

**State of Illinois**  
**State Universities Retirement System**  
Compliance Examination

For the Year Ended June 30, 2006  
Performed as Special Assistant Auditors for  
the Auditor General, State of Illinois





**State of Illinois**  
**State Universities Retirement System**  
**Compliance Examination**  
**For the Year Ended June 30, 2006**

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**State Universities Retirement System**  
**Compliance Examination**  
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The financial statements of the State Universities Retirement System of Illinois for the year ended June 30, 2006, are published in a separate document and are supported herein by reference.

\* Unaudited information is presented for informational purposes only and is not intended to be presented in conformity with accounting principles generally accepted in the United States of America.

**State of Illinois  
State Universities Retirement System**

**Officials  
June 30, 2006**

Executive Director	Mr. Dan Slack (effective December 2005)
Interim Executive Director	Mr. Dan Slack (August – December 2005)
Executive Director	Mr. James Hacking (through August 2005)
Chief Financial Officer	Ms. Shelley Porter
Legal Counsel	Mr. Kelly Jenkins
Internal Auditor	Mr. Steven Hayward
President	Mr. Mitchell Vogel
Vice President	Ms. Pat McKenzie
Treasurer	Mr. Jack Schultz
Board of Trustees	Ms. Christine Boardman
	Mr. Mark Donovan
	Mr. Robert Hilgenbrink
	Mr. Michael Mackey
	Ms. Alice Palmer
	Mr. Michael Pizzuto

State Universities Retirement System's office is located at:

1901 Fox Drive  
Champaign, IL 61820



## State Universities Retirement System of Illinois

Serving Illinois Community Colleges and Universities

1901 Fox Drive • Champaign, IL 61820

1-800-ASK SURS

(217) 378-9800 (FAX)

(217) 378-8800 (C-U)

October 25, 2006

### **BKD, LLP**

Certified Public Accountants

225 North Water Street, Suite 400

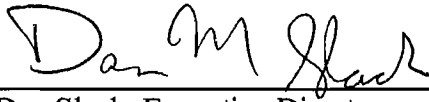
Post Office Box 1580

Decatur, IL 62525-1580

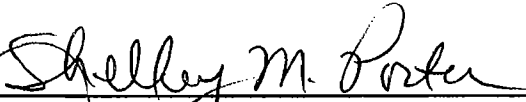
We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grants that could have a material effect on the operations of the State Universities Retirement System (SURS). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of SURS' compliance with the following assertions during the year ended June 30, 2006. Based on this evaluation, we assert that during the year ended June 30, 2006, SURS has materially complied with the assertions below.

- A. SURS has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. SURS has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions, or mandatory directions imposed by law upon such obligation, expenditure, receipt, or use.
- C. SURS has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. The State revenues and receipts collected by SURS are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate, and in accordance with law.
- E. The money or negotiable securities or similar assets handled by SURS on behalf of the State or held in trust by SURS have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

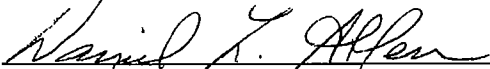
**State Universities Retirement System**



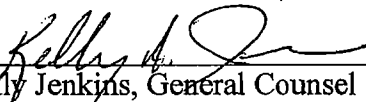
Dan Slack, Executive Director



Shelley Porter, Chief Financial Officer



Dan Allen, Chief Investment Officer



Kelly Jenkins, General Counsel SINCE 5/1/06 ONLY, <sup>KAT</sup>

# **Compliance Report**



**State of Illinois**  
**State Universities Retirement System**  
**Compliance Report Summary**  
**June 30, 2006**

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

**Auditors' Reports**

The Independent Accountants' Report on State Compliance, on Internal Control Over Compliance and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers or other significant non-standard language.

**Summary of Findings**

<b>Number of</b>	<b>This Report</b>	<b>Prior Report</b>
Findings	1	1
Repeated findings	1	—
Prior recommendations implemented or not repeated	—	1

Details of the findings are presented in a separately tabbed report section.

**Summary of Findings and Recommendations**

<b>Item No.</b>	<b>Page</b>	<b>Description</b>
<b>Finding (<i>State Compliance</i>)</b>		
06-1	10	Deposits Subject to Custodial Credit Risk

**Exit Conference**

The results of our Compliance Examination were discussed with System personnel, but a formal exit conference was not considered necessary. The System's response to our recommendation was provided by Mr. Steven Hayward, Internal Auditor, on December 4, 2006.



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**Independent Accountants' Report on State Compliance,  
on Internal Control Over Compliance and on Supplementary  
Information for State Compliance Purposes**

Honorable William G. Holland  
Auditor General  
State of Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System's (System) compliance with the requirements listed below, as more fully described in the *Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies* (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2006. The management of the State of Illinois, State Universities Retirement System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System's compliance based on our examination.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. The State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants; the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act); and the Audit Guide as adopted by the Auditor General pursuant to the Act; and, accordingly, included examining, on a test basis, evidence about the System's compliance with those requirements and performing such other procedures as we considered necessary in the circumstances. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on the System's compliance with specified requirements.

In our opinion, the System complied, in all material respects, with the aforementioned requirements during the year ended June 30, 2006. However, the results of our procedures disclosed an instance of noncompliance with these requirements, which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of State findings and recommendation as finding 06-1. As required by the Audit Guide, immaterial findings relating to instances of noncompliance excluded from this report have been reported in a separate letter to your office.

#### Internal Control

The management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements of laws and regulations. In planning and performing our examination, we considered the System's internal control over compliance with the aforementioned requirements in order to determine our examination procedures for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General.

Our consideration of internal control over compliance with the aforementioned requirements would not necessarily disclose all matters in internal control that might be material weaknesses. A material weakness is a condition in which the design or operation of one or more internal control components does not reduce to a relatively low level the risk that noncompliance with applicable requirements of laws and regulations that would be material in relation to one or more of the aforementioned requirements being examined may occur and not be detected within a timely period by employees in the normal course of performing their assigned functions. We noted no matters involving internal control over compliance that we consider to be material weaknesses. However, the results of our procedures disclosed a matter involving internal control which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of State findings and recommendations as finding 06-1. As required by the Audit Guide, immaterial findings relating to internal control deficiencies excluded from this report have been reported in a separate letter to your office.

### Supplementary Information

As Special Assistant Auditors for the Auditor General, we have audited the basic financial statements of the System as of and for the year ended June 30, 2006, and have issued our report thereon dated October 25, 2006. The accompanying supplementary information, as listed in the table of contents as Supplementary Information for State Compliance Purposes, is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. The 2006 Supplementary Information for State Compliance Purposes, except for that portion marked "unaudited" on which we express no opinion, has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in our opinion, is fairly stated, in all material respects, in relation to the basic financial statements taken as a whole. We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the System's basic financial statements for the year ended June 30, 2005. In our report dated October 27, 2005, we expressed an unqualified opinion on the financial statements. In our opinion, the 2005 Supplementary Information for State Compliance Purposes, except for the portion marked "unaudited" on which we express no opinion, is fairly stated, in all material respects, in relation to the basic financial statements for the year ended June 30, 2005, taken as a whole.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor and System management, and is not intended to be and should not be used by anyone other than these specified parties.

*BKD, LLP*

October 25, 2006



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**Independent Accountants' Report on Internal Control over  
Financial Reporting and on Compliance and Other Matters  
Based on the Audit of the Financial Statements Performed  
in Accordance With *Government Auditing Standards***

The Honorable William G. Holland  
Auditor General  
State of Illinois  
and  
The Board of Trustees  
State Universities Retirement System (SURS)

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the State of Illinois, State Universities Retirement System (System), a component unit of the State of Illinois, as of and for the year ended June 30, 2006 and have issued our report thereon dated October 25, 2006. We conducted our audit in accordance with auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards*, issued by the Comptroller General of the United States.

**Internal Control Over Financial Reporting**

In planning and performing our audit, we considered the System's internal control over financial reporting in order to determine our auditing procedures for the purpose of expressing our opinion on the financial statements and not to provide an opinion on the internal control over financial reporting. Our consideration of the internal control over financial reporting would not necessarily disclose all matters in the internal control over financial reporting that might be material weaknesses. A material weakness is a reportable condition in which the design or operation of one or more of the internal control components does not reduce to a relatively low level the risk that misstatements caused by error or fraud in amounts that would be material in relation to the financial statements being audited may occur and not be detected within a timely period by employees in the normal course of performing their assigned functions. We noted no matters involving the internal control over financial reporting and its operation that we consider to be material weaknesses. We noted certain immaterial instances of internal control deficiencies which we have reported to your office in a separate letter dated October 25, 2006.

### Compliance and Other Matters

As part of obtaining reasonable assurance about whether the System's financial statements are free of material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit and, accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*. However, we noted a matter which is reported as a State compliance finding in the schedule of findings. We also noted certain immaterial matters which we have reported to your office in a separate letter dated October 25, 2006.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor and System management and is not intended to be and should not be used by anyone other than these specified parties.

BKD, LLP

October 25, 2006

**State of Illinois**  
**State Universities Retirement System**  
**Findings and Recommendations**  
**June 30, 2006**

***Finding — State Compliance***

**06-1. Finding — Deposits Subject to Custodial Credit Risk**

The System did not have collateralization or insurance for all deposits.

As of June 30, 2006, the System had \$376.5 million in cash deposits of which \$19,913,922 was foreign currency deposits and was exposed to custodial credit risk. Custodial credit risk is the risk that in the event of a financial institution failure, the System's deposits may not be returned.

Prudent business practices dictate that assets be protected from possible losses. SURS' policy does not currently address custodial credit risk for foreign deposits.

SURS personnel indicated they have researched the availability of insurance for foreign currency and are not aware of any options at this time. SURS believes it is reasonable to have outstanding foreign currency deposits at any given time, prior to being transferred to an investment account. SURS stated that the risk of uninsured deposits is less than the possible loss of return by putting all excess cash into an investment account at year end.

Failure to ensure all funds are properly collateralized or insured subjects them to a risk of loss in the event of a bank failure. (Finding Code No. 06-01, 05-1)

**Recommendation:**

We recommend that SURS make the necessary policy changes to address the lack of collateralization or insurance on foreign currency deposits.

**System Response**

SURS concurs with the finding. A revised investment policy has been presented and approved by the SURS Investment Committee. It is anticipated the investment policy will be approved by the SURS Board at the December 8, 2006 meeting.

The investment policy includes the following language relating to Custodial Credit Risk:

*Pursuant to the 40 ILCS 5/15-166, the Board of Trustees has statutory authority to be the custodian of all cash and securities belonging to the System created under Article 15 of the Pension Code. Pursuant to 40 ILCS 5/15-167, the Board may deposit SURS trust funds with one or more banks, savings and loan associations, or trust companies. This policy addresses how SURS will handle custodial credit risk.*

**State of Illinois**  
**State Universities Retirement System**  
**Findings and Recommendations**  
**June 30, 2006**

***Finding — State Compliance***

**06-1.** Finding — Deposits Subject to Custodial Credit Risk (Continued)

*Credit risk is the risk that an issuer or other counter-party to an investment transaction will not full its obligations. Custodial credit risk is the risk that, in the event of the failure of a financial institution or counter-party to a transaction, SURS would not be able to recover the value of deposits or investments in the possession of an outside party. To minimize this risk, SURS takes the following measures:*

- 1. Performs due diligence for custody financial institutions and advisors with which SURS will do business and appropriately documents business relationships with these service providers.*
- 2. Provides investment parameters for the investment vehicles detailed in the specific Investment Manager Agreements.*
- 3. Monitors the financial condition of the custodian. If there is cause for concern, the Board of Trustees will determine appropriate action.*
- 4. Endeavors to have all investments held in custodial accounts through an agent, in the name of custodian's nominee, or in a corporate depository of federal book entry account system. For those deposits or investment assets held outside of the custodian, SURS will follow the applicable regulatory rules.*
- 5. Requires the custodian to meet the following requirements:*
  - The custodian or its subcustodians will provide safekeeping of all SURS securities in segregated accounts that reflect the holdings of SURS; the custodian will not commingle SURS securities with the custodian's own securities.*
  - Monthly reports will be provided/made available by the custodian*

SURS personnel will continue to pursue the availability of obtaining insurance for foreign currency. After discussions with the custodian, The Northern Trust, we are currently not aware of alternatives at this time. SURS believes the risk of uninsured deposits is minimal in comparison to the administrative efforts of transferring excess cash into an investment account from the investment managers at year-end.



**Supplementary Information  
for State Compliance Purposes**

**State of Illinois**  
**State Universities Retirement System**  
**Supplementary Information for State Compliance Purposes**  
**Summary**  
**June 30, 2006**

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

- **Fiscal Schedules and Analysis:**
  - Summary Schedule of Appropriations and Expenditures
  - Comparative Schedule of Revenues and Expenses
  - Analysis of Revenues and Expenses
  - Schedule of Administrative Expenses
  - Analysis of Administrative Expenses
  - Schedule of Changes in Property and Equipment
  - Schedule of Investment Portfolio
  - Schedule of Investment Expenses
  - Schedule of Investment Commissions
  - Selected Account Balances
  - Schedule of Accounts Receivable
  - Schedule of Changes in Reserves (Unaudited)
  - Description of Reserves (Unaudited)
- **Analysis of Operations:**
  - System's Functions and Planning Program
  - Locally Held Fund
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  - Employer Contributions
  - Retirement Benefits
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  - Investment Income
  - Third Party Marketer Fees
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  - Average Number of Employees (Unaudited)
  - Derivative Securities
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  - Self-Managed Plan Investments
  - Proceeds from General Obligation Bonds, Pension Funding Series June 2003
  - Future Funding and Benefit Calculations
  - Schedule of Contributions/Deductions and Effect on Investments
  - Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)
  - Investment Listing

The auditors' report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that it has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditors' opinion, except for that portion marked "unaudited," on which they express no opinion, it is fairly stated, in all material respects, in relation to the basic financial statements taken as a whole.

## **Fiscal Schedules and Analysis**

**State of Illinois**  
**State Universities Retirement System**  
**Summary Schedule of Appropriations and Expenditures**  
**For the Years Ended June 30, 2006 and 2005**

	<b>Appropriations 2006</b>	<b>Expenditures 2006</b>	<b>Appropriations 2005</b>	<b>Expenditures 2005</b>
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001):				
Public Act #94-0015	\$ 3,392,000	\$ 3,392,000*		
Public Act #93-0842			\$ 51,610,628	\$ 51,610,628
Public Act #93-0842			3,268,700	3,268,700*
Public Act #93-0681			17,916,000	17,916,000
Appropriations made to the State Universities Retirement System from the Education Assistance Fund (007):				
Public Act #94-0015	86,641,900	86,641,900		
Public Act #93-0842			47,352,000	47,352,000
Appropriations made directly to State Universities Retirement System from the State Pension Fund (054):				
Public Act #94-0015	80,000,000	80,000,000		
Public Act #93-0842			153,103,372	153,103,372
<b>Total</b>	<b>\$ <u>170,033,900</u></b>	<b>\$ <u>170,033,900</u></b>	<b>\$ <u>273,250,700</u></b>	<b>\$ <u>273,250,700</u></b>

\* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipients' health benefits.

Note: The above information is from Agency records, and it has been reconciled to the State Comptroller's records.

**State of Illinois**  
**State Universities Retirement System**  
**Comparative Schedule of Revenues and Expenses**  
**For the Years Ended June 30, 2006 and 2005**

	2006	2005	Difference Amount	Percent
<b>Revenues</b>				
<b>Contributions</b>				
Participants	\$ 292,392,188	\$ 285,585,320	\$ 6,806,868	2.4%
Federal, trust fund and other State of Illinois	43,009,467	42,846,686	162,781	0.4%
General Revenue fund	86,641,900	47,352,000	39,289,900	83.0%
Pension fund	80,000,000	222,630,000	(142,630,000)	(64.1)%
Reciprocity	<u>—</u>	<u>6,299</u>	<u>(6,299)</u>	(100.0)%
	<u>502,043,555</u>	<u>598,420,305</u>	<u>(96,376,750)</u>	
<b>Investment Income</b>				
Interest	183,792,025	137,186,111	46,605,914	34.0%
Dividends	126,245,756	113,089,192	13,156,564	11.6%
Net appreciation (depreciation) in fair value of investments	1,281,932,946	1,073,726,553	208,206,393	19.4%
Securities lending	<u>4,525,486</u>	<u>4,493,205</u>	<u>32,281</u>	0.7%
	<u>1,596,496,213</u>	<u>1,328,495,061</u>	<u>268,001,152</u>	
<b>Less investment expense</b>				
Asset management expense	28,813,142	25,473,352	3,339,790	13.1%
Securities lending expense	<u>872,700</u>	<u>1,056,901</u>	<u>(184,201)</u>	(17.4)%
	<u>1,566,810,371</u>	<u>1,301,964,808</u>	<u>264,845,563</u>	
<b>Total revenues</b>	<u>2,068,853,926</u>	<u>1,900,385,113</u>	<u>168,468,813</u>	
<b>Expenses</b>				
<b>Benefits</b>				
Retirement	979,239,106	903,350,085	75,889,021	8.4%
Disability	20,800,975	20,534,216	266,759	1.3%
Survivors	70,558,823	65,224,659	5,334,164	8.2%
Death	13,577,116	14,125,789	(548,673)	(3.9)%
Reversionary	1,114,899	1,025,172	89,727	8.8%
Beneficiary	<u>1,274,499</u>	<u>1,109,801</u>	<u>164,698</u>	14.8%
	1,086,565,418	1,005,369,722	81,195,696	
<b>Refunds</b>	51,422,635	43,156,780	8,265,855	19.2%
<b>Administrative Expense</b>	11,982,284	12,087,116	(104,832)	(0.9)%
<b>Bond Interest Expense</b>	<u>179,640</u>	<u>692,750</u>	<u>(513,110)</u>	(74.1)%
<b>Total expenses</b>	<u>1,150,149,977</u>	<u>1,061,306,368</u>	<u>88,843,609</u>	
<b>Excess of revenues over expenses</b>	<u>\$ 918,703,949</u>	<u>\$ 839,078,745</u>	<u>\$ 79,625,204</u>	

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Revenues and Expenses**  
**For the Years Ended June 30, 2006 and 2005**

The System's revenues and expenses have been analyzed for fluctuations greater than \$1 million and 20% from the previous year as follows:

***State of Illinois Appropriation***

The combination of General Revenue and State Pension Fund sources representing employer contribution from the state decreased from the previous year by \$103.3 million or 38.3%. This is due to the funding requirements included in PA 94-004, which called for reductions in employer contributions to the pension systems corresponding to the debt service on the General Obligation Bonds issued in FY 2004. The proceeds of these bonds were distributed to the pension systems as a partial payment of the unfunded liability.

***Interest***

This category of interest income increased by \$46.6 million or 34%, based upon the performance of the related area of investments, as summarized in the investment section of the fiscal year 2006 CAFR.

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Administrative Expenses**  
**For the Years Ended June 30, 2006 and 2005**

	2006	2005	Difference	
			Amount	Percent
<b>Personnel Services</b>				
Salary and wages	\$ 5,704,875	\$ 5,587,523	\$ 117,352	2.1%
Retirement contributions	605,751	590,008	15,743	2.7%
Insurance and payroll taxes	<u>1,467,340</u>	<u>1,379,793</u>	<u>87,547</u>	6.3%
	<u>7,777,966</u>	<u>7,557,324</u>	<u>220,642</u>	
<b>Professional Services</b>				
Computer services	431,948	553,737	(121,789)	(22.0)%
Medical consultation	55,073	38,206	16,867	44.1%
Technical and actuarial	491,754	569,332	(77,578)	(13.6)%
Legal services	<u>208,309</u>	<u>156,996</u>	<u>51,313</u>	32.7%
	<u>1,187,084</u>	<u>1,318,271</u>	<u>(131,187)</u>	
<b>Communications</b>				
Postage	272,041	277,650	(5,609)	(2.0)%
Printing and copying	134,924	123,864	11,060	8.93%
Telephone	<u>90,890</u>	<u>80,438</u>	<u>10,452</u>	13.0%
	<u>497,855</u>	<u>481,952</u>	<u>15,903</u>	
<b>Other Services</b>				
Equipment repairs, rental and maintenance	106,216	121,816	(15,600)	(12.8)%
Building operations and maintenance	232,748	220,608	12,140	5.5%
Surety bonds and insurance	34,081	33,168	913	2.8%
Memberships and subscriptions	31,304	36,564	(5,260)	(14.4)%
Transportation and travel	153,325	133,809	19,516	14.6%
Education	19,928	6,461	13,467	208.4%
Supplies	<u>92,716</u>	<u>87,091</u>	<u>5,625</u>	6.5%
	<u>670,318</u>	<u>639,517</u>	<u>30,801</u>	
<b>Self-Managed Plan Administration</b>				
Salary and wages	195,705	172,634	23,071	13.4%
Retirement contributions	20,201	19,067	1,134	5.9%
Insurance and payroll taxes	45,476	37,631	7,845	20.8%
Technical and actuarial	52,020	41,660	10,360	24.9%
Legal services	8,992	11,591	(2,599)	(22.4)%
Postage	25,780	26,180	(400)	(1.5)%
Printing	<u>13,759</u>	<u>10,470</u>	<u>3,289</u>	31.4%
	<u>361,933</u>	<u>319,233</u>	<u>42,700</u>	
<b>Depreciation and Amortization</b>	<u>1,487,128</u>	<u>1,770,819</u>	<u>(283,691)</u>	(16.0)%
<b>Total Administrative Expenses</b>	<u>\$ 11,982,284</u>	<u>\$ 12,087,116</u>	<u>\$ (104,832)</u>	(0.9)%

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Administrative Expenses**  
**For the Years Ended June 30, 2006 and 2005**

Administrative expenses reflect all costs incurred to manage the day to day operations of the State Universities Retirement System (System). Detail costs relating to benefits and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$12.0 million are approximately 1.0% of the total expenses of \$1.15 billion for fiscal year 2006. Fluctuations greater than \$50,000 and 20% were analyzed, excluding depreciation expense.

***Computer Services***

The decrease of approximately \$122,000 or 22% in computer services represents a decrease in the use of contractual programming services during the fiscal year.

***Legal Services***

The increase of \$51,000 or 32.7% in legal services occurred in the areas of general and litigation services. The general fees were higher because the in-house General Counsel position was open for over half of the year, requiring more use of external services. The litigation fees were higher due to increased activity in court-related claims.



**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Changes in Property and Equipment**  
**For the Year Ended June 30, 2006**

	<b>Balance at June 30, 2005</b>	<b>Additions</b>	<b>Deletions</b>	<b>Balance at June 30, 2006</b>
<b>Capital Assets</b>				
Land	\$ 531,834	\$ —	\$ —	\$ 531,834
Building	6,323,910	—	—	6,323,910
Furniture and fixtures	<u>17,004,549</u>	<u>733,563</u>	<u>289,684</u>	<u>17,448,428</u>
Total	<u>23,860,293</u>	<u>733,563</u>	<u>289,684</u>	<u>24,304,172</u>
<b>Allowance for Depreciation</b>				
Building	1,512,231	126,019	—	1,638,250
Furniture and fixtures	<u>13,450,494</u>	<u>1,362,132</u>	<u>289,684</u>	<u>14,522,942</u>
Total allowance for depreciation	<u>14,962,725</u>	<u>1,488,151</u>	<u>289,684</u>	<u>16,161,192</u>
Net capital assets	<u>\$ 8,897,568</u>	<u>\$ (754,588)</u>	<u>\$ —</u>	<u>\$ 8,142,980</u>

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller.

**2005**

<b>Cost</b>		<b>Fair Value</b>	
<b>Amount</b>	<b>Percentage of Portfolio</b>	<b>Amount</b>	<b>Percentage of Portfolio</b>
\$ 6,779,913,683	58.4%	\$ 7,894,794,208	59.4%
1,016,495,416	8.8%	1,149,799,293	8.7%
69,494,376	0.6%	93,597,553	0.7%
<u>20,984,824</u>	<u>0.2%</u>	<u>22,404,978</u>	<u>0.2%</u>
<u>7,886,888,299</u>	<u>68.0%</u>	<u>9,160,596,032</u>	<u>69.0%</u>
141,613,150	1.2%	143,176,032	1.1%
1,004,249,412	8.7%	1,041,494,886	7.8%
967,206,232	8.3%	996,663,033	7.5%
242,795,991	2.1%	240,364,973	1.8%
5,683,970	0.0%	6,698,087	0.1%
1,156,540,949	10.0%	1,166,672,676	8.8%
22,928,296	0.2%	25,003,645	0.2%
130,185,896	1.1%	138,506,732	1.0%
(765,646)	0.0%	(759,123)	0.0%
<u>249,032</u>	<u>0.0%</u>	<u>1,247,197</u>	<u>0.0%</u>
<u>3,670,687,282</u>	<u>31.6%</u>	<u>3,759,068,138</u>	<u>28.3%</u>
42,149,814	0.4%	43,258,905	0.3%
<u>—</u>	<u>0.0%</u>	<u>317,175,851</u>	<u>2.4%</u>
<u>\$11,599,725,395</u>	<u>100.0%</u>	<u>\$13,280,098,926</u>	<u>100.0%</u>

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Investment Expenses**  
**For the Years Ended June 30, 2006 and 2005**

	<u>2006</u>	<u>2005</u>
<b>Master Trustee and Custodian</b>		
The Northern Trust Company	\$ 125,000	\$ 125,000
<b>Investment Manager</b>		
Adams Street Partners	2,095,057	1,952,480
Ariel Capital Management	120,973	110,217
Barclays Global Investors	2,616,944	3,036,604
BlackRock Financial Management	1,392,363	1,495,389
Capital Guardian Trust Company	1,442,715	1,219,147
Fidelity Management Trust Co.	310,227	456,646
Genesis Capital Management	4,484	362,951
Globe Flex Capital	504,030	262,313
ING Clarion Real Estate Securities	889,818	765,494
Manager Development Program	557,454	56,349
Martin Currie, Inc.	1,657,326	1,636,509
Metropolitan West Asset Management	380,522	434,526
Mondrian Investment Partners	443,919	298,583
Muller and Monroe	250,000	—
New Amsterdam Partners	350,512	309,665
Northern Trust Global Advisors	1,027,441	928,897
Northern Trust Investments	251,518	254,292
Pacific Investment Management Company	3,136,751	2,730,111
Pantheon Ventures	2,570,339	1,409,515
Paradigm Asset Management	57,139	—
Payden & Rygel	167,467	138,432
Progress Investment Management Company	1,263,650	1,089,520
Rasara Strategies	358,886	344,591
Rhumblin Advisors	134,349	43,564
Rosenberg Real Estate Equity Funds	3,276,914	1,804,599
Van Wagoner	239,824	1,307,995
Wellington Management Company	1,496,181	1,316,546
Western Asset Management	814,394	732,617
	<u>27,811,197</u>	<u>24,497,552</u>
<b>Investment Consultant, Measurement &amp; Counsel</b>		
Ennis, Knupp & Associates, Inc.	252,954	267,159
Mayer, Brown, Rowe & Maw	62,185	54,123
	<u>315,139</u>	<u>321,282</u>

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Investment Expenses**  
**For the Years Ended June 30, 2006 and 2005**

	<b>2006</b>	<b>2005</b>
(Continued)		
<b>Investment Administrative Expenses</b>		
Personnel	\$ 446,544	\$ 424,432
Resources, board and travel	58,567	54,209
Performance measurement and database	<u>56,695</u>	<u>50,877</u>
	<u>561,806</u>	<u>529,518</u>
 Total investment expenses	 \$ <u>28,813,142</u>	 \$ <u>25,473,352</u>

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of SURS.

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Investment Commissions**  
**For the Years Ended June 30, 2006 and 2005**

	<u>2006</u>	<u>2005</u>
Cheevers & Company	\$ 250,466	\$ 32,189
Montrose Securities	195,832	175,523
Credit Suisse First Boston	142,548	145,574
JP Morgan Securities	125,412	154,711
Citigroup Global Markets, Inc.	114,242	195,529
Union Bank of Switzerland	114,190	21,289
Goldman Sachs & Company	109,590	94,044
Deutsche Bank Securities, Inc.	101,392	132,853
Lehman Brothers, Inc.	94,917	79,268
Guzman & Company	71,959	75,799
All others	<u>2,472,164</u>	<u>2,812,515</u>
Total Commissions	<u>\$ 3,792,712</u>	<u>\$ 3,919,294</u>

Commissions relate to fees paid to investment brokerage firms for purchases and sales of investments.

**State of Illinois**  
**State Universities Retirement System**  
**Selected Account Balances**  
**June 30, 2006 and 2005**

	Defined Benefit Plan	Self Managed Plan	Reporting Entity Totals	
			2006	2005
<b>Assets</b>				
Cash and short-term investments	\$ 934,742,836	\$ —	\$ 934,742,836	\$ 693,592,578
Receivables				
Participants	14,728,054	1,156,021	15,884,075	16,613,644
Federal, trust funds and other	616,248	937,290	1,553,538	1,463,326
Notes receivable, long-term	616,685	—	616,685	1,857,590
Pending investment sales	248,418,707	—	248,418,707	380,222,473
Interest and dividends	<u>29,784,816</u>	<u>—</u>	<u>29,784,816</u>	<u>34,029,516</u>
Total receivables	<u>294,164,510</u>	<u>2,093,311</u>	<u>296,257,821</u>	<u>434,186,549</u>
Prepaid Expenses	<u>18,367</u>	<u>—</u>	<u>18,367</u>	<u>19,530</u>
Investments, at fair value				
Equity investments	9,667,766,558	24,655,972	9,692,422,530	9,160,596,032
Fixed income investments	3,804,222,889	11,856,918	3,816,079,807	3,759,068,138
Real estate investments	131,493,913	76,012	131,569,925	43,258,905
Mutual funds and variable annuities	<u>—</u>	<u>405,332,778</u>	<u>405,332,778</u>	<u>317,175,851</u>
Total investments	<u>13,603,483,360</u>	<u>441,921,680</u>	<u>14,045,405,040</u>	<u>13,280,098,926</u>
Securities lending collateral	1,791,458,483	—	1,791,458,483	2,167,043,809
Capital Assets, at cost, net of accumulated depreciation of \$16,161,192 and \$14,962,725, respectively	<u>8,142,980</u>	<u>—</u>	<u>8,142,980</u>	<u>8,897,568</u>
Total assets	<u>16,632,010,536</u>	<u>444,014,991</u>	<u>17,076,025,527</u>	<u>16,583,838,960</u>
<b>Liabilities</b>				
Benefits payable	6,451,829	—	6,451,829	7,755,235
Refunds payable	5,045,192	—	5,045,192	3,597,736
Securities lending collateral	1,791,458,483	—	1,791,458,483	2,167,043,809
Payable to brokers for unsettled trades	643,514,461	—	643,514,461	683,582,010
Bonds and interest payable	—	—	—	9,820,360
Administrative expenses payable	<u>10,393,335</u>	<u>—</u>	<u>10,393,335</u>	<u>11,581,532</u>
Total liabilities	<u>2,456,863,300</u>	<u>—</u>	<u>2,456,863,300</u>	<u>2,883,380,682</u>
Net assets held in trust for pension benefits	<u>\$ 14,175,147,236</u>	<u>\$ 444,014,991</u>	<u>\$ 14,619,162,227</u>	<u>\$ 13,700,458,278</u>

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Accounts Receivable**  
**June 30, 2006 and 2005**

	<b>2006</b>	<b>2005</b>
<b>Employees:</b>		
Salary deduction (1)	\$ 14,855,316	\$ 15,544,958
Overpaid benefits (2)	1,028,759	1,068,685
Other (3)	<u>616,685</u>	<u>1,857,590</u>
Total employee receivables	<u>16,500,760</u>	<u>18,471,233</u>
<b>Employers:</b>		
Federal and trust funds	<u>1,553,538</u>	<u>1,463,326</u>
Total employer receivables	<u>1,553,538</u>	<u>1,463,326</u>
<b>Total</b>	<u>\$ 18,054,298</u>	<u>\$ 19,934,559</u>

- (1) Salary deductions receivable decreased by \$690,000 or 4.4% from fiscal year 2005. This is primarily due to a decrease of \$2.0 million in the Purchased Service Credit-Installment receivables at year end. There was a high initial demand for this program when it began in fiscal year 2002. This demand is lessening, and many of the early contracts are being paid off. The \$1.3 million increase in other salary deductions relates to the timing of the employer pay periods as of June 30. Most of the employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.
- (2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.
- (3) Other represents the receivable for employer forfeitures due back to the System from the SMP providers. These forfeitures are the employer contributions for terminated members who were not vested at the time of termination. Each quarter the providers remit back to SURS the forfeitures from the prior three months, where they are held as an asset of the SMP to be offset against future employer contributions.

**State of Illinois**  
**State Universities Retirement System**  
**Schedule of Changes in Reserves (Unaudited)**  
**For the Year Ended June 30, 2006**

	Defined Benefit Plan			Self-Managed Plan
	Total	Participants' Contributions	Benefits from Employee and Employer Contributions	Total
<b>Balance, June 30, 2005</b>	\$ <u>13,700,458,278</u>	\$ <u>4,726,101,774</u>	\$ <u>8,624,175,855</u>	\$ <u>350,180,649</u>
Revenue				
Contributions	502,043,555	252,921,802	180,018,082	69,103,671
Investment income	313,690,568	—	313,690,568	—
Net increase in fair value of investments	1,281,932,946	—	1,247,218,217	34,714,729
Expenses				
Benefit payments	(1,086,565,418)	(13,319,736)	(1,072,064,059)	(1,181,623)
Refunds	(51,422,635)	(34,474,560)	(8,145,640)	(8,802,435)
Administrative and investment expenses	(40,975,067)	—	(40,975,067)	—
Interest credited to reserves, net of forfeits	—	369,213,038	(369,213,038)	—
Transfers	—	(343,176,670)	343,176,670	—
Net Increases	<u>918,703,949</u>	<u>231,163,874</u>	<u>593,705,733</u>	<u>93,834,342</u>
<b>Balance, June 30, 2006</b>	\$ <u>14,619,162,227</u>	\$ <u>4,957,265,648</u>	\$ <u>9,217,881,588</u>	\$ <u>444,014,991</u>



**State of Illinois**  
**State Universities Retirement System**  
**Description of Reserves (Unaudited)**  
**For the Year Ended June 30, 2006**

***Participants' Contributions***

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8 percent of their gross earnings; 6 ½ percent of the 8 percent contributions are designed for retirement annuities, ½ percent for automatic annual increases and 1 percent for survivor benefits. Police officers and firefighters contribute 9 ½ percent of earnings; the additional 1 ½ percent is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1 percent of earnings is contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4 ½ percent.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 8 ½ percent for the year ended June 30, 2006. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

***Benefits from Employee and Employer Contributions***

This reserve accumulates employer contributions from state appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies and the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves and the amount and distribution of the required employer contribution.

***Self-Managed Plan***

This account holds employee contributions of 8 percent of earnings, employer contributions of 6.6 percent of earnings and the investment gains or losses earned to date. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with service providers approved by the Board of Trustees, with individual investment choices among these providers made by the member.

# **Analysis of Operations**

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Operations**  
**For the Year Ended June 30, 2006**

***System's Functions and Planning Program***

The State Universities Retirement System of Illinois (the "System") is the administrator of a cost-sharing multiple-employer public employee retirement system established July 21, 1941. The System was established to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations and certain other state educational and scientific agencies and for survivors, dependents and other beneficiaries of such employees. The System is governed by Article 15 of the Illinois Pension Code (Chapter 40 of the Illinois Compiled Statutes). As of June 30, 2006 the System's defined benefit plan had 139,502 active and inactive participants and 41,638 annuity benefit recipients, while the self-managed plan had 13,973 active and inactive participants and 29 annuity benefit recipients.

Management of the System is vested in a nine-member Board of Trustees appointed by the Governor. At the time of appointment, two trustees designated are participants of the System and two are benefit recipients. The five remaining trustees may, but need not, be participants or annuitants of the System. The term of office of trustees is six years.

The administration of the detailed affairs of the System is vested in the Executive Director, Dan Slack (effective August 2005), under direction from the Board. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official offices are located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goals and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Trustees. Major goals and objectives were as follows:

- Internet-Based Applications

Work continues on the multiple-year effort to develop SURS' internet site to allow for interactive menu options and enhanced information exchange for members and employers. This project is organized into three major phases of development and implementation; an employer website to facilitate employment status event communication, an employer website to enhance payroll contribution data transfer, and a member website to be utilized by both active and retired members.

While the development of the project phases related to employer data submission is complete, work continues on the final project phase related to member applications and data submission via the website.

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Operations**  
**For the Year Ended June 30, 2006**

- Operational Refinements

SURS staff continue to seek ways to improve operational efficiency and reduce costs, and enhance customer service. Activities in this area in the past fiscal year include the following:

- Staff and Member Surveys

On-line surveys were given to SURS staff as well as active and retired members. The results of these surveys have been reviewed and will be used as a basis for developing improvements in many areas of operations.

- Interest Calculation Systems

Significant time and resources were devoted to adapting computer systems in almost every operational area to address the PA 94-004-required change in the interest calculation process. Basically, the time period to be used for calculating and applying interest to member accounts was changed from the academic to the fiscal year.

- Installment Purchase of Service Credit

Systems to allow for the installment purchase of service credit for self-managed plan members were developed during the past fiscal year.

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Operations**  
**For the Year Ended June 30, 2006**

***Auditor's Assessment of Planning Program***

The System appears to have established adequate operating programs to meet its defined goals and objectives.

***Locally Held Fund***

The System uses a locally held fund "State Universities Retirement System" (pension trust fund No. 1178) held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The System also has an account at JP Morgan Chase Bank, NA in Springfield, Illinois for processing certain administrative transactions. The Illinois State Treasurer is not the legal custodian of the System's assets.

***System Funding Progress***

The actuarial accrued liability of SURS at June 30, 2006 amounted to approximately \$21.7 billion. The net assets available at June 30, 2006 amounted to approximately \$14.2 billion, resulting in an unfunded accrued actuarial liability of \$7.5 billion.

Senate Bill 533 was signed into law on August 22, 1994. This law (Public Act 88-0593) provides a 15-year phase-in to a 35-year plan that will amortize the unfunded liability faced by SURS. This law provides for a continuing appropriation. The continuing appropriation provision removes pension funding from the General Assembly's annual budget negotiations. The payment becomes an automatic contribution and is not subject to the appropriations process. In fiscal year 2005, the continuing appropriation was \$269.9 million. On June 1, 2005, the Governor signed a new funding bill into law. This law (Public Act 94-0004) called for a reduction in the state pension contributions from the prior funding bill provisions. This reduction will total \$719 million between fiscal years 2006 and 2010. Under PA 94-0004, the state appropriation for fiscal year 2006 is \$166.6 million, and for fiscal year 2007 will be \$252.1 million.

***Rate of Return (Unaudited)***

Taken as a whole, SURS' investment portfolio produced a market rate of return of 11.7 percent and 10.4 percent (net of investment manager fees) for fiscal years 2006 and 2005, respectively.

***Revenues and Expenses***

SURS defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's master trustee. SURS self-managed plan is financed by employee and employer contributions and investment earnings, but the funds are held by the two service providers approved by the Board of Trustees: Fidelity Investments and TIAA/CREF.

**State of Illinois**  
**State Universities Retirement System**  
**Analysis of Operations**  
**For the Year Ended June 30, 2006**

Approximately 99 percent of the total expenses for fiscal years 2006 and 2005 are related to benefits and refunds to members. Benefits include retirement, disability and survivors payments. Details of benefit recipients, benefit expenses and summaries of new benefit payments and average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2006.

***Employer Contributions***

Contributions received from federal grants, trust funds and other such sources were approximately \$43.0 million and \$42.8 million for the years ended June 30, 2006 and 2005, respectively. This amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

***Retirement Benefits***

Benefits have increased from approximately \$903.3 million to approximately \$979.2 million for the years ended June 30, 2005 and 2006, respectively, for an increase of 8.4 percent. This increase is due to a 4.9 percent increase in the number of recipients from 32,002 in fiscal year 2005 to 33,574 in fiscal year 2006. Also impacting the total benefits expense is the 3 percent automatic annual increase and an increase in the average monthly annuity paid to recipients related to the annual average salary increase paid to active members.

***Survivors' Benefits***

Benefits have increased from approximately \$65.2 million to \$70.6 million for the years ended June 30, 2005 and 2006, respectively. This increase of 8.3 percent is due to a 3.9 percent increase in the number of recipients, the 3 percent automatic annual increase, and the higher average annuity payments related to higher ending salary rates.

***Disability Benefits***

Benefits increased slightly from \$20.5 million to \$20.8 million, or 1.3%. The number of disability recipients has remained the same at 864 recipients for both years. The increase of 1.3% is composed of the 3% annual increase offset by a lower average payment.

***Investment Income***

Net investment income was approximately \$1.6 billion and \$1.3 billion for the years ended June 30, 2006 and 2005, respectively. The investment return (unaudited) for these years was 11.7 percent and 10.4 percent. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation consists of 65.5 percent equity securities, 6 percent real estate investment trust, 6.5 Treasury inflation protected securities and opportunity fund and 22 percent fixed income. A more detailed explanation of the System's investment portfolio can be obtained from the 2006 CAFR.

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***Third Party Marketer Fees***

One of SURS' investment managers, Martin Currie, Inc. paid marketer fees, totaling \$322,198.91, to AMS during fiscal year 2006. Martin Currie, Inc. is headquartered in Edinburgh, Scotland, and they hired AMS to assist with marketing their investment products in the United States.

***Benefit Costs***

The System's costs to recipients include retirement, survivors and disability benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2006 and 2005.

	<b>Number</b>	<b>Amount paid (in millions)</b>	<b>Average Monthly Benefit Per Recipient</b>
Retirement			
2005	32,002	\$ 903.3	\$ 2,352
2006	33,574	979.2	2,431
Survivors			
2005	6,550	65.2	829
2006	6,807	70.6	864
Disability			
2005	864	20.5	1,981
2006	864	20.8	2,006

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**Member Contributions**

Employee contributions are established by the Illinois Pension Code as 8 percent of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contribute 9 ½ percent of earnings for the defined benefit plan and 8 percent for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or transmitted daily to the service providers for the members in the self-managed plan. The numbers of members having contributions credited to their accounts at June 30, 2006 and 2005 are as follows:

	<u>2006</u>	<u>2005</u>
Current Members – Defined Benefit Plan		
Active members (currently contributing)	71,759	71,662
Inactive members (not currently contributing)	67,743	64,658
Current Members – Self-Managed Plan		
Active members (currently contributing)	9,110	8,440
Inactive members (not currently contributing)	4,863	5,191

Members payrolls totaled approximately \$3.05 billion and \$2.94 billion for the years ended June 30, 2006 and 2005, respectively.

**Average Number of Employees (Unaudited)**

The average numbers of SURS employees for the last two fiscal years are as follows:

	<u>2006</u>	<u>2005</u>
Administration	11.75	11.75
Member Services and Outreach	62.75	62.75
Support Services	5.00	6.00
Investments and Accounting	10.55	10.35
Self-Managed Plan	3.50	4.65
Information Systems	<u>27.75</u>	<u>26.75</u>
Totals	<u>121.30</u>	<u>122.25</u>



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***Derivative Securities***

The System invests in derivative securities. A derivative security is an investment whose value or payoff depends upon the value of other assets such as commodity prices, bond and stock prices or a market index. The System's investments in derivatives are not leveraged. In the case of an obligation to purchase (long a financial future or a call option), the full value of the obligation is held in cash or cash equivalents. For obligations to sell (short a financial future or a put option), the reference security is held in the portfolio. Derivative transactions involve, to varying degrees, credit risk and market risk. Credit risk is the possibility that a loss may occur because a party to a transaction fails to perform according to terms. Market risk is the possibility that a change in interest or currency rates will cause the value of a financial instrument to decrease or become more costly to settle. The market risk associated with derivatives, the prices of which are constantly fluctuating, is regulated by imposing strict limits as to the types, amounts and degree of risk that investment managers may undertake.

These limits are approved by the Board of Trustees and senior management, and the risk positions of the investment managers are reviewed on a periodic basis to monitor compliance with the limits. During the year, SURS' derivative investments included foreign currency forward contracts, collateralized mortgage obligations (CMOs), treasury inflation protected securities (TIPS), options and futures, and swaps.

Foreign currency forward contracts are used to hedge against the currency risk in SURS' foreign stock and fixed income security portfolios. A foreign currency forward contract is an agreement to buy or sell a specific amount of a foreign currency at a specified delivery or maturity date for an agreed-upon price. Fluctuations in the market value of foreign currency forward contracts are marked to market on a daily basis.

SURS fixed income managers invest in CMOs to improve the yield or adjust the duration of the fixed income portfolio. As of June 30, 2006, the carrying value of the System's CMO holdings totaled \$399,342,226.

Treasury inflation protected securities (TIPS) are used by SURS' fixed income managers to provide a real return against inflation (as measured by the Consumer Price Index). In addition, SURS employs TIPS at the total fund level in order to utilize their diversification benefits. As of June 30, 2006, the carrying value of the System's TIPS holdings totaled \$591,102,473.

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SURS' investment managers use financial futures to replicate an underlying security they wish to hold (sell) in the portfolio. In certain instances, it may be beneficial to own a futures contract rather than the underlying security (arbitrage). Additionally, SURS' investment managers use futures contracts to improve the yield or adjust the duration of the fixed income portfolio. A financial futures contract is an agreement to buy or sell a specific amount at a specified delivery or maturity date for an agreed-upon price. Financial future positions are recorded with a corresponding offset, which results in a carrying value equal to zero. As the market value of the futures contract varies from the original contract price, a gain or loss is recognized and paid to or received from the clearing house. The cash or securities to fulfill these obligations are held in the investment portfolio.

SURS' investment managers use options in an attempt to add value to the portfolio (collect premiums) or protect (hedge) a position in the portfolio. Financial options are an agreement that gives one party the right, but not the obligation, to buy or sell a specific amount of an asset for a specified price, called the strike price, on or before a specified expiration date. As a writer of financial options, the System receives a premium at the outset of the agreement and bears the risk of an unfavorable change in the price of the financial instrument underlying the option. As a purchaser of financial options, the System pays a premium at the outset of the agreement and the counterparty bears the risk of an unfavorable change in the price of the financial instrument underlying the option.

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The following table presents the derivative positions held by SURS as of June 30, 2006:

	Number of Contracts	2006	
		Contractual Principal <sup>(a)</sup>	Carrying Value <sup>(b)</sup>
<b>Domestic Index Products</b>			
Equity futures purchased	1,604	\$ 514,147,125	\$ 514,147,125
Derivative offset			(514,147,125)
Equity written put options	14	1,400,000	(66,500)
Equity written call options	883	88,300,000	(410,574)
<b>Domestic Interest Rate Products</b>			
Fixed income futures purchased	2,173	217,300,000	337,717,634
Derivative offset			(337,717,634)
Fixed income futures sold	900	90,000,000	(164,643,875)
Derivative offset			164,643,875
Fixed income written put options	1,453	145,300,000	(310,679)
Fixed income written call options	1,232	123,200,000	(88,020)
Fixed income purchased put options	218	21,800,000	40,875
<b>International Interest Rate Products</b>			
International fixed income futures purchased	7,862	7,821,009,654	1,851,986,310
Derivative offset	—	—	(1,851,986,310)
International fixed income futures sold	93	82,534,380	(20,899,272)
Derivative offset	—	—	20,899,272
International fixed income written put options	13,702,040	2,053,700,000	(4,177,991)
International fixed income written call options	2,459	2,459,000,000	(83,299)
International fixed income purchased put options	6,600,044	50,600,000	220,815
International fixed income purchased call options	7,202,717	2,728,800,375	292,143
<b>Foreign Currency Products</b>			
Foreign forward currency purchases			135,980,232
Foreign forward currency sales			(137,346,429)

(a) The contractual principal amounts listed above represent the market value of the underlying assets the derivative contracts control. Contractual principal amounts are often used to express the volume of the transactions but do not reflect the extent to which positions may offset one another. These amounts do not represent the generally smaller amounts potentially subject to risk. Contractual principal values do not represent actual recorded values.

(b) Carrying value for futures in the table above, while shown as zero, is recorded in the financial statements as an asset in an amount equal to the contractual principal and is offset by a corresponding liability.

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***Securities Lending***

The SURS Board of Trustees policies permit the System to lend its securities to broker-dealers and other entities with a simultaneous agreement to return the collateral for the same securities in the future. The Northern Trust Company, the System's custodian, lends securities of the type on loan at year end for collateral in the form of cash, irrevocable letters of credit or other securities of 102%, and international securities for collateral of 105%. Cash collateral is shown on the System's financial statements. Securities lent are included in the Statement of Plan Net Assets. At year end, the System has no credit risk exposure to borrowers because the amount the System owes to the borrowers exceeds the amounts the borrowers owe to the System. The contract with the System's custodian requires it to indemnify the System if the borrowers fail to return the securities (and if the collateral is inadequate to replace the securities lent) or fail to pay the System for income distributions by the securities' issuers while the securities are out on loan.

All securities loans can be terminated on demand by either the System or the borrower, although the average term of the loans is 128 days. Cash collateral is invested in the lending agent's short-term investment pool, which at year end has a weighted average maturity of 39 days. The relationship between the maturities of the investment pool and the System's loans is affected by the maturities of the securities loans made by other entities that use the agent's pool, which the System cannot determine. The System cannot pledge or sell collateral securities received unless the borrower defaults.

Loans outstanding as of June 30, 2006 were (in millions):

Market value of securities loaned	\$1,758.2
Market value of collateral received from borrowers	\$1,791.8

***Self-Managed Plan (SMP) Investments***

The SMP participants have the ability to invest their account balances in 35 mutual and variable annuity funds. These funds are offered by two providers: Fidelity Investments and Teachers Insurance and Annuity Association College Retirement Equities Fund (TIAA/CREF). As of June 30, 2006, the SMP had investments of \$441,921,680. A detailed schedule (unaudited) of the funds and balances at June 30, 2006 is located in the Investment Section of The Comprehensive Annual Financial Report.

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***Proceeds from General Obligation Bonds, Pension Funding Series June 2003***

Public Act 93-0002 (Act) became effective on April 7, 2003 and authorized the State of Illinois to issue \$10 billion of General Obligation Bonds for the purpose of making contributions to designated retirement systems. The State Universities Retirement System is one of the “designated retirement systems” for the purpose of this law. In addition the “Pension Contribution Fund” was created as a special fund in the State Treasury.

On June 12, 2003, the State of Illinois issued \$10 billion of General Obligation Bonds, Pension Funding Series June 2003, and deposited the net bond proceeds of \$7,317,292,916 into the Pension Contribution Fund. Bond proceeds of \$2,682,707,084 were utilized (1) to reimburse the General Revenue Fund for the last quarter of the State’s fiscal year 2003 required contributions and the total fiscal year 2004 required contributions to the designated retirement systems (\$2,160,00,000); (2) to fund interest payments due December 1, 2003 and June 1, 2004 on the General Obligation Bonds, Pension Funding Series June 2003 (\$481,038,334); and (3) bond issuance and other costs (\$41,668,750).

The net bond proceeds of \$7,317,292,916 were allocated among the five state-funded retirement systems to reduce their actuarial reserve deficiencies as provided in the Act. Pursuant to the amendments to the General Obligation Bond Act (30 ILCS 330/7.2) contained in the Act, the Governor’s Office of Management and Budget determined the percentage distribution of the proceeds. The allocation of the proceeds was based on the percentage distribution of the State’s total actuarial reserve deficiency as of June 30, 2002.

The State Universities Retirement System received an allocation of bond proceeds equal to \$1,431,994,224 on July 1, 2003.

The State Universities Retirement System Board of Trustees approved investing the pension bond proceeds in its then existing long-term strategic asset allocation, which consisted of:

U.S. Equities	42%
Non U.S. Equities	19%
Private Equities	3%
Fixed Income	29%
Real Estate	2%
Opportunity	5%

The pension bond proceeds earned an annual rate of return equal to that of all assets managed by the System during fiscal year 2006. The System’s rate of return during fiscal year 2006, was, net of all fees, 11.7 percent (unaudited).

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***Future Funding and Benefit Calculations***

On June 1, 2005, the Governor signed Public Act 94-0004 which impacts state funding and retirement benefit calculations in fiscal year 2006 and beyond. This public act authorizes the following changes. First, it eliminates the money purchase calculation formula for Illinois higher education institution employees hired after June 30, 2005. Second, it transfers responsibility for determining the annual effective rate of interest from the SURS Board of Trustees to the State Comptroller. Third, it shifts from the state to the SURS employers the pension costs that result from employers granting annual compensation increases in excess of 6% in any year that is included in the final rate of earnings calculation. Finally, it reduced the state contribution to SURS by approximately \$158 million in fiscal year 2006 and \$140 million in fiscal year 2007 from the amounts that would be called for under the prior funding plan.

***Schedule of Contributions/Deductions and Effect on Investments***

Below is a schedule of contributions received by the System defined benefit plan, expenditures of the System for benefits and operations and the effect of these transactions on the System's investments.

	<u>2006</u>	<u>2005</u>
Contributions		
Members/Participants	\$ 252,921,802	\$ 251,939,562
State of Illinois	142,196,464	247,418,620
Federal/Trust and other sources	<u>37,821,618</u>	<u>38,004,690</u>
Total contributions	<u>432,939,884</u>	<u>537,362,872</u>
Deductions		
Retirement Benefits	983,993,397	904,876,232
Survivor Benefits	70,558,823	65,224,658
Disability Benefits	17,458,074	20,302,548
Lump-Sum Death Benefits	13,373,501	14,048,784
Refunds	42,620,200	35,775,893
Administrative Expenses	11,982,284	12,087,116
Bond Interest Expense	<u>179,640</u>	<u>692,750</u>
Total deductions	<u>1,140,165,919</u>	<u>1,053,007,981</u>
Contributions Available to Invest/(Investments Used to Pay Benefits and Expenses)	<u>\$ (707,226,035)</u>	<u>\$ (515,645,109)</u>

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***Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)***

	<b>Fiscal Year 2006</b>	<b>Fiscal Year 2005</b>
Total office counseling visits	4,049	3,181
Total telephone calls	106,996	104,489
Benefit applications received		
Retirement	2,597	2,600
Disability	441	518
Death and survivor	1,187	1,143
Refunds	<u>4,033</u>	<u>4,047</u>
Total benefit applications received	<u>8,258</u>	<u>8,308</u>
Benefit payments		
Number of refunds	3,750	4,003
Number of benefit claims	483,978	463,064
Information collection		
Employer payrolls processed	1,861	1,823

Investment Listing  
June 30, 2006

Asset Category Market Value Share/Par Value Asset Description

Equity Investments

Equities	6,160,351	152145	ADR TENARIS S A SPONSORED ADR
Equities	232,320	13200	JARDINE MATHESON USD0.25(SING QUOTE)
Equities	1,056,000	60000	JARDINE MATHESON USD0.25(SING QUOTE)
Equities	227,070	9000	UTI WORLDWIDE INC ORD NPV
Equities	2,042,568	411567	AMCOR LIMITED NPV
Equities	515,611	103893	AMCOR LIMITED NPV
Equities	293,710	43300	AMP LIMITED NPV(POST RECON)
Equities	731,193	37013	AUST & NZ BANK GRP NPV
Equities	762,712	35400	BHP BILLITON LTD NPV
Equities	120,885	10600	BILLABONG INTL NPV
Equities	493,068	81531	BORAL LIMITED NPV
Equities	157,682	40815	BRADKEN LIMITED NPV
Equities	567,504	17200	CMNWLTH BK OF AUST NPV
Equities	502,521	95400	COCA-COLA AMATIL NPV
Equities	2,789,897	330560	COLES MYER LIMITED NPV
Equities	1,786,729	211700	COLES MYER LIMITED NPV
Equities	256,032	43900	COMPUTERSHARE LTD NPV(POST REC)
Equities	127,957	150418	CONNECTEAST GROUP NPV (UNITS)
Equities	233,851	5856	CSL NPV
Equities	89,849	36100	CSR LIMITED NPV
Equities	97,534	24000	FOSTERS GROUP NPV
Equities	3,926,100	966083	FOSTERS GROUP NPV
Equities	181,866	79736	MACQUARIE AIRPORTS NPV STAPLED F/PAID
Equities	798,717	350183	MACQUARIE AIRPORTS NPV STAPLED F/PAID
Equities	738,503	14406	MACQUARIE BANK NPV
Equities	384,477	7500	MACQUARIE BANK NPV
Equities	856,101	16700	MACQUARIE BANK NPV
Equities	236,970	94928	MACQUARIE INFRAS G NPV(STAPLED)
Equities	1,091,905	41800	NATL AUSTRALIA BK NPV
Equities	5,278,941	202087	NATL AUSTRALIA BK NPV
Equities	1,160,755	278000	PROMINA GROUP NPV
Equities	596,152	142778	PROMINA GROUP NPV
Equities	123,115	9100	PUBLISHING & BROAD NPV
Equities	506,005	230093	QANTAS AIRWAYS NPV
Equities	439,399	28850	QBE INS GROUP NPV
Equities	456,655	29983	QBE INS GROUP NPV
Equities	1,102,686	72400	QBE INS GROUP NPV
Equities	348,261	28600	RINKER GROUP NPV
Equities	1,435,845	117915	RINKER GROUP NPV
Equities	98,263	1700	RIO TINTO LIMITED NPV
Equities	456,632	7900	RIO TINTO LIMITED NPV
Equities	0	0	ST GEORGE BANK LTD NPV
Equities	3,305,881	1209149	TELSTRA CORP NPV
Equities	620,273	59422	TOLL HLDGS LTD NPV
Equities	1,668,507	63566	WESFARMERS LTD NPV
Equities	351,496	27300	WESTFIELD GROUP NPV STAPLED UNITS
Equities	4,667,396	269856	WESTPAC BKG CORP NPV
Equities	173,256	5300	WOODSIDE PETROLEUM NPV
Equities	548,143	36615	WOOLWORTHS LTD NPV
Equities	2,012,990	16700	BK AUSTRIA CREDIT NPV (BR)
Equities	326,312	5800	ERSTE BANK DER OST NPV
Equities	187,501	3900	OEST ELEKTRIZITATS CLASS'A/NPV
Equities	636,876	10700	OMV AG NPV(VAR)
Equities	199,687	2300	RAIFFEISEN INTL BK NPV (REGD)
Equities	831,282	17500	WIENERBERGER AG NPV
Equities	495,605	3800	ALMANCORA NPV
Equities	592,255	17400	FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42)
Equities	3,866,746	113389	FORTIS UNIT(FORTIS SA/NV NPV/0.42)
Equities	701,634	6700	GPE BRUXELLES LAM NPV
Equities	2,134,847	19900	KBC GROUP SA NPV
Equities	7,312,655	68165	KBC GROUP SA NPV
Equities	638,225	11800	UCB NPV
Equities	3,218,956	133900	ADR COMPANHIA VALE DO RIO DOCE SPONSOREDADR
Equities	1,618,800	45600	ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS
Equities	180,259	66600	ABITIBI-CONS INC COM NPV
Equities	946,562	51200	AKITA DRILLING LTD CLASS'A/NVTG COM NPV
Equities	3,766,234	80100	ALCAN INC COM NPV
Equities	1,134,125	21000	BK OF MONTREAL COM NPV
Equities	3,426,921	85700	CAMECO CORP COM NPV
Equities	658,356	9800	CANADIAN IMP BANK COM NPV (CAD QUOTE)
Equities	2,586,235	46600	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)
Equities	1,206,194	31400	EMPIRE CO CLASS'A/NVTG COM NPV
Equities	736,430	18400	IGM FINANCIAL INC COM NPV
Equities	550,310	25500	LA PERRIERE & VERR CLASS'A/SUB-VTG NPV
Equities	893,555	22600	LE CHATEAU INC CLASS'A/COM NPV
Equities	401,029	5600	MAGNA INTL INC CL'A/SUB VTG COM NPV (CAD)
Equities	1,093,877	51700	METHANEX CORP COM NPV
Equities	1,168,802	79500	PASON SYSTEM INCOR COM NPV
Equities	5,433,626	114100	PETRO CANADA COM NPV
Equities	8,463,790	177730	PETRO CANADA COM NPV
Equities	1,736,463	20200	POTASH CORP SASK COM NPV



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	832,164	22300	SHELL CANADA COM NPV
Equities	787,967	9700	SUNCOR ENERGY INC COM NPV
Equities	692,627	11500	TECK COMINCO LTD CLASSB SUB-VTG COM NPV
Equities	455,292	11000	TELUUS CORPORATION COM NPV
Equities	591,213	11600	TORONTO-DOMINION COM NPV
Equities	28,952	9400	ALTAIR NANOTECHNOLOGIES INC COM
Equities	19,948	735	ASPREVA PHARMACEUTICALS CORP COM
Equities	592,760	40600	ATI TECHNOLOGIES INC COM
Equities	1,678,320	56700	BARRICK GOLD CORP
Equities	575,843	17900	BROOKFIELD PPTYS CORP COM
Equities	7,685,413	238900	BROOKFIELD PPTYS CORP COM
Equities	130,870	4600	COGNOS INC COM
Equities	1,462,980	22200	INCO LTD COM
Equities	1	1	INFINITY MING CORP COM NEW STK
Equities	506,880	16000	MERIDIAN GOLD INC COM 2-559789
Equities	0	6	MOBILE ASSETS CORP COM
Equities	22,881	2900	NGAS RES INC COM
Equities	273,280	8000	NOVATEL INC COM
Equities	90,872	7400	PETROQUEST ENERGY INC COM
Equities	177,974	14493	PETROQUEST ENERGY INC COM
Equities	2,912	2800	PLC SYS INC COM
Equities	1,672,836	95700	TALISMAN ENERGY INC COM
Equities	184,113	7150	TM HORTONS INC COM
Equities	1,463,969	24700	ULTRA PETE CORP COM NPV
Equities	0	1	US BIOTEC INC COM
Equities	0	6	WI-FI WIRELESS LTD COM
Equities	1,080	1000	ZOOM TELEPHONICS DEL
Equities	261,027	327000	CNOOC LTD HKD0.02
Equities	0	0	ADR CHINA PETE & CHEM CORP SPONSORED ADDRREPSTG H SHS
Equities	245,630	11000	ADR NETLEASE COM INC SPONSORED
Equities	163,850	5800	ADR SUNTECH PWR HLDGS CO LTD ADR
Equities	346,810	4800	CODAN DKK20
Equities	649,548	10200	NOVO-NORDISK AS DKK2 SERB'
Equities	488,719	17875	VESTAS WIND SYSTEM DKK1
Equities	19,096,051	1376788.079	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	957,814	14300	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	465,696	10780	FOSTER WHEELER LTD
Equities	194,400	4500	FOSTER WHEELER LTD
Equities	6,651,435	260096	FORTUM OYJ EUR3.40
Equities	283,860	11100	FORTUM OYJ EUR3.40
Equities	460,887	25600	KCI KONECRANES OYJ NPV
Equities	486,089	13400	METSO OYJ EUR1.70
Equities	1,318,309	64600	NOKIA OYJ EUR0.06
Equities	1,508,096	73900	NOKIA OYJ EUR0.06
Equities	1,627,307	85300	SAMPO OYJ SERAN NPV
Equities	2,781,492	129100	UPM-KYMMENE CORP NPV
Equities	887,664	41200	UPM-KYMMENE CORP NPV
Equities	894,628	4594	AIR LIQUIDE(L') EUR1
Equities	2,174,644	11167	AIR LIQUIDE(L') EUR1
Equities	7,771,317	85063	ALSTOM EUR14 (POST-CONSOLIDATION)
Equities	411,789	11300	ALTEN NPV
Equities	217,391	17600	ALTRAN TECHNOLOGIE EUR0.50
Equities	39,909	1023	ARKEMA EUR10
Equities	1,450,852	12300	ASS GEN DE FRANCE NPV
Equities	2,496,853	76100	AXA EUR2.29
Equities	1,131,951	34500	AXA EUR2.29
Equities	2,973,158	90617	AXA EUR2.29
Equities	2,842,401	29699	BNP PARIBAS EUR2
Equities	723,545	7560	BNP PARIBAS EUR2
Equities	1,703,584	17800	BNP PARIBAS EUR2
Equities	436,915	8500	BOUYGUES EUR1
Equities	1,717,795	33419	BOUYGUES EUR1
Equities	2,664,093	45452	CARREFOUR EUR2.50
Equities	773,696	13200	CARREFOUR EUR2.50
Equities	2,666,613	45495	CARREFOUR EUR2.50
Equities	4,365,287	61073	CIE DE ST-GOBAIN EUR4
Equities	1,496,290	20934	CIE DE ST-GOBAIN EUR4
Equities	734,597	7300	ESSILOR INTL EUR0.35
Equities	3,366,214	156611	FRANCE TELECOM EUR4
Equities	711,390	5600	GROUPE DANONE EUR0.50
Equities	393,805	3100	GROUPE DANONE EUR0.50
Equities	396,139	13800	HAULOTTE GROUPE EUR0.13
Equities	209,059	2500	ILAD NPV
Equities	1,926,337	20400	L'OREAL EUR0.20
Equities	450,474	4540	LVMH MOET HENNESSY EUR0.30
Equities	3,654,491	36831	LVMH MOET HENNESSY EUR0.30
Equities	352,037	3090	NEOPOST EUR1
Equities	753,125	3800	PERNOD RICARD NPV
Equities	5,697,166	91585	PEUGEOT SA EUR1
Equities	4,177,438	32769	PPR EUR4
Equities	356,948	2800	PPR EUR4
Equities	526,292	4900	RENAULT SA EUR3.81
Equities	741,106	6900	RENAULT SA EUR3.81
Equities	1,707,335	15896	RENAULT SA EUR3.81
Equities	274,209	12600	SAFRAN SA EUR0.20
Equities	6,204,880	63600	SANOFI-AVENTIS EUR2

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	2,716,196	27841	SANOFI-AVENTIS EUR2
Equities	263,415	2700	SANOFI-AVENTIS EUR2
Equities	2,139,639	20532	SCHNEIDER ELECTRIC EUR8
Equities	1,615,255	15500	SCHNEIDER ELECTRIC EUR8
Equities	779,337	5300	SOC GENERALE EUR1.25
Equities	970,495	6600	SOC GENERALE EUR1.25
Equities	4,975,553	33837	SOC GENERALE EUR1.25
Equities	2,308,603	15700	SOC GENERALE EUR1.25
Equities	983,841	23675	SUEZ EUR2
Equities	1,842,023	28000	TOTAL EUR2.5 (POST SUBDIVISION)
Equities	842,068	12800	TOTAL EUR2.5 (POST SUBDIVISION)
Equities	2,691,985	40920	TOTAL EUR2.5 (POST SUBDIVISION)
Equities	275,498	5700	UBISOFT ENTERTAIN EURO.31
Equities	4,026,042	23101	UNIBAIL EUR5
Equities	831,891	16100	VEOLIA ENVIRONNEME EUR5
Equities	511,535	9900	VEOLIA ENVIRONNEME EUR5
Equities	705,930	6854	VINCI EUR5
Equities	910,910	26000	VIVENDI SA EUR5.50
Equities	959,959	27400	VIVENDI SA EUR5.50
Equities	416,917	11900	VIVENDI SA EUR5.50
Equities	3,498,768	53400	ADR TOTAL SA
Equities	1,224,026	7750	ALLIANZ AG NPV(REGD)(VINKULIERT)
Equities	821,282	5200	ALLIANZ AG NPV(REGD)(VINKULIERT)
Equities	1,689,946	10700	ALLIANZ AG NPV(REGD)(VINKULIERT)
Equities	384,316	6900	ALTANA AG NPV
Equities	1,803,990	22473	BASF AG NPV
Equities	449,532	5600	BASF AG NPV
Equities	751,359	16350	BAYER AG ORD NPV
Equities	1,135,081	24700	BAYER AG ORD NPV
Equities	2,208,077	48049	BAYER AG ORD NPV
Equities	624,301	12500	BAYER MOTOREN WERK EUR1
Equities	290,675	5820	BAYER MOTOREN WERK EUR1
Equities	179,373	3300	BILFINGER BERGER NPV
Equities	720,023	19800	COMMERZBANK AG ORD NPV
Equities	1,980,900	54473	COMMERZBANK AG ORD NPV
Equities	7,749,413	213102	COMMERZBANK AG ORD NPV
Equities	705,109	6900	CONTINENTAL AG ORD NPV
Equities	1,269,432	25700	DAIMLERCHRYSLER AG ORD NPV(REGD)
Equities	663,875	5900	DEUTSCHE BANK AG NPV(REGD)
Equities	303,807	2700	DEUTSCHE BANK AG NPV(REGD)
Equities	637,713	4683	DEUTSCHE BOERSE AG NPV(REGD)
Equities	844,293	6200	DEUTSCHE BOERSE AG NPV(REGD)
Equities	911,217	34000	DEUTSCHE POST AG NPV(REGD)
Equities	9,589,551	83312	E.ON AG NPV
Equities	2,146,691	18650	E.ON AG NPV
Equities	6,677,951	58107	FRESENIUS MED CARE NPV
Equities	46,543	700	GRENKELEASING AG NPV
Equities	300,579	4950	HYPOTHETICAL REAL ESTATE NPV
Equities	347,476	31200	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	255,753	9800	IWKA AG NPV
Equities	439,120	5700	LINDE AG NPV
Equities	470,582	6500	MAN AG ORD NPV
Equities	307,347	4150	MPC MUENCHMEYER PT NPV
Equities	355,089	2600	MUENCHENER RUECKVE NPV(REGD)
Equities	3,172,445	23229	MUENCHENER RUECKVE NPV(REGD)
Equities	396,061	2900	MUENCHENER RUECKVE NPV(REGD)
Equities	378,378	4500	Q-CELLS AG NPV
Equities	257,846	3100	RWE AG (NEU) NPV
Equities	5,112,840	61470	RWE AG (NEU) NPV
Equities	8,804,615	105855	RWE AG (NEU) NPV
Equities	2,520,461	29700	SALZGITTER AG ORD NPV
Equities	379,759	1800	SAP AG ORD NPV
Equities	1,561,232	7400	SAP AG ORD NPV
Equities	1,069,935	12300	SIEMENS AG NPV(REGD)
Equities	674,320	19700	THYSSENKRUPP AG NPV
Equities	446,722	31000	UNITED INTERNET AG NPV(REGD)
Equities	1,493,309	21300	VOLKSWAGEN AG ORD NPV
Equities	530,374	4150	WINCOR NIXDORF AG NPV
Equities	0	0	ADR SAP AKTIENGESSELLSCHAFT SPONSORED ADR
Equities	508,662	38600	SEADRILL LTD USD2
Equities	4,859,119	368736	SEADRILL LTD USD2
Equities	364,057	14616	ALPHA BANK EUR3.90(CR)
Equities	6,296,943	159478	NATL BK OF GREECE EUR5(REGD)
Equities	386,826	10690	OPAP(ORG OF FOOTB) EURO.30 (CR)
Equities	709,242	19600	OPAP(ORG OF FOOTB) EURO.30 (CR)
Equities	3,931,685	178564	OTE(HELLENIC TLCM) EUR2.39(CR)
Equities	848,906	18100	TITAN CEMENT CO EUR2
Equities	209,791	51000	BK OF EAST ASIA HKD2.50
Equities	197,451	48000	BK OF EAST ASIA HKD2.50
Equities	335,863	31000	CHEUNG KONG(HLDGS) HKD0.50
Equities	175,383	196000	CHINA UNICOM HKD0.10
Equities	310,184	38000	ESPRIT HOLDINGS HKD0.10
Equities	1,064,890	90000	GUOCO GROUP USD0.50
Equities	731,956	409000	HANG LUNG PROPERTIES HKD1
Equities	2,774,166	613000	HONG KONG ELECTRIC HKD1
Equities	1,749,247	272000	HONG KONG EXCHANGE HKD1

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	257,242		40000 HONG KONG EXCHANGE HKD1
Equities	209,952		23000 HUTCHISON WHAMPOA HKD0.25
Equities	272,789		375000 JOHNSON ELEC HLDGS HKD0.0125
Equities	701,012		346800 LI & FUNG HKD0.025
Equities	225,956		90000 MELCO INTL DEV HKD0.50
Equities	2,124,939		1331000 SINO LAND CO HKD1
Equities	1,152,260		113000 SUN HUNG KAI PROP HKD0.50
Equities	861,662		83500 SWIRE PACIFIC 'A'HKD0.60
Equities	294,100		28500 SWIRE PACIFIC 'A'HKD0.60
Equities	203,940		33000 TELEVISION BROADCT HKD0.05
Equities	531,866		102000 VTECH HLDGS USD0.05
Equities	2,633,140		741000 WHARF(HLDGS) HKD1
Equities	287,833		81000 WHARF(HLDGS) HKD1
Equities	140,080		16000 WING HANG BANK HKD1
Equities	730,422		51150 ADR PATNI COMPUTER SYS SPONSORED ADR
Equities	465,617		14050 ADR SATYAM COMPUTER SVCS LTD SHS ISIN US8040981016
Equities	289,718		14300 ADR NOKIA CORP SPONSORED ADR
Equities	18,600		5000 PXRE CORP COM STK USD0.01
Equities	28,785		1200 ALLIED IRISH BANKS ORD EUR0.32(DUBLIN LISTING)
Equities	310,923		12900 ALLIED IRISH BANKS PLC
Equities	365,514		42100 C&C GROUP ORD EUR0.01
Equities	528,003		16200 CRH ORD EUR0.32
Equities	1,039,710		31900 CRH ORD EUR0.32
Equities	729,137		44000 DEPFA BANK PLC ORD EUR0.30
Equities	320,506		15100 KERRY GROUP 'A'ORD EUR0.125
Equities	5,967,904		113200 ADR RYANAIR HLDGS PLC SPONSORED ADR
Equities	28,050		16500 XOMA LTD COM BERMUDA
Equities	212,767		10190 SYNERON MEDICAL LTD COM
Equities	365,805		7300 BANCA ITALEASE EUR5.16
Equities	696,481		26000 BANCO POPULARE DI ORD SHARES
Equities	584,582		107700 BCA INTESA DI RISP EUR0.52(NON CNV)
Equities	667,620		114002 BCA INTESA EUR0.52
Equities	2,921,444		498862 BCA INTESA EUR0.52
Equities	6,129,275		1046627 BCA INTESA EUR0.52
Equities	507,122		39800 BCA POP DI MILANO EUR3
Equities	993,089		38392 BCE POP UNITE EUR2.50
Equities	1,367,913		166767 CAPITALIA SPA EUR1
Equities	342,866		41800 CAPITALIA SPA EUR1
Equities	7,680,703		936381 CAPITALIA SPA EUR1
Equities	2,470,629		83900 ENI SPA EUR1
Equities	1,024,766		34800 ENI SPA EUR1
Equities	729,644		39300 ESPRINET EUR0.15(POST SUBDIVISION)
Equities	278,071		6400 FASTWEB SPA EUR0.52
Equities	359,390		27000 FIAT SPA EUR5
Equities	6,177,504		464099 FIAT SPA EUR5
Equities	331,407		11100 FONDIARIA-SAI DI RISP EUR1
Equities	730,928		62000 MEDIASET EUR0.52
Equities	329,121		4900 PIRELLI & CO R/EST EUR0.5
Equities	4,520,125		705604 SARAS RAFFINERIE NPV
Equities	4,548,969		1761205 TELECOM ITALIA SPA DI RISP EUR0.55
Equities	392,338		151900 TELECOM ITALIA SPA DI RISP EUR0.55
Equities	1,868,691		238800 UNICREDITO ITALIAN EUR0.50
Equities	4,345,450		555305 UNICREDITO ITALIAN EUR0.50
Equities	4,057,884		518557 UNICREDITO ITALIAN EUR0.50
Equities	11,674,795		1491922 UNICREDITO ITALIAN EUR0.50
Equities	887,390		8700 ADVANTEST CORP NPV
Equities	1,097,844		50000 AEON CO LTD NPV
Equities	417,181		19000 AEON CO LTD NPV
Equities	316,144		13000 AEON CREDIT SERV NPV
Equities	3,385,173		139200 AEON CREDIT SERV NPV
Equities	240,520		4500 AIFUL CORP NPV
Equities	163,146		5000 ALPEN CO LTD NPV
Equities	393,483		31000 ASAHI GLASS CO NPV
Equities	580,501		15800 ASTELLAS PHARMA NPV
Equities	1,326,335		36100 ASTELLAS PHARMA NPV
Equities	1,037,397		134000 BK OF YOKOHAMA NPV
Equities	1,296,330		203000 CALSONIC KANSEI JPY50
Equities	6,419,000		130800 CANON INC NPV
Equities	912,794		18600 CANON INC NPV
Equities	846,542		17250 CANON INC NPV
Equities	956,961		19500 CANON INC NPV
Equities	187,202		20000 CHIBA BANK NPV
Equities	440,598		16300 CHUBU ELEC POWER NPV
Equities	305,822		23000 CHUBU STEEL PLATE NPV
Equities	265,512		5600 CREDIT SAISON CO NPV
Equities	633,775		23000 DAIICHI SANKYO COM NPV
Equities	551,109		20000 DAIICHI SANKYO COM NPV
Equities	1,113,975		84000 DAIMARU INC NPV
Equities	806,753		88000 DAINIPPON SCREEN NPV
Equities	6,333,622		114200 DAITO TRUST CONST NPV
Equities	240,126		15000 DAIWA HOUSE INDS NPV
Equities	83,524		7000 DAIWA SECS GROUP NPV
Equities	366,426		11200 DENSO CORP NPV
Equities	948,782		29000 DENSO CORP NPV
Equities	4,478,905		136900 DENSO CORP NPV
Equities	713,817		96 EAST JAPAN RAILWAY NPV

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	6,113,415	135700	EISAI CO NPV
Equities	86,800	4500	ENPLAS CORP NPV
Equities	1,034,160	11500	FANUC LTD NPV
Equities	287,766	3200	FANUC LTD NPV
Equities	316,022	54000	FUJI HEAVY INDS NPV
Equities	124,288	3700	FUJI PHOTO FILM CO NPV
Equities	297,739	134	FUJI TELEVISION NPV
Equities	403,482	52000	FUJITSU Y50
Equities	245,987	38000	FURUKAWA ELECTRIC NPV
Equities	669,728	29000	FUTABA INDUSTRIAL NPV
Equities	6,200,949	257300	HITACHI CONST MACH NPV
Equities	265,713	27000	HITACHI METALS NPV
Equities	138,879	21000	HITACHI NPV
Equities	2,195,617	332000	HITACHI NPV
Equities	1,682,981	53000	HONDA MOTOR CO NPV
Equities	523,370	14700	HOYA CORP NPV
Equities	336,789	7000	IBIDEN CO LTD NPV
Equities	206,832	23000	IINO KAIUN KAISHA NPV
Equities	300,617	29000	JACCS CO LTD NPV
Equities	612,833	168	JAPAN TOBACCO INC NPV
Equities	2,921,900	801	JAPAN TOBACCO INC NPV
Equities	420,024	9900	JFE HOLDINGS INC NPV
Equities	606,745	24000	JSR CORP NPV
Equities	4,290,189	169700	JSR CORP NPV
Equities	273,665	36000	KAMIGUMI CO LTD NPV
Equities	159,734	20000	KANSAI PAINT CO NPV
Equities	2,410,357	92000	KAO CORP NPV
Equities	2,567,555	98000	KAO CORP NPV
Equities	272,178	47000	KAWASAKI KISEN KAI NPV
Equities	4,415,466	718	KDDI CORP NPV
Equities	448,843	20900	KEIHIN CORP NPV
Equities	562,341	2200	KEYENCE CORP NPV
Equities	875,651	44000	KOMATSU NPV
Equities	2,562,656	270000	KUBOTA CORP NPV
Equities	332,196	35000	KUBOTA CORP NPV
Equities	170,511	2200	KYOCERA CORP NPV
Equities	1,307,352	245000	MARUBENI CORP NPV
Equities	1,140,795	54000	MATSUSHITA ELC IND NPV
Equities	726,676	39	MILLEA HOLDINGS IN NPV
Equities	1,714,211	92	MILLEA HOLDINGS IN NPV
Equities	839,085	44000	MINISTOP CO LTD NPV
Equities	867,506	43400	MITSUBISHI CORP NPV
Equities	359,795	18000	MITSUBISHI CORP NPV
Equities	531,426	25000	MITSUBISHI ESTATE NPV
Equities	1,062,853	50000	MITSUBISHI ESTATE NPV
Equities	276,569	64000	MITSUBISHI HVY IND NPV
Equities	1,315,663	94	MITSUBISHI UFJ FIN NPV
Equities	918,865	65000	mitsui & CO NPV
Equities	2,431,457	172000	mitsui & CO NPV
Equities	304,335	14000	mitsui FUDOSAN CO NPV
Equities	238,840	19000	mitsui SUMITOMO IN NPV
Equities	1,347,776	159	MIZUHO FINL GP NPV
Equities	1,720,745	203	MIZUHO FINL GP NPV
Equities	165,420	31000	NEC CORP NPV
Equities	442,637	22000	NGK SPARK PLUG CO NPV
Equities	559,507	7800	NIDEC CORPORATION NPV
Equities	480,252	37500	NIKKO CORDIAL CORP NPV
Equities	559,297	32000	NIKON CORP JPY50
Equities	1,360,451	8100	NINTENDO CO LTD NPV
Equities	822,989	4900	NINTENDO CO LTD NPV
Equities	83,978	500	NINTENDO CO LTD NPV
Equities	220,837	11000	NIPPON ELEC GLASS NPV
Equities	943,577	47000	NIPPON ELEC GLASS NPV
Equities	353,812	42000	NIPPON MINING HLDG NPV
Equities	353,812	42000	NIPPON MINING HLDG NPV
Equities	6,242,252	741000	NIPPON MINING HLDG NPV
Equities	504,606	69000	NIPPON OIL CORP Y50
Equities	310,598	82000	NIPPON STEEL CORP NPV
Equities	588,899	120	NIPPON TEL&TEL CP NPV
Equities	273,350	42000	NIPPON YUSEN KK NPV
Equities	1,100,031	100600	NISSAN MOTOR CO NPV
Equities	590,474	54000	NISSAN MOTOR CO NPV
Equities	1,896,427	26600	NITTO DENKO CORP NPV
Equities	513,318	7200	NITTO DENKO CORP NPV
Equities	5,098,163	271700	NOMURA HOLDINGS NPV
Equities	749,508	510	NTT DOCOMO NPV
Equities	709,828	483	NTT DOCOMO NPV
Equities	347,986	13000	OLYMPUS CORP NPV
Equities	305,997	12000	OMRON CORP NPV
Equities	608,407	13000	ORACLE CORP JAPAN NPV
Equities	467,340	72000	ORIENTAL YEAST CO NPV
Equities	513,450	2100	ORIX CORP NPV
Equities	1,286,069	5260	ORIX CORP NPV
Equities	4,716,402	19290	ORIX CORP NPV
Equities	187,377	6000	OTSUKA KAGU NPV
Equities	317,071	42000	PANAHOME CORP NPV

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	389,625	655	RAKUTEN INC NPV
Equities	590,631	6600	ROHM CO LTD NPV
Equities	5,909,373	430000	SEKISUI HOUSE NPV
Equities	855,636	7800	SHIMAMURA CO NPV
Equities	296,986	9700	SHIMANO INC NPV
Equities	506,023	9300	SHIN-ETSU CHEMICAL NPV
Equities	6,474,916	119000	SHIN-ETSU CHEMICAL NPV
Equities	2,403,665	379000	SHINSEI BANK NPV
Equities	832,542	77000	SHIZUOKA BANK NPV
Equities	1,444,587	10200	SMC CORP NPV
Equities	2,710,510	120800	SOFTBANK CORP NPV
Equities	643,835	46000	SOMPO JAPAN INSURANCE INC JPY50
Equities	629,839	45000	SOMPO JAPAN INSURANCE INC JPY50
Equities	750,995	17000	SONY CORP NPV
Equities	410,838	9300	SONY CORP NPV
Equities	1,104,405	25000	SONY CORP NPV
Equities	392,249	19000	STANLEY ELECTRIC NPV
Equities	668,285	33000	STAR MICRONICS CO NPV
Equities	228,142	4000	SUMCO CORPORATION NPV
Equities	554,415	42000	SUMITOMO CORP NPV
Equities	1,531,243	116000	SUMITOMO CORP NPV
Equities	557,127	38000	SUMITOMO ELECTRIC NPV
Equities	4,386,644	299200	SUMITOMO ELECTRIC NPV
Equities	549,149	133000	SUMITOMO METAL IND NPV
Equities	5,599,353	529	SUMITOMO MITSUI FG NPV
Equities	2,921,401	276	SUMITOMO MITSUI FG NPV
Equities	1,196,081	113	SUMITOMO MITSUI FG NPV
Equities	8,711,280	823	SUMITOMO MITSUI FG NPV
Equities	937,410	38000	SUMITOMO RLTY&DEV NPV
Equities	677,951	62000	SUMITOMO TRUST&BKG NPV
Equities	1,093,470	100000	SUMITOMO TRUST&BKG NPV
Equities	1,636,793	75600	SUZUKI MOTOR CORP NPV
Equities	647,334	8000	T&D HOLDINGS INC NPV
Equities	1,058,829	17000	TAKEDA PHARMACEUTI NPV
Equities	691,353	11100	TAKEDA PHARMACEUTI NPV
Equities	971,631	15600	TAKEDA PHARMACEUTI NPV
Equities	5,742,588	92200	TAKEDA PHARMACEUTI NPV
Equities	7,467,856	119900	TAKEDA PHARMACEUTI NPV
Equities	954,555	16000	TAKEFUJI CORP NPV
Equities	755,316	34400	TOHOKU ELEC POWER NPV
Equities	237,939	16000	TOKUYAMA CORP NPV
Equities	342,772	12400	TOKYO ELEC POWER NPV
Equities	699,366	25300	TOKYO ELEC POWER NPV
Equities	1,832,725	66300	TOKYO ELEC POWER NPV
Equities	1,427,634	20400	TOKYO ELECTRON NPV
Equities	561,090	119000	TOKYO GAS CO NPV
Equities	545,598	10500	TOKYO SEIMITSU CO NPV
Equities	195,967	4600	TOKYO TOMIN BANK JPY500
Equities	631,098	108000	TOKYU CORP NPV
Equities	809,763	228000	TOPY INDUSTRIES NPV
Equities	225,850	26000	TORAY INDS INC NPV
Equities	254,848	39000	TOSHIBA CORP NPV
Equities	738,407	113000	TOSHIBA CORP NPV
Equities	1,244,106	130000	TOTO LTD NPV
Equities	172,436	11000	TOYO SUISAN KAISHA NPV
Equities	140,533	7000	TOYODA GOSEI NPV
Equities	2,729,992	52100	TOYOTA MOTOR CORP NPV
Equities	822,665	15700	TOYOTA MOTOR CORP NPV
Equities	1,047,981	20000	TOYOTA MOTOR CORP NPV
Equities	3,505,498	66900	TOYOTA MOTOR CORP NPV
Equities	928,575	27500	TREND MICRO INC NPV
Equities	236,364	7000	TREND MICRO INC NPV
Equities	236,119	16000	UNY CO JPY50 (8270)
Equities	612,649	29000	USHIO INC NPV
Equities	1,790,885	431	WEST JAPAN RAILWAY NPV
Equities	820,617	1548	YAHOO JAPAN CORP NPV
Equities	285,842	2800	YAMADA DENKI CO NPV
Equities	810,830	31000	YAMAHA MOTOR CO NPV
Equities	1,225,299	69000	YAMATO HOLDINGS NPV
Equities	228,282	16000	YOKOGAWA ELECTRIC NPV
Equities	2,447,721	3851	SAMSUNG ELECTRONIC KRW5000
Equities	1,676,095	2637	SAMSUNG ELECTRONIC KRW5000
Equities	1,177,976	61481	LOTTE SHOPPING CEN GDR EACH REPR 1/20 KRW5000
Equities	377,285	19400	PVTPL GDR LOTTE SHOPPING CO LTD SPONSORED GDR 144A
Equities	49,875	3500	EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM
Equities	1,806,018	54300	ADR AMERICA MOVIL S A DE C V SPONSORED ADR REPSTG SER L SHS
Equities	559,190,594	25056897.35	CF BGI INTERNATIONAL ALPHA TILTS FD
Equities	3,596,450	55000	MFC ISHARES TR MSCI EAFE INDEX FD
Equities	2,151,869	78678	ABN-AMRO HLDGS NV EUR0.56
Equities	1,402,495	51278.901	ABN-AMRO HLDGS NV EUR0.56
Equities	728,351	42604.698	AEGON NV COM STK EUR0.12
Equities	1,269,914	62700	ASML HLDG EUR0.02
Equities	264,210	9200	EADS(EURO AERO DEF EUR1
Equities	590,468	6300	EURONEXT EUR6
Equities	1,920,801	20494	EURONEXT EUR6
Equities	737,270	20000	HEINEKEN HOLDING EUR1.6 'A'

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	911,326	21500	HEINEKEN NV EUR1.60
Equities	2,221,739	56543	ING GROEP NV CVA EURO.24
Equities	1,721,344	43808	ING GROEP NV CVA EURO.24
Equities	1,402,757	35700	ING GROEP NV CVA EURO.24
Equities	2,432,232	61900	ING GROEP NV CVA EURO.24
Equities	5,338,375	135861	ING GROEP NV CVA EURO.24
Equities	727,250	36600	KON BAMI GROEP NV EURO.10
Equities	938,484	83500	KON KPN NV EURO.24
Equities	584,445	52000	KON KPN NV EURO.24
Equities	524,574	12600	KONINKLIJKE DSM NV EUR1.5
Equities	915,304	20400	NUMICO (KON) NV EURO.25
Equities	740,723	16509	NUMICO (KON) NV EURO.25
Equities	243,652	7800	PHILIPS ELECK(KON) EURO.20
Equities	7,160,460	229227	PHILIPS ELECK(KON) EURO.20
Equities	158,256	2700	RANDSTAD HLDGS NV EURO.10
Equities	3,609,794	240062	REED ELSEVIER NV EURO.06
Equities	499,843	5100	RODAMCO EUROPE FIN EUR8
Equities	34,063	1600	TELE ATLAS N.V. EURO.1
Equities	162,452	7700	TELE ATLAS N.V. EURO.1
Equities	724,822	15300	UNIVAR NV EUR1
Equities	254,772	12600	ADR NV EURO.02(NV REG)
Equities	4,170	600	INFINITY ENERGY RES INC
Equities	2,320,680	941450	TELECOM CORP OF NZ NPV
Equities	677,898	5630	SYNTHESES INC CHF0.001
Equities	1,703,048	53911	ADR TEVA PHARMACEUTICAL INDS
Equities	101,088	3200	ADR TEVA PHARMACEUTICAL INDS
Equities	677,828	54600	DNB NOR ASA NOK10
Equities	628,435	23700	NORSK HYDRO ASA NOK3.6666
Equities	701,760	47855	NORSKE SKOGSINDUST NOK10
Equities	265,114	4700	PETROLJARL ASA NOK2
Equities	30,968	4700	PETROLEUM GEO SYS NOK8
Equities	315,326	38100	TANDBERG ASA NOK1
Equities	379,721	31400	TELENOR ASA ORD NOK6
Equities	244,094	18300	YARA INTERNATIONAL NOK1.7
Equities	1,356,636	39300	ADR PHILIPPINE LONG DISTANCE TEL CO
Equities	129,270	13900	1ST BANCORP P R COM
Equities	111,534	17400	DORAL FINL CORP COM
Equities	59,436	4658	ORIENTAL FINL GROUP INC COM
Equities	50,252	5850	R&G FINL CORP CL B CL B
Equities	22,970	933	SANTANDER BANCORP COM
Equities	151,613	22799	W HLDG CO INC COM
Equities	2,366,976	80400	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	0	0	ADR SURGUTNEFTGAZ JSC SPONSORED
Equities	180,909	14900	ASCENDAS REEST INV NPV (REIT)
Equities	228,918	20000	DBS GROUP HLDGS SGD1
Equities	812,660	71000	DBS GROUP HLDGS SGD1
Equities	446,201	48000	KEPPEL CORP SGD0.50
Equities	2,169,463	519800	OVERSEA-CHINESE BK SGD0.5
Equities	408,765	128000	SINGAPORE PETROL SGD0.50
Equities	912,906	568356	SINGAPORE TELECOMM SGD0.15(POST RE-ORG)
Equities	3,217,264	2003000	SINGAPORE TELECOMM SGD0.15(POST RE-ORG)
Equities	700,414	71000	UTD O/S BANK SGD1
Equities	97,230	191000	UTD TEST&ASSEMBLY USD0.15
Equities	392,805	45150	ADR CHARTERED SEMICONDUCTOR MFG LTD ADR
Equities	293,664	7600	ADR SASOL LTD SPONSORED ADR
Equities	4,480,667	116200	SASOL NPV
Equities	778,235	42050	TELKOM SA ZAR10
Equities	567,107	12000	ALTADIS SA EURO.6(REGD)
Equities	274,040	12000	ANTENA 3 TV EURO.75 POST SUBDIVISION
Equities	612,023	26800	ANTENA 3 TV EURO.75 POST SUBDIVISION
Equities	1,468,033	71400	BBVA(BILB-VIZ-ARG) EURO.49
Equities	5,209,442	253369	BBVA(BILB-VIZ-ARG) EURO.49
Equities	2,360,368	114800	BBVA(BILB-VIZ-ARG) EURO.49
Equities	794,359	54400	BCO SANT CENT HISP EURO.50(REGD)
Equities	1,422,253	97400	BCO SANT CENT HISP EURO.50(REGD)
Equities	1,185,697	81200	BCO SANT CENT HISP EURO.50(REGD)
Equities	3,793,501	259790	BCO SANT CENT HISP EURO.50(REGD)
Equities	542,806	9100	DIST INTEG LOGISTA EURO.6
Equities	1,371,958	259800	DURO FELGUERA EURO.50 (POST SUBD)
Equities	455,941	3600	GPO CATALANA OCCID EUR1.5(REGD)
Equities	5,058,086	146692	IBERDROLA SA EUR3
Equities	809,200	23500	IBERDROLA SA EUR3
Equities	645,199	15300	INDITEX EURO.15
Equities	1,893,006	44890	INDITEX EURO.15
Equities	1,465,804	51200	REPSOL YPF SA EUR1
Equities	343,548	12000	REPSOL YPF SA EUR1
Equities	478,104	16700	REPSOL YPF SA EUR1
Equities	163,411	7200	TECNICAS REUNIDAS ORD EURO.10
Equities	854,044	51300	TELEFONICA SA EUR1
Equities	785,620	47190	TELEFONICA SA EUR1
Equities	2,773,228	166560	TELEFONICA SA EUR1
Equities	6,380,971	383287	TELEFONICA SA EUR1
Equities	771,838	25800	ALFA LAVAL AB NPV
Equities	774,629	27900	ATLAS COPCO AB SER/ANPV
Equities	341,300	103300	ERICSSON(LM)TEL SER/B NPV
Equities	621,147	188000	ERICSSON(LM)TEL SER/B NPV

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	5,739,555	1737168	ERICSSON(LM)TEL SER'B' NPV
Equities	2,557,275	214200	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	848,725	73000	SANDVIK AB NPV
Equities	703,621	15500	SCANIA AB SER'B'NPV
Equities	4,762,322	302248	SKF AB SER'B'NPV
Equities	6,043,282	375280	SWEDISH MATCH NPV
Equities	773,608	76600	TELE2 AB SER'B'NPV
Equities	1,110,144	33600	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR
Equities	5,853,264	450959	ABB LTD CHF2.50(REGD)
Equities	322,331	3205	ACTELION CHF2.50(REGD)
Equities	426,422	7225	ADECCO SA CHF1(REGD)
Equities	1,183,739	21200	CREDIT SUISSE GRP CHF0.50(REGD)
Equities	700,919	12553	CREDIT SUISSE GRP CHF0.50(REGD)
Equities	2,311,445	30219	HOLCIM CHF2(REGD)
Equities	1,303,182	15032	JULIUS BAER HLDG CHF0.10(REGD)
Equities	216,735	2500	JULIUS BAER HLDG CHF0.10(REGD)
Equities	3,935,555	45396	JULIUS BAER HLDG CHF0.10(REGD)
Equities	1,445,796	19900	KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)
Equities	166,988	8	LINDT & SPRUENGLI CHF100(REGD)
Equities	136,254	69	LINDT & SPRUENGLI PTG CERT CHF10
Equities	2,203,690	7030	NESTLE SA CHF1(REGD)
Equities	5,454,681	17401	NESTLE SA CHF1(REGD)
Equities	4,735,110	87621	NOVARTIS AG CHF0.50(REGD)
Equities	2,264,310	41900	NOVARTIS AG CHF0.50(REGD)
Equities	430,616	6900	PHONAK HOLDING CHF0.05 (REGD)
Equities	1,462,857	32000	RICHEMONT(CIE FIN) A CHF1(BR)EQUITY UNIT
Equities	581,897	12729	RICHEMONT(CIE FIN) A CHF1(BR)EQUITY UNIT
Equities	1,250,286	27350	RICHEMONT(CIE FIN) A CHF1(BR)EQUITY UNIT
Equities	209,102	545	RIETER HOLDING AG CHF5
Equities	2,821,151	17100	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	875,877	5309	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,982,996	18081	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,276,718	13800	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	350,816	1500	SWISS LIFE HLDG CHF41(REGD)
Equities	1,911,848	27408	SWISS REINSURANCE CHF0.1(REGD)
Equities	6,856,438	98293	SWISS REINSURANCE CHF0.1(REGD)
Equities	779,371	2372	SWISSCOM AG CHF1(REGD)
Equities	311,204	2346	SYNGENTA CHF2.30(REGD)
Equities	1,673,633	15300	UBS AG CHF0.80(REGD)
Equities	741,211	6776	UBS AG CHF0.80(REGD)
Equities	5,276,865	48240	UBS AG CHF0.80(REGD)
Equities	9,234,624	84421	UBS AG CHF0.80(REGD)
Equities	926,370	9400	ALCON INC COM CHF0.20
Equities	2,555,740	413736	HON HAI PRECISION TWD10
Equities	179,159	9700	ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR
Equities	541,402	58976.21	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR
Equities	2,732,937	230433.11	ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW
Equities	1,318,237	39200	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST)
Equities	6,480,211	192700	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST)
Equities	3,223,998	95871	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST)
Equities	461,840	9800	#REORG/MAN GROUP USD0.18 PAR CHANGE TO MAN GROUP 024306W EFF 8/14/06
Equities	3,007,923	211345	ALLIANCE BOOTS ORD GBP0.3719482
Equities	1,025,575	25000	ANGLO AMERICAN ORD USD0.50
Equities	407,193	194400	ARM HLDGS ORD GBP0.0005
Equities	2,010,298	33300	ASTRAZENECA ORD USD0.25
Equities	1,436,790	23800	ASTRAZENECA ORD USD0.25
Equities	2,692,471	44600	ASTRAZENECA ORD USD0.25
Equities	711,841	93700	AUTONOMY CORP ORD GBP0.003333
Equities	1,973,597	139395	AVIVA ORD GBP0.25
Equities	372,151	26285	AVIVA ORD GBP0.25
Equities	809,019	118300	BAE SYSTEMS ORD GBP0.025
Equities	828,852	121200	BAE SYSTEMS ORD GBP0.025
Equities	4,675,317	411361	BARCLAYS ORD GBP0.25
Equities	738,756	65000	BARCLAYS ORD GBP0.25
Equities	1,695,764	126900	BG GROUP ORD GBP0.10
Equities	5,469,903	409332	BG GROUP ORD GBP0.10
Equities	1,177,688	60700	BHP BILLITON PLC USD0.50
Equities	628,618	32400	BHP BILLITON PLC USD0.50
Equities	2,575,528	132747	BHP BILLITON PLC USD0.50
Equities	1,253,840	64625	BHP BILLITON PLC USD0.50
Equities	7,365,167	379613	BHP BILLITON PLC USD0.50
Equities	872,183	29827	BOC GROUP ORD GBP0.25
Equities	775,484	66500	BP ORD USD0.25
Equities	6,293,151	539656	BP ORD USD0.25
Equities	3,837,771	329100	BP ORD USD0.25
Equities	13,711,698	1175818	BP ORD USD0.25
Equities	1,294,648	162786	BRAMBLES INDS (UK) ORD GBP0.05
Equities	997,558	39600	BRIT AMER TOBACCO ORD GBP0.25
Equities	1,455,109	116900	BRITISH ENERGY GP ORD GBP0.10
Equities	798,906	34200	BRITISH LAND CO ORD GBP0.25
Equities	335,968	30300	BRITISH POLYTHENE ORD GBP0.25
Equities	6,131,130	1385551	BT GROUP ORD GBP0.05
Equities	0	0	BURREN ENERGY ORD GBP0.20
Equities	641,285	301500	CABLE & WIRELESS ORD GBP0.25
Equities	573,901	59500	CADBURY SCHWEPPEES ORD GBP0.125
Equities	648,992	91200	CHARLES TAYLOR CON ORD GBP0.01

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	684,063	141031	COMPASS GROUP ORD GBP0.10
Equities	480,080	56860	CORUS GROUP ORD GBP0.50
Equities	498,456	141100	DSG INTERNATIONAL ORD GBP0.025
Equities	857,747	68200	DTZ HOLDINGS ORD GBP0.05
Equities	495,786	69400	EASYJET ORD GBP0.25
Equities	596,445	409500	ELEMENTIS ORD GBP0.05
Equities	771,352	137300	EMI GROUP ORD GBP0.14
Equities	1,728,209	342269	GKN ORD GBP0.50
Equities	765,740	27400	GLAXOSMITHKLINE ORD GBP0.25
Equities	6,371,232	227978	GLAXOSMITHKLINE ORD GBP0.25
Equities	1,872,429	67000	GLAXOSMITHKLINE ORD GBP0.25
Equities	11,702,177	418732	GLAXOSMITHKLINE ORD GBP0.25
Equities	291,683	39900	GLEESON(MJ)GROUP ORD GBP0.02
Equities	6,179,180	355416	HBOS ORD GBP0.25
Equities	2,011,533	115700	HBOS ORD GBP0.25
Equities	967,916	55000	HSBC HLDGS ORD USD0.50(UK REG)
Equities	3,222,332	183103	HSBC HLDGS ORD USD0.50(UK REG)
Equities	346,690	19700	HSBC HLDGS ORD USD0.50(UK REG)
Equities	12,014,245	682687	HSBC HLDGS ORD USD0.50(UK REG)
Equities	330,298	10700	IMPERIAL TOBACCO ORD GBP0.10
Equities	6,217,713	355552	INTERCONTL HOTELS ORD GBP0.114285
Equities	327,024	150800	ITE GROUP ORD GBP0.01
Equities	435,858	218200	ITV ORD GBP0.10
Equities	441,584	57600	JOHNSTON PRESS ORD GBP0.10
Equities	256,265	18100	KELDA GROUP ORD GBX15.55555
Equities	751,664	170400	KINGFISHER ORD GBP0.157142857
Equities	653,145	148066	KINGFISHER ORD GBP0.157142857
Equities	1,184,750	499463	LEGAL & GENERAL GP ORD GBP0.025
Equities	588,838	59900	LLOYDS TSB GROUP ORD GBP0.25
Equities	4,426,944	450334	LLOYDS TSB GROUP ORD GBP0.25
Equities	3,320,005	305798	MARKS & SPENCER GP ORD GBP0.25
Equities	652,497	60100	MARKS & SPENCER GP ORD GBP0.25
Equities	392,662	66500	MEGGITT ORD GBP0.05
Equities	639,992	30300	MORGAN SINDALL ORD GBP0.05
Equities	644,864	59600	NATIONAL GRID ORD GBP0.11395
Equities	682,484	36900	NORTHERN ROCK ORD GBP0.25
Equities	2,220,287	735343	OLD MUTUAL PLC ORD GBP0.10
Equities	451,399	149500	OLD MUTUAL PLC ORD GBP0.10
Equities	6,133,776	2031462	OLD MUTUAL PLC ORD GBP0.10
Equities	292,140	12800	PERSIMMON ORD GBP0.10
Equities	880,125	77882	PRUDENTIAL ORD GBP0.05
Equities	6,253,405	553362	PRUDENTIAL ORD GBP0.05
Equities	889,190	23800	RECKITT BENCKISER ORD GBP0.105263
Equities	597,775	16000	RECKITT BENCKISER ORD GBP0.105263
Equities	846,258	83800	REED ELSEVIER ORD GBP0.125
Equities	466,553	46200	REED ELSEVIER ORD GBP0.125
Equities	559,692	78600	REUTERS GROUP ORD GBP0.25
Equities	687,422	13000	RIO TINTO ORD GBP0.10
Equities	687,422	13000	RIO TINTO ORD GBP0.10
Equities	2,543,462	48100	RIO TINTO ORD GBP0.10
Equities	7,700	4061684	ROLLS ROYCE GROUP 'B'SHS(NEW ASS CONVERSION)
Equities	3,090	1630140	ROLLS ROYCE GROUP 'B'SHS(NEW ASS REDEMPTION)
Equities	485,462	63400	ROLLS ROYCE GROUP ORD GBP0.20
Equities	575,786	75196	ROLLS ROYCE GROUP ORD GBP0.20
Equities	1,581,768	48100	ROYAL BK SCOT GRP ORD GBP0.25
Equities	3,199,710	97300	ROYAL BK SCOT GRP ORD GBP0.25
Equities	4,658,752	141668	ROYAL BK SCOT GRP ORD GBP0.25
Equities	7,365,022	223963	ROYAL BK SCOT GRP ORD GBP0.25
Equities	737,972	21100	ROYAL DUTCH SHELL 'B'SHS EUR0.07 (UK LIST)
Equities	756,404	21627	ROYAL DUTCH SHELL 'B'SHS EUR0.07 (UK LIST)
Equities	311,813	17300	SABMILLER ORD USD0.10
Equities	306,004	71700	SAGE GROUP ORD GBP0.01
Equities	581,776	54000	SAVILLS ORD GBP0.025
Equities	625,877	29400	SCOT & STHN ENERGY ORD GBP0.50
Equities	256,836	17600	SHIRE ORD GBP0.05
Equities	477,905	29000	SMITHS GROUP ORD GBP0.25
Equities	6,680,109	405359	SMITHS GROUP ORD GBP0.25
Equities	647,778	26533	STANDARD CHARTERED ORD USD0.50
Equities	588,379	24100	STANDARD CHARTERED ORD USD0.50
Equities	1,016,198	164500	TESCO ORD GBP0.05
Equities	108,292	4815	UNILEVER PLC ORD GBP0.031111
Equities	3,583,033	159313	UNILEVER PLC ORD GBP0.031111
Equities	420,996	16700	VEDANTA RESOURCES ORD USD0.10
Equities	1,603,416	63604	VEDANTA RESOURCES ORD USD0.10
Equities	6,054,401	2840300	VODAFONE GROUP ORD USD0.10
Equities	1,188,157	557400	VODAFONE GROUP ORD USD0.10
Equities	8,120,804	3809711	VODAFONE GROUP ORD USD0.10
Equities	232,802	10795	WHITBREAD ORD GBP0.6862745
Equities	432,211	37300	WILLIAM HILL ORD GBP0.10
Equities	635,476	28800	WOLSELEY ORD GBP0.25
Equities	3,124,260	82400	XSTRATA PLC ORD USD0.50
Equities	685,882	72500	YELL GROUP ORD GBP0.01
Equities	5,844,845	96900	ASTRAZENECA ORD USD0.25
Equities	611,095	33050	ADR AMVESCAP PLC
Equities	3,242,244	54200	ADR ASTRAZENECA PLC SPONSORED ADR UK
Equities	3,391,375	56693	ADR ASTRAZENECA PLC SPONSORED ADR UK



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	125,190	3900	WILLIS GROUP HOLDINGS COM
Equities	6,959,725	651659.61	##MFO MET W FDS HI YIELD B D FD CL I SEE SEC# 4802052
Equities	658,350	11000	#REOR/WESTN GAS RES INC CASH MERGER EFF 8/23/06
Equities	11,700	500	#REORG MATRIX BANCORP INC N/C TO UNITED WESTERN BANCORP TO 2027710 EFF 09-07-06
Equities	3,267	4950	#REORG METRO 1 TELECOMMUNICATIONS INC REV SPLIT N/C TO 2026255 EFF 07/07/2006
Equities	49,950	1350	#REORG/1ST OAK BROOK BANCSHARES INC STK MERGER TO MB FINL BK 2519640 EFF 8/25/06
Equities	350,639	10700	#REORG/AMERN RET CORP CASH MERGER EFF 7-24-06
Equities	82,621	2900	#REORG/APPLIED FILMS CORP CASH MERGER EFFECTIVE 07/07/06
Equities	645	408	#REORG/ARTEMIS INTL SOLUTIONS CORP CASH MERGER EFF 7/3/06
Equities	228,096	4800	#REORG/AVIALL INC CASH MERGER EFF 9/20/06
Equities	458,420	10290	#REORG/CARRAMERICA RLTY CORP CASH MERGEREFF 7/14/06
Equities	1,962	900	#REORG/CD&L INC CASH MERGER EFF 8/17/06
Equities	2,520,992	154757	#REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06
Equities	1,084,914	66600	#REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06
Equities	76,416	4691	#REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06
Equities	6,842	1100	#REORG/CERES GROUP INC CASH MERGER EFF 8/7/06
Equities	13,152	800	#REORG/CFC INTL INC CASH MERGER EFF 6/19/06
Equities	435,945	90633	#REORG/CIENA CORP REV SPLIT TO CIENA CORP SEC # 2027942 EFF 9/22/06
Equities	11,996	2494	#REORG/CIENA CORP REV SPLIT TO CIENA CORP SEC # 2027942 EFF 9/22/06
Equities	244,896	4210	#REORG/DIAGNOSTICS PRODUCTS CORP CASH MERGER EFF 7/27/06
Equities	53,460	6750	#REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 2027015 EFF 8/1/06
Equities	2,685	500	#REORG/DIGITAL GENERATION SYSTEMS INC N/C TO DG FASTCHANNEL 2027739 EFF 9/8/06
Equities	148,302	12600	#REORG/DIGITAL INFORMATION CORP CASH MERGER EFF 8/22/06
Equities	13,260	5100	#REORG/DISCOVERY PARTNERS INTL INC STK MERGER TO INFINITY 2027333 EFF 9/12/06
Equities	2,523	417	#REORG/DOCUMENT SCIENCES CORP REV SPLIT TO DOCUCON INC CU 255908501 EFF 2/7/05
Equities	589	879	#REORG/EASYLINK SVCS CORP CL A REV SPLITTO EASYLINK SVCS 2027549 EFF 8/28/06
Equities	783,498	20100	#REORG/ENGLEHARD CORP CASH MERGER EFF 6/9/06
Equities	23,310	598	#REORG/ENGLEHARD CORP CASH MERGER EFF 6/9/06
Equities	100,898	23195	#REORG/EPIX PHARMACEUTICALS INC REV SPLIT TO SEC # 2027182 EFF 8/17/06
Equities	19,140	4400	#REORG/EPIX PHARMACEUTICALS INC REV SPLIT TO SEC # 2027182 EFF 8/17/06
Equities	28	500	#REORG/EVANS SYS INC N/C REV SPLIT TO EVANS SYS INC #2027110 EFF DATE 8/14/06
Equities	66,014	2600	#REORG/FARGO ELECTRONICS INC CASH MERGEREFF 8/3/06
Equities	1,078	1400	#REORG/FOOD TECH SVC INC REV SPLIT TO FOOD TECH 2026189 EFF 7/3/06
Equities	10,430	200	#REORG/FOODARAMA SUPERMARKETS INC CASH MERGER EFF 7/24/06
Equities	3,768	2105	#REORG/GOLDLEAF FINL SOLUTIONS REV SPLITTO GOLDLEAF 2027637 EFF 8/31/06
Equities	701,860	20180	#REORG/GTECH HOLDINGS CORP CASH MERGER EFF 8/29/06
Equities	72,013	8968	#REORG/HOLLINGER N/C TO SUN-TIMES MEDIA GROUP INC SEC # 2026324 EFF 7/14/06
Equities	115,279	16492	#REORG/IDENTIX INC STK MERGER TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06
Equities	22,407	2100	#REORG/IMPSCO TECHNOLOGIES INC PLAN OF REORG TO FL SYSTEMS 2027416 EFF 8/25/06
Equities	32,025	30500	#REORG/INTERNAP NETWORKS SVCS REV SPLIT TO INTERNAP NETWORKS 2025734 EFF 7/10/06
Equities	6,424	2200	#REORG/JAMESON INNS INC CASH MERGER EFF 7/28/06
Equities	252,450	8500	#REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK ENERGY 2008820 EFF 7/12/06
Equities	2,200,476	31730	#REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06
Equities	75,869	1094	#REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06
Equities	0	0	#REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06
Equities	20,137	1070	#REORG/KNAPE & VOGT MFG CO CASH MERGER EFF 7/28/06
Equities	6,180	1200	#REORG/LANVISION SYSTEMS INC N/C TO STREAMLINE HLTH 2026161 EFF 7/3/06
Equities	373,910	12136	#REORG/LASERSCOPE EFF 07-28-2006
Equities	101,673	3300	#REORG/LASERSCOPE EFF 07-28-2006
Equities	37,530	15012	#REORG/MANUGISTICS GROUP CASH MERGER EFF7/5/06
Equities	9,960	600	#REORG/MESTEK INC REV SPLIT TO MESTEK INC SEC # 2027593 EFF 8/29/06
Equities	122,436	5700	#REORG/NBC CAP CORP N/C TO CADENCE FINL CORP SEC # 2026081 EFF 6/29/06
Equities	10,822	600	#REORG/NWH INC CASH MERGER EFF 8/9/06
Equities	7,882	1490	#REORG/ONVIA NAME CHANGE TO ONIVA INC CUREMAINS THE SAME EFF 5/28/04
Equities	10,832	2175	#REORG/ONYX SOFTWARE CORP CASH MERGER EFF 8/2/06
Equities	42	190	#REORG/ORTEC INTL REV SPLIT TO ORTEC INTL 2026372 EFF 7-17-06
Equities	10,212	11100	#REORG/PAXSON COMMUNICATIONS N/C TO ION MEDIA NETWORKS #2026171 EFF 6/30/06
Equities	5,369	5600	#REORG/PONIARD PHARMACEUTICALS INC REV SPLIT TO PONIARD 2027941 EFF 9/22/06
Equities	5,379	11953	#REORG/PRG-SCHULTZ INTL INC REV SPLIT TOPRG-SCHULTZ INTL 2027108 EFF 8/14/06
Equities	9,786	700	#REORG/PROGRAMMERS PARADISE N/C TO WAYSIDE TECH GROUP 2027330 EFF 8/23/06
Equities	28,883	1700	#REORG/REMEDY TEMP INC.
Equities	171,483	3900	#REORG/REMYNTOX OIL & GAS CORP CASH & STK MERGER TO HELIX 2020999 EFF 7/1/06
Equities	704,629	25915	#REORG/RSA SEC INC CASH MERGER EFF 9/18/06
Equities	327,911	12060	#REORG/RSA SEC INC CASH MERGER EFF 9/18/06
Equities	116,224	6400	#REORG/RUSSELL CORP CASH MERGER EFF 8/1/06
Equities	20,800	2000	#REORG/SCIENTIFIC TECHNOLOGIES INC CASH MERGER EFF 9/14/06
Equities	73,367	2665	#REORG/SCS TRANSN N/C TO 2026457 EFF 7-24-06
Equities	155,565	4948	#REORG/SEROLOGICALS CORP CASH MGR EFF 7-14-06
Equities	44,722	2950	#REORG/SFBC INTL INC NAME CHANGE TO SFBCINTL INC 2027541 EFF 8/24/06
Equities	484,313	7749	#REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06
Equities	343,750	5500	#REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06
Equities	2,318,750	37100	#REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06
Equities	4,123	970	#REORG/SOMERA COMMUNICATIONS INC CASH MERGER EFF 8/31/06
Equities	56,133	2700	#REORG/SOUND FED BANCORP CASH MGR EFF 7-14-06
Equities	76,849	3100	#REORG/SOURCECORP CASH MERGER EFF 7/12/06
Equities	45,750	1500	#REORG/SPORTSMAN GUIDE CASH MERGER EFF 8/31/06
Equities	912	2400	#REORG/TEGAL CORP REV SPLIT TO TEGAL CORP NEW SEC # 2026614 EFF 7/25/06
Equities	0	7279	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	196,941	5130	#REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 2026274 EFF 7/10/06
Equities	94,164	8400	#REORG/TRANSMONTAIGNE INC CASH MERGER EFF 9/1/06
Equities	221,276	21400	#REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06
Equities	6,672	400	#REORG/VAIL BKS INC CASH MERGER EFF 9/1/06
Equities	43,661	2880	#REORG/VIISAGE TECH INC N/C TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06
Equities	16	363	#REORG/VPGI CORP REV SPLIT TO VPGI CORP SEC # 2027852 EFF 9/18/06
Equities	6,700	10000	#REORG/WAVE SYSTEMS CORP CL A REV SPLIT TO WAVE SYSTEMS CORP 2026642 EFF 7/26/06
Equities	44,022	2300	#REORG/WOODHEAD INDS INC CASH MERGER EFF8/10/06

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	32,312	5600	1 800 FLOWERS COM INC CL A COM STK
Equities	0	429	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	39,000	2600	1-800 CONTACTS INC COM
Equities	10,062	2236	1ST ALBANY COS INC COM STK
Equities	558,978	13224	1ST AMERN CORP CAL COM
Equities	657,299	15550	1ST AMERN CORP CAL COM
Equities	36,918	1758	1ST BANCORP N C COM COM
Equities	3,494	210	1ST BANCSHARES INC MO COM
Equities	85,974	4200	1ST BUSEY CORP COM
Equities	156,992	6400	1ST CHARTER CORP COM
Equities	0	700	1ST CIN INC COM
Equities	163,888	2774	1ST CMNTY BANCORP CAL COM
Equities	196,901	15504	1ST COMWLTH FNCL CORP COM LM
Equities	46,852	5300	1ST CONSULTING GROUP INC COM
Equities	200,701	1001	1ST CTZNS BANCSHARES INC N C CL A
Equities	2,065,150	10300	1ST CTZNS BANCSHARES INC N C CL A
Equities	42,160	1600	1ST DEFIANCE FINL CORP COM
Equities	40,068	1800	1ST FED BANCSHARES ARK COM
Equities	1,745	100	1ST FED BANCSHARES INC DEL COM
Equities	138,290	9275	1ST FINL BANCORP OH COM
Equities	118,134	3233	1ST FINL BANKSHARES INC COM
Equities	89,600	2800	1ST FINL HLDGS INC COM
Equities	1,989,888	62184	1ST FINL HLDGS INC COM
Equities	4,020,000	100000	1ST HORIZON NATL CORP COM
Equities	24,040	598	1ST HORIZON NATL CORP COM
Equities	766,614	19070	1ST HORIZON NATL CORP COM
Equities	4,965	300	1ST INDEPENDENCE FINL GROUP INC COM STK
Equities	292,252	7703	1ST INDL RLTY TR INC COM
Equities	37,485	900	1ST LONG IS CORP COM
Equities	296,088	5200	1ST MARBLEHEAD CORP COM
Equities	296,088	5200	1ST MARBLEHEAD CORP COM
Equities	73,156	5218	1ST NIAGARA FINL GROUP INC NEW COM
Equities	272,254	19419	1ST NIAGARA FINL GROUP INC NEW COM
Equities	52,693	2290	1ST PL FINL CORP DEL COM
Equities	53,622	1800	1ST POTOMAC RLTY TR COM
Equities	185,490	4050	1ST REP BK SAN FRAN CAL COM
Equities	63,194	1868	1ST SOURCE CORP COM
Equities	66,960	4650	21ST CENTY IND DEL
Equities	11,871	1352	24 / 7 REAL MEDIA INC COM NEW
Equities	320,000	62500	3COM CORP COMMON STOCK
Equities	52,234	2600	3D SYS CORP DEL COM NEW STK
Equities	1,865,787	23100	3M CO COM
Equities	8,648,852	107080	3M CO COM
Equities	284,230	3519	3M CO COM
Equities	22,946	7700	3RD WAVE TECHNOLOGIES INC COM
Equities	32,420	2000	4 KIDS ENTMT INC COM
Equities	12,697	1147	5 STAR QUAL CARE INC COM
Equities	0	4466	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	2,689,591	72790	5TH 3RD BANCORP COM
Equities	458,180	12400	5TH 3RD BANCORP COM
Equities	93,447	2529	5TH 3RD BANCORP COM
Equities	70,138	12480	6 FLAGS INC COM
Equities	6,076	6200	8X8 INC NEW COM
Equities	94,778	9061	99 CENTS ONLY STORES COM
Equities	57,408	10400	@RD INC COM
Equities	61,978	3800	A C MOORE ARTS & CRAFTS INC COM
Equities	800	200	A CONSULTING TEAM INC COM NEW COM NEW
Equities	3,732	600	A D A M INC COM
Equities	82,944	3600	A S V INC COM
Equities	599	120	AAMES INVT CORP MD COM
Equities	64,792	2525	AAON INC COM PAR \$0.004
Equities	128,912	5799	AAR CORP COM
Equities	111,150	5000	AAR CORP COM
Equities	284,928	10600	AARON RENTS INC CL B
Equities	145,152	5400	AARON RENTS INC CL B
Equities	53,998	40600	AASTROM BIOSCIENCES INC COM
Equities	82,769	3700	ABAXIS INC COM
Equities	312,466	7165	ABBOTT LAB COM
Equities	10,380,270	238025	ABBOTT LAB COM
Equities	2,795,401	64100	ABBOTT LAB COM
Equities	748,305	13500	ABERCROMBIE & FITCH CO CL A
Equities	443,440	8000	ABERCROMBIE & FITCH CO CL A
Equities	6,342	453	ABIGAIL ADAMS NATL BANCORP INC COM
Equities	51,880	4000	ABIOMED INC COM
Equities	27,881	4900	ABLE ENERGY INC COM
Equities	4,590	540	ABLEST INC COM
Equities	114,946	6722	ABM INDS INC COM
Equities	93,312	21600	ABRAXAS PETE CORP COM
Equities	90,807	3809	ABRAXIS BIOSCIENCE INC COM STK
Equities	75,960	9000	ACADIA PHARMACEUTICALS INC COM
Equities	132,440	5600	ACADIA RLTY TR COM
Equities	33,511	4700	ACCELRY S INC COM
Equities	447,456	15800	ACCENTURE LTD BERMUDA CLS A COM
Equities	2,118,336	74800	ACCENTURE LTD BERMUDA CLS A COM
Equities	2,596,009	91667	ACCENTURE LTD BERMUDA CLS A COM
Equities	1,648,224	58200	ACCENTURE LTD BERMUDA CLS A COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities		9	3055 ACCEP INS COS INC COM
Equities	416		1300 ACCESS WORLDWIDE COMMUNICATIONS INC COM STK
Equities	195,041		8906 ACCO BRANDS CORP COM
Equities	267,736		5600 ACCREDITED HOME LENDERS HLDG CO COM STK
Equities	58,540		2000 ACE CASH EXPRESS INC COM
Equities	5,577		2043 ACE COMM CORP COM
Equities	2,544,677		50300 ACE LTD ORD STK USD0.0416
Equities	74,468		1472 ACE LTD ORD STK USD0.0416
Equities	4,558,159		90100 ACE LTD ORD STK USD0.0416
Equities	31,396		4537 ACETO CORP COM
Equities	17,526		3450 ACME COMMUNICATIONS INC COM STK
Equities	8,784		600 ACME UTD CORP COM
Equities	820		200 ACR GROUP INC COM
Equities	70,315		4900 ACTEL CORP COM
Equities	59,940		4177 ACTEL CORP COM
Equities	25,764		7600 ACTIVE PWR INC COM
Equities	37,392		8200 ACTIVIDENTITY CORP COM STK
Equities	507,525		44598 ACTIVISION INC NEW COM NEW
Equities	231,269		4630 ACTUANT CORP CL A NEW
Equities	48,076		11900 ACTUATE CORP COM
Equities	268,479		6900 ACUIITY BRANDS INC COM
Equities	1,200		2000 ACURA PHARMACEUTICALS INC COM STK
Equities	312,850		12514 ACXIOM CORP COM
Equities	200,000		8000 ACXIOM CORP COM
Equities	4,867		3100 ADAMS GOLF INC COM
Equities	29,484		900 ADAMS RES & ENERGY INC COM NEW
Equities	94,438		21760 ADAPTEC INC COM
Equities	0		600000 ADATOM.COM INC
Equities	327,640		19433 ADC TELECOMMUNICATIONS INC COM NEW
Equities	8,649		513 ADC TELECOMMUNICATIONS INC COM NEW
Equities	94,221		2900 ADE CORP MASS COM
Equities	7,668		540 ADEPT TECH INC COM NEW
Equities	329,152		14800 ADESA INC COM
Equities	140,089		3912 ADMINISTAFF INC COM
Equities	179,050		5000 ADMINISTAFF INC COM
Equities	83,672		2756 ADOBE SYS INC COM
Equities	115,368		3800 ADOBE SYS INC COM
Equities	1,709,268		56300 ADOBE SYS INC COM
Equities	2,823,298		92994 ADOBE SYS INC COM
Equities	185,074		7400 ADOLOR CORP COM
Equities	4,580,312		160600 ADR STATOIL ASA SPONSORED ADR
Equities	197,384		8800 ADTRAN INC COM
Equities	481,561		16663 ADVANCE AUTO PTS INC COM
Equities	83,544		6310 ADVANCED ENERGY INDS INC COM
Equities	945		300 ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A
Equities	45,330		1500 ADVANCED MAGNETICS INC COM STK
Equities	534,834		10549 ADVANCED MED OPTICS INC COM
Equities	391,708		7726 ADVANCED MED OPTICS INC COM
Equities	114,075		2250 ADVANCED MED OPTICS INC COM
Equities	55,604		2277 ADVANCED MICRO DEVICES INC COM
Equities	1,763,124		72200 ADVANCED MICRO DEVICES INC COM
Equities	671,550		27500 ADVANCED MICRO DEVICES INC COM
Equities	2,355		1500 ADVANCED PHOTONIX INC CL A
Equities	276,815		7700 ADVANTA CORP CL B
Equities	147,887		4100 ADVENT SOFTWARE INC COM STK
Equities	211,596		4400 ADVISORY BRD CO COM
Equities	144,270		3000 ADVISORY BRD CO COM
Equities	143,501		5831 ADVO INC COM
Equities	26		700 AEGIS COMMUNICATIONS GROUP INC COM
Equities	14,476		1400 AEHR TEST SYS COM
Equities	32		40 AEOLUS PHARMACEUTICALS INC COM
Equities	53,472		1600 AEP INDS INC COM
Equities	154,044		13200 AEROFLEX INC COM
Equities	347,766		29800 AEROFLEX INC COM
Equities	3,056,562		105800 AEROPOSTALE COM
Equities	244,121		8450 AEROPOSTALE COM
Equities	57,084		3094 AES CORP COM
Equities	1,956,918		106066 AES CORP COM
Equities	44,000		8000 AETHER HLDGS INC COM
Equities	3,533,805		88500 AETNA INC
Equities	106,374		2664 AETNA INC
Equities	1,317,690		33000 AETNA INC
Equities	9,080		2000 AETRIUM INC COM STK USD0.001
Equities	59,925		4700 AFC ENTERPRISES INC COM
Equities	624,481		12100 AFFILIATED COMPUTER SVCS INC CL A COM
Equities	898,014		17400 AFFILIATED COMPUTER SVCS INC CL A COM
Equities	438,685		8500 AFFILIATED COMPUTER SVCS INC CL A COM
Equities	30,863		598 AFFILIATED COMPUTER SVCS INC CL A COM
Equities	382,316		4400 AFFILIATED MANAGERS GROUP INC COM STK
Equities	251,981		2900 AFFILIATED MANAGERS GROUP INC COM STK
Equities	2,667,523		30700 AFFILIATED MANAGERS GROUP INC COM STK
Equities	473,551		5450 AFFILIATED MANAGERS GROUP INC COM STK
Equities	298,120		3431 AFFILIATED MANAGERS GROUP INC COM STK
Equities	738		4100 AFFINITY TECH GROUP INC COM
Equities	295,373		11538 AFFYMETRIX INC OC-CAP STK
Equities	83,430		1800 AFLAC INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	106,373		2295 AFLAC INC COM
Equities	3,604,176		77760 AFLAC INC COM
Equities	104,370		4200 AFTERMARKET TECHNOLOGY CORP COM
Equities	390,852		14850 AGCO CORP COM
Equities	429,034		29186 AGERE SYS INC COM
Equities	66,570		10500 AGILE SOFTWARE CORP DEL COM
Equities	2,115,751		67039 AGILENT TECHNOLOGIES INC COM COM
Equities	63,120		2000 AGILENT TECHNOLOGIES INC COM COM
Equities	118,800		6600 AGILYSYS INC COM STK
Equities	462,319		12128 AGL RES INC COM
Equities	44,161		1300 AGREE RLTY CORP COM
Equities	463		266 AHPC HLDGS INC COM
Equities	0		1 AIR CHARTER EXPRESS INC COM COM
Equities	164,934		6300 AIR METHODS CORP COM NEW COM NEW
Equities	120,428		4600 AIR METHODS CORP COM NEW COM NEW
Equities	63,792		998 AIR PROD & CHEM INC COM
Equities	2,051,832		32100 AIR PROD & CHEM INC COM
Equities	2,218		200 AIR T INC COM
Equities	274,458		7368 AIRGAS INC COM
Equities	420,925		11300 AIRGAS INC COM
Equities	397,905		10682 AIRGAS INC COM
Equities	4,784		1600 AIRNET SYSTEMS INC COM STK USD0.01
Equities	202,096		13600 AIRTRAN HLDGS INC COM
Equities	216,376		5489 AK AIR GROUP INC COM
Equities	240,075		17359 AK STL HLDG CORP COM STK PAR \$0.01
Equities	845,037		23350 AKAMAI TECHNOLOGIES INC COM STK
Equities	5,800		5743 AKSYS LTD COM
Equities	156,745		2300 ALABAMA NATL BANCORPORATION DEL COM
Equities	44,205		2100 ALAMO GROUP INC COM
Equities	66,413		5250 ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	193,765		4571 ALBANY INTL CORP NEW CL A
Equities	67,284		6300 ALBANY MOLECULAR RESH INC COM
Equities	298,771		6240 ALBEMARLE CORP COM
Equities	131,544		2700 ALBERTO-CULVER CO COMMON
Equities	19,391		398 ALBERTO-CULVER CO COMMON
Equities	626,490		12859 ALBERTO-CULVER CO COMMON
Equities	2,291,088		70800 ALCOA INC COM STK
Equities	4,364,717		134880 ALCOA INC COM STK
Equities	131,996		4079 ALCOA INC COM STK
Equities	18,560		733 ALDILA INC COM NEW STK
Equities	237,916		5189 ALERIS INTL INC COM
Equities	326,270		7370 ALEXANDER & BALDWIN INC COM
Equities	81,256		299 ALEXANDERS INC COM
Equities	332,018		3744 ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	260,064		7200 ALEXION PHARMACEUTICALS INC COM
Equities	111,548		6736 ALFA CORP COM
Equities	71,643		1300 ALICO INC COM
Equities	44,340		6000 ALIGN TECHNOLOGY INC COM
Equities	285,692		15100 ALKERMES INC COM
Equities	315,964		16700 ALKERMES INC COM
Equities	3,096		860 ALL AMERN SEMICONDUCTOR INC COM NEW
Equities	272,767		987 ALLEGHANY CORP DEL COM
Equities	910,069		24550 ALLEGHENY ENERGY INC COM
Equities	27,024		729 ALLEGHENY ENERGY INC COM
Equities	27,558		398 ALLEGHENY TECHNOLOGIES INC COM
Equities	415,440		6000 ALLEGHENY TECHNOLOGIES INC COM
Equities	1,007,442		14550 ALLEGHENY TECHNOLOGIES INC COM
Equities	2,511,278		23413 ALLERGAN INC COM
Equities	2,252,460		21000 ALLERGAN INC COM
Equities	74,009		690 ALLERGAN INC COM
Equities	211,465		4466 ALLETE INC COM NEW
Equities	77,496		17454 ALLIANCE 1 INTL INC COM
Equities	499,323		8489 ALLIANCE DATA SYS CORP COM
Equities	10,150		7000 ALLIANCE FIBER OPTIC PRODS INC COM
Equities	15,360		2400 ALLIANCE IMAGING INC DEL COM NEW
Equities	221		1941 ALLIANCE PHARMACEUTICAL CORP COM NEW
Equities	43,476		1200 ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK
Equities	18,699		6900 ALLIANCE SEMICONDUCTOR CORP
Equities	886,530		14500 ALLIANCEBERNSTEIN HLDG L P UNIT LTD
Equities	622,545		18150 ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	1,114,710		14600 ALLIANT TECHSYSTEMS INC COM
Equities	417,176		5464 ALLIANT TECHSYSTEMS INC COM
Equities	15,393		700 ALLIED DEFENSE GROUP INC COM
Equities	8,308		3100 ALLIED HEALTHCARE INTL INC COM
Equities	8,700		1500 ALLIED HEALTHCARE PRODS INC COM
Equities	288		54 ALLIED MOTION TECHNOLOGIES INC COM
Equities	12,439		1095 ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	405,552		35700 ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	424		800 ALLIN CORP COM
Equities	11,200		3200 ALLOS THERAPEUTICS INC COM ISIN US019777101
Equities	21,767		2075 ALLOY INC COM NEW STK
Equities	133,380		7600 ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM
Equities	5,419,091		99015 ALLSTATE CORP COM
Equities	162,493		2969 ALLSTATE CORP COM
Equities	116,554		1826 ALLTEL CORP COM
Equities	3,772,289		59099 ALLTEL CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	14,400	600	ALMOST FAMILY INC COM
Equities	210,849	6700	ALON USA ENERGY INC COM STK
Equities	166,770	8500	ALPHA NAT RES INC COM STK
Equities	177,103	7367	ALPHARMA INC CL A
Equities	7,314	2300	ALPINE GROUP INC COM NEW
Equities	782	4600	ALTEON INC COM
Equities	1,814,670	103400	ALTERA CORP COM
Equities	984,555	56100	ALTERA CORP COM
Equities	30,397	1732	ALTERA CORP COM
Equities	4,266	2700	ALTIGEN COMMUNICATIONS INC COM
Equities	90,200	5000	ALTIRIS INC COM
Equities	1,373,141	18700	ALTRIA GROUP INC COM
Equities	5,822,999	79300	ALTRIA GROUP INC COM
Equities	23,526,972	320400	ALTRIA GROUP INC COM
Equities	716,236	9754	ALTRIA GROUP INC COM
Equities	55,042	1423	AMAZON COM INC COM
Equities	394,536	10200	AMAZON COM INC COM
Equities	1,860,508	48100	AMAZON COM INC COM
Equities	722,865	14300	AMB PPTY CORP REIT
Equities	7,337,333	145150	AMB PPTY CORP REIT
Equities	5,545,335	109700	AMB PPTY CORP REIT
Equities	40,388	498	AMBAC FNCL GROUP COM STK
Equities	1,151,620	14200	AMBAC FNCL GROUP COM STK
Equities	1,317,470	16245	AMBAC FNCL GROUP COM STK
Equities	109,744	3800	AMBASSADORS GROUP INC COM
Equities	44,175	1900	AMBASSADORS INTL INC COM
Equities	155,491	5901	AMCOL INTL CORP COM
Equities	170,936	5832	AMCORE FINL INC COM
Equities	257,720	6800	AMEDISYS INC COM
Equities	98,540	2600	AMEDISYS INC COM
Equities	738	125	AMEN PPTYS INC COM NEW
Equities	63,876	1865	AMER ELEC PWR CO INC COM
Equities	2,085,140	60880	AMER ELEC PWR CO INC COM
Equities	304,206	5716	AMER EXPRESS CO COM
Equities	9,089,976	170800	AMER EXPRESS CO COM
Equities	275,847	6430	AMER FINL GROUP INC OH COM STK
Equities	176,484	8400	AMER GREETINGS CORP CL A COM
Equities	368,405	2840	AMER NATL INS CO COM
Equities	171,122	1700	AMERCO COM
Equities	1,595,800	31600	AMEREN CORP COM
Equities	45,299	897	AMEREN CORP COM
Equities	7,884	600	AMERIANA BANCORP COM STK
Equities	25,608	1650	AMERICA SVC GROUP INC COM
Equities	268,009	7271	AMERICAN HOME MTG INVT CORP COM STK
Equities	13,878	600	AMERICAN NATL BANKSHARES INC COM
Equities	7,250	500	AMERICAN PHYSICIANS SVC GROUP INC COM COM
Equities	543,771	27900	AMERICAN PWR CONVERSION CORP COM
Equities	15,553	798	AMERICAN PWR CONVERSION CORP COM
Equities	22,440	1700	AMERICAN TECHNICAL CERAMICS CORP COM
Equities	653,520	21000	AMERICAN TOWER CORP CL A
Equities	2,025,881	65099	AMERICAN TOWER CORP CL A
Equities	62,292	4024	AMERICAN VANGUARD CORP COM
Equities	42,129	1860	AMERICANWEST BANCORPORATION COM STK
Equities	45,698	2250	AMERICAS CAR-MART INC COM
Equities	582,662	20869	AMERICREDIT CORP COM
Equities	776,176	27800	AMERICREDIT CORP COM
Equities	8,073	900	AMERIGON INC COM
Equities	291,776	9400	AMERIGROUP CORP COM
Equities	1,498,232	33540	AMERIPRISE FINL INC COM
Equities	51,058	1143	AMERIPRISE FINL INC COM
Equities	49,982	2160	AMERIS BANCORP COM
Equities	13,748	2800	AMERISERV FINL INC COM
Equities	41,752	996	AMERISOURCEBERGEN CORP COM
Equities	1,353,764	32294	AMERISOURCEBERGEN CORP COM
Equities	81,690	4200	AMERISTAR CASINOS INC COM STK USD0.01
Equities	15,804	3600	AMERIVEST PPTYS INC DEL COM
Equities	107,793	6300	AMERN AXLE & MFG HOLDINGS INC
Equities	7,294	700	AMERN BILTRITE INC COM
Equities	3,636	3600	AMERN BIO MEDICA CORP COM
Equities	22,000	1100	AMERN CMNTY PPTYS TR COM
Equities	156,650	2600	AMERN COML LINES INC COM NEW
Equities	32,046	2100	AMERN DENTAL PARTNERS INC COM
Equities	549,746	16150	AMERN EAGLE OUTFITTERS INC NEW COM
Equities	655,883	19268	AMERN EAGLE OUTFITTERS INC NEW COM
Equities	5,300	200	AMERN ECOLOGY CORP COM NEW
Equities	398,816	41200	AMERN FINL RLTY TR COM
Equities	20,217	1645	AMERN INDEPENDENCE CORP COM NEW
Equities	1,529,395	25900	AMERN INTL GROUP INC COM
Equities	20,826,108	352686	AMERN INTL GROUP INC COM
Equities	716,513	12134	AMERN INTL GROUP INC COM
Equities	29,164	3407	AMERN ITALIAN PASTA CO CL A
Equities	36,334	1483	AMERN LD LEASE INC COM
Equities	4,920	800	AMERN MED ALERT CORP COM
Equities	206,460	12400	AMERN MED SYS HLDGS INC COM STK
Equities	240	1000	AMERN MED TECHNOLOGIES INC COM
Equities	26,532	1800	AMERN MTG ACCEP CO SH BEN INT

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	10,920		1400 AMERN PAC CORP COM
Equities	389,166		7400 AMERN PHYSICIANS CAP INC COM
Equities	110,439		2100 AMERN PHYSICIANS CAP INC COM
Equities	17,718		2065 AMERN RLTY INVS INC COM
Equities	81,088		1400 AMERN SCI & ENGR INC COM
Equities	4,888		800 AMERN SHARED HOSP SVCS COM
Equities	143,983		21426 AMERN SOFTWARE INC CL A
Equities	30,912		4600 AMERN SOFTWARE INC CL A
Equities	35,179		813 AMERN STD COS INC DEL COM
Equities	1,644,260		38000 AMERN STD COS INC DEL COM
Equities	1,134,539		26220 AMERN STD COS INC DEL COM
Equities	101,603		2850 AMERN STS WTR CO COM
Equities	45,033		5100 AMERN SUPERCONDUCTOR CORP
Equities	1,287		1100 AMERN WAGERING INC COM
Equities	112,128		3200 AMERN WOODMARK CORP COM
Equities	262,800		7500 AMERN WOODMARK CORP COM
Equities	113,934		1700 AMERON INTL CORP DEL COM
Equities	367,109		6270 AMERUS GROUP CO COM
Equities	527,624		11136 AMETEK INC NEW COM
Equities	11,898,604		182410 AMGEN INC COM
Equities	821,898		12600 AMGEN INC COM
Equities	357,395		5479 AMGEN INC COM
Equities	28,734		8896 AMICAS INC COM
Equities	59,000		5900 AMIS HLDGS INC COM
Equities	144,747		15301 AMKOR TECHNOLOGY INC COM
Equities	111,650		5500 AMN HEALTHCARE SVCS INC COM
Equities	8,000		1600 AMPAL AMERN ISR CORP CL A
Equities	57,300		2000 AMPCO-PITTSBURG CORP COM
Equities	6,355		545 AMPEX CORP DEL CL A NEW
Equities	772,248		13800 AMPHENOL CORP NEW CL A
Equities	3,850,048		68800 AMPHENOL CORP NEW CL A
Equities	742,264		29200 AMR CORP COM
Equities	4,308		600 AMREIT CL A
Equities	65,727		1210 AMREP CORP COM
Equities	468		900 AMS HLTH SCIENCES INC COM
Equities	1,412,404		53399 AMSOUTH BANCORPORATION COM
Equities	1,167,768		44150 AMSOUTH BANCORPORATION COM
Equities	42,214		1596 AMSOUTH BANCORPORATION COM
Equities	103,513		4550 AMSURG CORP COM
Equities	139,913		6150 AMSURG CORP COM
Equities	799,794		16200 AMYLIN PHARMACEUTICALS INC COM
Equities	104,727		2196 ANADARKO PETRO CORP COM
Equities	677,198		14200 ANADARKO PETRO CORP COM
Equities	3,384,750		70974 ANADARKO PETRO CORP COM
Equities	40,656		6050 ANADIGICS INC COM
Equities	54,574		1698 ANALOG DEVICES INC COM
Equities	1,823,624		56740 ANALOG DEVICES INC COM
Equities	126,360		2711 ANALOGIC CORP COM PAR \$0.05
Equities	9,268		4634 ANALYSTS INTL CORP COM
Equities	117		146 ANALYTICAL SURVEYS INC COM PAR \$.0001
Equities	90,156		4400 ANAREN INC COM
Equities	152,389		5051 ANCHOR BANCORP WIS INC COM
Equities	905,100		30000 ANCHOR BANCORP WIS INC COM
Equities	116,508		2800 ANDERSONS INC COM
Equities	213		2500 ANDREA ELECTRS CORP COM
Equities	228,739		25817 ANDREW CORP COM
Equities	6,184		698 ANDREW CORP COM
Equities	273,132		11778 ANDRX GROUP COM
Equities	29,818		1700 ANGELICA CORP COM STK
Equities	46,310		1712 ANGIODYNAMICS INC COM STK
Equities	205,580		7600 ANGIODYNAMICS INC COM STK
Equities	5,169,906		113400 ANHEUSER BUSCH COS INC COM
Equities	164,443		3607 ANHEUSER BUSCH COS INC COM
Equities	829,738		18200 ANHEUSER BUSCH COS INC COM
Equities	19,360		2000 ANIKA THERAPEUTICS INC COM STK
Equities	273,037		5753 ANIXTER INTL INC COM
Equities	218,316		4600 ANIXTER INTL INC COM
Equities	288,225		22500 ANNALY CAP MGMT INC COM
Equities	488,199		11254 ANNTAYLOR STORES CORP COM
Equities	49,152		2400 ANSOFT CORP COM
Equities	323,584		15800 ANSOFT CORP COM
Equities	58,072		6100 ANSWERS CORP COM
Equities	34,872		8653 ANSWERTHINK INC COM
Equities	258,228		5400 ANSYS INC COM
Equities	129,114		2700 ANSYS INC COM
Equities	3,016,486		63080 ANSYS INC COM
Equities	345		300 ANTARES PHARMA INC COM
Equities	121,600		10000 ANTHRACITE CAP INC COM
Equities	11,230		5297 ANTIGENICS INC DEL COM STOCK
Equities	65,570		7900 ANWORTH MTG AST CORP COM
Equities	1,483,959		42618 AON CORP COM
Equities	330,790		9500 AON CORP COM
Equities	52,091		1496 AON CORP COM
Equities	7,350		4200 AP PHARMA INC COM
Equities	3,059		2300 APA ENTERPRISES INC
Equities	18,432		9600 APAC CUSTOMER SVCS INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	3,465,053	50770	APACHE CORP COM
Equities	102,307	1499	APACHE CORP COM
Equities	127,500	1500	APCO ARGENTINA INC CAYMAN IS SHS STK
Equities	83,790	5700	APOGEE ENTERPRISES INC COM
Equities	1,147,591	22210	APOLLO GROUP INC CL A CL A
Equities	35,394	685	APOLLO GROUP INC CL A CL A
Equities	228,823	4006	APPLE COMPUTER INC COM
Equities	7,499,856	131300	APPLE COMPUTER INC COM
Equities	262,891	13678	APPLEBEES INTL INC COM
Equities	29,050	898	APPLERA CORP - APPLIED BIOSYSTEMS GROUP
Equities	915,505	28300	APPLERA CORP - APPLIED BIOSYSTEMS GROUP
Equities	181,507	14016	APPLERA CORP COM CELERA GENOMICS GROUP
Equities	20,310	4595	APPLICA INC COM STK
Equities	18,522	9800	APPLIED DIGITAL SOLUTIONS INC COM NEW COM NEW
Equities	288,074	11850	APPLIED INDL TECHNOLOGIES INC COM
Equities	157,419	6475.5	APPLIED INDL TECHNOLOGIES INC COM
Equities	11,840	3200	APPLIED INNOVATION INC COM
Equities	3,995,405	245418	APPLIED MATERIALS INC COM
Equities	3,965,808	243600	APPLIED MATERIALS INC COM
Equities	118,714	7292	APPLIED MATERIALS INC COM
Equities	160,333	58730	APPLIED MICRO CIRCUITS CORP CDT-COM
Equities	37,488	2200	APPLIED SIGNAL TECH INC COM
Equities	16,236	2200	APPLIX INC COM
Equities	194,670	10300	APRIA HEALTHCARE GROUP INC COM
Equities	691,203	15908	APT INVT & MGMT CO CL A
Equities	20,595	474	APT INVT & MGMT CO CL A
Equities	7,847,070	180600	APT INVT & MGMT CO CL A
Equities	270,573	5454	APTARGROUP INC COM
Equities	6,960	800	APTIMUS INC COM APTIMUS INC
Equities	493,381	21649	AQUA AMER INC COM
Equities	240,635	9500	AQUANTIVE INC COM
Equities	152,659	36261	AQUILA INC DEL NEW COM
Equities	1,053	780	ARADIGM CORP COM NEW
Equities	529,760	16000	ARAMARK CORP CL B
Equities	281,435	8500	ARAMARK CORP CL B
Equities	410,564	12400	ARAMARK CORP CL B
Equities	176,318	4600	ARBITRON INC COM
Equities	196,218	3300	ARCH CAPITAL GROUP COM STK
Equities	159,521	4425	ARCH CHEMICALS INC COM
Equities	347,095	8192	ARCH COAL INC COM
Equities	105,925	2500	ARCH COAL INC COM
Equities	127,720	3094	ARCHER-DANIELS-MIDLAND CO COM
Equities	3,822,652	92603	ARCHER-DANIELS-MIDLAND CO COM
Equities	50,768	998	ARCHSTONE-SMITH TR COM
Equities	12,900,632	253600	ARCHSTONE-SMITH TR COM
Equities	10,860,745	213500	ARCHSTONE-SMITH TR COM
Equities	1,740,517	34215	ARCHSTONE-SMITH TR COM
Equities	56,579	2900	ARCTIC CAT INC COM
Equities	67,902	600	ARDEN GROUP INC CL A CL A
Equities	62,532	5400	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	226,314	6600	ARENA RES INC COM
Equities	307,347	18154	ARES CAP CORP COM
Equities	145,183	4833	ARGONAUT GROUP INC COM STK USD0.10
Equities	42,394	9400	ARIAD PHARMACEUTICALS INC COM
Equities	97,213	11812	ARIBA INC COM NEW
Equities	3,320	400	ARISTOTLE CORP COM NEW
Equities	14,090	500	ARK RESTAURANTS CORP COM
Equities	205,861	4100	ARKANSAS BEST CORP DEL COM
Equities	296,082	5400	ARMOR HLDGS INC COM
Equities	240,375	4384	ARMOR HLDGS INC COM
Equities	491,332	8961	ARMOR HLDGS INC COM
Equities	4,788	8400	ARMSTRONG HLDGS INC COM ISIN US0423841073
Equities	246	107	AROTECH CORP COM NEW STK
Equities	32,712	5800	ARQLE INC COM
Equities	49,880	5800	ARRAY BIOPHARMA INC COM
Equities	5,800	500	ARRHYTHMIA RESH TECH INC COM PAR \$0.01 NEW
Equities	197,194	15030	ARRIS GROUP INC COM
Equities	230,912	17600	ARRIS GROUP INC COM
Equities	260,820	8100	ARROW ELECTR INC COM
Equities	631,442	19610	ARROW ELECTR INC COM
Equities	27,979	1020	ARROW FINL CORP COM
Equities	1,150,277	41935	ARROW FINL CORP COM
Equities	133,978	4076	ARROW INTL INC COM
Equities	57,806	19398	ART TECH GROUP INC OC-COM ISIN US04289L107
Equities	17,316	600	ARTESIAN RES CORP CL A CL A
Equities	168,040	4000	ARTHROCARE CORP COM
Equities	2,625	750	ARTISTDIRECT INC COM NEW COM NEW
Equities	2,592	400	ARTS WAY MFG INC COM
Equities	177,057	10300	ARVINMERITOR INC COM STK ISIN# US0433531011
Equities	58,632	2800	ASBURY AUTOMOTIVE GROUP INC COM
Equities	61,838	4900	ASHFORD HOSPITALITY TR INC COM SHS
Equities	19,877	298	ASHLAND INC NEW COM
Equities	733,700	11000	ASHLAND INC NEW COM
Equities	26,100	2900	ASHWORTH INC COM
Equities	64,528	3700	ASPECT MED SYS INC COM ISIN US0452351085
Equities	107,951	8228	ASPEN TECH INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	54,560		4400 ASSD ESTATES RLTY CORP COM
Equities	677,422		21485 ASSOCTD BANC-CORP COM
Equities	2,837,700		90000 ASSOCTD BANC-CORP COM
Equities	721,838		14914 ASSURANT INC COM
Equities	339,958		13400 ASSURED GUARANTY LTD COMMON STK
Equities	78,645		2100 ASTA FDG INC COM
Equities	67,410		1800 ASTA FDG INC COM
Equities	3,458		380 ASTEA INTL IINC COM NEW STK
Equities	81,888		2400 ASTEC INDS INC COM
Equities	177,424		5200 ASTEC INDS INC COM
Equities	442,439		14530 ASTORIA FINL CORP COM
Equities	1,750,875		57500 ASTORIA FINL CORP COM
Equities	11,831		990 ASTRO MED INC NEW COM STK
Equities	21,408		1600 ASTRONICS CORP COM
Equities	57,981		7700 ASYST TECHNOLOGIES INC COM
Equities	0		64244 AT HOME CORP COM SER A COM SER A
Equities	504,642		18094 AT&T INC COM
Equities	16,944,179		607536 AT&T INC COM
Equities	8,025		14079 ATARI INC COM
Equities	1,927		4700 ATC HEALTHCARE INC CL A
Equities	2		1100 ATCHISON CASTING CORP
Equities	146,160		11200 ATHEROGENICS INC COM
Equities	223,155		17100 ATHEROGENICS INC COM
Equities	134,616		7100 ATHEROS COMMUNICATIONS INC COM
Equities	90,648		4781 ATHEROS COMMUNICATIONS INC COM
Equities	8,698		960 ATLANTIS PLASTICS INC COM
Equities	235,163		5248 ATLAS AMER INC COM
Equities	270,006		6600 ATLAS PIPELN PARTNERS L P
Equities	894		300 ATLC AMERN CORP COM
Equities	52,075		2500 ATLC TELE-NETWORK INC COM NEW
Equities	411,877		74212 ATMEL CORP COM
Equities	345,160		62191 ATMEL CORP COM
Equities	147,720		6000 ATMI INC COM
Equities	427,832		15329 ATMOS ENERGY CORP COM
Equities	272,960		9780 ATMOS ENERGY CORP COM
Equities	306,089		7300 ATP OIL & GAS CORP COM
Equities	21,297		300 ATRION CORP COM
Equities	12,189		5100 ATS MED INC COM
Equities	218,240		4400 ATWOOD OCEANICS INC COM
Equities	68,848		7574 AUDIBLE INC COM NEW
Equities	62,836		4600 AUDIOVOX CORP CL A
Equities	19,610		7400 AUTHENTIDATE HLDG CORP COM
Equities	25,833		7318 AUTOBYTEL COM INC COM
Equities	36,941		1072 AUTODESK INC COM
Equities	1,233,668		35800 AUTODESK INC COM
Equities	373,362		6600 AUTOLIV INC COM STK
Equities	122,218		2695 AUTOMATIC DATA PROCESSING INC COM
Equities	4,045,537		89207 AUTOMATIC DATA PROCESSING INC COM
Equities	798,160		17600 AUTOMATIC DATA PROCESSING INC COM
Equities	15,544		725 AUTONATION INC DEL COM
Equities	526,373		24551 AUTONATION INC DEL COM
Equities	758,520		8600 AUTOZONE INC COM
Equities	22,756		258 AUTOZONE INC COM
Equities	9,424,824		85200 AVALONBAY CMNTYS REIT
Equities	18,517,788		167400 AVALONBAY CMNTYS REIT
Equities	1,297,573		11730 AVALONBAY CMNTYS REIT
Equities	34,848		19800 AVANEX CORP COM STK
Equities	19,836		2900 AVANIR PHARMACEUTICALS CL A NEW
Equities	19,642		12200 AVANT IMMUNOTHERAPEUTICS INC COM
Equities	45,576		800 AVATAR HLDGS INC COM
Equities	355		165 AVATECH SOLUTIONS INC COM
Equities	416		3200 AVAX TECHNOLOGIES INC COM PAR \$0.004
Equities	862,827		75554 AVAYA INC COM
Equities	24,073		2108 AVAYA INC COM
Equities	28,914		498 AVERY DENNISON CORP COM
Equities	876,706		15100 AVERY DENNISON CORP COM
Equities	24,750		6600 AVI BIOPHARMA INC COM
Equities	14,595		2525 AVICI SYS INC COM NEW
Equities	235,910		7078 AVID TECH INC COM
Equities	21,238		4100 AVIGEN INC COM
Equities	183,782		8050 AVISTA CORP COM ISIN # US05379B1070
Equities	8,823		5100 AVISTAR COMMUNICATIONS CORP COM NEW STK
Equities	405,005		20230 AVNET INC COM
Equities	242,104		9223 AVOCENT CORP COM
Equities	65,472		2112 AVON PRODS INC COM USD0.25
Equities	2,188,600		70600 AVON PRODS INC COM USD0.25
Equities	167,690		10620 AVX CORP COM
Equities	24,992		4400 AWARE INC MASS COM
Equities	113,782		19285 AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	735		700 AXCESS INTL INC COM
Equities	560,756		19600 AXIS CAPITAL HLDGS LTD COM USD0.0125
Equities	5,525		6500 AXONYX INC COM
Equities	5,120		3200 AXS-ONE INC COM
Equities	20,345		1350 AXSYS TECHNOLOGIES INC COM
Equities	14,256		4400 AXT INC COM
Equities	301,368		5800 AZTAR CORP COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	26,210	1000	AZZ INC COM
Equities	64,800	2400	BADGER METER INC COM
Equities	19,941	1700	BAIRNCO CORP COM
Equities	1,767,960	21600	BAKER HUGHES INC COM
Equities	4,329,865	52900	BAKER HUGHES INC COM
Equities	126,540	1546	BAKER HUGHES INC COM
Equities	34,720	1600	BAKER MICHAEL CORP COM
Equities	50,625	2250	BALCHEM CORP COM
Equities	193,623	6188	BALDOR ELEC CO COM
Equities	89,250	3500	BALDWIN & LYONS INC CL B
Equities	11,340	2100	BALDWIN TECHNOLOGY INC CL A
Equities	577,824	15600	BALL CORP COM
Equities	18,446	498	BALL CORP COM
Equities	7,600	2000	BALLANTYNE OMAHA INC COM STK
Equities	144,936	8800	BALLY TECHNOLOGIES INC COM STK
Equities	32,917	4855	BALLY TOTAL FITNESS HLDG CORP COM
Equities	59,339	1326	BANCFIRST CORP COM
Equities	365,096	13398	BANCORPSOUTH INC COM
Equities	282,610	10371	BANCORPSOUTH INC COM
Equities	18,776	800	BANCTRUST FINL GROUP INC COM STK
Equities	81,815	2236	BANDAG INC COM
Equities	1,024,819	21306	BANK AMER CORP COM
Equities	33,958,696	706002	BANK AMER CORP COM
Equities	1,635,400	34000	BANK AMER CORP COM
Equities	10,505,569	218411	BANK AMER CORP COM
Equities	115,727	3594	BANK N.Y. CO INC COM
Equities	3,796,380	117900	BANK N.Y. CO INC COM
Equities	106,560	3200	BANK OF THE OZARKS INC COM
Equities	156,636	10555	BANKATLANTIC BANCORP INC CL A
Equities	64,192	1700	BANKRATE INC COM
Equities	158,704	5200	BANKUNITED FINL CORP CL A
Equities	101,746	2640	BANNER CORP COM
Equities	180,038	3886	BANTA CORP COM
Equities	1,186,812	16200	BARD C R INC CAP
Equities	36,483	498	BARD C R INC CAP
Equities	1,216,116	16600	BARD C R INC CAP
Equities	324,850	8900	BARNES & NOBLE INC COM
Equities	120,219	6026	BARNES GROUP INC COM
Equities	43,164	1800	BARNWELL INDS INC COM
Equities	739,672	15510	BARR PHARMACEUTICALS INC COM
Equities	2,804,172	58800	BARR PHARMACEUTICALS INC COM
Equities	23,845	500	BARR PHARMACEUTICALS INC COM
Equities	30,278	1650	BARRETT BUSINESS SVCS INC COM
Equities	41,018	2216	BASSETT FURNITURE INDS INC COM STK
Equities	436,456	8900	BAUSCH & LOMB INC COM
Equities	12,898	263	BAUSCH & LOMB INC COM
Equities	111,309	3028	BAXTER INTL INC COM
Equities	1,279,248	34800	BAXTER INTL INC COM
Equities	3,683,021	100191	BAXTER INTL INC COM
Equities	753,580	20500	BAXTER INTL INC COM
Equities	3,538,602	85083	BB&T CORP COM
Equities	103,767	2495	BB&T CORP COM
Equities	10,800	900	BCSB BANKCORP INC COM
Equities	265,153	11599	BE AEROSPACE INC COM
Equities	789,327	60300	BEA SYS INC COM
Equities	37,700	29225	BEACON PWR CORP COM
Equities	83,768	598	BEAR STEARNS COS INC COM
Equities	2,440,894	17425	BEAR STEARNS COS INC COM
Equities	257,796	30800	BEARINGPOINT INC COM
Equities	10,500	1500	BEASLEY BROADCAST GROUP INC CL A
Equities	651,354	14200	BEAZER HOMES USA INC COM
Equities	318,797	6950	BEAZER HOMES USA INC COM
Equities	47,154	3058	BEBE STORES INC COM
Equities	577,720	10400	BECKMAN COULTER INC COM
Equities	2,200,680	36000	BECTON DICKINSON & CO COM
Equities	73,234	1198	BECTON DICKINSON & CO COM
Equities	43,021	1297	BED BATH BEYOND INC COM
Equities	1,449,529	43700	BED BATH BEYOND INC COM
Equities	289,419	8757	BELDEN CDT INC COM
Equities	3,614	1300	BELL INDS INC COM STK
Equities	28,455	5250	BELL MICROPRODUCTS INC COM
Equities	10,259,080	283400	BELLSOUTH CORP COM STK
Equities	305,347	8435	BELLSOUTH CORP COM STK
Equities	255,996	16410	BELO CORP
Equities	541,974	17700	BEMIS CO INC COM
Equities	15,249	498	BEMIS CO INC COM
Equities	340,381	14112	BENCHMARK ELECTRS INC COM
Equities	233,361	9675	BENCHMARK ELECTRS INC COM
Equities	12,484	460	BENIHANA INC CL A CL A
Equities	42,744	3900	BENTLEY PHARMACEUTICALS INC COM
Equities	221,845	6500	BERKLEY W R CORP COM
Equities	941,920	27598	BERKLEY W R CORP COM
Equities	15,582,030	170	BERKSHIRE HATHAWAY INC DEL CL A
Equities	2,474,793	27	BERKSHIRE HATHAWAY INC DEL CL A
Equities	21,288	600	BERKSHIRE HILLS BANCORP INC COM
Equities	225,420	6800	BERRY PETE CO CL A CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	3,371,289	61475	BEST BUY INC COM STK
Equities	102,825	1875	BEST BUY INC COM STK
Equities	85,800	4400	BIG 5 SPORTING GOODS CORP COM
Equities	31,200	2500	BIG DOG HLDGS INC COM
Equities	8,506	498	BIG LOTS INC COM
Equities	232,288	13600	BIG LOTS INC COM
Equities	314,272	18400	BIG LOTS INC COM
Equities	25,976	400	BIO RAD LABS INC CL A
Equities	51,588	3600	BIOCRYS T PHARMACEUTICALS INC COM
Equities	2,449,791	52877	BIOGEN IDEC INC COM STK
Equities	73,340	1583	BIOGEN IDEC INC COM STK
Equities	114	80	BIOJECT MED TECHNOLOGIES INC COM NEW BIOJECT MED TECH NEW
Equities	35,280	4200	BIOLASE TECH INC COM
Equities	356,376	24800	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	2,314,362	77300	BIOMED RLTY TR INC COM
Equities	2,556,876	85400	BIOMED RLTY TR INC COM
Equities	34,356	1098	BIOMET INC COM
Equities	1,105,319	35325	BIOMET INC COM
Equities	1,037	850	BIOPURE CORP CL A NEW
Equities	28,461	5300	BIOSCRIP INC COM
Equities	259,531	5684	BIOSITE INC COM
Equities	146,112	3200	BIOSITE INC COM
Equities	17,145	2700	BIOSPHERE MED INC COM
Equities	506	2300	BIOTIME INC COM
Equities	37,030	4600	BIOVERIS CORP COM
Equities	6,975	450	BIRNER DENTAL MGMT SVCS INC
Equities	276,137	20156	BISYS GROUP INC COM
Equities	7,990	1700	BITSTREAM INC CL A COM
Equities	5,430	300	BIW LTD COM
Equities	56,188	1508	BJ SVCS CO COM
Equities	372,600	10000	BJ SVCS CO COM
Equities	1,857,784	49860	BJ SVCS CO COM
Equities	89,360	4000	BJS RESTAURANTS INC COM
Equities	331,638	11698	BJS WHSL CLUB INC COM STK
Equities	73,134	3511	BK GRANITE CORP COM
Equities	472,192	9520	BK HAW CORP COM
Equities	141,544	11583	BK MUT CORP NEW COM STK
Equities	988,182	11700	BLACK & DECKER CORP COM
Equities	481,422	5700	BLACK & DECKER CORP COM
Equities	30,575	362	BLACK & DECKER CORP COM
Equities	1,326,022	15700	BLACK & DECKER CORP COM
Equities	212,157	5535	BLACK BOX CORP DEL COM
Equities	136,723	3567	BLACK BOX CORP DEL COM
Equities	226,063	6585	BLACK HILLS CORP COM
Equities	49,940	2200	BLACKBAUD INC COM
Equities	63,712	2200	BLACKBOARD INC COM
Equities	0	1	BLACKOUT MEDIA CORP COM
Equities	347,925	2500	BLACKROCK INC CL A COM STK
Equities	14,369	483	BLAIR CORP COM
Equities	1,346,802	56446	BLOCK H & R INC COM
Equities	1,300,370	54500	BLOCK H & R INC COM
Equities	231,442	9700	BLOCK H & R INC COM
Equities	33,309	1396	BLOCK H & R INC COM
Equities	168,324	33800	BLOCKBUSTER INC CL A CL A ISIN #US0936791088
Equities	2,040	1200	BLOUNDER TONGUE LABORATORIES INC COM
Equities	72,156	6003	BLOUNT INTL INC NEW COM
Equities	39,790	2360	BLUE COAT SYS INC COM NEW
Equities	3,425	500	BLUE RIV BANCSHARES INC COM
Equities	484	400	BLUEFLY INC COM
Equities	57,300	5000	BLUEGREEN CORP COM
Equities	114,452	6200	BLYTH INC COM
Equities	786,143	32893	BMC SOFTWARE INC COM STK
Equities	23,852	998	BMC SOFTWARE INC COM STK
Equities	3,825	300	BNCCORP INC COM
Equities	20,460	1200	BNP RESDNTL PPTYS INC COM
Equities	1,926	360	BNS HLDG INC CL A CL A
Equities	211,000	7031	BOB EVANS FARMS INC COM
Equities	304,787	3721	BOEING CO COM
Equities	9,132,965	111500	BOEING CO COM
Equities	2,113,278	25800	BOEING CO COM
Equities	197,140	3969	BOK FINL CORP COM NEW
Equities	13,277	1100	BOLT TECHNOLOGY CORP COM
Equities	16,698	6900	BOMBAY INC COM
Equities	35,008	1600	BON-TON STORES INC COM
Equities	55,044	3300	BOOKS-A-MILLION INC COM
Equities	227,058	12300	BORDERS GROUP INC COM STK
Equities	606,472	9316	BORG WARNER INC COM
Equities	87,648	16600	BORLAND SOFTWARE CORP COM
Equities	3,538,084	210100	BOSTON SCIENTIFIC CORP COM
Equities	762,852	45300	BOSTON SCIENTIFIC CORP COM
Equities	95,062	5645	BOSTON SCIENTIFIC CORP COM
Equities	27,676	3400	BOTTOMLINE TECHNOLOGIES DEL INC COM
Equities	235,235	10340	BOWATER INC COM
Equities	12,789	882	BOWL AMER INC CL A CL A
Equities	94,409	6602	BOWNE & CO INC COM
Equities	318,844	7900	BOYD GAMING CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	39,204	3600	BOYKIN LODGING CO COM
Equities	311,610	3900	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	251,940	24700	BRADLEY PHARMACEUTICALS INC COM
Equities	21,420	2100	BRADLEY PHARMACEUTICALS INC COM
Equities	252,649	6858	BRADY CORP CL A
Equities	430,435	13380	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	468,785	8523	BRE PPTYS INC CL A
Equities	5,516,500	100300	BRE PPTYS INC CL A
Equities	12,500	2000	BRIDGFORD FOODS CORP COM
Equities	267,546	8600	BRIGGS & STRATTON CORP CAP
Equities	45,087	5700	BRIGHAM EXPL CO COM
Equities	188,450	5000	BRIGHT HORIZONS FAMILY SOLUTIONS INC COM
Equities	301,520	8000	BRIGHT HORIZONS FAMILY SOLUTIONS INC COM
Equities	127,223	9403	BRIGHTPOINT INC COM NEW
Equities	22	1100	BRIGHTSTAR INFORMATION TECH GROUP INC COM
Equities	16	230	BRILLIANT DIGITAL ENTMT INC COM NEW
Equities	476,801	13135	BRINKER INTL INC COM
Equities	485,126	8600	BRINKS CO COM STK
Equities	389,624	6907	BRINKS CO COM STK
Equities	233,076	9013	BRISTOL MYERS SQUIBB CO COM
Equities	7,818,538	302341	BRISTOL MYERS SQUIBB CO COM
Equities	162,000	4500	BRISTOW GROUP INC COM
Equities	4,219	1435	BRITESMILE INC COM NEW
Equities	2,046,405	68100	BROADCOM CORP CL A CL A
Equities	63,255	2105	BROADCOM CORP CL A CL A
Equities	4,256	400	BROADWAY FINL CORP DEL COM
Equities	75,659	7310	BROADWING CORP COM
Equities	259,108	42200	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087
Equities	83,924	2547	BROOKFIELD HOMES CORP COM
Equities	169,454	12306	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	167,843	14224	BROOKS AUTOMATION INC NEW COM
Equities	550,739	18848	BROWN & BROWN INC COM
Equities	178,920	5250	BROWN SHOE INC NEW COM
Equities	657,340	9200	BROWN-FORMAN INC CL B NON-VTG COM
Equities	30,366	425	BROWN-FORMAN INC CL B NON-VTG COM
Equities	38,475	1500	BRT RLTY TR SH BEN INT (NEW)
Equities	89,474	16693	BRUKER BIOSCIENCES CORP COM STK
Equities	485,450	14600	BRUNSWICK CORP COM
Equities	13,234	398	BRUNSWICK CORP COM
Equities	70,890	3400	BRUSH ENGINEERED MATLS INC HLDGS CO COM
Equities	39,888	1800	BRYN MAWR BK CORP COM STK
Equities	3,658	1650	BSQUARE CORP COM NEW
Equities	55,651	1900	BSTN BEER INC CL A
Equities	4,182	3400	BSTN COMMUNICATIONS GROUP INC COM
Equities	2,738	840	BSTN LIFE SCIENCES INC COM PAR \$0.01
Equities	1,644,376	18190	BSTN PPTYS INC
Equities	37,787	418	BSTN PPTYS INC
Equities	10,287,520	113800	BSTN PPTYS INC
Equities	17,166,960	189900	BSTN PPTYS INC
Equities	94,553	3389	BSTN PVT FINL HLDGS INC COM
Equities	20,355	1500	BTU INTL INC COM
Equities	16,385	2900	BUCA INC OC-COM ISIN #US1177691094
Equities	55,008	7200	BUCKEYE TECHNOLOGIES INC COM
Equities	62,261	1487	BUCKLE INC COM
Equities	272,700	5400	BUCYRUS INTL INC NEW CL A CL A
Equities	252,500	5000	BUCYRUS INTL INC NEW CL A CL A
Equities	272,700	5400	BUCYRUS INTL INC NEW CL A CL A
Equities	150,498	5400	BUILDING MATLS HLDG CORP COM
Equities	0	0	BUILDING MATLS HLDG CORP COM
Equities	934,650	18600	BUNGE LTD
Equities	0	25	BURL INDS INC NEW COM
Equities	139,322	1758	BURL NORTHN SANTA FE CORP COM
Equities	4,469,700	56400	BURL NORTHN SANTA FE CORP COM
Equities	12,959	292	BWC FINL CORP CDT-COM STK
Equities	57,128	7400	C CORNET INC
Equities	58,551	2019	C D1 CORP COM
Equities	360,690	6600	C D W CORP COM
Equities	573,060	10486	C D W CORP COM
Equities	1,468,948	27560	C H ROBINSON WORLWDVIDE INC COM NEW COM NEW
Equities	36,096	4800	C&D TECHNOLOGIES INC COM
Equities	317	220	C2 GLOBAL TECHNOLOGIES INC COM
Equities	34,080	2400	CA 1ST NATL BANCORP COM
Equities	44,922	2186	CA INC COM
Equities	1,486,197	72321	CA INC COM
Equities	15,600	3900	CA MICRO DEVICES CORP
Equities	98,928	3600	CA PIZZA KITCHEN INC COM ISIN
Equities	114,368	3200	CA WTR SVC GROUP COM
Equities	890,175	41500	CABLEVISION NY GROUP CL A COM
Equities	845,902	39436	CABLEVISION NY GROUP CL A COM
Equities	323,452	9370	CABOT CORP COM
Equities	148,580	4902	CABOT MICROELECTRONICS CORP COM
Equities	265,849	8771	CABOT MICROELECTRONICS CORP COM
Equities	372,400	7600	CABOT OIL & GAS CORP COM
Equities	428,946	8754	CABOT OIL & GAS CORP COM
Equities	33,813	1950	CACHE INC COM NEW COM
Equities	268,318	4600	CACI INTL INC CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	788,197	45959	CADENCE DESIGN SYS INC COM
Equities	78,890	4600	CADENCE DESIGN SYS INC COM
Equities	30,940	1770	CADMUS COMMUNICATIONS CORP COM
Equities	2,844	1800	CADUS CORPORATION COM
Equities	5,180	700	CAGLES INC CL A CL A
Equities	344,981	11900	CALAMOS ASSET MGMT INC CL A COM STK
Equities	210,178	7250	CALAMOS ASSET MGMT INC CL A COM STK
Equities	26,670	3000	CALAMP CORP COM
Equities	25,000	2500	CALAVO GROWERS INC COM
Equities	49,329	8100	CALGON CARBON CORP COM
Equities	28,800	900	CALIFORNIA COASTAL CMNTYS INC COM NEW
Equities	28,942	5800	CALIPER LIFE SCIENCES INC COM
Equities	369,254	28426	CALLAWAY GOLF CO COM
Equities	141,812	10917	CALLAWAY GOLF CO COM
Equities	263,005	13599	CALLON PETE CO DEL COM
Equities	56,086	2900	CALLON PETE CO DEL COM
Equities	407	740	CALTON INC NEW COM PAR \$.05
Equities	24	120	CALYPTE BIOMEDICAL CORP COM NEW COM NEW
Equities	15,372	700	CAM COMM SOLUTIONS INC COM
Equities	107,462	5159	CAMBREX CORP COM
Equities	4,199	1900	CAMBRIDGE HEART INC COM
Equities	19,944	1440	CAMCO FINL CORP COM
Equities	32,997	827	CAMDEN NATL CORP COM
Equities	571,778	7774	CAMDEN PPTY TR SH BEN INT
Equities	7,016,670	95400	CAMDEN PPTY TR SH BEN INT
Equities	856,038	17920	CAMERON INTL CORP COM STK
Equities	1,465,845	39500	CAMPBELL SOUP CO COM
Equities	34,030	917	CAMPBELL SOUP CO COM
Equities	66,612	4200	CANDELA CORP COM
Equities	0	400	CANNON EXPRESS INC COM
Equities	37,693	2647	CANTEL MEDICAL CORP COM
Equities	794,685	9300	CAP 1 FNCL COM
Equities	3,956,335	46300	CAP 1 FNCL COM
Equities	117,750	1378	CAP 1 FNCL COM
Equities	764	100	CAP ALLIANCE INC TR REAL ESTATE INVT TR COM NEW
Equities	57,600	1800	CAP CORP OF W COM NEW
Equities	49,200	2000	CAP CROSSING BK BSTN MASS COM
Equities	99,086	3281	CAP CY BK GROUP INC COM
Equities	12,936	440	CAP PPTYS INC R I CL A
Equities	48,657	1366	CAP TR INC MD CL A NEW
Equities	43,176	4200	CAPITAL SR LIVING CORP COM
Equities	508,894	21692	CAPITALSOURCE INC COM
Equities	89,585	2300	CAPITOL BANCORP LTD COM
Equities	130,302	3800	CAPITOL FED FINL COM ISIN #US14057C1062
Equities	21,890	2884	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	33,972	14900	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	29,295	6300	CAPTARIS INC COM
Equities	47,313	5257	CARAUSTAR INDS INC COM
Equities	162,129	3300	CARBO CERAMICS INC COM
Equities	25,343	3212	CARDIAC SCI CORP COM
Equities	13	1800	CARDINAL COMMUNICATIONS INC COM
Equities	6,972	600	CARDINAL FINL CORP COM
Equities	2,200,086	34200	CARDINAL HLTH INC
Equities	4,156,876	64618	CARDINAL HLTH INC
Equities	126,923	1973	CARDINAL HLTH INC
Equities	244,454	3800	CARDINAL HLTH INC
Equities	11,088	8800	CARDIODYNAMICS INTL CORP COM
Equities	5,880	3000	CARDIOTECH INTL INC COM
Equities	1,458,632	48800	CAREER ED CORP COM
Equities	491,392	16440	CAREER ED CORP COM
Equities	3,470,952	69600	CAREMARK RX INC COM
Equities	103,181	2069	CAREMARK RX INC COM
Equities	400,465	5050	CARLISLE COMPANIES INC COM
Equities	619,912	17482	CARMAX INC COM
Equities	231,880	11000	CARMIKE CINEMAS INC COM
Equities	36,089	1712	CARMIKE CINEMAS INC COM
Equities	617,752	14800	CARNIVAL CORP COM PAIRED
Equities	2,759,014	66100	CARNIVAL CORP COM PAIRED
Equities	1,348,202	32300	CARNIVAL CORP COM PAIRED
Equities	84,774	2031	CARNIVAL CORP COM PAIRED
Equities	417,071	3611	CARPENTER TECH CORP COM
Equities	34,320	4800	CARREKER CORPORATION COM
Equities	6,885	1500	CARRIAGE SERVICES INC COM
Equities	42,409	5128	CARRIER ACCESS CORP COM
Equities	7,380	2000	CARRINGTON LABS INC COM
Equities	93,930	3000	CARRIZO OIL & GAS INC COM
Equities	78,275	2500	CARRIZO OIL & GAS INC COM
Equities	1,669,450	96500	CARVER BANCORP INC COM
Equities	60,299	2115	CASCADE BANCORP COM
Equities	94,920	2400	CASCADE CORP COM
Equities	44,289	2100	CASCADE NAT GAS CORP COM
Equities	57,832	4418	CASELLA WASTE SYS INC CL A COM STK
Equities	233,743	9346	CASEYS GEN STORES INC COM
Equities	169,600	5300	CASH AMER INVTS INC COM
Equities	370	500	CASH TECHNOLOGIES INC COM
Equities	96,750	3000	CASTLE A M & CO MRYLAND

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	22,110		2200 CASUAL MALE RETAIL GROUP INC COM
Equities	213,763		7511 CATALINA MARKETING CORP COM
Equities	11,979		3300 CATALYST SEMICONDUCTOR INC COM
Equities	3,486		2455 CATALYTICA ENRGY SYS INC FORMERLY CATALYTICA COMBSTN SYS INC 10/12/00 COM
Equities	29,430		2700 CATAPULT COMMUNICATIONS CORP COM
Equities	7,731,024		103800 CATERPILLAR INC COM
Equities	235,059		3156 CATERPILLAR INC COM
Equities	276,488		7600 CATHAY GENERAL BANCORP INC COM
Equities	162,855		6300 CATO CORP NEW CL A
Equities	14,310		2700 CAVALIER HOMES INC COM
Equities	55,106		1240 CAVCO INDS INC DEL COM STK
Equities	88,880		2000 CAVCO INDS INC DEL COM STK
Equities	732,060		29400 CB RICHARD ELLIS GROUP INC CL A CL A
Equities	117,078		15800 CBIZ INC COM
Equities	410,322		10540 CBL & ASSOC PPTYS INC COM
Equities	71,754		600 CBOT HLDGS INC CL A CL A
Equities	160,102		4720 CBRL GROUP INC COM STK
Equities	2,864,270		105888 CBS CORP NEW CL B
Equities	98,489		3641 CBS CORP NEW CL B
Equities	1,117,165		41300 CBS CORP NEW CL B
Equities	11,285		1224 CCA INDS INC COM
Equities	8,933		397 CCF HLDG CO COM
Equities	177,174		5516 CEC ENTMT INC COM
Equities	274,837		18671 CEDAR SHOPPING CTRS INC COM NEW COM NEW
Equities	3,828		4400 CEL-SCI CORP COM NEW
Equities	79,344		3600 CELADON GROUP INC COM
Equities	330,600		15000 CELADON GROUP INC COM
Equities	2,638,057		55620 CELGENE CORP COM
Equities	39,658		7900 CELL GENESYS INC COM
Equities	15,984		11100 CELL THERAPEUTICS INC CDT-COM
Equities	1,820		2800 CELLEGY PHARMACEUTICALS INC COM
Equities	9,510		300 CENT BANCORP INC MASS COM
Equities	42,445		1687 CENT EUROPEAN DISTR CORP COM STK
Equities	162,342		3771 CENT GARDEN & PET CO COM
Equities	180,810		4200 CENT GARDEN & PET CO COM
Equities	226,395		5850 CENT PAC FINL CORP COM
Equities	45,344		2834 CENT PKG CORP COM
Equities	44,352		2400 CENT VT PUB SVC CORP COM
Equities	141,180		6000 CENTENE CORP DEL COM
Equities	22,880		4400 CENTENNIAL COMMUNICATIONS CORP NEW
Equities	10,527		727 CENTER BANCORP INC COM
Equities	570,000		45600 CENTERPOINT ENERGY INC COM
Equities	17,475		1398 CENTERPOINT ENERGY INC COM
Equities	30,079		598 CENTEX CORP COM
Equities	935,580		18600 CENTEX CORP COM
Equities	21,637		7700 CENTILLIUM COMMUNICATIONS INC COM
Equities	56,925		2300 CENTRACORE PPTYS TR COM
Equities	9,168		400 CENTRUE FINL CORP COM STK
Equities	622,263		16750 CENTURYTEL INC COM STK
Equities	22,216		598 CENTURYTEL INC COM STK
Equities	135,622		3800 CENTY ALUM CO COM
Equities	12,250		500 CENTY BANCORP INC MASS CL A NON VGT
Equities	112,188		6250 CENVEO INC COM
Equities	570,229		9488 CEPHALON INC CON
Equities	177,295		2950 CEPHALON INC CON
Equities	70,883		7300 CEPHEID INC COM
Equities	601,205		12148 CERADYNE INC DEL COM
Equities	189,299		3825 CERADYNE INC DEL COM
Equities	611,000		25000 CERIDIAN CORP NEW COM
Equities	387,651		10446 CERNER CORP COM
Equities	22,816		3200 CERUS CORP COM
Equities	21,386		3700 CEVA INC COM
Equities	351,960,540		35073283.51 CF BGI CORE ACTIVE SUDAN FREE BD FD
Equities	648,984		29349.85 CF BGI EAFE EQTY VALUE INDEX
Equities	1,452,613,890		151735487.1 CF BGI ILSURS ACWI EX-US SUDAN FREE
Equities	579,902		56302.95 CF BGI ILSURS EAFEV 04/06 R/S
Equities	141,532,396		3924950.93 CF BGI U.S. REAL ESTATE SEC FD A
Equities	487,927,500		50293824.5 CF BGI US EQTY MKT SUDAN FREE EQTY INDEXFD
Equities	30,000,000		30000000 CF CASH AWAITING EQTY INVT
Equities	98,394		6900 CF INDS HLDGS INC COM
Equities	75,292,994		1619712.8 CF PROGRESS COM APPRECIATION FD
Equities	22,158,152		478406.94 CF PROGRESS COM TR UNIT
Equities	28,158,022		1007241.49 CF PROGRESS NON U.S EQTY FD
Equities	48,333,971		976702.13 CF PROGRESS ROCKY MOUNTAIN REGL FD
Equities	703,884,776		20034211.06 CF RHUMBLINE GROUP TR S&P 500 COMMINGLEDINDEX FD
Equities	48,972		3300 CFS BANCORP INC COM
Equities	371,812		10209 CH & DWIGHT INC COM
Equities	158,784		3308 CH ENERGY GROUP INC COM
Equities	4,267		1700 CHAD THERAPEUTICS INC COM
Equities	154,560		14000 CHAMPION ENTERPRISES INC COM
Equities	11,676		1400 CHAMPION INDS INC W V COM
Equities	15,744		2400 CHAMPPS ENTMT INC DEL COM
Equities	6,270		1900 CHANNELL COML CORP COM
Equities	74		13 CHAPARRAL RES INC COM PAR \$0.10 NEW
Equities	381,850		5302 CHAPARRAL STL CO DEL COM STK
Equities	13,815		1312 CHARLES & COLVARD LTD COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	404,947		11004 CHARLES RIV LABORATORIES INTL INC COM COM
Equities	98,154		4100 CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038
Equities	232,218		20660 CHARMING SHOPPES INC COM
Equities	72,998		64600 CHARTER COMMUNICATIONS INC DEL CL A
Equities	27,622		700 CHARTER FINL CORP W PT GA COM
Equities	10,508		710 CHASE CORP COM
Equities	75,925		2500 CHATTEM INC COM
Equities	121,480		4000 CHATTEM INC COM
Equities	3,496		3800 CHAUS BERNARD INC COM NEW COM NEW
Equities	585,799		11820 CHECKFREE CORP NEW COM
Equities	148,918		6705 CHECKPOINT SYS INC
Equities	352,371		13075 CHEESECAKE FACTORY INC COM
Equities	183,260		6800 CHEESECAKE FACTORY INC COM
Equities	214,303		3930 CHEMED CORP NEW COM
Equities	158,539		5181 CHEMICAL FINL CORP COM
Equities	351,950		37682 CHEMTURA CORP COM
Equities	159,900		4100 CHENIERE ENERGY INC COM NEW
Equities	471,900		12100 CHENIERE ENERGY INC COM NEW
Equities	74,448		1800 CHEROKEE INC DEL NEW COM
Equities	49,017		2987 CHES CORP COM
Equities	1,703,075		56300 CHES ENERGY CORP COM
Equities	54,450		1800 CHES ENERGY CORP COM
Equities	33,088		1100 CHES UTILS CORP COM
Equities	552,582		8904 CHEVRON CORP COM
Equities	7,062,428		113800 CHEVRON CORP COM
Equities	639,342		10302 CHEVRON CORP COM
Equities	21,630,641		348544 CHEVRON CORP COM
Equities	2,259,290		4600 CHGO MERCANTILE EXCHANGE HLDGS INC CL A
Equities	4,600		200 CHGO RIVET & MACH CO COM
Equities	755,440		28000 CHICOS FAS INC COM
Equities	1,950,654		72300 CHICOS FAS INC COM
Equities	96,080		1600 CHILDRENS PL RETAIL STORES INC COM
Equities	156,130		2600 CHILDRENS PL RETAIL STORES INC COM
Equities	4,746		600 CHINDEX INTL INC COM
Equities	79,235		1300 CHIPOTLE MEXICAN GRILL INC CL A COM STK
Equities	106,065		7697 CHIQUITA BRANDS INTL INC COM
Equities	200,415		7753 CHITTENDEN CORP COM
Equities	0		6100 CHOICE 1 COMMUNICATIONS INC COM
Equities	349,541		5768 CHOICE HOTELS INTL INC COM
Equities	557,922		13357 CHOICEPOINT INC COM
Equities	33,020		2600 CHOLESTECH CORP COM
Equities	38,057		12560 CHORDIANT SOFTWARE INC COM STK ISIN#US1704041078
Equities	200,680		6920 CHRISTOPHER & BANKS CORP COM
Equities	3,221,145		64552 CHUBB CORP COM
Equities	93,612		1876 CHUBB CORP COM
Equities	97,370		2600 CHURCHILL DOWNS INC COM
Equities	6,900		6900 CHYRON CORP COM NEW
Equities	78,151		11859 CIBER INC COM
Equities	1,822,435		18500 CIGNA CORP COM
Equities	58,909		598 CIGNA CORP COM
Equities	238,650		5550 CIMAREX ENERGY CO COM
Equities	424,453		9871 CIMAREX ENERGY CO COM
Equities	551,260		12820 CIMAREX ENERGY CO COM
Equities	205,836		50204 CIN BELL INC NEW COM STK
Equities	57,654		14062 CIN BELL INC NEW COM STK
Equities	39,112		832 CIN FNCL CORP COM
Equities	1,110,752		23628 CIN FNCL CORP COM
Equities	898,974		22610 CINTAS CORP COM
Equities	26,798		674 CINTAS CORP COM
Equities	63,616		1600 CINTAS CORP COM
Equities	6,549		5900 CIPHERGEN BIOSYSTEMS INC COM CIPHERGEN
Equities	6,030		1000 CIPRICO INC COM STK
Equities	91,440		2999 CIRCOR INTL INC COM
Equities	748,550		27500 CIRCUIT CY STORES INC COM
Equities	21,722		798 CIRCUIT CY STORES INC COM
Equities	133,187		16362 CIRRUS LOGIC INC COM
Equities	18,585,158		951621 CISCO SYS INC COM
Equities	3,454,857		176900 CISCO SYS INC COM
Equities	555,414		28439 CISCO SYS INC COM
Equities	46,956		898 CIT GROUP INC NEW COM
Equities	1,688,967		32300 CIT GROUP INC NEW COM
Equities	77,421		8699 CITADEL BROADCASTING CORP COM
Equities	209,181		4900 CITI TRENDS INC COM ORD USD1
Equities	1,117,817		23172 CITIGROUP INC COM
Equities	7,308,360		151500 CITIGROUP INC COM
Equities	37,102,590		769125 CITIGROUP INC COM
Equities	45,407		1700 CITIZENS 1ST BANCORP INC DEL COM ISIN US17461R1068
Equities	168,209		6891 CITIZENS BKG CORP MICH COM
Equities	19,523		1496 CITIZENS COMMUNICATIONS CO COM
Equities	736,020		56400 CITIZENS COMMUNICATIONS CO COM
Equities	36,333		7252 CITIZENS INC CL A
Equities	16,307		1284 CITIZENS S BKG CORP DEL COM
Equities	1,143,990		28500 CITRIX SYS INC COM
Equities	650,268		16200 CITRIX SYS INC COM
Equities	32,032		798 CITRIX SYS INC COM
Equities	88,654		1900 CITY BK LYNNWOOD WASH CMT-CAP STK COM STK

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	135,850		3759 CITY HLDG CO COM
Equities	501,193		7700 CITY NATL CORP COM
Equities	2,278,150		35000 CITY NATL CORP COM
Equities	424,192		6517 CITY NATL CORP COM
Equities	269,082		16200 CKE RESTAURANTS INC COM STK
Equities	179,687		10818 CKE RESTAURANTS INC COM STK
Equities	391,527		15348 CLAIRES STORES INC
Equities	248,389		8338 CLARCOR INC COM
Equities	3,293		3700 CLARIENT INC COM
Equities	47,520		3600 CLARK INC COM STK
Equities	237,829		5900 CLEAN HBRS INC COM
Equities	2,236,571		72264 CLEAR CHANNEL COMMUNICATIONS INC COM
Equities	1,463,935		47300 CLEAR CHANNEL COMMUNICATIONS INC COM
Equities	72,702		2349 CLEAR CHANNEL COMMUNICATIONS INC COM
Equities	7		100 CLEARSTORY SYS INC COM
Equities	179,723		7730 CLECO CORP NEW COM
Equities	283,382		3574 CLEVELAND CLIFFS COM STK US\$1
Equities	38,276		1940 CLICK COMM INC COM NEW
Equities	10,057		627 CLINICAL DATA INC NEW COM STK
Equities	975,520		16000 CLOROX CO COM
Equities	42,557		698 CLOROX CO COM
Equities	1,487,302		24394 CLOROX CO COM
Equities	75,650		62521 CMGI INC COM
Equities	118,196		4546 CMNTY BKS INC MILLERSBURG PA COM
Equities	8,892		380 CMNTY FINL CORP VA COM
Equities	536,550		14600 CMNTY HLTH SYS INC NEW COM
Equities	397,258		30700 CMS ENERGY CORP COM
Equities	11,607		897 CMS ENERGY CORP COM
Equities	33,959		1450 CN WTR SVC INC COM COM
Equities	167,437		5080 CNA FNCL CORP COM
Equities	49,162		2845 CNA SURETY CORP COM
Equities	184,322		23098 CNET NETWORKS INC COM CNET NETWORKS INC COM STK
Equities	142,044		17800 CNET NETWORKS INC COM CNET NETWORKS INC COM STK
Equities	61,250		2500 CNS INC COM
Equities	14,762		2200 CNSMR PORTFOLIO SVCS DEL
Equities	1,767,090		59100 COACH INC COM
Equities	484,380		16200 COACH INC COM
Equities	53,401		1786 COACH INC COM
Equities	48,321		4047 COACHMEN INDS INC COM
Equities	815,000		50000 COAST FINL HLDGS INC COM
Equities	53,268		4085 COASTAL FINL CORP DEL COM
Equities	50,670		2250 COBIZ INC COM
Equities	12,259		1300 COBRA ELECTRS CORP COM
Equities	65,138		1283 COCA COLA BOTTLING CO CONS COM
Equities	409,335		9515 COCA COLA CO COM
Equities	14,562,270		338500 COCA COLA CO COM
Equities	606,582		14100 COCA COLA CO COM
Equities	847,392		41600 COCA COLA ENTERPRISES INC COM
Equities	29,964		1471 COCA COLA ENTERPRISES INC COM
Equities	8,335		441 CODORUS VY BANCORP INC COM
Equities	194,324		40400 COEUR D ALENE MINES CORP IDA COM
Equities	169		18 COGENT COMMUNICATIONS GROUP INC COM NEW COM NEW
Equities	171,928		6605 COGNEX CORP COM
Equities	2,783		1150 COGNITRONICS CORP COM
Equities	1,502,351		22300 COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A
Equities	4,918,010		73000 COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A
Equities	201,031		5960 COHERENT INC COM
Equities	5,205		500 COHESANT TECHNOLOGIES INC COM
Equities	85,995		4900 COHU INC COM
Equities	73,710		4200 COHU INC COM
Equities	105,336		4400 COINSTAR INC COM
Equities	173,920		8000 COLBS MCKINNON CORP N Y COM
Equities	63,046		2900 COLBS MCKINNON CORP N Y COM
Equities	563,298		21050 COLDWATER CREEK INC COM
Equities	234,016		8745 COLDWATER CREEK INC COM
Equities	40,194		1800 COLE KENNETH PRODTNS INC CL A
Equities	4,797,990		80100 COLGATE-PALMOLIVE CO COM
Equities	143,520		2396 COLGATE-PALMOLIVE CO COM
Equities	28,752		2400 COLLAGENEX PHARMACEUTICALS INC COM
Equities	17,475		1250 COLLECTORS UNIVERSE INC COM NEW STK
Equities	1,926,000		75000 COLONIAL BANGGROUP INC COM
Equities	635,837		24760 COLONIAL BANGGROUP INC COM
Equities	359,681		7281 COLONIAL PPTYS TR SH BEN INT
Equities	109,486		2929 COLUMBIA BKG SYS INC COM
Equities	28,350		8100 COLUMBIA LAB INC COM
Equities	137,455		3037 COLUMBIA SPORTSWEAR CO COM
Equities	197,531		5300 COM HILB ROGAL & HOBBS CO
Equities	14,486		1450 COMARCO INC COM
Equities	324,617		9915 COMCAST CORP NEW CL A
Equities	831,596		25400 COMCAST CORP NEW CL A
Equities	2,543,898		77700 COMCAST CORP NEW CL A
Equities	10,211,770		311905 COMCAST CORP NEW CL A
Equities	41,488		798 COMERICA INC COM
Equities	1,310,512		25207 COMERICA INC COM
Equities	5,654		2200 COMFORCE CORP COM
Equities	111,562		7807 COMFORT SYS USA INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	131,182	8329	COML CAP BANCORP INC COM
Equities	787,500	50000	COML CAP BANCORP INC COM
Equities	498,991	19416	COML METALS CO COM
Equities	569,969	11388	COMM BANGSHARES INC COM
Equities	982,780	27552	COMMERCE BANCORP INC N J COM
Equities	30,498	855	COMMERCE BANCORP INC N J COM
Equities	142,680	4000	COMMERCE BANCORP INC N J COM
Equities	328,367	11116	COMMERCE GROUP INC MASS COM
Equities	47,630	1288	COMMERCIAL BANKSHARES INC COM
Equities	160,329	4835	COMMONWEALTH TEL ENTERPRISES INC NEW COM
Equities	198,960	6000	COMMONWEALTH TEL ENTERPRISES INC NEW COM
Equities	281,860	8500	COMMONWEALTH TEL ENTERPRISES INC NEW COM
Equities	284,162	9044	COMMSCOPE INC COM
Equities	6,683	16500	COMMUNICATION INTELLIGENCE CORP DEL NEW COM
Equities	18,432	1800	COMMUNICATIONS SYS INC COM
Equities	104,884	5200	COMMUNITY BK SYS INC COM
Equities	9,583	441	COMMUNITY CAP CORP S C COM
Equities	115,898	3318	COMMUNITY TR BANCORP INC COM
Equities	1,149,808	20680	COMPASS BANCSHARES INC COM
Equities	33,249	598	COMPASS BANCSHARES INC COM
Equities	207,085	8300	COMPASS MINERALS INTL INC COM
Equities	3,420	1200	COMPETITIVE TECHNOLOGIES INC COM
Equities	119,164	3100	COMPUCREDIT CORP COM ISIN #US20478N1000
Equities	27,867	5904	COMPUTER HORIZONS CORP COM
Equities	87,912	2200	COMPUTER PROGRAMS & SYS INC COM
Equities	1,382,768	28546	COMPUTER SCI CORP COM
Equities	41,852	864	COMPUTER SCI CORP COM
Equities	20,400	4080	COMPUTER TASK GROUP INC COM
Equities	11,370	1697	COMPUWARE CORP COM
Equities	388,600	58000	COMPUWARE CORP COM
Equities	17,900	1000	COMPX INTL INC CL A
Equities	206,034	6900	COMSTOCK RES INC COM NEW
Equities	3,795	251	COMSYS IT PARTNERS INC COM
Equities	360,021	12300	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	398,716	13622	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	125,129	4275	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	625,108	31619	COMVERSE TECH INC COM PAR \$0.10
Equities	17,753	898	COMVERSE TECH INC COM PAR \$0.10
Equities	873	300	COMWLTH BIOTECHNOLOGIES INC COM
Equities	512,101	8840	CON-WAY INC COM STK
Equities	2,421,474	41800	CON-WAY INC COM STK
Equities	1,774,947	80278	CONAGRA FOODS INC
Equities	50,742	2295	CONAGRA FOODS INC
Equities	49,104	3600	CONCEPTUS INC COM
Equities	3,520	5500	CONCORD CAMERA CORP COM
Equities	102,783	6644	CONCUR TECHNOLOGIES INC COM
Equities	32,364	12400	CONCURRENT COMPUTER CORP NEW COM NEW
Equities	222,790	89116	CONEXANT SYS INC COM
Equities	1,260	600	CONGOLEUM CORP NEW CL A
Equities	115,920	5600	CONMED CORP COM
Equities	74,088	6300	CONNETICS CORP COM
Equities	506,416	7728	CONOCOPHILLIPS COM
Equities	15,621,107	238381	CONOCOPHILLIPS COM
Equities	6,631,636	101200	CONOCOPHILLIPS COM
Equities	1,688,720	38000	CONS EDISON INC COM
Equities	51,906	1168	CONS EDISON INC COM
Equities	135,356	2600	CONS GRAPHICS INC COM
Equities	134,992	2593	CONS GRAPHICS INC COM
Equities	415,800	18000	CONSECO INC COM NEW STK
Equities	1,438,976	30800	CONSOL ENERGY INC COM
Equities	21,211	454	CONSOL ENERGY INC COM
Equities	66,168	1200	CONSOLIDATED TOMOKA LD CO COM STK
Equities	9,216	2400	CONSTAR INTL INC NEW COM
Equities	812,600	32504	CONSTELLATION BRANDS INC CL A CL A
Equities	625,000	25000	CONSTELLATION BRANDS INC CL A CL A
Equities	22,175	887	CONSTELLATION BRANDS INC CL A CL A
Equities	2,427,500	97100	CONSTELLATION BRANDS INC CL A CL A
Equities	43,507	798	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	1,504,752	27600	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	5,639	210	CONTINENTAL MATLS CORP COM PAR \$0.25
Equities	8,850	3000	CONTINUCARE CORP COM
Equities	373,990	12550	CONTL AIRL INC CL B
Equities	48,384	7200	CONVERA CORP CL A
Equities	421,298	21605	CONVERGYS CORP COM
Equities	11,661	598	CONVERGYS CORP COM
Equities	349,448	7890	COOPER COS INC COM NEW
Equities	36,982	398	COOPER INDUSTRIES INC COM
Equities	1,198,668	12900	COOPER INDUSTRIES INC COM
Equities	3,331	299	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	129,224	11600	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	22,725	900	COOPERATIVE BANKSHARES INC COM
Equities	254,196	10350	COPART INC COM
Equities	198,936	8100	COPART INC COM
Equities	8,928	12400	COPYTELE INC COM
Equities	1,378	2057	CORAUTUS GENETICS INC COM NEW
Equities	594	100	CORE MOLDING TECHNOLOGIES INC COM STK



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	23,860	7980	CORILLIAN CORP COM STK ISIN#US2187251093
Equities	190,988	13300	CORINTHIAN COLLEGES INC COM STK
Equities	365,180	11934	CORN PRODS INTL INC COM
Equities	39,936	2600	CORNELL COMPANIES INC COM
Equities	5,790,844	239390	CORNING INC COM
Equities	3,633,338	150200	CORNING INC COM
Equities	1,657,015	68500	CORNING INC COM
Equities	172,886	7147	CORNING INC COM
Equities	3,345,360	79500	CORP OFFICE PPTYS TR COM
Equities	1,155,096	27450	CORP OFFICE PPTYS TR COM
Equities	248,272	5900	CORP OFFICE PPTYS TR COM
Equities	701,400	7000	CORPORATE EXECUTIVE BRD CO COMMON STOCK
Equities	298,793	5644	CORRECTIONS CORP AMER
Equities	158,820	3000	CORRECTIONS CORP AMER
Equities	207	230	CORTELCO SYS PR INC COM
Equities	9,600	3200	CORTEX PHARMACEUTICALS INC COM NEW
Equities	150,168	5736	CORUS BANKSHARES INC COM
Equities	91,630	3500	CORUS BANKSHARES INC COM
Equities	63,750	2550	CORVEL CORP COM
Equities	61,572	4200	COST PLUS INC CAL COM
Equities	4,040	500	COST-U-LESS INC COM STK
Equities	185,473	3100	COSTAR GROUP INC COM
Equities	125,172	2191	COSTCO WHSL CORP NEW COM
Equities	4,170,490	73000	COSTCO WHSL CORP NEW COM
Equities	936,932	16400	COSTCO WHSL CORP NEW COM
Equities	3,659,488	96100	COUNTRYWIDE FINL CORP COM STK \$.05 PAR
Equities	3,537,556	92898	COUNTRYWIDE FINL CORP COM STK \$.05 PAR
Equities	105,900	2781	COUNTRYWIDE FINL CORP COM STK \$.05 PAR
Equities	100,912	2650	COUNTRYWIDE FINL CORP COM STK \$.05 PAR
Equities	4,154,528	109100	COUNTRYWIDE FINL CORP COM STK \$.05 PAR
Equities	93,047	2325	COURIER CORP COM
Equities	227,181	7345	COUSINS PPTYS INC COM
Equities	90,299	44925	COVAD COMMUNICATIONS GROUP INC COM
Equities	7,575	2500	COVALENT GROUP INC COM
Equities	594,018	9703	COVANCE INC COM
Equities	42,813	3406	COVANSYS CORP COM
Equities	307,640	17430	COVANTA HLDG CORP COM
Equities	41,094	2700	COVENANT TRANS INC NEV CL A
Equities	2,420,107	44050	COVENTRY HEALTH CARE INC COM
Equities	41,919	763	COVENTRY HEALTH CARE INC COM
Equities	1,416,133	25776	COVENTRY HEALTH CARE INC COM
Equities	792	2400	COVER-ALL TECHNOLOGIES INC COM
Equities	123,954	8596	COX RADIO INC CL A
Equities	5,627	1000	CPAC INC COM
Equities	58,330	1900	CPI CORP COM
Equities	85,766	1900	CRA INTL INC COM
Equities	18,425	1100	CRAFTMADE INTL INC COM
Equities	345,280	8300	CRANE CO COM
Equities	24,548	3419	CRAWFORD & CO CL B
Equities	32,089	3225	CRAY INC COM NEW STK
Equities	44,044	12584	CREDENCE SYS CORP DEL
Equities	36,420	1890	CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10
Equities	292,248	12300	CREE INC FORMERLY CREE RESH INC EFF 01/03/2000 COM
Equities	362,477	19530	CRESCENT REAL ESTATE EQUITIES CO TX COM
Equities	8,358	2100	CRITICARE SYS INC COM
Equities	18,550	3500	CROSS A T CO CL A
Equities	112,778	6200	CROSS CTRY HEALTHCARE INC COM
Equities	66,270	1473	CROSS TIMBERS RTY TR TR UNIT
Equities	389,828	4100	CROSSTEX ENERGY INC COM
Equities	307,406	8900	CROWN CASTLE INTL CORP COM STK
Equities	1,191,285	34490	CROWN CASTLE INTL CORP COM STK
Equities	780	1200	CROWN CRAFTS INC COM
Equities	420,390	27000	CROWN HLDGS INC COM
Equities	7,004	1700	CROWN MEDIA HLDGS INC CL A COM STK
Equities	2,748	1200	CRYO-CELL INTL INC COM
Equities	21,060	3900	CRYOLIFE INC COM
Equities	195,446	7900	CSG SYS INTL INC COM
Equities	108,508	9065	CSK AUTO CORP COM
Equities	5,363	750	CSP INC COM
Equities	66,068	2298	CSS INDS INC COM
Equities	70,229	997	CSX CORP COM
Equities	2,387,916	33900	CSX CORP COM
Equities	89,193	3900	CT COMMUNICATIONS INC COM NEW C T COMMUNATIONS INC COM
Equities	41,192	15200	CTI INDS CORP COM NEW
Equities	108,206	7267	CTS CORP COM
Equities	58,830	3000	CUBIC CORP COM
Equities	234,174	9300	CUBIST PHARMACEUTICALS INC COM
Equities	498,510	8700	CULLEN / FROST BANKERS INC COM
Equities	3,438,000	60000	CULLEN / FROST BANKERS INC COM
Equities	12,225	2500	CULP INC COM
Equities	24,450	200	CUMMINS INC
Equities	806,850	6600	CUMMINS INC
Equities	110,968	10400	CUMULUS MEDIA INC CL A DEL
Equities	35,000	10000	CURAGEN CORP COM
Equities	11,138	8250	CURIS INC COM
Equities	191,580	6204	CURTISS WRIGHT CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	396,372	20100	CUTERA INC COM
Equities	29,580	1500	CUTERA INC COM
Equities	24,087	2100	CUTTER & BUCK INC COM
Equities	108,966	7800	CV THERAPEUTICS INC COM
Equities	174,922	11170	CVB FINL CORP COM
Equities	3,846,710	125300	CVS CORP COM STK
Equities	589,440	19200	CVS CORP COM STK
Equities	117,458	3826	CVS CORP COM STK
Equities	2,030	2900	CYANOTECH CORP COM NEW
Equities	66,092	3100	CYBERONICS INC COM
Equities	22,645	1750	CYBEROPTICS CORP COM
Equities	58,500	5000	CYBERSOURCE CORP DEL COM
Equities	327,078	7040	CYMER INC COM
Equities	599,334	12900	CYMER INC COM
Equities	116,150	2500	CYMER INC COM
Equities	11,440	800	CYNOSURE INC CL A
Equities	76,290	12425	CYPRESS BIOSCIENCES INC COM PAR \$.02
Equities	108,064	17600	CYPRESS BIOSCIENCES INC COM PAR \$.02
Equities	339,785	23369	CYPRESS SEMICONDUCTOR CORP COM
Equities	335,375	6250	CYTEC IND COM
Equities	2,962,032	55200	CYTEC IND COM
Equities	6,675	2670	CYTOGEN CORP COM NEW
Equities	466,624	18400	CYTYC CORP COM
Equities	34,883	3218	D & E COMMUNICATIONS INC COM
Equities	30,966	1300	D R HORTON INC COM
Equities	1,007,491	42296	D R HORTON INC COM
Equities	599,616	14400	DADE BEHRING HLDGS INC COM
Equities	7,600	200	DAILY JOURNAL CORP COM
Equities	207,864	7200	DAKTRONICS INC COM
Equities	409,954	14200	DAKTRONICS INC COM
Equities	72,746	1131	DANAHER CORP COM
Equities	2,397,464	37274	DANAHER CORP COM
Equities	3,280,320	51000	DANAHER CORP COM
Equities	1,723,776	26800	DANAHER CORP COM
Equities	827,400	21000	DARDEN RESTAURANTS INC COM
Equities	23,561	598	DARDEN RESTAURANTS INC COM
Equities	9,966	2200	DARLING INTL INC COM
Equities	3,080	1000	DATA I O CORP COM
Equities	9,378	1800	DATALINK CORP COM STK
Equities	8,406	1800	DATARAM CORP COM PAR \$1 COM PAR \$1
Equities	87,092	2824	DATASCOPE CORP COM
Equities	12,942	1800	DATATRAK INTL INC COM
Equities	2,330,930	46900	DAVITA INC COM
Equities	833,568	16772	DAVITA INC COM
Equities	258,468	8400	DAWSON GEOPHYSICAL CO COM
Equities	209,236	6800	DAWSON GEOPHYSICAL CO COM
Equities	17,160	1000	DAXOR CORP COM
Equities	49	6	DDI CORP COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	810,444	21792	DEAN FOODS CO NEW COM
Equities	23,541	633	DEAN FOODS CO NEW COM
Equities	65,097	2700	DEB SHOPS INC
Equities	296,912	7700	DECKERS OUTDOOR CORP COM
Equities	73,264	1900	DECKERS OUTDOOR CORP COM
Equities	4,440	500	DECORATOR INDS INC COM PAR \$0.20
Equities	3,039,036	36400	DEERE & CO COM
Equities	91,672	1098	DEERE & CO COM
Equities	375,789	33463	DEL MONTE FOODS CO COM
Equities	37,394	4628	DELIA*S INC NEW COM
Equities	7,584,187	310700	DELL INC COM STK
Equities	1,745,315	71500	DELL INC COM STK
Equities	257,672	10556	DELL INC COM STK
Equities	455,664	12532	DELPHI FINL GROUP INC CL A
Equities	273,718	7528	DELPHI FINL GROUP INC CL A
Equities	164,640	5600	DELTA & PINE LD CO COM
Equities	23,996	1400	DELTA APPAREL INC COM
Equities	66,675	3890	DELTA APPAREL INC COM
Equities	21,670	2200	DELTA FINL CORP COM STK
Equities	14,706	600	DELTA NAT GAS INC COM
Equities	144,389	8429	DELTA PETE CORP DE
Equities	145	850	DELTA WOODSIDE INDS INC NEW COM NEW
Equities	5,104	2200	DELTATHREE INC
Equities	129,651	2300	DELTA TIMBER CORP COM
Equities	80,251	4591	DELUXE CORP COM
Equities	167,808	9600	DELUXE CORP COM
Equities	627,066	19800	DENBURY RES INC HLDG CO COM NEW
Equities	43,439	8975	DENDREON CORP COM STK ISIN US24823Q1076
Equities	76,951	8328	DENDRITE INTL INC COM
Equities	20,664	5600	DENNYS CORP COM
Equities	709,626	11710	DENTSPLY INTL INC NEW COM
Equities	132,662	22600	DEPOMED INC COM
Equities	16,266	880	DESERT CMNTY BK VICTORVILLE CALIF CMT-SHS CMT-SHS
Equities	3,810	600	DEVCON INTL CORP COM STK
Equities	4,450,954	85300	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	879,650	16858	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	3,915,414	64814	DEVON ENERGY CORP NEW COM
Equities	122,511	2028	DEVON ENERGY CORP NEW COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	244,790	11142	DEVRY INC DEL COM
Equities	6,557	8300	DHB INDS INC COM
Equities	41,144	3700	DIALYSIS CORP AMER COM STK ISIN# US2525291025
Equities	367	51	DIAMETRICS MED INC COM NEW STK
Equities	11,287	240	DIAMOND HILL INVT OH
Equities	808,246	9630	DIAMOND OFFSHORE DRILLING INC COM
Equities	162	800	DIASYS CORP COM
Equities	162,360	4100	DICKS SPORTING GOODS INC OC-COM
Equities	470,380	11580	DIEBOLD INC COM
Equities	920	252	DIEDRICH COFFEE INC COM NEW
Equities	143,338	3700	DIGENE CORP COM
Equities	52,375	4180	DIGI INTL INC COM
Equities	25,297	4100	DIGIMARC CORP COM STK
Equities	3,110	1000	DIGITAL ANGEL CORP COM
Equities	1,800	600	DIGITAL FUSION INC COM
Equities	222,885	6500	DIGITAL INSIGHT CORP COM STK
Equities	1,770	5900	DIGITAL LIGHTWAVE INC COM
Equities	6,027	4900	DIGITAL RECORDERS INC COM ISIN# US2538691013
Equities	258,496	6400	DIGITAL RIV INC COM
Equities	4,466,421	180900	DIGITAL RLTY TR INC COM
Equities	173,777	14955	DIGITAS INC COM
Equities	318,500	10000	DILLARDS INC CL A COM
Equities	12,676	398	DILLARDS INC CL A COM
Equities	109,917	8100	DIME CMNTY BANCSHARES INC COM
Equities	103,600	2500	DIODES INC COM
Equities	2,809,632	67800	DIODES INC COM
Equities	130,536	3150	DIODES INC COM
Equities	174,967	3201	DIONEX CORP COM
Equities	5	20	DIRECT INSITE CORP COM NEW
Equities	2,152,343	130445	DIRECTV GROUP INC COM
Equities	687,186	46971	DISCOVERY HLDG CO COM STK
Equities	17,556	8400	DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063
Equities	1,926,000	64200	DISNEY WALT CO COM
Equities	2,007,000	66900	DISNEY WALT CO COM
Equities	9,552,540	318418	DISNEY WALT CO COM
Equities	305,610	10187	DISNEY WALT CO COM
Equities	33,088	6400	DISTRIBUTED ENERGY SYS CORP COM STK
Equities	55,808	6400	DITECH NETWORKS COM STK
Equities	83,076	8600	DIVERSA CORP COM
Equities	71,726	5397	DIXIE GROUP INC CL A CL A
Equities	29,238	2200	DIXIE GROUP INC CL A CL A
Equities	128,905	3500	DJO INC COM
Equities	311,133	40250	DOBSON COMMUNICATIONS CORP CL A
Equities	15,687	2100	DOCUCORP INTL INC COM
Equities	19,125	1368	DOLLAR GEN CORP COM
Equities	698,902	49993	DOLLAR GEN CORP COM
Equities	162,252	3600	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	465,605	17570	DOLLAR TREE STORES INC COM
Equities	14,384	1600	DOMINION HOMES INC COM
Equities	4,019,963	53750	DOMINION RES INC VA NEW COM
Equities	119,664	1600	DOMINION RES INC VA NEW COM
Equities	112,814	4560	DOMINOS PIZZA INC COM
Equities	401,360	11850	DONALDSON INC COM
Equities	31,886	998	DONNELLEY R R & SONS CO COM
Equities	1,063,935	33300	DONNELLEY R R & SONS CO COM
Equities	336	1400	DOR BIOPHARMA INC COM
Equities	25,916	2200	DORMAN PRODS INC COM
Equities	30,096	8800	DOT HILL SYS CORP COM
Equities	28,220	1700	DOUBLE EAGLE PETE CO
Equities	16,960	8000	DOV PHARMACEUTICAL INC COM
Equities	1,552,102	31400	DOVER CORP COM
Equities	44,388	898	DOVER CORP COM
Equities	225,860	11500	DOVER DOWNS GAMING & ENTMT INC COM
Equities	112,537	5730	DOVER DOWNS GAMING & ENTMT INC COM
Equities	44,612	7600	DOVER MOTORSPORTS INC COM
Equities	5,828,974	149346	DOW CHEM CO COM
Equities	694,734	17800	DOW CHEM CO COM
Equities	173,527	4446	DOW CHEM CO COM
Equities	9,908	283	DOW JONES & CO INC COM
Equities	294,084	8400	DOW JONES & CO INC COM
Equities	217,188	3201	DOWNEY FINL CORP COM
Equities	502,500	18750	DPL CO COM
Equities	146,560	6400	DREAMWORKS ANIMATION INC CL A COM STK
Equities	190,328	7508	DRESS BARN INC COM
Equities	87,480	2700	DREW INDS INC COM NEW
Equities	115,416	1400	DRIL-QUIP INC COM
Equities	345,735	7092	DRS TECHNOLOGIES INC COM
Equities	39,730	13700	DRUGSTORE COM INC COM ISIN #US2622411021
Equities	594	13200	DSL NET INC COM STOCK
Equities	141,645	5700	DSP GROUP INC COM
Equities	684,250	11500	DST SYS INC COM
Equities	510,391	8578	DST SYS INC COM
Equities	1,120,350	27500	DTE ENERGY CO COM
Equities	32,511	798	DTE ENERGY CO COM
Equities	62,336	3200	DTS INC COM
Equities	5,919,846	142304	DU PONT E I DE NEMOURS & CO COM STK

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	176,592		4245 DU PONT E I DE NEMOURS & CO COM STK
Equities	1,085,760		26100 DU PONT E I DE NEMOURS & CO COM STK
Equities	27,009		900 DUCKWALL-ALTO STORES INC NEW COM
Equities	42,596		2300 DUCOMMUN INC DEL COM
Equities	5,521,208		187988 DUKE ENERGY CORP NEW COM STK
Equities	169,289		5764 DUKE ENERGY CORP NEW COM STK
Equities	842,616		23972 DUKE RLTY CORP COM NEW REIT
Equities	717,704		10300 DUN & BRADSTREET CORP DEL NEW COM
Equities	418,080		6000 DUN & BRADSTREET CORP DEL NEW COM
Equities	689,832		9900 DUN & BRADSTREET CORP DEL NEW COM
Equities	247,422		15050 DUQUESNE LT HLDGS INC COM STK
Equities	5,410		2893 DURA AUTOMOTIVE SYS INC COM
Equities	37,539		9700 DURECT CORP COM
Equities	16,385		2900 DUSA PHARMACEUTICALS INC COM
Equities	14,994		5100 DYAX CORP COM
Equities	132,317		6215 DYCOM INDS INC COM
Equities	1,872		5200 DYNABAZAAR INC COM STK
Equities	185,515		5500 DYNAMIC MATLS CORP COM
Equities	33,730		1000 DYNAMIC MATLS CORP COM
Equities	23,086		1700 DYNAMICS RESH CORP COM STK
Equities	1,785		1500 DYNATRONICS CORP COM
Equities	274,561		50194 DYNEGY INC NEW CL A COM
Equities	9,277		1696 DYNEGY INC NEW CL A COM
Equities	14,186		2074 DYNEX CAP INC COM STK
Equities	17		100 DYNTEK INC COM NEW STK
Equities	7,648		475 E COM VENTURES INC COM NEW COM NEW
Equities	27,200		2000 E Z EM INC COM NEW
Equities	45,549		1996 E*TRADE FIN CORP COM
Equities	1,415,707		62038 E*TRADE FIN CORP COM
Equities	308,750		6500 EAGLE MATLS INC COM
Equities	2,341,750		49300 EAGLE MATLS INC COM
Equities	385,653		8119 EAGLE MATLS INC COM
Equities	203,233		23468 EARTHLINK INC COM STK
Equities	132,685		3500 EAST WEST BANCORP INC COM
Equities	356,354		9400 EAST WEST BANCORP INC COM
Equities	196,056		4200 EASTGROUP PPTYS INC REIT
Equities	712,800		13200 EASTMAN CHEM CO COM
Equities	19,872		368 EASTMAN CHEM CO COM
Equities	30,866		1298 EASTMAN KODAK CO COM
Equities	1,053,834		44316 EASTMAN KODAK CO COM
Equities	15,488		750 EASTN CO COM
Equities	19,890		900 EASTN VA BANKSHARES INC COM
Equities	1,749,280		23200 EATON CORP COM
Equities	52,629		698 EATON CORP COM
Equities	557,906		22352 EATON VANCE CORP COM NON VTG
Equities	1,221,393		41700 EBAY INC COM
Equities	157,580		5380 EBAY INC COM
Equities	4,785,986		163400 EBAY INC COM
Equities	3,825		225 EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	62,167		8300 ECHELON CORP OC-COM STK
Equities	1,124,565		36500 ECHOSTAR COMMUNICATIONS CORP NEW CL A
Equities	124,450		6853 ECLIPSYS CORP COM
Equities	1,141,799		28137 ECOLAB INC COM
Equities	37,009		912 ECOLAB INC COM
Equities	82,446		3900 ECOLLEGE COM
Equities	2,994		300 ECOLOGY & ENVIRONMENT INC CL A
Equities	253,080		15200 ED RLTY TR INC COM REIT
Equities	2,913		1533 EDEN BIOSCIENCE CORP COM NEW STK
Equities	14,100		3000 EDGAR ONLINE INC COM ISIN US2797651013
Equities	53,447		2675 EDGE PETE CORP DEL COM
Equities	151,848		7600 EDGE PETE CORP DEL COM
Equities	15,282		2202 EDGEWATER TECH INC COM
Equities	1,805,700		46300 EDISON INTL COM
Equities	58,383		1497 EDISON INTL COM
Equities	92,492		3800 EDO CORP COM
Equities	5,766		800 EDUCATIONAL DEV CORP COM
Equities	711,968		12870 EDWARDS A.G INC COM
Equities	265,536		4800 EDWARDS A.G INC COM
Equities	453,391		9980 EDWARDS LIFESCIENCES CORP COM
Equities	161,075		7305 EFUNDS CORP COM STK ISIN# US28224R1014
Equities	842		648 EGAIN COMMUNICATIONS CORP COM NEW STK
Equities	222,085		4424 EGL INC COM
Equities	1,598,445		106563 EL PASO CORP COM
Equities	47,970		3198 EL PASO CORP COM
Equities	151,200		7500 EL PASO ELEC CO COM NEW
Equities	590		5900 ELCOM INTL INC COM STK
Equities	2,022,019		46980 ELECTR ARTS COM
Equities	2,457,584		57100 ELECTR ARTS COM
Equities	60,170		1398 ELECTR ARTS COM
Equities	673		50 ELECTR CLEARING HOUSE INC COM PAR \$0.01 NEW
Equities	58,730		2441 ELECTR DATA SYS CORP NEW COM
Equities	1,941,642		80700 ELECTR DATA SYS CORP NEW COM
Equities	77,489		4837 ELECTRO RENT CORP COM
Equities	97,146		5400 ELECTRO SCIENTIFIC INDS INC COM
Equities	12,768		4200 ELECTROGLAS INC COM
Equities	220,890		10579 ELECTRONICS FOR IMAGING INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	1,591,776	28800	ELI LILLY & CO COM
Equities	8,268,392	149600	ELI LILLY & CO COM
Equities	289,007	5229	ELI LILLY & CO COM
Equities	50,064	2800	ELIZABETH ARDEN INC COM
Equities	111,080	4000	ELKCORP COM
Equities	40,496	1600	ELLIS PERRY INTL INC COM
Equities	7,054	266.2	ELMIRA SVGS BK FSB ELMIRA N Y COM
Equities	18,577	1402	ELOYALTY CORP COM NEW
Equities	493	1700	EMAGIN CORP COM EMAGIN CORPORATION DE
Equities	6,292	1300	EMAK WORLDWIDE INC COM
Equities	33,550	5500	EMBARCADERO TECHNOLOGIES INC COM STK
Equities	28,037	684	EMBARQ CORP COM STK
Equities	574,065	14005	EMBARQ CORP COM STK
Equities	971,873	23710	EMBARQ CORP COM STK
Equities	17,153	1700	EMBEX INC COM
Equities	121,932	11115	EMC CORP COM
Equities	1,319,691	120300	EMC CORP COM
Equities	4,015,415	366036	EMC CORP COM
Equities	69,024	2400	EMC INS GROUP INC COM
Equities	238,483	4900	EMCOR GROUP INC COM
Equities	70,080	7300	EMCORE CORP COM
Equities	580,689	46792	EMDEON CORP COM
Equities	950	422	EMERGE INTERACTIVE INC COM NEW STK
Equities	300	2000	EMERGING VISION INC COM
Equities	28,125	1500	EMERITUS CORP COM STK
Equities	5,321,935	63500	EMERSON ELEC CO COM
Equities	158,904	1896	EMERSON ELEC CO COM
Equities	16,854	5300	EMERSON RADIO CORP COM NEW
Equities	31,561	3700	EMISPHERE TECHNOLOGIES ASSOC INC COM
Equities	93,121	5954	EMMIS COMMUNICATIONS CORP
Equities	97,058	4723	EMPIRE DIST ELEC CO COM
Equities	9,254	700	EMPIRE RES INC DEL COM
Equities	84,095	12100	EMPIRE RESORTS INC COM STOCK
Equities	39,534	2200	EMS TECHNOLOGIES INC COM
Equities	226,153	13900	EMULEX CORP COM NEW
Equities	100,874	6200	EMULEX CORP COM NEW
Equities	1,264	800	EN POINTE TECHNOLOGIES INC COM
Equities	201,225	7500	ENCORE ACQSTN CO COM
Equities	53,781	11181	ENCORE MED CORP COM
Equities	95,241	2650	ENCORE WIRE CORP COM
Equities	63,063	9100	ENCYSIVE PHARMACEUTICALS INC COM
Equities	502,285	15230	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	19,470	5500	ENDOLOGIX INC COM
Equities	304,000	9500	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	23,928	1925	ENDWAVE CORP COM NEW
Equities	391,321	10188	ENERGEN CORP COM
Equities	558,348	9533	ENERGIZER HLDGS INC COM
Equities	127,505	3500	ENERGY CONVERSION DEVICES INC COM
Equities	171,221	4700	ENERGY CONVERSION DEVICES INC COM
Equities	545,149	22781	ENERGY E. CORP COM
Equities	51,165	2700	ENERGY PARTNERS LTD OC-COM
Equities	799,235	17900	ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT
Equities	4,510	500	ENERGY W INC COM
Equities	46,845	1500	ENERGYSOUTH INC COM STK
Equities	1,594	2796	ENESCO GROUP INC COM
Equities	14,022	1800	ENGLOBAL CORP COM
Equities	35	300	ENHERENT CORP COM
Equities	62,976	3200	ENNIS INC COM
Equities	12,518	1100	ENPATH MED INC COM STK
Equities	134,165	3993	ENPRO INDS INC COM
Equities	266,916	5800	ENSCO INTL INC COM
Equities	407,277	8850	ENSCO INTL INC COM
Equities	1,093,665	23765	ENSCO INTL INC COM
Equities	190,495	19989	ENTEGRIS INC COM
Equities	188,352	7200	ENTERCOMMUNICATIONS CORP CL A
Equities	2,271,075	32100	ENTERGY CORP NEW COM
Equities	70,609	998	ENTERGY CORP NEW COM
Equities	0	1	ENTERPRISE TRADERS INC COM
Equities	172,200	4000	ENTMNT PPTYS TR COM SH BEN INT
Equities	42,850	5000	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	6,105	3700	ENTREMED INC COM
Equities	22	2000	ENTROPIN INC DEL COM
Equities	42,966	12600	ENTRUST INC
Equities	8,850	1500	ENVIRONMENTAL TECTONICS CORP COM
Equities	0	1100	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	93,677	6212	ENZO BIOCHEM INC COM
Equities	64,844	8600	ENZON PHARMACEUTICALS INC COM
Equities	2,589,156	37340	EOG RESOURCES INC COM
Equities	76,135	1098	EOG RESOURCES INC COM
Equities	3,197	2300	EON COMMUNICATIONS CORP COM
Equities	4,816	2800	EP MEDSYSTEMS INC COM
Equities	89,505	8500	EPICOR SOFTWARE CORP COM
Equities	148,473	14100	EPICOR SOFTWARE CORP COM
Equities	60,320	3625	EPIQ SYS INC COM
Equities	21,527	1900	EPLUS INC COM
Equities	9,000	1800	EPOCH HLDG CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	140,720	6733	EQTY 1 INC COM
Equities	144,370	8718	EQTY INNS INC COM
Equities	308,943	18656	EQTY INNS INC COM
Equities	69,917	1915	EQTY OFFICE PPTYS TR REIT
Equities	2,471,727	67700	EQTY OFFICE PPTYS TR REIT
Equities	10,449,162	286200	EQTY OFFICE PPTYS TR REIT
Equities	2,072,016	56752	EQTY OFFICE PPTYS TR REIT
Equities	2,074,667	46382	EQTY RESDNTL EFF 5/15/02
Equities	9,643,788	215600	EQTY RESDNTL EFF 5/15/02
Equities	6,132,483	137100	EQTY RESDNTL EFF 5/15/02
Equities	58,015	1297	EQTY RESDNTL EFF 5/15/02
Equities	20,535	598	EQUIFAX INC COM
Equities	861,934	25100	EQUIFAX INC COM
Equities	309,060	9000	EQUIFAX INC COM
Equities	2,496,518	72700	EQUIFAX INC COM
Equities	683,366	19900	EQUIFAX INC COM
Equities	219,440	4000	EQUINIX INC COM NEW
Equities	157,174	2865	EQUINIX INC COM NEW
Equities	588,126	17556	EQUITABLE RES INC COM
Equities	196,884	4492	EQUITY LIFESTYLE PPTYS INC COM STK
Equities	4,659,129	106300	EQUITY LIFESTYLE PPTYS INC COM STK
Equities	145,600	16000	ERESEARCH TECH INC COM
Equities	60,288	6625	ERESEARCH TECH INC COM
Equities	217	300	ERGO SCI CORP NEW COM
Equities	278,200	5350	ERIE INDY CO CL A
Equities	24,507	2120	ESB FINL CORP COM
Equities	5,148	1100	ESCALA GROUP INC COM
Equities	31,200	2400	ESCALADE INC COM
Equities	3,535	700	ESCALON MED CORP
Equities	208,455	3900	ESCO TECHNOLOGIES INC
Equities	187,075	3500	ESCO TECHNOLOGIES INC
Equities	48,314	5800	ESPEED INC CL A
Equities	6,680	400	ESPEY MFG & ELECTRS CORP COM
Equities	0	700	ESQUIRE COMMUNICATIONS LTD COM PAR \$0.02
Equities	16,416	7600	ESS TECH INC COM
Equities	427,881	3832	ESSEX PPTY TR REIT
Equities	8,988,630	80500	ESSEX PPTY TR REIT
Equities	174,678	4200	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	192,801	5275	ETHAN ALLEN INTERIORS INC COM
Equities	188,013	4900	EURONET WORLDWIDE INC COM
Equities	28,909	1952	EV3 INC COM
Equities	11,000	2200	EVANS & SUTHERLAND COMPUTER CORP COM
Equities	1,428	2100	EVCI CAREER COLLEGES HLDG CORP
Equities	857,043	9900	EVEREST RE GROUP COM
Equities	105,138	8100	EVERGREEN SOLAR INC COM
Equities	183,018	14100	EVERGREEN SOLAR INC COM
Equities	3,906	3100	EVOLVING SYS INC COM
Equities	58	480	EXABYTE CORP COM NEW
Equities	8,400	4000	EXACT SCIENCES CORP COM
Equities	28,875	2100	EXACTECH INC COM
Equities	104,833	7900	EXAR CORP COM
Equities	68,816	2300	EXCEL TECH INC COM
Equities	11,544	390	EXCHANGE NATL BANCSHARES INC COM
Equities	142,439	14173	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	5,894,635	103724	EXELON CORP COM
Equities	177,821	3129	EXELON CORP COM
Equities	6,131,957	107900	EXELON CORP COM
Equities	9	4500	EXIDE TECHNOLOGIES
Equities	285,358	19062	EXPEDIA INC DEL COM
Equities	1,927,192	34408	EXPEDITORS INTL WASH INC COM
Equities	42,640	4000	EXPLORATION CO COM NEW COM NEW
Equities	47,320	2800	EXPONENT INC COM STK
Equities	1,364,495	19020	EXPRESS SCRIPTS INC COM
Equities	47,205	658	EXPRESS SCRIPTS INC COM
Equities	49,061	7100	EXPRESSJET HLDGS INC COM
Equities	2,447,368	150700	EXTRA SPACE STORAGE INC COM
Equities	97,760	23500	EXTREME NETWORKS INC COM
Equities	1,466,265	23900	EXXON MOBIL CORP COM
Equities	1,730,990	28215	EXXON MOBIL CORP COM
Equities	57,961,394	944766	EXXON MOBIL CORP COM
Equities	301,520	8000	EZCORP INC CL A NON VTG
Equities	7,538	200	EZCORP INC CL A NON VTG
Equities	5,320	1900	EZENIA INC COM
Equities	147,560	9357	F N B CORP PA COM
Equities	192,252	12191	F N B CORP PA COM
Equities	2,420,730	58500	F P L GROUP INC COM
Equities	77,132	1864	F P L GROUP INC COM
Equities	336,924	6300	F5 NETWORKS INC COM STK
Equities	179,740	3800	FACTSET RESH SYS INC COM
Equities	269,610	5700	FACTSET RESH SYS INC COM
Equities	454,553	9610	FACTSET RESH SYS INC COM
Equities	134,347	3700	FAIR ISAAC CORPORATION COM
Equities	411,429	11331	FAIR ISAAC CORPORATION COM
Equities	10,119	4865	FAIRCHILD CORP CL A
Equities	363,400	20000	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	90,850	5000	FAIRCHILD SEMICONDUCTOR INTL INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	188,640		13100 FAIRPOINT COMMUNICATIONS INC COM
Equities	62,730		9000 FALCONSTOR SOFTWARE INC COM
Equities	17,052		698 FAMILY DLR STORES INC COM
Equities	578,502		23680 FAMILY DLR STORES INC COM
Equities	15,960		1200 FAMOUS DAVES AMER INC COM
Equities	32,750		1000 FARMERS CAP BK CORP COM
Equities	44,096		2600 FARO TECHNOLOGIES INC COM
Equities	915,389		22720 FASTENAL CO COM
Equities	282,030		7000 FASTENAL CO COM
Equities	72,608		2241 FBL FINL GROUP INC CL A
Equities	219,596		20600 FDRY NETWORKS INC COM
Equities	6,062		1350 FEATHERLITE MFG INC COM
Equities	24,050		1300 FED AGRIC MTG CORP CL A
Equities	5,166		14350 FED MOGUL CORP COM
Equities	143,633		9487 FED SIGNAL CORP COM
Equities	14,230		5880 FEDDERS CORP CL B
Equities	619,080		8844 FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,916,000		98800 FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	7,280,000		104000 FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	172,485		1476 FEDEX CORP COM
Equities	5,148,384		44056 FEDEX CORP COM
Equities	3,118,686		85210 FEDT DEPT STORES INC DEL COM
Equities	93,330		2550 FEDT DEPT STORES INC DEL COM
Equities	12,537		398 FEDT INVESTORS INC CL B
Equities	129,150		4100 FEDT INVESTORS INC CL B
Equities	2,447,550		77700 FEDT INVESTORS INC CL B
Equities	486,675		15450 FEDT INVESTORS INC CL B
Equities	92,988		4100 FEI CO COM
Equities	2,834,896		130400 FELCOR LODGING TR INC COM
Equities	2,147,912		98800 FELCOR LODGING TR INC COM
Equities	170,442		7840 FELCOR LODGING TR INC COM
Equities	128,414		8046 FERRO CORP COM
Equities	2,468,533		43300 FHLMC COM
Equities	2,143,576		37600 FHLMC COM
Equities	181,121		3177 FHLMC COM
Equities	6,088,668		106800 FHLMC COM
Equities	4		1400 FIBERMARK INC COM
Equities	13		6 FIBERNET TELECOM GROUP INC COM PAR \$0.001
Equities	9,420		1200 FIBERSTARS INC COM
Equities	1,047,366		26890 FID NATL FINL INC COM
Equities	541,405		13900 FID NATL FINL INC COM
Equities	98,743		5020 FID NATL TITLE GROUP INC CL A
Equities	19,558		1100 FID SOUTHN CORP NEW COM STK
Equities	158,655		4986 FIDELITY BANKSHARES INC NEW COM
Equities	757,560		21400 FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	371,700		10500 FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	201,679		7489 FILENET CORP COM
Equities	22,946		1100 FINANCIAL INSTNS INC COM
Equities	129,492		39600 FINISAR CORP COM
Equities	89,908		7600 FINISH LINE INC CL A
Equities	129,317		4650 FINL FED CORP COM
Equities	15,300		1800 FINLAY ENTERPRISES INC COM NEW COM NEW
Equities	1,403		12750 FINOVA GROUP INC COM
Equities	5,040		6300 FIREARMS TRAINING SYS INC CL A
Equities	49,476		4200 FIRST ACCEP CORP COM STK
Equities	59,250		3000 FIRST CASH FINANCIAL SERVICES INC
Equities	158,451		3518 FIRST DATA CORP COM
Equities	5,575,952		123800 FIRST DATA CORP COM
Equities	5,323,007		118184 FIRST DATA CORP COM
Equities	90,030		3000 FIRST FINL CORP IND COM
Equities	29,524		968 FIRST FINL SVC CORP COM
Equities	119,634		4596 FIRST IND CORP COM
Equities	14,660		742 FIRST M&F CORP COM
Equities	675,500		35000 FIRST MARINER BANCORP COM
Equities	59,073		2430 FIRST MERCHANTS CORP COM
Equities	271,611		7325 FIRST MIDWEST BANCORP INC DEL COM
Equities	22,846		877 FIRST MUT BANCSHARES INC COM ISIN #US32190E1029
Equities	11,536		337 FIRST SOUTH BANCORP INC VA COM
Equities	54,694		2300 FIRST ST BANCORPORATION COM
Equities	594,500		25000 FIRST ST BANCORPORATION COM
Equities	8,260		400 FIRST UTD CORP COM
Equities	31,302		1192 FIRSTBANK CORP DEL COM
Equities	12,540		1200 FIRSTCITY FINL CORP COM STK
Equities	2,765,632		51017 FIRSTENERGY CORP COM
Equities	81,098		1496 FIRSTENERGY CORP COM
Equities	149,942		2600 FIRSTFED FINL CORP DEL COM
Equities	282,062		13470 FIRSTMERIT CORP COM
Equities	1,047,000		50000 FIRSTMERIT CORP COM
Equities	1,070		500 FIRSTWAVE TECHNOLOGIES INC COM NEW
Equities	1,233,384		27191 FISERV INC COM
Equities	40,733		898 FISERV INC COM
Equities	156,492		3450 FISERV INC COM
Equities	75,834		1800 FISHER COMMUNICATIONS INC COM
Equities	1,397,812		19135 FISHER SCIENTIFIC INTL INC COM NEW
Equities	153,405		2100 FISHER SCIENTIFIC INTL INC COM NEW
Equities	39,812		545 FISHER SCIENTIFIC INTL INC COM NEW

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	1,003,415		13736 FISHER SCIENTIFIC INTL INC COM NEW
Equities	1,921,215		26300 FISHER SCIENTIFIC INTL INC COM NEW
Equities	233,449		4700 FL ROCK INDS INC COM
Equities	406,152		8177 FL ROCK INDS INC COM
Equities	13,615		700 FLAG FINL CORP COM
Equities	798,000		50000 FLAGSTAR BANCORP INC COM
Equities	101,346		6350 FLAGSTAR BANCORP INC COM
Equities	51,153		5100 FLANDERS CORP COM
Equities	54,288		7200 FLEETWOOD ENTERPRISES INC COM
Equities	16,900		1300 FLEXSTEEL INDS INC COM
Equities	242,660		11000 FLIR SYS INC COM
Equities	173,317		3312 FLORIDA EAST COAST INDS INC COM STK
Equities	193,621		3700 FLORIDA EAST COAST INDS INC COM STK
Equities	13,836		1099 FLORIDA PUB UTILS CO COM
Equities	42,210		3000 FLOW INTL CORP COM
Equities	270,848		9457 FLOWERS FOODS INC COM
Equities	525,870		9242 FLOWSERVE CORP COM
Equities	2,183,855		23500 FLUOR CORP NEW COM
Equities	1,245,262		13400 FLUOR CORP NEW COM
Equities	36,986		398 FLUOR CORP NEW COM
Equities	538,800		30000 FLUSHING FINL CORP COM
Equities	80,371		4475 FLUSHING FINL CORP COM
Equities	373,462		5800 FMC CORP COM (NEW)
Equities	775,115		11490 FMC TECHNOLOGIES INC COM
Equities	59,837		2760 FMR BROS CO DEL
Equities	17,732		1100 FMS FINL CORP COM
Equities	11,840		781 FNB FINL SVCS CORP COM
Equities	4,978,350		103500 FNMA COM STK
Equities	7,200,570		149700 FNMA COM STK
Equities	216,594		4503 FNMA COM STK
Equities	2,646		2700 FOCUS ENHANCEMENTS INC COM
Equities	2,145		3900 FONAR CORP COM
Equities	6		608 FONIX CORP DEL COM NEW
Equities	619,866		25311 FOOT LOCKER INC COM
Equities	2,049,104		295686 FORD MTR CO DEL COM PAR \$0.01
Equities	60,007		8659 FORD MTR CO DEL COM PAR \$0.01
Equities	506,886		10156 FOREST CY ENTERPRISES INC CL A
Equities	1,551,469		40100 FOREST LAB INC COM
Equities	3,617,515		93500 FOREST LAB INC COM
Equities	1,950,750		50420 FOREST LAB INC COM
Equities	57,919		1497 FOREST LAB INC COM
Equities	316,280		9538 FOREST OIL CORP COM PAR \$0.01
Equities	3,283		4900 FORGENT NETWORKS INC COM
Equities	214,224		4800 FORMFACTOR INC COM STK
Equities	123,112		4400 FORRESTER RESH INC COM
Equities	1,604,826		22600 FORTUNE BRANDS INC COM STK
Equities	45,304		638 FORTUNE BRANDS INC COM STK
Equities	183,285		4500 FORWARD AIR CORP COM
Equities	250,490		6150 FORWARD AIR CORP COM
Equities	2,183,128		53600 FORWARD AIR CORP COM
Equities	142,621		7919 FOSSIL INC COM
Equities	0		39000 FOSTER & WHEELER FRACTIONAL CUSIP
Equities	48,540		2000 FOSTER L B CO CL A
Equities	140,790		3000 FOUNDATION COAL HLDGS INC COM STK
Equities	62,836		2300 FOXHOLLOW TECHNOLOGIES INC COM STK
Equities	77,500		2000 FPIC INS GROUP INC COM
Equities	0		90000 FR CUSIP FOR USB HOLDINGS CUSIP 901910108
Equities	0		75000 FR CUSIP NATL PENN BANCSHARES INC
Equities	29,770		4023 FRANKLIN COVEY CO COM
Equities	4,624		1600 FRANKLIN ELECTR PUBLISHERS INC COM STK
Equities	101,861		7630 FREDS INC CL A
Equities	1,606,890		29000 FREEPORT MCMORAN C & G CL B COM STK
Equities	49,758		898 FREEPORT MCMORAN C & G CL B COM STK
Equities	54,508		1854 FREESCALE SEMICONDUCTOR INC CL B COM STK
Equities	1,868,047		63539 FREESCALE SEMICONDUCTOR INC CL B COM STK
Equities	111,020		2000 FREIGHTCAR AMER INC COM
Equities	230,886		12440 FREMONT GEN CORP COM
Equities	22,066		1700 FREQUENCY ELECTRS INC COM
Equities	86,350		5000 FRESH DEL MONTE PRODUCE INC COM STK
Equities	18		9080 FRIEDE GOLDMAN HALTER INC
Equities	283,575		25850 FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A
Equities	330,405		30119 FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A
Equities	9,973		1102 FRIEDMAN IND INC COM
Equities	7,690		1000 FRIENDLY ICE CREAM CORP NEW COM
Equities	28,476		1200 FRISCHS RESTAURANTS INC COM
Equities	147,071		2848 FRKLN ELEC INC COM
Equities	2,395,956		27600 FRKLN RES INC COM
Equities	1,371,598		15800 FRKLN RES INC COM
Equities	61,722		711 FRKLN RES INC COM
Equities	34,608		4800 FRONTIER AIRLS HLDGS INC COM STK
Equities	188,645		5550 FRONTIER FINL CORP WASH CDT-COM CDT-COM
Equities	596,160		18400 FRONTIER OIL CORP COM
Equities	401,760		12400 FRONTIER OIL CORP COM
Equities	4,380,480		135200 FRONTIER OIL CORP COM
Equities	25,346		2300 FROZEN FOOD EXPRESS INDS INC COM
Equities	40,651		5900 FSI INTL INC COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	217,506		8125 FTI CONSULTING INC COM
Equities	78,556		8200 FUELCELL ENERGY INC COM
Equities	5,040		1400 FULL HOUSE RESORTS INC COM
Equities	196,065		4500 FULLER H B CO COM
Equities	489,031		30718 FULTON FINL CORP PA COM
Equities	159,426		7650 FURNITURE BRANDS INTL INC COM
Equities	19,920		4800 FWD INDS INC N Y COM NEW
Equities	12,936		2800 FX ENERGY INC COM
Equities	138,606		4041 G & K SVCS INC CL A
Equities	154,350		4500 G & K SVCS INC CL A
Equities	133,770		3900 G & K SVCS INC CL A
Equities	18,915		1950 G-III APPAREL GROUP LTD COM
Equities	159,928		6392 GA GULF CORP COM PAR \$0.01
Equities	25,236		1800 GAIAM INC CL A CL A ISIN US36268Q1031
Equities	12,175		1434 GAINSCO INC COM NEW COM NEW
Equities	420		1200 GALAXY NUTRITIONAL FOODS INC COM
Equities	17		1700 GALEY & LORD INC COM
Equities	422,671		16680 GALLAGHER ARTHUR J & CO COM
Equities	47,788		1300 GAMCO INVS INC COM
Equities	281,177		7649 GAMCO INVS INC COM
Equities	79,422		1891 GAMESTOP CORP NEW CL A
Equities	12,670		1400 GAMETECH INTL INC COM
Equities	12,200		500 GAMING PARTNERS INTL CORP COM
Equities	19,120		3308 GANDER MTN CO COM
Equities	2,058,224		36800 GANNETT INC COM
Equities	1,168,937		20900 GANNETT INC COM
Equities	64,543		1154 GANNETT INC COM
Equities	47,624		2737 GAP INC COM
Equities	1,634,730		93950 GAP INC COM
Equities	4		1200 GARDENBURGER INC COM
Equities	238,700		6200 GARDNER DENVER INC COM
Equities	811,888		7700 GARMIN GARMIN CORPORATION
Equities	141,034		9932 GARTNER INC COM
Equities	141,510		31800 GASCO ENERGY INC COM
Equities	379,284		199623 GATEWAY INC COM
Equities	3,221		1695 GATEWAY INC COM
Equities	82,080		43200 GATEWAY INC COM
Equities	333,625		7850 GATX CORP COM
Equities	290,162		6649 GAYLORD ENTMT CO NEW COM
Equities	135,284		3100 GAYLORD ENTMT CO NEW COM
Equities	49,784		1950 GEHL CO COM
Equities	158,611		45060 GEMSTAR-TV GUIDE INTL INC COM
Equities	258,055		7373 GEN CABLE CORP DEL NEW COM
Equities	141,680		11500 GEN COMMUNICATION INC CL A
Equities	3,403,920		52000 GEN DYNAMICS CORP COM
Equities	123,981		1894 GEN DYNAMICS CORP COM
Equities	1,021		690 GEN EMPLOYMENT ENTERPRISES INC COM
Equities	86,014		1665 GEN MILLS INC COM
Equities	2,841,300		55000 GEN MILLS INC COM
Equities	448,034		8300 GEN-PROBE INC NEW COM
Equities	3,630		6600 GENAERA CORP COM
Equities	139,926		8729 GENCORP INC COM
Equities	8,235		6100 GENE LOGIC INC COM
Equities	2,900		2000 GENELABS TECHNOLOGIES INC COM NEW
Equities	5,865,714		71708 GENENTECH INC COM STK
Equities	2,290,400		28000 GENENTECH INC COM STK
Equities	1,793,024		54400 GENERAL ELEC CO COM
Equities	5,079,136		154100 GENERAL ELEC CO COM
Equities	53,026,608		1608817 GENERAL ELEC CO COM
Equities	1,600,208		48550 GENERAL ELEC CO COM
Equities	5,569,416		123600 GENERAL GROWTH PPTYS INC COM
Equities	3,875,160		86000 GENERAL GROWTH PPTYS INC COM
Equities	1,841,422		40866 GENERAL GROWTH PPTYS INC COM
Equities	788,550		17500 GENERAL GROWTH PPTYS INC COM
Equities	210,672		5700 GENERAL MARITIME CORP COM
Equities	2,034,657		68300 GENERAL MOTORS CORP COMMON STOCK
Equities	619,632		20800 GENERAL MOTORS CORP COMMON STOCK
Equities	77,275		2594 GENERAL MOTORS CORP COMMON STOCK
Equities	284,508		8400 GENESCO INC COM
Equities	142,254		4200 GENESCO INC COM
Equities	104,530		2947 GENESEE & WYO INC CL A
Equities	106,410		3000 GENESEE & WYO INC CL A
Equities	143,654		4050 GENESEE & WYO INC CL A
Equities	189,480		4000 GENESIS HEALTHCARE CORP COM STK
Equities	355,275		7500 GENESIS HEALTHCARE CORP COM STK
Equities	71,048		6146 GENESIS MICROCHIP INC DEL COM
Equities	89,744		14200 GENITOPE CORP COM
Equities	304,206		4200 GENLYTE GROUP INC COM
Equities	333,178		4600 GENLYTE GROUP INC COM
Equities	1,125		900 GENSYM CORP COM
Equities	24,436		14900 GENTA INC COM NEW
Equities	0		4880 GENTEK INC COM
Equities	366,968		26212 GENTEX CORP COM
Equities	137,200		9800 GENTEX CORP COM
Equities	80,952		5050 GENTIVA HLTH SVCS INC COM
Equities	1,112,322		26700 GENUINE PARTS CO COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	33,245		798 GENUINE PARTS CO COM
Equities	4		2070 GENUITY INC CL A WORTHLESS EFF 2/23/04
Equities	10,706		7593 GENVEC INC COM
Equities	2,332,468		66948 GENWORTH FINL INC COM CL A
Equities	59,228		1700 GENWORTH FINL INC COM CL A
Equities	164,835		2700 GENZYME CORP COM
Equities	73,260		1200 GENZYME CORP COM
Equities	2,440,046		39968 GENZYME CORP COM
Equities	63,195		1803 GEO GROUP INC COM STK
Equities	46,854		5700 GEORESOURCES INC COM
Equities	897		230 GEORGE FOREMAN ENTERPRISES INC COM
Equities	61,498		4727 GERBER SCIENTIFIC INC COM
Equities	53,820		7800 GERON CORP COM
Equities	498,045		7842 GETTY IMAGES INC COM
Equities	838,332		13200 GETTY IMAGES INC COM
Equities	125,136		4400 GETTY RLTY CORP NEW COM
Equities	131,157		4940 GEVITY HR INC COM STK
Equities	98,102		3695 GEVITY HR INC COM STK
Equities	178,035		3300 GFI GROUP INC COM STK
Equities	6,208		479 GGERMAN AMERN BANCORP INC COM STK
Equities	292,820		4400 GIANT INDS INC COM
Equities	412,610		6200 GIANT INDS INC COM
Equities	143,550		4950 GIBALTAR INDS INC COM
Equities	1,146		600 GIGA TRONICS INC COM
Equities	125,952		2129 GILEAD SCI INC COM
Equities	4,232,306		71540 GILEAD SCI INC COM
Equities	132,652		4532 GLACIER BANCORP INC NEW COM
Equities	26,264		1400 GLADSTONE COML CORP COM STK
Equities	134,593		8481 GLATFELTER
Equities	37,324		14138 GLENAYRE TECHNOLOGIES INC COM
Equities	120,710		5604 GLENBOROUGH RLTY TR INC COM
Equities	173,968		7012 GLIMCHER RLTY TR SHS OF BEN INT USD0.01
Equities	2,080		1040 GLOBAL E-POINT INC COM
Equities	181,632		4400 GLOBAL IMAGING SYS INC COM
Equities	232,130		13900 GLOBAL INDS LTD COM
Equities	3		35 GLOBAL MATRECHS INC COM NEW STK
Equities	1,560		800 GLOBAL PMT TECHNOLOGIES INC COM
Equities	639,889		13180 GLOBAL PMTS INC COM
Equities	4,452		1400 GLOBAL PWR EQUIP GROUP INC COM
Equities	2,151,707		37259 GLOBALSANTAFE CORP GLOBAL SANTA FE CORP
Equities	19,370		2600 GLOBECOMM SYS INC COM
Equities	37,104		1200 GMX RES INC COM STK
Equities	77,300		2500 GMX RES INC COM STK
Equities	930,800		20800 GNT PRIDECO INC COM STK ISIN# US38821G1013
Equities	369		128 GOAMERICA INC COM PAR \$0.01
Equities	614		200 GOLDEN ENTERPRISES INC COM
Equities	3,517,080		47400 GOLDEN W. FNCL CORP COM
Equities	90,227		1216 GOLDEN W. FNCL CORP COM
Equities	5,565,000		75000 GOLDEN W. FNCL CORP COM
Equities	1,157,520		15600 GOLDEN W. FNCL CORP COM
Equities	2,374,400		32000 GOLDEN W. FNCL CORP COM
Equities	691,978		4600 GOLDMAN SACHS GROUP INC COM
Equities	2,737,826		18200 GOLDMAN SACHS GROUP INC COM
Equities	8,613,171		57257 GOLDMAN SACHS GROUP INC COM
Equities	313,346		2083 GOLDMAN SACHS GROUP INC COM
Equities	1,513		1700 GOLF TR AMER INC COM
Equities	22,844		567 GOODRICH CORPORATION
Equities	800,441		19867 GOODRICH CORPORATION
Equities	105,043		3700 GOODRICH PETE CORP COM NEW
Equities	294,150		26500 GOODYEAR TIRE & RUBBER CO COM
Equities	8,858		798 GOODYEAR TIRE & RUBBER CO COM
Equities	401,299		957 GOOGLE INC CL A CL A
Equities	13,250,828		31600 GOOGLE INC CL A CL A
Equities	2,318,895		5530 GOOGLE INC CL A CL A
Equities	796,727		1900 GOOGLE INC CL A CL A
Equities	56,525		2125 GORMAN RUPP CO COM
Equities	17,604		2700 GOTTSCHALKS INC COM
Equities	24,672		3200 GP STRATEGIES CORP COM STK
Equities	104,130		8900 GRACE W R & CO DEL NEW COM STK
Equities	532,356		11578 GRACO INC COM
Equities	2,482,920		54000 GRACO INC COM
Equities	90,695		15637 GRAFTECH INTL LTD COM
Equities	11,112		600 GRAHAM CORP COM STK
Equities	29,942		398 GRAINGER W W INC COM
Equities	940,375		12500 GRAINGER W W INC COM
Equities	476		2800 GRANITE BROADCASTING CORP COM
Equities	270,986		5986 GRANITE CONST INC COM
Equities	54,508		14382 GRAPHIC PACKAGING CORP DEL COM STK
Equities	475		2500 GRAPHON CORP COM
Equities	52,110		9000 GRAY T.V INC COM CL B
Equities	31,416		1501 GREAT AMERN FINL RES INC COM
Equities	68,160		3000 GREAT ATLC & PAC TEA CO INC COM
Equities	102,240		4500 GREAT ATLC & PAC TEA CO INC COM
Equities	22,672		1297 GREAT LAKES BANCORP INC NEW COM STK
Equities	335,713		12050 GREAT PLAINS ENERGY INC COM
Equities	54,954		1800 GREAT SOUTHN BANCORP INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	96,760		4100 GREATBATCH INC COM
Equities	248,113		8630 GREATER BAY BANCORP COM
Equities	1,293,750		45000 GREATER BAY BANCORP COM
Equities	408,127		10160 GREEN MTN COFFEE ROASTERS
Equities	52,221		1300 GREEN MTN COFFEE ROASTERS
Equities	33,990		1000 GREEN MTN PWR CORP COM
Equities	32,740		1000 GREENBRIER COS INC COM STK
Equities	91,140		1500 GREENHILL & CO INC COM
Equities	206,065		2749 GREIF INC.
Equities	279,510		36300 GREY WOLF INC COM
Equities	28,989		900 GRIFFIN LD & NURSERIES INC COM
Equities	153,703		5889 GRIFFON CORP COM
Equities	191,556		3400 GROUP 1 AUTOMOTIVE INC COM
Equities	3,678		235 GRTR COMNTY BANCORP COM
Equities	34,234		3701 GRUBB & ELLIS CO COM PAR \$0.01
Equities	3,711		905 GSE SYS INC COM STK
Equities	41,727		3084 GSI COMM INC COM STK
Equities	26		200 GSV INC COM NEW
Equities	9,120		6000 GTC BIOTHERAPEUTICS INC COM
Equities	13,125		525 GTR DEL VY SVGS BK COM
Equities	10,965		1700 GTSI CORP COM STK
Equities	16,830		600 GTY FED BANCSHARES INC COM
Equities	317		160 GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005
Equities	121,075		2900 GUESS INC COM
Equities	205,007		4610 GUITAR CTR INC COM
Equities	48,096		2400 GULF IS FABRICATION INC COM
Equities	105,903		4100 GULFMARK OFFSHORE INC COM
Equities	291,984		8400 GYMBOREE CORP COM
Equities	177,276		5100 GYMBOREE CORP COM
Equities	7,290		300 HABERSHAM BANCORP INC COM
Equities	220,457		4740 HAEMONETICS CORP MASS COM
Equities	170,480		6618 HAIN CELESTIAL GROUP INC COM
Equities	1,410		500 HALIFAX CORP COM
Equities	5,884,853		79300 HALLIBURTON CO COM
Equities	175,655		2367 HALLIBURTON CO COM
Equities	3,769,868		50800 HALLIBURTON CO COM
Equities	23,520		210 HALLWOOD GROUP INC COM PAR \$0.10
Equities	0		2100 HAMILTON BANCORP INC FLA COM
Equities	27,200		1600 HAMPSHIRE GROUP LTD COM
Equities	12,358		3700 HANCOCK FABRICS INC COM
Equities	291,536		5206 HANCOCK HLDG CO COM
Equities	38,305		4700 HANDLEMAN CO COM
Equities	31,768		3800 HANGER ORTHOPEDIC GROUP INC COM NEW
Equities	207,736		10686 HANMI FINL CORP COM
Equities	8,400		1600 HANOVER CAP MTG HLDGS INC REIT
Equities	269,343		14342 HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM
Equities	405,783		8550 HANOVER INS GROUP INC COM
Equities	380,740		2000 HANSEN NAT CORP COM
Equities	285,555		1500 HANSEN NAT CORP COM
Equities	129,990		3500 HARBOR FLA BANCSHARES INC COM
Equities	26,265		1700 HARDINGE INC COM
Equities	1,924		3006 HARKEN ENERGY CORP COM NEW
Equities	182,874		4204 HARLAND JOHN H CO COM
Equities	210,323		4835 HARLAND JOHN H CO COM
Equities	71,192		1297 HARLEY DAVIDSON INC COM
Equities	2,277,935		41500 HARLEY DAVIDSON INC COM
Equities	77,936		2457 HARLEYSVILLE GROUP INC COM
Equities	92,773		4374 HARLEYSVILLE NATL CORP PA COM
Equities	805,551		9436 HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	26,038		305 HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	62,666		13988 HARMONIC INC COM
Equities	468		900 HAROLDS STORES INC COM
Equities	2,024,146		28437 HARRAH S ENTMT INC COM STK
Equities	58,368		820 HARRAH S ENTMT INC COM STK
Equities	549,794		7724 HARRAH S ENTMT INC COM STK
Equities	855,936		20620 HARRIS CORP COM
Equities	62,444		10955 HARRIS INTERACTIVE INC COM STCK
Equities	546,500		7010 HARSCO CORP COM
Equities	243,708		9505 HARTE-HANKS INC COM (NEW)
Equities	699,972		27300 HARTE-HANKS INC COM (NEW)
Equities	118,778		1404 HARTFORD FINL SVCS COM
Equities	3,933,900		46500 HARTFORD FINL SVCS COM
Equities	40,800		6800 HARTMARX CORP COM
Equities	27,488		6177 HARVARD BIOSCIENCE INC COM
Equities	98,842		7300 HARVEST NAT RES INC COM
Equities	14,452		798 HASBRO INC COM
Equities	488,065		26950 HASBRO INC COM
Equities	4,860		1200 HAUPPAUGE DIGITAL INC COM
Equities	67,467		4300 HAVERTY FURNITURE COS INC COM
Equities	158,783		10120 HAVERTY FURNITURE COS INC COM
Equities	361,714		12960 HAWAIIAN ELEC INDS INC COM
Equities	28,900		8500 HAWAIIAN HLDGS INC COM
Equities	20,893		1700 HAWK CORP CL A
Equities	28,010		2000 HAWKINS INC COM
Equities	25,677		8100 HAYES LEMMERZ INTL INC COM NEW
Equities	2,584,685		59900 HCA INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	83,840		1943 HCA INC COM
Equities	144,256		4900 HCC INS HLDGS INC COM
Equities	563,511		19141 HCC INS HLDGS INC COM
Equities	176,364		6900 HEADWATERS INC COM
Equities	337,932		9669 HEALTH CARE REIT INC COM
Equities	799,961		17710 HEALTH NET INC COM
Equities	612,054		13550 HEALTH NET INC COM
Equities	219		230 HEALTHAXIS INC COM NEW
Equities	267,922		8412 HEALTHCARE RLTY TR
Equities	103,703		4950 HEALTHCARE SVCS GROUP INC COM
Equities	114,836		3800 HEALTHEXTRAS INC COM STK
Equities	14,898		3900 HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	47,193		6169 HEALTHTRONICS INC COM STK
Equities	402,643		7649 HEALTHWAYS INC COM STK
Equities	284,256		5400 HEALTHWAYS INC COM STK
Equities	121,043		5487 HEARST-ARGYLE T V INC COM
Equities	204,876		11452 HEARTLAND EXPRESS INC COM
Equities	357,800		20000 HEARTLAND EXPRESS INC COM
Equities	1,829		1440 HEARUSA INC
Equities	100,275		19100 HECLA MNG CO COM
Equities	24,528		700 HECTOR COMMUNICATIONS CORP COM
Equities	1,728		800 HEI INC COM
Equities	104,895		3700 HEICO CORP NEW COM
Equities	253,800		7500 HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	118,440		3500 HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	2,036,268		49400 HEINZ H J CO COM
Equities	333,882		8100 HEINZ H J CO COM
Equities	65,828		1597 HEINZ H J CO COM
Equities	71,760		3900 HELEN TROY LTD COM STK
Equities	484,320		12000 HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	3,910,874		64900 HELMERICH & PAYNE INC COM
Equities	470,028		7800 HELMERICH & PAYNE INC COM
Equities	3,300		1500 HEMACARE CORP COM
Equities	620		2000 HEMAGEN DIAGNOSTICS INC COM STK ISIN# US4235011057
Equities	15,494		6100 HEMISPHERX BIOPHARMA INC COM
Equities	5,050		1000 HENRY BROS ELECTRONICS INC COM
Equities	280,509		14268 HENRY JACK & ASSOC INC COM
Equities	248,738		16300 HERCULES INC VTG COM
Equities	7,599		498 HERCULES INC VTG COM
Equities	19,832		800 HERITAGE COMM CORP COM STK
Equities	30,423		1155 HERITAGE FINL CORP WASH COM
Equities	174,600		5000 HERITAGE PPTY INVT TR INC COM
Equities	2,329,164		66700 HERITAGE PPTY INVT TR INC COM
Equities	33,070		2950 HERLEY INDS INC DEL COM
Equities	23,225		2500 HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	1,420,806		25800 HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	46,810		850 HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	8,190		7800 HESKA CORP COM
Equities	2,156,280		40800 HESS CORP COM STK
Equities	63,261		1197 HESS CORP COM STK
Equities	182,358		8112 HEWITT ASSOCS INC CL A COM
Equities	940,896		29700 HEWLETT PACKARD CO COM
Equities	3,104,640		98000 HEWLETT PACKARD CO COM
Equities	413,836		13063 HEWLETT PACKARD CO COM
Equities	13,671,631		431554 HEWLETT PACKARD CO COM
Equities	117,652		7489 HEXCEL CORP NEW COM
Equities	14,484		847 HF FINL CORP COM
Equities	13,751		2225 HI / FN INC COM STK
Equities	14,895		900 HI SHEAR TECHNOLOGY CORP COM STK
Equities	33,554		2025 HI-TECH PHARMACAL INC COM
Equities	162,640		6805 HIBBETT SPORTING GOODS INC COM
Equities	20,300		2900 HICKORY TECH CORP COM
Equities	426,033		30258 HIGHLAND HOSPITALITY CORP COM
Equities	0		2800 HIGHLANDS INS GROUP INC COM
Equities	313,681		8670 HIGHWOODS PPTYS INC COM
Equities	3,509,460		97000 HIGHWOODS PPTYS INC COM
Equities	454,930		9380 HILLENBRAND IND INC COM
Equities	1,581,644		55928 HILTON HOTELS CORP COM
Equities	44,230		1564 HILTON HOTELS CORP COM
Equities	15,120		4200 HINES HORTICULTURE INC COM STK
Equities	1,350		1000 HIRSCH INTL CORP CL A
Equities	610,635		22836 HLTH CARE PPTY INVS INC COM
Equities	19,800		4400 HLTH GRADES INC COM
Equities	763,368		38730 HLTH MGMT ASSOC INC NEW CL A COM
Equities	21,622		1097 HLTH MGMT ASSOC INC NEW CL A COM
Equities	1,840		200 HMG COURTLAND PPTYS INC COM
Equities	27,840		800 HMN FINL INC COM
Equities	38,592		3600 HMS HLDGS CORP COM
Equities	340,125		7500 HNI CORP COM
Equities	18,681		3900 HOLLIS-EDEN PHARMACEUTICALS INC COM
Equities	91,580		1900 HOLLY CORP COM PAR \$0.01
Equities	4,333,180		89900 HOLLY CORP COM PAR \$0.01
Equities	385,600		8000 HOLLY CORP COM PAR \$0.01
Equities	10,314		2700 HOLLYWOOD MEDIA CORP COM
Equities	365,264		7400 HOLOGIC INC COM
Equities	542,960		11000 HOLOGIC INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	343,763		9605 HOME DEPOT INC COM
Equities	11,443,853		319750 HOME DEPOT INC COM
Equities	361,479		10100 HOME DEPOT INC COM
Equities	28,000		1000 HOME FED BANCORP COM
Equities	2,800,000		100000 HOME FED BANCORP COM
Equities	335,336		6041 HOME PROPS INC COM
Equities	4,719,130		117100 HONEYWELL INTL INC COM STK
Equities	157,009		3896 HONEYWELL INTL INC COM STK
Equities	40,870		13400 HOOPER HOLMES INC COM
Equities	9,852		600 HOPFED BANCORP INC COM
Equities	148,313		8750 HORACE MANN EDUCATORS CORP COM
Equities	63,089		2300 HORIZON FINL CORP WASH COM
Equities	445,309		11990 HORMEL FOODS CORP COM
Equities	181,152		5100 HORNBECK OFFSHORE SVCS INC NEW COM
Equities	1,037,087		24152 HOSPIRA INC COM
Equities	34,266		798 HOSPIRA INC COM
Equities	470,383		10710 HOSPITALITY PPTYS TR COM SH BEN INT
Equities	1,671,918		76448 HOST HOTELS & RESORTS INC
Equities	9,233,361		422193 HOST HOTELS & RESORTS INC
Equities	15,982,137		730779 HOST HOTELS & RESORTS INC
Equities	2,615,280		119583 HOST HOTELS & RESORTS INC
Equities	106,468		9250 HOT TOPIC INC COM
Equities	191,369		6362 HOVNIANIAN ENTERPRISES INC CL A
Equities	210,560		7000 HOVNIANIAN ENTERPRISES INC CL A
Equities	324,374		28060 HRPT PPTYS TR COM SH BEN INT
Equities	288,266		4711 HSTN EXPL CO COM
Equities	147,180		6000 HUB GROUP INC CL A
Equities	313,984		12800 HUB GROUP INC CL A
Equities	416,938		8750 HUBBELL INC CL B COM
Equities	1,288,118		96633 HUDSON CY BANCORP INC COM STK
Equities	499,875		37500 HUDSON CY BANCORP INC COM STK
Equities	823,794		61800 HUDSON CY BANCORP INC COM STK
Equities	36,686		3400 HUDSON HIGHLAND GROUP INC COM
Equities	200,327		6745 HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	269,298		25168 HUMAN GENOME SCIENCES INC COM
Equities	1,396,200		26000 HUMANA INC COM
Equities	41,242		768 HUMANA INC COM
Equities	36,048		2400 HUNGARIAN TEL & CABLE CORP COM
Equities	526,697		21144 HUNT J B TRANS SVCS INC COM
Equities	893,140		37877 HUNTINGTON BANCSHARES INC COM
Equities	23,533		998 HUNTINGTON BANCSHARES INC COM
Equities	252,872		14600 HUNTSMAN CORP COM STK
Equities	555,972		32100 HUNTSMAN CORP COM STK
Equities	23,121		900 HURCO CO COM
Equities	112,476		5200 HUTCHINSON TECH INC COM
Equities	229,278		10600 HUTCHINSON TECH INC COM
Equities	28,617		3533 HUTTIG BLDG PRODS INC COM
Equities	290,524		3700 HYDRIL CO COM
Equities	96,025		10270 HYPERCOM CORP COM
Equities	390		600 HYPERFEED TECHNOLOGIES INC COM NEW STK
Equities	271,888		9851 HYPERION SOLUTIONS CORP COM
Equities	312		1200 HYPERTENSION DIAGNOSTICS INC COM
Equities	24,822		1400 I D SYS INC DEL COM
Equities	41,116		3800 I-FLOW CORP COM NEW
Equities	14,880		6200 I-MANY INC COM
Equities	1,045,931		39484 IAC / INTERACTIVECORP COM NEW STK
Equities	19,950		2267 IBASIS INC COM NEW STK
Equities	0		2160 IBEAM BROADCASTING CORP COM NEW
Equities	124,919		2171 IBERIABANK CORP COM
Equities	6,825		2100 IBIS TECH CORP COM
Equities	8,848		5600 ICAD INC COM STK
Equities	15,252		3100 ICO INC NEW COM
Equities	3,464		212 ICONIX BRAND GROUP INC COM
Equities	214,820		9769 ICOS CORP COM
Equities	58,872		2400 ICT GROUP INC COM
Equities	107,712		2550 ICU MED INC COM
Equities	316,800		7500 ICU MED INC COM
Equities	264,033		7700 IDACORP INC COM
Equities	388,786		8237 IDEX CORP COM
Equities	361,976		4818 IDEXX LABS INC
Equities	897		257 IDM PHARMA INC COM STK
Equities	64,309		10064 IGATE CORP COM STK ISIN# US45169U1051
Equities	1,742		1300 IGI INC COM
Equities	195,493		4066 IHOP CORP NEW COM
Equities	106,140		5800 II-VI INC COM
Equities	601,020		47700 IKON OFFICE SOLUTIONS INC COM STK
Equities	207,900		16500 IKON OFFICE SOLUTIONS INC COM STK
Equities	94,525		1990 ILL TOOL WKS INC COM
Equities	1,605,500		33800 ILL TOOL WKS INC COM
Equities	3,578,935		75346 ILL TOOL WKS INC COM
Equities	133,470		4500 ILLUMINA INC COM
Equities	198,722		6700 ILLUMINA INC COM
Equities	12,274		3400 IMAGE ENTMT INC COM NEW STK
Equities	9,156		700 IMAGE SENSING SYS INC COM
Equities	1,164		600 IMAGEWARE SYS INC COM
Equities	0		2000 IMAGINON INC COM NEW

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	232,795		5671 IMATION CORP COM
Equities	420,596		10885 IMCLONE SYS INC COM
Equities	27,560		2120 IMERGENT INC COM STK
Equities	24,612		4200 IMMERSION CORP COM
Equities	12,901		1900 IMMTECH PHARMACEUTICALS INC
Equities	2,490		500 IMMUCELL CORP COM PAR \$0.10
Equities	201,473		10477 IMMUCOR INC COM STK
Equities	279,797		14550 IMMUCOR INC COM STK
Equities	24,727		7900 IMMUNOGEN INC COM
Equities	26,928		10200 IMMUNOMEDICS INC COM
Equities	150,930		13500 IMPAC MTG HLDGS INC COM
Equities	59,976		3600 IMPERIAL INDS INC COM NEW
Equities	4,422		1340 IMPLANT SCIENCES CORP COM STK
Equities	1,274		700 IMPRESO INC COM
Equities	829,665		30900 IMS HLTH INC COM STK
Equities	617,550		23000 IMS HLTH INC COM STK
Equities	280,583		10450 IMS HLTH INC COM STK
Equities	26,796		998 IMS HLTH INC COM STK
Equities	1,076,685		40100 IMS HLTH INC COM STK
Equities	6,165		900 INC OPPORTUNITY RLTY INVS INC COM
Equities	66,074		14364 INCYTE CORP COM
Equities	66,558		2970 INDEPENDENCE HLDG CO NEW COM NEW
Equities	101,631		3130 INDEPENDENT BK CORP MASS COM
Equities	130,733		23900 INDEVUS PHARMACEUTICALS INC COM
Equities	10,596		1200 INDL DISTR GROUP INC COM
Equities	124,031		4716 INDPT BK CORP MICH COM
Equities	19,448		6800 INDUS INTL INC COM
Equities	480,967		10490 INDYMAC BANCORP INC COM
Equities	376,566		8213 INDYMAC BANCORP INC COM
Equities	168,100		4100 INFINITY PPTY & CAS CORP COM
Equities	33,495		2900 INFOCROSSING INC COM
Equities	23,166		8100 INFOCUS CORP COM
Equities	227,668		17300 INFORMATICA CORP COM
Equities	88,172		6700 INFORMATICA CORP COM
Equities	9,954		2100 INFORTE CORP COM ISIN US45677R1077
Equities	76,104		12600 INFOSONICS CORP COM
Equities	137,811		6079 INFOSPACE INC COM NEW
Equities	92,947		4100 INFOSPACE INC COM NEW
Equities	105,162		10200 INFOUSA INC NEW COM
Equities	63,999		1496 INGERSOLL-RAND CO CL A COM STK
Equities	2,190,336		51200 INGERSOLL-RAND CO CL A COM STK
Equities	3,315,450		77500 INGERSOLL-RAND CO CL A COM STK
Equities	35,700		2100 INGLES MKTS INC CL A
Equities	424,786		23430 INGRAM MICRO INC CL A
Equities	133,609		7732 INNKEEPERS USA TR COM
Equities	1,162,944		67300 INNKEEPERS USA TR COM
Equities	7,112		2800 INNODATA ISOGEN INC COM NEW
Equities	6,532		2300 INNOTRAC CORP COM STK
Equities	54,834		3900 INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	14,134		3700 INNOVEX INC COM
Equities	4,940		1900 INPLAY TECHNOLOGIES INC COM
Equities	100,142		10597 INPUT/OUTPUT INC COM
Equities	172,631		9062 INSIGHT ENTERPRISES INC COM
Equities	314,325		16500 INSIGHT ENTERPRISES INC COM
Equities	4,030		1300 INSIGHTFUL CORP COM
Equities	460		200 INSIGNIA SYS INC COM
Equities	8,150		5000 INSITE VISION INC COM
Equities	123,606		5400 INSITUFORM TECHNOLOGIES INC CL A COM
Equities	10,520		6575 INSMED INC COM NEW
Equities	29,295		6300 INSPIRE PHARMACEUTICALS INC COM
Equities	193,600		8000 INSTEEL INDS INC COM
Equities	2,296		883 INSWEB CORP COM NEW STK
Equities	76,691		3526 INTEGRA BK CORP COM
Equities	131,954		3400 INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	53,660		2000 INTEGRAL SYS INC MD COM
Equities	3,234		325 INTEGRAMED AMER INC COM NEW
Equities	18,912		4800 INTEGRATED ALARM SVCS GROUP INC COM
Equities	18,774		2100 INTEGRATED BIOPHARMA INC COM
Equities	476,788		33624 INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	30,856		5600 INTEGRATED SILICON SOLUTION INC COM
Equities	177,174		32155 INTEGRATED SILICON SOLUTION INC COM
Equities	516,103		27235 INTEL CORP COM
Equities	2,275,895		120100 INTEL CORP COM
Equities	17,053,674		899930 INTEL CORP COM
Equities	10,188		1800 INTELLI-CHECK INC COM
Equities	11,193		650 INTER PARFUMS INC COM
Equities	106,858		5074 INTER TEL INC DE COM
Equities	250,614		11900 INTER TEL INC DE COM
Equities	144,648		7200 INTERACTIVE DATA CORP COM
Equities	45,248		3200 INTERACTIVE INTELLIGENCE INC COM STOCK
Equities	106,875		4750 INTERCHANGE FINL SVCS CORP SADDLE BROOK N J COM STK
Equities	93,631		1616 INTERCONTINENTALEXCHANGE INC COM
Equities	373,537		10700 INTERDIGITAL COMMUNICATIONS CORP COM
Equities	113,641		9925 INTERFACE INC CL A
Equities	147,499		4684 INTERGRAPH CORP COM
Equities	0		300 INTERIORS INC CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	19,550		3400 INTERLEUKIN GENETICS INC COM
Equities	206,640		7659 INTERMAGNETICS GEN CORP DE
Equities	185,814		8100 INTERMEC INC COM
Equities	203,088		8853 INTERMEC INC COM
Equities	208,093		12650 INTERMUNE INC COM
Equities	14,805		900 INTERNATIONAL ASSETS HLDG CORP COM
Equities	1,021,706		13300 INTERNATIONAL BUSINESS MACHS CORP COM COM
Equities	4,970,254		64700 INTERNATIONAL BUSINESS MACHS CORP COM COM
Equities	18,429,118		239900 INTERNATIONAL BUSINESS MACHS CORP COM COM
Equities	560,095		7291 INTERNATIONAL BUSINESS MACHS CORP COM COM
Equities	106,651		2300 INTERNATIONAL SPEEDWAY CORP CL A
Equities	270,198		5827 INTERNATIONAL SPEEDWAY CORP CL A
Equities	315		900 INTERNET AMER INC COM
Equities	26,082		2898 INTERNET CAP GROUP INC COM NEW
Equities	6,783		1900 INTERNET COMM CORP CL A
Equities	129,349		6862 INTERNET SEC SYS INC COM
Equities	267,915		14213 INTERNET SEC SYS INC COM
Equities	6,936		1200 INTERPHASE CORP COM
Equities	292,250		35000 INTERPUBLIC GROUP COMPANIES INC COM
Equities	15,832		1896 INTERPUBLIC GROUP COMPANIES INC COM
Equities	996,155		119300 INTERPUBLIC GROUP COMPANIES INC COM
Equities	592,299		70934 INTERPUBLIC GROUP COMPANIES INC COM
Equities	86,840		10400 INTERPUBLIC GROUP COMPANIES INC COM
Equities	510,059		21938 INTERSIL CORP
Equities	3,037,500		75000 INTERVEST BANCSHARES CORP CL A
Equities	24,425		2500 INTERVIDEO INC COM
Equities	50,146		7043 INTERVOICE INC COM
Equities	66,855		7792 INTERWOVEN INC COM NEW
Equities	7,398		1800 INTEST CORP COM
Equities	52,032		2400 INTEVAC INC COM
Equities	11,400		300 INTL ALUM CORP COM
Equities	253,091		9210 INTL BANCSHARES CORP COM
Equities	454,596		12900 INTL FLAVORS & FRAGRANCES INC COM
Equities	14,026		398 INTL FLAVORS & FRAGRANCES INC COM
Equities	60,628		1598 INTL GAME TECH COM
Equities	1,973,791		52024 INTL GAME TECH COM
Equities	2,451,021		75883 INTL PAPER CO COM
Equities	51,680		1600 INTL PAPER CO COM
Equities	74,710		2313 INTL PAPER CO COM
Equities	156,320		4000 INTL RECTIFIER CORP COM
Equities	425,190		10880 INTL RECTIFIER CORP COM
Equities	12,051		900 INTL SHIPHOLDING CORP COM NEW
Equities	54,673		3266 INTRALASE CORP COM STK
Equities	3,050		500 INTRAWARE INC COM NEW COM NEW
Equities	3,500		700 INTRICON CORP COM
Equities	22,100		5200 INTROGEN THERAPEUTICS INC COM STK
Equities	410		975 INTRUSION INC COM NEW
Equities	19,267		2074 INTST HOTELS & RESORTS INC COM
Equities	1,491,089		24691 INTUIT COM
Equities	48,191		798 INTUIT COM
Equities	674,081		5714 INTUITIVE SURGICAL INC COM NEW STK
Equities	141,741		5697 INVACARE CORP COM
Equities	127,582		4433 INVENTIV HEALTH INC COM STK
Equities	287,800		10000 INVENTIV HEALTH INC COM STK
Equities	313,702		10900 INVENTIV HEALTH INC COM STK
Equities	101,995		3613 INVERNESS MED INNOVATIONS INC COM
Equities	4,180		1100 INVESTORS CAP HLDGS LTD COM
Equities	469,654		10460 INVESTORS FINL SVCS CORP DEL COM
Equities	68,628		7600 INVESTORS REAL ESTATE TR COM STK
Equities	17,692		400 INVESTORS TITLE CO NC COM
Equities	580,623		8788 INVITROGEN CORP COM
Equities	272,539		4125 INVITROGEN CORP COM
Equities	345,950		6802 INVT TECH GROUP INC NEW COM
Equities	4,800		800 INX INC COM
Equities	2,100		1000 IOMED INC COM
Equities	30,294		11016 IOMEGA CORP COM NEW
Equities	198		1800 ION NETWORKS INC COM
Equities	17,780		2800 IONATRON INC COM STK
Equities	7,840		1400 IPASS INC COM
Equities	1,491		1730 IPIX CORP COM
Equities	13,706		1400 IRIDEX CORP COM
Equities	30,268		2300 IRIS INTL INC COM STK
Equities	693,324		18548 IRON MTN INC COM STK
Equities	884		440 IRVINE SENSORS CORP COM NEW
Equities	64,336		3318 IRWIN FINL CORP COM
Equities	2,871		8700 ISCO INTL INC COM
Equities	67,155		11100 ISIS PHARMACEUTICALS COM
Equities	79,515		3100 ISLE CAPRI CASINOS INC COM
Equities	64,125		2500 ISLE CAPRI CASINOS INC COM
Equities	8,105		500 ISRAMCO INC COM NEW
Equities	26,064		3610 ISTA PHARMACEUTICALS INC COM NEW STK
Equities	678,594		17976 ISTAR FINL INC COM
Equities	3,808		1600 ITERIS INC NEW COM
Equities	57,838		1100 ITLA CAP CORP COM
Equities	248,892		4200 ITRON INC
Equities	177,780		3000 ITRON INC

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	1,410,750	28500	ITT CORP INC COM
Equities	772,200	15600	ITT CORP INC COM
Equities	44,352	896	ITT CORP INC COM
Equities	2,257,200	45600	ITT CORP INC COM
Equities	3,576,115	54340	ITT EDL SVCS INC COM
Equities	445,665	6772	ITT EDL SVCS INC COM
Equities	11,368	5800	IVAX DIAGNOSTICS INC COM
Equities	46	25	IVOW INC COM NEW
Equities	45,000	5000	IXIA COM
Equities	61,267	6382	IXYS CORP DEL COM
Equities	112,438	3400	J & J SNACK FOODS CORP COM STK NPV
Equities	6,824	800	J ALEXANDERS CORP COM
Equities	8,040	8739	J L HALSEY CORP COM
Equities	282,603	9052	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	706,560	27600	JABIL CIRCUIT INC COM
Equities	732,672	28620	JABIL CIRCUIT INC COM
Equities	20,429	798	JABIL CIRCUIT INC COM
Equities	225,518	5753	JACK IN BOX INC COM
Equities	189,135	6033	JACKSON HEWITT TX SVC INC COM
Equities	4,488	1200	JACO ELECTRS INC COM
Equities	238,920	3000	JACOBS ENGR GROUP INC COM
Equities	286,704	3600	JACOBS ENGR GROUP INC COM
Equities	714,371	8970	JACOBS ENGR GROUP INC COM
Equities	132,000	15000	JACUZZI BRANDS INC COM
Equities	100,209	4988	JAKKS PAC INC COM
Equities	361,620	18000	JAKKS PAC INC COM
Equities	145,695	5500	JAMES RIV COAL CO COM NEW STK
Equities	68,874	2600	JAMES RIV COAL CO COM NEW STK
Equities	673,935	37650	JANUS CAP GROUP INC COM
Equities	213,010	11900	JANUS CAP GROUP INC COM
Equities	17,864	998	JANUS CAP GROUP INC COM
Equities	1,161,710	64900	JANUS CAP GROUP INC COM
Equities	681,990	38100	JANUS CAP GROUP INC COM
Equities	133,980	4400	JARDEN CORP COM
Equities	164,430	5400	JARDEN CORP COM
Equities	81,935	5840	JDA SOFTWARE GROUP INC COM
Equities	651,455	257492	JDS UNIPHASE CORP COM ISIN US46612J1016
Equities	18,924	7480	JDS UNIPHASE CORP COM ISIN US46612J1016
Equities	118,401	3996	JEFFERIES GROUP INC NEW COM
Equities	479,769	16192	JEFFERIES GROUP INC NEW COM
Equities	317,303	26137	JETBLUE AWYS CORP COM
Equities	372,150	16540	JLG INDS INC COM
Equities	321,750	14300	JLG INDS INC COM
Equities	2,880	4500	JMAR TECHNOLOGIES INC COM
Equities	61,310	4185	JO-ANN STORES INC COM STK
Equities	27,563,140	459999	JOHNSON & JOHNSON COM
Equities	826,536	13794	JOHNSON & JOHNSON COM
Equities	583,762	7100	JOHNSON CTL INC COM
Equities	73,834	898	JOHNSON CTL INC COM
Equities	1,060,638	12900	JOHNSON CTL INC COM
Equities	2,466,600	30000	JOHNSON CTL INC COM
Equities	19,041	1100	JOHNSON OUTDOORS INC CL A
Equities	15,831	498	JONES APPAREL GROUP INC COM
Equities	553,146	17400	JONES APPAREL GROUP INC COM
Equities	428,995	4900	JONES LANG LASALLE INC COM STK
Equities	56,138	2343	JOS A BK CLOTHIERS INC COM
Equities	93,444	3900	JOS A BK CLOTHIERS INC COM
Equities	47,174	4197	JOURNAL COMMUNICATIONS INC COM
Equities	71,555	7986	JOURNAL REGISTER CO COM
Equities	1,019,662	19575	JOY GLOBAL INC COM
Equities	22,577,016	537548	JPMORGAN CHASE & CO COM
Equities	681,114	16217	JPMORGAN CHASE & CO COM
Equities	3,422,328	81484	JPMORGAN CHASE & CO COM
Equities	41,574	2600	JUNIPER NETWORKS INC COM
Equities	1,408,111	88062	JUNIPER NETWORKS INC COM
Equities	65,000	5000	JUPITERMEDIA CORP COM
Equities	25,500	500	K TRON INTL INC COM
Equities	271,272	10160	K-SWISS INC CL A
Equities	93,450	3500	K-SWISS INC CL A
Equities	145,548	7800	K.V PHARMACEUTICAL CL A
Equities	57,927	5295	K2 INC COM
Equities	59,547	2589	KADANT INC COM
Equities	578	16516	KAISER ALUM CORP COM
Equities	80,080	4400	KAMAN CORP COM
Equities	141,038	9700	KANBAY INTL INC COM
Equities	3,978	1700	KATY INDS INC COM STK
Equities	203,675	5459	KAYDON CORP COM
Equities	591,465	12900	KB HOME COM
Equities	16,506	360	KB HOME COM
Equities	366,800	8000	KB HOME COM
Equities	1,696,450	37000	KB HOME COM
Equities	103,750	8300	KEANE INC COM
Equities	40,736	3200	KEITHLEY INSTRS INC COM
Equities	1,830,654	37800	KELLOGG CO COM
Equities	55,065	1137	KELLOGG CO COM
Equities	151,121	5163	KELLWOOD CO COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	96,617		3556 KELLY SERVICES INC CL A COM
Equities	156,537		16978 KEMET CORP COM
Equities	91,825		2500 KENDLE INTL INC COM
Equities	246,091		6700 KENDLE INTL INC COM
Equities	305,399		4906 KENNAMETAL INC CAP
Equities	378,231		6076 KENNAMETAL INC CAP
Equities	61,950		2100 KENSEY NASH CORP COM
Equities	4,435		500 KEWAUNEE SCIENTIFIC CORP COM
Equities	11,295		900 KEY TECH INC COM
Equities	5,083		1300 KEY TRONIC CORP COM
Equities	67,649		1896 KEYCORP NEW COM
Equities	2,247,840		63000 KEYCORP NEW COM
Equities	38,147		3700 KEYNOTE SYS INC COM ISIN US4933081006
Equities	32,280		799 KEYSpan CORP COM
Equities	1,090,800		27000 KEYSpan CORP COM
Equities	173,102		4100 KEYSTONE AUTOMOTIVE INDS INC COM
Equities	147,770		3500 KEYSTONE AUTOMOTIVE INDS INC COM
Equities	172,930		11164 KFORCE INC
Equities	109,421		7064 KFORCE INC
Equities	285,736		18700 KFX INC COM
Equities	345,355		4780 KILROY RLTY CORP COM
Equities	3,337,950		46200 KILROY RLTY CORP COM
Equities	4,674,575		64700 KILROY RLTY CORP COM
Equities	78,347		3975 KIMBALL INTL INC CL B
Equities	135,432		2195 KIMBERLY-CLARK CORP COM
Equities	2,646,930		42900 KIMBERLY-CLARK CORP COM
Equities	4,403,529		71370 KIMBERLY-CLARK CORP COM
Equities	1,168,300		32017 KIMCO RLTY CORP COM
Equities	34,191		937 KIMCO RLTY CORP COM
Equities	46,149		462 KINDER MORGAN INC COM STK
Equities	379,582		3800 KINDER MORGAN INC COM STK
Equities	1,753,669		17556 KINDER MORGAN INC COM STK
Equities	363,476		8449 KINDER MORGAN MGMT LLC SHS COM STK
Equities	128,336		4936 KINDRED HEALTHCARE INC COM STK
Equities	406,136		9199 KINETIC CONCEPTS INC COM NEW
Equities	158,940		3600 KINETIC CONCEPTS INC COM NEW
Equities	242,250		14250 KING PHARMACEUTICALS INC COM
Equities	18,666		1098 KING PHARMACEUTICALS INC COM
Equities	255,000		15000 KING PHARMACEUTICALS INC COM
Equities	806,548		47444 KING PHARMACEUTICALS INC COM
Equities	273,735		6930 KIRBY CORP COM
Equities	19,351		3700 KIRKLANDS INC COM
Equities	1,284,513		30900 KLA-TENCOR CORP
Equities	37,330		898 KLA-TENCOR CORP
Equities	2,951,470		71000 KLA-TENCOR CORP
Equities	7,335		444 KNBT BANCORP INC COM
Equities	263,814		17322 KNIGHT CAP GROUP INC COM
Equities	207,151		10255 KNIGHT TRANSN INC COM
Equities	20,930		1000 KNOT INC COM STK
Equities	2,065		590 KNOVA SOFTWARE INC COM
Equities	93,232		1577 KOHLS CORP COM
Equities	2,814,112		47600 KOHLS CORP COM
Equities	180,102		3900 KOMAG INC COM NEW STK
Equities	189,338		4100 KOMAG INC COM NEW STK
Equities	49,096		13600 KOPIN CORP COM
Equities	143,007		7300 KORN / FERRY INTL COM NEW
Equities	135,432		3600 KOS PHARMACEUTICALS INC COM
Equities	22,400		5600 KOSAN BIOSCIENCES INC COM
Equities	664,350		21500 KRAFT FOODS INC CL A CL A
Equities	1,211,280		39200 KRAFT FOODS INC CL A CL A
Equities	95,238		11700 KRISPY KREME DOUGHNUTS INC COM STK
Equities	2,293,114		104900 KROGER CO COM
Equities	74,193		3394 KROGER CO COM
Equities	144,043		3978 KRONOS INC COM
Equities	216,355		5975 KRONOS INC COM
Equities	16,088		550 KRONOS WORLDWIDE INC COM STK
Equities	32,555		772 KS CY LIFE INS CO COM
Equities	317,165		11450 KS CY SOUTHN
Equities	72,055		9724 KULICKE & SOFFA INDS INC COM
Equities	39,644		3400 KVH INDS INC COM STK
Equities	199,472		5200 KYPHON INC COM
Equities	1,023		616 L Q CORP INC COM
Equities	1,402,209		18592 L-3 COMMUNICATIONS HLDG CORP COM
Equities	40,350		535 L-3 COMMUNICATIONS HLDG CORP COM
Equities	38,483		2900 LA BARGE INC COM STK
Equities	5,652		1540 LA JOLLA PHARMACEUTICAL CO COM NEW
Equities	144,424		10316 LA Z BOY INC COM
Equities	1,201,039		19300 LAB CORP AMER HLDGS COM NEW
Equities	37,214		598 LAB CORP AMER HLDGS COM NEW
Equities	164,910		2650 LAB CORP AMER HLDGS COM NEW
Equities	398,272		6400 LAB CORP AMER HLDGS COM NEW
Equities	178,482		7880 LABOR READY INC COM NEW
Equities	135,632		11200 LABRANCHE & CO INC COM ISIN US554471025
Equities	122,562		3567 LACLEDE GROUP INC COM
Equities	13,233		1100 LACROSSE FOOTWEAR INC COM
Equities	2,639		2639 LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	101,169		2700 LADISH INC COM NEW
Equities	131,145		3500 LADISH INC COM NEW
Equities	408,240		16200 LAIDLAW INTL INC COM STK
Equities	19,432		800 LAKELAND FINL CORP COM STK
Equities	11,257		752 LAKELAND INDS INC COM
Equities	1,065,873		22863 LAM RESH CORP COM
Equities	80,790		1500 LAMAR ADVERTISING CO CL A COM
Equities	733,735		13623 LAMAR ADVERTISING CO CL A COM
Equities	73,736		2600 LAMSON & SESSIONS CO COM
Equities	207,218		5250 LANCASTER COLONY CORP COM
Equities	275,856		6989 LANCASTER COLONY CORP COM
Equities	125,528		5453 LANCE INC COM STK USD0.83 1/3
Equities	176,164		2727 LANDAMERICA FINL GROUP INC COM
Equities	416,670		6450 LANDAMERICA FINL GROUP INC COM
Equities	226,100		3500 LANDAMERICA FINL GROUP INC COM
Equities	86,220		1800 LANDAUER INC COM
Equities	32,375		3500 LANDEC CORP COM
Equities	6,756		254 LANDMARK BANCORP INC COM
Equities	103,840		3200 LANDRYS RESTAURANTS INC
Equities	463,421		9812 LANDSTAR SYS INC COM
Equities	3,721,724		78800 LANDSTAR SYS INC COM
Equities	2,050		500 LANGER INC DEL
Equities	17,440		8000 LANTRONIX INC COM ISIN US5165481046
Equities	474,946		6100 LAS VEGAS SANDS CORP COM STK
Equities	1,393,694		17900 LAS VEGAS SANDS CORP COM STK
Equities	226,870		4900 LASALLE HOTEL PPTYS COM SH BEN INT
Equities	2,666,880		57600 LASALLE HOTEL PPTYS COM SH BEN INT
Equities	0		2600 LASER MTG MGMT DEL
Equities	28,798		2200 LASERCARD CORP COM
Equities	135,713		21960 LATTICE SEMICONDUCTOR CORP COM
Equities	758,319		19610 LAUDER ESTEE COS INC CL A
Equities	21,694		561 LAUDER ESTEE COS INC CL A
Equities	318,958		7482 LAUREATE ED INC COM
Equities	70,956		1800 LAWSON PRODS INC COM
Equities	19,430		2900 LAWSON SOFTWARE INC NEW COM STK
Equities	68,040		2400 LAYNE CHRISTENSEN CO COM
Equities	14,850		1800 LAZARE KAPLAN INTL INC COM
Equities	190,476		3600 LCA-VISION INC COM PAR \$.001
Equities	143,492		2712 LCA-VISION INC COM PAR \$.001
Equities	13,428		3600 LCC INTL INC CL A
Equities	336,895		7100 LEAP WIRELESS INTL INC COM NEW COM STK
Equities	51,510		5100 LEAPFROG ENTERPRISES INC CL A
Equities	294,283		13250 LEAR CORP COM STK PAR \$0.01
Equities	28,941		3300 LEARNING TREE INTL INC COM
Equities	5		2400 LECHTERS INC COM
Equities	31,570		2200 LECROY CORP COM
Equities	198,244		7356 LEE ENTERPRISES INC COM
Equities	8,356		363.3 LEESPORT FINL CORP COM
Equities	1,867,493		18765 LEGG MASON INC COM
Equities	517,504		5200 LEGG MASON INC COM
Equities	467,744		4700 LEGG MASON INC COM
Equities	61,006		613 LEGG MASON INC COM
Equities	19,934		798 LEGGETT & PLATT INC COM
Equities	705,685		28250 LEGGETT & PLATT INC COM
Equities	5,687,986		87306 LEHMAN BROS HLDGS INC COM
Equities	163,917		2516 LEHMAN BROS HLDGS INC COM
Equities	27,421		618 LENNAR CORP CL A
Equities	963,628		21718 LENNAR CORP CL A
Equities	238,320		9000 LENNOX INTL INC COM
Equities	241,974		9138 LENNOX INTL INC COM
Equities	18,108		2554 LENOX GROUP INC COM
Equities	27,972		1800 LESCO INC OH COM
Equities	758,998		26002 LEUCADIA NATL CORP COM
Equities	599,933		135120 LEVEL 3 COMMUNICATIONS INC COM STK
Equities	46		2700 LEVEL 8 SYS INC COM
Equities	42,208		2638 LEVITT CORP FLA CL A
Equities	55,314		12600 LEXICON GENETICS INC COMMON STOCK
Equities	174,960		8100 LEXINGTON CORP PPTYS TR COM
Equities	910,029		16300 LEXMARK INTL INC NEW CL A
Equities	474,555		8500 LEXMARK INTL INC NEW CL A
Equities	30,707		550 LEXMARK INTL INC NEW CL A
Equities	2,430		300 LGL GROUP INC COM STK
Equities	21,947		2986 LIBBEY INC COM
Equities	1,646,169		76566 LIBERTY GLOBAL INC COM SER A
Equities	1,812,783		21640 LIBERTY MEDIA HLDG CORP CAP COM SER A CAP COM SER A
Equities	1,871,036		108403 LIBERTY MEDIA HLDG CORP INTERACTIVE COM SER A COM STK
Equities	629,850		14250 LIBERTY PPTY TR SH BEN INT
Equities	3,186,024		72082 LIBERTY PPTY TR SH BEN INT
Equities	160,784		5200 LIFECELL CORP
Equities	39,250		2500 LIFECORE BIOMEDICAL INC COM
Equities	298,809		9300 LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	147,894		4603 LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	54,175		2500 LIFETIME BRANDS INC COM
Equities	20,544		1600 LIFEWAY FOODS INC COM
Equities	67,482		5211 LIGHTBRIDGE INC COM
Equities	1,929		475 LIGHTPATH TECHNOLOGIES INC CL A NEW COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	20,385	2700	LIN TV CORP CL A CL A
Equities	560,032	14800	LINCARE HLDGS INC COM
Equities	344,344	9100	LINCARE HLDGS INC COM
Equities	278,124	7350	LINCARE HLDGS INC COM
Equities	503,272	13300	LINCARE HLDGS INC COM
Equities	7,140	400	LINCOLN BANCORP IND COM
Equities	381,476	6089	LINCOLN ELEC HLDGS INC COM
Equities	2,449,948	43408	LINCOLN NATL CORP COM
Equities	75,291	1334	LINCOLN NATL CORP COM
Equities	60,315	2224	LINDSAY MFG CO COM
Equities	415,276	12400	LINEAR TECH CORP DEL
Equities	1,590,775	47500	LINEAR TECH CORP DEL
Equities	46,819	1398	LINEAR TECH CORP DEL
Equities	167,450	5000	LINEAR TECH CORP DEL
Equities	49,560	8962	LIONBRIDGE TECHNOLOGIES INC COM
Equities	4,059	4100	LIPID SCIENCES INC ARIZ COM
Equities	45,480	1500	LITHIA MTRS INC CL A
Equities	150,584	4380	LITTELFUSE INC COM
Equities	234,812	11533	LIVE NATION INC COM
Equities	33,465	6900	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	596,666	16100	LIZ CLAIBORNE INC COM
Equities	18,456	498	LIZ CLAIBORNE INC COM
Equities	144,400	7600	LKQ CORP COM LKQ CORP
Equities	21,840	1200	LMI AEROSPACE INC COM
Equities	85,540	4700	LMI AEROSPACE INC COM
Equities	54,694	2900	LO JACK CORP COM
Equities	2,876,774	40100	LOCKHEED MARTIN CORP COM
Equities	3,848,062	53639	LOCKHEED MARTIN CORP COM
Equities	116,434	1623	LOCKHEED MARTIN CORP COM
Equities	44,760	2400	LODGENET ENTMT CORP COM
Equities	482,878	9400	LOEWS CORP CAROLINA GROUP STK TRACKING STK
Equities	66,788	1884	LOEWS CORP COM
Equities	2,580,760	72800	LOEWS CORP COM
Equities	357	300	LOGIC DEVICES INC COM
Equities	26,880	2800	LOGILITY INC COM
Equities	116,094	4426	LONE STAR STEAKHOUSE SALOON COM
Equities	264,698	4900	LONE STAR TECHNOLOGIES INC COM
Equities	255,472	5600	LONGS DRUG STORES CORP COM
Equities	187,750	9835	LONGVIEW FIBRE CO (REIT)
Equities	11,599	3580	LOOKSMART LTD COM STK
Equities	0	6719	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	1,609	715	LOUDEYE CORP COM NEW STK
Equities	389,820	17800	LOUISIANA-PACIFIC CORP COM
Equities	10,906	498	LOUISIANA-PACIFIC CORP COM
Equities	217,987	3593	LOWES COS INC COM
Equities	7,266,931	119778	LOWES COS INC COM
Equities	1,292,271	21300	LOWES COS INC COM
Equities	31,104	1800	LSB BANCSHARES INC N C COM
Equities	10,200	600	LSB CORP COM
Equities	20,650	2500	LSB INDS INC COM
Equities	200,363	11793	LSI INDS INC OHIO COM
Equities	63,492	3737	LSI INDS INC OHIO COM
Equities	582,573	65092	LSI LOGIC CORP COM
Equities	15,179	1696	LSI LOGIC CORP COM
Equities	83,477	3735	LTC PPTYS INC COM
Equities	1,331,832	52045	LTD BRANDS
Equities	41,379	1617	LTD BRANDS
Equities	71,502	10200	LTX CORP COM
Equities	395,711	9930	LUBRIZOL CORP COM
Equities	49,355	4732	LUBYS INC COM
Equities	1,665,076	688048	LUCENT TECHNOLOGIES INC COM STK
Equities	49,951	20641	LUCENT TECHNOLOGIES INC COM STK
Equities	148,575	2500	LUFKIN INDS INC COM
Equities	154,518	2600	LUFKIN INDS INC COM
Equities	106,079	6100	LUMINEX CORP DEL COM
Equities	28,582	3100	LYDALL INC COM
Equities	13,380	6	LYNCH INTERACTIVE CORP COM NEW 11/10/05
Equities	839,780	37060	LYONDELL CHEMICAL CO COM STK
Equities	61,180	3800	M & F WORLDWIDE CORP COM
Equities	1,458,435	12368	M & T BK CORP COM
Equities	46,696	396	M & T BK CORP COM
Equities	98,224	2800	M / I HOMES INC
Equities	296,105	5702	M D C HLDGS INC COM
Equities	23,465	1900	MAC-GRAY CORP COM
Equities	162,403	5639	MACDERMID INC COM
Equities	263,405	9146	MACDERMID INC COM
Equities	695,050	9901	MACERICH CO COM
Equities	7,012,980	99900	MACERICH CO COM
Equities	13,689,000	195000	MACERICH CO COM
Equities	1,288,056	28050	MACK CALI RLTY CORP COM REIT
Equities	455,526	9920	MACK CALI RLTY CORP COM REIT
Equities	215,200	10000	MACROVISION CORP COM
Equities	111,075	3750	MADDEN STEVEN LTD COM
Equities	233,050	5440	MAF BANCORP INC COM
Equities	681,156	15900	MAF BANCORP INC COM
Equities	77,027	1700	MAGELLAN HLTH SVCS INC COM NEW

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	204,348		4510 MAGELLAN HLTH SVCS INC COM NEW
Equities	49,980		6800 MAGMA DESIGN AUTOMATION INC COM
Equities	14,340		5311 MAGNETEK INC COM
Equities	298,945		8500 MAGUIRE PPTYS INC COM
Equities	4,614,304		131200 MAGUIRE PPTYS INC COM
Equities	914,420		26000 MAGUIRE PPTYS INC COM
Equities	26,668		1530 MAINSOURCE FINL GROUP INC COM
Equities	26,082		4200 MAIR HLDGS INC COM
Equities	0		1100 MALAN RLTY INVS INC COM
Equities	4,709		800 MANATRON INC COM STK
Equities	123,769		6100 MANHATTAN ASSOCS INC COM
Equities	192		240 MANHATTAN PHARMACEUTICALS INC COM NEW STK
Equities	416,876		9368 MANITOWOC INC COM
Equities	222,500		5000 MANITOWOC INC COM
Equities	34,047		2700 MANNATECH INC COM STK
Equities	572,424		12200 MANOR CARE INC NEW COM STK
Equities	18,674		398 MANOR CARE INC NEW COM STK
Equities	348,840		5400 MANPOWER INC WIS COM
Equities	872,035		13499 MANPOWER INC WIS COM
Equities	86,408		2800 MANTECH INTL CORP CL A CL A
Equities	41,760		3200 MAPINFO CORP COM
Equities	142,776		1714 MARATHON OIL CORP COM
Equities	4,916,366		59020 MARATHON OIL CORP COM
Equities	62,483		3803 MARCHEX INC CL B CL B
Equities	96,937		5900 MARCHEX INC CL B CL B
Equities	56,376		2700 MARCUS CORP DEL COM
Equities	27,731		2850 MARINE PRODS CORP COM
Equities	78,690		3000 MARINEMAX INC COM
Equities	215,278		11719 MARINER ENERGY INC COM STK
Equities	62,250		2500 MARITRANS INC COM
Equities	518,765		1495 MARKEL CORP HOLDING CO COM
Equities	555,200		1600 MARKEL CORP HOLDING CO COM
Equities	59,276		2395 MARKWEST HYDROCARBON INC COM
Equities	2,130,908		55900 MARRIOTT INTL INC NEW COM STK CL A
Equities	60,458		1586 MARRIOTT INTL INC NEW COM STK CL A
Equities	69,833		2597 MARSH & MCLENNAN CO'S INC COM
Equities	2,277,583		84700 MARSH & MCLENNAN CO'S INC COM
Equities	7,200		600 MARSH SUPERMARKETS INC CL B COM
Equities	1,544,731		33772 MARSHALL & ILSLEY CORP COM
Equities	45,649		998 MARSHALL & ILSLEY CORP COM
Equities	384,216		8400 MARSHALL & ILSLEY CORP COM
Equities	3,430,500		75000 MARSHALL & ILSLEY CORP COM
Equities	165,015		5700 MARTEK BIOSCIENCES CORP COM STK USD0.10
Equities	22,001		1012 MARTEN TRANS LTD COM
Equities	48,459		2900 MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	227,256		13600 MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	0		1200 MARTIN INDS INC DEL COM
Equities	644,431		7070 MARTIN MARIETTA MATLS INC COM
Equities	193,000		9650 MARVEL ENTMT INC COM
Equities	1,600,313		36100 MARVELL TECH GROUP COM USD0.002
Equities	3,364,647		75900 MARVELL TECH GROUP COM USD0.002
Equities	1,819,896		61400 MASCO CORP COM
Equities	59,132		1995 MASCO CORP COM
Equities	34,388		1050 MASSBANK CORP READING MASS COM
Equities	496,800		13800 MASSEY ENERGY CO COM
Equities	62,444		4727 MASTEC INC COM
Equities	29,799		3300 MATL SCIENCES CORP COM
Equities	61,047		2850 MATHIA HEALTHCARE INC COM NEW
Equities	5,145		4900 MATRITECH INC COM
Equities	29,744		2600 MATRIX SVC CO COM
Equities	24,896		1600 MATRIXX INITIATIVES INC COM
Equities	1,020,978		61840 MATTEL INC COM
Equities	31,897		1932 MATTEL INC COM
Equities	551,434		33400 MATTEL INC COM
Equities	186,138		5400 MATTHEWS INTL CORP CL A
Equities	86,318		8835 MATTSON TECH INC COM
Equities	46,116		1220 MAUI LD & PINEAPPLE INC COM
Equities	448,649		7100 MAVERICK TUBE CORP COM
Equities	5,040		600 MAX & ERMAS RESTAURANTS INC COM
Equities	4,455		500 MAXCO INC COM
Equities	65		500 MAXICARE HLTH PLANS INC NEW
Equities	49,610		1545 MAXIM INTEGRATED PRODS INC COM
Equities	1,592,239		49587 MAXIM INTEGRATED PRODS INC COM
Equities	95,054		4106 MAXIMUS INC COM
Equities	4,109		300 MAXUS RLTY TR INC COM ISIN US57774B1098
Equities	0		5 MAXUS TECH CORP COM
Equities	54,964		2800 MAXWELL TECHNOLOGIES INC COM
Equities	33,183		1183 MAXXAM INC COM
Equities	52,360		7000 MAXYGEN INC COM STK ISIN# US577761074
Equities	2,644		225 MAYFLOWER COOP BK MIDDLEBORO MASS COM
Equities	174,325		4930 MB FINL INC NEW COM
Equities	3,905,285		66700 MBIA INC COM
Equities	1,211,985		20700 MBIA INC COM
Equities	35,013		598 MBIA INC COM
Equities	1,223,695		20900 MBIA INC COM
Equities	357,155		6100 MBIA INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	196,143		3350 MBIA INC COM
Equities	20,063		598 MC CORMICK & CO INC COM NON-VTG
Equities	618,662		18440 MC CORMICK & CO INC COM NON-VTG
Equities	197,333		5873 MC DONALDS CORP COM
Equities	6,478,080		192800 MC DONALDS CORP COM
Equities	598,789		24672 MCAFEE INC COM
Equities	364,807		9092.9 MCCLATCHY CO CL A CL A
Equities	10		0.24 MCCLATCHY CO CL A CL A
Equities	549,644		13700 MCCLATCHY CO CL A CL A
Equities	123,873		30361 MCDATA CORP CL A
Equities	982,152		21600 MCDERMOTT INTL INC COM STK \$1 PAR
Equities	133,488		4800 MCGRATH RENTCORP COM
Equities	2,777,719		55300 MCGRAW HILL COMPANIES INC COM
Equities	87,903		1750 MCGRAW HILL COMPANIES INC COM
Equities	68,414		1447 MCKESSON CORP
Equities	2,134,030		45136 MCKESSON CORP
Equities	2,359,272		49900 MCKESSON CORP
Equities	161,920		9200 MCMORAN EXPL CO COM
Equities	2,233		2900 MDI INC COM
Equities	656,015		17919 MDU RES GROUP INC COM
Equities	4,680		300 ME & MARITIMES CORP COM
Equities	8,085		3300 MEADE INSTRS CORP COM
Equities	5,725		500 MEADOW VY CORP COM
Equities	9,984		1200 MEADOWBROOK INS GROUP INC COM
Equities	22,567		808 MEADWESTVACO CORP COM
Equities	779,247		27900 MEADWESTVACO CORP COM
Equities	35,632		1600 MEASUREMENT SPECIALTIES INC COM
Equities	15,067		6100 MECH TECH INC COM
Equities	41,971		1900 MED ACTION INDS INC COM
Equities	38,880		3000 MEDALLION FINL CORP COM
Equities	150,877		15700 MEDAREX INC COM
Equities	18,840		1000 MEDCATH CORP COM STK
Equities	2,674,002		46683 MEDCO HLTH SOLUTIONS INC COM
Equities	81,509		1423 MEDCO HLTH SOLUTIONS INC COM
Equities	157,800		3767 MEDIA GEN INC CL A
Equities	48		149 MEDIABAY INC COM NEW
Equities	53,329		8560 MEDIACOMMUNICATIONS CORP CL A ISIN US58446K1051
Equities	2,793		700 MEDIALINK WORLDWIDE INC COM STK
Equities	29,441		5900 MEDICAL STAFFING NETWORK HLDGS INC COM
Equities	179,860		9200 MEDICINES COMPANY COM
Equities	201,365		10300 MEDICINES COMPANY COM
Equities	243,216		10134 MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	1,043,811		38517 MEDIMMUNE INC COM
Equities	32,466		1198 MEDIMMUNE INC COM
Equities	49,260		2429 MEDIS TECHNOLOGIES LTD COM
Equities	13,510		1400 MEDIWARE INFORMATION SYS INC COM
Equities	11,820		1271 MEDTOX SCIENTIFIC INC COM NEW COM NEW
Equities	266,459		5679 MEDTRONIC INC COM
Equities	8,777,981		187084 MEDTRONIC INC COM
Equities	2,402,304		51200 MEDTRONIC INC COM
Equities	1,032,240		22000 MEDTRONIC INC COM
Equities	4,099		1620 MEDWAVE INC COM
Equities	65,279		1896 MELLON FINL CORP COM
Equities	2,203,520		64000 MELLON FINL CORP COM
Equities	828,750		22100 MEMC ELECTR MATLS INC COM
Equities	267,701		8835 MEN S WEARHOUSE INC COMMOM
Equities	242,400		8000 MEN S WEARHOUSE INC COMMOM
Equities	292,059		6714 MENTOR CORP COM
Equities	183,862		14165 MENTOR GRAPHICS CORP COM
Equities	708,085		19851 MERCANTILE BANKSHARES CORP COM
Equities	32,603		1350 MERCHANTS BANCSHARES INC COM
Equities	12,216		400 MERCHANTS GROUP INC COM
Equities	12,415,745		340811 MERCK & CO INC COM
Equities	371,659		10202 MERCK & CO INC COM
Equities	66,177		4300 MERCURY COMPUTER SYS INC COM
Equities	245,773		4360 MERCURY GEN CORP NEW COM
Equities	9,858		199 MEREDITH CORP COM
Equities	331,918		6700 MEREDITH CORP COM
Equities	32,006		2600 MERGE TECHNOLOGIES INC COM
Equities	104,790		4200 MERIDIAN BIOSCIENCE INC COM
Equities	35,350		10100 MERIDIAN RES CORP COM
Equities	162,368		11800 MERIT MED SYS INC COM
Equities	68,057		4946 MERIT MED SYS INC COM
Equities	189,000		4000 MERITAGE HOMES CORP COM
Equities	32,910		3000 MERIX CORP COM
Equities	10,239,232		147200 MERRILL LYNCH & CO INC COM STK
Equities	303,351		4361 MERRILL LYNCH & CO INC COM STK
Equities	5,880		600 MERRIMAC INDS INC DEL
Equities	49,703		5046 MESA AIR GROUP INC COM
Equities	9,300		600 MESA LABS INC COM
Equities	31,125		2488 MET-PRO CORP COM
Equities	20,304		7200 METASOLV INC COM
Equities	75,746		7207 METHODE ELECTRS INC COM
Equities	174,519		16605 METHODE ELECTRS INC COM
Equities	3,524,272		68820 METLIFE INC COM ISIN US59156R1086
Equities	182,820		3570 METLIFE INC COM ISIN US59156R1086

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	8,590		500 METRETEK TECHNOLOGIES INC COM
Equities	2		22 METRO GLOBAL MEDIA INC COM NEW
Equities	29,280		1000 METROCORP BANCSHARES INC COM
Equities	28,519		1900 METROLOGIC INSTRS INC COM
Equities	1,429,452		23600 METTLER-TOLEDO INTL INC COM
Equities	130,720		19000 MFA MTG INVTS INC COM
Equities	4,022,048		31600 MFC SPDR TR UNIT SER 1 STANDARD & POORS UNIT SER 1
Equities	5,155		500 MFRI INC COM STK
Equities	115,193		3698 MGE ENERGY INC COM
Equities	280,812		13061 MGI PHARMA INC COM
Equities	877,500		13500 MGIC INVT CORP WIS COM
Equities	25,870		398 MGIC INVT CORP WIS COM
Equities	240,500		3700 MGIC INVT CORP WIS COM
Equities	774,058		18972 MGM MIRAGE COM
Equities	14,140		6500 MGMT NETWORK GROUP INC COM STK
Equities	74,304		3200 MGP INGREDIENTS INC COM
Equities	846,410		20524 MICHAELS STORES INC COM
Equities	123,884		12376 MICREL INC COM
Equities	1,428		2800 MICRO COMPONENT TECH INC COM
Equities	5,760		2400 MICRO LINEAR CORP COM
Equities	1,185,389		35332 MICROCHIP TECHNOLOGY INC COM
Equities	4,140		1200 MICROFINANCIAL INC COM STK
Equities	1,612,293		107058 MICRON TECH INC COM
Equities	49,864		3311 MICRON TECH INC COM
Equities	14,211		900 MICRONETICS INC
Equities	264,177		6048 MICROS SYS INC COM
Equities	295,315		12113 MICROSEMI CORP COM
Equities	954,508		40966 MICROSOFT CORP COM
Equities	32,707,492		1403755 MICROSOFT CORP COM
Equities	2,695,810		115700 MICROSOFT CORP COM
Equities	2,835,610		121700 MICROSOFT CORP COM
Equities	192,407		1973 MICROSTRATEGY INC CL A NEW
Equities	30,942		8100 MICROTEK MED HLDGS INC COM
Equities	7,913		4100 MICROVISION INC DEL COM
Equities	222,275		3987 MID-AMER APT CMNTYS INC COM
Equities	123,200		4400 MID-STATE BANCSHARES COM
Equities	62,965		3422 MIDAS INC COM
Equities	199,088		2300 MIDDLEBY CORP COM
Equities	86,560		1000 MIDDLEBY CORP COM
Equities	37,840		2000 MIDDLESEX WTR CO COM
Equities	144,324		3800 MIDLAND CO COM
Equities	13,681		453 MIDSOUTH BANCORP INC COM
Equities	35,402		4376 MIDWAY GAMES INC COM
Equities	14,908		2952 MIDWEST AIR GROUP INC
Equities	73,425		3300 MIDWEST BANC HLDGS INC COM STK
Equities	9,625		500 MIDWESTONE FINL GROUP INC COM
Equities	14,070		1000 MIKRON INFRARED INC
Equities	9,729		9729 MILACRON INC COM STK
Equities	594		733 MILESTONE SCIENTIFIC INC COM NEW
Equities	7,865		5500 MILLENNIUM CELL INC COM
Equities	576,266		57800 MILLENNIUM PHARMACEUTICALS INC COM
Equities	513,226		51477 MILLENNIUM PHARMACEUTICALS INC COM
Equities	299,190		11610 MILLER HERMAN INC COM
Equities	40,158		1940 MILLER INDS INC TENN COM NEW
Equities	522,817		8300 MILLIPORE CORP COM
Equities	18,834		299 MILLIPORE CORP COM
Equities	243,666		9109 MILLS CORP COM
Equities	41,332		17150 MINDSPEED TECHNOLOGIES INC COM STK
Equities	206,708		5142 MINE SAFETY APPLIANCES CO COM
Equities	161,200		3100 MINERALS TECHNOLOGIES INC COM
Equities	50,848		8377 MIPS TECHNOLOGIES INC COMMON
Equities	1,243,520		46400 MIRANT CORP NEW COM
Equities	6,305		1300 MISONIX INC COM
Equities	13,296		1200 MISSION WEST PPTYS INC MD COM STK
Equities	16,601		1300 MITCHAM INDS INC COM
Equities	1,272		1200 MITEK SYS INC COM NEW
Equities	13,575		750 MITY ENTERPRISES INC COM
Equities	17,010		4200 MIVA INC COM
Equities	133,275		6624 MKS INSTRS INC COM
Equities	54		600 MLP AIRRELEASE LTD DEPOS UNIT
Equities	395,760		9700 MLP AMERICAN REAL ESTATE PARTNERS L P DEPOSITARY UNIT
Equities	231,495		5500 MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS
Equities	260,092		9800 MLP CEDAR FAIR L P DEPOS UNIT
Equities	144,067		7700 MLP CHARTERMAC SH BEN INT SH BEN INT
Equities	58,848		1600 MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT
Equities	488,040		19600 MLP ENTERPRISE PRODS PARTNERS L P COM UNIT
Equities	1,057,080		23000 MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT
Equities	99,000		3000 MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085
Equities	211,500		6000 MLP TEPPCO PARTNERS L P UNIT LTD PARTNERSHIP INT
Equities	84,435		3900 MLP TERRA NITROGEN CO L P COM UNIT
Equities	129,132		5100 MLP W P CAREY & CO LLC COM
Equities	163,856		5600 MOBILE MINI INC COM
Equities	310,156		10600 MOBILE MINI INC COM
Equities	40,409		5566 MOBILITY ELECTRONICS INC COM
Equities	21,460		3700 MOBIUS MGMT SYS INC COM
Equities	10,439		1100 MOCON INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	746	75	MOD-PAC CORP CL B COM STK
Equities	1,990	200	MOD-PAC CORP COM
Equities	143,103	6126	MODINE MFG CO COM STK
Equities	15,571	2300	MODTECH HLDGS INC COM
Equities	635,823	9038	MOHAWK INDS INC COM
Equities	1,153,740	16400	MOHAWK INDS INC COM
Equities	24,591	2100	MOLDFLOW CORP COM
Equities	82,206	2690	MOLECULAR DEVICES CORP COM
Equities	23,398	697	MOLEX INC COM
Equities	738,540	22000	MOLEX INC COM
Equities	753,468	11100	MOLSON COORS BREWING CO CL B CL B
Equities	19,210	283	MOLSON COORS BREWING CO CL B CL B
Equities	73,343	5775	MONACO COACH CORP COM
Equities	73,112	2600	MONARCH CASINO & RESORT INC COM
Equities	484,467	14270	MONEYGRAM INTL INC COM
Equities	3,210	600	MONMOUTH CAP CORP COM
Equities	24,180	3000	MONMOUTH REAL ESTATE CORP MD
Equities	31,007	15660	MONOGRAM BIOSCIENCES INC COM
Equities	81,400	2500	MONRO MUFFLER BRAKE INC COM
Equities	3,523,183	41848	MONSANTO CO NEW COM
Equities	103,722	1232	MONSANTO CO NEW COM
Equities	25,511	598	MONSTER WORLDWIDE INC COM
Equities	748,000	17534	MONSTER WORLDWIDE INC COM
Equities	14,136	2400	MONTERREY GOURMET FOODS EFF 10/27/04
Equities	231,686	13400	MONTPELIER RE HOLDINGS LTD COM
Equities	2,085,818	38300	MOODYS CORP COM
Equities	59,906	1100	MOODYS CORP COM
Equities	184,788	5400	MOOG INC CL A
Equities	9,576,315	151500	MORGAN STANLEY
Equities	317,251	5019	MORGAN STANLEY
Equities	66,368	1600	MORNINGSTAR INC COM STK
Equities	108,540	9000	MORTGAGEIT HLDGS INC COM
Equities	348,213	22250	MOSAIC CO COM
Equities	4,188	400	MOSCOW CABLECOM CORP COM
Equities	16,695	2100	MOSSIMO INC COM
Equities	46,920	6000	MOSYS INC COM STK
Equities	17,525	500	MOTHERS WK INC COM
Equities	233,156	11571	MOTOROLA INC COM
Equities	7,764,379	385329	MOTOROLA INC COM
Equities	110,160	4800	MOVADO GROUP INC COM
Equities	133,306	24326	MOVE INC COM STK
Equities	29,653	4775	MOVIE GALLERY INC COM
Equities	1,520	2000	MOVIE STAR INC N Y COM
Equities	246,382	16360	MPS GROUP INC COM
Equities	5,229	2100	MPW INDL SVCS GROUP INC COM
Equities	90,315	4500	MRO SOFTWARE INC COM
Equities	66,383	21345	MRV COMMUNICATIONS INC COM
Equities	0	6320	MS CHEM CORP COM NEW
Equities	319,385	6714	MSC INDL DIRECT INC CL A COM
Equities	934	362	MSGI SEC SOLUTIONS INC COM
Equities	59,075	2500	MTC TECHNOLOGIES INC COM
Equities	8,092	6800	MTI TECH CORP COM
Equities	680	200	MTM TECHNOLOGIES INC COM
Equities	41,272	4400	MTR GAMING GROUP INC COM
Equities	110,628	2800	MTS SYS CORP COM
Equities	177,933	5387	MUELLER INDS INC COM
Equities	52,676	5200	MULTIMEDIA GAMES INC COM
Equities	41,616	745	MURPHY OIL CORP COM
Equities	1,576,369	28220	MURPHY OIL CORP COM
Equities	7,366	372	MUTUALFIRST FINL INC COM
Equities	115,482	6718	MYERS INDS INC COM
Equities	260,000	13000	MYLAN LAB INC COM
Equities	21,960	1098	MYLAN LAB INC COM
Equities	732,300	36615	MYLAN LAB INC COM
Equities	118,900	4100	MYOGEN INC OC-COM STK
Equities	179,800	6200	MYOGEN INC OC-COM STK
Equities	136,350	5400	MYRIAD GENETICS INC COM
Equities	5,004	900	N AMERN GALVANIZING & COATINGS INC COM STK
Equities	15,580	400	N CENT BANCSHARES INC COM
Equities	10,500	500	N E BANCORP COM
Equities	397,421	809	N V R INC COM
Equities	184,520	4983	N W NAT GAS CO COM
Equities	32,890	1300	N W PIPE CO COM
Equities	68,727	2278	N. FORK BANCORPORATION INC COM
Equities	4,525,500	150000	N. FORK BANCORPORATION INC COM
Equities	2,026,338	67164	N. FORK BANCORPORATION INC COM
Equities	61,992	10800	NABI BIOPHARMACEUTICALS COM
Equities	47,171	1396	NABORS INDUSTRIES COM USD0.10
Equities	1,891,226	55970	NABORS INDUSTRIES COM USD0.10
Equities	137,410	1000	NACCO IND INC CL A COM
Equities	8,930	4700	NANOGEN INC COM
Equities	24,825	2500	NANOMETRICS INC COM
Equities	19,548	2700	NANOPHASE TECHNOLOGIES CORP COM
Equities	36,742	3780	NAPCO SEC SYS INC COM
Equities	11,858	3850	NAPSTER INC COM
Equities	35,025	1868	NARA BANCORP INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	57,409		1700 NASB FINL INC COM
Equities	397,670		13300 NASDAQ STK MKT INC COM ACCREDITED INVS
Equities	301,990		10100 NASDAQ STK MKT INC COM ACCREDITED INVS
Equities	48,967		2300 NASH FINCH CO COM
Equities	6,030		900 NASHUA CORP COM
Equities	162,740		10300 NASTECH PHARMACEUTICAL INC COM PAR \$0.006 NASTECH PHARMACEUTICAL
Equities	22		6 NAT HLTH TRENDS CORP COM PAR \$.001
Equities	201,000		5000 NATCO GROUP INC CL A ISIN US63227W2035
Equities	48,240		1200 NATCO GROUP INC CL A ISIN US63227W2035
Equities	50,225		3500 NATIONAL BEVERAGE CORP COM
Equities	50,023		790 NATIONAL OILWELL VARCO COM STK
Equities	1,691,720		26717 NATIONAL OILWELL VARCO COM STK
Equities	137,590		6928 NATIONAL PENN BANCSHARES INC COM
Equities	11,361		2100 NATIONAL R V HLDGS INC COM
Equities	192,498		9649 NATIONAL RETAIL PPTYS INC COM STK
Equities	11,220		1700 NATIONAL TECHNICAL SYS INC COM
Equities	426,033		9665 NATIONWIDE FINL SVCS INC CL A COM
Equities	262,039		11641 NATIONWIDE HLTH PPTYS INC REIT
Equities	3,198,617		88384 NATL CY CORP COM
Equities	92,031		2543 NATL CY CORP COM
Equities	24,360		1050 NATL DENTEX CORP COM
Equities	79,758		1800 NATL FINL PARTNERS CORP COM
Equities	467,362		13300 NATL FUEL GAS CO COM
Equities	102,465		2300 NATL HEALTHCARE CORP COM
Equities	143,512		5337 NATL HLTH INVS INC COM
Equities	37,900		2000 NATL HLTH RLTY INC COM
Equities	10,745		1102 NATL HOME HLTH CARE CORP COM
Equities	242,298		8843 NATL INSTRS CORP COM
Equities	9,660		700 NATL MED HLTH CARD SYS INC DEL
Equities	67,964		1300 NATL PRESTO INDS INC COM
Equities	32,550		1400 NATL RESH CORP COM
Equities	38,065		1596 NATL SEMICONDUCTOR CORP COM
Equities	1,299,825		54500 NATL SEMICONDUCTOR CORP COM
Equities	147,145		614 NATL WESTN LIFE INS CO CL A
Equities	5,103		2700 NATROL INC COM STK
Equities	12,864		1200 NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	13,473		900 NATURAL GAS SVCS GROUP INC COM
Equities	29,670		3000 NATUS MED INC DEL COM
Equities	100,544		6400 NAUTILUS INC COM
Equities	20,916		4200 NAVARRE CORP COM
Equities	197,599		8724 NAVIGANT CONSULTING INC COM
Equities	78,876		1800 NAVIGATORS GROUP INC COM
Equities	21,447		4766 NAVISITE INC COM NEW
Equities	7,358		299 NAVISTAR INTL CORP NEW COM
Equities	283,015		11500 NAVISTAR INTL CORP NEW COM
Equities	644,688		14429 NAVTEQ CORP COM
Equities	153,899		6625 NBT BANCORP INC COM
Equities	234,318		9800 NBTY INC COM
Equities	202,046		3800 NCI BLDG SYS INC COM
Equities	130,719		4944 NCO GROUP INC COM
Equities	1,031,782		28160 NCR CORP COM
Equities	32,829		896 NCR CORP COM
Equities	36		18800 NCT GROUP INC COM
Equities	89,097		2926 NEENAH PAPER INC COM
Equities	260,905		14226 NEKTAR THERAPEUTICS COM
Equities	26,290		1375 NEOGEN CORP COM
Equities	3,314		1052 NEOMAGIC CORP COM NEW
Equities	509		2200 NEOMEDIA TECHNOLOGIES INC COM
Equities	20,227		3795 NEOPHARM INC COM
Equities	1,378		5300 NEOPROBE CORP COM
Equities	16,605		4100 NEOSE TECHNOLOGIES INC COM
Equities	39,328		3200 NEOWARE INC COM
Equities	68,355		10310 NET BANK INC COM
Equities	1,558,050		235000 NET BANK INC COM
Equities	125,166		4600 NETFLIX INC COM STK
Equities	205,675		9500 NETGEAR INC COM
Equities	125,570		5800 NETGEAR INC COM
Equities	475		2500 NETGURU COM INC COM
Equities	54,825		1700 NETLOGIC MICROSYSTEMS INC COM
Equities	103,200		3200 NETLOGIC MICROSYSTEMS INC COM
Equities	10,010		2014 NETMANAGE INC COM NEW
Equities	27,780		2000 NETRATINGS INC COM
Equities	52,628		5900 NETSCOUT SYS INC COM
Equities	714		420 NETSOL TECHNOLOGIES INC COM NEW STK
Equities	2,043,870		57900 NETWORK APPLIANCE INC DEL
Equities	60,187		1705 NETWORK APPLIANCE INC DEL
Equities	13,230		7000 NETWORK ENGINES INC COM
Equities	14,758		4700 NETWORK EQUIP TECHNOLOGIES COM
Equities	10,286		3700 NEUROBIOLOGICAL TECHNOLOGIES INC COM
Equities	63,600		6000 NEUROCRINE BIOSCIENCES INC COM
Equities	18,944		3700 NEUROGEN CORP COM
Equities	21,322		700 NEUROMETRIX INC COM STK
Equities	13,860		1726 NEW BRUNSWICK SCIENTIFIC INC COM STK
Equities	1,620		6748 NEW CENTY EQTY HLDGS CORP COM
Equities	427,763		9350 NEW CENTY FINL CORP MD COM
Equities	65,247		9100 NEW FRONTIER MEDIA INC COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	414,965		16807 NEW PLAN EXCEL RLTY TR INC
Equities	552,150		22500 NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	14,675		598 NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	227,071		15868 NEWALLIANCE BANCSHARES INC COM
Equities	146,856		5800 NEWCASTLE INVT CORP NEW COM
Equities	1,099,170		42554 NEWELL RUBBERMAID INC COM
Equities	30,919		1197 NEWELL RUBBERMAID INC COM
Equities	146,820		3000 NEWFIELD EXPLORATION
Equities	974,787		19918 NEWFIELD EXPLORATION
Equities	166,657		3397 NEWMARKET CORP COM
Equities	20,070		500 NEWMIL BANCORP INC COM
Equities	3,400,011		64236 NEWMONT MINING CORP NEW COM
Equities	110,994		2097 NEWMONT MINING CORP NEW COM
Equities	99,323		16150 NEWPARK RES INC COM PAR \$0.01 NEW
Equities	119,288		7400 NEWPORT CORP COM
Equities	6,999,664		364946 NEWS CORP CL A COM
Equities	213,819		11148 NEWS CORP CL A COM
Equities	575,477		30004 NEWS CORP CL A COM
Equities	8,851		5300 NEWTEK BUSINESS SVCS INC
Equities	9,480		600 NH THRIFT BANCSHARES INC COM
Equities	82,422		11400 NIC INC COM
Equities	282,200		6800 NICOR INC COM
Equities	8,300		200 NICOR INC COM
Equities	1,133,238		20100 NII HLDGS INC COM NEW CL B NEW
Equities	2,154,600		26600 NIKE INC CL B CL B
Equities	72,495		895 NIKE INC CL B CL B
Equities	26,142		1197 NISOURCE INC COM
Equities	913,392		41822 NISOURCE INC COM
Equities	709,800		32500 NISOURCE INC COM
Equities	3,150		600 NITCHES INC COM
Equities	37,674		7800 NITROMED INC COM
Equities	240,122		5133 NJ RES CORP COM
Equities	14,566		1355 NL INDS INC COM NEW
Equities	27,150		7500 NMS COMMUNICATIONS CORP COM
Equities	16,016		1600 NMT MED INC COM STK
Equities	39,520		3200 NN INC COM
Equities	13,000		1300 NOBEL LEARNING CMNTYS INC COM
Equities	19,019		700 NOBILITY HOMES INC COM
Equities	1,588,123		21340 NOBLE CORPORATION COM
Equities	44,503		598 NOBLE CORPORATION COM
Equities	349,774		4700 NOBLE CORPORATION COM
Equities	1,293,430		27602 NOBLE ENERGY INC COM
Equities	32,220		2250 NOBLE INTL LTD COM
Equities	239,998		4880 NORDSON CORP COM
Equities	1,310,350		35900 NORDSTROM INC COM
Equities	302,950		8300 NORDSTROM INC COM
Equities	38,362		1051 NORDSTROM INC COM
Equities	101,437		1906 NORFOLK SOUTHN CORP COM
Equities	3,544,452		66600 NORFOLK SOUTHN CORP COM
Equities	3,600		500 NORTECH SYS INC COM
Equities	3,900		2000 NORTH AMERN SCIENTIFIC INC COM
Equities	85,436		3100 NORTH PITTSBURGH SYS INC COM
Equities	5,217		300 NORTH VY BANCORP CMT-CAP STK CMT-CAP STK
Equities	513,650		24850 NORTHEAST UTILITIES COM
Equities	32,637		3300 NORTHFIELD LAB INC COM
Equities	17,190		900 NORTHN STS FINL CORP COM
Equities	1,869,140		33800 NORTHN TR CORP COM
Equities	1,880,200		34000 NORTHN TR CORP COM
Equities	55,300		1000 NORTHN TR CORP COM
Equities	165,900		3000 NORTHN TR CORP COM
Equities	14,483		577 NORTHRIM BANCORP INC COM
Equities	3,169,433		49476 NORTHROP GRUMMAN CORP COM
Equities	679,036		10600 NORTHROP GRUMMAN CORP COM
Equities	102,240		1596 NORTHROP GRUMMAN CORP COM
Equities	57,929		2186 NORTHWEST BANCORP INC PA COM STK
Equities	9,910		315 NORWOOD FINL CORP COM
Equities	350		1000 NOTIFY TECHNOLOGY CORP
Equities	11,475		1700 NOVAMED INC COM ISIN US66986W1080
Equities	154,889		4900 NOVASTAR FINL INC COM
Equities	42,548		4099 NOVATEL WIRELESS INC COM NEW
Equities	44,352		8800 NOVAVAX INC COM
Equities	347,518		52416 NOVELL INC COM
Equities	11,251		1697 NOVELL INC COM
Equities	14,771		598 NOVELLUS SYS INC COM
Equities	486,269		19687 NOVELLUS SYS INC COM
Equities	80,550		4500 NOVEN PHARMACEUTICALS INC COM
Equities	85,888		17600 NPS PHARMACEUTICALS INC COM
Equities	650,767		13507 NRG ENERGY INC COM NEW
Equities	559,613		10160 NS GROUP INC COM
Equities	258,876		4700 NS GROUP INC COM
Equities	511,768		17894 NSTAR COM
Equities	1,523,880		61200 NTL INC DEL COM STK
Equities	865,275		34750 NTL INC DEL COM STK
Equities	4,185		2700 NTN BUZZTIME INC
Equities	32,231		3340 NU HORIZONS ELECTRS CORP COM
Equities	69,795		4700 NU SKIN ENTERPRISES INC CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	196,301	19513	NUANCE COMMUNICATIONS INC COM
Equities	36,060	1500	NUCO2 INC COM
Equities	81,158	1496	NUCOR CORP COM
Equities	2,473,800	45600	NUCOR CORP COM
Equities	15,730	2200	NUMEREX CORP N Y COM
Equities	32,193	2100	NUTRACEUTICAL INTL CORP COM
Equities	273,372	4400	NUTRI SYS INC NEW COM
Equities	155,325	2500	NUTRI SYS INC NEW COM
Equities	10,556	5800	NUTRITION 21 INC COM
Equities	413,280	9600	NUVEEN INVTS INC CL A
Equities	218,831	13143	NUVELO INC COM NEW
Equities	8,900	1000	NV CHEMICALS INC COM
Equities	34,064	1600	NVIDIA CORP COM
Equities	1,102,822	51800	NVIDIA CORP COM
Equities	667,103	40406	NY CMNTY BANCORP INC COM
Equities	2,806,700	170000	NY CMNTY BANCORP INC COM
Equities	58,100	2000	NYMAGIC INC COM
Equities	575,232	8400	NYSE GROUP INC COM STK
Equities	56,100	3300	O CHARLEYS INC
Equities	7,230	600	O I CORP COM
Equities	243,282	7800	O REILLY AUTOMOTIVE INC COM
Equities	583,877	18720	O REILLY AUTOMOTIVE INC COM
Equities	10,192	400	OAK HILL FINL INC COM
Equities	82,295	4884	OAKLEY INC COM
Equities	4,536	252	OCCAM NETWORKS INC DEL COM NEW STK
Equities	5,178,775	50500	OCCIDENTAL PETE CORP COM
Equities	204,690	1996	OCCIDENTAL PETE CORP COM
Equities	6,763,685	65955	OCCIDENTAL PETE CORP COM
Equities	458,500	10000	OCEANEERING INTL INC COM
Equities	69,993	3150	OCEANFIRST FINL CORP COM
Equities	86,517	6807	OCWEN FINL CORP COM NEW COM NEW
Equities	110,691	6300	ODYSSEY HEALTHCARE INC COM
Equities	68,510	2600	ODYSSEY RE HLDGS CORP COM
Equities	1,691,000	44500	OFFICE DEPOT INC COM
Equities	53,086	1397	OFFICE DEPOT INC COM
Equities	16,300	400	OFFICEMAX INC DEL COM
Equities	480,850	11800	OFFICEMAX INC DEL COM
Equities	530,705	15150	OGE ENERGY CORP COM
Equities	22,006	875	OH VY BANC CORP COM
Equities	318,706	10720	OHIO GAS CORP COM
Equities	463,157	13511	OIL STS INTL INC COM ISIN US6780261052
Equities	191,968	5600	OIL STS INTL INC COM ISIN US6780261052
Equities	143,976	4200	OIL STS INTL INC COM ISIN US6780261052
Equities	3,969	300	OILGEAR CO COM
Equities	99,200	3200	OLD 2ND BANCORP INC DEL COM
Equities	228,359	6075	OLD DOMINION FGHT LINE INC COM
Equities	223,504	11192	OLD NATL BANCORP IND COM
Equities	707,881	33125	OLD REP INTL CORP COM
Equities	194,827	10866	OLIN CORP COM
Equities	53,085	1500	OLYMPIC STL INC COM
Equities	170,601	5530	OM GROUP INC
Equities	72,702	2322	OMEGA FINL CORP COM
Equities	12,030	600	OMEGA FLEX INC COM
Equities	82,413	6234	OMEGA HEALTHCARE INVS INC REIT
Equities	2,164,114	163700	OMEGA HEALTHCARE INVS INC REIT
Equities	26,588	4600	OMEGA PROTEIN CORP COM
Equities	272,790	12600	OMI CORP NEW COM
Equities	9,788	833	OMNI ENERGY SVCS CORP COM NEW
Equities	893,867	18850	OMNICARE INC COM
Equities	1,598,054	33700	OMNICARE INC COM
Equities	322,456	6800	OMNICARE INC COM
Equities	62,190	4500	OMNICELL INC COM
Equities	1,514,530	17000	OMNICOM GROUP INC COM
Equities	400,905	4500	OMNICOM GROUP INC COM
Equities	73,677	827	OMNICOM GROUP INC COM
Equities	1,398,713	15700	OMNICOM GROUP INC COM
Equities	2,351,976	26400	OMNICOM GROUP INC COM
Equities	391,459	18535	OMNIVISION TECHNOLOGIES INC COM
Equities	179,520	8500	OMNIVISION TECHNOLOGIES INC COM
Equities	47,877	8429	OMNOVA SOLUTIONS INC COM
Equities	2,370	514	OMTOOL LTD COM NEW
Equities	45,160	4914	ON ASSIGNMENT INC COM
Equities	101,136	17200	ON SEMICONDUCTOR CORP COM
Equities	318,108	54100	ON SEMICONDUCTOR CORP COM
Equities	3,381	4900	ON2 TECHNOLOGIES
Equities	3,880,560	114000	ONEOK INC COM STK
Equities	520,812	15300	ONEOK INC COM STK
Equities	35,156	3400	ONLINE RES CORP COM
Equities	43	47	ONSTREAM MEDIA CORP COM
Equities	97,614	5800	ONYX PHARMACEUTICALS INC DEL COM
Equities	133,645	11581	OPENWAVE SYS INC COM NEW
Equities	7,152	1200	OPINION RESH CORP COM
Equities	80,820	4414	OPLINK COMMUNICATIONS INC COM NEW
Equities	47,952	3700	OPNET TECHNOLOGIES INC COM ISIN US6837571081
Equities	130,299	15813	OPSWARE INC COM
Equities	71,880	6000	OPT CARE INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	7,998		600 OPTTECOM:NKF INC
Equities	4,279		1014 OPTICAL CABLE CORP COM NEW STK
Equities	4,900		3500 OPTIO SOFTWARE INC COM STK ISIN# US668389J1060
Equities	9,182,313		633700 ORACLE CORP COM
Equities	262,197		18095 ORACLE CORP COM
Equities	2,275		650 ORALABS HLDG CORP COM NEW STK
Equities	65,688		6900 ORASURE TECHNOLOGIES INC COM
Equities	132,332		8199 ORBITAL SCI CORP COM
Equities	387,360		24000 ORBITAL SCI CORP COM
Equities	3,739		1340 ORCHID CELLMARK INC COM
Equities	314,092		6200 OREGON STL MLS INC COM
Equities	33,800		2080 ORLEANS HOMEBUILDERS INC COM
Equities	122,080		3200 ORMAT TECHNOLOGIES INC COM
Equities	4,050		2500 ORTHOLOGIC CORP COM STK USD0.0005
Equities	32,494		7700 ORTHOVITA INC CDT-COM STK ISIN# US68750U1025
Equities	5,246		6100 OSCIENT PHARMACEUTICALS CORP COM
Equities	579,744		12200 OSHKOSH TRUCK CORP COM
Equities	161,568		3400 OSHKOSH TRUCK CORP COM
Equities	289,521		8784 OSI PHARMACEUTICALS INC COM
Equities	374,372		10820 OSI RESTAURANT PARTNERS INC COM
Equities	53,310		3000 OSI SYS INC COM
Equities	11,312		2800 OSTEOTECH INC COM
Equities	145,013		5306 OTTER TAIL CORP
Equities	17,420		2600 OVERLAND STORAGE INC COM
Equities	299,713		5067 OVERSEAS SHIPHOLDING GROUP INC COM
Equities	42,520		2000 OVERSTOCK COM INC DEL COM
Equities	210,467		7359 OWENS & MINOR INC NEW COM
Equities	281,796		9853 OWENS & MINOR INC NEW COM
Equities	16,758		11400 OWENS CORNING COM
Equities	318,440		19000 OWENS ILL INC COM NEW
Equities	126,112		3200 OXFORD INDS INC COM
Equities	11,368		2900 OXIGENE INC COM
Equities	102		300 OXIS INTL INC COM NEW
Equities	68,532		1200 OYO GEOSPACE COM
Equities	6,125		500 P & F INDS INC CL A NEW
Equities	52,002		1800 P A M TRANS SVCS INC COM
Equities	193,902		5100 P F CHANGS CHINA BISTRO INC COM STK
Equities	226,233		5604 PA REAL ESTATE INVT TR SH BEN INT
Equities	31,450		1700 PAB BANKSHARES INC CDT-CAP STK CDT-CAP STK
Equities	11,270		980 PAC PREMIER BANCCORP COM
Equities	395,357		22050 PAC SUNWEAR CAL INC COM
Equities	223,300		12454 PAC SUNWEAR CAL INC COM
Equities	4,354		7638 PAC-WEST TELECOMM INC COM STK
Equities	2,121,285		25750 PACGAR INC COM
Equities	65,739		798 PACGAR INC COM
Equities	241,092		7400 PACER INTL INC TENN COM
Equities	232,342		7466 PACIFIC CAP BANCCORP NEW COM
Equities	1,080		800 PACIFICHEALTH LABORATORIES INC COM
Equities	254,331		11550 PACKAGING CORP AMER COM ISIN US6951561090
Equities	70,308		6200 PACKETEER INC COM
Equities	596,475		24100 PACTIV CORP COM
Equities	17,276		698 PACTIV CORP COM
Equities	114,395		13700 PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	66,495		34100 PALATIN TECHNOLOGIES INC COM NEW STK
Equities	16,744		598 PALL CORP COM
Equities	537,600		19200 PALL CORP COM
Equities	81,881		4655 PALM HBR HOMES INC COM
Equities	235,897		14652 PALM INC NEW COM
Equities	125,117		2742 PALOMAR MED TECHNOLOGIES INC COM NEW
Equities	15,880		800 PAMRAPO BANCCORP INC COM
Equities	469,149		6763 PAN PAC RETAIL PPTYS INC COM
Equities	4,592,294		66200 PAN PAC RETAIL PPTYS INC COM
Equities	37,139		6728 PANACOS PHARMACEUTICALS INC COM
Equities	356,372		5300 PANERA BREAD CO CL A
Equities	30,000		1600 PANHANDLE RTY CO CL A CL A
Equities	166,866		2900 PANTRY INC COM ISIN #US6986571031
Equities	212,898		3700 PANTRY INC COM ISIN #US6986571031
Equities	141,698		4268 PAPA JOHNS INTL INC COM
Equities	119,990		6500 PAR PHARMACEUTICAL COS INC COM
Equities	32,564		2550 PAR TECH CORP COM
Equities	14		2300 PARADIGM MED INDS INC DEL COM STK
Equities	18		87 PARAGON FINL CORP COM
Equities	4,390		500 PARAGON TECHNOLOGIES INC DEL
Equities	187,796		7600 PARALLEL PETROLEUM CORP COM STK USD0.01
Equities	228,780		18000 PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	6,088		479 PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	146,529		5079 PAREXEL INTL CORP COM
Equities	103,000		4000 PARK ELECTROCHEMICAL CORP COM
Equities	39,721		2300 PARK-OHIO HLDGS CORP COM
Equities	117,817		16409 PARKER DRILLING CO COM
Equities	1,437,307		18522 PARKER-HANNIFIN CORP COM
Equities	46,405		598 PARKER-HANNIFIN CORP COM
Equities	29,120		3200 PARKERVISION INC COM
Equities	38,025		1300 PARKVALE FINL CORP COM
Equities	413,959		9098 PARKWAY PPTYS INC COM
Equities	95,550		2100 PARKWAY PPTYS INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	3,876		400 PARLUX FRAGRANCES INC COM
Equities	518,805		8100 PARTNERRE HLDG LTD COM STK
Equities	653,310		10200 PARTNERRE HLDG LTD COM STK
Equities	86,750		7603 PARTNERS TR FINL GROUP INC NEW COM
Equities	52,696		5600 PATHMARK STORES INC NEW COM
Equities	8,768		800 PATRICK INDS INC COM
Equities	60,746		700 PATRIOT TRANSN HLDG INC COM
Equities	682,253		19532 PATTERSON COS INC COM
Equities	22,215		636 PATTERSON COS INC COM
Equities	523,735		18500 PATTERSON-UTI ENERGY INC COM
Equities	820,990		29000 PATTERSON-UTI ENERGY INC COM
Equities	156,147		7591 PAXAR CORP COM
Equities	143,252		3675 PAYCHEX INC COM
Equities	61,666		1582 PAYCHEX INC COM
Equities	2,031,833		52125 PAYCHEX INC COM
Equities	297,077		10934 PAYLESS SHOESOURCE INC COM
Equities	28,665		4900 PC CONNECTION INC COM
Equities	13,335		2100 PC MALL INC COM
Equities	34,160		4000 PC-TEL INC COM
Equities	55,845		4500 PDF SOLUTIONS INC COM
Equities	40,292		2800 PDI INC COM
Equities	336,903		18300 PDL BIOPHARMA INC COM
Equities	2,352,650		42200 PEABODY ENERGY CORP COM STK
Equities	40,725		1573 PEAPACK-GLADSTONE FINL CORP COM COM
Equities	7,770		4200 PECO II INC COM STK
Equities	16,224		1300 PEDIATRIC SVCS AMER INC COM
Equities	367,021		8102 PEDIATRIX MED GROUP COM
Equities	405,344		8948 PEDIATRIX MED GROUP COM
Equities	147,225		3250 PEDIATRIX MED GROUP COM
Equities	7,695		1500 PEERLESS SYS CORP COM
Equities	66,418		2200 PEETS COFFEE & TEA INC COM
Equities	38,565		6007 PEGASYSTEMS INC COM
Equities	18,522		5400 PEMSTAR INC COM
Equities	25,350		1500 PENFORD CORP COM
Equities	3,769,416		97200 PENN NATL GAMING INC COM
Equities	387,800		10000 PENN NATL GAMING INC COM
Equities	1,512		2400 PENN OCTANE CORP COM
Equities	2,952		400 PENN TREATY AMERN CORP COM NEW COM NEW
Equities	188,676		2700 PENN VA CORP COM
Equities	72,911		1080 PENNEY J.C CO INC COM
Equities	2,135,611		31634 PENNEY J.C CO INC COM
Equities	59,680		3200 PENNFED FINL SVCS INC MD COM STK
Equities	16,256		508 PENNSYLVANIA COMM BANCORP INC COM
Equities	534,732		15640 PENTAIR INC COM
Equities	181,189		8300 PENWEST PHARMACEUTICALS CO COM
Equities	218,300		10000 PENWEST PHARMACEUTICALS CO COM
Equities	6,210		300 PEOPLES BANCORP AUBURN IND COM
Equities	51,802		1736 PEOPLES BANCORP INC COM STK
Equities	10,111		440 PEOPLES BANCTRUST INC COM STK ISIN# US7097961061
Equities	302,713		9215 PEOPLES BNK BRIDGEPORT CONN COM
Equities	247,779		6900 PEOPLES ENERGY CORP COM
Equities	5,782		161 PEOPLES ENERGY CORP COM
Equities	124,338		10600 PEP BOYS-MANNY MOE & JACK COM
Equities	717,115		30412 PEPKO HLDGS INC COM
Equities	699,584		21760 PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005
Equities	475,820		14800 PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005
Equities	22,537		701 PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005
Equities	239,120		10815 PEPSIAMERICAS INC COM
Equities	1,176,784		19600 PEPSICO INC COM
Equities	462,308		7700 PEPSICO INC COM
Equities	15,431,481		257020 PEPSICO INC COM
Equities	116,583		4630 PER-SE TECHNOLOGIES INC COM NEW
Equities	134,663		5348 PER-SE TECHNOLOGIES INC COM NEW
Equities	14,508		1800 PERCEPTRON INC COM
Equities	32,913		20700 PEREGRINE PHARMACEUTICALS INC COM
Equities	11,124		900 PERFICIENT INC COM STK
Equities	191,394		6300 PERFORMANCE FOOD GROUP CO COM
Equities	18,630		2700 PERFORMANCE TECHNOLOGIES INC COM
Equities	42,330		5100 PERICOM SEMICONDUCTOR CORP COM
Equities	51,750		2300 PERINI CORP COM
Equities	406,317		19441 PERKINELMER INC COM
Equities	12,498		598 PERKINELMER INC COM
Equities	426		200 PERMA-FIX ENVIRONMENTAL SVCS INC COM
Equities	216,186		14930 PEROT SYS CORP CDT-CL A COM STK
Equities	184,635		11468 PERRIGO CO COM
Equities	12,060		3000 PERVASIVE SOFTWARE INC COM STK
Equities	122,335		5988 PETCO ANIMAL SUPPLIES INC COM NEW
Equities	34,007		3100 PETMED EXPRESS INC COM STK
Equities	124,410		3300 PETRO DEV CORP COM
Equities	252,000		20000 PETROHAWK ENERGY CORP COM
Equities	554,266		21651 PETSMAST INC COM
Equities	136,288		4110 PFF BANCORP INC COM
Equities	26,607,986		1133702 PFIZER INC COM STK \$.11 1/9 PAR
Equities	701,753		29900 PFIZER INC COM STK \$.11 1/9 PAR
Equities	802,909		34210 PFIZER INC COM STK \$.11 1/9 PAR
Equities	6,645		6579 PFSWEB INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	61,984		1578 PG& E CORP COM
Equities	2,097,552		53400 PG& E CORP COM
Equities	588,190		16748 PHARMACEUTICAL PROD DEV INC COM
Equities	9,400		2350 PHARMACOPEIA DRUG DISCOVERY INC COM
Equities	12,738		3300 PHARMACYCLICS INC COM
Equities	4,600		2180 PHARMOS CORP COM PAR \$.03
Equities	5,365		3700 PHARSIGHT CORP COM STK
Equities	3,568		400 PHAZAR CORP COM
Equities	76,573		932 PHELPS DODGE CORP CAP
Equities	2,652,946		32290 PHELPS DODGE CORP CAP
Equities	261,823		9507 PHH CORP COM NEW COM NEW
Equities	26,560		800 PHI INC COM NON VTG
Equities	285,384		9400 PHILADELPHIA CONS HLDG CORP COM
Equities	225,144		5900 PHILLIPS VAN HEUSEN CORP COM
Equities	236,544		16800 PHOENIX COS INC NEW COM COM
Equities	5,970		1000 PHOENIX FOOTWEAR GROUP INC COM
Equities	26,455		5500 PHOENIX TECHNOLOGIES LTD COM
Equities	0		1900 PHOTOELECTRON CORP COM
Equities	40,064		3200 PHOTON DYNAMICS INC COM
Equities	15		40 PHOTOWORKS INC COM NEW
Equities	93,492		6317 PHOTRONICS INC COM
Equities	74,175		2300 PICO HLDGS INC COM NEW STK
Equities	271,237		11162 PIEDMONT NAT GAS INC COM
Equities	100,512		14400 PIER 1 IMPORTS INC COM
Equities	123,969		4805 PILGRIMS PRIDE CORP COM
Equities	3,041		210 PINNACLE BANCSHARES INC COM
Equities	165,510		5400 PINNACLE ENTMT INC COM
Equities	107,275		3500 PINNACLE ENTMT INC COM
Equities	43,363		1425 PINNACLE FINL PARTNERS INC COM
Equities	628,583		15750 PINNACLE W. CAP CORP COM
Equities	19,875		498 PINNACLE W. CAP CORP COM
Equities	152,856		9900 PIONEER DRILLING CO COM STK
Equities	920,821		19841 PIONEER NAT RES CO COM STK
Equities	229,415		3748 PIPER JAFFRAY COS COM
Equities	1,416,590		34300 PITNEY BOWES INC COM
Equities	41,217		998 PITNEY BOWES INC COM
Equities	1,738,730		42100 PITNEY BOWES INC COM
Equities	24,024		8800 PIXELWORKS INC COM
Equities	556		200 PIZZA INN INC NEW COM
Equities	211,453		2140 PK NATL CORP COM
Equities	192,148		4400 PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT
Equities	577,209		14238 PLAINS EXPL & PRODTN CO COM
Equities	34,916		2900 PLANAR SYS INC
Equities	194,004		8735 PLANTRONICS INC NEW COM
Equities	313,180		11193 PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	19,792		3182 PLATO LEARNING INC COM STK
Equities	47,824		4792 PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B
Equities	63,394		6078 PLAYTEX PRODS INC COM
Equities	288,732		8440 PLEXUS CORP COM
Equities	85,525		2500 PLEXUS CORP COM
Equities	63,881		13679 PLUG PWR INC COM
Equities	30,992		873 PLUM CREEK TIMBER CO INC COM
Equities	1,009,869		28447 PLUM CREEK TIMBER CO INC COM
Equities	57,434		4700 PLX TECH INC COM
Equities	64,890		6300 PMA CAP CORP CL A
Equities	28,302		2225 PMC COML TR SHS OF BEN INT USD0.01
Equities	7,464		794 PMC SIERRA INC COM
Equities	614,758		13790 PMI GROUP INC COM
Equities	252		2800 PMT DATA SYS INC COM STK
Equities	3,199,471		45596 PNC FINANCIAL SERVICES GROUP COM STK
Equities	96,694		1378 PNC FINANCIAL SERVICES GROUP COM STK
Equities	255,840		10250 PNM RES INC COM
Equities	322,583		12924 PNM RES INC COM
Equities	11,700		900 POCAHONTAS BANCORP INC COM
Equities	421,538		9144 POGO PROD CO COM
Equities	303,100		7000 POLARIS INDS INC COM
Equities	159,604		3686 POLARIS INDS INC COM
Equities	528,083		9619 POLO RALPH LAUREN CORP CL A
Equities	269,010		4900 POLO RALPH LAUREN CORP CL A
Equities	328,800		15000 POLYCOM INC COM
Equities	129,456		3600 POLYMEDICA CORP COM
Equities	159,524		18169 POLYONE CORP COM
Equities	17,280		2400 POMEROY IT SOLUTIONS
Equities	370,855		8500 POOL CORP COM STK
Equities	18,067		2900 POPE & TALBOT INC COM
Equities	789,120		41100 POPULAR INC COM
Equities	752,640		39200 POPULAR INC COM
Equities	2,540,314		132308 POPULAR INC COM
Equities	195		1300 PORTA SYS CORP COM NEW
Equities	67,689		6900 PORTALPLAYER INC COM STK
Equities	326,967		33330 PORTALPLAYER INC COM STK
Equities	20,601		2100 PORTALPLAYER INC COM STK
Equities	118,820		2600 PORTFOLIO RECOVERY ASSOCS INC COM
Equities	29,954		3400 POSSIS MED INC COM STK
Equities	339,597		7490 POST PPTYS INC REIT
Equities	5,590,422		123300 POST PPTYS INC REIT

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	293,469		7774 POTLATCH CORP NEW COM STK
Equities	47,860		2000 POWELL INDS INC COM
Equities	107,580		16300 POWER-ONE INC COM
Equities	189,705		20801 POWERWAVE TECHNOLOGIES INC COM
Equities	40,832		5800 POZEN INC COM
Equities	52,668		798 PPG IND INC COM
Equities	1,689,600		25600 PPG IND INC COM
Equities	1,899,240		58800 PPL CORP COM ISIN US69351T1060
Equities	55,265		1711 PPL CORP COM ISIN US69351T1060
Equities	2,025,210		62700 PPL CORP COM ISIN US69351T1060
Equities	102		200 PPT VISION INC COM NEW
Equities	6,323		2080 PRAECIS PHARMACEUTICALS INC COM NEW COM NEW
Equities	2,716,200		50300 PRAXAIR INC COM
Equities	80,838		1497 PRAXAIR INC COM
Equities	111,918		3244 PRE PAID LEGAL SVCS INC COM
Equities	2,475		1500 PRECIS INC
Equities	1,227,231		20536 PRECISION CASTPARTS CORP COM
Equities	90		301 PRECISION OPTICS INC MASS COM NEW
Equities	696,930		13000 PREFERRED BK LOS ANGELES CALIF COM STK
Equities	41,690		1100 PREFORMED LINE PRODS CO COM
Equities	18,315		900 PREMIER CMNTY BANKSHARES INC COM
Equities	10,318		700 PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	82,220		10890 PREMIERE GLOBAL SVCS INC COM
Equities	36		190 PRESCIENT APPLIED INTELLIGENCE INC COM
Equities	161,712		6579 PRESIDENTIAL LIFE CORP COM
Equities	61,446		6600 PRESSSTEK INC COM
Equities	4,095		1300 PRESSURE BIOSCIENCES INC COM
Equities	130,040		7672 PRICE COMMUNICATIONS CORP COM
Equities	1,584,239		41900 PRICE T ROWE GROUP INC COM
Equities	45,221		1196 PRICE T ROWE GROUP INC COM
Equities	294,918		7800 PRICE T ROWE GROUP INC COM
Equities	1,081,366		28600 PRICE T ROWE GROUP INC COM
Equities	133,355		4466 PRICELINE COM INC COM NEW STK
Equities	14,028		1400 PRICESMART INC COM STK
Equities	675,286		21623 PRIDE INTL INC DEL COM
Equities	2,098,656		67200 PRIDE INTL INC DEL COM
Equities	52,270		28563 PRIMEDIA INC COM
Equities	61,560		800 PRIMEENERGY CORP COM
Equities	40,432		72200 PRIMUS TELECOMMUNICATIONS GROUP INC PRTL
Equities	28,196		5300 PRINCETON REVIEW INC COM
Equities	2,409,645		43300 PRINCIPAL FINL GROUP INC COM STK
Equities	74,627		1341 PRINCIPAL FINL GROUP INC COM STK
Equities	18,760		1400 PRINTRONIX INC COM
Equities	128,371		3100 PRIVATEBANCORP INC COM
Equities	274,626		5700 PROASSURANCE CORP COM
Equities	243,068		5045 PROASSURANCE CORP COM
Equities	28,294,951		508902 PROCTER & GAMBLE CO COM
Equities	847,566		15244 PROCTER & GAMBLE CO COM
Equities	79,398		3300 PROGENICS PHARMACEUTICALS INC COM
Equities	51,315		1197 PROGRESS ENERGY INC COM
Equities	1,668,800		38927 PROGRESS ENERGY INC COM
Equities	0		20350 PROGRESS ENERGY INC CONTINGENT VALUE OBLIG
Equities	170,893		7300 PROGRESS SOFTWARE CORP COM
Equities	2,879,520		112000 PROGRESSIVE CORP OH COM
Equities	92,350		3592 PROGRESSIVE CORP OH COM
Equities	17,940		2300 PROGRESSIVE GAMING INTL CORP COM STK
Equities	10,825		2343 PROLIANCE INTL INC COM
Equities	1,966,279		37726 PROLOGIS SH BEN INT
Equities	58,270		1118 PROLOGIS SH BEN INT
Equities	11,155,035		214026 PROLOGIS SH BEN INT
Equities	12,310,744		236200 PROLOGIS SH BEN INT
Equities	49,959		4065 PROQUEST CO COM
Equities	128,271		3900 PROSPERITY BANCSHARES INC COM
Equities	5,328		380 PROTECTION ONE INC COM NEW COM NEW
Equities	2,783,214		59700 PROTECTIVE LIFE CORP COM
Equities	501,165		10750 PROTECTIVE LIFE CORP COM
Equities	12,240		600 PROVIDENCE & WORCESTER RR CO COM STK
Equities	247,743		6808 PROVIDENT BANKSHARES CORP COM
Equities	39,750		1325 PROVIDENT FINL HLDGS INC COM
Equities	199,083		11091 PROVIDENT FINL SVCS INC COM
Equities	46,865		3545 PROVIDENT NY BANCORP COM
Equities	8,973		1236 PROXYMED INC COM NEW
Equities	5,936,280		76400 PRUDENTIAL FINL INC COM
Equities	178,322		2295 PRUDENTIAL FINL INC COM
Equities	1,634,300		27700 PS BUSINESS PKS INC CAL COM
Equities	177,000		3000 PS BUSINESS PKS INC CAL COM
Equities	216,107		12244 PSS WORLD MED INC COM
Equities	17,999		1025 PSYCHEMEDICS CORP COM NEW COM NEW
Equities	368,740		12866 PSYCHIATRIC SOLUTIONS INC COM
Equities	114,640		4000 PSYCHIATRIC SOLUTIONS INC COM
Equities	3,178		1400 PT 360 COM
Equities	868		350 PT THERAPEUTICS INC COM
Equities	75,377		1140 PUB SERVICE ENTERPRISE GROUP INC COM
Equities	2,565,456		38800 PUB SERVICE ENTERPRISE GROUP INC COM
Equities	29,373		387 PUBLIC STORAGE INC COM
Equities	10,056,750		132500 PUBLIC STORAGE INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	6,375,600	84000	PUBLIC STORAGE INC COM
Equities	1,036,642	13658	PUBLIC STORAGE INC COM
Equities	141	4700	PUBLICARD INC COM
Equities	404,898	18850	PUGET ENERGY INC NEW COM
Equities	29,988	1800	PULASKI FINL CORP COM
Equities	2,984,371	103660	PULTE HOMES INC COM
Equities	28,617	994	PULTE HOMES INC COM
Equities	994,407	34540	PULTE HOMES INC COM
Equities	15,244	4120	PVTPL RETRACTABLE TECHNOLOGIES INC COM
Equities	36,288	1200	PW EAGLE INC COM
Equities	163,296	5400	PW EAGLE INC COM
Equities	103,132	5900	PWR INTEGRATIONS INC COM
Equities	3,925	500	Q E P INC COM
Equities	49,600	6400	QAD INC COM
Equities	11,637	675	QCR HLDGS INC COM
Equities	468,962	27202	QLOGIC CORP COM
Equities	13,758	798	QLOGIC CORP COM
Equities	11,928	2800	QMED INC
Equities	33,660	1800	QUAKER CHEM CORP COM
Equities	4,488	3300	QUAKER FABRIC CORP NEW COM
Equities	1,133,981	28300	QUALCOMM INC COM
Equities	2,844,970	71000	QUALCOMM INC COM
Equities	10,389,350	259280	QUALCOMM INC COM
Equities	313,307	7819	QUALCOMM INC COM
Equities	132,552	3600	QUALITY SYS INC COM STK
Equities	8,710	2600	QUALSTAR CORP COM
Equities	286,889	6661	QUANEX CORP COM
Equities	213,929	4967	QUANEX CORP COM
Equities	295,477	17050	QUANTA SVCS INC COM
Equities	250,419	14450	QUANTA SVCS INC COM
Equities	82,153	31356	QUANTUM CORP DSSG COM
Equities	7,140	2100	QUANTUM FL SYS TECHNOLOGIES WORLDWIDE INC COM
Equities	47,816	798	QUEST DIAGNOSTICS INC COM
Equities	1,414,951	23614	QUEST DIAGNOSTICS INC COM
Equities	134,784	9600	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	1,050,395	13050	QUESTAR CORP COM
Equities	523,185	6500	QUESTAR CORP COM
Equities	4,760	2800	QUESTCOR PHARMACEUTICALS INC COM
Equities	23,961	4900	QUICKLOGIC CORP CDT-COM STK
Equities	314,726	8550	QUICKSILVER RES INC COM
Equities	52,250	5500	QUIDEL CORP COM
Equities	265,524	21800	QUIKSILVER INC COM
Equities	1,652	200	QUIPP INC COM
Equities	30,634	1700	QUIXOTE CORP COM
Equities	19,386	7514	QUOVADX INC COM
Equities	701,403	86700	QWEST COMMUNICATIONS INTL INC COM
Equities	1,988,619	245812	QWEST COMMUNICATIONS INTL INC COM
Equities	58,750	7262	QWEST COMMUNICATIONS INTL INC COM
Equities	426,180	7882	R H DONNELLEY CORP COM NEW
Equities	789,425	12778	RADIAN GROUP INC COM
Equities	135,916	2200	RADIAN GROUP INC COM
Equities	59,192	5600	RADIANT SYS INC COM
Equities	32,197	4351	RADIO 1 INC CL D NON VTG
Equities	122,250	16300	RADIO ONE INC CL A
Equities	188,625	25150	RADIO ONE INC CL A
Equities	0	1500	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	8,970	3900	RADIOLOGIX INC COM
Equities	9,772	698	RADIOSHACK CORP DEL COM
Equities	304,388	21742	RADIOSHACK CORP DEL COM
Equities	77,365	3523	RADISYS CORP COM
Equities	37,554	3300	RADYNE CORP
Equities	65,898	6300	RAILAMERICA INC COM STK USD0.001
Equities	7,696	1420	RAINMAKER SYS INC COM NEW
Equities	105,120	3600	RAIT INVT TR COM
Equities	232,809	5474	RALCORP HLDGS INC NEW COM
Equities	367,332	16104	RAMBUS INC DEL COM
Equities	40,395	1500	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	6,296	3180	RAMTRON INTL CORP COM NEW
Equities	130,512	4800	RANGE RES CORP COM
Equities	469,028	17250	RANGE RES CORP COM
Equities	161,775	5625	RARE HOSPITALITY INTL INC COM
Equities	299,104	10400	RARE HOSPITALITY INTL INC COM
Equities	119,700	3800	RAVEN INDS INC COM STK
Equities	394,002	12508	RAVEN INDS INC COM STK
Equities	452,173	14938	RAYMOND JAMES FNCL INC COM STK
Equities	3,473,483	114750	RAYMOND JAMES FNCL INC COM STK
Equities	482,746	12734	RAYONIER INC REIT
Equities	93,374	2095	RAYTHEON CO COM NEW COM NEW
Equities	3,079,787	69100	RAYTHEON CO COM NEW COM NEW
Equities	85,052	2200	RC2 CORP COM
Equities	10,542	2100	RCM TECHNOLOGIES INC COM NEW
Equities	224,337	16070	READERS DIGEST ASSN INC COM CL A NON VTG
Equities	30,488	3835	READING INTL INC CL A
Equities	72,576	5600	READY MIX INC COM
Equities	224,828	21012	REALNETWORKS INC COM
Equities	384,627	9295	RECKSON ASSOCS RLTY CORP REIT

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	5,834,580	141000	RECKSON ASSOCS RLTY CORP REIT
Equities	5,230,432	126400	RECKSON ASSOCS RLTY CORP REIT
Equities	70,200	3000	RED HAT INC COM
Equities	659,880	28200	RED HAT INC COM
Equities	29,565	2700	RED LIONS HOTELS CORP COM
Equities	127,680	3000	RED ROBIN GOURMET BURGERS INC COM
Equities	148,960	3500	RED ROBIN GOURMET BURGERS INC COM
Equities	7,905	431	REDBACK NETWORKS INC COM NEW COM NEW
Equities	17,255	1700	REDENVELOPE INC COM STK
Equities	4,048	1100	REDHOOK ALE BREWERY INC COM STK
Equities	205,086	4200	REDWOOD TR INC COM
Equities	11,200	1400	REFAC OPTICAL GROUP COM STK
Equities	569,535	12900	REGAL BELOIT CORP COM
Equities	281,324	6372	REGAL BELOIT CORP COM
Equities	202,119	4578	REGAL BELOIT CORP COM
Equities	142,748	7025	REGAL ENTMT GROUP CL A CL A
Equities	633,619	10195	REGENCY CTRS CORP COM
Equities	8,054,640	129600	REGENCY CTRS CORP COM
Equities	4,203,453	67634	REGENCY CTRS CORP COM
Equities	32,000	5000	REGENERATION TECHNOLOGIES INC DEL COM STK
Equities	137,174	10700	REGENERON PHARMACEUTICALS INC COM
Equities	39,264	9600	REGENT COMMUNICATIONS INC DEL COM STK ISIN# US7588651098
Equities	69,386	2095	REGIONS FINL CORP NEW COM
Equities	2,338,471	70606	REGIONS FINL CORP NEW COM
Equities	251,549	7064	REGIS CORP MINN COM
Equities	59,092	3400	REHABCARE GROUP INC COM
Equities	219,897	4474	REINS GROUP AMER INC COM
Equities	122,875	2500	REINS GROUP AMER INC COM
Equities	517,940	6244	RELIANCE STL & ALUM CO COM
Equities	393,266	4741	RELIANCE STL & ALUM CO COM
Equities	600,450	50121	RELANT ENERGY INC COM
Equities	28,929	2928	RELIV INTL INC COM
Equities	25,882	23529	REMEC INC COM NEW
Equities	12,656	934	RENAISSANCE LEARNING INC COM
Equities	557,290	11500	RENAISSANCE RE HLDGS LTD COM
Equities	36,315	900	RENASANT CORP COM
Equities	56,647	3700	RENOVIS INC COM
Equities	360,569	14504	RENT A CTR INC NEW COM
Equities	267,245	10750	RENT A CTR INC NEW COM
Equities	37,638	5100	RENT-WAY INC COM
Equities	22,320	4800	RENTECH INC COM STK
Equities	14,790	1500	RENTRAK CORP COM
Equities	14,783	1083	REP 1ST BANCORP INC COM
Equities	204,807	16530	REP BANCORP INC COM
Equities	35,741	1735	REP BANCORP INC KY CDT-CL A COM STK
Equities	754,761	18710	REP SVCS INC COM
Equities	403,400	10000	REP SVCS INC COM
Equities	15,476	5300	REPLIGEN CORP COM STK USD0.01
Equities	18,722	2300	REPROS THERAPEUTICS INC COM STK
Equities	2,899,818	115900	RES CONNECTION INC COM
Equities	220,176	8800	RES CONNECTION INC COM
Equities	100,000	5000	RES-CARE INC
Equities	13,468	2600	RESH FRONTIERS INC COM
Equities	535,230	11400	RESMED INC COM
Equities	60,960	3200	RESOURCE AMER INC CL A COM
Equities	398,321	11640	RESPIRONICS INC COM
Equities	25,130	3500	RESTORATION HARDWARE INC DEL COM
Equities	57,024	3200	RETAIL VENTURES INC COM STK
Equities	128,019	7184	RETAIL VENTURES INC COM STK
Equities	69,615	55250	REVLON INC CL A
Equities	22,876	2800	REWARDS NETWORK INC COM STK
Equities	31,211	2175	REX STORES CORP COM
Equities	332,770	10850	REYNOLDS & REYNOLDS CO CL A COM
Equities	207,176	6755	REYNOLDS & REYNOLDS CO CL A COM
Equities	45,659	396	REYNOLDS AMERN INC COM
Equities	1,586,067	13756	REYNOLDS AMERN INC COM
Equities	2,980	500	RF INDS LTD COM PAR \$0.01
Equities	215,517	36100	RF MICRO DEVICES INC COM
Equities	8,550	1500	RF MONOLITHICS INC COM
Equities	7,428	300	RGC RES INC COM
Equities	18,375	2500	RICHARDSON ELECTRS LTD COM
Equities	38,803	3988	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	35,735	1750	RIMAGE CORP COM
Equities	0	2	RIO GRANA RES INC COM
Equities	1,500	300	RIO VISTA ENERGY PARTNERS L P COM
Equities	13,622	3937	RITA MED SYS INC DEL COM ISIN US76774E1038
Equities	352,768	83200	RITE AID CORP COM
Equities	20,960	800	RIVERVIEW BANCORP INC COM STK
Equities	42,420	2100	RIVIERA HLDGS CORP COM
Equities	206,789	4292	RLI CORP COM
Equities	327,361	14948	RLTY INC CORP COM
Equities	57,508	2200	ROBBINS & MYERS INC COM
Equities	1,120,980	26690	ROBERT HALF INTL INC COM
Equities	33,516	798	ROBERT HALF INTL INC COM
Equities	5,495	700	ROBERTS REALTY INVS INC COM
Equities	16,357	1100	ROCHESTER MED CORP COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	2,425		500 ROCK OF AGES CORP DEL CL A CL A
Equities	106,865		6700 ROCK-TENN CO CL A CL A
Equities	1,778,647		24700 ROCKWELL AUTOMATION
Equities	57,464		798 ROCKWELL AUTOMATION
Equities	44,584		798 ROCKWELL COLLINS INC COM
Equities	625,744		11200 ROCKWELL COLLINS INC COM
Equities	1,491,729		26700 ROCKWELL COLLINS INC COM
Equities	6,174		900 ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024
Equities	17,000		800 ROCKY BRANDS INC COM STK
Equities	15,016		1156 ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03
Equities	132,181		2300 ROFIN SINAR TECHNOLOGIES INC COM
Equities	180,288		3200 ROGERS CORP COM
Equities	1,111,110		22169 ROHM & HAAS CO COM
Equities	35,786		714 ROHM & HAAS CO COM
Equities	128,583		6547 ROLLINS INC COM
Equities	288,099		14669 ROLLINS INC COM
Equities	715,395		55500 ROME BANCORP INC NEW COM STK
Equities	646,085		13820 ROPER INDS INC NEW COM
Equities	622,710		22200 ROSS STORES INC COM
Equities	2,465,595		87900 ROSS STORES INC COM
Equities	17,724		498 ROWAN COMPANIES INC COM
Equities	245,571		6900 ROWAN COMPANIES INC COM
Equities	651,297		18300 ROWAN COMPANIES INC COM
Equities	4,163		2570 ROWE COMPANIES (THE)
Equities	27,315		1125 ROYAL BANCSHARES PA INC CL A CL A
Equities	416,925		10900 ROYAL CARIBBEAN CRUISES COM STK
Equities	784,125		20500 ROYAL CARIBBEAN CRUISES COM STK
Equities	100,152		3600 ROYAL GOLD INC COM STK USD0.01
Equities	8,036		1522 ROYALE ENERGY INC
Equities	120,186		4950 RPC INC COM
Equities	356,202		19789 RPM INTL INC
Equities	344,340		19130 RPM INTL INC
Equities	239,330		4286 RTI INTL METALS INC COM
Equities	9,121		850 RTW INC COM NEW COM NEW
Equities	5,100		600 RUBIOS RESTAURANTS INC COM ISIN #US78116B1026
Equities	257,672		10556 RUBY TUESDAY INC COM
Equities	240,683		9860 RUBY TUESDAY INC COM
Equities	159,389		6503 RUDDICK CORP COM
Equities	79,797		5503.25 RUDOPHL TECHNOLOGIES INC COM
Equities	24,178		2200 RURAL CELLULAR CORP CL A
Equities	14,000		2000 RURAL/METRO CORP COM
Equities	24,508		1999 RUSS BERRIE & CO INC COM
Equities	102,998		8648 RYANS RESTAURANT GROUP INC COM
Equities	549,242		9400 RYDER SYS INC COM
Equities	17,412		298 RYDER SYS INC COM
Equities	115,344		4272 RYERSON INC
Equities	348,560		8000 RYLAND GROUP INC COM
Equities	145,282		4372 S & T BANCORP INC COM STK
Equities	273,925		10372 S FINL GROUP INC COM
Equities	5,394		600 S STR FINL CORP COM
Equities	61,200		2400 S W BANCORP INC OKLA COM
Equities	202,958		6476 S W GAS CORP COM
Equities	57,708		2100 S Y BANCORP INC COM
Equities	1,919,792		117275 S.W. AIRL CO COM
Equities	4,017,198		245400 S.W. AIRL CO COM
Equities	54,086		3304 S.W. AIRL CO COM
Equities	68,131		14194 S1 CORP COM STK
Equities	22,468		4115 SABA SOFTWARE INC COM NEW STK
Equities	413,600		18800 SABRE HLDGS CORP
Equities	13,156		598 SABRE HLDGS CORP
Equities	485,650		22075 SABRE HLDGS CORP
Equities	33,697		598 SAFECO CORP COM
Equities	1,036,840		18400 SAFECO CORP COM
Equities	50,164		23224 SAFEGUARD SCIENTIFICS INC COM
Equities	81,370		4592 SAFENET INC COM
Equities	147,405		3100 SAFETY INS GROUP INC COM
Equities	1,794,000		69000 SAFEWAY INC COM NEW
Equities	57,070		2195 SAFEWAY INC COM NEW
Equities	429		1160 SAFLINK CORP COM NEW STK
Equities	33,975		3750 SAGA COMMUNICATIONS INC
Equities	333,749		20640 SAKS INC COM
Equities	130,977		8100 SAKS INC COM
Equities	48,137		3700 SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	282,596		10600 SALESFORCE COM INC COM STK
Equities	90,024		7319 SALIX PHARMACEUTICALS LTD COM DE
Equities	72		400 SALON MEDIA GROUP INC COM
Equities	5,096		2150 SALTON INC COM
Equities	2,856		2800 SAMSONITE CORP NEW COM
Equities	15,110		1000 SANDERS MORRIS HARRIS GROUP INC COM
Equities	104,963		3750 SANDERSON FARMS INC COM
Equities	3,614,482		70900 SANDISK CORP COM
Equities	1,515,126		29720 SANDISK CORP COM
Equities	48,686		955 SANDISK CORP COM
Equities	108,180		3000 SANDY SPRING BANCORP INC CMT-COM
Equities	117,925		8900 SANFILIPPO JOHN B & SON INC COM
Equities	14,575		1100 SANFILIPPO JOHN B & SON INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	30,090		5100 SANGAMO BIOSCIENCES INC COM STK
Equities	402,914		87590 SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM
Equities	10,557		2295 SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM
Equities	36,495		5488 SANTARUS INC COM
Equities	166,420		31400 SAPIENT CORP COM
Equities	79,224		14948 SAPIENT CORP COM
Equities	1,884,048		117606 SARA LEE CORP COM
Equities	56,214		3509 SARA LEE CORP COM
Equities	4,536		2400 SATCON TECH CORP COM
Equities	48,298		1900 SAUER-DANFOSS INC COM
Equities	130,496		3200 SAUL CTRS INC COM
Equities	63,525		12100 SAVIENT PHARMACEUTICALS INC COM STK
Equities	36,687		1239 SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK
Equities	183,040		16000 SAXON CAP INC REIT
Equities	470,520		18000 SBA COMMUNICATIONS CORP CL A COM
Equities	441		900 SBE INC COM NEW
Equities	4		1000 SCAN OPTICS INC COM
Equities	661,763		17153 SCANA CORP NEW COM
Equities	140,736		4800 SCANSOURCE INC COM
Equities	427,486		14580 SCANSOURCE INC COM
Equities	10,500		600 SCHAWK INC CL A COM STK
Equities	677,585		14500 SCHEIN HENRY INC COM
Equities	4,342,646		228200 SCHERING-PLOUGH CORP COM
Equities	4,283,653		225100 SCHERING-PLOUGH CORP COM
Equities	131,174		6893 SCHERING-PLOUGH CORP COM
Equities	32,064		4800 SCHIFF NUTRITION INTL INC COM
Equities	4,036,820		62000 SCHLUMBERGER LTD COM STK
Equities	357,454		5490 SCHLUMBERGER LTD COM STK
Equities	11,876,064		182400 SCHLUMBERGER LTD COM STK
Equities	127,728		3600 SCHNITZER STL INDS INC CL A
Equities	134,525		5180 SCHOLASTIC CORP COM
Equities	105,105		3300 SCHOOL SPECIALTY INC WI COM
Equities	136,058		5944 SCHULMAN A INC COM
Equities	76,912		4813 SCHWAB CHARLES CORP COM NEW
Equities	2,731,525		170934 SCHWAB CHARLES CORP COM NEW
Equities	62,200		2873 SCHWEITZER-MAUDUIT INTL INC COM COM
Equities	252		3600 SCI DYNAMICS CORP COM
Equities	20,610		9000 SCICLONE PHARMACEUTICALS INC DEL COM
Equities	100,877		4350 SCIELE PHARMA INC COM STK
Equities	374,010		10500 SCIENTIFIC GAMES CORP
Equities	10,120		2200 SCIENTIFIC LEARNING CORP OC-COM OC-COM
Equities	8,976		2943 SCM MICROSYSTEMS INC COM
Equities	10,968		2675 SCO GROUP INC COM STK
Equities	298,271		7048 SCOTTS MIRACLE-GRO COMPANY CL A CL A
Equities	53,568		2304 SCPIE HLDGS INC COM
Equities	1,591,866		36900 SCRIPPS E.W INC NEW CL A COM
Equities	552,192		12800 SCRIPPS E.W INC NEW CL A COM
Equities	16,954		393 SCRIPPS E.W INC NEW CL A COM
Equities	120,320		94 SEABOARD CORP DEL COM
Equities	48,137		2988 SEABRIGHT INS HLDGS INC COM
Equities	37,236		5350 SEACHANGE INTL INC COM
Equities	87,879		3300 SEACOAST BKG CORP FLA COM
Equities	284,312		3463 SEACOR HLDGS INC COM
Equities	830,888		36700 SEAGATE TECH HLDGS COM USD0.00001
Equities	1,880,931		83080 SEAGATE TECH HLDGS COM USD0.00001
Equities	656,208		12600 SEALED AIR CORP NEW COM STK
Equities	20,728		398 SEALED AIR CORP NEW COM STK
Equities	72,310		467 SEARS HLDGS CORP COM
Equities	2,361,465		15251 SEARS HLDGS CORP COM
Equities	28,980		6300 SEATTLE GENETICS INC COM
Equities	58,308		6780 SECURE COMPUTING CORP COM
Equities	1,122		5100 SEDONA CORP PA COM
Equities	547,456		11200 SEI INVTS CO COM
Equities	303,056		6200 SEI INVTS CO COM
Equities	395,928		8100 SEI INVTS CO COM
Equities	173,524		3550 SEI INVTS CO COM
Equities	902		1 SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	225,749		9828 SELECT COMFORT CORP OC-CAP STK
Equities	160,790		7000 SELECT COMFORT CORP OC-CAP STK
Equities	15,375		6150 SELECTICA INC DEL COM
Equities	262,812		4704 SELECTIVE INS GROUP INC COM
Equities	78,218		1400 SELECTIVE INS GROUP INC COM
Equities	19,460		3500 SEMCO ENERGY INC COM
Equities	49,610		5500 SEMITool INC COM
Equities	1,611,538		35434 SEMPRA ENERGY INC COM STK
Equities	55,577		1222 SEMPRA ENERGY INC COM STK
Equities	208,080		14400 SEMTECH CORP
Equities	18,376		800 SENECA FOODS CORP NEW CL A
Equities	208,401		11636 SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	183,381		8770 SENSIENT TECHNOLOGIES CORP COM
Equities	37,720		5125 SENTO CORP COM NEW
Equities	582,828		10200 SEPRACOR INC COM
Equities	1,005,664		17600 SEPRACOR INC COM
Equities	51,916		637 SEQUA CORP CL A
Equities	3,180		1866 SEQUENOM INC COM NEW STK
Equities	407,611		50075 SERVICE CORP INTL COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	487,266	47170	SERVICEMASTER CO COM
Equities	582,612	56400	SERVICEMASTER CO COM
Equities	33,330	3000	SHARPER IMAGE CORP COM
Equities	216,840	7800	SHAW GROUP INC COM
Equities	0	200	SHELBOURNE PPTYS I INC COM
Equities	0	200	SHELBOURNE PPTYS II INC COM
Equities	0	200	SHELBOURNE PPTYS III INC COM
Equities	510	600	SHELLS SEAFOOD RESTAURANTS INC COM
Equities	65,800	1400	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	845,144	17800	SHERWIN-WILLIAMS CO COM
Equities	23,645	498	SHERWIN-WILLIAMS CO COM
Equities	275,384	5800	SHERWIN-WILLIAMS CO COM
Equities	42,112	2800	SHILOH INDS INC COM
Equities	115,977	6700	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	64,422	2700	SHOE CARNIVAL INC COM
Equities	7,240	1000	SHOE PAVILION INC COM
Equities	44,765	1650	SHORE BANCSHARES INC COM
Equities	183,961	5612	SHUFFLE MASTER INC COM
Equities	49,056	1600	SI INTL INC COM
Equities	10,164	4200	SIEBERT FINL CORP COM
Equities	357,448	7938	SIERRA HLTH SVCS INC COM
Equities	315,896	22564	SIERRA PAC RES NEW COM
Equities	3,374	700	SIFCO INDS INC COM STK
Equities	1,820	1300	SIGA TECHNOLOGIES INC COM
Equities	38,663	4100	SIGMA DESIGNS INC COM
Equities	675,552	9300	SIGMA-ALDRICH CORP COM
Equities	21,647	298	SIGMA-ALDRICH CORP COM
Equities	18,084	4400	SIGMATEL INC COM
Equities	5,887	700	SIGMATRON INTL INC COM
Equities	5	500	SIGNAL APPAREL INC
Equities	36,071	1114	SIGNATURE BK NY N Y COM
Equities	155,960	4214	SILGAN HLDGS INC COM
Equities	403,409	10900	SILGAN HLDGS INC COM
Equities	148,764	13800	SILICON IMAGE INC COM STK
Equities	260,110	7400	SILICON LABORATORIES INC COM
Equities	75,110	18500	SILICON STORAGE TECH INC COM
Equities	7,448	700	SIMCLAR INC COM STK
Equities	75,426	2600	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	72,821	878	SIMON PPTY GROUP INC COM
Equities	23,272,964	280600	SIMON PPTY GROUP INC COM
Equities	14,199,328	171200	SIMON PPTY GROUP INC COM
Equities	3,011,966	36315	SIMON PPTY GROUP INC COM
Equities	28,500	7600	SIMPLETECH INC COM
Equities	246,870	6848	SIMPSON MFG INC COM
Equities	82,381	9624	SINCLAIR BROADCAST GROUP INC CL A
Equities	79,153	6520	SIRENZA MICRODEVICES INC COM
Equities	207,303	6434	SIRF TECHNOLOGY HLDGS INC COM
Equities	96,660	3000	SIRF TECHNOLOGY HLDGS INC COM
Equities	955,895	201241	SIRIUS SATELLITE RADIO INC COM
Equities	36,765	6450	SIRNA THERAPEUTICS INC COM
Equities	23,706	3664	SIRVA INC COM
Equities	54,488	13900	SITEL CORP COM
Equities	25,696	1600	SIZELER PPTY INVESTORS MD
Equities	86,530	3400	SJW CORP COM
Equities	89,207	3700	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	412,561	17474	SKY FINL GROUP INC COM STK
Equities	77,004	1800	SKYLINE CORP COM
Equities	255,043	10284	SKYWEST INC COM
Equities	317,440	12800	SKYWEST INC COM
Equities	159,228	28898	SKYWORKS SOLUTIONS INC COM
Equities	677,838	6192	SL GREEN RLTY CORP COM STK
Equities	9,239,268	84400	SL GREEN RLTY CORP COM STK
Equities	8,823,282	80600	SL GREEN RLTY CORP COM STK
Equities	19,416	1200	SL INDS INC COM
Equities	2,773,008	52400	SLM CORP COM
Equities	2,730,672	51600	SLM CORP COM
Equities	103,670	1959	SLM CORP COM
Equities	3,572,100	67500	SLM CORP COM
Equities	23,790	3900	SM&A COM
Equities	33,966	2017	SMART & FINAL INC COM
Equities	167,870	3621	SMITH A O CORP COM
Equities	1,460,751	32848	SMITH INTL INC COM
Equities	49,662	3100	SMITH MICRO SOFTWARE INC COM STK
Equities	418,208	14506	SMITHFIELD FOODS INC COM
Equities	6,114	600	SMITHWAY MTR XPRESS CORP CL A
Equities	435,557	9744	SMUCKER J M CO COM NEW
Equities	465,935	42590	SMURFIT-STONE CONTAINER CORP COM
Equities	1,427,670	130500	SMURFIT-STONE CONTAINER CORP COM
Equities	383,990	9500	SNAP-ON INC COM
Equities	12,045	298	SNAP-ON INC COM
Equities	4,758	3900	SOCKET COMMUNICATIONS INC COM STK
Equities	14,675	4291	SOLECTRON CORP COM
Equities	483,841	141474	SOLECTRON CORP COM
Equities	4,429	521	SOLEXA INC COM
Equities	34,380	1800	SOMANETICS CORP COM NEW STK
Equities	9,984	600	SONESTA INTL HOTELS CORP CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	186,312	8400	SONIC AUTOMOTIVE INC CL A
Equities	124,208	5600	SONIC AUTOMOTIVE INC CL A
Equities	291,954	14043	SONIC CORP COM
Equities	7,348	4400	SONIC FDRY INC COM
Equities	18,450	4100	SONIC INNOVATIONS INC COM
Equities	72,600	4400	SONIC SOLUTIONS COM
Equities	119,567	13300	SONICWALL INC COM
Equities	525,707	16610	SONOCO PROD CO COM
Equities	105,408	2700	SONOSITE INC COM
Equities	173,250	35000	SONUS NETWORKS INC COM ISIN US8359161077
Equities	8,964	1800	SONUS PHARMACEUTICALS INC COM
Equities	252,131	9605	SOTHEBYS HLDGS INC CL A (DE)
Equities	29,750	2500	SOURCE INTERLINK COMPANIES INC COM NEW
Equities	125,994	4600	SOUTH JERSEY INDS INC COM
Equities	3,682,545	114900	SOUTHERN CO COM STK
Equities	112,496	3510	SOUTHERN CO COM STK
Equities	5,200	400	SOUTHERN MO BANCORP INC COM
Equities	457,693	16914	SOUTHERN UN CO NEW COM
Equities	551,715	6190	SOUTH COPPER CORP DEL COM
Equities	10,692	528	SOUTHWEST GA FINL CORP CDT-COM CDT-COM
Equities	31,505	2632	SOUTHWEST WTR CO COM STK
Equities	847,552	27200	SOUTHWESTN ENERGY DE COM
Equities	1,235,457	60830	SOVEREIGN BANCORP INC COM
Equities	34,761	1711.5	SOVEREIGN BANCORP INC COM
Equities	142,161	2799	SOVRAN SELF STORAGE INC COM
Equities	2,832	2400	SPACEHAB INC COM
Equities	5,325	500	SPAN AMER MED SYS INC COM
Equities	39,092	7650	SPANISH BROADCASTING SYS INC CL A COM STK
Equities	752	800	SPAR GROUP INC COM
Equities	27,684	1800	SPARTAN MTRS INC COM
Equities	13,167	900	SPARTAN STORES INC COM
Equities	127,645	5648	SPARTECH CORP COM NEW
Equities	15,937	1886	SPARTON CORP COM STK
Equities	1,031	2643	SPECIALIZED HEALTH PRODS INTL INC COM STK
Equities	33,516	3800	SPECTRALINK COM
Equities	50,384	4700	SPECTRANETICS CORP COM
Equities	74,122	5737	SPECTRUM BRANDS INC COM
Equities	24,975	2700	SPECTRUM CTL INC COM
Equities	5,179	1328	SPECTRUM PHARMACEUTICALS INC COM
Equities	901	1700	SPECTRX INC COM
Equities	2,112	1600	SPEEDUS CORP 6/6/02 COM
Equities	94,350	2500	SPEEDWAY MOTORSPORTS INC COM
Equities	106,367	11663	SPHERION CORP COM STK ISIN# US8484201053
Equities	3,645	2300	SPHERIX INC COM
Equities	0	500	SPINNAKER INDS INC CL A
Equities	10,542	1400	SPIRE CORP COM
Equities	1	29	SPLINEX TECHNOLOGY INC COM
Equities	18,655	2275	SPORT CHALET INC CL A
Equities	2,535	325	SPORT CHALET INC CL B
Equities	2,400	500	SPORT-HALEY INC COM
Equities	9,177,529	459106	SPRINT NEXTEL CORP
Equities	3,666,166	183400	SPRINT NEXTEL CORP
Equities	5,599,539	280117	SPRINT NEXTEL CORP
Equities	277,701	13892	SPRINT NEXTEL CORP
Equities	112,844	3511	SPSS INC COM
Equities	517,873	9256	SPX CORP COM
Equities	175,758	6600	SRA INTL INC CL A
Equities	6,900	1200	SRI / SURGICAL EXPRESS INC COM
Equities	12,475	2500	SRS LABS INC COM
Equities	73,671	2264	ST AUTO FINL CORP COM
Equities	464,935	9990	ST JOE CO COM
Equities	55,373	1708	ST JUDE MED INC COM
Equities	1,838,214	56700	ST JUDE MED INC COM
Equities	390,425	9700	ST MARY LAND & EXPL CO COM
Equities	249,550	6200	ST MARY LAND & EXPL CO COM
Equities	145,375	3261	ST PAUL TRAVELERS CORP
Equities	4,774,964	107110	ST PAUL TRAVELERS CORP
Equities	2,991,635	51500	ST STR CORP COM
Equities	86,903	1496	ST STR CORP COM
Equities	2,323,600	40000	ST STR CORP COM
Equities	1,731,082	29800	ST STR CORP COM
Equities	479,964	7050	STA CASINOS INC COM
Equities	25,542	3300	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	183,150	5550	STAGE STORES INC COM NEW COM NEW
Equities	121,017	4350	STAMPS COM INC COM NEW
Equities	94,588	3400	STAMPS COM INC COM NEW
Equities	483,645	9500	STANCORP FINL GROUP INC COM
Equities	70,867	2335	STANDEX INTL CORP COM
Equities	57,528	2400	STANLEY FURNITURE INC COM NEW COM NEW
Equities	16,055	340	STANLEY WKS COM
Equities	594,972	12600	STANLEY WKS COM
Equities	2,752,416	113175	STAPLES INC COM
Equities	80,061	3292	STAPLES INC COM
Equities	6,199,168	254900	STAPLES INC COM
Equities	3,113	400	STAR BUFFET INC COM
Equities	135,785	3596	STARBUCKS CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	4,621,824	122400	STARBUCKS CORP COM
Equities	13,650	1000	STARRETT L S CO CL A
Equities	41,860	2800	STARTEK INC COM
Equities	2,012,942	33360	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	2,419,634	40100	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	59,013	978	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	7,642,725	126661	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	4,652,214	77100	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	17,571	1018	STATE BANCORP INC N Y COM
Equities	76,405	3500	STD MICROSYSTEMS CORP COM
Equities	111,333	5100	STD MICROSYSTEMS CORP COM
Equities	21,684	2600	STD MTR PRODS INC COM
Equities	263,785	10264	STD PAC CORP NEW COM
Equities	65,305	5511	STD REGISTER CO COM
Equities	88,872	5870	STEAK N SHAKE CO COM
Equities	542,224	8248	STEEL DYNAMICS INC COM
Equities	444,150	27000	STEELCASE INC CL A COM
Equities	142,819	8682	STEELCASE INC CL A COM
Equities	1,680	2100	STEELCLOUD INC COM
Equities	207,200	14000	STEIN MART INC COM
Equities	72,683	4911	STEIN MART INC COM
Equities	39,232	1600	STEINWAY MUSICAL INSTRS INC ORD COM
Equities	45,267	4740	STELLENT INC COM
Equities	55,145	26900	STEMCELLS INC COM
Equities	56,844	1800	STEPAN CO COM
Equities	462,210	7100	STERICYCLE INC COM
Equities	253,746	11100	STERIS CORP COM
Equities	82,914	4252	STERLING BANCORP COM
Equities	216,977	11127	STERLING BANCORP COM
Equities	137,813	7350	STERLING BANCSHARES INC COM
Equities	132,480	4800	STERLING CONSTR INC COM
Equities	86,571	3953	STERLING FINL CORP COM
Equities	157,340	5157	STERLING FINL CORP WASH COM
Equities	5,339,250	175000	STERLING FINL CORP WASH COM
Equities	130,410	22680	STEWART ENTERPRISES INC CL A COM
Equities	98,037	2700	STEWART INFORMATION SVCS CORP COM
Equities	65,888	1866	STIFEL FINL CORP COM
Equities	112,953	8908	STILLWATER MNG CO COM
Equities	46,656	2400	STL TECHNOLOGIES INC COM
Equities	1,770	1500	STOCKERYALE INC COM USD0.001 (RESTRICTED)
Equities	300,248	6450	STONE ENERGY CORP COM
Equities	197,232	4237	STONE ENERGY CORP COM
Equities	38,155	4597	STONERIDGE INC COM
Equities	6,077	985	STRATAGENE HLDG CORP COM
Equities	53,028	1800	STRATASYS INC COM
Equities	8,820	3000	STRATEGIC DIAGNOSTICS INC COM
Equities	6,160	440	STRATEGIC DISTR INC COM NEW STK
Equities	3,150,406	151900	STRATEGIC HOTELS & RESORTS INC
Equities	121,080	5838	STRATEGIC HOTELS & RESORTS INC
Equities	55,189	16280	STRATEX NETWORKS INC COM
Equities	16,673	2434	STRATOS INTL INC COM STK
Equities	49,810	1000	STRATTEC SEC CORP COM
Equities	40,200	1500	STRATUS PPTY INC COM NEW
Equities	247,268	2546	STRAYER ED INC COM
Equities	75,140	28900	STREICHER MOBILE FUELING INC COM
Equities	103,502	7847	STRIDE RITE CORP COM
Equities	1,819,152	43200	STRYKER CORP COMMON COMMON
Equities	57,943	1376	STRYKER CORP COMMON COMMON
Equities	136,956	678	STUD LN CORP COM
Equities	34,500	5520	STURM RUGER & CO INC COM
Equities	0	1505	STYLESITE MARKETING INC COM
Equities	75,325	2300	SUFFOLK BANCORP COM
Equities	54	45	SUGGESTION BOX INC COM STK
Equities	106,684	14900	SULPHCO INC COM
Equities	55,146	2600	SUMMIT BANCSHARES INC FT WORTH TEX COM
Equities	20,265	3232	SUMTOTAL SYS INC COM
Equities	36,751	2263	SUN BANCORP INC N J COM
Equities	124,655	3832	SUN COMMUNITIES INC COM
Equities	28,053	1350	SUN HYDRAULICS CORP COM
Equities	66,101	15928	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
Equities	2,285,239	550660	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
Equities	133,608	1752	SUN TR BANKS INC COM
Equities	1,914,126	25100	SUN TR BANKS INC COM
Equities	4,256,833	55820	SUN TR BANKS INC COM
Equities	3,376	800	SUNAIR SVCS CORP FORMERLY SUNAIR ELECTRSINC TO 11/30/2005 COM
Equities	17,205	11470	SUNCOM WIRELESS HLDGS INC CL A
Equities	44,415	641	SUNOCO INC COM
Equities	1,524,380	22000	SUNOCO INC COM
Equities	33,624	1200	SUNPOWER CORP COM CL A
Equities	177,015	6402	SUNRISE SENIOR LIVING
Equities	2,246,338	77300	SUNSTONE HOTEL INVS INC NEW COM
Equities	331,284	11400	SUNSTONE HOTEL INVS INC NEW COM
Equities	7,992	5550	SUNTRON CORP COM
Equities	957,410	31186	SUPER VALU INC COM
Equities	27,968	911	SUPER VALU INC COM
Equities	2,574	1262	SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	25,773	7100	SUPERGEN INC COM
Equities	11,000	1000	SUPERIOR BANCORP COM STK
Equities	464,430	13700	SUPERIOR ENERGY SVCS INC COM
Equities	101,418	5545	SUPERIOR INDS INTL INC COM
Equities	6,550	500	SUPERIOR UNIFORM GROUP INC COM
Equities	11,115	1710	SUPERTEL HOSPITALITY INC COM
Equities	99,850	2500	SUPERTEX INC COM
Equities	215,676	5400	SUPERTEX INC COM
Equities	31,126	7900	SUPPORT SOFT INC
Equities	9,449	1316	SUPREME INDS INC CL A
Equities	57,960	3000	SUREWEST COMMUNICATIONS COM
Equities	108,330	3000	SURMEDICS INC COM
Equities	200,545	8391	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	271,305	5968	SVB FINL GROUP COM
Equities	2,273,000	50000	SVB FINL GROUP COM
Equities	240,408	5600	SWIFT ENERGY CO COM
Equities	285,840	9000	SWIFT TRANSN INC COM
Equities	137,965	4344	SWIFT TRANSN INC COM
Equities	312,518	9840	SWIFT TRANSN INC COM
Equities	74,676	3096	SWS GROUP INC COM
Equities	291,194	15010	SYBASE INC COM
Equities	140,070	34500	SYCAMORE NETWORKS INC COM
Equities	66,191	4096	SYKES ENTERPRISES INC COM
Equities	2,508,140	161399	SYMANTEC CORP COM
Equities	183,372	11800	SYMANTEC CORP COM
Equities	74,530	4796	SYMANTEC CORP COM
Equities	174,384	8400	SYMBION INC DEL COM
Equities	11,837	1097	SYMBOL TECHNOLOGIES INC COM
Equities	422,741	39179	SYMBOL TECHNOLOGIES INC COM
Equities	1,240	800	SYMBOLON PHARMACEUTICALS INC CL A
Equities	60,894	8613	SYMMETRICOM INC DEL
Equities	60,720	3300	SYMS CORP COM
Equities	147,315	6100	SYNXX TECHNOLOGIES INC COM
Equities	786	200	SYNAGRO TECHNOLOGIES INC COM NEW COM NEW
Equities	11,592	900	SYNALLOY CORP COM
Equities	100,580	4700	SYNAPTICS INC COM
Equities	8,792	1400	SYNERGETICS USA INC FORMERLY SYNERGETIC COM
Equities	45	40	SYNERGY BRANDS INC REV SPLIT TO SYNERGY BRANDS NEW SEC #2001056 2/11/03
Equities	456,637	24328	SYNOPSIS INC COM
Equities	21,626	2200	SYNOVIS LIFE TECHNOLOGIES INC COM
Equities	1,160,538	43336	SYNOVUS FINL CORP COM
Equities	40,036	1495	SYNOVUS FINL CORP COM
Equities	2,166,502	80900	SYNOVUS FINL CORP COM
Equities	29,350	5000	SYNPLICITY INC OC-COM
Equities	2,578	1074	SYNTAX-BRILLIAN CORP COM
Equities	45,114	2205	SYNTEL INC COM
Equities	42,490	7000	SYNTROLEUM CORP COM
Equities	27,405	2900	SYPRIS SOLUTIONS INC COM STK
Equities	2,931,865	95938	SYSCO CORP COM
Equities	2,322,560	76000	SYSCO CORP COM
Equities	88,471	2895	SYSCO CORP COM
Equities	52,775	6766	SYSTEMAX INC COM
Equities	39,350	2020	T-3 ENERGY SVCS INC COM
Equities	225,979	10462	T-HQ INC COM NEW
Equities	93,960	4350	T-HQ INC COM NEW
Equities	1,474	2200	TAG-IT PAC INC COM STK
Equities	137,514	12900	TAKE-TWO INTERACTIVE SOFTWARE INC
Equities	88,486	4796	TALBOTS INC COM CDT-COM
Equities	32,807	5300	TALK AMER HLDGS INC COM NEW COM NEW
Equities	136,688	6250	TALX CORP COM
Equities	12,432	1200	TANDY BRANDS ACCESSORIES INC COM STK
Equities	13,680	2000	TANDY LEATHER FACTORY INC COM
Equities	165,087	5100	TANGER FACTORY OUTLET CTRS INC COM
Equities	398,151	12300	TANGER FACTORY OUTLET CTRS INC COM
Equities	62,235	4500	TANOX INC COM STK
Equities	1,843	550	TAPESTRY PHARMACEUTICALS INC COM NEW COMNEW
Equities	5,967,027	122100	TARGET CORP COM
Equities	972,513	19900	TARGET CORP COM
Equities	200,025	4093	TARGET CORP COM
Equities	2,024	880	TARGETED GENETICS CORP COM NEW STK
Equities	58,849	4249	TARRAGON CORP NEW COM STK
Equities	5,850	3000	TARRANT APPAREL GROUP COM STK
Equities	78,309	9900	TASER INTL INC COM
Equities	15,040	1600	TASTY BAKING CO COM
Equities	2,899,810	70900	TAUBMAN CTRS INC COM
Equities	334,112	8169	TAUBMAN CTRS INC COM
Equities	10,900	1000	TB WOODS CORP COM
Equities	569,733	21540	TCF FNCL CORP COM
Equities	2,645,000	100000	TCF FNCL CORP COM
Equities	258,435	17450	TD AMERITRADE HLDG CORP COM STK
Equities	775,363	52354	TD AMERITRADE HLDG CORP COM STK
Equities	522,679	17748	TD BANKNORTH INC COM STK
Equities	746,057	25333	TD BANKNORTH INC COM STK
Equities	27,555	1100	TEAM INC COM STK
Equities	350,537	9150	TECH DATA CORP COM
Equities	14,360	1000	TECH OLYMPIC USA INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	2,528	400	TECH OPS SEVCON INC COM
Equities	4,449	481	TECH SOLUTIONS CO COM NEW
Equities	17,385	1900	TECH TEAM GLOBAL INC COM
Equities	18,500	400	TECHE HLDG CO COM
Equities	336,072	6600	TECHNE CORP COM
Equities	176,264	7614	TECHNITROL INC COM
Equities	500,490	33500	TECO ENERGY INC COM
Equities	13,401	897	TECO ENERGY INC COM
Equities	67,776	3530	TECUMSEH PRODS CO CL A
Equities	65,568	1593	TEJON RANCH CO COM
Equities	148,410	12017	TEKELEC COM
Equities	386,579	13140	TEKTRONIX INC COM
Equities	11,709	398	TEKTRONIX INC COM
Equities	585,810	14150	TEL & DATA SYS INC COM STK NEW
Equities	10,038	4200	TELECOMMUNICATION SYS INC CL A
Equities	1,343,160	41000	TELEDYNE TECHNOLOGIES INC COM
Equities	187,649	5728	TELEDYNE TECHNOLOGIES INC COM
Equities	308,454	5710	TELEFLEX INC COM
Equities	190,610	4900	TELEPHONE & DATA SYS INC SPL COM SPL COM
Equities	91,241	7207	TELETECH HLDGS INC COM
Equities	138,600	8400	TELIK INC COM STK
Equities	70,336	22400	TELKONET INC COM STK
Equities	846,330	63586	TELLABS INC COM
Equities	26,567	1996	TELLABS INC COM
Equities	4,824	2400	TELLULAR CORP COM NEW
Equities	737,364	17200	TEMPLE INLAND INC COM
Equities	21,178	494	TEMPLE INLAND INC COM
Equities	15,321	2195	TENET HEALTHCARE CORP COM
Equities	548,977	78650	TENET HEALTHCARE CORP COM
Equities	801,304	114800	TENET HEALTHCARE CORP COM
Equities	2,130	7100	TENFOLD CORP COM
Equities	60,185	1197	TENNANT CO COM
Equities	183,560	7060	TENNECO INC
Equities	1,683	825	TERABEAM INC COM
Equities	12,509	898	TERADYNE INC COM
Equities	768,936	55200	TERADYNE INC COM
Equities	454,787	32648	TERADYNE INC COM
Equities	782,296	7926	TEREX CORP NEW COM
Equities	98,200	15416	TERRA INDS INC COM
Equities	12,456	3460	TERREMARK WORLDWIDE INC COM NEW
Equities	836,658	11238	TESORO CORP
Equities	260,260	3500	TESORO CORP
Equities	18,036	900	TESSCO TECHNOLOGIES INC COM
Equities	156,750	5700	TESSERA TECHNOLOGIES INC COM STK
Equities	187,157	10550	TETRA TECH INC NEW COM
Equities	381,654	12600	TETRA TECHNOLOGIES INC DEL COM
Equities	223,126	4202	TEXAS INDS INC COM
Equities	7,300,223	241011	TEXAS INSTRS INC COM
Equities	225,994	7461	TEXAS INSTRS INC COM
Equities	2,189,880	57750	TEXAS REGL BANCSHARES INC CL A VTG
Equities	340,635	8983	TEXAS REGL BANCSHARES INC CL A VTG
Equities	58,626	636	TEXTRON INC COM
Equities	820,402	8900	TEXTRON INC COM
Equities	1,567,060	17000	TEXTRON INC COM
Equities	11,540	400	TF FINL CORP COM
Equities	522	3600	THEGLOBE COM INC COM COM
Equities	19,451	5704	THERAGENICS CORP COM
Equities	7,598	5800	THERMA-WAVE INC COM STK
Equities	916,328	25285	THERMO ELECTRON CORP COM
Equities	28,920	798	THERMO ELECTRON CORP COM
Equities	31,724	7700	THERMOGENESIS CORP COM NEW
Equities	58,972	4600	THESTREET COM INC COM COM
Equities	502,740	9800	THOMAS & BETTS CORP COM
Equities	9,814	700	THOMAS GROUP INC COM
Equities	305,235	6300	THOR INDS INC COM STK
Equities	98,283	7086	THORATEC CORP
Equities	638,223	22900	THORNBURG MTG INC COM
Equities	19,200	600	TIB FINL CORP COM
Equities	226,502	32128	TIBCO SOFTWARE INC COM
Equities	91	294	TIDEL TECHNOLOGIES INC COM
Equities	424,104	8620	TIDEWATER INC COM
Equities	275,520	5600	TIDEWATER INC COM
Equities	122,174	3700	TIFFANY & CO COM
Equities	23,048	698	TIFFANY & CO COM
Equities	716,534	21700	TIFFANY & CO COM
Equities	3,583	1100	TII NETWORK TECHNOLOGIES INC
Equities	24,976	800	TIMBERLAND BANCORP INC COM
Equities	228,010	8736	TIMBERLAND CO CL A
Equities	33	10	TIMCO AVIATION SVCS INC COM NEW
Equities	11,461,354	662506	TIME WARNER INC NEW COM
Equities	344,235	19898	TIME WARNER INC NEW COM
Equities	2,932,350	169500	TIME WARNER INC NEW COM
Equities	120,285	8100	TIME WARNER TELECOM INC CL A ISIN
Equities	449,034	13400	TIMKEN CO COM
Equities	80,453	4300	TITAN INTL INC ILL COM
Equities	11,984	5600	TITAN PHARMACEUTICALS INC DEL COM

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Asset Category	Market Value	Share/Par Value	Asset Description
Equities	206,280	6000	TITANIUM METALS CORP COM NEW
Equities	332,798	9680	TITANIUM METALS CORP COM NEW
Equities	93,665	13100	TIVO INC COM
Equities	111,540	15600	TIVO INC COM
Equities	47,915	2096	TJX COS INC COM NEW
Equities	1,618,488	70800	TJX COS INC COM NEW
Equities	48,300	2100	TODD SHIPYARDS CORP COM
Equities	454,532	17776	TOLL BROS INC COM
Equities	26,190	2700	TOLLGRADE COMMUNICATIONS INC COM
Equities	53,836	1252	TOMPKINS TRUSTCO INC COM STK USD0.10
Equities	1,277,100	29700	TOMPKINS TRUSTCO INC COM STK USD0.10
Equities	135,309	4645	TOOTSIE ROLL INDS INC COM
Equities	64,938	7900	TOPPS INC COM
Equities	3,010	1400	TOR MINERALS INTL INC COM
Equities	941,160	15500	TORCHMARK CORP COM
Equities	30,239	498	TORCHMARK CORP COM
Equities	143,463	5100	TOREADOR RES CORP COM
Equities	252,180	5400	TORO CO COM
Equities	367,062	7860	TORO CO COM
Equities	135,328	7030	TOTAL SYS SVCS INC COM
Equities	129,938	6750	TOTAL SYS SVCS INC COM
Equities	90,750	3000	TOWER GROUP INC COM
Equities	0	240	TPC LIQ INC COM
Equities	3,099	1040	TRACK DATA CORP COM NEW
Equities	326,093	5900	TRACTOR SUP CO COM
Equities	153,307	12100	TRADESTATION GROUP INC COM
Equities	15,092	2800	TRAFFIX INC COM
Equities	10,150	1400	TRAILER BRDG INC COM
Equities	200,891	5712	TRAMMELL CROW CO COM
Equities	1,190	200	TRANS LUX CORP COM
Equities	50,980	7061	TRANS WORLD ENTMT CORP COM
Equities	12,360	1200	TRANSACT TECHNOLOGIES INC COM
Equities	238,842	5729	TRANSACTION SYS ARCHITECTS INC COM
Equities	204,281	4900	TRANSACTION SYS ARCHITECTS INC COM
Equities	272,121	4868	TRANSATLANTIC HLDGS INC COM
Equities	4,440	800	TRANSCAT INC COM
Equities	1,847	760	TRANSCEND SVCS INC COM NEW
Equities	2,024	4400	TRANSGENOMIC INC COM STK ISIN #US89365K2069
Equities	43,740	27000	TRANSMETA CORP DEL COM
Equities	575	500	TRANSNATIONAL FINL NETWORK INC COM
Equities	4,052,224	50451	TRANSOCEAN INC
Equities	787,136	9800	TRANSOCEAN INC
Equities	123,934	1543	TRANSOCEAN INC
Equities	37,769	17900	TRANSWITCH CORP COM
Equities	133,496	4400	TRAVELZOO INC COM STK
Equities	22,113	2100	TRC COS INC COM
Equities	74,544	4712	TREDEGAR CORP INC
Equities	133,258	5578	TREEHOUSE FOODS INC COM
Equities	72,492	2800	TREX INC COM
Equities	134,628	5200	TREX INC COM
Equities	220,790	8528	TREX INC COM
Equities	87,055	1781	TRIAD GTY INC
Equities	551,270	13928	TRIAD HOSPS INC COM
Equities	89,279	5712	TRIARC COS INC CL B SER 1 COM STK
Equities	586,983	18100	TRIBUNE CO COM
Equities	41,640	1284	TRIBUNE CO COM
Equities	1,984,716	61200	TRIBUNE CO COM
Equities	1,002,087	30900	TRIBUNE CO COM
Equities	82,140	3000	TRICO BANCSHARES COM STK
Equities	289,000	8500	TRICO MARINE SVCS INC COM NEW
Equities	81,614	4300	TRIDENT MICROSYSTEMS INC COM
Equities	159,432	8400	TRIDENT MICROSYSTEMS INC COM
Equities	374,976	8400	TRIMBLE NAV LTD COM
Equities	2,760	2400	TRIMEDYNE INC COM
Equities	49,407	4300	TRIMERIS INC COM
Equities	454,500	11250	TRINITY IND INC COM
Equities	161,600	4000	TRINITY IND INC COM
Equities	51,504	7780	TRIPATH IMAGING INC COM
Equities	7,803	900	TRIPLE CROWN MEDIA INC COM
Equities	3,038	1400	TRIPOS INC COM
Equities	116,366	26091	TRIQUINT SEMICONDUCTOR INC COM
Equities	148,800	3100	TRIUMPH GROUP INC NEW COM
Equities	283,200	5900	TRIUMPH GROUP INC NEW COM
Equities	5,498,880	192000	TRIZEC PPTYS INC REIT
Equities	443,920	15500	TRIZEC PPTYS INC REIT
Equities	81,345	5500	TRIZETTO GROUP INC COM
Equities	134,589	9100	TRIZETTO GROUP INC COM
Equities	12,474	1800	TRM CORP COM
Equities	21,600	1600	TRNCNTL RLTY INVS COM NEW
Equities	37,642	2900	TRONOX INC COM CL A
Equities	0	0	TRONOX INC COM CL B STK
Equities	40	3	TRONOX INC COM CL B STK
Equities	77,880	4400	TRUE RELIGION APPAREL INC COM STK
Equities	251,875	12500	TRUMP ENTMT RESORTS INC COM
Equities	162,490	14745	TRUSTCO BK CORP N Y COM
Equities	373,158	12049	TRUSTMARK CORP COM



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	245,902	7940	TRUSTMARK CORP COM
Equities	60,674	4600	TRUSTREET PPTYS INC COM
Equities	151,404	5550	TRW AUTOMOTIVE HLDGS CORP COM
Equities	3,894	900	TSR INC COM
Equities	108,525	7500	TTM TECHNOLOGIES INC COM
Equities	0	1	TUBAC HLDGS INC COM
Equities	64,435	4900	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	23,253	8159	TUMBLEWEED COMMUNICATIONS CORP COM
Equities	276,034	14019	TUPPERWARE BRANDS CORPORATION
Equities	0	0	TUPPERWARE BRANDS CORPORATION
Equities	171,303	8700	TUPPERWARE BRANDS CORPORATION
Equities	11,854	1066	TURBOCHEF TECHNOLOGIES INC COM NEW STK
Equities	10,488	4334	TUT SYS INC COM
Equities	15,480	4300	TVIA INC COM STK
Equities	33,370	4700	TWEETER HOME ENTMT GROUP INC COM
Equities	24,488	800	TWIN DISC INC COM
Equities	3,073,206	51400	TXU CORP COM
Equities	4,227,153	70700	TXU CORP COM
Equities	131,538	2200	TXU CORP COM
Equities	261,278	9501	TYCO INTL LTD NEW COM
Equities	8,610,250	313100	TYCO INTL LTD NEW COM
Equities	98,560	8800	TYLER TECHNOLOGIES INC COM STK
Equities	543,311	36562	TYSON FOODS INC CL A COM (DELAWARE)
Equities	16,346	1100	TYSON FOODS INC CL A COM (DELAWARE)
Equities	22,800	1500	U M H PPTYS INC COM STK
Equities	167,085	3306	U S AWYS GROUP INC COM
Equities	48,038	2135	U S B HLDG INC COM
Equities	1,098,563	48825	U S B HLDG INC COM
Equities	16,575	1500	U S CONCRETE INC COM ISIN #US90333L1026
Equities	4,818	1100	U S ENERGY CORP WYO COM
Equities	28,548	1950	U S PHYSICAL THERAPY COM
Equities	0	4200	U S WIRELESS CORP COM
Equities	24,318	900	U S XPRESS ENTERPRISES INC CL A
Equities	186,648	3080	U.S. CELLULAR CORP COM
Equities	431,178	13900	UAL CORP COM NEW STK
Equities	20	10070	UAL CORP COM STK PAR \$0.01
Equities	253,062	15300	UCBH HLDGS INC COM
Equities	2,345,372	141800	UCBH HLDGS INC COM
Equities	191,864	11600	UCBH HLDGS INC COM
Equities	4,214	700	UFP TECHNOLOGIES INC COM
Equities	407,363	16546	UGI CORP NEW COM
Equities	170,840	3035	UIL HLDGS CORP COM
Equities	0	400	UIT KAISER VENTURES LLC UNIT MEMBERSHIP INT CL A
Equities	24,081	2300	ULTICOM INC COM STK ISIN# US9038441088
Equities	63,228	3300	ULTIMATE SOFTWARE GROUP INC COM
Equities	29,377	2900	ULTRALIFE BATTERIES INC
Equities	73,978	4700	ULTRATECH INC EFF 06-10-03
Equities	185,570	5566	UMB FINL CORP COM
Equities	148,693	5797	UMPQUA HLDGS CORP COM
Equities	3,844,826	41360	UN PAC CORP COM
Equities	114,899	1236	UN PAC CORP COM
Equities	21,533	2175	UNICA CORP COM STK
Equities	9,621	900	UNICO AMERN CORP COM
Equities	30,624	10560	UNIFI INC COM
Equities	62,100	1800	UNIFIRST CORP MASS COM
Equities	26,700	8900	UNIGENE LABS INC COM STK
Equities	21,570	500	UNION BANKSHARES CORP COM
Equities	584,087	9043	UNIONBANCAL CORP DE COM STK
Equities	210,263	6750	UNISOURCE ENERGY CORP COM
Equities	9,395	1496	UNISYS CORP COM
Equities	344,226	54813	UNISYS CORP COM
Equities	409,608	7200	UNIT CORP COM
Equities	7,095	645	UNITED BANCORP INC OHIO COM
Equities	49,290	1860	UNITED CAP CORP COM
Equities	200,904	6600	UNITED CMNTY BKS INC BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK
Equities	913,200	30000	UNITED CMNTY BKS INC BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK
Equities	77,555	2574	UNITED FIRE & CAS CO COM
Equities	7,560	900	UNITED GUARDIAN INC COM
Equities	117,650	2600	UNITED INDL CORP COM
Equities	140,275	3100	UNITED INDL CORP COM
Equities	242,433	7342	UNITED NAT FOODS INC COM
Equities	178,800	14900	UNITED ONLINE INC COM
Equities	149,268	12439	UNITED ONLINE INC COM
Equities	72,960	2400	UNITED PANAM FINL CORP COM
Equities	7,885,567	95780	UNITED PARCEL SVC INC CL B
Equities	889,164	10800	UNITED PARCEL SVC INC CL B
Equities	419,965	5101	UNITED PARCEL SVC INC CL B
Equities	296,615	4677	UNITED TECHNOLOGIES CORP COM
Equities	2,600,220	41000	UNITED TECHNOLOGIES CORP COM
Equities	9,150,999	144292	UNITED TECHNOLOGIES CORP COM
Equities	1,529,685	34160	UNITEDHEALTH GROUP INC COM
Equities	3,716,740	83000	UNITEDHEALTH GROUP INC COM
Equities	283,681	6335	UNITEDHEALTH GROUP INC COM
Equities	9,331,212	208379	UNITEDHEALTH GROUP INC COM
Equities	21,654	900	UNITIL CORP COM
Equities	324,310	7440	UNITRIN INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	9,401	606.9	UNITY BANCORP NJ
Equities	213,282	3400	UNIVERSAL FST PRODS INC COM
Equities	238,950	7622	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	59,565	1900	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,251,125	37347	UNIVISION COMMUNICATIONS INC CL A
Equities	37,252	1112	UNIVISION COMMUNICATIONS INC CL A
Equities	25,962	1432	UNUMPROVIDENT CORP COM
Equities	833,926	45997	UNUMPROVIDENT CORP COM
Equities	72,325	5500	UNVL AMERN FINL CORP COM
Equities	352,632	5600	UNVL COMPRESSION HLDGS INC COM STK
Equities	220,395	3500	UNVL COMPRESSION HLDGS INC COM STK
Equities	239,286	3800	UNVL COMPRESSION HLDGS INC COM STK
Equities	190,939	5130	UNVL CORP VA COM
Equities	65,219	4900	UNVL DISPLAY CORP COM
Equities	47,817	2700	UNVL ELECTRS INC COM
Equities	440,278	8760	UNVL HEALTH SERVICES INC CL B COM
Equities	26,343	900	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	9,570	3300	UQM TECHNOLOGIES INC COM
Equities	332,310	19000	URBAN OUTFITTERS INC COM
Equities	8,164	2600	UROLOGIX INC COM
Equities	252,000	6000	URS CORP NEW COM
Equities	61,902	3800	URSTADT BIDDLE PPTYS INC CL A
Equities	27,030	1700	URSTADT BIDDLE PPTYS INC COM
Equities	8,502,252	275332	US BANCORP
Equities	255,964	8289	US BANCORP
Equities	18,256	5600	US LEC CORP CL A
Equities	33,858	1900	USA TRUCK INC COM
Equities	113,700	3000	USANA HEALTH SCIENCES INC CDT-SHS
Equities	932,340	24600	USANA HEALTH SCIENCES INC CDT-SHS
Equities	382,146	10083	USANA HEALTH SCIENCES INC CDT-SHS
Equities	206,901	17460	USEC INC COM
Equities	757,013	10380	USG CORP COM NEW
Equities	120,690	9000	USI HLDGS CORP COM
Equities	1,251,763	27700	UST INC COM
Equities	36,062	798	UST INC COM
Equities	24,308	810	UTAH MED PRODS INC COM
Equities	157,990	7400	UTD AUTO GROUP INC COM
Equities	1,648,350	45000	UTD BANKSHARES INC W VA COM
Equities	327,509	8941	UTD BANKSHARES INC W VA COM
Equities	81,600	6800	UTD CMNTY FINL CORP OH COM
Equities	604,456	21580	UTD DOMINION RLTY TR INC MD
Equities	156	46	UTD HERITAGE CORP COM PAR \$.001
Equities	382,992	11976	UTD RENTALS INC COM
Equities	41,877	2700	UTD RETAIL GROUP INC COM
Equities	269,928	5473	UTD STATIONERS INC COM
Equities	1,290,208	18400	UTD STS STL CORP NEW COM
Equities	34,920	498	UTD STS STL CORP NEW COM
Equities	163,882	5450	UTD SURGICAL PARTNERS INTL INC COM
Equities	193,952	6450	UTD SURGICAL PARTNERS INTL INC COM
Equities	242,634	4200	UTD THERAPEUTICS CORP DEL COM STK
Equities	18,045	900	UTEK CORP COM
Equities	134,253	17234	UTSTARCOM INC COM
Equities	916,920	13500	V F CORP COM
Equities	30,700	452	V F CORP COM
Equities	41,516	10700	VA SOFTWARE CORP
Equities	202,937	5470	VAIL RESORTS INC COM
Equities	506,461	19699	VAL NATL BANCORP COM
Equities	269,955	10500	VAL NATL BANCORP COM
Equities	180,228	7640	VALASSIS COMMUNICATIONS INC COM
Equities	288,824	17070	VALEANT PHARMACEUTICALS INTL COM STK
Equities	24,393	14100	VALENCE TECHNOLOGY INC COM
Equities	662	200	VALENTIS INC COM NEW
Equities	195,702	2942	VALERO ENERGY CORP COM STK NEW
Equities	6,651,867	99998	VALERO ENERGY CORP COM STK NEW
Equities	53,274	2170	VALHI INC NEW COM
Equities	134,449	2892	VALMONT INDS INC COM
Equities	134,691	5100	VALSPAR CORP COM
Equities	404,073	15300	VALSPAR CORP COM
Equities	8,839	207	VALUE LINE INC COM
Equities	223,220	14542	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	110,520	7200	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	77,210	7000	VALUEVISION MEDIA
Equities	224,569	5410	VARIAN INC COM
Equities	958,364	20240	VARIAN MED SYS INC COM ISIN #US9222091057
Equities	318,437	9765	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	46,760	5600	VASCO DATA SEC INTL INC COM
Equities	0	278	VAST SOLUTIONS INC CL B1
Equities	1	278	VAST SOLUTIONS INC CL B2
Equities	0	278	VAST SOLUTIONS INC CL B3
Equities	421,476	13200	VCA ANTECH INC COM STK
Equities	242,668	7600	VCA ANTECH INC COM STK
Equities	18	60	VCAMPUS CORP COM NEW
Equities	170,300	10480	VECTOR GROUP LTD COM STK
Equities	333,649	12244	VECTREN CORP COM
Equities	135,602	5688	VEECO INSTRS INC DEL COM
Equities	12,841	9107	VELOCITY EXPRESS CORP COM PAR \$0.004

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	292,516	6200	VENTANA MED SYS INC COM
Equities	934,343	27578	VENTAS INC REIT
Equities	2,256,408	66600	VENTAS INC REIT
Equities	1,631	700	VENTURE CATALYST INC COM
Equities	770	1100	VERAMARK TECHNOLOGIES INC COM
Equities	131,064	4300	VERIFONE HLDGS INC COM
Equities	201,411	6900	VERINT SYS INC COM
Equities	64,218	2200	VERINT SYS INC COM
Equities	877,587	37876	VERISIGN INC COM
Equities	27,804	1200	VERISIGN INC COM
Equities	272,549	5284	VERITAS DGC INC COM
Equities	456,569	13633	VERIZON COMMUNICATIONS COM
Equities	874,089	26100	VERIZON COMMUNICATIONS COM
Equities	15,175,759	453143	VERIZON COMMUNICATIONS COM
Equities	2,170	1400	VERMONT PURE HLDGS LTD NEW COM
Equities	871	130	VERSANT CORP COM NEW COM NEW
Equities	4,738	4600	VERSO TECHNOLOGIES INC COM NEW
Equities	617,756	16828	VERTEX PHARMACEUTICALS INC COM
Equities	267,983	7300	VERTEX PHARMACEUTICALS INC COM
Equities	356	516	VERTICAL COMMUNICATIONS INC COM STK
Equities	359	278	VERTICALNET INC COM PAR \$0.01 COM STK
Equities	90,363	2100	VERTRUE INC COM
Equities	3,540,562	98788	VIACOM INC NEW CL B
Equities	126,909	3541	VIACOM INC NEW CL B
Equities	131,210	4192	VIAD CORP COM NEW
Equities	133,536	5200	VIASAT INC COM
Equities	148,864	5815	VIASYS HEALTHCARE INC COM NEW
Equities	22,755	4100	VICAL INC COM
Equities	1,680	600	VICON INDS INC COM
Equities	41,458	2502	VICOR CORP COM
Equities	9,684	1200	VIDEO DISPLAY CORP COM
Equities	345	1500	VIEWCAST COM INC COM
Equities	13,475	7700	VIEWPOINT CORP COM STK
Equities	72,463	4970	VIGNETTE CORP COM NEW COM
Equities	13,074	200	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	204,440	7600	VINEYARD NATL BANCORP COM
Equities	7,579	5300	VION PHARMACEUTICALS INC COM
Equities	37,560	4000	VIRAGE LOGIC CORP COM
Equities	729	1970	VIRAGEN INC COM NEW
Equities	12,905	2581	VIRCO MFG CO COM
Equities	87,062	10100	VIROPHARMA INC COM
Equities	180	900	WISEON INC COM
Equities	409,641	26042	VISHAY INTERTECHNOLOGY INC COM
Equities	5,217	4700	VISION-SCIENCES INC DEL COM
Equities	27,115	2900	VISTA GOLD CORP COMMON STK
Equities	37,510	3100	VISTACARE INC CL A COM
Equities	183,999	25520	VISTEON CORP COM
Equities	49,400	2000	VITAL IMAGES INC COM
Equities	54,483	1100	VITAL SIGNS INC COM
Equities	3,445	325	VITALSTREAM HLDGS INC COM NEW STK
Equities	18,105	6375	VITRIA TECH INC COM NEW COM
Equities	25,795	6700	VIVUS INC COM
Equities	108,766	3400	VOLCOM INC COM
Equities	137,983	2961	VOLT INFORMATION SCIENCES INC COM
Equities	39,676	2600	VOLTERRA SEMICONDUCTOR CORP COM
Equities	211,744	24650	VONAGE HLDGS CORP COM
Equities	51,506	528	VORNADO RLTY TR COM
Equities	9,452,595	96900	VORNADO RLTY TR COM
Equities	18,529,623	189950	VORNADO RLTY TR COM
Equities	1,985,143	20350	VORNADO RLTY TR COM
Equities	71	12	VOXWARE INC COM NEW
Equities	11,908	400	VSE CORP COM
Equities	1,084,200	13900	VULCAN MATERIALS CO COM
Equities	38,844	498	VULCAN MATERIALS CO COM
Equities	33,995	1300	VY NATL GASES INC PA COM STK
Equities	15,085	2433	VYYO INC COM NEW STK
Equities	106,976	3630	W COAST BANCORP ORE NEW COM
Equities	52,572	3900	W MARINE INC
Equities	599,794	11800	W-H ENERGY SVCS INC COM
Equities	238,901	4700	W-H ENERGY SVCS INC COM
Equities	246,551	6718	WA REAL ESTATE INV TR SH BEN INT
Equities	2,194,660	59800	WA REAL ESTATE INV TR SH BEN INT
Equities	69,458	4522	WABASH NATL CORP COM
Equities	73,866	4809	WABASH NATL CORP COM
Equities	320,855	8579	WABTEC CORP COM
Equities	112,200	3000	WABTEC CORP COM
Equities	407,763	7540	WACHOVIA CORP NEW COM
Equities	13,459,430	248880	WACHOVIA CORP NEW COM
Equities	946,400	17500	WACHOVIA CORP NEW COM
Equities	263,147	12799	WADDELL & REED FINL INC CL A COM
Equities	323,183	15719	WADDELL & REED FINL INC CL A COM
Equities	561,951	11666	WAL-MART STORES INC COM
Equities	19,248,732	399600	WAL-MART STORES INC COM
Equities	210,838	4702	WALGREEN CO COM
Equities	7,021,944	156600	WALGREEN CO COM
Equities	394,153	6837	WALTER INDS INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	201,775	3500	WALTER INDS INC COM
Equities	188,668	10100	WARNACO GROUP INC COM NEW
Equities	166,252	8900	WARNACO GROUP INC COM NEW
Equities	253,528	8600	WARNER MUSIC GROUP CORP COM STK
Equities	1,555	2200	WARRANTECH CORP COM PAR \$0.007
Equities	5,850	300	WARWICK VALLEY TEL CO COM
Equities	1,658,085	71500	WASH FED INC COM
Equities	337,043	14534	WASH FED INC COM
Equities	725,409	930	WASH POST CO CL B COM
Equities	2,279,000	50000	WASHINGTON MUT INC COM
Equities	203,515	4465	WASHINGTON MUT INC COM
Equities	6,993,476	153433	WASHINGTON MUT INC COM
Equities	3,573,472	78400	WASHINGTON MUT INC COM
Equities	7,731	900	WASHINGTON SVGS BK F S B BOWIE MD COM STK USD1
Equities	65,641	2368	WASHINGTON TR BANCORP INC COM
Equities	289,380	7950	WASTE CONNECTIONS INC COM
Equities	2,042,040	56100	WASTE CONNECTIONS INC COM
Equities	65,772	2900	WASTE INDS USA INC COM
Equities	3,063,295	86375	WASTE MGMT INC DEL COM STK
Equities	93,001	2592	WASTE MGMT INC DEL COM STK
Equities	968,760	27000	WASTE MGMT INC DEL COM STK
Equities	21,571	5300	WATCHGUARD TECHNOLOGIES INC COM
Equities	290	2900	WATCH MEDIA INC COM
Equities	714,840	16100	WATERS CORP COM
Equities	22,111	498	WATERS CORP COM
Equities	237,540	5350	WATERS CORP COM
Equities	149,550	2500	WATSCO INC COM
Equities	226,598	3788	WATSCO INC COM
Equities	408,331	17540	WATSON PHARMACEUTICALS INC COM
Equities	114,072	4900	WATSON PHARMACEUTICALS INC COM
Equities	11,593	498	WATSON PHARMACEUTICALS INC COM
Equities	54,467	1550	WATSON WYATT WORLDWIDE INC CL A
Equities	221,382	6300	WATSON WYATT WORLDWIDE INC CL A
Equities	134,166	3998	WATTS WTR TECHNOLOGIES INC 10/15/03
Equities	123,878	9950	WAUSAU PAPER CORP COM
Equities	9	108	WAWE WIRELESS CORP COM
Equities	7,130	475	WAYNE SVGS BANCSHARES INC NEW COM
Equities	0	1	WAYPOINT BIOMEDICAL HLDGS INC COM NEW
Equities	132,924	6600	WCI CMNTYS INC COM
Equities	111,251	3314	WD 40 CO COM
Equities	80,384	1620	WEATHERFORD INTL LTD
Equities	2,706,275	54540	WEATHERFORD INTL LTD
Equities	1,141,260	23000	WEATHERFORD INTL LTD
Equities	15,349	2571	WEB COM INC COM STK
Equities	112	1700	WEBB INTERACTIVE SVCS INC COM OC-COM
Equities	209,686	5900	WEBEX COMMUNICATIONS INC COM
Equities	61,490	1300	WEBMD HEALTH CORP CL A CL A
Equities	99,608	10092	WEBMETHODS INC COM
Equities	160,212	7800	WEBSENSE INC COM STK ISIN# US9476841062
Equities	20,740	1700	WEBSIDESTORY INC COM
Equities	432,321	9113	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	754,296	15900	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	2,006	1700	WEGENER CORP COM
Equities	122,670	3000	WEIGHT WATCHERS INTL INC NEW COM
Equities	302,586	7400	WEIGHT WATCHERS INTL INC NEW COM
Equities	511,076	13351	WEINGARTEN RLTY INVS COM
Equities	56,444	1370	WEIS MKT INC COM
Equities	1,814	140	WELCO ENTERPRISES INC COM
Equities	26,369	6527	WELLMAN INC COM
Equities	1,040,611	14300	WELLPOINT INC COM
Equities	7,175,486	98605	WELLPOINT INC COM
Equities	215,545	2962	WELLPOINT INC COM
Equities	529,194	7889	WELLS FARGO & CO NEW COM STK
Equities	3,340,584	49800	WELLS FARGO & CO NEW COM STK
Equities	17,352,053	258677	WELLS FARGO & CO NEW COM STK
Equities	10,605	1500	WELLSFORD REAL PTYS INC COM NEW COM NEW
Equities	1,049,220	18000	WENDY S INTL INC COM
Equities	29,028	498	WENDY S INTL INC COM
Equities	214,274	10571	WERNER ENTERPRISES INC COM
Equities	213,869	10551	WERNER ENTERPRISES INC COM
Equities	143,887	4643	WESBANCO INC COM
Equities	102,870	270	WESCO FNCL CORP CAP
Equities	556,209	8061	WESCO INTL INC COM
Equities	220,800	3200	WESCO INTL INC COM
Equities	4,360,800	63200	WESCO INTL INC COM
Equities	393,300	5700	WESCO INTL INC COM
Equities	368,907	7700	WEST CORP COM
Equities	188,430	3933	WEST CORP COM
Equities	199,903	5510	WEST PHARMACEUTICAL SVCS INC COM
Equities	12,720	3000	WESTAFF INC COM
Equities	292,498	5973	WESTAMERICA BANCORPORATION COM
Equities	310,488	14750	WESTAR ENERGY INC COM
Equities	9,940	551	WESTBANK CORP COM
Equities	16,732	7640	WESTELL TECHNOLOGIES INC CL A
Equities	60,900	2100	WESTFIELD FINL INC COM
Equities	689,646	34813	WESTN DIGITAL CORP COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	14,551	774	WESTWOOD HLDGS GROUP INC COM
Equities	104,460	13928	WESTWOOD ONE INC COM
Equities	46,500	6200	WESTWOOD ONE INC COM
Equities	31,842	6525	WET SEAL INC CL A
Equities	44,118	1900	WEYCO GROUP INC COM
Equities	68,288	1097	WEYERHAEUSER CO COM
Equities	2,278,350	36600	WEYERHAEUSER CO COM
Equities	263,532	9103	WGL HLDGS INC COM
Equities	993,701	12023	WHIRLPOOL CORP COM
Equities	28,597	346	WHIRLPOOL CORP COM
Equities	23,876	4700	WHITE ELECTR DESIGNS CORP COM
Equities	636,022	1306	WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK
Equities	92,868	2218	WHITING PETE CORP NEW COM STK
Equities	358,475	10135	WHITNEY HLDG CORP COM
Equities	1,396,224	21600	WHOLE FOODS MKT INC COM
Equities	41,240	638	WHOLE FOODS MKT INC COM
Equities	87	300	WI-TRON INC COM
Equities	2	1100	WICKES INC COM
Equities	4,576	1600	WIDEPOINT CORP COM
Equities	111,720	5700	WILD OATS MKTS INC COM
Equities	88,200	4500	WILD OATS MKTS INC COM
Equities	259,823	7826	WILEY JOHN & SONS INC CL A
Equities	65,626	1900	WILLIAMS CLAYTON ENERGY INC COM
Equities	334,048	14300	WILLIAMS CO INC COM
Equities	61,063	2614	WILLIAMS CO INC COM
Equities	2,159,796	92457	WILLIAMS CO INC COM
Equities	601	50	WILLIAMS CTLS INC COM NEW COM NEW
Equities	147,956	4703	WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT
Equities	532,542	15640	WILLIAMS SONOMA INC COM
Equities	9,420	1000	WILLIS LEASE FIN CORP COM
Equities	40,586	2551	WILLOW GROVE BANCORP INC NEW COM
Equities	478,321	11340	WILMINGTON TR CORP NEW COM
Equities	7,540	1300	WILSHIRE ENTERPRISES INC.
Equities	14,180	3450	WILSONS LEATHER EXPERTS INC COM
Equities	139,481	15672	WIND RIV SYS INC COM
Equities	28,798	1100	WINMARK CORP COM
Equities	161,408	5200	WINNEBAGO INDS INC COM
Equities	305,278	9835	WINNEBAGO INDS INC COM
Equities	42,875	3500	WINSTON HOTELS INC REIT
Equities	43,124	7260	WINTHROP RLTY TR
Equities	172,890	3400	WINTRUST FINL CORP COM
Equities	129,668	2550	WINTRUST FINL CORP COM
Equities	25,025	9100	WIRELESS FACS INC COM
Equities	6,625	2500	WIRELESS TELECOM GROUP INC COM STK
Equities	729,430	18100	WIS ENERGY COM
Equities	90,765	4500	WITNESS SYS INC COM
Equities	229,938	11400	WITNESS SYS INC COM
Equities	16,280	11000	WJ COMMUNICATIONS INC COM STK
Equities	104,082	3800	WMS INDS INC COM
Equities	10,236	2789	WOLVERINE TUBE INC COM
Equities	215,756	9248	WOLVERINE WORLD WIDE INC COM
Equities	143,397	4700	WOODWARD GOVERNOR CO COM
Equities	213,601	7001	WOODWARD GOVERNOR CO COM
Equities	504,846	14213	WORLD ACCEP CORP S C NEW COM
Equities	142,080	4000	WORLD ACCEP CORP S C NEW COM
Equities	415,779	9100	WORLD FUEL SERVICE COM STK USD0.01
Equities	43,914	2600	WORLD WRESTLING ENTMTNT
Equities	7,216	4400	WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078
Equities	274,445	13100	WORTHINGTON INDS INC COM
Equities	323,392	6520	WPS RES CORP COM
Equities	712	800	WQN INC COM
Equities	129,766	6200	WRIGHT MED GROUP INC COM
Equities	1,496,880	33000	WRIGLEY WM JR CO CAP
Equities	44,362	978	WRIGLEY WM JR CO CAP
Equities	319,847	5205	WSFS FINL CORP COM
Equities	104,465	1700	WSFS FINL CORP COM
Equities	8,200	500	WVS FINL CORP COM
Equities	9,166,224	206400	WYETH COM
Equities	279,605	6296	WYETH COM
Equities	657,941	8976	WYNN RESORTS LTD COM
Equities	47,257	4300	X-RITE INC COM
Equities	32,825	6500	XANSER CORP COM STK
Equities	1,189,160	62000	XCEL ENERGY INC COM
Equities	37,171	1938	XCEL ENERGY INC COM
Equities	61,009	4386	XEROX CORP COM
Equities	1,976,611	142100	XEROX CORP COM
Equities	4,125	1500	XETA TECHNOLOGIES INC COM
Equities	1,202,715	53100	XILINX INC COM
Equities	2,618,340	115600	XILINX INC COM
Equities	36,172	1597	XILINX INC COM
Equities	49,285	804	XL CAP LTD SHS A
Equities	741,730	12100	XL CAP LTD SHS A
Equities	1,661,230	27100	XL CAP LTD SHS A
Equities	213,245	14556	XM SATELLITE RADIO HLDGS INC CL A
Equities	2,484,787	56128	XTO ENERGY INC COM
Equities	73,754	1666	XTO ENERGY INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	392,996	8875	XTO ENERGY INC COM
Equities	194,931	5907	YAHOO INC COM
Equities	6,793,908	205876	YAHOO INC COM
Equities	607,200	18400	YAHOO INC COM
Equities	182,573	7300	YANKEE CANDLE CO COM ISIN US9847571042
Equities	1,658,163	66300	YANKEE CANDLE CO COM ISIN US9847571042
Equities	305,947	12233	YANKEE CANDLE CO COM ISIN US9847571042
Equities	53,595	1500	YARDVILLE NATL BANCORP COM
Equities	18,837	3900	YUBET COM INC
Equities	7,881	2510	YOUNG BROADCASTING INC CL A
Equities	61,653	1750	YOUNG INNOVATIONS INC COM
Equities	424,932	10091	YRC WORLDWIDE INC COM
Equities	2,124,410	42260	YUM BRANDS INC COM
Equities	65,200	1297	YUM BRANDS INC COM
Equities	326,755	6500	YUM BRANDS INC COM
Equities	1,286,912	25600	YUM BRANDS INC COM
Equities	178,266	7400	ZALE CORP NEW COM STK
Equities	27,244	3920	ZAPATA CORP COM PAR \$
Equities	410,876	12028	ZEBRA TECHNOLOGIES CORP CL A
Equities	191,296	5600	ZEBRA TECHNOLOGIES CORP CL A
Equities	99,175	2500	ZENITH NATL INS CORP COM
Equities	134,600	3393	ZENITH NATL INS CORP COM
Equities	12,150	750	ZEVEEX INTL INC COM NEW COM NEW
Equities	33,438	16391	ZHONE TECHNOLOGIES INC NEW COM STK
Equities	28,512	8800	ZILA INC COM PAR \$0.01 COM PAR \$0.01
Equities	2,164,435	38160	ZIMMER HLDGS INC COM
Equities	64,547	1138	ZIMMER HLDGS INC COM
Equities	35,852	460	ZIONS BANCORP COM
Equities	1,169,100	15000	ZIONS BANCORP COM
Equities	1,306,742	16766	ZIONS BANCORP COM
Equities	4,788	5700	ZIX CORP COM
Equities	55,692	1700	ZOLL MED CORP COM
Equities	68,747	2300	ZOLTEK COS INC COM
Equities	9,486	6200	ZOMAX INC COM
Equities	11,466	1800	ZONES INC COM
Equities	188,538	7746	ZORAN CORP COM
Equities	194,720	8000	ZORAN CORP COM
Equities	60,643	3700	ZYGO CORP COM
Equities	111,923	5900	ZYMOGENETICS INC COM STK
Equities	1,222,481	34700	#REORG/CHUBB CORP MAND EXCHANGE TO CHUBB CORP SEC # 2157650 EFF 8/16/06
Equities	1,787,100	96600	GEN MTRS CORP SR DEB CONV SER B
Equities	1,060,182	52200	GEN MTRS CORP SR DEB CONV SER C
Equities	11,125	20000	LIBERTY MEDIA CORP SR EXCHANGEABLE
Equities	0	512.45	TMCO AVIATION SVCS INC JR SUB PIK NT CONV 8% DUE 01-02-2007/01-01-2006 REG
Equities	21,299,850	66	FUT DEC 06 S&P 500
Equities	55,092,400	176	FUT JUN 06 S&P 500
Equities	1,157,400	15	FUT SEP 06 IMM EMINI MDCP
Equities	2,267,650	31	FUT SEP 06 MINI RUSL 2000
Equities	12,801,250	36	FUT SEP 06 RUSSEL 2000
Equities	128,624,175	369	FUT SEP 06 RUSSELL 1000
Equities	711,026,550	2223	FUT SEP 06 S&P 500
Equities	15,032,950	47	FUT SEP 06 S&P 500
Equities	332,963,850	1041	FUT SEP 06 S&P 500
Equities	-1,894	-303	FUT CALL JUL 06 1 YR MIDCURVE 9487
Equities	-108,330	-276	FUT CALL SEP 06 1 YR MIDCURVE 9450
Equities	-69,000	-276	FUT CALL SEP 06 1 YR MIDCURVE 9462
Equities	-168,350	-14	FUT CALL SEP 06 S&P 500 OPT 1250
Equities	-63,000	-14	FUT CALL SEP 06 S&P 500 OPT 1300
Equities	-66,500	-14	FUT PUT SEP 06 S&P 500 OPT 1250
Equities	449,669	2700	FRESENIUS AG NON-VTG PRF NPV
Equities	386,546	400	PORSCHE AG NON VTG PRF NPV
Equities	505,067	10000	VOLKSWAGEN AG NON VTG PRF NPV
Equities	734,523	32400	UNILEVER NV CVA EURO 16
Equities	36,408	12700	WHITREAD NON CUM PREF SHS B ORD
Equities	9,855,136	96147.34	NITCC CHANNING MID CAP VALUE SUDAN FREE FUND (AFEBT)
Equities	4,255,030	40607.54	NITCC CORILLERA SMALL CAP GROWTH SUDAN FREE FUND (AFEBT)
Equities	32,780,482	327268.82	NITCC HIGH POINTE LARGE CAP VALUE SUDAN FREE FUND (AFEBT)
Equities	8,936,668	86202.9	NITCC HOOVER SMALL CAP CORE SUDAN FREE FUND (AFEBT)
Equities	31,822,505	319875.51	NITCC LYNNAR LARGE CAP GROWTH SUDAN FREE FUND (AFEBT)
Equities	6,848,217	66141.18	NITCC OPUS SMALL CAP VALUE SUDAN FREE FUND (AFEBT)
Equities	7,050,278	68835.36	NITCC PIEDRA MID CAP GROWTH SUDAN FREE FUND (AFEBT)
Equities	32,661,071	331263.67	NITCC PROFIT LARGE CAP GROWTH SUDAN FREE FUND (AFEBT)
Equities	16,070,688	1526	PVTP LDG FDG TR TR PFD SECS 144A EXP 12-29-2049
Equities	602,813	6	PVTP LDG WOODBOURNE PASS-THROUGH TR PASS THRU TR SECS 144A 3C7
Equities	139	139	US AIRWAYS GROUP INC PFD SER A NEW
Equities	0	2423	OPTICAL CABLE CORP WTS
Equities	253	13	AIR LIQUIDE(L) EURO (SUB RIGHTS 26/06/06)
Equities	136	7	AIR LIQUIDE(L) EURO (SUB RIGHTS 26/06/06)
Equities	30,107	35676	AXA EUR2.29 (S/R 30/06/2006)
Equities	22,011	5700	LINDE AG NPV (S/R 10/07/2006)
Equities	503,674	159478	NATL BK OF GREECE RIGHTS
Equities	2	107	ANACOMP INC IND NEW WT PUR CL B EXP 12/10/06
Equities	0	59	EQUITEX INC WT EXP CL A
Equities	0	59	EQUITEX INC WT EXP CL B
Equities	0	37	GLOBAL SIGNAL INC WT EXP
Equities	8	41	LODGIAN INC WT EXP CL A

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	10	126	LODGIAN INC WT EXP CL B
Equities	0	30423	OPTICAL CABLE CORP WTS FRACTIONAL SHARES ONLY
Equities	567	6300	OSI PHARMACEUTICALS INC CONTINGENT VALUERT 6/12/08
Equities	0	134	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	6,288	454	REDBACK NETWORKS INC WT EXP \$5.00
Equities	5,378	478	REDBACK NETWORKS INC WT EXP \$9.50
Equities	0	960	TIMCO AVIATION SVCS INC WT EXP 02-27-2007
Equities	139	139	U.S AIR WT SER A EXP 4-1-10
Equities	0	36	WORLDTEX INC WT EXP
Equities	7,447,845	499520.111	MARTIN CURRIE BUSINESS TR JAPAN SMALL COMPANIES FD SHS NPV
Equities	71,033,301	7204188.773	MARTIN CURRIE BUSINESS TRUST GLOBAL EM ERGING MARKETS FUND SHS NPV
Equities	18,057,493	952902.002	MCBT PAN EUROPEAN MID CAP FND
Equities	0	4185	#REORG ADVANCED LTG TECHNOLOGIES- FINAL LIQ
Equities	0	2500	#REORG/PSC INC DESP SEC EFF 7/9/03
Equities	0	8	ACTERNA CORP COM
Equities	0	5800	ADVANCED RADIO TELECOM CORP COM
Equities	0	8300	ADVANCED SWITCHING COMMUNICATIONS INC COM
Equities	0	2600	AMERN HOMESTAR CORP COM
Equities	0	5200	ANICOM INC COM
Equities	0	3400	APPLIED MAGNETICS CORP COM
Equities	0	3	APW LTD APW LTD
Equities	0	8075	APW LTD COM STK USD0.01
Equities	0	17486	AURORA FOODS INC COM STK
Equities	0	27300	BETHLEHEM STEEL CORP COM
Equities	0	7345	CALICO COMM INC COM
Equities	0	1700	CLASSIC COMMUNICATIONS INC CL A COM STK
Equities	0	2100	CLASSIC VACATION GROUP INC COM
Equities	1	1000	COLD METAL PRODS INC COM
Equities	0	5800	CONVERGENT COMMUNICATIONS INC COM NEW STK
Equities	0	1300	COSTILLA ENERGY INC COM
Equities	0	700	DENALI INC COM
Equities	0	1600	DIAGNOSTIC HLTH SVCS INC COM PAR \$0.001
Equities	0	1800	DRUG EMPORIUM INC COM
Equities	0	2500	DRYPERS CORP COM NEW
Equities	1	500	ENCHIRA BIOTECHNOLOGY CORP COM STK PUR WT EXP 09-08-02
Equities	0	13115	ENCOMPASS SVCS CORP COM
Equities	12	2300	ESSENTIAL THERAPEUTICS INC COM
Equities	0	24370	ETOYS INC COM
Equities	0	1800	EXCELSIOR-HENDERSON MOTORCYCLE MFG CO COM
Equities	0	351	FOCAL COMMUNICATIONS CORP COM NEW
Equities	0	38500	GLOBAL TELESYSTEMS INC CDT-COM
Equities	0	6315	HAYES LEMMERZ INTL INC COM
Equities	0	9802	ICG COMMUNICATIONS INC COM
Equities	0	130	INTELLI-CHECK INC EXP 06-30-2004
Equities	0	2300	INTELLICORP INC COM
Equities	0	745	INTERDENT INC COM NEW
Equities	0	900	INTERGRATED ORTHOPAEDICS INC WT
Equities	0	800	INTERNET COMM & COMMUNICATIONS INC WT EXP 11-29-2002
Equities	0	5686	JUPITER MEDIA METRIX INC COM
Equities	0	13037	KEY3MEDIA GROUP INC COM
Equities	0	580224	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP (49455U100)
Equities	0	2400	KITTY HAWK INC COM
Equities	0	19756	KOMAG INC COM
Equities	0	6100	LEAP WIRELESS INTL INC COM
Equities	0	11625	MARINER POST-ACUTE NETWORK INC COM STK
Equities	0	11500	METROCALL INC COM
Equities	0	600	METROTRANS CORP COM
Equities	0	11800	NATIONSRENT INC COM STK
Equities	0	3300	NEON COMMUNICATIONS INC COM
Equities	0	2700	NTELOS INC COM
Equities	0	800	NUTRAMAX PRODS INC COM NEW
Equities	0	6900	ORGANOGENESIS INC COM
Equities	0	7700	PARACELUSUS HEALTHCARE CORP COM
Equities	2	1700	PHAR-MOR INC COM NEW
Equities	0	2500	PRANDIUM INC COM
Equities	0	7993.78	PVTPL RENAISSANCE COSMETICS INC COM
Equities	0	1300	SALIENT 3 COMMUNICATIONS INC CL A
Equities	0	2900	SOURCE MEDIA INC COM NEW
Equities	0	1200	SPHINX INTL INC COM
Equities	0	500	SPINNAKER INDS INC COM
Equities	0	2200	SPL METALS CORP COM
Equities	0	26229	SUNBEAM CORP COM
Equities	17	4265	SUPERIOR TELECOM INC COM
Equities	14	14000	SVC MERCHANDISE INC COM
Equities	0	6	TELESPECTRUM WORLDWIDE INC COM NEW
Equities	0	5000	TRICORD SYS INC COM
Equities	0	3200	U S DIAGNOSTIC INC COM
Equities	0	4100	UNVL BROADBAND NETWORKS INC COM
Equities	0	14200	US AIRWAYS GROUP INC COM
Equities	0	9800	VENCOR INC NEW COM
Equities	0	4100	VIDEO UPDATE INC CL A
Equities	0	18	VL DISSOLUTION CORP COM STK
Equities	0	9428	VLASIC FOODS INTL INC COM
Equities	0	12050	WARNACO GROUP INC CL A COM
Equities	0	7700	WEBLINK WIRELESS INC CL A
Equities	0	94248	WILLIAMS COMMUNICATIONS GROUP INC COM

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	18	17773	WINSTAR COMMUNICATIONS INC COM WORTHLESSECURITY
Equities	0	6	WORLDTEX INC COM NEW
Equities	1,647,932	715740	KLEE EUROPE FUND I LP
Equities	1,797,953	1086668.6	KLEE EUROPE FUND II LP
Equities	33,763,116	23766165.87	PANTHEON EUROPE FD III LP
Equities	3,896,958	3595156.81	ABINGWORTH BIOVENTURES III A, LP
Equities	2,863,166	3271752	ABINGWORTH BIOVENTURES IV, LP
Equities	893,932	1151704	ABRY PARTNERS V LP
Equities	2,617,750	2923393	ABRY PARTNERS V LP
Equities	712,336	1007855.52	ACCELL VIII, LP
Equities	2,425,757	2713701	ACP IV, LP
Equities	4,475,317	3852846	ADAMS STREET GLOBAL OPPORT SECOND FUND
Equities	11,570,082	10476232	ADAMS STREET PSHIP FD-2004 NON US FUND
Equities	1,355,534	1566738.49	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	3,315,830	2960537.5	ADVENT SUBORDINATED DEBT FD, LP
Equities	222,717	222814.47	ALTA SUBORDINATED DEBT PTRS III, LP
Equities	129,640	129640	APOLLO INVESTMENT FUND VI LP
Equities	1,177,105	1528942	ARCH VENTURE FUND VI, LP
Equities	7,174,049	7400566	ARCLIGHT ENERGY PARTNERS FUND II, LP
Equities	364,513	520553.12	ARLINGTON CAPITAL PARTNERS, LP
Equities	8,894,650	7156040.08	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	802,811	1554632	ASCEND VENTURES
Equities	36,191	597795.03	AUSTIN VENTURE IV (ROFR)
Equities	776,058	942337.55	AUSTIN VENTURES III, LP
Equities	62,748	973108.3	AUSTIN VENTURES IV, LP
Equities	286,220	302366	AUSTIN VENTURES IX LP
Equities	202,797	900077.32	AUSTIN VENTURES V, LP
Equities	687,850	605234	AUSTIN VENTURES VI LP - SECONDARY
Equities	1,399,228	4499727.89	AUSTIN VENTURES VI, LP
Equities	3,766,051	5903842.12	AUSTIN VENTURES VII, LP
Equities	138,909	140178.02	AUSTIN VENTURES VIII SECONDARY, LP
Equities	1,718,422	1957993.7	AUSTIN VENTURES VIII, LP
Equities	10,683,414	10603776.7	BAIN CAPITAL FUND VIII 6-008185
Equities	2,802,541	2781651	BAIN CAPITAL FUND VIII 6-008187
Equities	888,679	900467	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	6,377,524	4916666.67	BANC FUND V TRUST, LP
Equities	11,005,927	10000000	BANC FUND VI, LP
Equities	3,679,926	3924950	BANC FUND VII, LP
Equities	4,966	216645.73	BASTION CAPITAL FUND, L.P.
Equities	795,825	2574872.75	BATTERY VENTURES V, LP
Equities	1,848,835	2850076.55	BATTERY VENTURES VI, LP
Equities	1,114,044	1166519	BATTERY VENTURES VII, 6009507
Equities	786,169	823200	BATTERY VENTURES VII, LP
Equities	309,879	2146573.32	BENCHMARK CAPITAL PTRS II, LP
Equities	650,433	2754329.06	BENCHMARK CAPITAL PTRS III, LP
Equities	3,794,927	5717342.12	BENCHMARK CAPITAL PTRS IV, LP
Equities	330,740	1155319.33	BENCHMARK CAPITAL PTRS, LP
Equities	1,236,820	1578379.03	BERKSHIRE FUND VI, LP
Equities	1	1	BLACKROCK ASSET INVESTORS, LP
Equities	1,959,561	2074595	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	209,002	254209	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	40,490	52576	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	809,904	1217444	BOSTON VENTURES V, LP
Equities	1,001,824	996939	BOSTON VENTURES VI, LP
Equities	7,050,307	2566500	BOWMAN PARTNERS, LP
Equities	2,278,231	5077082.02	BRENTWOOD ASSOC IX, LP
Equities	177,727	616692.89	BRENTWOOD ASSOC VII, LP
Equities	1,390,220	2455124.62	BRENTWOOD ASSOC VIII, LP
Equities	4,174,648	3183955	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1,868,617	1	BRINSON NON-US PHSP FD TRST-98 PRIM FD
Equities	7,527,278	5133295	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	5,572,732	4279194	BRINSON NON-US PSHP FD TR-2000 PRI FD,LP
Equities	3,307,854	1719168	BRINSON NON-US PSHP FD TRST-1999 PRIM FD
Equities	7,801,321	6153380	BRINSON NON-US PSHP FD TRST-2002 PRIM FD
Equities	2,064,156	1760434	BRINSON NON-US PSHP FD TRST-2004 PRIM FD
Equities	2,734,683	3804298	BROCKWAY MORAN & PTRS FD II, LP
Equities	546,955	595829.37	BROCKWAY MORAN & PTRS FD, LP
Equities	2,645,834	2822127	CALTIVUS PARTNERS III, LP
Equities	637,331	702800	CANAAN VII LP
Equities	1,397,236	1	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	237,199	708188.82	CAPITAL RESOURCE LENDERS II, LP
Equities	374,247	937747.45	CAPITAL RESOURCE LENDERS III, LP
Equities	3,768,138	4386507	CAPITAL RESOURCE PARTNERS IV, LP
Equities	5,278,516	5450917	CARLYLE PARTNERS IV, LP
Equities	1,347,388	1347388	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	1,451,274	2016450	CASTILE VENTURES II, LP
Equities	267,820	733362.83	CASTILE VENTURES, L.P.
Equities	2,851,041	2813889	CASTLE HARLAN PARTNERS IV, LP
Equities	2,359,286	2359256	CHS PRIVATE EQUITY V LP
Equities	905,056	930100	CHS PRIVATE EQUITY V LP
Equities	2,402,710	3746122	CLAYTON DUBILIER & RICE FD VI, LP
Equities	1,542,865	1674716	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	1	500164	CODE HENNESSY & SIMMONS II, LP
Equities	496,934	5495351	CODE HENNESSY & SIMMONS III, LP
Equities	5,117,846	5317559	CODE HENNESSY & SIMMONS IV, LP
Equities	2,844,803	3800000	CONTRARIAN CAPITAL FUND II, LP



Asset Category	Market Value	Share/Par Value	Asset Description
Equities	417,427	1593216.23	CYPRESS MERCHANT BANKING
Equities	1	1	EDISON VENTURE FUND II, LP
Equities	2,975,326	3400000	ENTERPRISE PARTNERS VI, LP
Equities	293,400	293400	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	5,341,649	5781339.01	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	2,533,185	2707397	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	2,385	1	FIDELITY BELMONT II, LP
Equities	3,027,000	2150978.15	FIRST RESERVE FUND VIII, LP
Equities	5,594,054	4563583.2	FIRST RESERVE FUND X, LP 6-008654
Equities	8,983,369	7354907	FIRST RESERVE FUND X, LP 6-008656
Equities	13,346,331	4070728.55	FORTRESS INVESTMENT FUND II, LLC
Equities	9,294,269	8274029.7	FORTRESS INVESTMENT FUND III, LP
Equities	6,781,998	532299.48	FORTRESS INVESTMENT FUND, LP
Equities	7,669,386	5243780	FP GP SLITTER, LLC
Equities	5,654,190	5189843	FRANCISCO PARTNERS, LP
Equities	1	1	GATEWAY VENTURE PARTNERS III, LP
Equities	1,128,321	1226843.92	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	2,124,265	2309751.74	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	10,014,533	9922256.73	GGC INVESTMENT FUND II, LP
Equities	567,735	695000	GRANITE VENTURES II, LP
Equities	4,178,308	4003315.63	GREEN EQUITY INVESTORS IV, LP
Equities	2,664,924	3682286.17	GREEN MOUNTAIN PARTNERS II, LP
Equities	138,577	982014.03	GREEN MOUNTAIN PARTNERS, LP
Equities	1,360,851	2251801.4	GTCR CAPITAL PARTNERS, LP
Equities	4,024,610	3022924.63	GTCR FUND VII, LP
Equities	1,109,568	474622.15	GTCR FUND VII/A, LP
Equities	6,873,136	6768561	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	1	6113646	HERITAGE FUND II, LP
Equities	662,567	3621750	HERITAGE FUND III, LP
Equities	717,504	1161855.96	ICV PARTNERS, LP
Equities	2,495,441	3403105.06	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	1,476,449	1646899.52	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	73,325	186750.19	INSTITUTIONAL VENTURE PTRS VI, LP
Equities	444,666	780831.8	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	1,219,850	3873627.37	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	751,006	810083.1	INTERWEST PARTNERS IX LP
Equities	1,017,926	1098000	INTERWEST PARTNERS IX LP
Equities	114,352	878382.55	INTERWEST PARTNERS V, LP
Equities	132,904	700398.73	INTERWEST PARTNERS VI, LP
Equities	837,522	1443106.15	INTERWEST PARTNERS VII, LP
Equities	821,313	1190280.22	INTERWEST PARTNERS VIII, LP
Equities	2,851,515	3159549.5	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	7,579,148	6461689	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2,532	1041945.87	JLL PARTNERS FUND II, LP
Equities	3,214,445	3508119.78	JLL PARTNERS FUND III, LP
Equities	5,632,403	4851861	JLL PARTNERS FUND IV, LP
Equities	989,687	1279007	JLL PARTNERS FUND V LP
Equities	4,557,262	3442841	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	621,427	314203.04	KIRTLAND CAPITAL PARTNERS II, LP
Equities	3,456,734	4751489	KIRTLAND CAPITAL PARTNERS III, LP
Equities	657,838	1341428	KKR 1996 FUND, LP
Equities	1,136,319	792810	KLEE ASIA FUND I, LP
Equities	4,927,183	3981063.7	KLEE USA FUND I, LP
Equities	189,838	55954.5	KLEE USA FUND II, LP
Equities	1,277,102	1331120	KODIAK VENTURE PARTNERS III, LP
Equities	784,002	904392.12	LAKE CAPITAL PARTNERS II, LP
Equities	6,612,812	6423719.57	LAKE CAPITAL PARTNERS, LP
Equities	3,831,933	3525205.98	LATTERELL VENTURE PARTNERS II, LP
Equities	1,982,932	1969470	LEAPFROG VENTURES II, LP
Equities	2,170,778	2168614.98	LIGHTSPEED VENT PTRS VI, LP
Equities	1,073,227	1278928.41	MADISON DEARBORN CAP PTRS II, LP
Equities	4,403,332	4463868.68	MADISON DEARBORN CAP PTRS III, LP
Equities	7,622,155	5424004.84	MADISON DEARBORN CAP PTRS IV, LP
Equities	816,128	804006.37	MADISON DEARBORN CAP PTRS, LP
Equities	276,181	446399	MARBOROUGH CAPITAL INVESTMENT III
Equities	1	1	MATRIX PARTNERS IV, LP
Equities	159,589	3181145.87	MATRIX PARTNERS V, LP
Equities	2,482,964	4611363.88	MATRIX PARTNERS VI, LP
Equities	1,644,491	2030650.57	MATRIX PARTNERS VII, LP
Equities	1,129,539	1272987.65	MEDVENTURE ASSOCIATES V, LP
Equities	1,921,718	2205972.17	MENLO VENTURES IX, LP
Equities	507,141	2701053.29	MENLO VENTURES VIII, LP
Equities	243,670	258690	MENLO VENTURES X, LP
Equities	1,111,582	2165381.49	MOBIUS TECHNOLOGY VENTURES VI, LP
Equities	967,949	2701766	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	297,948	515784.41	MORGAN STANLEY VENTURE PTRS III, LP
Equities	986,588	1436435.12	NEW ENTERPRISE ASSOC 8A, LP
Equities	2,453,687	6568143.24	NEW ENTERPRISE ASSOC IX, LP
Equities	1,108	979783.61	NEW ENTERPRISE ASSOC V, LP
Equities	204,823	553092.6	NEW ENTERPRISE ASSOC VII, LP
Equities	2,843,566	6077822.76	NEW ENTERPRISE ASSOC VIII, LP
Equities	1,350,531	1496028.06	NEW ENTERPRISE ASSOC X, LP
Equities	6,606,007	5999987	NEW ENTERPRISE ASSOC XI, LP
Equities	1,030,594	1145700	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	1,004,264	1123340	NEW MOUNTAIN PARTNERS II, LP
Equities	9,014,949	9384524.76	OAK INVESTMENT PARTNERS XI, LP

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	26,005	68487.34	OAK INVESTMENT PTRS VI, LP
Equities	235,347	1613006.59	OAK INVESTMENT PTRS VII, LP
Equities	670,802	3240345.61	OAK INVESTMENT PTRS VIII, LP
Equities	2,954,000	2954000	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	988,969	711043.81	OCM OPPORTUNITIES FUND II, LP
Equities	475,991	13374.43	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	247,265	1	OCM OPPORTUNITIES FUND IV, LP
Equities	4,704,480	3857538	OCM OPPORTUNITIES FUND V, LP
Equities	369,098	1	OCM OPPORTUNITIES FUND, LP
Equities	13,242,907	13037098	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	3,291,975	3677985.96	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	2,142,713	1615541.21	OL YMPUS GROWTH FUND III, LP
Equities	5,528,428	5125441	OL YMPUS GROWTH FUND IV, LP 6-007857
Equities	5,860,134	5601838	OL YMPUS GROWTH FUND IV, LP 6-007858
Equities	6,410,754	6476571	ONEX PARTNERS, LP
Equities	350,588	1374086.17	PACESETTER GROWTH FUND L.P.
Equities	12,960,152	11250000	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	2,306,053	2382322.49	PEINGSTEN EXECUTIVE OP FUND III, LP
Equities	3,605,051	3461123.96	PHAROS CAPITAL PARTNERS, LP
Equities	4,987,138	5025239	PROVIDENCE EQUITY PARTNERS V, LP
Equities	11,744,688	11867297	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	6,117,199	4406581	PROVIDENCE EQUITY PTRS IV, LP
Equities	1,645,858	6404852.4	REDPOINT VENTURES I, LP
Equities	757,808	872550	REDPOINT VENTURES II, LP
Equities	251,773	853920.76	RICE PARTNERS II, LP
Equities	317,711	355728	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	4,864	447258.8	RS & CO IV, LP
Equities	764,475	2020357.71	RSTW PARTNERS III, LP
Equities	910,863	6734.12	SAFEGUARD CO-INVESTMENT FUND, LP
Equities	3,347,621	2992839.22	SAFEGUARD INTERNATIONAL FUND, LP
Equities	72,360	855027.09	SIERRA VENTURES IV, LP
Equities	444,858	1334662.7	SIERRA VENTURES V, LP
Equities	2,543,735	3506504.33	SIERRA VENTURES VI, LP
Equities	1,880,074	4333393.16	SIERRA VENTURES VII, LP
Equities	1,014,166	4227850.57	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	7,811,375	6029789.27	SORENSEN CAPITAL PARTNERS, LP
Equities	2,552,853	2778348.11	SPC PARTNER III, LP
Equities	2,311,861	2142134.75	SPECTRUM EQUITY INVESTORS IV, LP
Equities	25,513,442	25000000	SPO GP LLC
Equities	671,203	926132.36	SPROUT CAPITAL IX, LP
Equities	26,737	979018.25	SPROUT CAPITAL VI, LP
Equities	564,944	1183858.09	SPROUT CAPITAL VII, LP
Equities	1,186,566	4345097.67	SPROUT CAPITAL VIII, LP
Equities	222,937	593350.9	SPROUT GROWTH II, LP
Equities	1,212,836	1566783	STERLING INVESTMENT PARTNERS II, LP
Equities	362,389	365500	STORM VENTURES FUND III, LP
Equities	290,117	684656.01	SUMMIT ACCELERATOR FUND, LP
Equities	328,573	336687	SUMMIT PARTNERS PRIVATE EQUITY FUND VI-A, LP
Equities	268,710	275400	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-B, LP
Equities	4,506,349	4401206	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	6,588	448330.26	SUMMIT VENTURES III, LP
Equities	42,372	604084.68	SUMMIT VENTURES IV, LP
Equities	613,913	1604942.19	SUMMIT VENTURES V, LP
Equities	5,545,039	5649869.39	SUMMIT VENTURES VI-A, LP
Equities	2,264,102	3093321	SUN CAPITAL PARTNERS III OP, LP
Equities	960,963	1030297	SUN CAPITAL PARTNERS IV, LP
Equities	1,379,759	1795702	SYNDICATED COMMUNICATIONS VENT PTRS IV
Equities	3,153,440	3212100	TA ATLANTIC AND PACIFIC V, LP
Equities	942,986	960527	TA ATLANTIC AND PACIFIC V, LP 6-009108
Equities	3,951,330	3478727.73	TA IX, LP
Equities	480,992	625638.13	TADVENT VIII, LP
Equities	12,515	4893000	TELECOM PARTNERS III, LP
Equities	5,154,912	4281206	THE RESOLUTE FUND, LP 6-007894
Equities	6,088,894	5367396	THE RESOLUTE FUND, LP 6-007895
Equities	1,279,726	1585498.52	THREE ARCH CAPITAL, LP
Equities	714,982	991559	THREE ARCH PARTNERS IV
Equities	616,725	861665	THREE ARCH PARTNERS IV 6-007925
Equities	10,801,746	8800073.57	TPG PARTNERS IV, LP 6-007897
Equities	9,076,825	7351029.81	TPG PARTNERS IV, LP 6-007898
Equities	19,373	516889.74	TSG CAPITAL FUND II, L.P.
Equities	26,421	420775.18	TSG CAPITAL FUND II, LP
Equities	168,538	1248095.91	TSG CAPITAL FUND III, L.P.
Equities	678,837	4221437.5	TSG CAPITAL FUND III, LP
Equities	120,000,000	120000000	UBS REALTY INVESTORS LLC
Equities	156,949	678501.26	US VENTURE PARTNERS IV, LP
Equities	264,873	1445066.52	US VENTURE PARTNERS V, LP
Equities	1,900,209	4689040.3	US VENTURE PARTNERS VI, LP
Equities	2,149,267	5928602	US VENTURE PARTNERS VII, LP
Equities	3,132,069	4002961.4	US VENTURE PARTNERS VIII, LP
Equities	130,176	1	VARDE SELECT FUND, LP
Equities	103,744	375208.05	VENTURE PARTNERSHIP ACQUISITION FUND II, LIMITED PARTNERSHIP
Equities	1	49943.1	VENTURE STRATEGY PARTNERS III, LP
Equities	2,368,825	2373493.88	VERSANT VENTURE CAPITAL I, LP
Equities	3,051,157	3375000	VERSANT VENTURE CAPITAL II, LP
Equities	933,158	1470196.23	VESTAR CAPITAL PARTNERS III, LP
Equities	4,232,058	4286383.76	VESTAR CAPITAL PARTNERS IV, LP

REAL ESTATE SEPARATE ACCOUNT

Asset Category	Market Value	Share/Par Value	Asset Description
Equities	1,717,895	1753393.25	VESTAR CAPITAL PARTNERS V LP
Equities	1	60893.45	VESTAR EQUITY PTRS (AKA VESTAR II), LP
Equities	10,147,105	7212959.21	WARBURG PINCUS PE VIII, LP
Equities	3,426,818	3469377.62	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	405,792	1046323.07	WCAS CAPITAL PARTNERS II, LP
Equities	4,236,737	3894179.39	WCAS CAPITAL PARTNERS III, LP
Equities	3,556,406	2796241.42	WCAS IX, LP
Equities	264,004	1006596.35	WCAS VI, LP
Equities	562,136	1464173.37	WCAS VII, LP
Equities	3,377,829	4261251.99	WCAS VIII, LP
Equities	483,002	483002	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	2,339,744	2418780	WESTON PRESIDIO V, LP
Equities	3,304,751	3273274.07	YORKTOWN ENERGY PTRS V, LP
Equities	-18,458,000	0	EQ&FUTURES OFFSET - LONG
Equities	-21,299,850	-66	FUT DEC 06 S&P 500
Equities	-55,092,400	-176	FUT JUN 06 S&P 500
Equities	-12,801,250	-35	FUT SEP 06 RUSSEL 2000
Equities	-128,624,175	-369	FUT SEP 06 RUSSELL 1000
Equities	-711,026,550	-2223	S&P 500 09-14-2006
Equities	-332,963,850	-1041	S&P 500 09-14-2006
Equities	0	46300	ESCROW SEAGATE TECHNOLOGY
Equities	2,056	2055.66	CASH HELD ELSEWHERE
Equities	0	0.36	CASH HELD ELSEWHERE
Equities	0	0.02	CASH HELD ELSEWHERE
Equities	0	0.35	CASH HELD ELSEWHERE
Equities	0	6900	ESC CORAM HEALTHCARE
Equities	0	4600	ESC EPRESENCE INC
Equities	0	100000	ESC USAIR 1993-A D00/00/00 9.625%
Equities	0	250000	ESC USAIR 91-APASS THRU D00/00/00 10.375%
Equities	0	35	ESCR KAISER GROUP INTL INC
Equities	0	1000	ESCROW ASCENT PEDIATRICS INC
Equities	0	2750	ESCROW ELOQUENT INC
Equities	0	1400	ESCROW FOR IGO CORP
Equities	0	1800	ESCROW HOENIG GROUP
Equities	0	9534	ESCROW MASCOTECH SHS INC
Equities	0	2600	ESCROW PETROCORP INC
Equities	1,332	2000000	FWD CNT TO BUY FXV LOCK 9.325%-USD-JPY1 GOLDMAN 08-24-2006 OCD000178
Equities	5,992	9000000	FWD CONT FXV LOCK 8.85 USD-JPY-1YR GOLDMAN 24/AUG/06
Equities	3,329	5000000	FWD CONT TO BUY FXV LOCK 8.83 USD-JPY-1YR GOLDMAN 08-24-2006
Equities	666	1000000	FWD CONT TO BUY FXV LOCK 8.85 USD-JPY 1YR JPMORGAN 08-24-2006
Equities	16,954	26200000	FWD CONT TO BUY FXV LOCK 8.87%-USD-JPY1 YR MORGAN 21/JUN/07
Equities	666	1000000	FWD CONT TO BUY FXV LOCK 9.6%-USD-JPY1 YR GOLDMAN 08-24-2006
Equities	666	1000000	FWD CONT TO BUY FXV LOCK 9.6%-USD-JPY1 YR JPMORGAN 08-24-2006
Equities	3,063	4600000	FWD CONT TO BUY FXV LOCK 9.75%-USD-JPY1 08-24-2006
<b>TOTAL</b>	<b>9,692,422,530</b>		

#### Fixed Income Investments

Fixed Income	1,447,965	1500000	PVTPB BIRCH REAL ESTATE CDO I LTD /CL A-1LB FLTG 144A 3C7 5.16 DUE 02-10-38 BEO
Fixed Income	166,430	167684.84	ABFS MTG LN TR 2002-2 MTG PASSTHRU CTF CL A-7 5.215% DUE 06-15-2033 REG
Fixed Income	1,643,045	1642877.8	ACCREDITED MTG LN TR 2005-3 ASSET-BKD NTCL A-2A VAR RATE 10-25-2035 REG
Fixed Income	4,467,914	4468007.92	ACE HOME EQUITY LN TR 2006-GP1 2006-GP1 NT CL A 02-25-2031 REG
Fixed Income	161,913	161906.42	AEGIS ASSET BACKED SECS TR SER 2005-2 CLIA1 06-25-2024 REG
Fixed Income	177,531	177214.53	AFC MTG LN TR SER 1999-1 CL 1A VAR RT 02-25-2029/04-25-2006 REG
Fixed Income	1,697,620	1700000	AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2005-3 CL A VAR RATE 01-18-2011 REG
Fixed Income	1,758,281	1750989.76	AMERIQUEST MTG SECS INC 2004-R11 ASSET BKD PASSTHRU CTF A-1 11-25-2034 REG
Fixed Income	305,299	315000	AMERN EXPRESS CR A/C MASTER TR 2004-3 AST BKD CTF CL A 4.35 DUE 12-15-2011 REG
Fixed Income	248,377	250014.61	AMRESO INDEPENDENCE FDG INC SER 1999-1 CL A VAR RT AST BKD 144A 06-15-2026 BEO
Fixed Income	1,753,242	1751481.49	ARGENT SECS INC 2005-W1 ASSET BKD CTF CLA-2 FLTG RATE 05-25-2035 REG
Fixed Income	3,301,624	3301683.76	ASSET BACKED FDG CORP 2005-HE2 ASSET BKDCTF CL A-2A 12-25-2024 REG
Fixed Income	1,208,927	1200000	ASSET BACKED SECS CORP HOME EQUITY LN TRSER 2004-HE7 CL A4 FLT RT 10-25-2034 BEO
Fixed Income	5,392,510	5390332.25	ASSET BACKED SECS CORP HOME EQUITY LN TRSER 2005-HE4 CL A1 FLT RT 05-25-2035 REG
Fixed Income	1,703,201	1703156.4	AST BACKED SECS CORP HOME EQTY LN TR 2005-HE7 CTF CL A1 0 DUE 07-25-2035 REG
Fixed Income	3,481,370	3475000	BANK ONE ISSUANCE TR 2003-3 NT CL A FLTGRATE 12-15-2010 BEO
Fixed Income	400,124	400000	BANK ONE ISSUANCE TR ABS BOIT 02-16-2010BEO
Fixed Income	1,928,856	1925000	BANK ONE ISSUANCE TR SER 2003-6 CL A6 FLTG RATE 02-15-2011 REG
Fixed Income	115,502	100000	BANKAMERICA MANUFACTURED HSG CONT TR SR/SUB SER 97-2 CL M 6.9 04-10-2028 REG
Fixed Income	2,575,498	2583457.94	BEAR STEARNS ASSET BACKED SECS I TR 2006-EC2 CL A-1 VAR RT 10-25-2027 REG
Fixed Income	5,397,693	5394256.91	BEAR STEARNS ASSET BACKED SECS I TR SER 2004-BO1 CL IA1 FLT RT 01-25-2018 REG
Fixed Income	1,190,599	1190253.02	BEAR STEARNS AST BACKED SECS I TR 2005-HE12 CTF CL I-A-1 08-25-2030 REG
Fixed Income	2,577,852	2577316.38	BEAR STEARNS AST BACKED SECS I TR 2006-HE1 CTF CL I-A-1 01-25-2030 REG
Fixed Income	5,331,127	5330764.07	BEAR STEARNS AST BACKED SECS I TR 2006-HE3 CTF CL A-1 04-25-2036 REG
Fixed Income	1,983,733	1983364.14	BEAR STEARNS AST BACKED SECS I TR 2006-PC1 AST BKD CTF CL A-1 12-25-35 REG
Fixed Income	86,729	86261.81	BEAR STEARNS AST BACKED SECS TR 2001-3 AST BKD CTF CL A-1 ADJ 10-27-2032 BEO
Fixed Income	171,056	173201.66	BEAR STEARNS AST BACKED SECS TR 2003-SD2AST BKD CTF CL III-A 06-25-43 REG
Fixed Income	3,065,494	3100000	BMW VEH OWNER TR SER 2005-A CL A3 4.04% DUE 02-25-2009 BEO
Fixed Income	1,480,914	1500000	CAP AUTO RECEIVABLES AST TR 2006-1ASSET BKD NT CL A-4 5.04 DUE 05-17-2010REG
Fixed Income	2,000,793	2020547.72	CAPITAL AUTO RECEIVABLES ASSET TR SER 2003-3 CL A3A 2.96% DUE 01-15-2008 BEO
Fixed Income	1,257,602	1269247.34	CAPITAL AUTO RECEIVABLES ASSET TR SER 2004-1 CL A3 2% DUE 11-15-2007 BEO
Fixed Income	3,665,775	3700000	CAPITAL AUTO RECEIVABLES ASSET TR SER 2004-2 CL A2 3.35% DUE 02-15-2008 BEO
Fixed Income	4,604,922	4675000	CAPITAL AUTO RECEIVABLES ASSET TR SER 2005-1 CL A-4 4.05% DUE 07-15-2009 BEO
Fixed Income	823,652	823802.02	CAPITAL ONE AUTO FIN TR 2006-A NT CL A-15.11738% DUE 05-15-2007 REG
Fixed Income	248,867	250000	CAPITAL ONE AUTO FIN TR 2006-A NT CL A-35.33% DUE 11-15-2010 REG
Fixed Income	660,464	661730.26	CAPITAL ONE PRIME AUTO RECEIVABLES TR 2005-1 NT CL A-2 4.24 DUE 11-15-2007 REG
Fixed Income	18,188	18187.94	CARRINGTON MTG LN TR SER 2005-NC3 CL A1A06-25-2035/08-25-2006 BEO
Fixed Income	254,631	254631.04	CARRINGTON MTG LN TR SER 2005-NC3 CL A1A06-25-2035/08-25-2006 BEO
Fixed Income	1,875,000	1875000	CARRINGTON MTG LN TR SER 2006-FRE1 AST BKD CL A-1 ADJ RATE 07-25-2031 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	546,946	549162.28	CHASE AUTO OWNER TR 2005-A ASSET BKD NT CL A-2 3.72% DUE 12-15-2007 REG
Fixed Income	1,422,679	1425000	CHASE AUTO OWNER TR 2006-A ASSET BACKED NT CL A-2 5.37% DUE 01-15-2009 REG
Fixed Income	4,556,584	4550000	CHASE CR CARD OWNER TR 2002-7 ASSET BKD NT CL A FLTG 02-15-2010 REG
Fixed Income	99,092	98909.75	CHASE FDG MTG LN 2003-1 ASSET BKD CTF CLIIA-2 FLTG RATE 11-25-2032 BEO
Fixed Income	410,215	410000	CHASE ISSUANCE TR ABS CHAIT 11-15-2011 BEO
Fixed Income	2,621,975	2700000	CHASE ISSUANCE TR SER 2004-A9 CL A9 3.22000002861% DUE 06-15-2010 REG
Fixed Income	1,432,375	1475000	CHASE ISSUANCE TR SER 2004-A9 CL A9 3.22000002861% DUE 06-15-2010 REG
Fixed Income	4,106,979	4105000	CHASE ISSUANCE TR SER 2005-5 NT CL A FLTRT 02-15-2012 REG
Fixed Income	210,022	210000	CHASE ISSUANCE TR SER 2005-A1 CL A1 FLT RT 12-15-2010 BEO
Fixed Income	230,354	230000	CHASE ISSUANCE TR SER 2005-A11 CL A FLT RT 12-15-2014 BEO
Fixed Income	1,334,412	1344112.11	CHASE MANHATTAN AUTO OWNER TR 2004-A ASTBKD NT CL A-3 2.08 DUE 05-15-2008BEO
Fixed Income	153,669	153304.25	CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AV-1 03-25-2033 BEO
Fixed Income	247,894	250000	CITIBANK CR CARD 2006 A4 5.45 DUE 05-10-2013 BEO
Fixed Income	1,522,534	1550000	CITIBANK CR CARD ISSUANCE TR 2006-A2 NT 4.84999990463% DUE 02-10-2011 REG
Fixed Income	1,056,222	1100000	CITIBANK CR CARD ISSUANCE TR CCCIT 2003-A3 CL A3 3.1 DUE 03-10-2010 BEO
Fixed Income	1,739,466	1825000	CITIBANK CR CARD ISSUANCE TR SER 2003-A6CL A6 2.90000009537% DUE 05-17-2010 BEO
Fixed Income	1,894,300	1925000	CITIBANK CR CARD ISSUANCE TR SER 2004-A1CL A1 2.55% DUE 01-20-2009 BEO
Fixed Income	3,148,966	3200000	CITIBANK CR CARD ISSUANCE TR SER 2004-A1CL A1 2.55% DUE 01-20-2009 BEO
Fixed Income	2,943,001	3025000	CITIBANK CR CARD ISSUANCE TR SER 2004-A4CL A4 3.2% DUE 08-24-2009 BEO
Fixed Income	3,330,999	3330306.13	CITIGROUP MTG LN TR 2006-HE1 MTG PASSTHRU CTF CL A-1 01-25-2036 REG
Fixed Income	3,253,043	3252818.14	CITIGROUP MTG LN TR SER 2005-HE3 CL A2A VAR RT 09-25-2035 BEO
Fixed Income	4,013,206	4012884.66	CITIGROUP MTG LN TR SER 2005-OPT4 CL A-2A FLT RT 07-25-2035 BEO
Fixed Income	4,732,847	4732033.26	CMO FBR SECURITIZATION SER 2005-3 AV21 DUE 10-25-2035 BEO
Fixed Income	2,407,754	2400000	CONSECO FIN SECURITIZATIONS CORP 2002-C HOME EQTY LN CTF CL MF-2 0 8-15-33 BEO
Fixed Income	324,643	400000	CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO
Fixed Income	66,229	82272.08	CONTMORTGAGE HOME EQUITY LN TR 1999-1 PASSTHRU CTF CL B 8.5 DUE 04-24-2030 REG
Fixed Income	44,311	45691.36	CONTL AIRLS PASS THRU TRS SER 1997-1A 7.461 DUE 10-01-2016/10-01-2005REG
Fixed Income	820,933	833620.26	CONTL AIRLS TRS SER 1997-2A 7.148 PASS THRU CTF DUE 06-30-2007 BEO
Fixed Income	753,932	753931.87	CR SUISSE 1ST BSTN MTG SECS CORP2005-CF 144A A-1 3.66 DUE 03-25-2045BEO
Fixed Income	3,380,616	3380024.18	CWABS INC 2005-14 ASSET BKD CTF CL 3-A-104-25-2036 REG
Fixed Income	1,582,385	1582188.37	CWABS INC 2005-8 ASSET BKD CTF CL 2-A-1 FLTG RATE 12-25-2035 REG
Fixed Income	4,495,144	4494878.98	CWABS INC 2005-9 ASSET BKD CTF CL 2-A-1 FLTG RATE 03-25-2025 REG
Fixed Income	540,496	538704.69	CWABS INC CWL 04-14 06-25-2035 BEO
Fixed Income	2,001,458	2000000	CWABS INC SER 2005-1 CL 2A3 FLT RT 08-25-2035 REG
Fixed Income	841,532	841434.67	CWABS INC SER 2005-12 CL 2-A-1 FLT RT 02-25-2036 REG
Fixed Income	2,629,132	2628477.16	CWABS INC SER 2005-16 CL 4AV1 FLT RT 07-25-2026 REG
Fixed Income	950,038	949392.15	CWABS INC SER 2005-17 CL 1AF1 FLT RT 06-25-2025 REG
Fixed Income	2,207,684	2207222.56	CWABS INC SER 2005-BC4 11-25-2028 BEO
Fixed Income	3,050,492	3049891.03	CWABS INC SERIES 2005-11 CL-3AV1 02-25-2036 BEO
Fixed Income	4,317,076	4317076.24	CWABS INC SERIES 2005-SD3 CLASS-A1A 07-25-2026 BEO
Fixed Income	1,899,125	1898377.14	CWHEQ INC SER 2005-F CL 2A FLT RT 12-15-2035 BEO
Fixed Income	688,661	689683.57	DAIMLERCHRYSLER AUTO TR 2005-B ASSET BACKED NT CL A-2 3.75 DUE 12-08-2007 REG
Fixed Income	197,253	200000	DAIMLERCHRYSLER AUTO TR 2005-B ASSET BACKED NT CL A-3 4.04 DUE 09-08-2009 REG
Fixed Income	1,622,104	1625000	DAIMLERCHRYSLER AUTO TR 2006-B 2006-B AST BKD NT CL A-2 5.3 DUE 10-08-2008 REG
Fixed Income	1,444,787	1450000	DAIMLERCHRYSLER AUTO TR 2006-B 2006-B CLA-3 5.33 DUE 08-08-2010 REG
Fixed Income	3,238,316	3250000	DAIMLERCHRYSLER AUTO TR 2006-B 2006-B CLA-3 5.33 DUE 08-08-2010 REG
Fixed Income	2,913,584	2944153.13	DAIMLERCHRYSLER AUTO TR SER 2004-C CL A-3 2.98% DUE 08-08-2008 REG
Fixed Income	1,459,920	1459654.25	ENCORE CR RECEIVABLES TR SER 2005-4 CL 2-A-1 5.43% DUE 01-25-2036 REG
Fixed Income	2,211,939	2211569.38	FIELDSTONE MTG INVT CORP 2005-3 SR NT CL2-A1 VAR RATE 02-25-2036 REG
Fixed Income	1,429,438	1429352.72	FIELDSTONE MTG INVT CORP 2006-1 MTG BKD NT CL A-1 05-25-2036 REG
Fixed Income	257,427	257212.64	FINANCIAL ASSET SECS CORP SER 2005-2 CL A1 144A 11-26-2035/06-25-2005 BEO
Fixed Income	462,049	461663.78	FINANCIAL ASSET SECS CORP SER 2005-2 CL A1 144A 11-26-2035/06-25-2005 BEO
Fixed Income	1,795,389	1793893.22	FINANCIAL ASSET SECS CORP SER 2005-2 CL A1 144A 11-26-2035/06-25-2005 BEO
Fixed Income	2,071,128	2070000	FIRST FRANKLIN MTG LN TR SER 2005-FF1 CLA2B FLT RT 12-25-2034 REG
Fixed Income	17,649	17650.58	FIRST FRANKLIN MTG LN TR SER 2005-FF4 CLIIA-1 FLT RT 05-25-2035/07-25-2006 REG
Fixed Income	4,431,837	4431451.19	FIRST NLC TR SER 2005-3 CL AV1 FLT RT 12-25-2035 REG
Fixed Income	238,157	237865.82	FLEET HOME EQUITY LN TR 2003-1 CL A VAR RATE 01-20-2033 REG
Fixed Income	476,179	476718	FORD CR AUTO OWNER TR 2005-B NT CL A-2 3.78% DUE 09-15-2007/09-15-2006 REG
Fixed Income	3,605,950	3644479.48	FORD CR AUTO OWNER TR SER 2005-A CL A3 3.48% DUE 11-15-2008 BEO
Fixed Income	3,870,386	3911741.31	FORD CR AUTO OWNER TR SER 2005-A CL A3 3.48% DUE 11-15-2008 BEO
Fixed Income	4,577,201	4625000	FORD CR AUTO OWNER TR SER 2005-B CL A3 4.17% DUE 01-15-2009 REG
Fixed Income	4,839,806	4862377.17	FORD CR AUTO OWNER TR SER 2005-C CL A2 03-15-2008 BEO
Fixed Income	1,995,634	2004941.27	FORD CR AUTO OWNER TR SER 2005-C CL A2 03-15-2008 BEO
Fixed Income	419,698	420000	FORD CR FLOORPLAN MASTER OWNER TR 2004-1AST BKD CL A FLTG 07-15-2009 REG
Fixed Income	600,000	600000	FORD CR FLOORPLAN MASTER OWNER TR A 20063 AST BKD NT CL B FLTG RT 06-15-2011 REG
Fixed Income	4,890,225	4889290.99	FREMONT HOME LN TR SER 2005-E CL 2-A-1 FLT RT 01-25-2036 REG
Fixed Income	210,048	210000	GE DEALER FLOORPLAN MASTER NT TR SER 2005-1 CL A FLT RT 04-20-2010 REG
Fixed Income	1,303,472	1300000	GE DEALER FLOORPLAN MASTER NT TR SER 2005-1 CL B FLTG 04-20-2010 REG
Fixed Income	286,717	331428.04	GREEN TREE FINL CORP 1992-2 MFD HSG CL B 9.15 DUE 01-15-2018 BEO
Fixed Income	72,465	75200.71	GREEN TREE FINL CORP 1993-2 MFD HSG CL B 8 DUE 07-15-2018 BEO
Fixed Income	152,862	154794.68	GREEN TREE FINL CORP 1995-C HOME IMPT LNCTF CL B-2 7.6 DUE 07-15-2020 BEO
Fixed Income	14,195	14923.93	GREEN TREE FINL CORP 1996-A HOME IMPT LNCTF CL B-2 7.4% DUE 02-15-2026 BEO
Fixed Income	372,015	362374.22	GREEN TREE FINL CORP SER 1996-7 CL A6 7.65% DUE 09-15-2027 BEO
Fixed Income	1,363,504	1335740.75	GREEN TREE FINL CORP SER 1997-2 CL A6 7.24 AST BACKED CTF DUE 04-15-2028 BEO
Fixed Income	9,384	9686.93	GREEN TREE FINL CORP SER 1998-1 CL A4 6.04 CMO CTF DUE 11-01-2029
Fixed Income	42,602	338107.88	GREEN TREE FINL CORP SER 96-6 HOME IMPT LN CTF CL B1 8% DUE 09-15-2027 BEO
Fixed Income	89,988	91903.08	GREEN TREE RECREATIONAL EQUIP & CNSMR 1996-D AST BKD CTF B 7.24 12-15-22 REG
Fixed Income	133,650	137544.75	GREEN TREE RECREATIONAL EQUIP & CNSMR TRSER 1996-C 7.65 ABS DUE 10-15-2018 BEO
Fixed Income	100,661	100607.64	GREENPOINT HOME EQUITY LN TR 2003-1 ASSET BKD NT CL A FLTG 04-15-2029 REG
Fixed Income	5,828,617	5818957.45	GS MTG SECS CORP 2004-SEA2 MTG PASSTHRU CTF CL A-2A 03-25-2034 REG
Fixed Income	2,856,437	2855808.59	GS MTG SECS CORP FFMILT 2006-FF4 MTG PASSTHR CTF A-1 02-25-2046 REG
Fixed Income	4,878,553	4877889.15	GS MTG SECS CORP GSAMP 2005-WMC2 MTG PASSTHRU A-2A 11-25-2035/01-25-2006 REG
Fixed Income	1,582,250	1579817.29	GS MTG SECS CORP SER 2004-11 CL 2A2 FLT RT 12-25-2034 REG
Fixed Income	5,478,199	5477985.11	GS MTG SECS CORP SER 2005-HEL1 CL A2A 11-25-2030 REG
Fixed Income	3,835,665	3842042.97	GSAA HOME EQUITY TR 2006-5 2006-9 ASSET BKD CTF CL A-1 06-25-2036 REG
Fixed Income	1,600,000	1600000	GSAMP 2006-HE4 CL A-2A FLT RT 06-25-2036REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	4,377,495	4377582.67	HOME EQTY MTG LN AST-BACKED TR SER I SER2006-6 CL A 06-25-2036 REG
Fixed Income	4,793,995	4793510.6	HOME EQTY MTG TR SER 2005-HF1 CL A2A FLT RT 02-25-2036 REG
Fixed Income	1,213,897	1219815.29	HONDA AUTO RECEIVABLES 2003-5 OWNER TR SER 2003-5 CL A3 2.30 DUE 10-18-2007 BEO
Fixed Income	2,493,404	2517671.89	HONDA AUTO RECEIVABLES 2004-2 OWNER TR AST BKD NT CL A-3 3.3 DUE 06-16-2008 REG
Fixed Income	2,591,142	2633274.41	HONDA AUTO RECEIVABLES 2004-3 OWNER TR CL A3 2.91% DUE 10-20-2008 REG
Fixed Income	1,547,022	1575000	HONDA AUTO RECEIVABLES 2005-2 OWNER TR SER 2005-3 CL A3 04-20-2009 BEO
Fixed Income	4,256,342	4300000	HONDA AUTO RECEIVABLES 2005-6 OWNER TR SER 2005-6 CL A-3 4.8 DUE 10-19-2009 BEO
Fixed Income	2,713,040	2750000	HONDA AUTO RECEIVABLES OWNER TRUST SER 2005-4 CL A3 4.46% DUE 05-21-2009 BEO
Fixed Income	61,085	437333.33	I/O OMI TR SER 2001-D CL AIO 08-15-2009
Fixed Income	5,551,290	5550434.85	INDYMAC ABS INC SER 2005-D CL AII1 FLT RT 03-25-2036 REG
Fixed Income	2,422,186	2422231.72	IXIS REAL ESTATE CAP TR MTG PASSTHRU CTFCL A-1 VAR RATE 08-25-2036 REG
Fixed Income	1,988,067	1987621.63	J P MORGAN MTG ACQUISITION CORP 2005-OPT2 CL A-2 FLTG 12-25-2035 REG
Fixed Income	1,223,255	1223145.12	J P MORGAN MTG ACQUISITION CORP 2006-HE2MTG PASSTHRU CTF CL A2 12-25-2027 REG
Fixed Income	1,182,581	1200000	LONG BEACH MTG LN TR 2003-4 ASSET BKD CTF CL M-4F 5.745% DUE 08-25-2033 REG
Fixed Income	2,413,680	2400000	LONG BEACH MTG LN TR 2004-6 ASSET BKD CTF II-A2 11-25-2034 REG
Fixed Income	4,581,882	4581185.16	LONG BEACH MTG LN TR 2005-3 AST BKD CTF CL II-A1 VAR 09-25-2035 REG
Fixed Income	3,348,445	3347812.26	LONG BEACH MTG LN TR 2006-2 ASSET BKD CTF CL II-A1 03-25-2036 REG
Fixed Income	2,928,926	2928524.56	LONG BEACH MTG LN TR 2006-3 ASSET BACKEDCTF II-A1 VAR 04-25-2036 REG
Fixed Income	5,106,914	5103581.03	LONG BEACH MTG LN TR SER 2004-6 CL I-A1 FLT RT 11-25-2034 BEO
Fixed Income	2,950,123	2949359.16	MASTR ASSET BACKED SECS TR 2006-FRE1 MTGPASSTHRU CTF A-1 12-25-2035 REG
Fixed Income	3,145,041	3144417.96	MASTR ASSET BACKED SECS TR 2006-HE1 MTG LN ASSET BKD CTF A-1 01-25-2036 REG
Fixed Income	1,502,941	1525000	MBNA CR CARD MASTER NT TR 2006-A1 NT CL A 4.90000009537% DUE 07-15-2011 REG
Fixed Income	4,016,055	4075000	MBNA CR CARD MASTER NT TR 2006-A1 NT CL A 4.90000009537% DUE 07-15-2011 REG
Fixed Income	1,426,634	1500000	MBNA CR CARD MASTER NT TR SER 2003-6 CL A6 2.75% DUE 10-15-2010/10-14-2010 REG
Fixed Income	5,092,296	5374999.99	MBNA CR CARD MASTER NT TR SER 2003-A7 CLA7 2.65% DUE 11-15-2010 REG
Fixed Income	1,999,860	2000000	MBNA CR CARD MASTER NT TR SER 2005-A5 CLA5 12-15-2010 BEO
Fixed Income	1,516,511	1550000	MBNA CR CARD MASTER NT TR T 20 2.7 DUE 09-15-2009 BEO
Fixed Income	6,190,167	6190000	MBNA MASTER CR CARD TR II 1996-G CL A 12-15-2008/07-17-2006 BEO
Fixed Income	469,759	4650000	MBNA MASTER CR CARD TR II MBNA 99-B CL A5.90000009537% DUE 08-15-2011 BEO
Fixed Income	270,131	269606.53	MERRILL LYNCH CR CORP MTG LN ASSET BKD PASSTHRU 97B CL A 11-15-2022 BEO
Fixed Income	83,102	83097.48	MERRILL LYNCH MTG INVS INC ML MTG INV LNABS 2006 WMC1 A2A VAR 01-25-2037 BEO
Fixed Income	599,854	604147.51	MONEY STORE SBA LOAN-BACKED TR SER 1999-1 CTF ADJ RATE CL A 07-15-2025 BEO
Fixed Income	1,015,138	1022403.14	MONEY STORE SBA LOAN-BACKED TR SER 1999-1 CTF ADJ RATE CL A 07-15-2025 BEO
Fixed Income	1,944,244	1943715.44	MORGAN STANLEY ABS CAP I INC SER 2005-HE5 CL A-2A 5.43 DUE 09-25-2035 REG
Fixed Income	1,999,375	2000000	MORGAN STANLEY ABS CAP I INC TR 2006-NC42006-NC4 CL A-2A 06-25-2036 REG
Fixed Income	1,721,823	1721624.56	MORGAN STANLEY CAP I INC 2006-HE1 MTG PASSTHRU CTF A-1 01-25-2036 REG
Fixed Income	4,130,293	4129104.01	MORGAN STANLEY MTG LN TR 2004-2AR 2006-4SL CL A 03-25-2036 REG
Fixed Income	170,471	170364.8	MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO
Fixed Income	2,428,976	2428477.83	NEW CENY HOME EQUITY LN TR 2005-C ASSETBKD CTF CL A-2A 4.61% DUE 12-25-2035 REG
Fixed Income	880,264	885700.7	NISSAM AUTO RECEIVABLES OWNER TR NAROT 2004-A 2.01 DUE 11-15-2007 BEO
Fixed Income	3,529,286	3541059.52	NISSAN AUTO LEASE TR SER 2004-A CL A-3 2.9% DUE 08-15-2007/09-15-2006 REG
Fixed Income	4,495,207	4575000	NISSAN AUTO RECEIVABLES GRANTOR TR 4.19%DUE 07-15-2009 BEO
Fixed Income	935,433	943798.38	OAKWOOD MTG INVS INC SR/SUB 1998-A CL A-5 FLTG 6.7% DUE 05-15-2028 REG
Fixed Income	70,379	70365.66	OPTION ONE MTG ACCEP CORP OPTION ONE MTGACCEP CORP 06-25-2032 BEO
Fixed Income	2,402,606	2402187.52	OPTION ONE MTG LN TR SER 2005-4 CL A-2 FLTG RATE 11-25-2035 REG
Fixed Income	2,566,105	2565694.63	OWNIT MTG LN TR 2005-4 MTG LN ASSET-BKD CTF CL A-2A1 5.44438% DUE 08-25-2036 REG
Fixed Income	1,689,694	1689395.29	PEOPLES CHOICE HOME LN SECS TR SER 2005-4 CL 1A1 FLT RT 12-25-2035 REG
Fixed Income	2,621,939	2621475.44	PEOPLES CHOICE HOME LN SECS TR SER 2005-4 CL 1A1 FLT RT 12-25-2035 REG
Fixed Income	375,534	400000	PG&E ENERGY RECOVERY FDG LLC 2005-1 BD A-5 4.47% DUE 12-25-2014 REG
Fixed Income	135,139	135090.58	PROVIDENT BK HOME EQUITY LN TR SER 1999-3 CL A3 VAR RATE 01-25-2031 BEO
Fixed Income	83,342	83333.35	PVTPL AESOP FDG II L L C 03-3 RENT CAR AST BKD NT 144A A-2 VAR RT 07-20-07 BEO
Fixed Income	1,200,214	1197220.58	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	232,487	231907.12	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	52,472	52836.97	PVTPL BAYVIEW FINL ACQSTN TR SER 1998-1 CL A-1 7.01 P/THRU CTF 5-25-29 144A
Fixed Income	934,319	932137.81	PVTPL GS MTG SECS CORP GSAA 2006-NIM2 NT144A 6% DUE 12-25-2035 BEO
Fixed Income	413,858	416540.9	PVTPL LONG BEACH AST HLDGS CORP SER 2005-2 CL N1 144A 4.15 DUE 4-25-2035 BEO
Fixed Income	201,191	1425974.79	PVTPL MUT FD FEE TR XIII SER 2000-3 AST BKD NT 144A 9.07 DUE 07-01-2008 REG
Fixed Income	30,049	30030.64	PVTPL PBG EQUIP TR RECEIVABLE BKD NT CL A 144A 6.27% DUE 01-20-2012 BEO
Fixed Income	254,713	410000	PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO
Fixed Income	4,472,092	4471246.78	PVTPL QUEST TR 2005-X2 ASSET BKD CTF CL A-1 144A VAR RT DUE 10-25-2035 BEO
Fixed Income	2,563,969	2563969.03	PVTPL STRUCTURED AST RECEIVABLES TR SER 2004-1 TR CTF 144A VAR DUE 4-21-11 BEO
Fixed Income	4,600,000	4600000	PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO
Fixed Income	2,100,536	2100536.29	PVTPL TRUMAN CAP MTG LN TR 2005-1 AST CLA 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	5,137,468	5136630.92	RASC SER 2005-KS9 CL A1 FLT RT 09-25-2035 REG
Fixed Income	4,733,692	4733214.41	RENAISSANCE MTG ACCEP CORP SER 2005-3 CLAF1 FLT RT 11-25-2035 BEO
Fixed Income	1,031,587	1030721.66	RESDNLT ACCREDIT LNS INC MTG PASS TH 2006-QA2 02-25-2036 REG
Fixed Income	462,580	459570.87	RESDNLT AST MTG PRODS INC SER 2004-SL1 CL A-VIII 6.5 DUE 11-25-2031 REG
Fixed Income	5,430,379	5429341.53	RESDNLT AST MTG PRODS INC SER 2005-EFC4 CL A-1 FLT RT 09-25-2035/02-27-2006 BEO
Fixed Income	1,079,798	1079557.23	RESDNLT AST SEC CORP MTG PA 2005-KS11 HOME EQTY MTG AST-BKD 12-25-2035 REG
Fixed Income	159,694	159676.11	RESDNLT AST SEC CORP MTG PASS THRU CTF 2005-KS3 HOME EQTY PASS 03-25-2026 REG
Fixed Income	1,099,406	1100000	RESIDENTIAL ASSET MTG PRODS INC 2003-RS11 5.98% DUE 12-25-2033 REG
Fixed Income	87,018	89730.19	RESIDENTIAL ASSET MTG PRODS INC 2003-RZ3CL A-4 3.1% DUE 04-25-2032 REG
Fixed Income	1,095,794	1100000	RESIDENTIAL ASSET MTG PRODS INC SER 2003-RS10 CL A16 5.86 DUE 11-25-2033 REG
Fixed Income	2,663,576	2663049.19	RESIDENTIAL ASSET MTG PRODS INC SER 2005-EFC5 CL A1 FLT RT 11-25-2025 BEO
Fixed Income	5,689,631	5688743.8	RESIDENTIAL FDG MTG SECS II INC SER 2005-HI3 CL A-1 FLT RT 09-25-2035 REG
Fixed Income	2,856,598	2856649.18	SACO I TR SER 2005-WM2 CL A-2 FLT RT 07-25-2035 REG
Fixed Income	4,885,803	4885890.49	SACO I TR SER 2005-WM3 CL A2 FLT RT 09-25-2035 REG
Fixed Income	3,803,783	3803855.44	SAXON ASSET SECS TR 2006-1 MTG LN ASSET BKD NT CL A-2A FLTG 03-25-2036 REG
Fixed Income	139,761	139687.65	SAXON AST SECS TR 2004-1 MTG LN AST BKD NT CL A FLTG DUE 02-25-2035 REG
Fixed Income	1,020,632	1020683.29	SLM STUDENT LN TR 2001-3 LN BKD NT CL A-2L FLTG RATE 10-25-2016 BEO
Fixed Income	2,363,293	2364023.77	SLM STUDENT LN TR 2005-5 STUDENT LN-BKD NT CL A-1 01-25-2018 REG
Fixed Income	1,218,573	1218949.76	SLM STUDENT LN TR 2005-5 STUDENT LN-BKD NT CL A-1 01-25-2018 REG
Fixed Income	3,050,000	3050000	SLM STUDENT LN TR 2006-5 CL A-1 FLT RT 07-25-2013 BEO
Fixed Income	4,597,125	4600000	SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA-2 07-25-2017 REG
Fixed Income	5,805,836	5814744.2	SLM STUDENT LN TR SER 2005-1 CL A-1 VAR 01-25-2015 REG
Fixed Income	2,976,734	2975000	SLM STUDENT LN TR SER 2005-6 CL A5B FLT RT 07-27-2026 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	76,953	76933.41	SOUNDVIEW HOME LN TR 2006-1 MTG PASSTHURCTF CL A-1 02-25-2036 REG
Fixed Income	5,148,079	5147430.23	SOUNDVIEW HOME LN TR SERIES 2005-OPT3 CL-A2 11-25-2035 BEO
Fixed Income	5,462,224	5461295.11	SOUNDVIEW HOME LN TR SERIES 2005-OPT4 CLASS-2A1 12-25-2035 REG
Fixed Income	2,058,859	2058574.49	SPECIALTY UNDERWRITING & RESIDENTIAL FINSER 2005-BC3 CL A2A 06-25-2036 REG
Fixed Income	2,387,364	2387246.95	STRUCTURED ASSET INVT LN TR 2006-BNC1 MTG PASSTHUR CTF CL A2 03-25-2036 REG
Fixed Income	2,418,888	2400000	STRUCTURED ASSET INVT LN TR SER 2004-8 CL A8 FLT RT 09-25-2034 REG
Fixed Income	2,951,601	2951026.02	STRUCTURED ASSET INVT LN TR SER 2005-10 CL A3 VAR RATE 12-25-2035 REG
Fixed Income	81,940	83524.13	TMS SBA LN TR SER 1998-1 CL A FLT RT 07-15-2024 BEO
Fixed Income	1,435,184	1446305.64	USAA AUTO OWNER TR 2004-1 ASSET BKD NT CL A-3 2.06% DUE 04-15-2008 REG
Fixed Income	1,890,438	1905952.8	USAA AUTO OWNER TR SER 2003-1 CL A4 2.04% DUE 02-15-2010 BEO
Fixed Income	178,687	178792.69	USAA AUTO OWNER TR USAOT 05-1 3.55% DUE 09-17-2007/07-17-2006 BEO
Fixed Income	1,925,660	1950000	USAA AUTO OWNER TR USAOT 05-1 3.9% DUE 07-15-2009 BEO
Fixed Income	4,576,293	4650000	USAA AUTO OWNER TR USAOT 05-2 4% DUE 12-15-2009 BEO
Fixed Income	242,744	1950535.25	UTD AIR LINES INC SER A-4 9.21 PASS THURCTF DUE 1-21-2017 REG BOND IN DEFAULT
Fixed Income	332,906	332179.93	WACHOVIA AST SECURITIZATION INC 2002-H AST BKD NT CL A FLT RATE 09-27-2032 BEO
Fixed Income	6,974,723	7000000	WACHOVIA AUTO OWNER TR 2004-1 2005-B ASTBKD NT CL A-2 4.82 DUE 02-20-2009REG
Fixed Income	1,589,794	1604528.01	WACHOVIA AUTO OWNER TR 2004-1 ASSET BKD NT CL A-3 3.19% DUE 06-20-2008 REG
Fixed Income	222,467	2250000	WACHOVIA AUTO OWNER TR 2004-1 SER 2005-BCL A3 4.79% DUE 04-20-2010 REG
Fixed Income	1,497,699	1500000	WACHOVIA AUTO OWNER TR 2006-A ASSET BKD NT CL A-2 5.41% DUE 04-20-2009 REG
Fixed Income	1,499,660	1500000	WACHOVIA AUTO OWNER TR 2006-A CL A4 5.38% DUE 03-20-2013 REG
Fixed Income	566,198	568114.43	WELLS FARGO FINL AUTO OWNER TR 2005-A AST BKD CTF CL A-2 3.73 12-15-06 REG
Fixed Income	204,511	2100000	WELLS FARGO FINL AUTO OWNER TR 2005-A CLA-4 4.28% DUE 05-15-2012 REG
Fixed Income	536,529	534705.37	WELLS FARGO HOME EQTY AST BACKED SEC SERIES 2004-2 CLASS-A21B 05-25-2034 REG
Fixed Income	1,461,375	1483531.04	WFS FINL 2002-4 OWNER TR 2002-4 CL A-4A 3.11% DUE 08-20-2010 BEO
Fixed Income	1,265,853	1240000	CMO 1ST UN NATL BK CML MTG 2001-C4 CL A-2 6.223 EXP 10-12-11 FNL 12-12-33 BEO
Fixed Income	104,913	1000000	CMO AST SECURITIZATION CORP COML MTG PASSTHUR CTF 97-D5 CL A-2 VAR 02-14-2043
Fixed Income	1,618,582	1670000	CMO BANC AMER COML MTG INC 2002-2 COML MTG CL A-3 5.118 07-11-2043 BEO
Fixed Income	2,591,021	2733115.63	CMO BANC AMER COML MTG INC 2003-1 COML MTG CL A-1 3.878 DUE 09-11-2036 BEO
Fixed Income	952,472	1000000	CMO BANC AMER COML MTG INC 2005-4 CL A-34.891% DUE 07-10-2045 REG
Fixed Income	993,752	1040000	CMO BANC AMER COML MTG INC 2005-6 COML CL A-4 5.35383% DUE 09-10-2047 REG
Fixed Income	917,521	1000000	CMO BANC AMER COML MTG INC SER 2005-3 CLA4 DUE 07-10-2043 BEO
Fixed Income	132,361	1400000	CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 09-10-2015 REG
Fixed Income	330,932	3450000	CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	1,038,137	1080000	CMO BEAR STEARNS COML MTG SECS INC SER 2005-PWR7 CL A2 4.945 DUE 02-11-2041 REG
Fixed Income	937,200	9000000	CMO CHASE COML MTG SECS CORP 1999-2 PASSTHUR CTF CL A-2 7.198 01-15-32 BEO
Fixed Income	2,314,957	2205792.45	CMO CHASE COML MTG SECS CORP 2000-1 CL A-2 7.75699996948% DUE 04-15-2032 BEO
Fixed Income	1,692,606	1612789.21	CMO CHASE COML MTG SECS CORP 2000-1 CL A-2 7.75699996948% DUE 04-15-2032 BEO
Fixed Income	1,405,792	1446720.82	CMO CITIGROUP COML MTG TR 2005-EMG A-1 144A 4.1537% DUE 09-20-2051 BEO
Fixed Income	2,557,256	2450000	CMO COMM 2000-C1 COML MTG PASSTHUR CTF CL A-2 DUE 12-31-2010 BEO
Fixed Income	3,546,044	3655000	CMO CR SUISSE 1ST BSTN MTG 2002-CKS4 COML MTG P/T CTF CL A2 5.18 11-15-36 REG
Fixed Income	1,329,160	1370000	CMO CR SUISSE 1ST BSTN MTG 2002-CKS4 COML MTG P/T CTF CL A2 5.18 11-15-36 REG
Fixed Income	1,880,998	1862040.93	CMO CR SUISSE 1ST BSTN MTG SECS CORP 7.325 DUE 04-15-2062 BEO
Fixed Income	737,320	728747.9	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML CTF 1998-C2 CL A-2 6.3 DUE 11-11-30
Fixed Income	1,268,593	1280000	CMO CR SUISSE 1ST BSTN MTG SECS CORP CSFB PTC 20 06/15/12 5.603 7-15-2035 BEO
Fixed Income	3,863,259	4050000	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2002-CP5 CL A-2 DUE 04-25-2033 REG
Fixed Income	334,322	3600000	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO
Fixed Income	891,525	9600000	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO
Fixed Income	2,169,596	2200000	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2006-C1 CL A-3 5.711 DUE 02-15-2013 BEO
Fixed Income	2,712,915	2595023.31	CMO DLJ COML MTG CORP COML MTG PASSTHUR CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO
Fixed Income	834,743	798468.71	CMO DLJ COML MTG CORP COML MTG PASSTHUR CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO
Fixed Income	2,219,116	2224441.67	CMO GE CAP COML MTG CORP 2001-3 COML MTGPASS CTF CL A-1 5.56 06-10-2038 BEO
Fixed Income	3,225,046	3150000	CMO GE CAP COML MTG CORP 2002-1 MTG PASSTHUR CTF CL A-3 6.269 12-10-2035
Fixed Income	385,979	4000000	CMO GE COML MTG CORP 2006-1 A-4 5.5186% DUE 03-10-2044 REG
Fixed Income	2,477,052	2345000	CMO GMAC COML MTG SEC INC 2000-C1 A2 7.724 DUE 12-15-2009 BEO
Fixed Income	3,420,205	3325000	CMO GMAC COML MTG SEC INC MTG PASSTHUR CTF SER 99-C2 CL A-2 6.945 9-15-33 BEO
Fixed Income	318,876	3100000	CMO GMAC COML MTG SEC INC MTG PASSTHUR CTF SER 99-C2 CL A-2 6.945 9-15-33 BEO
Fixed Income	2,072,127	2200000	CMO GMAC COML MTG SECS INC 2004-C3 CL A-4 4.547% DUE 12-10-2041 REG
Fixed Income	1,470,899	1410000	CMO GMAC COML MTG SECS INC C3 CL A-2 6.957% DUE 09-15-2035 BEO
Fixed Income	3,927,614	3765000	CMO GMAC COML MTG SECS INC C3 CL A-2 6.957% DUE 09-15-2035 BEO
Fixed Income	2,551,167	2465040.77	CMO GMAC COML MTG SECS INC MTG PASSTHUR CTF SER 99-C3 CL A2 7.179 08-15-2036 REG
Fixed Income	1,469,199	1419599.37	CMO GMAC COML MTG SECS INC MTG PASSTHUR CTF SER 99-C3 CL A2 7.179 08-15-2036 REG
Fixed Income	820,018	792334.52	CMO GMAC COML MTG SECS INC MTG PASSTHUR CTF SER 99-C3 CL A2 7.179 08-15-2036 REG
Fixed Income	875,946	832903.34	CMO GMAC COML MTG SECS INC SER 2000-C2 A2 7.455% DUE 08-16-2033 BEO
Fixed Income	2,708,385	2575298.83	CMO GMAC COML MTG SECS INC SER 2000-C2 A2 7.455% DUE 08-16-2033 BEO
Fixed Income	241,421	2500000	CMO GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A7 5.317 DUE 06-10-2036 REG
Fixed Income	1,223,210	1295000	CMO GREENWICH CAP COML FDG CORP SER 2005-GG3 CL A3 4.569% DUE 08-10-2042 BEO
Fixed Income	323,472	3500000	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	1,016,628	1100000	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	1,977,380	1951635.55	CMO GS MTG SECS CORP II COML MTG PASS THUR CTF CL A-2 6.62 DUE 10-18-2030 BEO
Fixed Income	2,816,146	2799631.35	CMO GS MTG SECS CORP II SER 1998-C1 CL A3 6.135% DUE 10-18-2030 REG
Fixed Income	2,506,370	2491671.59	CMO GS MTG SECS CORP II SER 1998-C1 CL A3 6.135% DUE 10-18-2030 REG
Fixed Income	640,673	636916.13	CMO GS MTG SECS CORP II SER 1998-C1 CL A3 6.135% DUE 10-18-2030 REG
Fixed Income	448,883	4600000	CMO GS MTG SECS CORP II SER 2006-GG6 CL A4 FLT RT DUE 04-10-2038 REG
Fixed Income	384,604	4000000	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-C2 CTF CL A-3 5.4088 05-15-2041REG
Fixed Income	2,156,436	2300000	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-C3 CTF A-4 4.657 DUE 01-15-2042 REG
Fixed Income	238,619	254999.99	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-CIBC10 A-6 4.899 DUE 01-12-2037 REG
Fixed Income	1,303,656	1400000	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC12 CL A-4 4.88 DUE 09-12-37 REG
Fixed Income	279,443	3000000	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP4 CL A-4 4.918 10-15-2042 REG
Fixed Income	290,315	3000000	CMO J P MORGAN CHASE COML MTG SECS CORP 2006-LDP6 A-M 5.5 DUE 04-15-2043 REG
Fixed Income	892,652	8750000	CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6.26 3-15-33BE
Fixed Income	238,956	2400000	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG
Fixed Income	3,079,698	3052121.81	CMO LB COML CONDUIT MTG TR 1998-C4 MTG PASSTHUR CTF CL A-1-B 6.21 10-15-08 BEO
Fixed Income	3,044,552	2850000	CMO LB-UBS COML MTG TR 2000-C3 COML MTG PASSTHUR CTF CL A-2 7.95 DUE 05-15-2025
Fixed Income	2,160,374	2145137.21	CMO LB-UBS COML MTG TR 2000-C5 COML MTG PASSTHUR CTF CL A-1 6.41 12-15-2019BEO
Fixed Income	355,227	360202.19	CMO LB-UBS COML MTG TR 2005-C7 CL A-1 4.99% DUE 11-15-2030 REG
Fixed Income	1,084,033	1150000	CMO LB-UBS COML MTG TR SER 2005-C1 CL A3DUE 02-15-2030 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	280,937	300000	CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-2030 BEO
Fixed Income	5,158,912	4748670.64	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	712,720	688874.93	CMO MORGAN J P COML MTG FIN CORP PASS THRU CTF 1999-C8 CL A2 07-15-2031 BEO
Fixed Income	196,220	210000	CMO MORGAN STANLEY CAP I INC 2004-HQ3 CLA-4 4.8% DUE 01-13-2041 REG
Fixed Income	1,777,338	1756440.37	CMO MORGAN STANLEY CAP I PASSTHRU CTF 98-HF2 CL A-2 6.48 11-15-2030 BEO
Fixed Income	1,030,884	981645.59	CMO MORGAN STANLEY DEAN WITTER CAP I TR SER 2000 LIFE CL A2 7.57 12-15-2009 BEO
Fixed Income	2,272,217	2205000	CMO MORGAN STANLEY DEAN WITTER CAP I TR SER 2001-TOP1 CL-A4 6.66 02-15-33 BEO
Fixed Income	3,497,384	3405000	CMO NATIONSLINK FDG CORP MTG PASSTHRU CTF 1999-1 CL D 7.1 01-20-2031 REG
Fixed Income	2,247,611	2225458.42	CMO NATIONSLINK FDG CORP SER 1999-1 CL-A2 6.316% DUE 01-20-2031 BEO
Fixed Income	3,346,203	3250000	CMO SALMN BROS MTG SECS VII INC 2001-C2 PSTRU CTF CL A-3 6.499 10-13-11BE
Fixed Income	2,849,514	2775000	CMO SALOMON BROS COML MTG TR SER 2000-C3CL A2 6.592% DUE 12-18-2033 BEO
Fixed Income	935,700	890000	CMO SALOMON BROS MTG SECS VII INC FOR FUTUR SER 2000-C1 A2 7.52 DUE 12-18-09
Fixed Income	972,403	948446.53	CMO SALOMON BROS MTG SECS VII INC SER 1999-C1 CL A-2 7.15 DUE 05-18-2032 BEO
Fixed Income	2,833,621	2957974.05	CMO WACHOVIA BK COML MTG TR 2003-C3 MTG CL A-1 4.037 DUE 02-15-2035 BEO
Fixed Income	495,505	530000	CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 DUE 04-15-2042 REG
Fixed Income	1,069,201	1130000	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO
Fixed Income	1,497,379	1492308.13	COML MTG ACCEP CORP PASSTHRU CTF S ER 1998-C2 CL A-2 6.03 DUE 03-15-2008 B EO
Fixed Income	1,793,242	1775000	DLJ COML MTG CORP MTG PASSTHRU CTF 1998-CF2 CL A-1B 6.24 DUE 11-12-2031 BEO
Fixed Income	2,425,767	2440000	I/O CMO BANC AMER COML MTG TR 2006-2 SERIES 2006-2 CLASS-A4 05-10-2045 REG
Fixed Income	3,662,436	3690000	I/O CMO J P MORGAN CHASE COML MTG SECS SER 2006-CB15 CL-A4 06-12-2043 REG
Fixed Income	18,110	114473.68	I/O CMO OMI TR 2002-B SR/SUB PASSTHRU CTF CL A-IO 05-15-2010 BEO
Fixed Income	18,192	623027.23	I/O PVTP L CMO FFCA SECD LENDING CORP SECD FRANCHISE 144A VAR RT 07-18-20 BEO
Fixed Income	748,311	34433584.63	I/O PVTP L CMO GS MTG SECS CORP II 2003-C1 CL 144A X-2 1.23434 1-10-40 BEO
Fixed Income	1,018,343	54451042.05	I/O PVTP L CMO LB-UBS COML MTG TR SER 2003-C5 CL XCP 144A 1.358 7-16-10 BEO
Fixed Income	1,026,514	1019758.66	MORGAN STANLEY CAP I INC COML MTG P-THRU1998-WF1 CL A-2 6.55 3-15-30 REG
Fixed Income	359,865	355000	NOMURA AST SECS CORP SER 1998-D6 CL A1B 6.59 PASS THRU CTF DUE 03-15-2030
Fixed Income	1,402,918	1400000	PVTP L CMO BK OF AMER LARGE LN INC SER 2005-ESHA CL-A1 VAR 07-14-2020 BEO
Fixed Income	917,553	895000	PVTP L CMO GE CAP COML MTG CORP 2000-1 MTG PASSTHRU CTF CL A-2 6.496 12-15-10
Fixed Income	244,480	254999.99	PVTP L CMO GS MTG SECS CORP II GSMS 05GG4A2 4.475% DUE 07-10-2039 BEO
Fixed Income	23,817	23786.49	STRUCTURED AST SECS CORP SER 97-LL I CL A-2 6.84 DUE 10-12-2034 REG
Fixed Income	237,090	250000	BHP BILLITON FIN USA LTD SR NT 5.25% DUE 12-15-2015 REG
Fixed Income	1,291,170	1290000	CONOCOPHILLIPS AUSTRALIA FDG CO GTD NT FLTG RATE DUE 04-09-2009/04-11-2007 REG
Fixed Income	1,251,134	1250000	CONOCOPHILLIPS AUSTRALIA FDG CO GTD NT FLTG RATE DUE 04-09-2009/04-11-2007 REG
Fixed Income	38,000	50000	INTELSAT LTD SR NT 6.5 DUE 11-01-2013 REG
Fixed Income	67,113	65000	PVTP L INTELSAT LTD GTD SR NT 144A 9.25% DUE 06-15-2016/06-15-2011 BEO
Fixed Income	825,635	825000	CANADIAN NATL RY CO PUTTABLE RESET SECS PURS DUE 07-15-2036/07-15-2007 REG
Fixed Income	68,290	70000	CHEVRONTXACO CAP CO CHEVRONTXACO CORPORATION 3.5 DUE 09-17-2007 BEO
Fixed Income	52,525	55000	COMPTON PETE FIN CORP SR NT 7.625% DUE 12-01-2013/12-01-2009 BEO
Fixed Income	23,875	25000	COMPTON PETE FIN CORP SR NT 7.625% DUE 12-01-2013/12-01-2009 BEO
Fixed Income	118,315	115000	CONOCO FDG CO NT 6.35% DUE 10-15-2011 BEO
Fixed Income	181,913	165000	ISPAT INLAND ULC SR SECD NT 9.75% DUE 04-01-2014/04-01-2009 REG
Fixed Income	254,678	231000	ISPAT INLAND ULC SR SECD NT 9.75% DUE 04-01-2014/04-01-2009 REG
Fixed Income	132,300	120000	ISPAT INLAND ULC SR SECD NT 9.75% DUE 04-01-2014/04-01-2009 REG
Fixed Income	126,250	125000	PVTP L ROGERS WIRELESS INC SR SECD NT 7.5% DUE 03-15-2015 REG
Fixed Income	111,100	110000	PVTP L ROGERS WIRELESS INC SR SECD NT 7.5% DUE 03-15-2015 REG
Fixed Income	212,100	210000	PVTP L ROGERS WIRELESS INC SR SECD NT 7.5% DUE 03-15-2015 REG
Fixed Income	52,894	55000	SUNCOR ENERGY INC 5.95 DUE 12-01-2034 BEO
Fixed Income	57,325	65000	TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO
Fixed Income	174,546	195000	TECK COMINCO LTD SR NT 6.125% DUE 10-01-2035 REG
Fixed Income	119,860	125000	CIT GROUP FDG CO CDA SR NT 4.65% DUE 07-01-2010 REG
Fixed Income	1,210,908	1200000	PHOENIX QUAKE WIND LTD PRIN AT-RISK VAR RATE NT 144A 3C7 DUE 07-03-2008 BEO
Fixed Income	807,697	860000	PVTP L SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO
Fixed Income	0	0	RESIDENTIAL REINS 2003 LTD VAR RATE NT GRSL 144A DUE 12-01-2007 REG
Fixed Income	300,627	300000	VITA CAP LTD VAR RATE 144A DUE 01-01-2007 BEO
Fixed Income	672,070	670000	RESONA PFD GLOBAL SECS CAYMAN LTD FLT RT144A DUE 12-29-2049 BEO
Fixed Income	109,665	120000	PVTP L CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO
Fixed Income	370,544	400000	PVTP L EXPORT-IMPORT BK CHINA NT 144A 4.875% DUE 07-21-2015 BEO
Fixed Income	516,284	400000	PYLON LTD FRN 18/12/08 EUR (B)(144A)
Fixed Income	4,351,886	4800000	BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO
Fixed Income	626,321	640000	PVTP L HUTCHISON WHAMPOA INTL 03/33 LTD GTD NT 144A 5.45 DUE 11-24-2010 BEO
Fixed Income	200,060	200000	PVTP L KAUPTHING BK HF MEDIUM TERM SUB BKB TRANCHE # 01 7.125 DUE 05-19-2016 BEO
Fixed Income	672,508	700000	DEPFA ACS BK AST COVERED SECS 144A 3.625DUE 10-29-2008 BEO
Fixed Income	2,161,631	2250000	DEPFA ACS BK AST COVERED SECS 144A 3.625DUE 10-29-2008 BEO
Fixed Income	90,513	100000	TELECOM ITALIA CAP ***TELECOM ITALIA CAPITAL SA NOTES 5.25 DUE 10-01-2015 BEO
Fixed Income	143,241	160000	TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG
Fixed Income	189,952	220000	TELECOM ITALIA CAP GTD SR NT 6% DUE 09-30-2034/09-30-2006 REG
Fixed Income	177,001	205000	TELECOM ITALIA CAP GTD SR NT 6% DUE 09-30-2034/09-30-2006 REG
Fixed Income	1,306,899	1300000	TELECOM ITALIA CAP GTD SR NT FLTG DUE 02-01-2011 REG
Fixed Income	83,202	90000	TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG
Fixed Income	993,685	1045000	PVTP L AIFUL CORP SR NT 144A 5% DUE 08-10-2010 BEO
Fixed Income	206,000	210000	EXPT-IMPORT BK 4.25% 27/11/2007
Fixed Income	19,000	20000	MAGNACHIP SEMICONDUCTOR S A / MAGNACHIP 2ND PRTY SR SECD FLTG DUE 12-15-2011 REG
Fixed Income	19,000	20000	MAGNACHIP SEMICONDUCTOR S A / MAGNACHIP 2ND PRTY SR SECD FLTG DUE 12-15-2011 REG
Fixed Income	388,531	300000	PYLON LTD FRN 12/2008 EUR (A)(144A)
Fixed Income	95,625	90000	PVTP L WIND ACQUISITION FIN S A SR NT 144A 10.75 DUE 12-01-2015/12-01-2010 BEO
Fixed Income	651,915	750000	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG
Fixed Income	43,461	50000	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG
Fixed Income	354,054	380000	AMERICA MOVIL S A DE C V SR NT DTD 11/03/2004 5.75% DUE 01-15-2015 REG
Fixed Income	1,000,000	1000000	AMERICA MOVIL S A DE C V SR NT FLTG RATEVAR RT DUE 04-27-2007
Fixed Income	225,500	200000	PEMEX PROJ FDG MASTER TR MTN GTD NT 8.625% DUE 02-01-2022
Fixed Income	1,014,750	900000	PEMEX PROJ FDG MASTER TR MTN GTD NT 8.625% DUE 02-01-2022
Fixed Income	1,032,000	1000000	PEMEX PROJ FDG MASTER TR NT 7.375% DUE 12-15-2014 BEO
Fixed Income	921,000	1000000	PVTP L PEMEX PROJ FDG MASTER TR MEDIUM TRANCHE # TR 00017 5.75 12-15-2015 BEO
Fixed Income	1,104,100	1220000	PVTP L PEMEX PROJ FDG MASTER TR MTN TR TRANCHE # 00018 6.625 DUE 06-15-2035 BEO
Fixed Income	17,318	15000	DEUTSCHE TELEKOM INTL FIN B V GTD NT STEP UP 06-15-2030
Fixed Income	679,542	720000	DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	141,571		150000 DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG
Fixed Income	1,960,745		1960000 DEUTSCHE TELEKOM INTL FIN B V NT FLTG RATE DUE 03-23-2009 REG
Fixed Income	99,974		100000 RABOBANK NEDERLAND GLOBAL MEDIUM TERM NT# TR 00014 VAR RT DUE 01-15-2009
Fixed Income	3,049,719		3050000 RABOBANK NEDERLAND GLOBAL MEDIUM TERM NITRANCHE # TR 00015 DUE 04-06-2009
Fixed Income	116,674		110000 ROYAL KPN NV 8 DUE 10-01-2010
Fixed Income	344,775		325000 TELEFONICA EUROPE B V U S NT 7.75 DUE 09-15-2010 BEO
Fixed Income	87,763		85000 PVTPL INTELSAT LTD GTD SR NT 144A 9.25% DUE 06-15-2016/06-15-2011 BEO
Fixed Income	116,046		125000 PVTPL YARA INTL ASA NT 144A 5.25% DUE 12-15-2014/12-08-2004 BEO
Fixed Income	1,118,160		1200000 PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	639,738		610000 PVTPL TYUMENTELECOM 144A 11 DUE 11-06-2007 BEO
Fixed Income	188,204		200000 PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT TRANCHE TR 00002 5 10-22-13 BEO
Fixed Income	150,563		160000 PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT TRANCHE TR 00002 5 10-22-13 BEO
Fixed Income	1,222,650		1140000 S AFRICA REP CORP NT 9.125 DUE 05-19-2009 BEO
Fixed Income	2,000,216		2000000 SANTANDER US DEBT S A UNIPERSONAL GTD SRNT FLTG RATE 144A DUE 02-06-2009 BEO
Fixed Income	499,728		500000 TELEFONICA EMISIONES S A U GTD SR NT 7.045% DUE 06-20-2036 REG
Fixed Income	524,714		525000 TELEFONICA EMISIONES S A U GTD SR NT 7.045% DUE 06-20-2036 REG
Fixed Income	149,689		150000 TELEFONICA EMISIONES S A U SR NT 6.421% DUE 06-20-2016 REG
Fixed Income	374,222		375000 TELEFONICA EMISIONES S A U SR NT 6.421% DUE 06-20-2016 REG
Fixed Income	414,802		420000 BP CAP MARKETS PLC 2.75 DUE 12-29-2006 BEO
Fixed Income	247,021		225000 BRIT TELECOMMUNICATIONS P L C VARIABLE RATE NT DUE 12-15-2010/01-11-2001 BEO
Fixed Income	1,269,495		1433000 CR SUISSE 1ST BSTN LONDON BRH ME TRANCHE# TR 00010 VAR RATE DUE 03-24-2010
Fixed Income	528,846		554000 CREDIT SUISSE FIRST BOSTON LONDON BRH BOOK ENTRY 144A MTN VAR DUE 03-24-2010
Fixed Income	806,961		825000 HBOS PLC MEDIUM TERM SR NTS BOOK ENTRY 144A MTN 3.6% DUE 08-15-2007
Fixed Income	235,939		240000 HSBC HLDGS PLC NT 6.5% DUE 05-02-2036 BEO
Fixed Income	523,665		550000 NATIONWIDE BLDG SOC MEDIUM TERM SR NTS BOOK ENTRY 144A 4.25% DUE 02-01-2010 BEO
Fixed Income	190,424		200000 NATIONWIDE BLDG SOC MEDIUM TERM SR NTS BOOK ENTRY 144A 4.25% DUE 02-01-2010 BEO
Fixed Income	27,793		30000 PVTPL BSKYB FIN U K PLC GTD SR NT 144A 6.5% DUE 10-15-2035/10-18-2005 BEO
Fixed Income	106,539		115000 PVTPL BSKYB FIN U K PLC GTD SR NT 144A 6.5% DUE 10-15-2035/10-18-2005 BEO
Fixed Income	1,042,634		1085000 PVTPL HBOS PLC MEDIUM TERM SR NTS BOOK ENTRY 144A SR NT 3.75 DUE 09-30-2008 BEO
Fixed Income	336,334		350000 PVTPL HBOS PLC MEDIUM TERM SR NTS BOOK ENTRY 144A SR NT 3.75 DUE 09-30-2008 BEO
Fixed Income	116,798		130000 PVTPL HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A 4.61% DUE 12-29-2049 BEO
Fixed Income	513,411		525000 PVTPL NATIONWIDE BLDG SOC SR NTS B TR # SR 00014 3.5 DUE 07-31-2007 BEO
Fixed Income	1,662,473		1700000 PVTPL NATIONWIDE BLDG SOC SR NTS B TR # SR 00014 3.5 DUE 07-31-2007 BEO
Fixed Income	237,808		225000 VODAFONE AIRTOUCH PLC NT 7.75% DUE 02-15-2010 BEO
Fixed Income	22,612		25000 VODAFONE GROUP PLC NEW GLOBAL NT DTD 08/08/2005 5% DUE 09-15-2015 BEO
Fixed Income	161,746		175000 VODAFONE GROUP PLC NEW NT 5 DUE 12-16-2013/12-15-2013 BEO
Fixed Income	402,055		435000 VODAFONE GROUP PLC NEW NT 5 DUE 12-16-2013/12-15-2013 BEO
Fixed Income	248,345		255000 VODAFONE GROUP PLC NEW VODAFONE GROUP PLC 1/30/2008 3.95% DUE 01-30-2008 BEO
Fixed Income	1,099,458		1850000 GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY BD 6.5% DUE 09-28-2015 BEO
Fixed Income	112,917		190000 GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY BD 6.5% DUE 09-28-2015 BEO
Fixed Income	248,729		260000 ##MUFG CAPITAL FIN 1 6.346%-FRN GTD PERPDO NOT USE
Fixed Income	669,655		700000 ##MUFG CAPITAL FIN 1 6.346%-FRN GTD PERPDO NOT USE
Fixed Income	14,700		14000 AES CORP 8.875 DUE 02-15-2011/02-09-2001BEO
Fixed Income	12,390		12000 AES CORP SR NT 8.75% DUE 06-15-2008/06-15-2003 BEO
Fixed Income	72,760		68000 AES CORP SR NT 9.375 DUE 09-15-2010 BEO
Fixed Income	68,900		65000 AES CORP SR NT 9.5 DUE 06-01-2009/05-31-2009 BEO
Fixed Income	99,705		92319.63 AES IRONWOOD L L C SR SECD BD 8.857 DUE 11-30-2025/11-29-2025 BEO SF 08-31-2004
Fixed Income	148,373		150000 AETNA INC NEW 6.625 DUE 06-15-2036 BEO
Fixed Income	296,746		300000 AETNA INC NEW 6.625 DUE 06-15-2036 BEO
Fixed Income	0		425277 AIRCRAFT STAT TR N610AU 0 DUE 12-31-2040REG BOND IN DEFAULT
Fixed Income	0		330771 AIRCRAFT STAT TR N611AU 0 DUE 12-31-2040 REG BD DEFAULT
Fixed Income	0		330771 AIRCRAFT STAT TR N613AU 0 DUE 12-31-2040 REG BND DEFAULT
Fixed Income	0		803301 AIRCRAFT STAT TR N614AU 0 DUE 12-31-2040REG BOND IN DEFAULT
Fixed Income	0		330771 AIRCRAFT STAT TR N617AU 0 DUE 12-31-2040 REG BD DEFAULT
Fixed Income	0		330771 AIRCRAFT STAT TR N619AU 0 DUE 12-31-2040REG BOND IN DEFAULT
Fixed Income	0		708795 AIRCRAFT STAT TR N620AU 0 DUE 12-31-2040 REG BD DEFAULT
Fixed Income	0		330771 AIRCRAFT STAT TR N621AU 0 DUE 12-31-2040REG BD IN DEFAULT
Fixed Income	0		330771 AIRCRAFT STATUTORY TRUST N612AU 0% DUE 12-31-2040 REG
Fixed Income	1,140,118		1160000 ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2007 BEO
Fixed Income	341,550		330000 ALLIED WASTE N AMER INC SR NT 8.5 DUE 12-01-2008 BEO
Fixed Income	1,234,350		1170000 ALTRIA GROUP INC NT 7 DUE 11-04-2013 BEO
Fixed Income	259,899		280000 AMBAC FINL GROUP INC DEB DTD 12/05/2005 5.95% DUE 12-05-2035/12-05-2005 BEO
Fixed Income	1,123,288		1060000 AMERADA HESS CORP NT DTD 08/15/2001 7.3%DUE 08-15-2031/08-14-2031 BEO
Fixed Income	507,366		497923.02 AMERICAN AIRLS PASS THRU TR PASSTHRU CTF2001-2 CL A-1 6.978% DUE 10-01-2012 BEO
Fixed Income	1,001,040		1000000 AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN DUE 08-16-2007 REG
Fixed Income	1,041,253		1040000 AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN VAR RT DUE 01-18-2008
Fixed Income	256,544		255000 AMERIPRISE FINL JR SUB NT DUE 06-01-2066/05-25-2006 REG
Fixed Income	186,293		190000 AMERIPRISE FINL INC SR NT 5.35% DUE 11-15-2010/11-23-2005 REG
Fixed Income	924,750		900000 AMERN AIRLS PASS THRU TR PASS THRU CTF 1999-1 CL A-2 7.024 DUE 04-15-2011 BEO
Fixed Income	475,068		475000 AMERN EXPRESS CO NT 5.5 DUE 09-12-2006 BEO
Fixed Income	800,310		800000 AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00403 VAR RT DUE 03-23-2007
Fixed Income	24,000		25000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 7.125 DUE 02-15-2013 REG
Fixed Income	43,200		45000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 7.125 DUE 02-15-2013 REG
Fixed Income	76,800		80000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 7.125 DUE 02-15-2013 REG
Fixed Income	134,663		135000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 8.125 DUE 06-01-2012 REG
Fixed Income	84,788		85000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 8.125 DUE 06-01-2012 REG
Fixed Income	44,888		45000 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 8.125 DUE 06-01-2012 REG
Fixed Income	190,090		185000 ANADARKO FIN CO SR NT 6.75 DUE 05-01-2011 BEO
Fixed Income	913,245		850000 ANADARKO FIN CO SR NT 7.5 DUE 05-01-2031BEO
Fixed Income	11,664		10000 ANR PIPELN CO 9.625 DUE 11-01-2021 REG
Fixed Income	4,845		5000 ANR PIPELN CO DEB DTD 02/15/1994 7.375 DUE 02-15-2024 BEO
Fixed Income	1,147,153		1110000 AOL TIME WARNER INC 6.875 DUE 05-01-2012BEO
Fixed Income	107,673		100000 AOL TIME WARNER INC 7.625% DUE 04-15-2031/04-14-2031 BEO
Fixed Income	570,664		530000 AOL TIME WARNER INC 7.625% DUE 04-15-2031/04-14-2031 BEO
Fixed Income	32,302		30000 AOL TIME WARNER INC 7.625% DUE 04-15-2031/04-14-2031 BEO
Fixed Income	728,191		670000 AOL TIME WARNER INC DEB DTD 04/08/2002 7.7 DUE 05-01-2032 BEO



Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	222,805	205000	AOL TIME WARNER INC DEB DTD 04/08/2002 7.7 DUE 05-01-2032 BEO
Fixed Income	199,693	195000	APACHE CORP NT DTD 04/11/2002 6.25 DUE 04-15-2012/04-14-2012 BEO
Fixed Income	378,647	380000	ARCH CAP GROUP LTD 7.35 DUE 05-01-2034/04-30-2034 BEO
Fixed Income	117,510	125000	ARCHSTONE-SMITH OPER TR NT 5.25% DUE 05-01-2015/05-11-2005 BEO
Fixed Income	136,677	135000	ASSOC CORP N AMER SR NT 6.25 DUE 11-01-2008 BEO
Fixed Income	172,111	170000	ASSOC CORP N AMER SR NT 6.25 DUE 11-01-2008 BEO
Fixed Income	1,437,400	1400000	ASSOCIATES CORP NORTH AMER SUB DEB 6.875% DUE 11-15-2008 REG
Fixed Income	538,660	485000	AT&T BROADBAND CORP NT 8.375% DUE 03-15-2013 REG
Fixed Income	110,044	100000	AT&T WIRELESS SVCS INC NT 8.125% DUE 05-01-2012 BEO
Fixed Income	2,861,134	2600000	AT&T WIRELESS SVCS INC NT 8.125% DUE 05-01-2012 BEO
Fixed Income	905,456	865000	AVALONBAY CMNTYS INC BOOK ENTRY 8.25 DUE 07-15-2008 BEO
Fixed Income	2,169,753	2300000	AXIS CAP HLDGS LTD SR NT DTD 11/15/2004 5.75% DUE 12-01-2014/11-30-2014 BEO
Fixed Income	113,603	115000	BAC CAP TR XI BAC CAPITAL TRUST 6.625 20360 6.625% DUE 05-23-2036 BEO
Fixed Income	164,110	140000	BANC ONE CORP 8% DUE 04-29-2027 REG
Fixed Income	464,503	435000	BANK AMER CORP GLOBAL NT 7.8% DUE 02-15-2010 BEO
Fixed Income	128,139	120000	BANK AMER CORP GLOBAL NT 7.8% DUE 02-15-2010 BEO
Fixed Income	1,575,521	1575000	BANK AMER CORP SR NT FLTG RATE DUE 03-24-2009/09-24-2007 REG
Fixed Income	2,000,662	2000000	BANK AMER CORP SR NT FLTG RATE DUE 03-24-2009/09-24-2007 REG
Fixed Income	558,609	525000	BANK AMER CORP SUB NT 7.4% DUE 01-15-2011 BEO
Fixed Income	136,878	145000	BANK ONE CORP NT 2.625% DUE 06-30-2008 BEO
Fixed Income	1,227,181	1300000	BANK ONE CORP NT 2.625% DUE 06-30-2008 BEO
Fixed Income	1,261,169	1260000	BANK ONE CORP NT 6.875% DUE 08-01-2006 BEO
Fixed Income	505,765	500000	BANKBOSTON N A SUB NT 7 DUE 09-15-2007 REG
Fixed Income	52,750	50000	BE AEROSPACE INC SR NT 8.5 DUE 10-01-2010/10-01-2007 REG
Fixed Income	540,416	540000	BEAR STEARNS COS INC MEDIUM TERM FLTG RT 5.375% DUE 10-03-2007
Fixed Income	218,707	250000	BEAR STEARNS COS INC NT 4.65 DUE 07-02-2018 BEO
Fixed Income	350,000	350000	BEAZER HOMES USA INC SR NT 8.375 DUE 04-15-2012/04-15-2007 BEO
Fixed Income	27,816	30000	BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO
Fixed Income	254,525	260000	BERKSHIRE HATHAWAY FIN CORP GTD NT 3.4% DUE 07-02-2007 REG
Fixed Income	792,942	810000	BERKSHIRE HATHAWAY FIN CORP GTD NT 3.4% DUE 07-02-2007 REG
Fixed Income	256,873	270000	BERKSHIRE HATHAWAY FIN CORP GTD SR NT 4.125% DUE 01-15-2010/01-11-2005 REG
Fixed Income	118,923	125000	BERKSHIRE HATHAWAY FIN CORP GTD SR NT 4.125% DUE 01-15-2010/01-11-2005 REG
Fixed Income	309,407	325000	BERKSHIRE HATHAWAY FIN CORP SR NT 3.375% DUE 10-15-2008 REG
Fixed Income	618,813	650000	BERKSHIRE HATHAWAY FIN CORP SR NT 3.375% DUE 10-15-2008 REG
Fixed Income	208,309	220000	BERKSHIRE HATHAWAY INC DEL NT 4.75% DUE 05-15-2012 REG
Fixed Income	110,100	120000	BIO RAD LABS INC SR SUB NT 6.125% DUE 12-15-2014/05-31-2005 REG
Fixed Income	59,638	65000	BIO RAD LABS INC SR SUB NT 6.125% DUE 12-15-2014/05-31-2005 REG
Fixed Income	20,100	20000	BIO RAD LABS INC SR SUB NT 7.5% DUE 08-15-2013/08-15-2006 REG
Fixed Income	267,274	275000	BK NY INC SR NT DTD 11/21/2002 3.75 DUE 02-15-2008 BEO
Fixed Income	729,821	750000	BK NY N Y MEDIUM TERM NTS BOOK E TRANCHE# TR 00021 3.8 DUE 02-01-2008
Fixed Income	100,217	100000	BOEING CAP CORP GLOBAL NT DTD 07/25/2002 5.8 DUE 01-15-2013 BEO
Fixed Income	25,859	25000	BOEING CAP CORP SR NT 6.5 DUE 02-15-2012/02-14-2012 BEO
Fixed Income	59,400	55000	BRIGGS & STRATTON CORP SR NT 8.875 DUE 03-15-2011/03-14-2011 REG
Fixed Income	45,761	45000	BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG
Fixed Income	116,944	115000	BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG
Fixed Income	398,000	400000	BROWNING FERRIS INDS INC SR NT DTD 01/17/1996 6.375 DUE 01-15-2008 REG
Fixed Income	73,271	65000	BURL NORTHN SANTA FE CORP DEB DTD 06/01/1996 7.29 DUE 06-01-2036 REG PUT
Fixed Income	1,100,000	1100000	CABLEVISION TERM B 6.67 DUE 03-29-2013 BEO
Fixed Income	613,256	585000	CALPINE CONSTR TERM LN 1.09 DUE 08-26-2009 BEO
Fixed Income	124,705	125000	CAP 1 BK MTN SR BK NTS BOOK TRANCHE # TR00176 5.75 DUE 09-15-2010 REG
Fixed Income	218,221	225000	CATERPILLAR FINL SVCS CORP 4.5 DUE 06-15-2009 BEO
Fixed Income	390,732	400000	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	114,526	110000	CENTERPOINT ENERGY INC SR NT 7.25 DUE 09-01-2010/01-07-2004 REG
Fixed Income	1,200,468	1200000	CENTEX CORP MEDIUM TERM NTS BOOK ENTRY #TR 00034 VAR RT DUE 08-01-2007
Fixed Income	971,697	1000000	CENTEX CORP NT 6.5% DUE 05-01-2016/04-30-2016 REG
Fixed Income	3,807,266	3600000	CENTEX CORP SR NT 7.875 DUE 02-01-2011/01-31-2011 BEO
Fixed Income	22,900,408	1071163.65	CF WESTERN ASSET FUNDS WESTERN ASSET OPPORTUNISTIC INTL INVESTMENT GRADE SEC
Fixed Income	5,345,102	339544.043	CF WESTERN ASSET OPPORTUNISTIC EMERGING MARKETS PORTFOLIO LLC
Fixed Income	12,572,202	848784.89	CF WESTN AST OPPORTUNISTIC US\$ HI YLD
Fixed Income	2,674,336	277219.476	CF WESTN AST OPPORTUNISTIC YANKEE PORTFOLIO LLC
Fixed Income	604,952	600000	CHASE MANHATTAN CORP NEW SUB NT 6.375 DUE 02-15-2008 REG
Fixed Income	207,167	200000	CHASE MANHATTAN CORP NEW SUB NT DTD 06/12/1997 7.125 DUE 06-15-2009 REG
Fixed Income	74,200	80000	CHES ENERGY CORP SR NT 6.375 DUE 06-15-2015/12-15-2009 REG
Fixed Income	37,100	40000	CHES ENERGY CORP SR NT 6.375 DUE 06-15-2015/12-15-2009 REG
Fixed Income	78,838	85000	CHES ENERGY CORP SR NT 6.375 DUE 06-15-2015/12-15-2009 REG
Fixed Income	0	0	CHES ENERGY CORP SR NT 7.5 DUE 06-15-2014/06-15-2009 REG
Fixed Income	0	0	CHES ENERGY CORP SR NT 7.5 DUE 06-15-2014/06-15-2009 REG
Fixed Income	0	0	CHES ENERGY CORP SR NT 7.5 DUE 06-15-2014/06-15-2009 REG
Fixed Income	168,813	185000	CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG
Fixed Income	182,500	200000	CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG
Fixed Income	77,563	85000	CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG
Fixed Income	27,750	30000	CHESAPEAKE ENERGY CORP SR NT 6.875% DUE 11-15-2020/06-02-2006 REG
Fixed Income	50,875	55000	CHESAPEAKE ENERGY CORP SR NT 6.875% DUE 11-15-2020/06-02-2006 REG
Fixed Income	74,000	80000	CHESAPEAKE ENERGY CORP SR NT 6.875% DUE 11-15-2020/06-02-2006 REG
Fixed Income	415,642	430000	CHEVRONTXACO CAP CO CHEVRONTXACO CP 3.375 DUE 02-15-2008/02-14-2008 BEO
Fixed Income	203,361	200000	CHRYSLER CORP 7.45 DEB DUE 03-01-2027
Fixed Income	228,781	225000	CHRYSLER CORP 7.45 DEB DUE 03-01-2027
Fixed Income	123,125	125000	CIN BELL INC NEW SR NT 7.25 DUE 07-15-2013/07-15-2008 REG
Fixed Income	542,486	550000	CIT GROUP INC NEW CIT GROUP INC 5.000 20081124 5% DUE 11-24-2008 BEO
Fixed Income	1,202,268	1200000	CIT GROUP INC NEW FLT RT BD DUE 01-30-2009 BEO
Fixed Income	280,538	290000	CIT GROUP INC NEW SR NT 5.4% DUE 03-07-2013 BEO
Fixed Income	1,790,471	1880000	CITIGROUP INC 3.625 DUE 02-09-2009 BEO
Fixed Income	430,240	430000	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	721,719	700000	CITIGROUP INC 6.5 DUE 01-18-2011 BEO
Fixed Income	199,956	200000	CITIGROUP INC GLBL FRN DUE 01-30-2009 BEO
Fixed Income	630,219	655000	CITIGROUP INC GLOBAL NT 4.25 DUE 07-29-2009 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,962,819	2040000	CITIGROUP INC GLOBAL NT 4.25 DUE 07-29-2009 REG
Fixed Income	1,496,156	1545000	CITIGROUP INC GLOBAL SR NT DTD 01-31-2003 3.5 DUE 02-01-2008 BEO
Fixed Income	72,629	75000	CITIGROUP INC GLOBAL SR NT DTD 01-31-2003 3.5 DUE 02-01-2008 BEO
Fixed Income	200,469	200000	CITIGROUP INC GLOBAL SR NT FLTG RATE DUE06-09-2009 REG
Fixed Income	522,905	550000	CITIGROUP INC NT 4.125% DUE 02-22-2010 BEO
Fixed Income	518,152	545000	CITIGROUP INC NT 4.125% DUE 02-22-2010 BEO
Fixed Income	532,784	525000	CITIGROUP INC NT 6.2% DUE 03-15-2009 BEO
Fixed Income	126,853	125000	CITIGROUP INC NT 6.2% DUE 03-15-2009 BEO
Fixed Income	12,703,556	12700000	CITIGROUP INC NT DTD 12/27/2005 FLTG DUE12-26-2008 REG
Fixed Income	524,142	560000	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	142,244	150000	CLEAR CHANNEL COMMUNICATIONS INC 4.25 DUE 05-15-2009 BEO
Fixed Income	93,895	110000	CLEAR CHANNEL COMMUNICATIONS INC 4.9 DUE05-15-2015/05-14-2015 BEO
Fixed Income	239,906	265000	CLEAR CHANNEL COMMUNICATIONS INC COMM NT5.5 DUE 09-15-2014/09-20-2004 BEO
Fixed Income	29,380	30000	CLEAR CHANNEL COMMUNICATIONS INC NT 4.625 DUE 01-15-2008/01-14-2008 BEO
Fixed Income	102,053	100000	CLEV ELEC ILLUM CO 1ST MTG SER A DTD 04/05/1999 6.86 DUE 10-01-2008 REG
Fixed Income	174,484	180000	CLEVELAND ELEC ILLUM CO SR NT 5.65% DUE 12-15-2013/07-30-2004 REG
Fixed Income	28,915	30000	COLORADO INTST GAS CO SR NT 6.8% DUE 11-15-2015 REG
Fixed Income	53,011	55000	COLORADO INTST GAS CO SR NT 6.8% DUE 11-15-2015 REG
Fixed Income	110,751	115000	COMCAST CORP NEW BD 5.85% DUE 11-15-2015/11-14-2005 BEO
Fixed Income	254,872	270000	COMCAST CORP NEW BD 6.5% DUE 11-15-2035/11-14-2005 BEO
Fixed Income	155,755	165000	COMCAST CORP NEW BD 6.5% DUE 11-15-2035/11-14-2005 BEO
Fixed Income	86,231	85000	COMCAST CORP NEW COMCAST CORP 7.05 DUE 03-15-2033/03-14-2033 BEO
Fixed Income	891,190	1000000	COMCAST CORP NEW NT 4.95% DUE 06-15-2016/06-14-2016 BEO
Fixed Income	2,484,321	2465000	COMCAST CORP NEW NT DTD 01/10/2003 6.5 DUE 01-15-2015 BEO
Fixed Income	197,308	175000	CONOCO FDG CO NT 7.25 DUE 10-15-2031 BEO
Fixed Income	2,323,192	2135000	CONOCO INC NT DTD 04/20/1999 6.95 DUE 04-15-2029/04-20-1999 BEO
Fixed Income	92,543	100000	CONS NAT GAS CO 5 DUE 03-01-2014 BEO
Fixed Income	177,225	170000	CONSOL ENERGY INC SR NT DTD 03/07/2002 7.875 DUE 03-01-2012/02-29-2012 BEO
Fixed Income	369,260	430000	CONSOLIDATED EDISON CO N Y INC DEB SER A5.3% DUE 03-01-2035 REG
Fixed Income	1,587,187	1580901.51	CONTL AIRLS SER 1997-4A 6.9 PASS THRU CTFS DUE 07-02-2019
Fixed Income	1,320,000	1320000	COUNTRYWIDE FINL CORP FLT RT MTN VAR RT DUE 04-01-2011/10-01-2006
Fixed Income	1,000,000	1000000	COUNTRYWIDE FINL CORP FLT RT MTN VAR RT DUE 04-01-2011/10-01-2006
Fixed Income	112,716	115000	COUNTRYWIDE FINL CORP SUB NT 6.25% DUE 05-15-2016 BEO
Fixed Income	213,974	225000	COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00324 4.125 9-15-2009
Fixed Income	446,515	425000	COX COMMUNICATIONS INC NT 7.875 DUE08-15-2009 BEO
Fixed Income	374,948	370000	CR SUISSE 1ST BSTN USA INC 6.125 DUE 11-15-2011/11-14-2011 BEO
Fixed Income	49,182	50000	DAIMLER CHRYSLER N AMER HLDG CORP 4.75 MAT 1/15/08 4.75 DUE 01-15-08 BEO
Fixed Income	2,459,123	2500000	DAIMLER CHRYSLER N AMER HLDG CORP 4.75 MAT 1/15/08 4.75 DUE 01-15-08 BEO
Fixed Income	24,171	25000	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 06/04/2003 4.05 DUE 06-04-2008 BEO
Fixed Income	1,704,966	1700000	DAIMLERCHRYSLER N AMER HLDG CORP MED MTN VAR RT DUE 09-10-2007
Fixed Income	990,410	1000000	DAIMLERCHRYSLER N AMER HLDG CORP MED TRANCHE # TR 00040 5.75 DUE 05-18-2009
Fixed Income	373,787	380000	DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 5.875% DUE 03-15-2011 REG
Fixed Income	113,120	115000	DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 5.875% DUE 03-15-2011 REG
Fixed Income	179,476	170000	DEERE JOHN CAP CORP NT DTD 03/22/2002 7 DUE 03-15-2012 BEO
Fixed Income	46,994	46940.63	DELTA AIR LINES INC DEL PASS THRU TRS CTF SER 2000-1 CL A-1 7.379 11-18-11 BEO
Fixed Income	34,192	34000	DELTA AIR LINES INC DEL SER 2001-1 CL A-2 7.111 09-18-11 BEO IN DEFAULT
Fixed Income	17,041,726	16600000	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	1,065,061	1150000	DEUTSCHE BK CAP FDG TR VII TR PFD SECS %144A DUE 01-19-2016 BEO
Fixed Income	997,798	1000000	DEVON ENERGY CORP NEW SR NT 2.75% DUE 08-01-2006/08-04-2003 BEO
Fixed Income	1,578,618	1370000	DEVON ENERGY CORP SR DEB 7.95% DUE 04-15-2032/04-14-2032 BEO
Fixed Income	85,647	75000	DEVON FING CORP U L C DEB 7.875% DUE 09-30-2031/09-29-2031 BEO
Fixed Income	131,326	115000	DEVON FING CORP U L C DEB 7.875% DUE 09-30-2031/09-29-2031 BEO
Fixed Income	222,683	195000	DEVON FING CORP U L C DEB 7.875% DUE 09-30-2031/09-29-2031 BEO
Fixed Income	308,245	315000	DOMINION RES INC DEL NT DTD 09/16/2002 5.7 DUE 09-17-2012 BEO
Fixed Income	195,040	200000	DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO
Fixed Income	463,220	475000	DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO
Fixed Income	107,590	115000	DOMINION RES INC VA NEW DOMINION 5 DUE 03-15-2013/03-14-2013 BEO
Fixed Income	85,903	90000	DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO
Fixed Income	1,310,787	1310000	DOMINION RES INC VA NEW FLT RT SR NT VARRT DUE 09-28-2007/09-28-2006
Fixed Income	1,439,137	1450000	DOMINION RES INC VA NEW FLTG RT 3.66% DUE 11-15-2006
Fixed Income	188,426	188181.82	DRS TECHNOLOGIES INC 6.17 DUE 01-01-2013BEO
Fixed Income	198,636	198636.36	DRS TECHNOLOGIES INC 6.3 DUE 01-01-2013 BEO
Fixed Income	188,182	188181.82	DRS TECHNOLOGIES INC 6.36 DUE 01-01-2013BEO
Fixed Income	1,314,198	1330000	DUKE ENERGY CORP SR NT 5.625 DUE 11-30-2012/11-29-2012 BEO
Fixed Income	50,861	50000	DUKE ENERGY CORP SR NT 6.25 DUE 01-15-2012/01-14-2012 BEO
Fixed Income	800,664	800000	DUKE RLTY LTD PARTNERSHIP NEW NT FLTG DUE 12-22-2006/09-22-2006 REG
Fixed Income	629,300	620000	DYNEGY HLDGS INC SR NT 8.75 DUE 02-15-2012/02-14-2012 BEO
Fixed Income	486,357	505000	EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO
Fixed Income	347,013	355000	ECHOSTAR DBS CORP NT 5.75% DUE 10-01-2008/09-30-2008 REG
Fixed Income	1,955,000	2000000	ECHOSTAR DBS CORP NT 5.75% DUE 10-01-2008/09-30-2008 REG
Fixed Income	2,965,446	3060000	EKSPORTFINANS A S A MEDIUM TERM NTS BOOKENTRY MTN 3.375% DUE 01-15-2008
Fixed Income	1,826,754	1885000	EKSPORTFINANS A S A MEDIUM TERM NTS BOOKENTRY MTN 3.375% DUE 01-15-2008
Fixed Income	964,255	995000	EKSPORTFINANS A S A MEDIUM TERM NTS BOOKENTRY MTN 3.375% DUE 01-15-2008
Fixed Income	489,510	504000	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	5,730,375	5900000	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	4,812,000	4800000	EL PASO ENERGY CORP MEDIUM TERM NTS BOOKENTRY TR # 00003 6.95 12-15-07
Fixed Income	681,625	700000	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO
Fixed Income	59,462	55000	EL PASO NAT GAS CO DEB DTD 01/15/1992 8.625% DUE 01-15-2022 BEO
Fixed Income	5,318	5000	EL PASO NAT GAS CO NT 8.375% DUE 06-15-2032/06-14-2032 BEO
Fixed Income	459,486	432000	EL PASO NAT GAS CO NT 8.375% DUE 06-15-2032/06-14-2032 BEO
Fixed Income	521,539	505000	ELECTR DATA SYS CORP NT 7.125 DUE 10-15-2009/10-12-1999 BEO
Fixed Income	189,113	174772.5	ELWOOD ENERGY LLC SR SECD BD 8.159% DUE 07-05-2026 BEO SINKING FUND 01-05-2007
Fixed Income	596,704	600000	EMBARQ CORP NT 7.082% DUE 06-01-2016 REG
Fixed Income	1,005,103	1000000	EMBARQ CORP NT 7.995% DUE 06-01-2036 REG
Fixed Income	121,622	125000	ENTERPRISE PRODS OPER L P SR NT 4% DUE 10-15-2007/03-02-2005 REG
Fixed Income	239,619	250000	ENTERPRISE PRODS OPER L P SR NT 4.95% DUE 06-01-2010/06-01-2005 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	51,105	50000	EOP OPER LTD PARTNERSHIP NT 7.25 DUE 06-15-2028 BEO
Fixed Income	1,180,693	1250000	EQTY 1 INC SR NT 3.875 DUE 04-15-2009/03-26-2004 REG
Fixed Income	69,301	75000	EQTY RESDNTL PPTY 5.125 3 15 16 5.125 DUE 03-15-2016 BEO
Fixed Income	1,140,385	1300000	EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO
Fixed Income	250,238	240000	EXELON GENERATION CO LLC SR NT 6.95 DUE 06-15-2011/06-14-2011 BEO
Fixed Income	3,451,516	3451288.13	FBR SECURITIZATION TR FBRSI 2005-4 AV21 1MLIB+12 5.0793800354 DUE 10-25-2035 BEO
Fixed Income	216,611	220000	FEDT DEPT STORES INC DEL 6.79 BD DUE 07-15-2027 BEO PUTTABLE 7-15-2004 @ PUT
Fixed Income	152,397	150000	FEDT DEPT STORES INC DEL SR NT 6.625 DUE09-01-2008 BEO
Fixed Income	253,994	250000	FEDT DEPT STORES INC DEL SR NT 6.625 DUE09-01-2008 BEO
Fixed Income	1,415,306	1480000	FIRST INDL L P NT 5.75% DUE 01-15-2016/01-14-2016 BEO
Fixed Income	283,800	280000	FIRST UN CORP SUB NT 6.3% DUE 04-15-2028/04-15-2008 REG
Fixed Income	354,579	355000	FIRSTENERGY CORP NT SER A 5.5 DUE 11-15-2006/11-14-2006 BEO
Fixed Income	305,257	300000	FIRSTENERGY CORP NT SER B 6.45% DUE 11-15-2011/11-14-2011 BEO
Fixed Income	1,598,548	1490000	FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO
Fixed Income	160,928	150000	FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO
Fixed Income	68,862	75000	FLORIDA PWR & LT CO NT DTD 04/04/2003 5.625% DUE 04-01-2034/03-31-2034 BEO
Fixed Income	1,130,764	1130000	FLORIDA PWR CORP BD DUE 11-14-2008/11-14-2006 BEO
Fixed Income	611,958	847000	FORD MTR CO DEL GLOBAL LANDMARK SECS-GLOBS 7.45% DUE 07-16-2031 BEO
Fixed Income	267,325	370000	FORD MTR CO DEL GLOBAL LANDMARK SECS-GLOBS 7.45% DUE 07-16-2031 BEO
Fixed Income	628,184	660000	FORD MTR CR CO 6.625 DUE 06-16-2008 BEO
Fixed Income	7,971,376	8000000	FORD MTR CR CO FLT RT NT DUE 03-21-2007 REG
Fixed Income	204,027	230000	FORD MTR CR CO FORD MTR CR CO 7.25 DUE 10-25-2011 BEO
Fixed Income	71,853	81000	FORD MTR CR CO FORD MTR CR CO 7.25 DUE 10-25-2011 BEO
Fixed Income	904,372	1010000	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBS 7.375 DUE 02-01-2011 BEO
Fixed Income	226,011	245000	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBS 7.875 DUE 06-15-2010 BEO
Fixed Income	122,377	130000	FORD MTR CR CO MTN 4.95 DUE 01-15-2008
Fixed Income	1,893,404	2200000	FORD MTR CR CO NT 7 DUE 10-01-2013
Fixed Income	1,747,377	1890000	FORD MTR CR CO NT 7.375% DUE 10-28-2009 BEO
Fixed Income	569,359	650000	FORD MTR CR CO SR NT DTD 12/09/2004 5.7%DUE 01-15-2010 BEO
Fixed Income	30,600	30000	FREESCALE SEMICONDUCTOR INC SR NT FLTG RATE DUE 07-15-2009/07-15-2006 REG
Fixed Income	30,600	30000	FREESCALE SEMICONDUCTOR INC SR NT FLTG RATE DUE 07-15-2009/07-15-2006 REG
Fixed Income	672,500	666666.67	GA PAC CORP US 6.88 DUE 12-20-2012 BEO
Fixed Income	31,860	31583.33	GA PAC CORP US 6.979 DUE 12-20-2012 BEO
Fixed Income	1,090,098	1090000	GANNETT CO INC FLTG RT DUE 05-26-2009 BEO
Fixed Income	230,988	235000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00575 5.45 DUE 01-15-2013
Fixed Income	2,321,162	2400000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011
Fixed Income	1,847,258	1910000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011
Fixed Income	227,543	225000	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY # TR 00477 6.5 DUE 12-10-2007 BEO
Fixed Income	2,176,896	2225000	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 3.45 DUE 07-16-2007
Fixed Income	771,060	805000	GEN ELEC CO NT 5 DUE 02-01-2013 BEO
Fixed Income	239,460	250000	GEN ELEC CO NT 5 DUE 02-01-2013 BEO
Fixed Income	789,463	830000	GEN MTRS ACCEP CORP 5.625 DUE 05-15-2009BEO
Fixed Income	183,069	190000	GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00623 6.311 DUE 11-30-2007
Fixed Income	311,352	325000	GEN MTRS ACCEP CORP NT 5.125 DUE 05-09-2008 BEO
Fixed Income	308,401	310000	GEN MTRS ACCEP CORP NT 7.75 DUE 01-19-2010 BEO
Fixed Income	232,815	244000	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6.875 DUE 09-15-2011 BEO
Fixed Income	906,000	1200000	GEN MTRS CORP DEB DTD 06/10/1996 8.1 DUE06-15-2024/06-15-2008 BEO
Fixed Income	78,085	97000	GEN MTRS CORP SR NT 8.375 DUE 07-15-2033REG
Fixed Income	64,400	80000	GEN MTRS CORP SR NT 8.375 DUE 07-15-2033REG
Fixed Income	852,483	890000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.125% DUE 09-01-2009
Fixed Income	1,264,357	1320000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.125% DUE 09-01-2009
Fixed Income	842,904	880000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.125% DUE 09-01-2009
Fixed Income	1,309,126	1310000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN DUE 01-15-2008 BEO
Fixed Income	5,995,998	6000000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN DUE 01-15-2008 BEO
Fixed Income	7,769,814	7775000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN DUE 01-15-2008 BEO
Fixed Income	6,302,671	6300000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 03-04-2008
Fixed Income	200,044	200000	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 12-12-2008
Fixed Income	398,982	365000	GENERAL ELEC CAP CORP MTN 9.83% DUE 12-15-2008
Fixed Income	1,999,984	2000000	GENERAL ELEC CO FLT RT NT DUE 12-09-2008REG
Fixed Income	163,065	170000	GENERAL MTRS ACCEP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 12-10-2007
Fixed Income	862,874	929000	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	769,180	794000	GENERAL MTRS ACCEP CORP NT FLTG RATE DTD11/24/2004 DUE 12-01-2014 REG
Fixed Income	153,377	160000	GENERAL MTRS ACCEP CORP SR NT DTD 01/14/1999 5.85% DUE 01-14-2009 BEO
Fixed Income	841,111	850000	GENERAL MTRS ACCEP CORP SR NT DTD 08/29/2002 6.125% DUE 08-28-2007 BEO
Fixed Income	295,811	320000	GENWORTH FINL INC NT 4.95% DUE 10-01-2015 BEO
Fixed Income	333,751	340000	GOLDEN W FINL CORP DEL 4.125 DUE 08-15-2007 BEO
Fixed Income	252,199	270000	GOLDMAN SACHS GROUP INC 6.125 DUE 02-15-2033/02-13-2003 BEO
Fixed Income	998,659	1000000	GOLDMAN SACHS GROUP INC FOR FUTURE EQUITNT FLTG RATE DUE 03-22-2016 REG
Fixed Income	260,506	280000	GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U NT 4.75 DUE 07-15-2013BEO
Fixed Income	2,000,930	2000000	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 12-22-2008
Fixed Income	236,100	250000	GOLDMAN SACHS GROUP INC SR NT 5.35% DUE 01-15-2016 BEO
Fixed Income	709,768	665000	GREENPOINT CAP TR I SUB CAP SECS 9.1 DUE06-01-2027/06-01-2007 REG
Fixed Income	170,966	175000	GTE CORP 6.94 DUE 04-15-2028 REG
Fixed Income	197,851	170000	GTE CORP DEB DTD 11/01/1991 8.75% DUE 11-01-2021 REG
Fixed Income	184,254	200000	HBOS PLC NT FLTG RATE 144A STEP UP 10-01-2045 10-01-2015
Fixed Income	460,636	500000	HBOS PLC NT FLTG RATE 144A STEP UP 10-01-2045 10-01-2015
Fixed Income	350,511	360000	HCA INC NT 5.25 DUE 11-06-2008/11-06-2003 REG
Fixed Income	202,368	210000	HCA INC NT 5.5% DUE 12-01-2009 REG
Fixed Income	48,183	50000	HCA INC NT 5.5% DUE 12-01-2009 REG
Fixed Income	1,489,499	1600000	HEALTH CARE PPTY INVS INC SR NT 5.625% DUE 05-01-2017 REG
Fixed Income	507,995	500000	HEINZ H J CO DEALER REMARKETABLE SECS-DRS 144A DUE 12-01-2020 BEO
Fixed Income	944,667	897000	HIGHWOODS RLTY LTD PARTNERSHIP 7.5 DUE 04-15-2018 REG
Fixed Income	386,959	370000	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG
Fixed Income	10,523	10000	HOUSEHOLD FIN CORP CRP HI 7% DUE 05-15-2012 BEO
Fixed Income	75,029	75000	HOUSEHOLD FIN CORP HOUSEHOLD FINANCE CORP 7.2% DUE 07-15-2006 BEO
Fixed Income	1,407,062	1400000	HOUSEHOLD FIN CORP MTN VAR RT DUE 11-16-2009

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,237,296	1300000	HOUSEHOLD FIN CORP NT 4.125% DUE 11-16-2009
Fixed Income	265,765	275000	HOUSEHOLD FIN CORP NT 4.125% DUE 12-15-2008 BEO
Fixed Income	381,627	375000	HOUSEHOLD FIN CORP NT 6.5% DUE 11-15-2008 BEO
Fixed Income	269,683	265000	HOUSEHOLD FIN CORP NT 6.5% DUE 11-15-2008 BEO
Fixed Income	50,665	50000	HOUSEHOLD FIN CORP NT DTD 06/17/1998 6.4% DUE 06-17-2008 REG
Fixed Income	4,265,175	3000000	HSBC CAP FDG(USD1) 10.176% ST-UP PRP PFD144'A
Fixed Income	306,016	295000	HSBC FIN CORP NT 6.75% DUE 05-15-2011 REG
Fixed Income	1,005,713	1030000	HSEHD FIN CORP 4.75 DUE 05-15-2009 BEO
Fixed Income	693,258	710000	HSEHD FIN CORP 4.75 DUE 05-15-2009 BEO
Fixed Income	25,524	25000	HSEHD FIN CORP BEO 6.375 DUE 08-01-2010 BEO
Fixed Income	459,423	450000	HSEHD FIN CORP BEO 6.375 DUE 08-01-2010 BEO
Fixed Income	25,604	25000	HSEHD FIN CORP HSEHD FIN GBLB CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO
Fixed Income	255,485	250000	HSEHD FIN CORP NT 6.375 DUE 10-15-2011 BEO
Fixed Income	3,931,330	4100000	ICI WILMINGTON INC GTD NT 5.625% DUE 12-01-2013 REG
Fixed Income	414,100	410000	INTELSAT SUBSIDIARY HLDG CO LTD SR NT FLT RT VAR RT DUE 01-15-2012/07-15-2006
Fixed Income	50,500	50000	INTELSAT SUBSIDIARY HLDG CO LTD SR NT FLT RT VAR RT DUE 01-15-2012/07-15-2006
Fixed Income	90,900	90000	INTELSAT SUBSIDIARY HLDG CO LTD SR NT FLT RT VAR RT DUE 01-15-2012/07-15-2006
Fixed Income	72,540	75000	INTERNATIONAL LEASE FIN CORP NT 4.875% DUE 09-01-2010 BEO
Fixed Income	241,800	250000	INTERNATIONAL LEASE FIN CORP NT 4.875% DUE 09-01-2010 BEO
Fixed Income	42,525	45000	INTERNATIONAL STL GROUP INC SR NT 6.5% DUE 04-15-2014/04-14-2004 REG
Fixed Income	998,988	1000000	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00576 VAR RT DUE 05-24-2010
Fixed Income	114,095	120000	ISTAR FINL INC ISTAR FINANCIAL 5.15% DUE03-01-2012 BEO
Fixed Income	299,388	300000	J P MORGAN CHASE & CO 5.35000 5.35 DUE 03-01-2007 BEO
Fixed Income	125,313	130000	J P MORGAN CHASE & CO GLOBAL SR NT DTD 04/24/2003 3.625 DUE 05-01-2008 REG
Fixed Income	603,821	610000	J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO
Fixed Income	1,124,015	1190000	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 5.125 DUE 09-15-2014 REG
Fixed Income	394,781	410000	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT DUE 09-01-2015 REG
Fixed Income	970,338	970000	KAUPTHING BK HF KAUPTHING BK HF 144A 5.7346900 DUE 04-12-2011 BEO
Fixed Income	466,414	500000	KB HOME 7.25% DUE 06-15-2018/04-03-2006 BEO
Fixed Income	347,144	335000	KB HOME 8.625 DUE 12-15-2008 BEO
Fixed Income	18,850	20000	KCS ENERGY INC SR NT 7.125 DUE 04-01-2012/04-01-2008 REG
Fixed Income	209,019	220000	KELLOGG CO 2.875 DUE 06-01-2008/05-31-2008 BEO
Fixed Income	2,325,192	2060000	KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO
Fixed Income	843,832	860000	KEY BK N A MEDIUM TERM BK NTS BOOK ENTRYMTN 4.412% DUE 03-18-2008
Fixed Income	82,482	90000	KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO
Fixed Income	163,451	160000	KINDER MORGAN ENERGY PARTNERS L P NTS NCL 6.75 3-15-11BEO
Fixed Income	160,715	160000	KINDER MORGAN ENERGY PARTNERS L P SR NT 6.3% DUE 02-01-2009/01-29-1999 BEO
Fixed Income	52,525	55000	L-3 COMMUNICATIONS CORP SR SUB NT 6.375%DUE 10-15-2015/10-15-2010 REG
Fixed Income	28,650	30000	L-3 COMMUNICATIONS CORP SR SUB NT 6.375%DUE 10-15-2015/10-15-2010 REG
Fixed Income	66,850	70000	L-3 COMMUNICATIONS CORP SR SUB NT 6.375%DUE 10-15-2015/10-15-2010 REG
Fixed Income	2,200,307	2300000	LANDESKREDITBANK BADEN- WURTTENBERG BD 4.25% DUE 09-15-2010 BEO
Fixed Income	765,324	800000	LANDESKREDITBANK BADEN- WURTTENBERG BD 4.25% DUE 09-15-2010 BEO
Fixed Income	127,433	125000	LEGG MASON INC SR NT 6.75 DUE 07-02-2008BEO
Fixed Income	447,983	460000	LEHMAN BROS HLDGS INC LEHMAN BROS HLDG INC GLOBAL NOTES 4 DUE 01-22-2008 BEO
Fixed Income	569,411	636000	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00598 12.5 DUE 11-30-2010
Fixed Income	188,311	175000	LEHMAN BROS HLDGS INC NT DTD 08/15/2000 7.875% DUE 08-15-2010 BEO
Fixed Income	1,196,000	1196000	LEHMAN BROTHERS HLDGS INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 06-20-2016
Fixed Income	871,151	850000	LENFEST COMMUNICATIONS INC SR NT 7.625 DUE 02-15-2008/02-15-2003 BEO
Fixed Income	800,600	800000	LENNAR CORP SR NT FLTG RATE DUE 08-20-2007/02-20-2006 REG
Fixed Income	1,935,968	1870000	LIBERTY MEDIA CORP 7.875% DUE 07-15-2009BEO
Fixed Income	9,081	10000	LIBERTY MEDIA CORP NEW LIBERTY MEDIA 5.7% DUE 05-15-2013 BEO
Fixed Income	310,651	310000	LIBERTY MEDIA CORP NEW SR NT FLTG RATE LIBOR + FXD MARGIN DUE 09-17-2006 REG
Fixed Income	327,441	330000	LINCOLN NATL CORP IND CAP SECS VAR RT DUE 05-17-2066/05-17-2016 REG
Fixed Income	79,380	80000	LINCOLN NATL CORP IND CAP SECS VAR RT DUE 05-17-2066/05-17-2016 REG
Fixed Income	317,518	320000	LINCOLN NATL CORP IND CAP SECS VAR RT DUE 05-17-2066/05-17-2016 REG
Fixed Income	132,157	105000	LOCKHEED MARTIN CORP BD 8.5 DUE 12-01-2029 BEO
Fixed Income	1,500,705	1500000	MASCO CORP NT FLTG RATE 144A DUE 03-09-2007 BEO
Fixed Income	38,467	35000	MAY DEPT STORES CO 7.875 DUE 03-01-2030 BEO
Fixed Income	578,765	500000	MAY DEPT STORES CO 8.5 DUE 06-01-2019 BEO
Fixed Income	158,118	150000	MAY DEPT STORES CO DEB DTD 08/15/1995 8.125% DUE 08-15-2035/08-15-2015 REG
Fixed Income	1,014,766	1035000	MAY DEPT STORES CO NT 3.95% DUE 07-15-2007
Fixed Income	39,178	40000	MAY DEPT STORES CO SR NT 6.65% DUE 07-15-2024/01-15-2005 BEO
Fixed Income	34,178	35000	MAY DEPT STORES CO SR NT 6.7 DUE 07-15-2034/07-20-2004 BEO
Fixed Income	2,746,965	3000000	MERCK & CO INC MERCK & CO NTS GLOBAL 4.75% DUE 03-01-2015 BEO
Fixed Income	350,000	350000	MERCK & CO INC NT 5.25 DUE 07-01-2006 BEO
Fixed Income	31,928	33000	MERITOR AUTOMOTIVE INC NT DTD 02/24/19996.8% DUE 02-15-2009/02-14-2009 BEO
Fixed Income	112,219	115000	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 3.375 DUE 09-14-2007
Fixed Income	496,707	500000	MERRILL LYNCH & CO INC SUB NT 6.05% DUE 05-16-2016 REG
Fixed Income	78,630	85000	METLIFE INC NT 5% DUE 06-15-2015/06-23-2005 BEO
Fixed Income	2,060,103	185094.589	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	6,187,549	555934.357	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	39,783,154	7785352.979	MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL
Fixed Income	308,250	300000	MGM MIRAGE INC GTD SR SUB NT 9.75 DUE 06-01-2007 BEO
Fixed Income	350,100	360000	MGM MIRAGE MGM GRAND INC 6% DUE 10-01-2009/09-17-2003 BEO
Fixed Income	345,238	355000	MGM MIRAGE MGM GRAND INC 6% DUE 10-01-2009/09-17-2003 BEO
Fixed Income	136,150	140000	MGM MIRAGE MGM GRAND INC 6% DUE 10-01-2009/09-17-2003 BEO
Fixed Income	257,713	265000	MGM MIRAGE MGM GRAND INC 6% DUE 10-01-2009/09-17-2003 BEO
Fixed Income	26,500	25000	MIDWEST GENERATION LLC / MIDWEST FIN COR2ND PRY SR 8.75 05-01-2034 REG
Fixed Income	79,431	75648.43	MIDWEST GENERATION LLC PASSTHRU CTF SER B 8.56% DUE 01-02-2016 REG
Fixed Income	192,956	205000	MOHEGAN TRIBAL GAMING AUTH SR NT 6.125% DUE 02-15-2013/02-15-2006 REG
Fixed Income	969,719	970000	MORGAN J P & CO INC SUB NT 5.75 DUE 10-15-2008 REG
Fixed Income	249,928	250000	MORGAN J P & CO INC SUB NT 5.75 DUE 10-15-2008 REG
Fixed Income	233,601	225000	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO
Fixed Income	2,001,526	2000000	MORGAN STANLEY FLT RT NT VAR RT DUE 01-18-2011
Fixed Income	712,818	735000	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y MTN 5.05% DUE 01-21-2011
Fixed Income	302,832	315000	MORGAN STANLEY GLOBAL NT 5.3 DUE 03-01-2013 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,808,843	1800000	MORGAN STANLEY MTN FLT RT DUE 01-15-2010
Fixed Income	6,365,089	6365000	MORGAN STANLEY MTN VAR RT DUE 03-07-2008
Fixed Income	2,385,033	2385000	MORGAN STANLEY MTN VAR RT DUE 03-07-2008
Fixed Income	1,084,169	1100000	MOTOROLA INC SR NT 4.608 DUE 11-16-2007 BEO
Fixed Income	345,000	345000	MSW ENERGY HLDGS II LLC / MSW ENERGY FINSR SECD NT 7.375 DUE 09-01-2010 REG
Fixed Income	1,231,647	1234733.4	N.W AIRLS PASS THRU TRS 2001-1 PTHRU CTF CL 1A-1 7.041 4-1-22 BEO BD DEFAULT
Fixed Income	98,351	97137.22	NALCO TL B 6.48 DUE 04-10-2011 BEO
Fixed Income	141,106	139536.02	NALCO TL B 6.6 DUE 04-10-2011 BEO
Fixed Income	111,327	110088.85	NALCO TL B 6.82 DUE 04-10-2011 BEO
Fixed Income	227,785	220000	NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT
Fixed Income	89,498	100000	NEWMONT MNG CORP NEWMONT MINING 5.875% DUE 04-01-2035/03-31-2035 BEO
Fixed Income	9,075	10000	NEWS AMER INC BD 6.2% DUE 12-15-2034 REG
Fixed Income	462,820	510000	NEWS AMER INC BD 6.2% DUE 12-15-2034 REG
Fixed Income	99,824	110000	NEWS AMER INC BD 6.2% DUE 12-15-2034 REG
Fixed Income	857,544	810000	NEWS AMER INC GTD SR DEB 7.625 DUE 11-30-2028 BEO
Fixed Income	26,467	25000	NEWS AMER INC GTD SR DEB 7.625 DUE 11-30-2028 BEO
Fixed Income	202,811	200000	NEWS AMER INC GTD SR DEB DTD 04/30/1998 7.3 DUE 04-30-2028 BEO
Fixed Income	278,865	275000	NEWS AMER INC GTD SR DEB DTD 04/30/1998 7.3 DUE 04-30-2028 BEO
Fixed Income	126,372	125000	NEWS AMER INC SR DEB 7.28 DUE 06-30-2028BEO
Fixed Income	69,750	75000	NEWS AMER INC SR NT 6.4% DUE 12-15-2035 REG
Fixed Income	120,081	125000	NEXTEL COMMUNICATIONS INC SR SER RED NT SER F 5.95 DUE 03-15-2014/03-15-2009 REG
Fixed Income	712,515	700000	NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015REG
Fixed Income	780,461	750000	NIAGARA MOHAWK PWR CORP SR NT SER G 7.75DUE 10-01-2008 REG
Fixed Income	123,030	115000	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7.875 DUE 11-15-2010 BEO
Fixed Income	62,297	60000	NJ BELL TEL CO DEB 7.85 DUE 11-15-2029 REG PUT
Fixed Income	164,058	165000	NORTHROP GRUMMAN CORP SR NT 4.079 DUE 11-16-2006 REG
Fixed Income	497,145	500000	NORTHROP GRUMMAN CORP SR NT 4.079 DUE 11-16-2006 REG
Fixed Income	293,316	295000	NORTHROP GRUMMAN CORP SR NT 4.079 DUE 11-16-2006 REG
Fixed Income	78,000	75000	NORTHWEST PIPELINE CORP SR NT 8.125% DUE03-01-2010/03-01-2006 BEO
Fixed Income	48,750	50000	NRG ENERGY INC 7.375% DUE 02-01-2016/02-02-2006 BEO
Fixed Income	14,625	15000	NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG
Fixed Income	713,125	700000	NRG ENERGY INC TL 6.82 DUE 02-01-2013 BEO
Fixed Income	47,500	50000	OMNICARE INC SR SUB NT 6.875% DUE 12-15-2015/12-15-2005 REG
Fixed Income	1,436,433	1500000	OMNICOM GROUP INC SR DEBT SECS 5.9% DUE 04-15-2016 REG
Fixed Income	65,151	65000	ONCOR ELEC DELIVERY CO SR SECD NT 6.375 DUE 01-15-2015/01-14-2015 BEO
Fixed Income	482,538	500000	ORACLE CORP / OZARK HLDG INC NT 5% DUE 01-15-2011/06-05-2006 BEO
Fixed Income	1,254,599	1300000	ORACLE CORP / OZARK HLDG INC NT 5% DUE 01-15-2011/06-05-2006 BEO
Fixed Income	117,064	125000	ORACLE CORP / OZARK HLDG INC NT 5.25% DUE 01-15-2016/02-13-2006 BEO
Fixed Income	1,400,846	1400000	ORACLE CORP / OZARK HLDG INC NT FLT RT DUE 01-13-2009/01-16-2007 BEO
Fixed Income	67,800	60000	ORION PWR HLDGS INC SR NT 12 DUE 05-01-2010 REG
Fixed Income	71,438	75000	OVERSEAS SHIPHOLDING GROUP INC 7.5% DUE 02-15-2024 BEO
Fixed Income	66,675	70000	OVERSEAS SHIPHOLDING GROUP INC 7.5% DUE 02-15-2024 BEO
Fixed Income	92,750	100000	OWENS-BROCKWAY GLASS CONTAINER INC GTD SR NT 6.75 DUE 12-01-2014/12-01-2009 REG
Fixed Income	46,375	50000	OWENS-BROCKWAY GLASS CONTAINER INC GTD SR NT 6.75 DUE 12-01-2014/12-01-2009 REG
Fixed Income	391,683	415000	PACIFIC GAS & ELEC CO 1ST MTG BD 6.05% DUE 03-01-2034/03-23-2004 REG
Fixed Income	296,048	290000	PANCANADIAN PETE NT DTD 11/05/2001 6.3 DUE 11-01-2011/10-31-2011 BEO
Fixed Income	780,000	650000	PEMEX PROJ FDG MASTER TR GTD BD 9.5% DUE09-15-2027 REG
Fixed Income	589,091	525000	PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027
Fixed Income	305,250	300000	PK PL ENTMT CORP SR SUB NT 9.375 DUE 02-15-2007 BEO
Fixed Income	1,999,802	2000000	PRICOA GLOBAL FDG I MEDIUM TERM NTS BOOKENTRY 144A MTN 5.45063% DUE 03-03-2009
Fixed Income	199,573	205000	PROLOGIS SR NT 5.5% DUE 04-01-2012/03-27-2006 BEO
Fixed Income	343,375	335000	PSEG ENERGY HLDGS INC PS&E HOLDINGS 8.625% DUE 02-15-2008/02-14-2008 BEO
Fixed Income	173,741	175000	PSEG FDG TR I NT 5.381% DUE 11-16-2007
Fixed Income	1,201,722	1200000	PUBLIC SVC ENTERPRISE GROUP INC FLT RT NT DUE 09-21-2008/09-21-2006 BEO
Fixed Income	128,400	120000	PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2006 BEO
Fixed Income	511,460	478000	PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2006 BEO
Fixed Income	135,450	126000	PVTPL AES CORP BD1 44A 9% DUE 05-15-2015/05-15-2006 BEO
Fixed Income	559,743	600000	PVTPL AMERICAN INTL GROUP INC NT 144A 5.05% DUE 10-01-2015/09-30-2005 BEO
Fixed Income	246,392	260000	PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO
Fixed Income	156,214	160000	PVTPL ASIF GLOBAL FING XVIII SR NT 144A 3.85% DUE 11-26-2007 BEO
Fixed Income	447,648	465000	PVTPL ASIF GLOBAL FING XXIII SR NT 144A 3.9% DUE 10-22-2008 BEO
Fixed Income	235,858	245000	PVTPL ASIF GLOBAL FING XXIII SR NT 144A 3.9% DUE 10-22-2008 BEO
Fixed Income	22,188	25000	PVTPL ATLC MARINE CORPS CMNTYS LLC SER 2005 144A 3C7 5.343 DUE 12-01-2050 BEO
Fixed Income	865,332	975000	PVTPL ATLC MARINE CORPS CMNTYS LLC SER 2005 144A 3C7 5.343 DUE 12-01-2050 BEO
Fixed Income	190,881	205000	PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO
Fixed Income	1,452,316	1311808.58	PVTPL CEDAR BRAKES II L C SR SECD BD 144A 9.875% DUE 09-01-2013 BEO
Fixed Income	1,396,772	1300000	PVTPL COGENTRIX ENERGY INC SR NT CONSENTWAIVER 144A 8.75 10-15-2008 BEO
Fixed Income	38,500	40000	PVTPL EHOSTAR DBS CORP SR NT 7.125% DUE02-01-2016 BEO
Fixed Income	749,338	755000	PVTPL EL PASO CORP SR DEB 144A 6.5% DUE 06-01-2008 BEO
Fixed Income	1,257,099	1133000	PVTPL FARMERS INS EXCHANGE 8.625 SURP NT144A DUE 05-01-2024 REG
Fixed Income	1,910,777	1995797.93	PVTPL FPL ENERGY NATL WIND LLC SR SECD BD 144A 5.608% DUE 03-10-2024 BEO
Fixed Income	1,024,105	1030000	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693% DUE 06-15-2016 BEO
Fixed Income	776,752	825000	PVTPL MET LIFE GLOBAL FDG I MEDIUM TE NT144A 2.6 DUE 06-19-2008 BEO
Fixed Income	1,757,949	1871000	PVTPL NATIONWIDE MUT INS CO 6.6 DUE 04-15-2034/04-15-2014 BEO
Fixed Income	975,023	1000000	PVTPL NEVADA PWR CO 144A 6.5% DUE 05-15-2018 BEO
Fixed Income	50,750	50000	PVTPL PANAMSAT CORP NEW SR NT 144A 9% DUE 06-15-2016/06-15-2011 BEO
Fixed Income	463,462	478150.51	PVTPL PETROLEUM EXPT LTD NT 144A 5.265% DUE 06-15-2011/07-20-2005 BEO
Fixed Income	114,462	100000	PVTPL PETRONAS CAP LTD EURO GTD NT 144A 7.875% DUE 05-22-2022 BEO
Fixed Income	609,060	620000	PVTPL PRIME PPTY FDG II INC NT 144A 5.6 DUE 06-15-2011 BEO
Fixed Income	725,287	725000	PVTPL PRUDENTIAL INS CO AMER SR NT DTD 07/30/1998 144A 6.375 DUE 07-23-2006 REG
Fixed Income	54,965	60000	PVTPL RABOBANK CAP FDG III GTD TR NT 144A 5.254 DUE 12-31-2016/06-30-2017 BEO
Fixed Income	28,148	30000	PVTPL RABOBANK CAP FDG TR II BD 144A 5.26 DUE 12-29-2049/12-31-2013 BEO
Fixed Income	142,100	145000	PVTPL REYNOLDS AMERN INC SR SECD NT 144A7.25% DUE 06-01-2012/06-20-2006 BEO
Fixed Income	480,000	500000	PVTPL REYNOLDS AMERN INC SR SECD NT 144A7.75% DUE 06-01-2018 BEO
Fixed Income	511,300	525000	PVTPL ROUSE CO LP / TRC CO-ISSUER INC SRNT 144A 6.75% DUE 05-01-2013 BEO
Fixed Income	170,433	175000	PVTPL ROUSE CO LP / TRC CO-ISSUER INC SRNT 144A 6.75% DUE 05-01-2013 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	838,279	850000	PVTPL SBC COMMUNICATIONS INC PUT RESET SECS PURS 144A 4.206 6-5-21/6-4-21 BEO
Fixed Income	2,638,112	2675000	PVTPL SBC COMMUNICATIONS INC PUT RESET SECS PURS 144A 4.206 6-5-21/6-4-21 BEO
Fixed Income	63,579	61743.77	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO
Fixed Income	4,825	5000	PVTPL TARGA RES INC / TARGA RES FIN CORPSR NT 144A 8.5 DUE 11-01-2013 BEO
Fixed Income	90,481	92837.38	PVTPL TENASKA ALA PARTNERS L P SR SECD BD 144A 7% DUE 06-30-2021 BEO
Fixed Income	291,825	300000	PVTPL TIAA GLOBAL MKTS INC NT DTD 01/09/2003 3.875 DUE 01-22-2008 BEO
Fixed Income	909,522	935000	PVTPL TIAA GLOBAL MKTS INC NT DTD 01/09/2003 3.875 DUE 01-22-2008 BEO
Fixed Income	722,484	740000	PVTPL USAA CAP CORP MEDIUM TERM NTS TRANCHE # TR 00062 4 DUE 12-10-2007 BEO
Fixed Income	234,319	240000	PVTPL USAA CAP CORP MEDIUM TERM NTS TRANCHE # TR 00062 4 DUE 12-10-2007 BEO
Fixed Income	965,061	1000000	PVTPL VIACOM INC SR DEB 144A 6.875% DUE 04-30-2036/04-12-2006 BEO
Fixed Income	121,344	125000	PVTPL VIACOM INC SR NT DTD 04/12/2006 144A 6.25% DUE 04-30-2016/04-12-2006 REG
Fixed Income	856,350	865000	PVTPL WILLIAMS COS INC CR CTF TR III CTFBEN INT 144A 3C7 6.75 4-15-2009 BEO
Fixed Income	866,126	4817162.76	PVTPL WILMINGTON TR CO BOEING 737-322 N322UA 11.56 5-27-06 REG BD IN DEFAULT
Fixed Income	404,625	398865.36	PVTPL WILMINGTON TR CO DEL 10.5% DUE 07-01-2008 REG
Fixed Income	1,385,609	1483727.17	PVTPL WILMINGTON TR CO DEL SER C 10.50 SECD LN CTF Phipip MORRIS CDT 7-1-08 REG
Fixed Income	275,400	270000	PVTPL WINDSTREAM CORP SR NT 144A 8.125% DUE 08-01-2013 BEO
Fixed Income	137,700	135000	PVTPL WINDSTREAM CORP SR NT 144A 8.125% DUE 08-01-2013 BEO
Fixed Income	270,300	265000	PVTPL WINDSTREAM CORP SR NT 144A 8.125% DUE 08-01-2013 BEO
Fixed Income	311,863	305000	PVTPL WINDSTREAM CORP SR NT 144A 8.625% DUE 08-01-2016/08-01-2011 BEO
Fixed Income	158,488	155000	PVTPL WINDSTREAM CORP SR NT 144A 8.625% DUE 08-01-2016/08-01-2011 BEO
Fixed Income	322,088	315000	PVTPL WINDSTREAM CORP SR NT 144A 8.625% DUE 08-01-2016/08-01-2011 BEO
Fixed Income	1,133,374	1133125	PWR RECEIVABLE PWR REC FIN REGS SR NT 6.29 DUE 01-01-2012 BEO
Fixed Income	145,875	150000	QWEST CAP FDG INC NT 7.25 DUE 02-15-2011/02-14-2011 REG
Fixed Income	50,938	50000	QWEST COMMUNICATIONS INTL INC SR NT FLTGRATE DUE 02-15-2009/02-15-2006 REG
Fixed Income	39,000	40000	QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2006 REG
Fixed Income	65,813	65000	QWEST CORP NT 7.875% DUE 09-01-2011/06-27-2005 REG
Fixed Income	35,438	35000	QWEST CORP NT 7.875% DUE 09-01-2011/06-27-2005 REG
Fixed Income	163,913	155000	QWEST CORP NT FLTGRATE DUE 06-15-2013 REG
Fixed Income	89,888	85000	QWEST CORP NT FLTGRATE DUE 06-15-2013 REG
Fixed Income	280,238	265000	QWEST CORP NT FLTGRATE DUE 06-15-2013 REG
Fixed Income	1,007	1000	RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12-15-2010 BEO
Fixed Income	52,033	53000	RAYTHEON CO NT DTD 11/15/2002 4.5 DUE 11-15-2007/11-14-2007 BEO
Fixed Income	48,982	50000	RAYTHEON CO NT DTD 11/15/2002 5.5 DUE 11-15-2012/11-14-2012 BEO
Fixed Income	29,127	30000	RAYTHEON CO RAYTHEON CO BOND 5.375% DUE 04-01-2013/03-31-2013 BEO
Fixed Income	131,062	145000	RBS CAP TR I TR PFD SECS STEP UP 12-29-2049 12-30-2013
Fixed Income	189,814	210000	RBS CAP TR I TR PFD SECS STEP UP 12-29-2049 12-30-2013
Fixed Income	605,986	650000	RBS CAP TR III BD FLT DUE 09-29-2049/09-30-2014 BEO
Fixed Income	326,300	350000	RBS CAP TR III BD FLT DUE 09-29-2049/09-30-2014 BEO
Fixed Income	55,200	60000	RELIANT ENERGY INC FORMERLY RELIANT RES SR SECD NT 6.75 DUE 12-15-2014 REG
Fixed Income	133,400	145000	RELIANT ENERGY INC FORMERLY RELIANT RES SR SECD NT 6.75 DUE 12-15-2014 REG
Fixed Income	1,143,391	1180000	RESIDENTIAL CAP CORP RESIDENTIAL CAP 6% DUE 02-22-2011 BEO
Fixed Income	1,749,904	1750000	RESIDENTIAL CAP CORP RESIDENTIAL CAP DUE04-17-2009/04-17-2007 BEO
Fixed Income	465,187	500000	RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO
Fixed Income	641,183	690000	ROUSE CO **DV**ROUSE & CO 3.625 DUE 03-15-2009/03-14-2009 BEO
Fixed Income	362,408	390000	ROUSE CO **DV**ROUSE & CO 3.625 DUE 03-15-2009/03-14-2009 BEO
Fixed Income	1,812,039	1950000	ROUSE CO **DV**ROUSE & CO 3.625 DUE 03-15-2009/03-14-2009 BEO
Fixed Income	179,465	200000	ROUSE CO 5.375 DUE 11-26-2013 BEO
Fixed Income	291,630	325000	ROUSE CO 5.375 DUE 11-26-2013 BEO
Fixed Income	3,121,082	2900000	ROYAL BK SCOTLAND GROUP PLC DUE 08-31-2049 BEO
Fixed Income	348,150	345000	ROYAL CARRIBBEAN CRUISES LTD 7.0 SR NT DUE 10-15-2007 BEO
Fixed Income	950,456	950000	SAFEWAY INC FLTGRATE DUE 03-27-2009 BEO
Fixed Income	791,643	790000	SBC COMMUNICATIONS INC FLTGRATE DUE 11-14-2008 BEO
Fixed Income	315,423	340000	SBC COMMUNICATIONS INC NT 5.1% DUE 09-15-2014/11-03-2004 BEO
Fixed Income	500,000	500000	SENSATA TECHNOLOGIES 6.86 DUE 04-27-2013 BEO
Fixed Income	1,950,605	1980000	SIMON PPTY GROUP L P NT 5.75% DUE 05-01-2012/05-15-2006 REG
Fixed Income	307,334	320000	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00048 VAR RT DUE 04-01-2009
Fixed Income	1,000,885	1000000	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00080 VAR RT DUE 01-25-2008
Fixed Income	338,350	335000	SMITHFIELD FOODS INC SR NT 8 DUE 10-15-2009 BEO
Fixed Income	1,888,125	1900000	SONAT INC CB SONAT INC 6.625 DUE 02-01-2008 BEO
Fixed Income	42,250	40000	SOUTHERN NAT GAS CO SR NT 8.875% DUE 03-15-2010/03-15-2006 BEO
Fixed Income	109,530	106000	SOUTH NAT GAS CO SOUTH NAT GAS CO 8 DUE 03-01-2032/02-28-2032 BEO
Fixed Income	251,999	250000	SOUTH PWR CO SR NT 6.25 DUE 07-15-2012/07-14-2012 BEO
Fixed Income	115,920	115000	SOUTH PWR CO SR NT 6.25 DUE 07-15-2012/07-14-2012 BEO
Fixed Income	251,958	250000	SPRINT CAP CORP NT 6.125% DUE 11-15-2008 BEO
Fixed Income	999,933	905000	SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO
Fixed Income	132,649	110000	SPRINT CAP CORP NT 8.75 DUE 03-15-2032 BEO
Fixed Income	355,741	295000	SPRINT CAP CORP NT 8.75 DUE 03-15-2032 BEO
Fixed Income	594,354	595000	SPRINT CAP CORP NT STEP UP 08-17-2006/08-17-2004
Fixed Income	325,054	295000	SUMITOMO MITSUI BK CORP SUB NT 8 DUE 06-15-2012 BEO
Fixed Income	15,694	15000	SUNGARD DATA SYS INC SR NT FLTGRATE 144A DUE 08-15-2013/08-15-2007 BEO
Fixed Income	107,219	110000	SUNTRUST BKS INC NT 3.625% DUE 10-15-2007 BEO
Fixed Income	765,157	785000	SUNTRUST BKS INC NT 3.625% DUE 10-15-2007 BEO
Fixed Income	642,101	665000	SUNTRUST BKS INC NT 4 DUE 10-15-2008 BEO
Fixed Income	207,596	215000	SUNTRUST BKS INC NT 4 DUE 10-15-2008 BEO
Fixed Income	296,003	300000	SWEDISH EXPT CR CORP-AB SVENSK -MEDIUM TTRANCHE # TR 00052 2.875 1-26-07 REG
Fixed Income	1,913,810	1950000	SWISS RE CAP I LP GTD PERP SUB STEP-UP PFD SECS 144A DUE 05-29-2049 BEO
Fixed Income	152,946	155000	TCI COMMUNICATIONS INC 7.125 DUE 02-15-2028 REG
Fixed Income	162,814	165000	TCI COMMUNICATIONS INC 7.125 DUE 02-15-2028 REG
Fixed Income	269,203	250000	TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG
Fixed Income	220,746	205000	TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG
Fixed Income	382,761	335000	TCI COMMUNICATIONS INC 8.75 BD DUE 08-01-2015
Fixed Income	5,406,000	5300000	TECO ENERGY INC NT 7.5% DUE 06-15-2010/06-14-2010 REG
Fixed Income	193,906	180000	TELE-COMMUN INC 7.875 DEB DUE 8-1-2013 REG
Fixed Income	1,500,674	1500000	TELEFONICA EMISIONES S A U NT DUE 06-19-2009 BEO
Fixed Income	584,588	595000	TENET HEALTHCARE CORP SR NT 144A STEP UP02-01-2015
Fixed Income	338,000	338000	TENET HEALTHCARE CORP SR NT 9.875% DUE 07-01-2014 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	74,970	84000	TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.375 DUE 12-01-2011 BEO
Fixed Income	229,256	230000	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG
Fixed Income	578,995	545000	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG
Fixed Income	451,510	425000	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG
Fixed Income	35,576	30000	TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG
Fixed Income	121,275	110000	TRANSCONTINENTAL GAS PIPE LINE CORP SR NT 8.875% DUE 07-15-2012/07-14-2012 BEO
Fixed Income	71,663	65000	TRANSCONTINENTAL GAS PIPE LINE CORP SR NT 8.875% DUE 07-15-2012/07-14-2012 BEO
Fixed Income	97,055	100000	TRAVELERS PPTY CAS CORP NEW SR NT DTD 03/11/2003 3.75 DUE 03-15-2008 BEO
Fixed Income	169,846	175000	TRAVELERS PPTY CAS CORP NEW SR NT DTD 03/11/2003 3.75 DUE 03-15-2008 BEO
Fixed Income	27,512	25000	TURNER BROADCASTING SYS INC SR NT 8.375%DUE 07-01-2013 REG
Fixed Income	95,136	100000	TXU CORP SR NT SER O 4.8% DUE 11-15-2009/08-15-2005 REG
Fixed Income	36,281	40000	TXU CORP SR NT SER P 5.55% DUE 11-15-2014/08-15-2005 REG
Fixed Income	614,939	700000	TXU CORP SR NT SER R 6.55% DUE 11-15-2034/08-15-2005 REG
Fixed Income	66,348	65000	TXU ENERGY CO LLC SR NT DTD 03/11/2003 7DUE 03-15-2013 BEO
Fixed Income	346,928	340000	TYCO INTL GROUP S A CRP TYC 6.375 DUE 10-15-2011/10-14-2011 BEO
Fixed Income	204,075	200000	TYCO INTL GROUP S A CRP TYC 6.375 DUE 10-15-2011/10-14-2011 BEO
Fixed Income	1,345,191	1305000	TYCO INTL GROUP S A GTD NT 6.875 DUE 01-15-2029 BEO
Fixed Income	30,953	30000	TYCO INTL GROUP S A GTD NT DTD 02/21/2001 6.75 DUE 02-15-2011 BEO
Fixed Income	376,464	380000	TYCO INTL GROUP S A NT 6% DUE 11-15-2013REG
Fixed Income	257,581	260000	TYCO INTL GROUP S A NT 6% DUE 11-15-2013REG
Fixed Income	975,836	985000	TYCO INTL GROUP S A NT 6% DUE 11-15-2013REG
Fixed Income	177,411	170000	TYCO INTL GROUP S A NT 7 DUE 06-15-2028 BEO
Fixed Income	475,052	475000	TYCO INTL GROUP S A NT DTD 07/20/2001 5.8 DUE 08-01-2006 BEO
Fixed Income	63,619	65000	U S BANCORP BOOK ENTRY 3.95 DUE 08-23-2007 REG
Fixed Income	195,752	200000	U S BANCORP BOOK ENTRY 3.95 DUE 08-23-2007 REG
Fixed Income	386,663	390000	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY TRANCHE # TR 00154 5.3% DUE 04-28-2009
Fixed Income	240,125	250000	U S BANCORP NT BOOK ENTRY 3.125 DUE 03-15-2008 BEO
Fixed Income	244,519	250000	U S BK NATL ASSN CIN OH MEDIUM TERM BK NTS BOOK ENTRY MTN 4.4 DUE 08-15-2008
Fixed Income	336,930	345000	U S BK NATL ASSN CIN OH MEDIUM TRANCHE #TR 00205 2.4 DUE 03-12-2007
Fixed Income	368,879	375000	U S BK NATL ASSN MEDIUM TERM NTS TRANCHE#TR 00193 2.87 DUE 02-01-2007
Fixed Income	58,500	60000	U S W COMMUNICATIONS INC 5.625 DUE 11-15-2008 BEO
Fixed Income	468,750	500000	U S WEST COMMUNICATIONS INC 7.5% DUE 06-15-2023/06-15-2006 REG
Fixed Income	120,331	110000	UBS PFD FDG TR I GTD TR PFD SECS DUE 10-29-2049 BEO
Fixed Income	382,872	350000	UBS PFD FDG TR I GTD TR PFD SECS DUE 10-29-2049 BEO
Fixed Income	1,970,346	2000000	UBS PFD FDG TR V UBS PRD FUNDING TRUST 6.243% DUE 05-29-2049/05-15-2016 BEO
Fixed Income	208,356	200000	UFJ FIN ARUBA A E C GTD NT 6.75 DUE 07-15-2013 REG
Fixed Income	455,895	450000	UN PAC CORP 6.625 NTS DUE 02-01-2008 BEO
Fixed Income	278,553	275000	UN PAC CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00164 6.79 DUE 11-09-2007
Fixed Income	425,003	425000	UN PAC CORP UNP 5.75 DUE 10-15-2007/10-14-2007 BEO
Fixed Income	1,003,705	1000000	UNION PAC CORP UNSECURED NT 6.7% DUE 12-01-2006 REG
Fixed Income	336,150	360000	UNISYS CORP SR NT 6.875 DUE 03-15-2010 BEO
Fixed Income	5,700,000	10000000	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	320,586	3288059.29	UNITED AIRLS 1993-C PTHRU TR PTHRU CTF SER 1993-C2 9.06 6-17-15 REG BD DEFAULT
Fixed Income	93,760	75000	UNITED TECHNOLOGIES CORP DEB 8.875% DUE 11-15-2019 REG
Fixed Income	179,018	200000	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP 5.8% DUE 03-15-2036/03-02-2006 BEO
Fixed Income	469,923	525000	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP 5.8% DUE 03-15-2036/03-02-2006 BEO
Fixed Income	640,621	675000	US CENT CR UN NT 2.75 DUE 05-30-2008 BEO
Fixed Income	239,583	245000	USB CAP IX NORMAL INCOME TR SECS DUE 04-15-2042 REG
Fixed Income	889,880	910000	USB CAP IX NORMAL INCOME TR SECS DUE 04-15-2042 REG
Fixed Income	23,625	25000	UTD RENTALS N AMER INC SR NT 6.5 DUE 02-15-2012/02-15-2008 REG
Fixed Income	70,003	75000	UTD TECHNOLOGIES CORP NT DTD 04/29/2005 4.875 DUE 05-01-2015/04-29-2005 BEO
Fixed Income	81,428	75000	VALERO ENERGY CORP NEW VALERO NEW DEAL 30 YR 7.5 DUE 04-15-2032/04-14-2032 BEO
Fixed Income	130,950	135000	VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPCORP SR NT 6.625 DUE 10-15-2014
Fixed Income	1,800,277	1800000	VERIZON COMMUNICATIONS INC VERIZON COMM INC DUE 08-15-2007/08-15-2006 BEO
Fixed Income	5,186	5000	VERIZON GLOBAL FDG CORP BD 6.875% DUE 06-15-2012 BEO
Fixed Income	5,315	5000	VERIZON GLOBAL FDG CORP GLOBAL NT DTD 08/26/2002 7.375 DUE 09-01-2012 BEO
Fixed Income	209,453	200000	VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO
Fixed Income	107,855	100000	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO
Fixed Income	1,003,681	1000000	VERIZON GLOBAL FDG CORP VERIZON GLOBAL FDG CORP 6.125 DUE 06-15-2007 BEO
Fixed Income	34,395	45000	VERIZON MD INC BD 5.125% DUE 06-15-2033/06-14-2033 BEO
Fixed Income	48,928	50000	VERIZON NJ INC VERIZON NJ 5.875 DUE 01-17-2012 BEO
Fixed Income	211,150	235000	VERIZON VA INC DEB DTD 03/14/2003 4.625%DUE 03-15-2013/03-14-2013 BEO
Fixed Income	899,719	900000	VODAFONE GROUP PLC NEW BD FLT RT DUE 06-29-2007 BEO
Fixed Income	1,409,560	1410000	VODAFONE GROUP PLC NEW BD FLT RT DUE 06-29-2007 BEO
Fixed Income	2,139,514	2140000	VODAFONE GROUP PLC NEW FLTG RT BD DUE 12-28-2007 BEO
Fixed Income	799,818	800000	VODAFONE GROUP PLC NEW FLTG RT BD DUE 12-28-2007 BEO
Fixed Income	9,749	10000	WACHOVIA BK NATL ASSN MEDIUM TERM SR BK NTS BOOK ENTRY MTN 4.375% DUE 08-15-2008
Fixed Income	399,866	400000	WACHOVIA BK NATL ASSN MEDIUM TERM SR BK TRANCHE # SR 00026 VAR DUE 12-02-2010
Fixed Income	2,099,297	2100000	WACHOVIA BK NATL ASSN MEDIUM TERM SR BK TRANCHE # SR 00026 VAR DUE 12-02-2010
Fixed Income	924,344	925000	WACHOVIA BK NATL ASSN MEDIUM TERM SR BK TRANCHE # SR 00027 VAR RT DUE 03-23-2009
Fixed Income	577,389	595000	WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 08-29-2049 REG
Fixed Income	339,641	350000	WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 08-29-2049 REG
Fixed Income	2,066,956	2130000	WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 08-29-2049 REG
Fixed Income	213,161	220000	WAL-MART STORES INC WAL-MART STORES 4.75% DUE 08-15-2010 BEO
Fixed Income	978,604	1010000	WAL-MART STORES INC WAL-MART STORES 4.75% DUE 08-15-2010 BEO
Fixed Income	275,439	270000	WASTE MGMT INC DEL SR NT 6.375% DUE 11-15-2012/11-14-2012 BEO
Fixed Income	224,432	220000	WASTE MGMT INC DEL SR NT 6.375% DUE 11-15-2012/11-14-2012 BEO
Fixed Income	490,713	435000	WASTE MGMT INC DEL SR NT 7.75% DUE 05-15-2032/05-14-2032 BEO
Fixed Income	154,637	165000	WELLPOINT INC NT 5.25% DUE 01-15-2016 BEO
Fixed Income	242,217	250000	WELLS FARGO & CO NEW BD 4.875% DUE 01-12-2011 BEO
Fixed Income	191,124	200000	WELLS FARGO & CO NEW MTN 4.2% DUE 01-15-2010
Fixed Income	272,352	285000	WELLS FARGO & CO NEW MTN 4.2% DUE 01-15-2010
Fixed Income	496,807	515000	WELLS FARGO & CO NEW NT 4.625% DUE 08-09-2010
Fixed Income	318,352	310000	WELLS FARGO & CO NEW SUB GLOBAL NT 6.375DUE 08-01-2011 BEO
Fixed Income	2,048,430	2005000	WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO
Fixed Income	49,250	50000	WILLIAMS COS INC 7.75 DUE 06-15-2031 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	53,075		55000 WILLIAMS COS INC DEB SER A 7.5 DUE 01-15-2031 BEO
Fixed Income	989,625		910000 WILLIAMS COS INC NT 8.75 DUE 03-15-2032 BEO
Fixed Income	137,025		135000 WILLIAMS COS INC NT DTD 07/29/1999 7.625DUE 07-15-2019 BEO
Fixed Income	372,576		355000 WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT
Fixed Income	644,416		675000 WYETH NT 5.5% DUE 02-15-2016/02-07-2006 REG
Fixed Income	107,191		115000 WYETH NT 6% DUE 02-15-2036 REG
Fixed Income	92,958		100000 XTO ENERGY INC SR NT 5.3% DUE 06-30-2015BEO
Fixed Income	1,120,731		1120000 XTO ENERGY INC SR NT 6.25 DUE 04-15-2013REG
Fixed Income	1,280,873		1400000 ZFS FIN USA TR II FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
Fixed Income	47,000		50000 PVTPL PETROZUATA FIN INC SER B 8.22 BD DUE 04-01-2017 BEO 144A
Fixed Income	253,356,533		1816 FUT SEP 06 EURX EUR-BOBL
Fixed Income	2,511,243		18 FUT SEP 06 EURX EUR-BOBL
Fixed Income	4,045,892		29 FUT SEP 06 EURX EUR-BOBL
Fixed Income	-1,769,447		-12 FUT SEP 06 EURX EUR-BUND
Fixed Income	-71,072,793		-482 FUT SEP 06 EURX EUR-BUND
Fixed Income	71,401,828		62 FUT SEP 06 TSE 10Y JGB
Fixed Income	14,166,656		137 FUT SEP 06 5 YR T NOTE
Fixed Income	-40,225,031		-389 FUT SEP 06 5 YR T NOTE
Fixed Income	12,925,781		125 FUT SEP 06 5 YR T NOTE
Fixed Income	-10,133,813		-98 FUT SEP 06 5 YR T NOTE
Fixed Income	8,169,094		79 FUT SEP 06 5 YR T NOTE
Fixed Income	13,856,438		134 FUT SEP 06 5 YR T NOTE
Fixed Income	-34,744,500		336 FUT SEP 06 5 YR T NOTE
Fixed Income	99,565,594		491 FUT SEP 06 US 2YR T-NOTE
Fixed Income	-1,887,469		-18 US 10YR NOTE 09-20-2006
Fixed Income	-18,245,531		-174 US 10YR NOTE 09-20-2006
Fixed Income	12,478,266		119 US 10YR NOTE 09-20-2006
Fixed Income	9,751,922		93 US 10YR NOTE 09-20-2006
Fixed Income	23,173,922		221 US 10YR NOTE 09-20-2006
Fixed Income	18,140,672		173 US 10YR NOTE 09-20-2006
Fixed Income	31,783,563		298 US LONG BOND 09-20-2006
Fixed Income	-32,636,813		-306 US LONG BOND 09-20-2006
Fixed Income	-49,061,875		-460 US LONG BOND 09-20-2006
Fixed Income	20,264,688		190 US LONG BOND 09-20-2006
Fixed Income	-5,119,500		-48 US LONG BOND 09-20-2006
Fixed Income	-5,226,156		-49 US LONG BOND 09-20-2006
Fixed Income	-46,719		-46 FUT CALL DEC 06 T-NOTE OPTION 105
Fixed Income	-16,531		-46 FUT CALL DEC 06 T-NOTE OPTION 107
Fixed Income	-16,250		-26 FUT CALL SEP 06 T-NOTE OPTION 105
Fixed Income	-6,109		-23 FUT CALL SEP 06 T-NOTE OPTION 106
Fixed Income	-19,657		-74 FUT CALL SEP 06 T-NOTE OPTION 106
Fixed Income	-149,550		-563 FUT CALL SEP 06 T-NOTE OPTION 106
Fixed Income	-3,750		-40 FUT CALL SEP 06 T-NOTE OPTION 107
Fixed Income	-1,219		-13 FUT CALL SEP 06 T-NOTE OPTION 107
Fixed Income	-4,969		-159 FUT CALL SEP 06 T-NOTE OPTION 108
Fixed Income	-18,813		-602 FUT CALL SEP 06 T-NOTE OPTION 108
Fixed Income	-266		-17 FUT CALL SEP 06 T-NOTE OPTION 110
Fixed Income	-719		46 FUT CALL SEP 06 T-NOTE OPTION 110
Fixed Income	196,531		331 FUT CALL SEP 06 U.S. T-BONDS 108
Fixed Income	-80,440		-572 FUT PUT SEP 06 T-NOTE OPTION 103
Fixed Income	-95,066		-676 FUT PUT SEP 06 T-NOTE OPTION 103
Fixed Income	-27,985		-199 FUT PUT SEP 06 T-NOTE OPTION 103
Fixed Income	-23,906		-17 FUT PUT SEP 06 T-NOTE OPTION 106
Fixed Income	-64,688		46 FUT PUT SEP 06 T-NOTE OPTION 106
Fixed Income	-18,594		-35 FUT PUT SEP 06 U.S. T-BONDS 105
Fixed Income	40,875		218 US LONG BOND (CBT) 103 P/OPT 08-25-2006
Fixed Income	185,191		180000 HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG
Fixed Income	373,201		400000 CHINA DEV BK NT 5% DUE 10-15-2015 REG
Fixed Income	393,917		400000 ISR ST AID-ISRAEL 5.5 DUE 09-18-2033 REG
Fixed Income	2,778,541		280000 ISRAEL ST GTD NT CL 1-A 5.5% DUE 09-18-2023 REG
Fixed Income	868,158		875000 ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	398,887		395917.37 FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	2,233		2216.42 FHA POOL #42 USGI INC 7.43 DUE 09-01-2022
Fixed Income	6,221		6174.19 FHA POOL #42 USGI INC 7.43 DUE 09-01-2022
Fixed Income	6,151,109		6111005.24 FHA PROJ #042-43147 ATHENIAN ASSISTED LIVING INC SER AV2000 8.42 DUE 03-01-41
Fixed Income	6,339,937		6275223.5 FHA PROJ #066-43086 ARBOR OAKS GREENACRES 8.71 DUE 06-01-2041 REG
Fixed Income	3,078,181		3055266.88 FHA REILLY MORTG ASSOC L P POOL# 1984-E 7.43 BD DUE 03-01-2024 REG
Fixed Income	3,582,474		3559117.73 FHA SIXTY-EIGHTH FED HSG ADMIN INSD GMAC 7.43 PROJ PASS THRU CTF 3-1-21 REG
Fixed Income	976,168		1010000 FHLB BD 4.625 02-18-2011
Fixed Income	3,967,300		4090000 FHLB BD 4.68 03-24-2010/12-24-2006
Fixed Income	1,057,375		1100000 FHLB BD FLT RT 02-05-2007/11-05-2006
Fixed Income	486,095		500000 FHLB CONS BD DTD 02/04/2005 4.05 08-04-2008/11-04-2006
Fixed Income	973,644		1000000 FHLB CONS BD DTD 03/25/2004 FLTG RATE 3.05 03-25-2009/09-25-2006
Fixed Income	797,932		825000 FHLB PREASSIGN 00553 3.375 02-15-2008
Fixed Income	491,154		500000 FHLB TRANCHE # TR 00562 3.625 06-20-2007
Fixed Income	1,015,013		1015000 FHLMC DEB 5.75 06-27-2016
Fixed Income	251,996		250000 FHLMC DEB 5.875 03-21-2011
Fixed Income	951,275		1000000 FHLMC DEB DTD 06/21/2005 4.125 07-12-2010
Fixed Income	246,032		250000 FHLMC DTD 02/24/2006 5.25 02-24-2011/02-24-2009
Fixed Income	3,833,920		4000000 FHLMC DTD 03/05/2004 3.75 03-03-2009/03-03-2006
Fixed Income	967,530		1000000 FHLMC DTD 03/22/2004 5.02 03-22-2012/10-22-2006
Fixed Income	4,250,270		4410000 FHLMC DTD 04/28/2003 3.37 04-28-2008/10-28-2006
Fixed Income	234,390		250000 FHLMC FEDERAL HOME LN MTG MTNF 4.825% 9S15 4.825 09-23-2015/09-23-2010
Fixed Income	260,563		275000 FHLMC FHLMC AGY NOTE 3.375 04-15-2009
Fixed Income	808,837		825000 FHLMC MTN 3.01 04-19-2007/10-19-2006
Fixed Income	96,142		100000 FHLMC MTN 4 03-30-2009/09-30-2006



Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,634,077	1709000	FHLMC MTN 4 10-15-2009/10-15-2005
Fixed Income	364,235	360000	FHLMC NOTES 5.75 01-15-2012
Fixed Income	481,219	500000	FHLMC NT 3.625 09-15-2008
Fixed Income	532,010	540000	FHLMC NT 4.375 11-16-2007
Fixed Income	1,814,972	1950000	FHLMC NT 4.625 05-28-2013/11-28-2006
Fixed Income	341,143	370000	FHLMC NT 5 07-02-2018/07-02-2006
Fixed Income	408,521	415000	FHLMC PREASSIGN 00002 5.125 04-18-2011
Fixed Income	128,283	132000	FHLMC STEP UP 05-30-2008/05-30-2006 MTN
Fixed Income	996,920	1000000	FHLMC TRANCHE # TR 00045 6 12-22-2010/12-22-2006
Fixed Income	692,369	760000	FHLMC TRANCHE # TR 00456 5.625 11-23-2035/11-23-2015
Fixed Income	2,175,659	2270000	FHLMC TRANCHE # TR 00576 3.75 03-03-2009/12-03-2006
Fixed Income	273,643	270000	FNMA 6.625 DUE 10-15-2007 REG
Fixed Income	224,310	185000	FNMA 7.25 05-15-2030
Fixed Income	1,682,085	1705000	FNMA BD 2.77 12-29-2006/12-29-2005
Fixed Income	863,773	880000	FNMA DTD 03/15/2004 FLTG RATE 03-15-2007/03-15-2005
Fixed Income	1,044,921	1070000	FNMA DTD 04/05/2004 2.35 04-05-2007/10-05-2006
Fixed Income	199,238	210000	FNMA DTD 08/07/2003 5.24 08-07-2018/08-07-2013
Fixed Income	3,025,834	3075000	FNMA MTN 2.71 01-30-2007/07-30-2004
Fixed Income	230,783	250000	FNMA NT 3 12-18-2009/12-18-2005
Fixed Income	341,471	350000	FNMA NT 3.25 08-13-2007/08-13-2006
Fixed Income	493,002	500000	FNMA NT 3.875 05-15-2007
Fixed Income	91,063	100000	FNMA NT 4 07-09-2013/07-09-2006
Fixed Income	993,460	1000000	FNMA NT 6.85 06-14-2021/12-14-2006
Fixed Income	358,463	350000	FNMA PREASSIGN 00052 6.25 02-01-2011
Fixed Income	639,913	680000	FNMA PREASSIGN 00335 3.125 03-16-2009/03-16-2006
Fixed Income	487,038	500000	FNMA PREASSIGN 00428 3.8 01-18-2008/01-18-2006
Fixed Income	886,779	900000	FNMA PREASSIGN 00440 4.25 09-15-2007
Fixed Income	5,599,115	5600000	FNMA PREASSIGN 00465 09-22-2006
Fixed Income	1,493,633	1500000	FNMA PREASSIGN 00469 4 10-16-2006
Fixed Income	384,058	400000	FNMA PREASSIGN 00527 5 03-15-2016
Fixed Income	26,275,237	264754.6	NTCC AFEBT NTCC EARNST CORE FXD INC SUDAN FREE FD (AFEBT)
Fixed Income	343,985	370000	PRIVATE EXPT FDG CORP SECD NT SER T 4.55% DUE 05-15-2015 REG
Fixed Income	117,624	225000	RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO
Fixed Income	379,011	725000	RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO
Fixed Income	373,793	725000	RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG
Fixed Income	116,005	225000	RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG
Fixed Income	270,495	580000	RESOLUTION FDG CORP FED BOOK ENTRY PRIN 0 STRP 15/07/2020 USD1000 07-15-2020
Fixed Income	766,954	735687.46	SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7.452 DUE 08-01-2010 REG
Fixed Income	9,910,616	9669582.48	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2001-10 A 6.64 DUE 02-01-11
Fixed Income	1,159,510	1100000	BRAZIL(FED REP OF) 8% BDS 15/01/18 USD1000
Fixed Income	251,125	250000	CHILE REP T-NOTE 5.9% DUE 01-28-2008 REG
Fixed Income	2,593,474	2625000	ITALY REP NT 2.75 DUE 12-15-2006 REG
Fixed Income	16,000	1900	MEXICO(UTD MEX ST) 8% BDS 19/12/2013 MXN100
Fixed Income	45,585	5050	MEXICO(UTD MEX ST) 9% BDS 22/12/11 MXN100
Fixed Income	112,430	1000000	MEXICO(UTD MEX ST) 9.875% NTS 1/2/2010 USD
Fixed Income	268,940	238000	MEXICO-UNITED MEXICAN STS GLOBAL BD 8.125 DUE 12-30-2019 REG
Fixed Income	459,910	407000	MEXICO-UNITED MEXICAN STS GLOBAL BD 8.125 DUE 12-30-2019 REG
Fixed Income	646,800	560000	UTD MEXICAN STS MEDIUM TERM NTS BOOK 8.3DUE 08-15-2031 BEO
Fixed Income	735,900	660000	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG
Fixed Income	161,675	145000	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG
Fixed Income	3,912,125	3682000	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00013 7.5 04-08-2033 REG
Fixed Income	161,360	160000	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00016 1.84 1-13-09 REG
Fixed Income	461,150	460000	UTD MEXICAN STS MEDIUM TERM NTS TRANCHE # TR 00010 6.375 DUE 01-16-2013 REG
Fixed Income	586,463	585000	UTD MEXICAN STS MEDIUM TERM NTS TRANCHE # TR 00010 6.375 DUE 01-16-2013 REG
Fixed Income	293,625	290000	UTD MEXICAN STS MTN BEO TRANCHE # TR 00011 6.625 03-03-15 REG
Fixed Income	202,500	200000	UTD MEXICAN STS MTN BEO TRANCHE # TR 00011 6.625 03-03-15 REG
Fixed Income	27,900	30000	UTD MEXICAN STS MTN TRANCHE # TR 00019 5.625 DUE 01-15-2017 REG
Fixed Income	144,000	6000000	VEREINIGTE MEXIKANISCHE STAATEN VALUE RECOV RIGHTS 2002 E
Fixed Income	225,840	200000	PANAMA(REP OF) 8.875% DEB 30/09/27 USD1000
Fixed Income	3,143,700	2800000	PANAMA(REP OF) 9.375% DEB 23/07/12 USD1000
Fixed Income	1,917,180	1800000	RUSSIAN FEDERATION 5%-VAR BDS 3/30 USD REGS
Fixed Income	861,360	800000	STH AFRICA(REP OF) 9.125% BDS 19/5/09 USD1000
Fixed Income	141,582	125000	UNITED STATES TREAS BDS DTD 02/15/2000 6.25% DUE 05-15-2030 REG
Fixed Income	705,844	600000	UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG
Fixed Income	8,699,051	7873000	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	-14,166,928	-15800000	UNITED STATES TREAS BDS WIB UST 4.625 4.5% DUE 02-15-2036 REG
Fixed Income	6,096,262	6799000	UNITED STATES TREAS BDS WIB UST 4.625 4.5% DUE 02-15-2036 REG
Fixed Income	739,729	825000	UNITED STATES TREAS BDS WIB UST 4.625 4.5% DUE 02-15-2036 REG
Fixed Income	627,649	700000	UNITED STATES TREAS BDS WIB UST 4.625 4.5% DUE 02-15-2036 REG
Fixed Income	6,754,839	7910000	UNITED STATES TREAS NT STRIPPED PRIN PMT097 08-15-2009 (UNDDATE) BEO
Fixed Income	3,838,262	3960000	UNITED STATES TREAS NTS DTD 00059 4% DUE06-15-2009 REG
Fixed Income	3,342,212	3520000	UNITED STATES TREAS NTS DTD 00077 3.5% DUE 12-15-2009 REG
Fixed Income	1,154,626	1200000	UNITED STATES TREAS NTS DTD 00088 4% DUE04-15-2010 REG
Fixed Income	250,677	260000	UNITED STATES TREAS NTS DTD 00100 4.125%DUE 08-15-2010 REG
Fixed Income	295,808	310000	UNITED STATES TREAS NTS DTD 00103 3.875%DUE 09-15-2010 REG
Fixed Income	838,200	880000	UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG
Fixed Income	571,500	600000	UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG
Fixed Income	952,500	1000000	UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG
Fixed Income	2,767,966	2805000	UNITED STATES TREAS NTS DTD 00110 4.25% DUE 11-30-2007 REG
Fixed Income	837,237	880000	UNITED STATES TREAS NTS DTD 00117 4.5% DUE 02-15-2016 REG
Fixed Income	-11,607,153	-12200000	UNITED STATES TREAS NTS DTD 00117 4.5% DUE 02-15-2016 REG
Fixed Income	312,025	320000	UNITED STATES TREAS NTS DTD 00118 4.5% DUE 02-28-2011 REG
Fixed Income	292,523	300000	UNITED STATES TREAS NTS DTD 00118 4.5% DUE 02-28-2011 REG
Fixed Income	990,547	1000000	UNITED STATES TREAS NTS DTD 00120 4.625%DUE 03-31-2008 REG
Fixed Income	42,857,567	43299000	UNITED STATES TREAS NTS DTD 00124 4.875%DUE 04-30-2011 REG
Fixed Income	52,073,641	52610000	UNITED STATES TREAS NTS DTD 00124 4.875%DUE 04-30-2011 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	8,621,002	8680000	UNITED STATES TREAS NTS DTD 00125 4.875%DUE 05-15-2009 REG
Fixed Income	997,539	1000000	UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO
Fixed Income	992,344	1000000	UNITED STATES TREAS NTS DTD 05/15/2002 4.375% DUE 05-15-2007 REG
Fixed Income	209,734	215000	UNITED STATES TREAS NTS DTD 06/15/2004 4.75% DUE 05-15-2014 REG
Fixed Income	114,989	120000	UNITED STATES TREAS NTS NT 3.625% DUE 07-15-2009 REG
Fixed Income	306,071	325000	UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG
Fixed Income	270,987	280000	UNITED STATES TREAS NTS NT 4.25% DUE 10-15-2010 REG
Fixed Income	9,229,763	9814000	UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG
Fixed Income	11,286,599	11350000	UNITED STATES TREAS NTS NT 4.875% DUE 05-31-2008 REG
Fixed Income	4,474,749	4480000	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	-24,371,403	-24400000	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	8,515,009	8525000	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	7,260,489	7470000	UNITED STATES TREAS NTS T-NT 3.375% DUE 02-15-2008 REG
Fixed Income	11,478,765	11810000	UNITED STATES TREAS NTS T-NT 3.375% DUE 02-15-2008 REG
Fixed Income	2,587,995	7930000	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG
Fixed Income	181,127	555000	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG
Fixed Income	2,579,078	5840000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG
Fixed Income	432,791	980000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG
Fixed Income	101,727	100000	US TREAS BDS 5.375 DUE 02-15-2031 BEO
Fixed Income	-305,180	-300000	US TREAS BDS 5.375 DUE 02-15-2031 BEO
Fixed Income	0	0	US TREAS BDS 5.375 DUE 02-15-2031 BEO
Fixed Income	345,870	340000	US TREAS BDS 5.375 DUE 02-15-2031 BEO
Fixed Income	5,748,394	5170000	US TREAS BDS 6.125 BDS 08-15-2029 USD1000
Fixed Income	20,462,750	15400000	US TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	995,312	1000000	US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG
Fixed Income	1,428,244	1295000	US TREAS BDS DTD 08/15/1993 6.25 DUE 08-15-2023 REG
Fixed Income	2,288,499	2075000	US TREAS BDS DTD 08/15/1993 6.25 DUE 08-15-2023 REG
Fixed Income	926,428	840000	US TREAS BDS DTD 08/15/1993 6.25 DUE 08-15-2023 REG
Fixed Income	661,735	600000	US TREAS BDS DTD 08/15/1993 6.25 DUE 08-15-2023 REG
Fixed Income	527,681	530000	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG
Fixed Income	405,262	350000	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG
Fixed Income	268,395	212000	US TREAS BDS USD1000 8.125 DUE 08-15-2019 REG
Fixed Income	988,732	1043000	US TREAS NTS 3.375 NTS 15/10/2009 USD1000 3.375 DUE 10-15-2009 REG
Fixed Income	939,922	1000000	US TREAS NTS 4 DUE 11-15-2012 REG
Fixed Income	984,180	1000000	US TREAS NTS 4.5 DUE 02-15-2009 REG
Fixed Income	816,869	830000	US TREAS NTS 4.5 DUE 02-15-2009 REG
Fixed Income	1,794,586	1800000	US TREAS NTS 5 DUE 08-15-2011 REG
Fixed Income	58,887	60000	US TREAS NTS DTD 00047 2.25 DUE 02-15-2007 REG
Fixed Income	991,055	1000000	US TREAS NTS DTD 11/16/1998 4.75 DUE 11-15-2008 REG
Fixed Income	389,756	400000	USB CAP IX 6.189% DUE 03-29-1949
Fixed Income	1,822,739	1870000	UTD STATES TREAS NTS 3.75 NTS 15/05/2008USD1000 3.75 DUE 05-15-2008 REG
Fixed Income	252,365	239278.44	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	1,017,840	1031251.11	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #1G-0794 5.362 04-01-2036 BEO
Fixed Income	1,076,383	1117043.25	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #78-2987 4.777 01-01-2035 BEO
Fixed Income	91,305	92452.11	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A1-0893 6% 07-01-2033 BEO
Fixed Income	77,191	78160.83	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A1-1478 6% 01-01-2033 BEO
Fixed Income	2,477,725	2507108.53	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A1-4011 6% 12-01-2032 BEO
Fixed Income	346,325	392636.24	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A1-4757 4% 10-01-2033 BEO
Fixed Income	48,404	49062.17	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A1-8934 6% 02-01-2034 BEO
Fixed Income	34,595	35029.75	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A11777 6% 07-01-2033 BEO
Fixed Income	88,574	89687.48	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A12359 6% 08-01-2033 BEO
Fixed Income	220,351	215335.4	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A4-4755 7% 04-01-2036 BEO
Fixed Income	2,056,942	2200815.64	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #A4-6278 5% 07-01-2035 BEO
Fixed Income	29,880	32372.65	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-3426 4% 04-01-2019 BEO
Fixed Income	711,010	752168.39	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-3801 4.5% 04-01-2019 BEO
Fixed Income	267,963	283475.18	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-3868 4.5% 05-01-2019 BEO
Fixed Income	271,027	286715.61	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-3870 4.5% 05-01-2019 BEO
Fixed Income	238,327	252122.95	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-4290 4.5% 12-01-2019 BEO
Fixed Income	283,065	299451.03	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-4738 4.5% 05-01-2019 BEO
Fixed Income	223,578	236520.2	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-4740 4.5% 05-01-2019 BEO
Fixed Income	1,128,137	1193441.69	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-5067 4.5% 06-01-2019 BEO
Fixed Income	976,116	1032621.28	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-5283 4.5% 06-01-2019 BEO
Fixed Income	266,974	271925.45	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-7260 5.5% 11-01-2019 BEO
Fixed Income	600,409	635952.63	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-8083 4.5% 04-01-2020 BEO
Fixed Income	44,831	46563.21	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-8493 5% 06-01-2020 BEO
Fixed Income	700,469	727540.32	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-8515 5% 06-01-2020 BEO
Fixed Income	337,676	357223.53	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-8684 4.5% 01-01-2020 BEO
Fixed Income	32,620	34508.18	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-8691 4.5% 01-01-2020 BEO
Fixed Income	546,119	578448.35	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-9087 4.5% 04-01-2020 BEO
Fixed Income	2,479,430	2575255.05	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-9132 5% 04-01-2020 BEO
Fixed Income	591,803	601371.01	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B1-9443 5.5% 07-01-2015 BEO
Fixed Income	2,215,842	2296780.68	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B11010 5% 12-01-2018 BEO
Fixed Income	397,719	420741.81	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #B14393 4.5% 11-01-2019 BEO
Fixed Income	219,838	222220.31	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C0-0733 6% 01-01-2029 BEO
Fixed Income	38,544	39000.89	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C0-1549 6% 04-01-2033 BEO
Fixed Income	512,226	530952.39	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C0-1623 5.5% 09-01-2033 BEO
Fixed Income	119,095	120370.63	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C2-1392 6% 02-01-2029 BEO
Fixed Income	403,423	407745.26	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C2-3101 6% 03-01-2029 BEO
Fixed Income	36,245	36632.99	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C2-3387 6% 03-01-2029 BEO
Fixed Income	71,508	69764.34	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C4-7185 7% 02-01-2031 BEO
Fixed Income	112,838	114106.45	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C5-0959 6% 05-01-2031 BEO
Fixed Income	27,742	28054.22	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C5-3611 6% 06-01-2031 BEO
Fixed Income	48,216	48758.65	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C5-5969 6% 08-01-2031 BEO
Fixed Income	943,195	953801.19	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-2462 6% 01-01-2032 BEO
Fixed Income	64,125	64846.21	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-2610 6% 01-01-2032 BEO
Fixed Income	851,913	861492.78	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-2694 6% 01-01-2032 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	370,573	374967.76	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-3850 6% 01-01-2032 BEO
Fixed Income	124,753	126232.42	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-4135 6% 02-01-2032 BEO
Fixed Income	107,589	105019.62	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-6570 7% 04-01-2032 BEO
Fixed Income	49,634	48448.41	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-6745 7% 04-01-2032 BEO
Fixed Income	388,576	393184.25	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-6843 6% 05-01-2032 BEO
Fixed Income	134,501	131288.61	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-7305 7% 05-01-2032 BEO
Fixed Income	44,018	42966.36	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-7714 7% 06-01-2032 BEO
Fixed Income	86,021	83966.03	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C6-8001 7% 06-01-2032 BEO
Fixed Income	420,917	425908.42	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-0440 6% 09-01-2032 BEO
Fixed Income	66,966	67760.01	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-4205 6% 12-01-2032 BEO
Fixed Income	72,138	72993.22	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-5066 6% 12-01-2032 BEO
Fixed Income	242,524	245399.64	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-6726 6% 02-01-2033 BEO
Fixed Income	157,019	158880.66	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-7592 6% 03-01-2033 BEO
Fixed Income	446,121	451411.23	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-8088 6% 04-01-2033 BEO
Fixed Income	132,930	134600.08	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #C7-8354 6% 03-01-2033 BEO
Fixed Income	1,806,551	1872558.81	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #E0-1488 5% 10-01-2018 BEO
Fixed Income	232,003	245337.02	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #E0-1606 4.5% 04-01-2019 BEO
Fixed Income	24,627	24904.23	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G0-1461 6% 10-01-2032 BEO
Fixed Income	508,567	514853.39	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G0-1477 6% 12-01-2032 BEO
Fixed Income	429,512	446889.32	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G0-8086 5.5% 10-01-2035 BEO
Fixed Income	616,827	699312.97	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G01601 4% 09-01-2033 BEO
Fixed Income	242,719	251375.72	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G01673 5.5% 04-01-2034 BEO
Fixed Income	2,074,868	2192541.46	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1618 4.5% 05-01-2018 BEO
Fixed Income	429,283	453629.27	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1618 4.5% 05-01-2018 BEO
Fixed Income	403,418	426770.58	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1628 4.5% 11-01-2019 BEO
Fixed Income	1,453,710	1450865.82	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1707 6 DUE 03-01-2020 REG
Fixed Income	589,047	623145.96	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1720 4.5% 08-01-2020 BEO
Fixed Income	166,221	172432.64	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1742 5% 07-01-2020 BEO
Fixed Income	581,775	603515.06	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1742 5% 07-01-2020 BEO
Fixed Income	1,362,789	1415465.95	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1879 5% 10-01-2020 BEO
Fixed Income	90,853	94364.4	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1879 5% 10-01-2020 BEO
Fixed Income	2,295,622	2384355.3	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1880 5% 12-01-2020 BEO
Fixed Income	2,856,936	2967366.28	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-1880 5% 12-01-2020 BEO
Fixed Income	147,471	156201.26	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-8052 4.5% 05-01-2020 BEO
Fixed Income	678,014	704218.43	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-8056 5% 06-01-2020 BEO
Fixed Income	1,101,773	1144354.92	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G1-8056 5% 06-01-2020 BEO
Fixed Income	5,135,270	5333766.44	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G11769 5% 10-01-2020 BEO
Fixed Income	1,305,577	1356042.31	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #G11769 5% 10-01-2020 BEO
Fixed Income	647,652	672682.3	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0147 5% 10-01-2020 BEO
Fixed Income	330,452	343222.88	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0163 5% 10-01-2020 BEO
Fixed Income	219,272	227746.88	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0446 5% 11-01-2020 BEO
Fixed Income	4,455,891	4628102.32	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0539 5% 07-01-2020 BEO
Fixed Income	227,997	236809.68	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0773 5% 12-01-2020 BEO
Fixed Income	212,031	220225.68	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-0794 5% 12-01-2020 BEO
Fixed Income	2,669,957	2773145.88	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-2267 5% 07-01-2020 BEO
Fixed Income	111,253	115552.29	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-2498 5% 09-01-2020 BEO
Fixed Income	90,666	94169.88	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN POOL #J0-2511 5% 09-01-2020 BEO
Fixed Income	-15,972,321	-16600000	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JULY
Fixed Income	-1,968,750	-2000000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	98,438	100000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	984,375	1000000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	98,063	100000	FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 15 YEARS SETTLES JUL
Fixed Income	933,750	1000000	FHLMC 30 YEAR PARTICIPATION CERTIFICATE (PC) 5% 30 YEARS SETTLES JULY
Fixed Income	1,603,008	1600000	FHLMC GOLD 15 YEARS SINGLE FAMILY 6 15 YEARS SETTLES JUL
Fixed Income	954,216	991645.91	FHLMC GOLD A3-3262 5.5 02-01-2035
Fixed Income	54,679	55293.47	FHLMC GOLD BD C48940 6 03-01-2031
Fixed Income	492	478.76	FHLMC GOLD C00371 7 09-01-2024
Fixed Income	240,179	242880.23	FHLMC GOLD C01213 6 07-01-2031
Fixed Income	195,214	197409.26	FHLMC GOLD C01316 6 03-01-2032
Fixed Income	252,269	255260.4	FHLMC GOLD C01403 6 09-01-2032
Fixed Income	1,244,524	1259283.16	FHLMC GOLD C01427 6 11-01-2032
Fixed Income	40,991	41435.65	FHLMC GOLD C19398 6 12-01-2028
Fixed Income	42,878	44415.06	FHLMC GOLD C21048 5.5 01-01-2029
Fixed Income	128,569	133180.61	FHLMC GOLD C21097 5.5 01-01-2029
Fixed Income	112,547	116581.7	FHLMC GOLD C21344 5.5 02-01-2029
Fixed Income	56,642	58672.59	FHLMC GOLD C22477 5.5 02-01-2029
Fixed Income	21,603	21836.82	FHLMC GOLD C22538 6 02-01-2029
Fixed Income	48,680	50426.1	FHLMC GOLD C22779 5.5 03-01-2029
Fixed Income	99,148	102703.01	FHLMC GOLD C22816 5.5 03-01-2029
Fixed Income	68,274	70722	FHLMC GOLD C22886 5.5 03-01-2029
Fixed Income	104,678	108430.45	FHLMC GOLD C23415 5.5 03-01-2029
Fixed Income	74,840	77522.93	FHLMC GOLD C23538 5.5 03-01-2029
Fixed Income	92,659	93651.89	FHLMC GOLD C23900 6 03-01-2029
Fixed Income	28,579	28885.63	FHLMC GOLD C24257 6 04-01-2029
Fixed Income	20,171	20894.18	FHLMC GOLD C24461 5.5 04-01-2029
Fixed Income	35,779	37061.38	FHLMC GOLD C24916 5.5 04-01-2029
Fixed Income	142,805	147924.54	FHLMC GOLD C25222 5.5 04-01-2029
Fixed Income	22,760	23576.26	FHLMC GOLD C25311 5.5 04-01-2029
Fixed Income	118,928	120202.22	FHLMC GOLD C25412 6 04-01-2029
Fixed Income	152,306	157766.22	FHLMC GOLD C26121 5.5 05-01-2029
Fixed Income	61,021	63208.13	FHLMC GOLD C26277 5.5 05-01-2029
Fixed Income	46,066	47717.21	FHLMC GOLD C26367 5.5 05-01-2029
Fixed Income	194,237	201200.11	FHLMC GOLD C29208 5.5 07-01-2029
Fixed Income	98,649	99758	FHLMC GOLD C49483 6 03-01-2031
Fixed Income	12,247	11948.81	FHLMC GOLD C49590 7 03-01-2031
Fixed Income	61,580	62272.89	FHLMC GOLD C5-1581 6 05-01-2031

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	43,275	43761.65	FHLMC GOLD C5-2151 6 05-01-2031
Fixed Income	418,086	422787.14	FHLMC GOLD C50221 6 04-01-2031
Fixed Income	69,491	70272.67	FHLMC GOLD C51625 6 05-01-2031
Fixed Income	59,100	59750.8	FHLMC GOLD C52010 6 05-01-2031
Fixed Income	741,979	750322.3	FHLMC GOLD C62406 6 12-01-2031
Fixed Income	188,312	190429.53	FHLMC GOLD C62407 6 12-01-2031
Fixed Income	77,861	78736.2	FHLMC GOLD C62416 6 12-01-2031
Fixed Income	165,358	167217.63	FHLMC GOLD C62855 6 01-01-2032
Fixed Income	188,203	190319.35	FHLMC GOLD C63679 6 02-01-2032
Fixed Income	88,309	86199.86	FHLMC GOLD C67182 7 05-01-2032
Fixed Income	16,622	16224.64	FHLMC GOLD C67649 7 05-01-2032
Fixed Income	5,381	5252.36	FHLMC GOLD C69057 7 07-01-2032
Fixed Income	339,851	343880.86	FHLMC GOLD C7-6829 6 01-01-2033
Fixed Income	98,090	99253.5	FHLMC GOLD C7-7718 6 03-01-2033
Fixed Income	282,292	285639.56	FHLMC GOLD C71521 6 10-01-2032
Fixed Income	73,846	74722.2	FHLMC GOLD C71766 6 10-01-2032
Fixed Income	666,114	674013.6	FHLMC GOLD C72234 6 10-01-2032
Fixed Income	1,161	1156.19	FHLMC GOLD E00233 6.5 08-01-2008
Fixed Income	176,293	174195.31	FHLMC GOLD E00967 6.5 04-01-2016
Fixed Income	96,965	95809.74	FHLMC GOLD E00976 6.5 05-01-2016
Fixed Income	14,315	14143.94	FHLMC GOLD E01009 6.5 08-01-2016
Fixed Income	317,320	322916.17	FHLMC GOLD E01097 5.5 02-01-2017
Fixed Income	266,490	265993.28	FHLMC GOLD E01140 6 05-01-2017
Fixed Income	5,549	5524.39	FHLMC GOLD E20064 6.5 01-01-2009
Fixed Income	7,043	7011.68	FHLMC GOLD E50791 6.5 09-01-2008
Fixed Income	5,022	4999.72	FHLMC GOLD E57748 6.5 03-01-2009
Fixed Income	75,215	74271.47	FHLMC GOLD E69672 6.5 04-01-2013
Fixed Income	46,935	46868.47	FHLMC GOLD E74634 6 02-01-2014
Fixed Income	122,038	121863.98	FHLMC GOLD E76704 6 05-01-2014
Fixed Income	9,665	9549.2	FHLMC GOLD E84259 6.5 07-01-2016
Fixed Income	270,293	269796.79	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	149,909	149633.29	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	226,543	226127.55	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	77,242	76318.16	FHLMC GOLD E87653 6.5 02-01-2017
Fixed Income	49,205	48610.66	FHLMC GOLD E87923 6.5 02-01-2017
Fixed Income	329,694	329048.88	FHLMC GOLD E89200 6 04-01-2017
Fixed Income	157,497	160238.6	FHLMC GOLD E91778 5.5 10-01-2017
Fixed Income	438,311	445941.23	FHLMC GOLD E91786 5.5 10-01-2017
Fixed Income	965,380	976235.63	FHLMC GOLD G01224 6 05-01-2031
Fixed Income	812,619	821757.3	FHLMC GOLD G01390 6 03-01-2032
Fixed Income	46,445	45322.06	FHLMC GOLD G01391 7 04-01-2032
Fixed Income	630,476	615231.48	FHLMC GOLD G01391 7 04-01-2032
Fixed Income	9,464	9639.98	FHLMC GOLD G10784 5.5 06-01-2011
Fixed Income	141,072	143701.5	FHLMC GOLD G10787 5.5 06-01-2011
Fixed Income	552,546	562164.76	FHLMC GOLD G11295 5.5 09-01-2017
Fixed Income	151,663	147640.09	FHLMC GOLD G30157 7 07-01-2019
Fixed Income	52,729	54620.53	FHLMC GOLD GOLD C23621 5.5 03-01-2029
Fixed Income	53,856	54432.58	FHLMC GOLD GOLD C28034 6 06-01-2029
Fixed Income	288,466	298813.54	FHLMC GOLD GROUP C19933 5.5 01-01-2029
Fixed Income	98,998	102548.8	FHLMC GOLD GROUP C20208 5.5 01-01-2029
Fixed Income	90,562	93810.44	FHLMC GOLD GROUP C20499 5.5 01-01-2029
Fixed Income	120,419	124842	FHLMC GOLD GROUP C20566 5.5 01-01-2029
Fixed Income	39,506	40921.88	FHLMC GOLD GROUP C22118 5.5 01-01-2029
Fixed Income	48,743	50490.97	FHLMC GOLD GROUP C23765 5.5 03-01-2029
Fixed Income	114,087	118179.35	FHLMC GOLD GROUP C24999 5.5 04-01-2029
Fixed Income	66,005	68371.07	FHLMC GOLD GROUP C28046 5.5 06-01-2029
Fixed Income	79,814	82869.46	FHLMC GOLD GROUP C28152 5.5 04-01-2029
Fixed Income	28,631	29165	FHLMC GOLD GROUP E64386 5.5 05-01-2011
Fixed Income	20,912	21294.38	FHLMC GOLD GROUP G10765 5.5 02-01-2012
Fixed Income	116,981	114920.79	FHLMC GOLD P50019 7 07-01-2024
Fixed Income	39,916	40343.58	FHLMC GOLD POOL C00842 6 08-01-2029
Fixed Income	15,792	15417.71	FHLMC GOLD POOL C00920 7 02-01-2030
Fixed Income	26,478	27427.59	FHLMC GOLD POOL C20296 5.5 01-01-2029
Fixed Income	14,886	15419.9	FHLMC GOLD POOL C20795 5.5 01-01-2029
Fixed Income	263,502	272954.01	FHLMC GOLD POOL C23725 5.5 03-01-2029
Fixed Income	43,032	44575.1	FHLMC GOLD POOL C24127 5.5 03-01-2029
Fixed Income	65,824	66528.72	FHLMC GOLD POOL C26615 6 05-01-2029
Fixed Income	81,262	84175.38	FHLMC GOLD POOL C27154 5.5 05-01-2029
Fixed Income	33,356	34551.99	FHLMC GOLD POOL C28232 5.5 06-01-2029
Fixed Income	531	525.71	FHLMC GOLD POOL C32466 6.5 11-01-2029
Fixed Income	75,996	74157.91	FHLMC GOLD POOL C37317 7 03-01-2030
Fixed Income	42,768	41753.86	FHLMC GOLD POOL C37681 7 03-01-2030
Fixed Income	67,520	68252.15	FHLMC GOLD POOL G00951 6 07-01-2028
Fixed Income	37,961	39321.45	FHLMC GOLD POOL GROUP C27440 5.5 06-01-2029
Fixed Income	14,201,962	13174605.79	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	-2,170,625	-2300000	FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES JULY
Fixed Income	-660,625	-700000	FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES JULY
Fixed Income	3,227	3143.66	FHLMC GROUP #C00320 7 MTG PARTN CTF DUE 05-01-2024 REG
Fixed Income	170,803	166563.62	FHLMC GROUP #C00570 7.0 MTG PARTN CTF DUE 12-01-2027 REG
Fixed Income	11,015	10728.15	FHLMC GROUP #D54295 7 MTG PARTN CTF DUE 06-01-2024 REG
Fixed Income	50,865	50296.59	FHLMC GROUP #E00430 6.5 MTG PARTN CTF DUE 05-01-2011 REG
Fixed Income	1,728	1706.18	FHLMC GROUP #E6-2938 6.5 MTG PARTN CTF DUE 02-01-2011 REG
Fixed Income	1,212	1196.76	FHLMC GROUP #E6-3833 6.5 MTG PARTN CTF DUE 04-01-2011 REG
Fixed Income	11,731	11612.35	FHLMC GROUP #E60973 6.5 MTG PARTN CTF DUE 08-01-2010 REG
Fixed Income	9,462	9366.34	FHLMC GROUP #E63458 6.5 MTG PARTN CTF DUE 03-01-2011 REG
Fixed Income	5,271	5217.91	FHLMC GROUP #E63794 6.5 MTG PARTN CTF DUE 04-01-2011 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	15,280	15088.36	FHLMC GROUP #E63866 6.5 MTG PARTN CTF DUE 04-01-2011 REG
Fixed Income	24,365	24059.21	FHLMC GROUP #E64603 6.5 MTG PARTN CTF DUE 06-01-2011 REG
Fixed Income	16,493	16326.69	FHLMC GROUP #G10480 6.5 MTG PARTN CTF DUE 03-01-2011 REG
Fixed Income	1,165,970	1335410.4	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	1,904,429	1927188.71	FHLMC MULTICLASS PREASSIGN 00550 5.5 06-15-2035
Fixed Income	742,962	744846.18	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTF DUE 8-15-2021 REG
Fixed Income	3,077,963	3024677.04	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	10,995,215	10884702.85	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	174,961	177384.32	FHLMC MULTICLASS SER 2451 CL SP FLT RT 05-15-2009
Fixed Income	929,224	970000	FHLMC MULTICLASS SER 2531 CL HN 5 12-15-2017
Fixed Income	6,647,939	6634835.4	FHLMC MULTICLASS SER 2752 CL FM FLT RT 12-15-2030
Fixed Income	706,415	713240.45	FHLMC MULTICLASS SER 2825 CL VP 5.5 06-15-2015
Fixed Income	503,644	509589.27	FHLMC MULTICLASS SER 2877 CL PA 5.5 07-15-2033
Fixed Income	1,868,186	2000000	FHLMC MULTICLASS SER 2883 CL DR 5 11-15-2019
Fixed Income	1,378,011	1475000	FHLMC MULTICLASS SER 2899 CL TY 5 12-15-2019
Fixed Income	2,106,173	2260000	FHLMC MULTICLASS SER 2929 CL PE 5 05-15-2033
Fixed Income	1,625,594	1631554.52	FHLMC MULTICLASS SER 2956 CL AW 5.5 04-15-2021
Fixed Income	1,628,272	1625855.57	FHLMC MULTICLASS SER 2968 CL EA 6 11-15-2023
Fixed Income	2,229,895	2242312.79	FHLMC MULTICLASS SER 3059 CL PA 5.5 10-15-2026
Fixed Income	2,595,358	2627888.97	FHLMC MULTICLASS SER 5.5 05-15-2035
Fixed Income	8,949	8862.58	FHLMC POOL #141060 8 04-01-2008
Fixed Income	3,213	3147.39	FHLMC POOL #160042 8.75 04-01-2008
Fixed Income	3,301,463	3366126.75	FHLMC POOL #1B-1596 FLTG RT 3.473% 03-01-2034 BEO
Fixed Income	2,987,746	3090153.45	FHLMC POOL #1B2616 ADJ RT 11-01-2034
Fixed Income	1,030,083	1058732.4	FHLMC POOL #1J-0045 5.145 01-01-2036
Fixed Income	272,632	275024.42	FHLMC POOL #780197 ADJ RT 01-01-2033
Fixed Income	500,905	490131.6	FHLMC POOL #785343 ADJ RT 08-01-2034
Fixed Income	86,900	85180.58	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	2,695,399	2727640.01	FHLMC POOL #84-7515 3.622 02-01-2034
Fixed Income	627,174	616108.95	FHLMC POOL #846785 ADJ RT 03-01-2027
Fixed Income	51,321	50802.97	FHLMC POOL #E62144 6.5 12-01-2010
Fixed Income	4,097	4045.52	FHLMC POOL #E67681 6.5 09-01-2012
Fixed Income	1,080	1076.76	FHLMC POOL #E71464 6.5 07-01-2008
Fixed Income	971,337	1008882.28	FHLMC POOL #G1-1777 5 10-01-2020 BEO
Fixed Income	2,560,797	2659780.56	FHLMC POOL #G1-1777 5 10-01-2020 BEO
Fixed Income	8,340,625	8500000	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	323,813	330000	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	5,985,625	6100000	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	19,212,875	19580000	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	6,020,628	6000000	FNMA 15 YEARS SINGLE FAMILY MTG 6 SETTLES JUL
Fixed Income	12,041,256	12000000	FNMA 15 YEARS SINGLE FAMILY MTG 6 SETTLES JUL
Fixed Income	-7,682,496	-8000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	141,165,864	147000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	1,776,577	1850000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	-7,682,496	-8000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	39,372,792	41000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	46,094,976	48000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	1,920,624	2000000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	4,915,625	5000000	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST
Fixed Income	31,194,765	31700000	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	2,952,186	3000000	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	1,254,679	1275000	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	7,872,496	8000000	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	10,824,682	11000000	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	339,680	344058.37	FNMA 99-7 AB 6 03-25-2029
Fixed Income	8,272	8078.65	FNMA POOL #000895 9% DUE 04-01-2010 REG
Fixed Income	17,118	16684.15	FNMA POOL #190295 7% DUE 12-01-2024 REG
Fixed Income	1,404,199	1460923.81	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	5,911	5764.64	FNMA POOL #205907 7% DUE 03-01-2023 REG
Fixed Income	58,818	57325.94	FNMA POOL #212069 7 GTD MTG PASS THRU CTF DUE 06-01-2023 REG
Fixed Income	49,210	47989.36	FNMA POOL #216033 7% DUE 06-01-2023 REG
Fixed Income	27,299	26919.24	FNMA POOL #251338 6.5% DUE 12-01-2012 REG
Fixed Income	162,417	161843.48	FNMA POOL #251760 6% DUE 06-01-2013 REG
Fixed Income	133,252	133482.99	FNMA POOL #251904 6% DUE 08-01-2008 REG
Fixed Income	32,694	33055.62	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	295,368	298641.12	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	7,146	7073.69	FNMA POOL #252341 6.5% DUE 03-01-2029 REG
Fixed Income	27,028	26756.07	FNMA POOL #252342 6.5% DUE 04-01-2029 REG
Fixed Income	37,896	37514.55	FNMA POOL #252570 6.5% DUE 07-01-2029 REG
Fixed Income	91,543	93099.65	FNMA POOL #253844 5.5% DUE 06-01-2016 REG
Fixed Income	503,916	502093.29	FNMA POOL #254003 6% DUE 10-01-2016 REG
Fixed Income	900,993	916313.87	FNMA POOL #254046 5.5% DUE 11-01-2016 REG
Fixed Income	166,921	169759.19	FNMA POOL #254088 5.5% DUE 12-01-2016 REG
Fixed Income	334,145	330248.4	FNMA POOL #254232 6.5% DUE 03-01-2022 REG
Fixed Income	29,165	29054.33	FNMA POOL #254260 6% DUE 04-01-2017 REG
Fixed Income	57,823	56996.22	FNMA POOL #254308 6.5% DUE 05-01-2017 REG
Fixed Income	547,105	542318.05	FNMA POOL #254346 6.5% DUE 06-01-2032 REG
Fixed Income	707,434	732864.77	FNMA POOL #254510 5% DUE 11-01-2017 REG
Fixed Income	971,539	1006942.46	FNMA POOL #254548 5.5% DUE 12-01-2032 REG
Fixed Income	42,594	42958.17	FNMA POOL #254585 5.5% 12-01-2012 BEO
Fixed Income	199,271	206433.78	FNMA POOL #254590 5% DUE 01-01-2018 REG
Fixed Income	67,222	69642.09	FNMA POOL #254721 5% 05-01-2018 BEO
Fixed Income	1,562,179	1619342.2	FNMA POOL #254741 5.5% 03-01-2033 BEO
Fixed Income	1,227,842	1293200.8	FNMA POOL #254836 4% 07-01-2010 BEO
Fixed Income	400,148	421447.57	FNMA POOL #254861 4% 08-01-2010 BEO
Fixed Income	183,109	189699.62	FNMA POOL #255077 5% 01-01-2019 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	255,526	265330.39	FNMA POOL #255225 5.5% 06-01-2034 BEO
Fixed Income	4,577,097	4752699.94	FNMA POOL #255458 5.5% 11-01-2034 BEO
Fixed Income	124,620	129654.7	FNMA POOL #255770 5.5% 07-01-2035 BEO
Fixed Income	413,660	419946.3	FNMA POOL #255771 6% 07-01-2035 BEO
Fixed Income	4,527,297	4710193.39	FNMA POOL #255814 5.5% 08-01-2035 BEO
Fixed Income	455,298	473691.38	FNMA POOL #255899 5.5% 10-01-2035 BEO
Fixed Income	523,695	544850.57	FNMA POOL #255933 5.5% 11-01-2035 BEO
Fixed Income	443,577	461495.86	FNMA POOL #255933 5.5% 11-01-2035 BEO
Fixed Income	1,250,139	1288537.78	FNMA POOL #256041 5.5% DUE 12-01-2025 REG
Fixed Income	239,501	241739.36	FNMA POOL #256178 6% 03-01-2036 BEO
Fixed Income	240,138	246467.26	FNMA POOL #256219 5.5% 04-01-2036 BEO
Fixed Income	1,968,820	2000000	FNMA POOL #256308 6% 07-01-2036 BEO
Fixed Income	182,204	176766.55	FNMA POOL #323173 8% DUE 02-01-2013 REG
Fixed Income	217,243	220955.21	FNMA POOL #323315 5.5% DUE 10-01-2013 REG
Fixed Income	727,660	713812.12	FNMA POOL #323357 ADJ RT DUE 07-01-2027 REG
Fixed Income	181,618	184721.26	FNMA POOL #323842 5.5% DUE 07-01-2014 REG
Fixed Income	213,505	213370.82	FNMA POOL #338365 6% 04-01-2011 BEO
Fixed Income	522,761	541551.75	FNMA POOL #357327 5% 01-01-2018 BEO
Fixed Income	871,268	902586.26	FNMA POOL #357327 5% 01-01-2018 BEO
Fixed Income	5,032,946	5224150.14	FNMA POOL #357742 5% 04-01-2020 BEO
Fixed Income	3,571,296	3715572.05	FNMA POOL #357797 5.5% 06-01-2035 BEO
Fixed Income	2,578,306	2682461.08	FNMA POOL #357890 5.5% 07-01-2035 BEO
Fixed Income	4,420,987	4599589.29	FNMA POOL #357908 5.5% 07-01-2035 BEO
Fixed Income	267,785	277957.89	FNMA POOL #357923 5% 08-01-2020 BEO
Fixed Income	33,454,942	34806477.07	FNMA POOL #357962 5.5% 09-01-2035 BEO
Fixed Income	90,301	91844.12	FNMA POOL #411905 5.5% 05-01-2013 BEO
Fixed Income	69,604	70793.42	FNMA POOL #423935 5.5% DUE 09-01-2013 REG
Fixed Income	16,364	15949.45	FNMA POOL #436781 7% DUE 12-01-2024 REG
Fixed Income	183,340	183885.95	FNMA POOL #440695 6% DUE 11-01-2018 REG
Fixed Income	31,437	31684.59	FNMA POOL #440730 6% DUE 12-01-2028 REG
Fixed Income	61,922	62980.05	FNMA POOL #444813 5.5% 09-01-2013 BEO
Fixed Income	27,243	27542.27	FNMA POOL #445812 6% DUE 11-01-2028 REG
Fixed Income	77,032	75889.86	FNMA POOL #446270 7% DUE 07-01-2012 REG
Fixed Income	582,098	592044.46	FNMA POOL #448481 5.5% DUE 04-01-2014 REG
Fixed Income	181,538	183533.3	FNMA POOL #452920 6% DUE 12-01-2028 REG
Fixed Income	52,623	52019	FNMA POOL #457541 7% DUE 09-01-2013 REG
Fixed Income	5,635	5578.09	FNMA POOL #483433 6.5% DUE 07-01-2029 REG
Fixed Income	141,105	139683.35	FNMA POOL #494652 6.5% DUE 05-01-2029 REG
Fixed Income	173,597	176520.58	FNMA POOL #494866 5.5% DUE 05-01-2014 REG
Fixed Income	2,317	2293.7	FNMA POOL #497615 6.5% DUE 06-01-2029 REG
Fixed Income	5,890	5830.51	FNMA POOL #505832 6.5% DUE 07-01-2029 REG
Fixed Income	156,255	154246.82	FNMA POOL #506219 6.5% DUE 03-01-2019 REG
Fixed Income	1,426	1411.46	FNMA POOL #506547 6.5% DUE 07-01-2029 REG
Fixed Income	30,561	31078.74	FNMA POOL #511821 5.5% DUE 06-01-2016 REG
Fixed Income	98,544	94969.7	FNMA POOL #516239 8% DUE 08-01-2014 REG
Fixed Income	1,051	1014.53	FNMA POOL #524550 7.5% DUE 04-01-2030 REG
Fixed Income	1,399	1350.08	FNMA POOL #534699 7.5% DUE 05-01-2030 REG
Fixed Income	548,589	540998.9	FNMA POOL #534989 ADJ RT DUE 03-01-2028 REG
Fixed Income	27,083	26416.7	FNMA POOL #535195 7% DUE 03-01-2030 REG
Fixed Income	143,561	139901.31	FNMA POOL #535200 7% DUE 03-01-2015 REG
Fixed Income	66,018	65260.16	FNMA POOL #535235 7% DUE 12-01-2011 REG
Fixed Income	393,171	391288.98	FNMA POOL #535384 ADJ RT DUE 07-01-2029 REG
Fixed Income	11,226	10943.33	FNMA POOL #535631 7% DUE 12-01-2015 REG
Fixed Income	24,514	24267.33	FNMA POOL #535708 6.5% DUE 02-01-2031 REG
Fixed Income	15,452	15295.83	FNMA POOL #535708 6.5% DUE 02-01-2031 REG
Fixed Income	233,394	237324.27	FNMA POOL #535777 5.5% DUE 03-01-2016 REG
Fixed Income	196,092	191158.2	FNMA POOL #545087 7% 07-01-2016 BEO
Fixed Income	354,381	353099.69	FNMA POOL #545149 6% DUE 08-01-2016 REG
Fixed Income	243,307	247443.86	FNMA POOL #545249 5.5% DUE 10-01-2016 REG
Fixed Income	871,843	870076.7	FNMA POOL #545261 5.799% DUE 11-01-2011 REG
Fixed Income	440,382	431671.03	FNMA POOL #545358 6.461% DUE 09-01-2037 REG
Fixed Income	248,370	252593.38	FNMA POOL #545363 5.5% DUE 11-01-2016 REG
Fixed Income	816,890	824342.12	FNMA POOL #545378 5.757% DUE 12-01-2011 REG
Fixed Income	1,581,611	1608505.09	FNMA POOL #545412 5.5% DUE 01-01-2017 REG
Fixed Income	550,558	545741.61	FNMA POOL #545762 6.5% DUE 07-01-2032 REG
Fixed Income	214,999	214221.69	FNMA POOL #545825 6% 07-01-2017 BEO
Fixed Income	1,320,389	1342608.96	FNMA POOL #545829 5.5% 08-01-2017 BEO
Fixed Income	36,639	37255.67	FNMA POOL #545895 5.5% 09-01-2017 BEO
Fixed Income	4,067	4136.28	FNMA POOL #546789 5.5% 03-01-2016 BEO
Fixed Income	1,113	1102.98	FNMA POOL #553386 6.5% DUE 10-01-2030 REG
Fixed Income	499,631	517591.15	FNMA POOL #555021 5% 11-01-2017 BEO
Fixed Income	177,175	176500.95	FNMA POOL #555101 6% DUE 10-01-2017 REG
Fixed Income	93,122	91682.07	FNMA POOL #555207 7% DUE 11-01-2017 REG
Fixed Income	400,063	400158.91	FNMA POOL #555255 ADJ RT DUE 04-01-2040 REG
Fixed Income	55,286	53895.21	FNMA POOL #555299 7% 11-01-2017 BEO
Fixed Income	47,347	47896.24	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	134,556	136820.71	FNMA POOL #555471 5.5% 04-01-2018 BEO
Fixed Income	32,977	33532.2	FNMA POOL #555489 5.5% DUE 05-01-2018 REG
Fixed Income	656,718	654218.67	FNMA POOL #555513 6% 05-01-2018 BEO
Fixed Income	341,571	360539.09	FNMA POOL #555745 4.5% 09-01-2018 BEO
Fixed Income	321,968	333749.73	FNMA POOL #555800 5.5% 10-01-2033 BEO
Fixed Income	274,152	278765.53	FNMA POOL #555874 5.5% 04-01-2018 BEO
Fixed Income	3,895,872	4038428.43	FNMA POOL #555880 5.5% 11-01-2033 BEO
Fixed Income	264,301	273972.5	FNMA POOL #555880 5.5% 11-01-2033 BEO
Fixed Income	779,095	807602.89	FNMA POOL #555967 5.5% 11-01-2033 BEO
Fixed Income	143,553	143033.59	FNMA POOL #556294 6% DUE 06-01-2016 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,256	1211.46	FNMA POOL #557188 7.5% DUE 10-01-2030 REG
Fixed Income	234	225.91	FNMA POOL #558609 7.5% DUE 10-01-2030 REG
Fixed Income	750	723.77	FNMA POOL #561035 7.5% DUE 12-01-2030 REG
Fixed Income	599	577.74	FNMA POOL #567170 7.5% DUE 02-01-2031 REG
Fixed Income	25,802	25169.29	FNMA POOL #573955 7% DUE 03-01-2031 REG
Fixed Income	54,433	55358.19	FNMA POOL #575750 5.5% DUE 12-01-2016 REG
Fixed Income	9,730	9695.13	FNMA POOL #578931 6% DUE 04-01-2016 REG
Fixed Income	107,440	109266.74	FNMA POOL #580497 5.5% DUE 04-01-2016 REG
Fixed Income	597,842	595679.18	FNMA POOL #581012 6% DUE 05-01-2016 REG
Fixed Income	7,316	7440.17	FNMA POOL #585729 5.5% DUE 05-01-2016 REG
Fixed Income	70,476	69474.54	FNMA POOL #585976 6.5% DUE 06-01-2016 REG
Fixed Income	445,791	432915.9	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	1,749,086	1778827.95	FNMA POOL #592328 5.5% 06-01-2016 BEO
Fixed Income	188,068	187387.59	FNMA POOL #595978 6% DUE 07-01-2016 REG
Fixed Income	46,340	45681.79	FNMA POOL #596014 6.5% DUE 08-01-2016 REG
Fixed Income	36,319	35803.03	FNMA POOL #596222 6.5% DUE 08-01-2016 REG
Fixed Income	163,488	162896.47	FNMA POOL #598928 6% DUE 01-01-2017 REG
Fixed Income	278,301	277294.76	FNMA POOL #601326 6% 08-01-2016 BEO
Fixed Income	99,677	99316.02	FNMA POOL #602042 6% DUE 08-01-2016 REG
Fixed Income	1,434	1457.9	FNMA POOL #603077 5.5% DUE 12-01-2016 REG
Fixed Income	174,237	177200.23	FNMA POOL #604966 5.5% DUE 11-01-2016 REG
Fixed Income	473,278	471566.4	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	13,018	12705.56	FNMA POOL #608532 7% DUE 09-01-2031 REG
Fixed Income	142,431	141916.13	FNMA POOL #608752 6% 11-01-2016 BEO
Fixed Income	62,416	63477.47	FNMA POOL #611969 5.5% 11-01-2016 BEO
Fixed Income	16,723	17007.02	FNMA POOL #612745 5.5% DUE 11-01-2016 REG
Fixed Income	45,190	45958.9	FNMA POOL #613301 5.5% DUE 12-01-2016 REG
Fixed Income	158,391	161084.83	FNMA POOL #614224 5.5% DUE 12-01-2016 REG
Fixed Income	47,045	47844.86	FNMA POOL #614771 5.5% DUE 02-01-2017 REG
Fixed Income	1,588,186	1609055.7	FNMA POOL #614988 5.5% DUE 01-01-2017 REG
Fixed Income	30,287	30802.19	FNMA POOL #616140 5.5% DUE 12-01-2016 REG
Fixed Income	5,805	5904.04	FNMA POOL #616223 5.5% DUE 11-01-2016 REG
Fixed Income	929,577	945383.87	FNMA POOL #616467 5.5% DUE 12-01-2016 REG
Fixed Income	36,055	35539.35	FNMA POOL #616568 6.5% DUE 03-01-2017 REG
Fixed Income	243,111	247245.06	FNMA POOL #617250 5.5% DUE 01-01-2017 REG
Fixed Income	229,900	233808.94	FNMA POOL #617542 5.5% DUE 01-01-2017 REG
Fixed Income	294,485	299492.95	FNMA POOL #618475 5.5% DUE 12-01-2016 REG
Fixed Income	29,303	29801.63	FNMA POOL #618497 5.5% 11-01-2016 BEO
Fixed Income	69,927	71115.59	FNMA POOL #619012 5.5% DUE 12-01-2016 REG
Fixed Income	55,028	54241.91	FNMA POOL #619101 6.5% DUE 05-01-2017 REG
Fixed Income	113,809	112813.19	FNMA POOL #619548 6.5% DUE 05-01-2032 REG
Fixed Income	220,565	224316	FNMA POOL #619957 5.5% 12-01-2016 BEO
Fixed Income	45,329	44684.67	FNMA POOL #620468 6.5% DUE 01-01-2017 REG
Fixed Income	60,264	61277.93	FNMA POOL #620501 5.5% DUE 03-01-2017 REG
Fixed Income	39,329	39990.81	FNMA POOL #621543 5.5% DUE 03-01-2017 REG
Fixed Income	1,177,773	1197800.49	FNMA POOL #622463 5.5% DUE 12-01-2016 REG
Fixed Income	73,084	72052.48	FNMA POOL #625140 6.5% DUE 01-01-2017 REG
Fixed Income	171,106	174015.29	FNMA POOL #625990 5.5% DUE 12-01-2016 REG
Fixed Income	64,044	63129.03	FNMA POOL #626152 6.5% DUE 05-01-2017 REG
Fixed Income	12,926	13145.68	FNMA POOL #627090 5.5% DUE 01-01-2017 REG
Fixed Income	286,078	290892.06	FNMA POOL #627424 5.5% DUE 03-01-2017 REG
Fixed Income	3,465	3382.59	FNMA POOL #627713 7% DUE 02-01-2032 REG
Fixed Income	76,283	75192.69	FNMA POOL #629215 6.5% DUE 07-01-2017 REG
Fixed Income	6,641,596	6616322	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	4,460,538	4444404.43	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	124,949	127052.17	FNMA POOL #632152 5.5% 03-01-2017 BEO
Fixed Income	166,865	169673.44	FNMA POOL #633208 5.5% DUE 03-01-2017 REG
Fixed Income	15,399	15658.2	FNMA POOL #633841 5.5% DUE 04-01-2017 REG
Fixed Income	79,219	80552.27	FNMA POOL #634753 5.5% DUE 03-01-2017 REG
Fixed Income	66,745	67867.78	FNMA POOL #636859 5.5% DUE 03-01-2017 REG
Fixed Income	38,846	38290.6	FNMA POOL #636946 6.5% DUE 06-01-2017 REG
Fixed Income	7,432	7556.76	FNMA POOL #636953 5.5% DUE 06-01-2017 REG
Fixed Income	22,282	22656.47	FNMA POOL #638349 5.5% DUE 04-01-2017 REG
Fixed Income	105,165	106935.21	FNMA POOL #639617 5.5% DUE 04-01-2017 REG
Fixed Income	15,645	15908.39	FNMA POOL #640851 5.5% DUE 04-01-2017 REG
Fixed Income	14,637	14508.92	FNMA POOL #641300 6.5% DUE 08-01-2032 REG
Fixed Income	25,868	25498.52	FNMA POOL #641780 6.5% DUE 04-01-2017 REG
Fixed Income	65,294	66392.85	FNMA POOL #641794 5.5% DUE 04-01-2017 REG
Fixed Income	52,464	51713.99	FNMA POOL #642931 6.5% DUE 04-01-2017 REG
Fixed Income	4,398	4359.85	FNMA POOL #643091 6.5% DUE 05-01-2032 REG
Fixed Income	14,141	14379.36	FNMA POOL #643440 5.5% DUE 06-01-2017 REG
Fixed Income	16,017	16286.27	FNMA POOL #643929 5.5% DUE 05-01-2017 REG
Fixed Income	276,441	281092.79	FNMA POOL #644755 5.5% DUE 05-01-2017 REG
Fixed Income	39,250	38689.28	FNMA POOL #644900 6.5% DUE 06-01-2017 REG
Fixed Income	15,405	15184.43	FNMA POOL #644911 6.5% DUE 06-01-2017 REG
Fixed Income	34,304	33813.25	FNMA POOL #644914 6.5% DUE 06-01-2017 REG
Fixed Income	116,152	120326.9	FNMA POOL #648905 5% 10-01-2017 BEO
Fixed Income	29,386	28684.34	FNMA POOL #649637 7% 07-01-2032 BEO
Fixed Income	115,639	119853.01	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	8,556	8434.06	FNMA POOL #650048 6.5% DUE 07-01-2017 REG
Fixed Income	975,608	1011160.02	FNMA POOL #650174 5.5% DUE 11-01-2032 REG
Fixed Income	573,267	593874.44	FNMA POOL #652609 5% 04-01-2018 BEO
Fixed Income	213,478	217070.8	FNMA POOL #653156 5.5% DUE 08-01-2017 REG
Fixed Income	87,331	85246.84	FNMA POOL #653640 7% 07-01-2032 BEO
Fixed Income	40,179	40669.51	FNMA POOL #653670 6% DUE 09-01-2032 REG
Fixed Income	529,199	514138.41	FNMA POOL #655928 7% 08-01-2032 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	496,907	514770	FNMA POOL #657389 5% 10-01-2017 BEO
Fixed Income	189,909	196829.11	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	259,366	263730.25	FNMA POOL #662083 5.5% DUE 09-01-2017 REG
Fixed Income	309,950	321244.51	FNMA POOL #662682 5.5% 11-01-2032 BEO
Fixed Income	734,388	746746.51	FNMA POOL #663210 5.5% DUE 10-01-2017 REG
Fixed Income	748,688	775971.54	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	320,776	332307.55	FNMA POOL #663808 5% 11-01-2017 BEO
Fixed Income	7,415	7539.86	FNMA POOL #665287 5.5% DUE 10-01-2017 REG
Fixed Income	16,807	17090.07	FNMA POOL #666420 5.5% DUE 08-01-2017 REG
Fixed Income	379,355	392991.36	FNMA POOL #667132 5% 10-01-2017 BEO
Fixed Income	80,689	82046.94	FNMA POOL #667222 5.5% 10-01-2017 BEO
Fixed Income	722,171	748486.93	FNMA POOL #668364 5.5% 11-01-2032 BEO
Fixed Income	68,502	69654.77	FNMA POOL #668483 5.5% 10-01-2017 BEO
Fixed Income	1,368,507	1391536.77	FNMA POOL #669150 5.5% DUE 11-01-2017 REG
Fixed Income	46,762	47548.92	FNMA POOL #670370 5.5% DUE 09-01-2017 REG
Fixed Income	585,570	606908.66	FNMA POOL #670499 5.5% 11-01-2032 BEO
Fixed Income	82,682	84073.75	FNMA POOL #675377 5.5% DUE 01-01-2018 REG
Fixed Income	986,545	1022644.42	FNMA POOL #675703 5.5% 03-01-2033 BEO
Fixed Income	2,330,535	2414311.48	FNMA POOL #676638 5% 01-01-2018 BEO
Fixed Income	593,094	614707.51	FNMA POOL #677565 5.5% 01-01-2033 BEO
Fixed Income	123,452	125529.62	FNMA POOL #678485 5.5% 01-01-2018 BEO
Fixed Income	158,410	167205.09	FNMA POOL #680895 4.5% 01-01-2018 BEO
Fixed Income	10,388,120	10761545.92	FNMA POOL #681387 5% 02-01-2018 BEO
Fixed Income	26,761	27723	FNMA POOL #681774 5% DUE 01-01-2018 REG
Fixed Income	744,409	771200.37	FNMA POOL #683256 5% 02-01-2018 BEO
Fixed Income	21,307	22087.12	FNMA POOL #685376 5.5% DUE 02-01-2033 REG
Fixed Income	9,150	9483.1	FNMA POOL #685801 5.5% 01-01-2033 BEO
Fixed Income	39,609	41032.63	FNMA POOL #686000 5% 04-01-2018 BEO
Fixed Income	504,385	522840.86	FNMA POOL #686404 5.5% 03-01-2033 BEO
Fixed Income	90,678	92241.33	FNMA POOL #687181 5.5% DUE 02-01-2018 BEO
Fixed Income	449,913	466308.54	FNMA POOL #687203 5.5% DUE 03-01-2033 REG
Fixed Income	37,414	38059.54	FNMA POOL #687879 5.5% 03-01-2018 BEO
Fixed Income	558,938	579306.09	FNMA POOL #687901 5.5% 02-01-2033 BEO
Fixed Income	207,464	215055.88	FNMA POOL #688890 5.5% 02-01-2033 BEO
Fixed Income	4,577,588	4717022.86	FNMA POOL #689320 4.683% 03-01-2033 BEO
Fixed Income	59,065	61187.84	FNMA POOL #689343 5% DUE 03-01-2018 REG
Fixed Income	195,001	202037.9	FNMA POOL #689662 5.5% 04-01-2033 BEO
Fixed Income	597,505	619368.22	FNMA POOL #694557 5.5% 04-01-2033 BEO
Fixed Income	226,742	235004.91	FNMA POOL #695368 5.5% 03-01-2033 BEO
Fixed Income	312,180	323415.18	FNMA POOL #695498 5% DUE 03-01-2018 BEO
Fixed Income	102,433	106181.69	FNMA POOL #695635 5.5% 03-01-2033 BEO
Fixed Income	135,506	137786.34	FNMA POOL #696569 5.5% 04-01-2018 BEO
Fixed Income	11,493	11913.13	FNMA POOL #696676 5.5% 04-01-2033 BEO
Fixed Income	344,396	356997.76	FNMA POOL #696775 5.5% 03-01-2033 BEO
Fixed Income	145,914	151165.33	FNMA POOL #697604 5% 05-01-2018 BEO
Fixed Income	147,911	153322.92	FNMA POOL #698132 5.5% 03-01-2033 BEO
Fixed Income	1,332,386	1406375.53	FNMA POOL #702701 4.5% 07-01-2018 BEO
Fixed Income	29,573,579	30655726.43	FNMA POOL #704293 5.5% 05-01-2033 BEO
Fixed Income	81,340	84267.39	FNMA POOL #704605 5% 06-01-2018 BEO
Fixed Income	159,125	164851.97	FNMA POOL #705063 5% 05-01-2018 BEO
Fixed Income	308,597	319703.08	FNMA POOL #705709 5% 05-01-2018 BEO
Fixed Income	127,483	132070.82	FNMA POOL #706386 5% 05-01-2018 BEO
Fixed Income	169,696	175803.14	FNMA POOL #707595 5% 05-01-2018 BEO
Fixed Income	251,604	260659.04	FNMA POOL #709007 5% 06-01-2018 BEO
Fixed Income	1,899,195	2004659.96	FNMA POOL #709959 4.5% 06-01-2018 BEO
Fixed Income	205,800	213330.66	FNMA POOL #711763 5.5% 07-01-2033 BEO
Fixed Income	461,484	478370.19	FNMA POOL #713103 5.5% 06-01-2033 BEO
Fixed Income	767,545	795631.07	FNMA POOL #721406 5.5% DUE 06-01-2033 REG
Fixed Income	3,075,172	3185848.05	FNMA POOL #721926 5% 05-01-2018 BEO
Fixed Income	116,468	120936.85	FNMA POOL #723616 5.5% 02-01-2034 BEO
Fixed Income	252,068	261129.55	FNMA POOL #724857 5% 03-01-2018 BEO
Fixed Income	162,020	171017.32	FNMA POOL #725045 4.5% 11-01-2018 BEO
Fixed Income	41,490	42188.69	FNMA POOL #725100 5.5% 11-01-2018 BEO
Fixed Income	1,010,428	1023413.41	FNMA POOL #725162 6% 02-01-2034 BEO
Fixed Income	1,360,192	1377671.92	FNMA POOL #725162 6% 02-01-2034 BEO
Fixed Income	2,112,662	2189968.2	FNMA POOL #725206 5.5% 02-01-2034 BEO
Fixed Income	4,010,456	4157205.16	FNMA POOL #725221 5.5% 01-01-2034 BEO
Fixed Income	5,475,162	5675507.15	FNMA POOL #725223 5.5% 03-01-2034 BEO
Fixed Income	48,338,057	50106828.19	FNMA POOL #725423 5.5% DUE 05-01-2034 REG
Fixed Income	584,833	606233.06	FNMA POOL #725424 5.5% 04-01-2034 BEO
Fixed Income	40,963	42461.59	FNMA POOL #725424 5.5% 04-01-2034 BEO
Fixed Income	701,464	698927.18	FNMA POOL #725678 6% 02-01-2019 BEO
Fixed Income	1,133,176	1147738.84	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	618,096	626039.37	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	1,847,621	2000001.46	FNMA POOL #725709 4% 07-01-2019 BEO
Fixed Income	2,771,432	3000002.19	FNMA POOL #725709 4% 07-01-2019 BEO
Fixed Income	60,064,515	62368921.98	FNMA POOL #725773 5.5% 09-01-2034 BEO
Fixed Income	743,581	740825.14	FNMA POOL #725929 FLTG RT 6.131% 04-01-2009 BEO
Fixed Income	1,536,805	1595765.05	FNMA POOL #725946 5.5% 11-01-2034 BEO
Fixed Income	1,008,204	1046884.13	FNMA POOL #725946 5.5% 11-01-2034 BEO
Fixed Income	2,965,305	3079070.99	FNMA POOL #725946 5.5% 11-01-2034 BEO
Fixed Income	3,329,140	3451352.09	FNMA POOL #725957 5% 11-01-2019 BEO
Fixed Income	149,817	146057.31	FNMA POOL #726861 7% 07-01-2018 BEO
Fixed Income	673,531	717055.51	FNMA POOL #727247 5% DUE 09-01-2033 REG
Fixed Income	35,162	38038.96	FNMA POOL #727452 4% 08-01-2018 BEO
Fixed Income	1,325,483	1399088.58	FNMA POOL #729585 4.5% 07-01-2018 BEO



Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	662,741	69544.29	FNMA POOL #729585 4.5% 07-01-2018 BEO
Fixed Income	83,981	87003.13	FNMA POOL #729814 5% 01-01-2019 BEO
Fixed Income	258,411	272761.47	FNMA POOL #729940 4.5% 10-01-2018 BEO
Fixed Income	354,659	367423.16	FNMA POOL #731523 5% 07-01-2018 BEO
Fixed Income	413,769	428860.44	FNMA POOL #731523 5% 07-01-2018 BEO
Fixed Income	133,947	138848.37	FNMA POOL #732110 5.5% 08-01-2033 BEO
Fixed Income	225,841	239869.06	FNMA POOL #732840 5% DUE 09-01-2018 REG
Fixed Income	115,270	119414.04	FNMA POOL #733884 5% DUE 12-01-2017 REG
Fixed Income	14,672	15208.88	FNMA POOL #734071 5.5% 09-01-2033 BEO
Fixed Income	4,766,461	4940873.44	FNMA POOL #735224 5.5% 02-01-2035 BEO
Fixed Income	497,198	516273.65	FNMA POOL #735230 5.5% 02-01-2035 BEO
Fixed Income	1,652,856	1680961.56	FNMA POOL #735575 5.5% 12-01-2018 BEO
Fixed Income	302,628	307720.99	FNMA POOL #735611 5.5% 03-01-2020 BEO
Fixed Income	226,971	230790.75	FNMA POOL #735611 5.5% 03-01-2020 BEO
Fixed Income	462,423	488607.95	FNMA POOL #735685 4.5% 06-01-2020 BEO
Fixed Income	174,623	181256.95	FNMA POOL #735856 5% 08-01-2020 BEO
Fixed Income	3,343,958	3465812.88	FNMA POOL #735989 5.5% 02-01-2035 BEO
Fixed Income	635,792	658674.52	FNMA POOL #738632 5% DUE 11-01-2018 REG
Fixed Income	208,236	219800.17	FNMA POOL #738707 4.5% 10-01-2018 BEO
Fixed Income	179,074	185626.17	FNMA POOL #741868 5.5% DUE 09-01-2033 REG
Fixed Income	138,349	143411.91	FNMA POOL #743270 5.5% DUE 10-01-2033 REG
Fixed Income	518,034	533083.08	FNMA POOL #745129 5.085% 11-01-2035 BEO
Fixed Income	1,039,441	1081433.56	FNMA POOL #745133 5.5% 11-01-2035 BEO
Fixed Income	980,738	1048497.6	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	677,940	675359.69	FNMA POOL #745406 6% 03-01-2021 BEO
Fixed Income	2,586,808	2686052.68	FNMA POOL #745412 5.5% 12-01-2035 BEO
Fixed Income	7,760,425	8058158.05	FNMA POOL #745412 5.5% 12-01-2035 BEO
Fixed Income	863,926	911901.33	FNMA POOL #746280 4.5% 10-01-2018 BEO
Fixed Income	471,941	498148.61	FNMA POOL #746281 4.5% 10-01-2018 BEO
Fixed Income	322,265	333863.83	FNMA POOL #748061 5% DUE 11-01-2018 REG
Fixed Income	577,210	597983.69	FNMA POOL #748880 5% DUE 11-01-2018 REG
Fixed Income	525,869	544794.85	FNMA POOL #749225 5% DUE 11-01-2018 REG
Fixed Income	176,193	182640.39	FNMA POOL #750385 5.5% DUE 11-01-2033 REG
Fixed Income	570,858	592760.9	FNMA POOL #750550 5.5% 02-01-2034 BEO
Fixed Income	205,205	216600.32	FNMA POOL #750654 4.5% DUE 09-01-2018 REG
Fixed Income	1,100,299	1140489.37	FNMA POOL #750985 5.5% 11-01-2033 BEO
Fixed Income	27,751,016	28766472.8	FNMA POOL #753125 5.5% 12-01-2033 BEO
Fixed Income	22,413	23232.91	FNMA POOL #753209 5.5% 12-01-2033 BEO
Fixed Income	75,929	74128.9	FNMA POOL #755411 7% 11-01-2033 BEO
Fixed Income	356,885	369728.88	FNMA POOL #758108 5% DUE 12-01-2018 REG
Fixed Income	23,319	24172.55	FNMA POOL #758299 5.5% DUE 01-01-2034 REG
Fixed Income	61,478	61019.43	FNMA POOL #759343 6.5% 01-01-2034 BEO
Fixed Income	22,377	23195.31	FNMA POOL #759944 5.5% 12-01-2033 BEO
Fixed Income	59,816	62011.51	FNMA POOL #761341 5% DUE 04-01-2019 REG
Fixed Income	379,505	393436.18	FNMA POOL #761485 5% 10-01-2019 BEO
Fixed Income	1,200,979	1244924.42	FNMA POOL #762932 5.5% 02-01-2034 BEO
Fixed Income	1,756,662	1843548.37	FNMA POOL #764388 4.962% DUE 03-01-2034 BEO
Fixed Income	672,036	697820.33	FNMA POOL #766162 5.5% 03-01-2034 BEO
Fixed Income	59,856	60928.58	FNMA POOL #766312 5.5% 03-01-2019 BEO
Fixed Income	469,187	468353.01	FNMA POOL #768368 ADJ RT DUE 01-01-2029 BEO
Fixed Income	132,218	134498.14	FNMA POOL #768561 5.5% 02-01-2019 BEO
Fixed Income	371,528	385782.82	FNMA POOL #769883 5.5% 02-01-2034 BEO
Fixed Income	501,378	520615	FNMA POOL #771023 5.5% 04-01-2034 BEO
Fixed Income	721,571	718667.6	FNMA POOL #771184 6% 03-01-2019 BEO
Fixed Income	348,048	360825.23	FNMA POOL #773487 5% 08-01-2019 BEO
Fixed Income	103,078	107033.3	FNMA POOL #773826 5.5% 05-01-2034 BEO
Fixed Income	383,557	398273.19	FNMA POOL #776254 5.5% 04-01-2034 BEO
Fixed Income	37,060	38482.2	FNMA POOL #776378 5.5% 05-01-2034 BEO
Fixed Income	552,410	573605.04	FNMA POOL #780214 5.5% 04-01-2034 BEO
Fixed Income	401,794	417210.08	FNMA POOL #781666 5.5% 02-01-2035 BEO
Fixed Income	140,022	139515.75	FNMA POOL #781880 6% 10-01-2017 BEO
Fixed Income	660,381	684545.22	FNMA POOL #782202 5.5% 12-01-2033 BEO
Fixed Income	75,408	81626.78	FNMA POOL #782554 4% 06-01-2019 BEO
Fixed Income	71,651	74400.33	FNMA POOL #782722 5.5% 06-01-2034 BEO
Fixed Income	84,243	87475.47	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	52,466	54391.83	FNMA POOL #784024 5% 07-01-2019 BEO
Fixed Income	782,733	814354.54	FNMA POOL #785461 5.5% 10-01-2035 BEO
Fixed Income	646,664	671474.87	FNMA POOL #785937 5.5% 07-01-2034 BEO
Fixed Income	51,830	52759.43	FNMA POOL #786297 5.5% 07-01-2019 BEO
Fixed Income	41,609	43205.15	FNMA POOL #786388 5.5% 07-01-2034 BEO
Fixed Income	48,874	50748.99	FNMA POOL #787060 5.5% 07-01-2034 BEO
Fixed Income	924,235	921278.04	FNMA POOL #789177 ADJ RT DUE 07-01-2034 BEO
Fixed Income	82,186	85339.64	FNMA POOL #789585 5.5% 07-01-2034 BEO
Fixed Income	1,386,249	1405604.46	FNMA POOL #791194 6% 08-01-2034 BEO
Fixed Income	249,593	258755.23	FNMA POOL #791310 5% DUE 09-01-2019 REG
Fixed Income	2,589,061	2652454.82	FNMA POOL #791589 4.655% 10-01-2034 BEO
Fixed Income	30,533	31059.58	FNMA POOL #791930 5.5% 08-01-2019 BEO
Fixed Income	100,173	103850.45	FNMA POOL #792432 5% 10-01-2019 BEO
Fixed Income	217,678	225668.47	FNMA POOL #793072 5% 08-01-2019 BEO
Fixed Income	133,176	138555.94	FNMA POOL #79549 5.5% DUE 04-01-2035 REG
Fixed Income	452,017	498595.84	FNMA POOL #797632 4.5% 08-01-2035 BEO
Fixed Income	2,225,459	2315365.04	FNMA POOL #797639 5.5% 08-01-2035 BEO
Fixed Income	718,213	747227.81	FNMA POOL #797703 5.5% 10-01-2035 BEO
Fixed Income	1,044,722	1084411.5	FNMA POOL #798080 5% 02-01-2020 BEO
Fixed Income	398,575	413717.46	FNMA POOL #803297 5% 03-01-2020 BEO
Fixed Income	133,211	138101.1	FNMA POOL #804589 5% 12-01-2019 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	64,620	64343.54	FNMA POOL #806506 5.632% 10-01-2044 BEO
Fixed Income	2,797,097	2876458.46	FNMA POOL #806556 4.554% 02-01-2035 BEO
Fixed Income	269,938	280842.99	FNMA POOL #807825 5.5% 05-01-2035 BEO
Fixed Income	2,560,504	2663944.57	FNMA POOL #807908 5.5% DUE 03-01-2035 REG
Fixed Income	61,534	64019.64	FNMA POOL #808275 5.5% DUE 08-01-2035 REG
Fixed Income	382,192	396856.27	FNMA POOL #808984 5.5% 02-01-2035 BEO
Fixed Income	810,757	841864.06	FNMA POOL #809350 5.5% 12-01-2034 BEO
Fixed Income	755,775	786306.8	FNMA POOL #809800 5.5% 03-01-2035 BEO
Fixed Income	387,735	402465.61	FNMA POOL #810968 5% 04-01-2020 BEO
Fixed Income	1,062,068	1104973.76	FNMA POOL #811114 5.5% 02-01-2035 BEO
Fixed Income	615,983	640867.66	FNMA POOL #811825 5.5% 02-01-2035 BEO
Fixed Income	36,915	38269.92	FNMA POOL #811948 5% 01-01-2020 BEO
Fixed Income	0	0	FNMA POOL #813925 5.5% 11-01-2020 BEO
Fixed Income	413,420	428596.69	FNMA POOL #814257 5% 01-01-2020 BEO
Fixed Income	221,978	230945.4	FNMA POOL #814476 5.5% 03-01-2035 BEO
Fixed Income	101,414	108420.09	FNMA POOL #817422 5% 08-01-2035 BEO
Fixed Income	452,886	471182.35	FNMA POOL #817555 5.5% 10-01-2035 BEO
Fixed Income	25,765	27544.56	FNMA POOL #820326 5% 08-01-2035 BEO
Fixed Income	152,859	159034.34	FNMA POOL #820499 5.5% 06-01-2035 BEO
Fixed Income	1,088,538	1132513.46	FNMA POOL #821531 5.5% 06-01-2035 BEO
Fixed Income	562,606	585334.17	FNMA POOL #821867 5.5% 06-01-2035 BEO
Fixed Income	6,982,562	7264648.29	FNMA POOL #822513 5.5% 06-01-2035 BEO
Fixed Income	394,641	410583.69	FNMA POOL #823017 5.5% 05-01-2035 BEO
Fixed Income	232,668	236203.49	FNMA POOL #823041 6% 06-01-2035 BEO
Fixed Income	77,545	80678.18	FNMA POOL #823154 5.5% 05-01-2035 BEO
Fixed Income	571,849	594950.8	FNMA POOL #823560 5.5% 08-01-2035 BEO
Fixed Income	4,367,290	4543722.97	FNMA POOL #823695 5.5% 07-01-2035 BEO
Fixed Income	41,540	43218.22	FNMA POOL #824843 5.5% 06-01-2035 BEO
Fixed Income	454,584	472948.07	FNMA POOL #825753 5.5% 08-01-2035 BEO
Fixed Income	320,844	333805.96	FNMA POOL #825770 5.5% 08-01-2035 BEO
Fixed Income	0	0	FNMA POOL #825890 4.5% 09-01-2020 BEO
Fixed Income	426,136	443351.24	FNMA POOL #826422 5.5% 08-01-2035 BEO
Fixed Income	265,826	276565.25	FNMA POOL #826495 5.5% 07-01-2035 BEO
Fixed Income	50,689	52736.97	FNMA POOL #826611 5.5% 08-01-2035 BEO
Fixed Income	311,923	324524.74	FNMA POOL #826792 5.5% 08-01-2035 BEO
Fixed Income	55,081	57306.47	FNMA POOL #826992 5.5% 06-01-2035 BEO
Fixed Income	614,911	639752.5	FNMA POOL #828003 5.5% 07-01-2035 BEO
Fixed Income	2,798,927	2872933.33	FNMA POOL #828056 ADJ RT DUE 06-01-2035 BEO
Fixed Income	227,423	236610.23	FNMA POOL #828170 5.5% 07-01-2035 BEO
Fixed Income	679,338	726273.15	FNMA POOL #828346 5% 07-01-2035 BEO
Fixed Income	254,747	272347.69	FNMA POOL #828346 5% 07-01-2035 BEO
Fixed Income	290,895	320870.36	FNMA POOL #828499 4.5% 06-01-2035 BEO
Fixed Income	6,741,414	7013758.53	FNMA POOL #828958 5.5% 06-01-2035 BEO
Fixed Income	150,206	149593.94	FNMA POOL #829084 6% 09-01-2020 BEO
Fixed Income	795,195	827319.97	FNMA POOL #829224 5.5% 08-01-2035 BEO
Fixed Income	1,802,730	1875557.65	FNMA POOL #829256 5.5% DUE 08-01-2035 REG
Fixed Income	2,649,401	2756433.78	FNMA POOL #829261 5.5% DUE 08-01-2035 REG
Fixed Income	231,424	240772.76	FNMA POOL #829687 5.5% 09-01-2035 BEO
Fixed Income	604,168	628576.02	FNMA POOL #830954 5.5% 08-01-2035 BEO
Fixed Income	892,923	954609.85	FNMA POOL #832244 5% 08-01-2035 BEO
Fixed Income	1,167,460	1214621.11	FNMA POOL #832649 5.5% 09-01-2035 BEO
Fixed Income	457,428	475907.45	FNMA POOL #832776 5.5% 09-01-2035 BEO
Fixed Income	120,608	125479.89	FNMA POOL #832853 5.5% 09-01-2035 BEO
Fixed Income	3,743,224	3894445.73	FNMA POOL #832901 5.5% 09-01-2035 BEO
Fixed Income	6,006,776	6249442.22	FNMA POOL #832985 5.5% 09-01-2035 BEO
Fixed Income	360,448	375009.16	FNMA POOL #833058 5.5% 09-01-2035 BEO
Fixed Income	1,943,966	2022499.74	FNMA POOL #833209 5.5% 09-01-2035 BEO
Fixed Income	38,507	40062.75	FNMA POOL #833374 5.5% 08-01-2035 BEO
Fixed Income	92,856	96607.43	FNMA POOL #833477 5.5% 09-01-2035 BEO
Fixed Income	618,547	643535.49	FNMA POOL #833548 5.5% 09-01-2035 BEO
Fixed Income	91,263	97568	FNMA POOL #833704 5% DUE 08-01-2035 REG
Fixed Income	0	0	FNMA POOL #833730 4.5% 07-01-2020 BEO
Fixed Income	2,719,512	2829376.65	FNMA POOL #833821 5.5% 09-01-2035 BEO
Fixed Income	572,481	612030.64	FNMA POOL #834643 5% 08-01-2035 BEO
Fixed Income	670,462	697547.78	FNMA POOL #834657 5.5% 08-01-2035 BEO
Fixed Income	437,042	454696.77	FNMA POOL #834953 5.5% 07-01-2035 BEO
Fixed Income	83,876	87264.27	FNMA POOL #835275 5.5% 08-01-2035 BEO
Fixed Income	805,596	838141.31	FNMA POOL #835292 5.5% 09-01-2035 BEO
Fixed Income	447,577	465658.39	FNMA POOL #835406 5.5% 10-01-2035 BEO
Fixed Income	119,446	124271.1	FNMA POOL #835428 5.5% 08-01-2035 BEO
Fixed Income	6,949,283	7149247.39	FNMA POOL #835515 ADJ RT DUE 08-01-2035 BEO
Fixed Income	322,505	335533.34	FNMA POOL #835788 5.5% 09-01-2035 BEO
Fixed Income	364,702	379435.07	FNMA POOL #836802 5.5% 10-01-2035 BEO
Fixed Income	906,323	942937.65	FNMA POOL #837373 5.5% 10-01-2035 BEO
Fixed Income	1,599,809	1664439.36	FNMA POOL #837983 5.5% 09-01-2035 BEO
Fixed Income	508,262	528795.03	FNMA POOL #838001 5.5% 10-01-2035 BEO
Fixed Income	426,818	444061.22	FNMA POOL #838003 5.5% 10-01-2035 BEO
Fixed Income	567,933	590876.52	FNMA POOL #838005 5.5% 10-01-2035 BEO
Fixed Income	115,658	120330.46	FNMA POOL #838543 5.5% 10-01-2035 BEO
Fixed Income	672,032	699181.27	FNMA POOL #838544 5.5% 10-01-2035 BEO
Fixed Income	275,932	287078.92	FNMA POOL #839067 5.5% 10-01-2035 BEO
Fixed Income	508,728	529278.5	FNMA POOL #840042 5.5% 09-01-2035 BEO
Fixed Income	89,203	92806.17	FNMA POOL #840080 5.5% 09-01-2035 BEO
Fixed Income	250,827	260959.85	FNMA POOL #840090 5.5% 10-01-2035 BEO
Fixed Income	588,094	611851.87	FNMA POOL #840159 5.5% 11-01-2035 BEO
Fixed Income	471,424	490468.52	FNMA POOL #840234 5.5% 11-01-2035 BEO

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	190,405		198097.22 FNMA POOL #840373 5.5% 11-01-2035 BEO
Fixed Income	476,571		495824.34 FNMA POOL #840793 5.5% 10-01-2035 BEO
Fixed Income	24,693		25690.69 FNMA POOL #840886 5.5% 10-01-2035 BEO
Fixed Income	1,423,361		1473066.23 FNMA POOL #841031 5.282% 11-01-2035 BEO
Fixed Income	3,954,970		3851840.62 FNMA POOL #841850 6.598% 08-01-2045 BEO
Fixed Income	230,063		239356.82 FNMA POOL #842001 5.5% 10-01-2035 BEO
Fixed Income	2,711,798		2784987.88 FNMA POOL #842008 ADJ RT DUE 09-01-2035 BEO
Fixed Income	933,776		971499.67 FNMA POOL #842074 5.5% 09-01-2035 BEO
Fixed Income	179,002		186233.45 FNMA POOL #842333 5.5% 10-01-2035 BEO
Fixed Income	376,173		391369.75 FNMA POOL #842356 5.5% 10-01-2035 BEO
Fixed Income	214,445		223108.68 FNMA POOL #842930 5.5% 10-01-2035 BEO
Fixed Income	320,339		333280.09 FNMA POOL #843323 5.5% 10-01-2035 BEO
Fixed Income	153,363		159558.79 FNMA POOL #843335 5.5% 10-01-2035 BEO
Fixed Income	457,957		476457.83 FNMA POOL #843342 5.5% 10-01-2035 BEO
Fixed Income	167,753		174529.53 FNMA POOL #843347 5.5% 11-01-2035 BEO
Fixed Income	237,820		247427.36 FNMA POOL #843700 5.5% 10-01-2035 BEO
Fixed Income	1,160,899		1228152.82 FNMA POOL #844915 4.5% 11-01-2020 BEO
Fixed Income	170,080		169380 FNMA POOL #845507 6% 07-01-2021 BEO
Fixed Income	456,792		475245.29 FNMA POOL #847447 5.5% 11-01-2035 BEO
Fixed Income	128,234		135662.55 FNMA POOL #849180 4.5% 01-01-2021 BEO
Fixed Income	415,819		439908.07 FNMA POOL #850877 4.5% 12-01-2020 BEO
Fixed Income	245,864		249757.7 FNMA POOL #851227 6% 05-01-2036 BEO
Fixed Income	762,298		722495.52 FNMA POOL #851299 6.728% 09-01-2045 BEO
Fixed Income	396,248		402523.78 FNMA POOL #851486 6% 01-01-2036 BEO
Fixed Income	2,328,898		2428592.14 FNMA POOL #863422 5.5% 11-01-2035 BEO
Fixed Income	470,611		497875.12 FNMA POOL #864008 4.5% 12-01-2020 BEO
Fixed Income	1,02,801		2024590.7 FNMA POOL #865488 6.426% 02-01-2036 BEO
Fixed Income	1,004,230		1000099.14 FNMA POOL #868931 6% 05-01-2021 BEO
Fixed Income	702,891		700000.41 FNMA POOL #872289 6% 05-01-2021 BEO
Fixed Income	3,012,690		3000298.59 FNMA POOL #872320 6% 05-01-2021 BEO
Fixed Income	240,137		250002.3 FNMA POOL #872774 5.5% 06-01-2036 BEO
Fixed Income	26,153		26550.14 FNMA POOL #878478 6% 02-01-2036 BEO
Fixed Income	152,198		151578.41 FNMA POOL #880437 6% 04-01-2021 BEO
Fixed Income	1,004,227		1000099.94 FNMA POOL #880466 6% 04-01-2021 BEO
Fixed Income	500,063		498006.2 FNMA POOL #881896 6% 04-01-2021 BEO
Fixed Income	481,580		500000 FNMA POOL #881910 5% 06-01-2021 BEO
Fixed Income	355,640		361272.13 FNMA POOL #882297 6% 05-01-2036 BEO
Fixed Income	574,872		572507.06 FNMA POOL #884632 6% 06-01-2021 BEO
Fixed Income	134,431		136560 FNMA POOL #885341 6% 06-01-2036 BEO
Fixed Income	436,579		443493 FNMA POOL #885418 6% 06-01-2036 BEO
Fixed Income	761,391		773449 FNMA POOL #885841 6% 06-01-2036 BEO
Fixed Income	2,191,521		2300000 FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	2,452,563		2490943.11 FNMA PREASSIGN 00032 5.5 12-25-2033
Fixed Income	786,671		798981.74 FNMA PREASSIGN 00032 5.5 12-25-2033
Fixed Income	360,021		368614.37 FNMA PREASSIGN 00056 4.5 01-25-2025
Fixed Income	2,297,217		2253229.18 FNMA PREASSIGN 00162 02-25-2034
Fixed Income	2,142,947		2151613.54 FNMA PREASSIGN 00257 5.75 08-25-2034
Fixed Income	2,268,734		2241448.6 FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	380,144		413163.74 FNMA PREASSIGN 00533 3.31 02-25-2032
Fixed Income	761,694		750000 FNMA PREASSIGN 00886 6.022 11-25-2010
Fixed Income	10,189,060		10000000 FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	565,494		572147.88 FNMA REMIC SER 2004-101 CL AR 5.5 01-25-2035
Fixed Income	871,811		885335.74 FNMA REMIC SER 2004-99 CL AO 5.5 01-25-2034
Fixed Income	2,701,752		2743664.23 FNMA REMIC SER 2004-99 CL AO 5.5 01-25-2034
Fixed Income	895,843		900000 FNMA REMIC SER 2005-110 CL GH 5.5 06-25-2018
Fixed Income	2,381,302		2409495.92 FNMA REMIC SER 2005-3 CL AP 5.5 02-25-2035
Fixed Income	2,582,333		2596904.49 FNMA REMIC SER 2005-57 CL-PA 5.5 05-25-2027
Fixed Income	552,246		555362.1 FNMA REMIC SER 2005-57 CL-PA 5.5 05-25-2027
Fixed Income	290,309		294900.15 FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035
Fixed Income	1,315,463		1336266.37 FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035
Fixed Income	3,373,707		3425103.86 FNMA REMIC SER 2005-70 CL-GA 5.5 12-25-2034
Fixed Income	1,028,125		1035036.75 FNMA REMIC SER 2005-80 CL-PB 5.5 04-25-2030
Fixed Income	222,057		222076.49 FNMA REMIC SER 2005-T2 CL IA1 11-28-2035/08-28-2006
Fixed Income	150,999		151012.03 FNMA REMIC SER 2005-T2 CL IA1 11-28-2035/08-28-2006
Fixed Income	159,573		150388.75 FNMA REMIC TR 1994-55 CL-S VAR RATE 12-25-2023
Fixed Income	4,196,117		4089842.91 FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	70,857		71163.16 FNMA REMIC TR 2001-60 CL-JZ 6 03-25-2031
Fixed Income	2,234,603		2302467.89 FNMA REMIC TR 2004-60 CL-LB 5 04-25-2034
Fixed Income	662,400		682517.26 FNMA REMIC TR 2004-60 CL-LB 5 04-25-2034
Fixed Income	2,480,834		2600000 FNMA REMIC TR 2005-17 CL-EA 4.5 03-25-2035
Fixed Income	1,945,952		1969606.87 FNMA REMIC TR 2005-70 CL-KB 5.5 05-25-2035
Fixed Income	2,082,203		2087944.73 FNMA REMIC TR 2005-84 CL-XK 5.75 08-25-2023
Fixed Income	2,497,300		2500000 FNMA REMIC TR 2006-27 CL-BF VAR RATE 04-25-2036
Fixed Income	471,619		471851.93 FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	904,702		921000.68 FNMA REMIC TR SER 1997-20 CL FB 6.04 GTD MTG PASS THRU CTF DUE 03-25-2027 REG
Fixed Income	6,553,462		6504954.69 FNMA SER 2003-89 CL XF VAR RT 11-25-2032REG
Fixed Income	970,334		983724.68 FNMA SER 2005-27 CL PC 5.5 05-25-2034
Fixed Income	580,987		600000 FNMA SER 2006-5 CL 3A2 4.67823982239 05-25-2035
Fixed Income	2,634,867		2614452.94 FNMA SERIES 2003-118 CLASS-FD 12-25-2033
Fixed Income	6,672,915		6664770.85 FNMA SERIES 2003-73 05-25-2031
Fixed Income	2,728,792		2761192.05 FNMA SERIES 2005-15 CLASS-PL 5.5 03-25-2035
Fixed Income	691,875		750000 FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY
Fixed Income	472,345		500000 FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES AUGUST
Fixed Income	-945,000		-1000000 FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	-5,670,000		-6000000 FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	822,150		870000 FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY

Asset Category	Market Value	Share/Par Value	Asset Description	
Fixed Income	4,437,563	4900000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES AUGUST
Fixed Income	724,500	800000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES AUGUST
Fixed Income	543,563	600000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES JULY
Fixed Income	-90,594	-100000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES JULY
Fixed Income	1,087,126	1200000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES JULY
Fixed Income	2,495,859	2755000	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	YEARS SETTLES JULY
Fixed Income	1,868,124	2000000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES AUGUST
Fixed Income	50,099,277	53600000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	1,869,376	2000000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	2,121,742	2270000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	1,409,510	1508000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	3,738,752	4000000	FNMA SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	-962,812	-1000000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	-73,173,712	-76000000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	385,125	400000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	9,628,120	10000000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	-770,250	-800000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	962,812	1000000	FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES JUL
Fixed Income	7,035,000	7000000	FNMA TBA 30 YR PASS-THROUGHS 6.5 30	YEARS SETTLES JUL
Fixed Income	381,900	3800000	FNMA TBA 30 YR PASS-THROUGHS 6.5 30	YEARS SETTLES JUL
Fixed Income	10,452,000	10400000	FNMA TBA 30 YR PASS-THROUGHS 6.5 30	YEARS SETTLES JUL
Fixed Income	1,294,963	1487229.49	GNMA 2004-017 REMIC TR CL MZ 5.5	03-16-2034
Fixed Income	20,199	18426.6	GNMA GPM POOL #905480 SER 2015 11.25%	DUE 12-15-2015 REG
Fixed Income	2,789	2544.42	GNMA GPM POOL #905543 SER 2015 11.25%	DUE 08-15-2015 REG
Fixed Income	3,846,314	3800000	GNMA I 30 YR SINGLE FAMILY	PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL
Fixed Income	86,036	85000	GNMA I 30 YR SINGLE FAMILY	PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL
Fixed Income	1,031,413	1090000	GNMA I SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	85,163	90000	GNMA I SINGLE FAMILY MORTGAGE 5% 30	YEARS SETTLES JULY
Fixed Income	125,978	130000	GNMA I SINGLE FAMILY MTG 5.5 30 YEARS	SETTLES JUL
Fixed Income	9,496,808	9800000	GNMA I SINGLE FAMILY MTG 5.5 30 YEARS	SETTLES JUL
Fixed Income	77	76.54	GNMA POOL #014992 SER 2007 8.5% DUE	02-15-2007 REG
Fixed Income	24	23.15	GNMA POOL #027317 SER 2009 9% DUE	01-15-2009 REG
Fixed Income	1,416	1362.07	GNMA POOL #030401 SER 2009 9.5% DUE	06-15-2009 REG
Fixed Income	1,180	1135.27	GNMA POOL #030596 SER 2009 9.5% DUE	08-15-2009 REG
Fixed Income	473	454.74	GNMA POOL #031570 SER 2009 9.5% DUE	06-15-2009 REG
Fixed Income	1,304	1264.34	GNMA POOL #031582 SER 2009 8.5% DUE	06-15-2009 REG
Fixed Income	1,419	1364.3	GNMA POOL #031789 SER 2009 9.5% DUE	08-15-2009 REG
Fixed Income	863	830.15	GNMA POOL #032836 SER 2009 9.5% DUE	09-15-2009 REG
Fixed Income	294	282.89	GNMA POOL #033980 SER 2009 9.5% DUE	09-15-2009 REG
Fixed Income	580	558.26	GNMA POOL #034888 SER 2009 9.5% DUE	09-15-2009 REG
Fixed Income	1,843	1772.26	GNMA POOL #035238 SER 2009 9.5% DUE	09-15-2009 REG
Fixed Income	767	737.73	GNMA POOL #035398 SER 2009 9.5% DUE	08-15-2009 REG
Fixed Income	350	336.35	GNMA POOL #041083 SER 2009 9.5% DUE	10-15-2009 REG
Fixed Income	5,051	4861.75	GNMA POOL #041282 SER 2010 8.5% DUE	02-15-2010 REG
Fixed Income	151	142.06	GNMA POOL #041320 SER 2010 10.5% DUE	09-15-2010 REG
Fixed Income	5,370,958	5528691.21	GNMA POOL #080947 FLTG RT 3.75%	06-20-2034 BEO
Fixed Income	5,077	4835.88	GNMA POOL #165909 SER 2016 8% DUE	06-15-2016 REG
Fixed Income	50,627	50619.43	GNMA POOL #340939 SER 2008 6% DUE	05-15-2008 REG
Fixed Income	37,704	37177.23	GNMA POOL #345952 6.5% DUE 10-15-2023	REG
Fixed Income	113,782	112191.39	GNMA POOL #346858 SER 2023 6.5% DUE	11-15-2023 REG
Fixed Income	286,229	281979.32	GNMA POOL #347161 SER 2026 6.5% DUE	03-15-2026 REG
Fixed Income	45,524	45518.06	GNMA POOL #354706 SER 2008 6% DUE	12-15-2008 REG
Fixed Income	17,070	16825.35	GNMA POOL #364876 6.5% DUE 01-15-2024	REG
Fixed Income	3,244	3096.52	GNMA POOL #372414 7.5% DUE 05-15-2027	REG
Fixed Income	38,389	38337.96	GNMA POOL #383303 SER 2009 6% DUE	05-15-2009 REG
Fixed Income	13,519	13336.13	GNMA POOL #405756 SER 2011 6.5% DUE	04-15-2011 REG
Fixed Income	28,227	26965.74	GNMA POOL #407744 SER 2025 7.5% DUE	08-15-2025 REG
Fixed Income	3,109	3074.11	GNMA POOL #408819 SER 2010 6.5% DUE	10-15-2010 REG
Fixed Income	3,579	3530.38	GNMA POOL #421869 SER 2011 6.5% DUE	04-15-2011 REG
Fixed Income	8,676	8529.66	GNMA POOL #434026 SER 2013 6.5% DUE	10-15-2013 REG
Fixed Income	119,839	119172.67	GNMA POOL #446678 SER 2013 6% DUE	08-15-2013 REG
Fixed Income	2,838	2747.28	GNMA POOL #455830 7% 10-15-2027	BEO
Fixed Income	6,910	6793.34	GNMA POOL #456935 SER 2013 6.5% DUE	06-15-2013 REG
Fixed Income	5,079	4992.77	GNMA POOL #457788 SER 2013 6.5% DUE	08-15-2013 REG
Fixed Income	20,027	19688.67	GNMA POOL #464249 SER 2013 6.5% DUE	10-15-2013 REG
Fixed Income	6,311	6116.74	GNMA POOL #468609 SER 2031 7% DUE	09-15-2031 REG
Fixed Income	221,326	211765.03	GNMA POOL #486057 SER 2031 7.5% DUE	02-15-2031 REG
Fixed Income	97,863	97171.04	GNMA POOL #487596 SER 2014 6% DUE	04-15-2014 REG
Fixed Income	223,256	221677.55	GNMA POOL #499204 SER 2014 6% DUE	04-15-2014 REG
Fixed Income	183,884	182584.23	GNMA POOL #507428 SER 2014 6% DUE	06-15-2014 REG
Fixed Income	57,566	57942.42	GNMA POOL #528871 SER 2031 6% DUE	11-15-2031 REG
Fixed Income	9,553	9615.19	GNMA POOL #530589 SER 2031 6% DUE	04-15-2031 REG
Fixed Income	24,008	23264.35	GNMA POOL #538083 SER 2030 7% DUE	10-15-2030 REG
Fixed Income	9,790	9488.74	GNMA POOL #549684 SER 2031 7% DUE	05-15-2031 REG
Fixed Income	145,380	146329.46	GNMA POOL #550982 SER 2031 6% DUE	10-15-2031 REG
Fixed Income	63,351	60615.72	GNMA POOL #552624 SER 2032 7.5% DUE	06-15-2032 REG
Fixed Income	15,811	15327.33	GNMA POOL #555276 7% 04-15-2032	BEO
Fixed Income	2,050	1987.19	GNMA POOL #562087 7% 06-15-2031	BEO
Fixed Income	18,056	18173.52	GNMA POOL #565032 SER 2031 6% DUE	12-15-2031 REG
Fixed Income	12,262	12170.53	GNMA POOL #576427 SER 2016 6% DUE	11-15-2016 REG
Fixed Income	113,298	114043.7	GNMA POOL #579881 SER 2032 6% DUE	01-15-2032 REG
Fixed Income	15,127	15226.61	GNMA POOL #581082 SER 2032 6% DUE	02-15-2032 REG
Fixed Income	167,650	160412.16	GNMA POOL #584370 7.5% 04-15-2032	BEO
Fixed Income	42,441	41141.47	GNMA POOL #584447 7% 06-15-2032	BEO
Fixed Income	140,729	136420.66	GNMA POOL #585275 7% 08-15-2032	BEO
Fixed Income	4,301	4115.64	GNMA POOL #587027 SER 2032 7.5% DUE	04-15-2032 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	153,937	149224.33	GNMA POOL #587171 7% 07-15-2032 BEO
Fixed Income	170,405	165188.44	GNMA POOL #593188 SER 2032 7% DUE 07-15-2032 REG
Fixed Income	435,181	448409.44	GNMA POOL #604791 5.5% 11-15-2033 BEO
Fixed Income	141,144	145434.12	GNMA POOL #612235 5.5% 08-15-2033 BEO
Fixed Income	64,635	61848.87	GNMA POOL #625169 7.5% 04-15-2034 BEO
Fixed Income	903,005	953824.57	GNMA POOL #631238 5% 06-15-2035 BEO
Fixed Income	1,865,009	1969969.29	GNMA POOL #631241 5% 06-15-2035 BEO
Fixed Income	933,539	986077.67	GNMA POOL #641954 5% 06-15-2035 BEO
Fixed Income	913,062	964447.68	GNMA POOL #643396 5% 06-15-2035 BEO
Fixed Income	2,794,427	2951692.93	GNMA POOL #644962 5% 06-15-2035 BEO
Fixed Income	263,121	261518.27	GNMA POOL #780170 SER 2009 6.5% DUE 08-15-2009 REG
Fixed Income	3,197	3052.33	GNMA POOL #780546 7.5% DUE 04-15-2027 REG
Fixed Income	57,388	57676.48	GNMA POOL #780914 SER 2028 6% DUE 11-15-2028 REG
Fixed Income	68,274	68270.67	GNMA POOL #780985 SER 2008 6% DUE 12-15-2008 REG
Fixed Income	290,333	293719.17	GNMA POOL #781012 SER 2014 5.5% DUE 04-15-2014 REG
Fixed Income	9,671	9372.19	GNMA POOL #781324 SER 2031 7% DUE 07-15-2031 REG
Fixed Income	22,893	22183.51	GNMA POOL #781328 SER 2031 7% DUE 09-15-2031 REG
Fixed Income	1,617	1546.52	GNMA POOL #781481 SER 2032 7.5% DUE 01-15-2032 REG
Fixed Income	145,835	139513.33	GNMA POOL #781523 SER 2032 7.5% DUE 06-15-2032 REG
Fixed Income	19,108	18519.36	GNMA POOL #781548 7% 11-15-2032 BEO
Fixed Income	75,131	72810.26	GNMA POOL #781584 7% 05-15-2032 BEO
Fixed Income	6,887	6628.43	GNMA POOL# 00039885 SERIES 00002010 08.5000 DUE 05-15-2010
Fixed Income	82	80.01	GNMA POOL#26439 SER 2008A 9.00 DUE 09-15-2008 REG
Fixed Income	207	202.08	GNMA POOL#26557 SER 2008 9.00 DUE 11-15-2008
Fixed Income	131	125.98	GNMA POOL#34006 SER 2009A 9.50 DUE 08-15-2009 REG
Fixed Income	1,166	1121.43	GNMA POOL#35045 SER 2009A 9.50 DUE 09-15-2009 REG
Fixed Income	2,027	1934.1	GNMA POOL#38397 SER 2010A 9.50 DUE 01-15-2010 REG
Fixed Income	223,755	243615.78	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	301,097	314170.76	GNMA REMIC SER 2003-095 CL SB FLT RT 09-17-2031
Fixed Income	12,347,694	11958098.66	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	167,826	167367.9	GNMA SERIES 2000-26 CLASS-DF 09-20-2030
Fixed Income	195	189	GNMA SINGLE POOL#28539 SER 2009A 9 DUE 1-15-2009
Fixed Income	18,839,678	19000000	GNMA TBA POOL 6% 30 YR JUL
Fixed Income	44,620	45000	GNMA TBA POOL 6% 30 YR JUL
Fixed Income	399,999	403248.56	GNMAII POOL #002713 SER 2029 6% DUE 02-20-2029 REG
Fixed Income	939,982	939605.69	GNMAII POOL #008837 ADJ RT 09-20-2021
Fixed Income	1,283,314	1280791.25	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	3,690	3375.32	GNMAII POOL #009039 SER 2014 11.5% DUE 04-20-2014 REG
Fixed Income	57,184	57042.46	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	259,329	258685.21	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	238,781	238238.1	GNMAII POOL #080095 SER 2027 4.75% DUE 07-20-2027 REG
Fixed Income	126,242	125951.83	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	869,052	867102.43	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	4,857,587	4915242.37	GNMAII POOL #081185 SER 2034 ADJ RT 12-20-2034
Fixed Income	1,338,032	5047959.69	I/O FHLMC MULTICLASS FHLMC #S1-0113 08-01-2035
Fixed Income	1,634,190	5771259.76	I/O FHLMC MULTICLASS FHLMC #S1-0137 02-01-2036
Fixed Income	46,657	870600.78	I/O FHLMC MULTICLASS SER 2809 CL HX 10-15-2024
Fixed Income	837,912	3091744.71	I/O FHLMC MULTICLASS SERIES 231 CLASS-IO08-01-2035
Fixed Income	1,207,166	4590858.32	I/O FNMA REMIC SER 350 CL 2 03-01-2034
Fixed Income	469,686	1777550.19	I/O FNMA REMIC SER 360 CL 2 07-01-2035
Fixed Income	533,690	1905694.5	I/O FNMA SERIES 363 CLASS-2 11-01-2035
Fixed Income	703,300	2640214.89	I/O FNMA SMBS TR 000354 CL 2 11-25-2030
Fixed Income	570,301	2045293.34	I/O FNMA SMBS TR 000367 CL 2 01-25-2036
Fixed Income	135,782	1000755.33	I/O GNMA 2002-88 REMIC PASSTHRU CTF CL 06-20-2031
Fixed Income	139,741	776078.49	I/O GNMA 2003-028 REMIC TR CTF CL LI 02-20-2032
Fixed Income	86,351	1400000	I/O GNMA 2004-034 REMIC PASSTHRU SECS CLIA 12-20-2031
Fixed Income	8,314,168	8743105.14	SMALL BUSINESS ADMIN GTD PARTN CTFS SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	7,239,509	7111208.15	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2001-10 B 6.344 08-01-11 REG
Fixed Income	881,003	910889.37	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2003-10B 5.136 8-1-13 REG
Fixed Income	2,101,545	2232453.99	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2004-10A 4.504 02-01-2014 REG
Fixed Income	119,684	100000	CANADA(GOVT OF) 3% IDX LKD 01/12/2036 CAD1000
Fixed Income	6,783,344	7300000	UNITED STATES TREAS BDS INFL IX BOND 2% DUE 01-15-2026 REG
Fixed Income	4,553,204	4900000	UNITED STATES TREAS BDS INFL IX BOND 2% DUE 01-15-2026 REG
Fixed Income	10,221,478	11000000	UNITED STATES TREAS BDS INFL IX BOND 2% DUE 01-15-2026 REG
Fixed Income	32,977,442	21750000	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	13,645,838	9000000	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	197,107	1300000	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	23,535,866	20400000	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG
Fixed Income	28,842,973	25000000	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG
Fixed Income	9,826,941	10000000	UNITED STATES TREAS NTS DTD 00097 1.875%DUE 07-15-2015 REG
Fixed Income	5,896,165	6000000	UNITED STATES TREAS NTS DTD 00097 1.875%DUE 07-15-2015 REG
Fixed Income	3,095,486	3150000	UNITED STATES TREAS NTS DTD 00097 1.875%DUE 07-15-2015 REG
Fixed Income	2,907,684	3000000	UNITED STATES TREAS NTS INDEX LINKED 2.04092% DUE 01-15-2016 REG
Fixed Income	18,027,643	18600000	UNITED STATES TREAS NTS INDEX LINKED 2.04092% DUE 01-15-2016 REG
Fixed Income	21,097,521	20500000	UNITED STATES TREAS NTS INFLATION INDEXED 2.15282% DUE 07-15-2014 REG
Fixed Income	25,522,855	24800000	UNITED STATES TREAS NTS INFLATION INDEXED 2.15282% DUE 07-15-2014 REG
Fixed Income	1,833,941	1782000	UNITED STATES TREAS NTS INFLATION INDEXED 2.15282% DUE 07-15-2014 REG
Fixed Income	23,767	20000	UNITED STATES TREAS NTS INFLATION INDEXED 3.856545% DUE 01-15-2012 REG
Fixed Income	8,467,121	7125000	UNITED STATES TREAS NTS INFLATION INDEXED 3.856545% DUE 01-15-2012 REG
Fixed Income	28,837,988	28750000	UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG
Fixed Income	13,942,540	13900000	UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG
Fixed Income	186,861	190000	UNITED STATES TREAS NTS INFLATION LNKD BD 1.625 DUE 01-15-2015 REG
Fixed Income	19,177,876	19500000	UNITED STATES TREAS NTS INFLATION LNKD BD 1.625 DUE 01-15-2015 REG
Fixed Income	11,953,848	11825000	UNITED STATES TREAS NTS NT 2.4294825% DUE 04-15-2011 REG
Fixed Income	707,627	700000	UNITED STATES TREAS NTS NT 2.4294825% DUE 04-15-2011 REG
Fixed Income	6,502,712	4400000	US TREAS BDS INFLATION INDEXED 3.625 DUE4-15-2028 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,477,889	1000000	US TREAS BDS INFLATION INDEXED 3.625 DUE4-15-2028 REG
Fixed Income	27,340,947	185000000	US TREAS BDS INFLATION INDEXED 3.625 DUE4-15-2028 REG
Fixed Income	22,390,196	212500000	US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEO
Fixed Income	8,534,616	81000000	US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEO
Fixed Income	347,707	3300000	US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEO
Fixed Income	5,647,884	54300000	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	26,939,262	259000000	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	6,760,819	65000000	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	28,006,431	269260000	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	7,368,364	55000000	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	16,408,358	129000000	US TREAS NTS DTD 01/18/2000 INFLATION INDEXED 4.25 DUE 01-15-2010 REG
Fixed Income	8,394,974	60000000	US TREAS NTS DTD 01/18/2000 INFLATION INDEXED 4.25 DUE 01-15-2010 REG
Fixed Income	17,693,227	139500000	US TREAS NTS INFLATION INDEX 3.625 TIPS DUE 01-15-2008 REG
Fixed Income	25,588,592	201750000	US TREAS NTS INFLATION INDEX 3.625 TIPS DUE 01-15-2008 REG
Fixed Income	23,505,006	184750000	US TREAS NTS INFLATION INDEX 3.875 DUE 01-15-2009 REG
Fixed Income	6,997,431	55000000	US TREAS NTS INFLATION INDEX 3.875 DUE 01-15-2009 REG
Fixed Income	127,478	100000	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2007 REG
Fixed Income	1,274,777	1000000	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2007 REG
Fixed Income	8,232,316	68000000	US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-15-2011 BEO
Fixed Income	15,980,378	132000000	US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-15-2011 BEO
Fixed Income	24,203,078	230000000	US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG
Fixed Income	8,997,231	85500000	US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG
Fixed Income	275,421	460000	MANITOBA PROV CDA BD 6.375% 01/09/2015
Fixed Income	332,595	560000	ONTARIO PROV CDA NZD GLOBAL 6.25% 16/06/2015
Fixed Income	127,587	2100000	QUEBEC 6.75% BDS 09/11/15 NZD5000
Fixed Income	60,328	50000	QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO
Fixed Income	450,114	5250000	BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE
Fixed Income	150,038	1750000	BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE
Fixed Income	260,100	3000000	FT IRWIN LD LLC MILITARY HSG REV BD 2005SER A 144A CL 5.4 DUE 12-15-2047 BEO
Fixed Income	4,539,360	42000000	GOLDEN ST TOB SECURITIZATION CORP CAL 6.25 DUE 06-01-2033 BEO
Fixed Income	9,513,455	85000000	GOLDEN ST TOB SECURITIZATION CORP CAL 6.75 DUE 06-01-2039 REG
Fixed Income	97,431	1000000	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 4.75% 06-15-2038 BEO
Fixed Income	1,331,772	13000000	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV VAR RT 5.78% 06-15-2038 BEO
Fixed Income	5,089,600	50000000	NY N Y CY MUN WTR FIN AUTH WTR & SER B-FSA 5 DUE 06-15-2036 BEO
Fixed Income	454,794	475000	SALES TAX ASSET RECEIVABLE CORP N Y 3.6%10-15-2008 BEO TAXABLE
Fixed Income	47,924	50000	SALT RIV PROJ ARIZ AGRIC IMPT & PWR DISTELEC SYS REV VAR RT 5.8 01-01-2035BEO
Fixed Income	1,758,474	18000000	TEXAS ST 4.75% 04-01-2035 BEO
Fixed Income	0	0	TEXAS ST VAR RT 3.991526% 04-01-2035 BEO
Fixed Income	524,020	5000000	TOB SETTLEMENT FING CORP RHODE IS AST SER A 6 6-1-23/12 BEO OID SF 06-01-2012
Fixed Income	271,480	270725.84	CMO MEDALLION TR 2003-1G MTG BACKED FLTGRATE NT CL A DUE 12-21-2033 BEO
Fixed Income	265,634	265629.77	CMO GRANITE MTGS 03-2 PLC SER 1 CL A2 NTFLTGRATE DUE 07-20-2020/07-20-2010 REG
Fixed Income	2,903,587	29000000	CMO PERMANENT FING NO 6 PLC SER6 CL 2A NT FLTGRATE DUE 06-10-2042 REG
Fixed Income	1,910,490	1911931.5	##PVTPL CMO TORRENS TR TORR 2000-1G-A 144A1 VAR RT DUE 07-15-2031
Fixed Income	1,283,372	1303434.84	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	2,187,608	2268599.75	CMO 1ST HORIZON MTG PASSTHRU TR FOR FUTURE 2003-10 CL II-A-1 4.75 12-25-2033
Fixed Income	4,575,480	4661465.17	CMO 1ST HORIZON MTG PASSTHRU TR FOR SER 2004-AR2 CL II-A-1 DUE 5-25-2034 REG
Fixed Income	3,050,003	3049801.4	CMO AAMES MTG INVT TR 2006-1 NT CL A-1 5.38438% DUE 04-25-2036 REG
Fixed Income	1,318,672	1316699.53	CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 5-A-3 DUE 03-25-2035 REG
Fixed Income	2,860,454	2951757.35	CMO ADJBL RATE MTG TR 2005-8 MTG BKD PASSTHRU CTF 4-A-1-1 DUE 11-25-2035 REG
Fixed Income	4,594,866	4594866.4	CMO ALTERNATIVE LN TR 2006-OA9 MTG PASSTHRU CTF CL 1-A-1 DUE 07-25-2046 REG
Fixed Income	3,280,359	3278624.46	CMO AMERICAN HOME MTG ASSETS TR SER 2005-1 CL 3A11 FLT RT DUE 11-25-2035 BEO
Fixed Income	2,153,806	2232978.71	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2024 REG
Fixed Income	56,924	58215.61	CMO BANC AMER FDG CORP 2003-1 MTG PASSTHRU CTF CL A-1 6 DUE 05-20-2033 REG
Fixed Income	2,023,092	2017177.8	CMO BANC AMER FDG CORP 2004-C MTG PASSTHRU CTF CL 4-A-2 4.44 12-25-34 REG
Fixed Income	4,078,246	42000000	CMO BANC AMER MTG SECS INC 2005-D CL 2-A-7 4.8051 DUE 05-25-2035 REG
Fixed Income	6,078,590	6040126.4	CMO BANC AMER MTG SECS INC BOAMS 2004-2 1A5 6.5% DUE 10-25-2031 BEO
Fixed Income	1,850,587	1931138.68	CMO BANC AMER MTG SECS INC SER 2005-1 CL4-A-1 5.27555990219% DUE 10-25-2035 BEO
Fixed Income	346,994	349910.94	CMO BEAR STEARNS ALT-A TR 2004-2 CL I-A-1 DUE 03-25-2034 REG
Fixed Income	1,626,254	1623521.44	CMO BEAR STEARNS ALT-A TR SER 2004-12 CL I-A-1 DUE 01-25-2035 REG
Fixed Income	2,184,938	2159007.91	CMO BEAR STEARNS ALT-A TR SER 2004-13 CLA1 FLT RT DUE 11-25-2034 REG
Fixed Income	4,615,322	4666862.53	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG
Fixed Income	601,241	600328.16	CMO BEAR STEARNS ARM TR 2001-7 II-A VAR RATE 6.47496604919% DUE 06-25-2031 BEO
Fixed Income	87,965	87186.21	CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL IV-A-1 4-25-33 BEO
Fixed Income	760,453	8000000	CMO BEAR STEARNS ARM TR 2004-4 CL A-6 VAR RATE DUE 06-25-2034 REG
Fixed Income	2,154,803	2202617.15	CMO BEAR STEARNS ARM TR 2004-7 CL IV-A VAR DUE 10-25-2034 REG
Fixed Income	1,425,292	1487410.63	CMO BEAR STEARNS ARM TR SER 2004-5 CL II-A FLT RT DUE 07-25-2034 REG
Fixed Income	6,424,548	6549378.96	CMO BEAR STEARNS ARM TR SER 2005-10 CL A1 FLT RT DUE 10-25-2035 REG
Fixed Income	2,768,478	2873268.55	CMO BK AMER FDG CORP 2005-D MTG PASSTRUCTF CL A-1 VAR RATE 05-25-2035 REG
Fixed Income	6,432,639	6676123.8	CMO BK AMER FDG CORP 2005-D MTG PASSTRUCTF CL A-1 VAR RATE 05-25-2035 REG
Fixed Income	2,722,942	2722109.21	CMO CARRINGTON MTG LN TR 2006-OPT1 ASSETBKD PASSTHR CL A-1 DUE 02-25-2036 REG
Fixed Income	2,999,844	3095597.35	CMO CHASE MTG FIN TR 2005-A1 MC CL 1-A1 5.4161% DUE 12-25-2035 REG
Fixed Income	2,161,316	22250000	CMO CHASE MTG FIN TR 2005-A1 MC CL 2-A3 5.258137% DUE 12-25-2035 REG
Fixed Income	1,033,714	1036304.32	CMO CITIGROUP MTG LN TR SER 2003-1 CL WA2 6.5% DUE 09-25-2033 REG
Fixed Income	6,533,383	6653972.91	CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 04-25-2035 REG
Fixed Income	830,856	856194.46	CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.69999980927% DUE 09-25-2035 REG
Fixed Income	392,297	417637.85	CMO CR SUISE 1ST BSTN MTG ACCEP COR 2004-6 F CL V-A-1 4.5 DUE 09-25-2019 REG
Fixed Income	120,751	120963.88	CMO CR SUISE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	440,924	467843.55	CMO CREDIT SUISE 1ST BSTN MTG SECS CORP2001-MFD HSG CL A DUE 09-25-2031 BEO
Fixed Income	1,087,745	1109717.81	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG
Fixed Income	2,857,633	2857161.46	CMO CWABS INC 2005IM3 MTG PASSTHRU CTF CL A-1 DUE 04-25-2028 REG
Fixed Income	1,456,471	1456230.68	CMO CWABS INC 2005IM3 MTG PASSTHRU CTF CL A-1 DUE 04-25-2028 REG
Fixed Income	784,530	786153.88	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	2,805,952	2795683.22	CMO CWALT INC 2005-59 MTG BKD CTF CL A-1DUE 11-20-2035 REG
Fixed Income	1,182,620	1182619.63	CMO CWALT INC 2006-OA6 MTG PASSTHRU CTF CL 1A-1A DUE 07-25-2046 REG
Fixed Income	1,772,349	1766984.22	CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO
Fixed Income	433,683	432067.28	CMO CWALT INC SER 2004-18CB CL 2A5 FLT RT DUE 09-25-2034 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	1,853,748	1879215.41	CMO CWALT INC SER 2005-20CB CL 2-A-3 5.5% DUE 07-25-2035 REG
Fixed Income	6,801,170	6799027.81	CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2036 REG
Fixed Income	5,463,291	5517461.13	CMO CWALT INC SER 2006-6CB CL 1A10 5.5% DUE 05-25-2036 REG
Fixed Income	1,134,423	1120071.67	CMO CWMB INC SER 2004-12 CL 16-A-1 DUE 08-25-2034 REG
Fixed Income	1,038,081	1034163.6	CMO CWMB INC SER 2004-25 CL 1A1 FLT RT DUE 02-25-2035 REG
Fixed Income	1,191,820	1186678.31	CMO CWMB INC SER 2004-25 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	1,133,619	1118262.59	CMO CWMB INC SER 2004-25 CL 3-A-1 DUE 02-25-2035 REG
Fixed Income	1,057,896	1057198.72	CMO CWMB INC SER 2004-29 CL 1A1 5.59438% DUE 02-25-2035/02-25-2005 REG
Fixed Income	469,507	469197.71	CMO CWMB INC SER 2004-29 CL 1A1 5.59438% DUE 02-25-2035/02-25-2005 REG
Fixed Income	572,359	563627.27	CMO CWMB INC SER 2004-7 CL 6A1 6.39319% DUE 04-25-2034 REG
Fixed Income	846,356	842488.22	CMO CWMB INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	447,541	8680000	CMO CWMB INC SER 2006-0A2 CL X-1P DUE 05-20-2046 REG
Fixed Income	157,478	157637.63	CMO CWMB INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	2,700,827	2700024.75	CMO DEUTSCHE ALT-A SECS INC SER 2006-AF1CL IA1 FLT RT DUE 04-25-2036 REG
Fixed Income	4,537,934	4537462.07	CMO FBR SECURITIZATION TR SER 2005-2 CL A2-1 FLT RT DUE 09-25-2035 BEO
Fixed Income	3,156,505	3156438.98	CMO FBR SECURITIZATION TR SERIES 2005-2 CL-AVB1 DUE 09-25-2035 REG
Fixed Income	6,262,462	6311451.53	CMO FED HOME LN MTG CORP MULTICLASS MTG PARTN PREASSIGN 00774 DUE 02-25-2045REG
Fixed Income	648,640	653714.04	CMO FED HOME LN MTG CORP MULTICLASS MTG PARTN PREASSIGN 00774 DUE 02-25-2045REG
Fixed Income	6,694,828	6782478.04	CMO GMACM MTG LN TR SERIES 2005-AR6 CLASS-1A1 DUE 11-19-2035 REG
Fixed Income	5,892,113	5883288.05	CMO GREENPOINT MTG FDG TR 2005-AR5 MTG PASSTHRU CTF CL IA-1 DUE 11-25-2045 REG
Fixed Income	3,223,324	3271321.08	CMO GS MTG 2005-AR5 CL 1A1 4.61889 DUE 10-25-2035 REG
Fixed Income	2,824,437	2881867.04	CMO GS MTG SECS CORP 2004-9 MTG PTHRU CTF CL 3A1 3.691 1-1-34 REG
Fixed Income	3,961,514	4025360.09	CMO GS MTG SECS CORP SER 2005-AR6 CL 1A14.54882001877% DUE 09-25-2035 REG
Fixed Income	428,876	440825.63	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14.54027% DUE 09-25-2035/10-25-2005 REG
Fixed Income	2,071,493	2068047.23	CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO
Fixed Income	4,007,098	4006581.57	CMO GS MTG SECS CORP SER 2005-WMC1 CL A-1 FLT RT DUE 09-25-2035 REG
Fixed Income	4,500,000	4500000	CMO GSAMP TR 2006-S4 2006-S4 MTG PASSTHRU CTF CL A-1 DUE 05-25-2036 REG
Fixed Income	2,696,496	2688655.53	CMO HARBORVIEW MTG LN TR 2004-10 CL 3-A-1A 5.09847 DUE 01-19-2035 REG
Fixed Income	3,476,230	3465100.42	CMO HARBORVIEW MTG LN TR 2005-10 MTG PASSTHRU CTF CL 2-A1A DUE 11-19-2035 REG
Fixed Income	3,732,865	3720913.19	CMO HARBORVIEW MTG LN TR 2005-10 MTG PASSTHRU CTF CL 2-A1A DUE 11-19-2035 REG
Fixed Income	1,213,181	1209296.77	CMO HARBORVIEW MTG LN TR 2005-10 MTG PASSTHRU CTF CL 2-A1A DUE 11-19-2035 REG
Fixed Income	1,534,536	1529485.72	CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG
Fixed Income	468,785	471974.07	CMO HARBORVIEW MTG LN TR SER 2006-2 CL 1A 5.44595479965% DUE 02-25-2036 REG
Fixed Income	4,215,751	4209629.97	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG
Fixed Income	107,345	107320.19	CMO IMPAC CMB TR 2003-5 COLL ASSET BKD NT CL A-1 DUE 08-25-2033 REG
Fixed Income	105,827	105814.53	CMO IMPAC CMB TR 2004-2 CL A-1 FLTG DUE 04-25-2034 REG
Fixed Income	4,508,168	4507699.18	CMO IMPAC CMB TR 2004-2 COLL ASSET BKD BD CL A-2 FLTG DUE 04-25-2034 REG
Fixed Income	1,026,117	1024341.69	CMO IMPAC CMB TR 2004-7 CL 1-A-1 FLTG RATE DUE 11-25-2034 REG
Fixed Income	6,458,536	6444821.76	CMO IMPAC SECD ASSETS CORP SER 2005-2 CLA1 DUE 03-25-2036 REG
Fixed Income	3,385,100	3386433.99	CMO IMPAC SECD ASSETS CORP SER 2005-2 CLA2A FLT RT DUE 03-25-2036 REG
Fixed Income	109,554	110096.49	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	1,034,662	1050187.64	CMO INDYMAC MBS INC 2004-AR6 MTG PASSTHRU CTF CL 6-A-1 DUE 10-25-2034 REG
Fixed Income	733,944	733502.53	CMO INDYMAC MBS INC 2004-AR6 PASSTHRU CTF CL 3-A-2 5.52369 08-25-34 REG
Fixed Income	1,576,327	1561478.72	CMO INDYMAC MBS INC 2005-AR18 MTG PASSTHRU CTF CL 2A1B DUE 10-25-2035 REG
Fixed Income	2,028,972	2135000	CMO J P MORGAN MTG TR 2004-A5 CL 4-A-4 4.84680223465% DUE 12-25-2034 REG
Fixed Income	2,142,712	2200000	CMO J P MORGAN MTG TR 2006-A2 CL 2-A-2 5.773 DUE 04-25-2036 REG
Fixed Income	3,990,976	4144643.23	CMO J P MORGAN MTG TR 2006-A2 CL 4-A-1 3.89 DUE 04-25-2036 REG
Fixed Income	2,451,845	2446858.21	CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG
Fixed Income	4,538,602	4538601.91	CMO LUMINENT MTG TR 2006-4 GCMO LUMINENT06-4 DUE 05-25-2046 BEO
Fixed Income	1,058,412	1084821.2	CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG
Fixed Income	998,328	1022065.17	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	463,910	463857.96	CMO MELLON RESIDENTIAL FDG CORP SER 1999-TBC2 CL A3 DUE 07-25-2029 BEO
Fixed Income	729,449	723423.26	CMO MERRILL LYNCH MTG INVS INC 2004-HB1 CL A-3 FLTG 4.83866 DUE 04-25-2029 REG
Fixed Income	1,104,068	1109781.93	CMO MERRILL LYNCH MTG INVS INC SER 2004-A2 3.78401088715 DUE 07-25-2034 BEO
Fixed Income	528,655	521061.4	CMO MORGAN STANLEY MTG LN TR 2004-2AR 0 DUE 12-31-2040 BEO
Fixed Income	3,593,360	3608587.89	CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG PASSTHRU CL 4-A-1 VAR 06-25-2036 RG
Fixed Income	2,348,284	2343479.78	CMO MORTGAGE IT TR 2004-1 MTG BKD NT CL A-1 ADJ RATE DUE 11-25-2034 REG
Fixed Income	1,817,309	1815185.34	CMO NOMURA ASSET ACCEP CORP SER 2004-AR2CL IA VAR DUE 10-25-2034 BEO
Fixed Income	4,499,917	4499917.33	CMO NOVASTAR MTG FDG TR 2006-MTA1 MTG BACKED NT CL 2A-1A DUE 09-25-2046 REG
Fixed Income	1,499,700	1500000	CMO OPTIMUM MTG ACCEP CORP 2006-2 CL A1A ADJ RATE 5.445% DUE 07-25-2036 REG
Fixed Income	2,986,460	2988677.51	CMO OPTIMUM MTG ACCEP CORP SER 2006-1 CL I-A1A FLT RT DUE 04-25-2036 REG
Fixed Income	273,165	272770.37	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	1,118,853	1115671.79	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	5,200,000	5200000	CMO RAAC SER 2006-RP3 TR ASSET BKD CTF CL A-1 DUE 05-25-2036 REG
Fixed Income	4,596,114	4596114.33	CMO RALI SER 2006-QO5 TR 2006-QO5 MTG PASSTHR III-A-1 DUE 05-25-2046 REG
Fixed Income	84,600	84841.3	CMO RES ACCREDIT LNS INC MTG PASS TH SER2001-QS19 CL A 1 6 12-25-16 BEO
Fixed Income	1,246,520	1251905.98	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2002-QS16 CL A-1 5.75 DUE 10-25-2017
Fixed Income	1,443,564	1442589.15	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QR24 A-2 6.6352 07-25-33 REG
Fixed Income	4,891,637	4890849.48	CMO RESDNTL AST MTG PRODS INC SER 2005-RS8 CL A-1 FLT RT 5-25-2025 REG
Fixed Income	1,081,730	1084440.64	CMO RESIDENTIAL ASSET MTG PRODS INC SER 2004-SL3 CL A-II 6.5% DUE 12-25-2031 REG
Fixed Income	106,639	106857.13	CMO RURAL HSG TR 1987-1 SR MTG PASS THRUCTF SUB-CL 2C 6.83 DUE 04-01-2026 BEO
Fixed Income	1,649,479	1649180.76	CMO SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE DUE 08-25-2033 REG
Fixed Income	4,264,279	4264360.29	CMO SACO I TR SACO I TRUST VAR RT DUE 11-25-2035 BEO
Fixed Income	317,182	316941.48	CMO SEQUOIA MTG TR 2003-2 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 06-20-2033 REG
Fixed Income	5,683,632	5680490.22	CMO SEQUOIA MTG TR 7 COLL MTG BD CL A DUE 06-20-2032/10-20-2006 BEO
Fixed Income	738,565	736942.61	CMO STRUCTURED ADJ RATE MTG LN TR 04-13 MTG PASSTHRU CTF CL A2 1.94 09-25-34 REG
Fixed Income	904,324	897288.06	CMO STRUCTURED ASSET MTG INVTS II INC SER 2004-AR6 CL A3 DUE 02-19-2035 REG
Fixed Income	243,168	243974.77	CMO STRUCTURED ASSET MTG INVTS INC SER 2002-AR1 CL 2A VAR RT DUE 03-25-2032 BEO
Fixed Income	424,586	420823.94	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	3,618,947	3618845.21	CMO STRUCTURED ASSET SECS CORP 2005-S5 CL A1 VAR RATE DUE 08-25-2035 REG
Fixed Income	1,524,528	1533124.13	CMO STRUCTURED ASSET SECS CORP SER 2004-10 CL 3-A1 DUE 06-25-2034 BEO
Fixed Income	1,787,792	1817905.23	CMO STRUCTURED ASSET SECS CORP SER 2004-3AC CL A2 4.92% DUE 03-25-2034 REG
Fixed Income	2,460,561	2421740.39	CMO STRUCTURED AST MTG INVTS II INC 2005-AR3 II-A-1 4.6842 07-25-2035 REG
Fixed Income	2,075,587	2032736.63	CMO STRUCTURED AST MTG INVTS II INC 2005-AR7 CL 1-A-1 DUE 11-25-2035 REG
Fixed Income	1,345,819	1342755.32	CMO STRUCTURED AST MTG INVTS II INC SER 2005-AR4 CL A1 FLT RT DUE 12-25-2035BEO
Fixed Income	6,818,486	6811252.63	CMO STRUCTURED AST MTG INVTS II INC SER 2005-AR8 CL A1A VAR 02-25-2035 REG

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	2,360,555	2311436.78	CMO STRUCTURED AST MTG INVTS II TR MTG CL III-A-2 6.256 DUE 04-25-2036 REG
Fixed Income	410,140	404161.54	CMO STRUCTURED AST MTG INVTS INC 03-CL1 II-A-1 VAR RT 5.543 08-25-32 REG
Fixed Income	1,070,515	1077952.67	CMO STRUCTURED AST RECEIVABLES TR 2003-2TR CTF 144A 1.55 DUE01-21-2009 BEO
Fixed Income	305,281	334792.74	CMO STRUCTURED AST SECS CORP 2002-AL1 MTG PSTRU CTF CL CL A3 3.45 2-25-32BEO
Fixed Income	151,226	151818.59	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	163,576	162957.67	CMO STRUCTURED AST SECS CORP SER 2002-16A CL 2-A1 5.55 DUE 08-25-2032 BEO
Fixed Income	294,219	293944.9	CMO THORNBURG MTG SECS TR 2003-2 MTG PASSTHRU CTF CL A1 VAR RATE 01-25-2033
Fixed Income	3,818,336	3825915.59	CMO THORNBURG MTG SECS TR 2006-1 MTG PASSTHRU CTF A-3 DUE 01-25-2036 REG
Fixed Income	1,658,677	1660378.49	CMO THORNBURG MTG SECS TR SER 2005-4 CL A-3 5.56% DUE 12-25-2035 REG
Fixed Income	1,369,863	1368449.62	CMO THORNBURG MTG SECS TR SERIES 2004-2 CLASS A-1 DUE 06-25-2044 REG
Fixed Income	283,396	284535.2	CMO WA MUT MTG SECS CORP 02-AR1 PASSTHRUCTF CL I-A-1 6.38583 11-25-30 BEO
Fixed Income	2,561,076	2561076.44	CMO WA MUT MTG SECS CORP 2006-AR4 MTG PASSTHRU CTF CL 1A-1A DUE 05-25-2046 REG
Fixed Income	4,485,865	4482597.67	CMO WAMU MTG PASS-THROUGH CTFS 2004-AR13A-2A 5.7275% DUE 11-25-2034 REG
Fixed Income	1,214,684	1210577.85	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG
Fixed Income	6,447,454	6429836.21	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR19CL A-1A1 DUE 12-25-2045 REG
Fixed Income	506,829	503550.15	CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG
Fixed Income	1,049,679	1047114.17	CMO WAMU MTG PASS-THROUGH CTFS SERIES 2004-AR8 CLASS-A1 DUE 06-25-2044 REG
Fixed Income	4,202,405	4190461.681	CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG
Fixed Income	908,583	905610.74	CMO WAMU MTG PASS-THRU CTFS 2005-AR19 CLA-1A2 DUE 12-26-2045 REG
Fixed Income	3,910,384	4050000	CMO WAMU MTG PASS-THRU CTFS 2005-AR5 CL A-6 VAR DUE 05-25-2035 REG
Fixed Income	1,180,025	1179524.13	CMO WAMU MTG PASS-THRU CTFS 2005-AR6 CL 2-A-1A DUE 04-25-2045 REG
Fixed Income	783,659	783029.68	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG
Fixed Income	439,295	446238.04	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A 4.20014 01-25-2033
Fixed Income	877,361	874955.33	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-2045REG
Fixed Income	1,817,199	1806656.69	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045BEO
Fixed Income	1,365,032	1357113	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045BEO
Fixed Income	6,227,957	6191828.04	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045BEO
Fixed Income	1,823,742	1821851.18	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR9CL A1A FLT RT DUE 08-25-2045 REG
Fixed Income	5,443,828	5426636.35	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	4,444,369	4584347	CMO WELLS FARGO MTG BACKED SECS 2004-EE TR SER 2004-EE CL-2A1 DUE 01-25-2034 REG
Fixed Income	2,017,169	2200000	CMO WELLS FARGO MTG BACKED SECS 2004-L TR CL A-8 4.82366 07-25-2034 REG
Fixed Income	6,577,904	6731007.78	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	3,946,743	4038604.65	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	4,500,000	4500000	CMO ZUNI MFG LN TR 2006-1 CL A-1 5.615% DUE 08-25-2036 REG
Fixed Income	20,221	6318906.94	I/O CMO CWALT INC 2004-J4 MTG PASSTHRU CTF CL 1-A-IO 10-25-2006 REG
Fixed Income	115,946	5367849.8	I/O CMO HARBORVIEW MTG LN TR 2005-1 MTG PTHRU CTF CL X VAR DUE 03-19-2035 REG
Fixed Income	207,238	8001477.49	I/O CMO HARBORVIEW MTG LN TR 2005-10 MTGPASSTHRU CTF CL X 11-19-2035 REG
Fixed Income	278,855	20810078.42	I/O CMO HARBORVIEW MTG LN TR 2005-12 MTGPASSTHRU CTF CL X-2A 10-19-2035 REG
Fixed Income	118,338	4972165.25	I/O CMO INDYMAC MBS INC SER 2004-AR14 CLAX2 DUE 01-25-2035 BEO
Fixed Income	412,210	42105188	I/O CMO WAMU MTG PASS-THROUGH CTFS SER 2006-AR5 TR CL X 06-25-2046 REG
Fixed Income	82,844	82843.6	IMPAC CMB TR 2003-4 COLL ASSET BKD BD CL1-A-1 VAR 10-25-2033 BEO
Fixed Income	1,325,777	1320458.27	PVTPL CMO GS MTG SECS CORP GSMP5 2005-RP2 144A 1AF VAR RT DUE 3-25-35 BEO
Fixed Income	9,991	9830.15	PVTPL CMO SUMMIT MTG TR SER 2000-1 144A B1 VAR RT DUE 12-28-2012 REG
Fixed Income	3,518,366	3608728.29	PVTPL CMO WA MUT AST SECS CORP SER 2005-C1A CL A1 144A 4.24 5-25-2036BEO
Fixed Income	2,354,990	2415473.02	PVTPL CMO WA MUT AST SECS CORP SER 2005-C1A CL A1 144A 4.24 5-25-2036BEO
Fixed Income	1,390,272	1420000	PVTPL CMO WA MUT AST SECS CORP SER 2005-C1A CL A2 144A 5.15 5-25-2036BEO
Fixed Income	1,453,534	1450704.65	PVTPL CMO WAMU MTG PASS-THRU CTFS 2004- AR13 PASS CTF A-1 144A 0 11-22-44 BEO
Fixed Income	5,505,956	5543652.88	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	2,708,130	2710000	BARCLAYS BK PLC N Y BRH INSTL CTF DEP DTD 03-13-2006 VAR RT DUE 03-13-2009
Fixed Income	101,780,327	9954630.91	CF RHUMBLINE GROUP TRUST CORE BOND INDEXFUND L860
Fixed Income	1,346,895	1350000	DEUTSCHE BK AG N Y INSTL CTF DEP CTF DEP DTD 3-15-2005 VARRT 3-15-2007
Fixed Income	424,023	425000	DEUTSCHE BK AG N Y INSTL CTF DEP CTF DEP DTD 3-15-2005 VARRT 3-15-2007
Fixed Income	639,214	650000	HSBC BK USA INSTL CTF DEP PROGRAM BOOK ECTF DEP DTD 06-07-2005 3.87 06-07-2007
Fixed Income	280,000	280000	SUNTRUST BK ATL GA INSTL CTF DEP PRO DTD06-02-2004 4.415 06-15-2009
Fixed Income	885,000	885000	SUNTRUST BK ATL GA INSTL CTF DEP PRO DTD06-02-2004 4.415 06-15-2009
Fixed Income	6,326	6900000	E CALL SWAPTION 6M EUR 4.7 OTC C/OPTN 07-20-2006
Fixed Income	-1,064	-20800000	ECALL SWAPTION 6M EUR 3.9 CALL OPTN 07-20-2006
Fixed Income	0	5700000	ECALL SWAPTION GBP4.65/6ML 12-06-2006
Fixed Income	0	-1500000	ECALL SWAPTION GBP4.65/6ML @ DEC 12-06-2006
Fixed Income	82,674	400000	E PUT SWAPTION 6ML 4.25 OTC P/OPT 06-12-2006
Fixed Income	-43,133	-7900000	ECAL 6MGBP-4.9SWAPTION 4.9 09-15-2006
Fixed Income	344,371	86200000	ECAL 6MGBP-5.26SWAPTION 5.26 15/12/06 12-15-2006
Fixed Income	-271,745	-25000000	OTC EPUT 6ML/4.5 SWP1 @ 4.5 HUS 12-20-2006
Fixed Income	0	7300000	E CALL SWAPTION NZD 72.57 OTC C/OPT 04-16-2007
Fixed Income	-34,000	-4000000	OTC ECAL 3M-5.325 SWP5@5.325 07JUN07 WACHOVIA 317503NB2
Fixed Income	-8,500	-1000000	OTC ECAL 3M-5.325 SWP5@5.325 07JUN07 WACHOVIA 317503NB2
Fixed Income	0	57000000	OTC ECAL 3ML SWP2@4.75 07/08/06 GOLDMAN 317503QC7
Fixed Income	0	17000000	OTC ECAL 3ML SWP2@4.75 08/08/06 MERRILL 317503QF0
Fixed Income	0	-25000000	OTC ECAL 3ML SWP5@4.78 07/08/06 GOLDMAN 317503N97
Fixed Income	5,069	37000000	OTC ECAL 3ML-4.8 SWP224.8 CITIBANK 22/DEC/06 317503UF5
Fixed Income	-6,400	-16000000	OTC ECAL 3ML-4.85 SWP5@4.85 CITIBANK 22/DEC/06 317503UD0
Fixed Income	31,635	37000000	OTC ECAL 3ML-5 SWP2@5 DEUTSCHE 08MAR07 317503FZ8
Fixed Income	16,245	19000000	OTC ECAL 3ML-5 SWP2@5 RBS 08MAR07 317503FW5
Fixed Income	-32,448	-16000000	OTC ECAL 3ML-5.04 SWP5@5.04 DEUTSCHE 08MAR07 317503FY1
Fixed Income	-16,224	-8000000	OTC ECAL 3ML-5.04 SWP5@5.04 RBS 08MAR07 317503AT7
Fixed Income	66,516	46000000	OTC ECAL 3ML-5.08 SWP2@5.08 RBS 19/APR/07 317503DY3
Fixed Income	12,900	43000000	OTC ECAL 3ML-5.13 SWP2@5.13 BEAR STEARNS25/OCT/06 317503RG7
Fixed Income	3,960	13200000	OTC ECAL 3ML-5.13 SWP2@5.13 WACHOVIA 25/OCT/06 317503RJ1
Fixed Income	9,300	31000000	OTC ECAL 3ML-5.13 SWP@25.13 25/OCT/06 GOLDMAN 317503RB8
Fixed Income	31,919	26800000	OTC ECAL 3ML-5.17 SWP2@5.17 WACHOVIA 01/FEB/07 317503R69
Fixed Income	130,564	59700000	OTC ECAL 3ML-5.2 SWP2@5.2 RBS 09/MAY/07 317503RZ5
Fixed Income	115,650	50000000	OTC ECAL 3ML-5.2 SWP2@5.2 RBS 23MAY07 317503LX6
Fixed Income	241,477	104400000	OTC ECAL 3ML-5.2 SWP2@5.2 RBS 23MAY07 317503LX6
Fixed Income	-14,564	-13300000	OTC ECAL 3ML-5.21 SWP5@5.21 25/OCT/06 GOLDMAN 317503RC6
Fixed Income	-19,710	-18000000	OTC ECAL 3ML-5.21 SWP5@5.21 BEAR STEARNS25/OCT/06 317503RH5
Fixed Income	-6,242	-5700000	OTC ECAL 3ML-5.21 SWP5@5.21 WACHOVIA 25/OCT/06 317503RM4



Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	-87,280		-20000000 OTC ECAL 3ML-5.22 SWP5@5.22 RBS 19/APR/07 317503DX5
Fixed Income	-43,796		-11600000 OTC ECAL 3ML-5.24 SWP5@5.24 WACHOVIA 01/EB/07 317503R85
Fixed Income	3,680		1000000 OTC ECAL 3ML-5.25 SWP2@2.25 06/JUN/07 WACHOVIA 317503MT4
Fixed Income	36,796		10000000 OTC ECAL 3ML-5.25 SWP2@2.25 06/JUN/07 WACHOVIA 317503MT4
Fixed Income	575,627		209700000 OTC ECAL 3ML-5.25 SWP2@2.25 MORGAN 07/JUN/07 317503ME7
Fixed Income	145,485		53000000 OTC ECAL 3ML-5.25 SWP2@2.25 RBS 07/JUN/07 317503MB3
Fixed Income	19,215		7000000 OTC ECAL 3ML-5.25 SWP2@2.25 RBS 07/JUN/07 317503MB3
Fixed Income	-16,448		-4000000 OTC ECAL 3ML-5.3 SWP10@5.3 BARCLAYS 02/JAN/07 317503MP2
Fixed Income	-131,890		-22000000 OTC ECAL 3ML-5.3 SWP5@5.3 RBS 23MAY/07 317503LW8
Fixed Income	-272,173		-45400000 OTC ECAL 3ML-5.3 SWP5@5.3 RBS 23MAY/07 317503LW8
Fixed Income	-154,904		-26100000 OTC ECAL 3ML-5.315 SWP5@5.31 RBS 09MAY/07 317503KQ2
Fixed Income	-624,994		-91200000 OTC ECAL 3ML-5.34 SWP5@5.34 MORGAN 07/JUN/07 317503MD9
Fixed Income	-157,619		-23000000 OTC ECAL 3ML-5.34 SWP5@5.34 RBS 07/JUN/07 317503MA5
Fixed Income	-20,559		-3000000 OTC ECAL 3ML-5.34 SWP5@5.34 RBS 07/JUN/07 317503MA5
Fixed Income	225,224		42000000 OTC ECAL 3ML-5.5 SW2 RBS 29/JUN/07 317503PZ7
Fixed Income	-236,980		-20000000 OTC ECAL 3ML-5.6 SWF RBS 29/JUN/07 317503XAX3
Fixed Income	750,071		29900000 OTC ECAL 3ML-5.6 SWP7@5.6 RBS 15/SEP/09 317503MK3
Fixed Income	0		21000000 OTC ECAL 3MLIB SPW2@4.5 04/OCT/06 MERRILL 317503HQ6
Fixed Income	-9		-9000000 OTC ECAL 3MLIB SPW5@4.54 04/OCT/06 MERRILL 317503HR4
Fixed Income	0		-7000000 OTC ECAL 3MLIB SPW5@4.78 08/08/06 MERRILL 317503QG8
Fixed Income	-6		15600000 OTC ECAL 3MLIB-4.5 SWP2@4.5 CITI 04/OCT/06 317503HW3
Fixed Income	306,866		-6300000 OTC ECAL 3MLB-5.4 SWP1@5.4 CITI 04/OCT/06 317503HV5
Fixed Income	-21,674		205400000 OTC ECAL 3ML-5.75 SWP1-DEUTSCHE 26SEP/06 317503PU8
Fixed Income	-12,738		-2000000 OTC EPJT 3ML-5.9 SWP10@5.9 BARCLAYS 02/JAN/07 317503MQ0
Fixed Income	1,034,749		29900000 OTC EPJT 3ML-5.6 SWP7@5.6 RBS 15/SEP/09 317503ML6
Fixed Income	-289,678		-30200000 OTC ECAL 3ML-5.75 SWP7 DEUTSCHE 26SEP/06 317503PV6
Fixed Income	37,244		9200000 IRS CAD P 5.0 / 3M/CBK IRSCAD3M/CBK%DB 15/06/2015
Fixed Income	0		2600000 IRSCAD4.5%R3M/CBK IRSCAD3M/CBK%BOA 15/06/2025(SWP028509)
Fixed Income	-211,262		-2600000 IRSCAD4.5%R3M/CBK 06-15-2025
Fixed Income	0		-28800000 IRS EUR P 4 / 6ME 12-15-2011
Fixed Income	0		-137000000 IRS EUR P 4 / 6ME 12-15-2011
Fixed Income	0		-13900000 IRS EUR P 4 / 6ME 12-15-2011
Fixed Income	95,492		18200000 IRS EUR P 4 / 6ML 12-15-2011
Fixed Income	-93,286		-18200000 IRS EUR P 4 / 6ML 12-15-2011
Fixed Income	247,789		28900000 IRS EUR P 4.0 / 6ME 12-15-2011
Fixed Income	1,178,718		137000000 IRS EUR P 4.0 / 6ME IRSEUR6ME%BARCLAYS 15/12/2011
Fixed Income	119,593		13900000 IRS EUR P 4.0 / 6ME IRSEUR6ME%DB 15/12/2011
Fixed Income	0		-18200000 IRS EUR P 4.0 / 6ML IRSEUR6ML%MML 15/12/2011
Fixed Income	0		18200000 IRS EUR P 4.0 / 6ML IRSEUR6ML%MML 15/12/2011
Fixed Income	3,709,694		27100000 IRS EUR P 6.0/6ML IRS EUR6%MS 6.0% 18/06/2034
Fixed Income	0		-8400000 IRS EUR P 6.0/6ML 0% 06-18-2034
Fixed Income	0		3900000 IRS EUR2.1025R/FRCP IRS EUR2.1025%BRC 15/10/2010
Fixed Income	0		2000000 IRS EUR2.1025R/FRCP IRS EUR2.1025%BRC 15/10/2010
Fixed Income	-8,399		-2000000 IRS EUR2.1025R/FRCP 10-15-2010
Fixed Income	-16,377		-3900000 IRS EUR2.1025R/FRCP 10-15-2010
Fixed Income	47,264		4800000 IRS EUR4.%P/6MEUB IRS EUR4%MVC 4.0% 15/12/2014
Fixed Income	0		-4800000 IRS EUR4.%P/6MEUB 12-15-2014
Fixed Income	-602,312		-4400000 IRS GBP 6 R/6ML IRS EUR6%MVC 18/06/2034
Fixed Income	0		4400000 IRS GBP 6 R/6ML 06-18-2034
Fixed Income	0		1200000 IRSEUR2.04R%/FRCPXT0B INFEURFCPXT0B%BPS 21/02/2011(SWP091770)
Fixed Income	-11,377		-1200000 IRSEUR2.04R%/FRCPXT0B 02-21-2011 INFEUR2.04 BPS
Fixed Income	-3,405		-1000000 IRSEUR2.09R/FRCPX 10-15-2010
Fixed Income	0		1000000 IRSEUR2.1455R/6ML IRSEURFRCPXT0B%UAG 15/10/2010
Fixed Income	-523		-400000 IRSEUR2.1455R/6ML 10-15-2010 IRSEURFRCPXT0B%UAG 15/10/2010
Fixed Income	-1,308		-1000000 IRSEUR2.1455R/6ML 10-15-2010
Fixed Income	-48,558		-1900000 IRSEUR4.5 P/6ML IRS EUR 6ML GLM 06-17-2015
Fixed Income	0		1000000 IRSEYR2.09R/FRCPX IRS EUR 4.5% GLM 17/06/2015
Fixed Income	0		-109000000 CIRSJPY1.5%P/6ML IRSEURFRCPXT0B%BPS 15/10/2010(SWP043706)
Fixed Income	-400,313		-7170000000 IRS JPY 2 P/6ML 12-20-2013 CIRSGBP1.5 GLM 15/12/2014
Fixed Income	380,311		7170000000 IRS JPY 2.0 P/6ML IRS JPY6ML%GLM 15/12/2014
Fixed Income	429,160		1090000000 IRSJPY1.5%P/6ML IRS GBP6ML%BRC 15/12/2025
Fixed Income	0		10200000 IRS GBP 4.0 P/6ML 09-15-2015
Fixed Income	27,536		-2600000 IRS GBP P 5 / 6ML IRSGBP6ML%GS 15/09/2015
Fixed Income	-68,841		-6500000 IRS GBP P 5.0 / 6ML IRSGBP6ML%BARCLAYS 15/09/2015
Fixed Income	0		6500000 IRSGBP5%P/6ML
Fixed Income	9,717		-10200000 IRSGBP4.0P/6ML 12-15-2025 IRSGBP5%BRC 15/06/2007
Fixed Income	0		-6500000 IRSGBP5%P/6ML 06-15-2007
Fixed Income	0		2900000 AT + T WIRELESS BP CITIBANK 20/JUN/12 SWPC77724
Fixed Income	-4,909		-2900000 AT + T WIRELESS BP CITIBANK 20/JUN/12 SWPC77724
Fixed Income	0		500000 BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	-19,185		-500000 BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	17,633		3900000 CDS CENTEX BP -0.44 CITIBANK 20/MAR/11 SWPC53014
Fixed Income	0		-3900000 CDS CENTEX BP -0.44 CITIBANK 20/MAR/11 SWPC53014
Fixed Income	1,901		2000000 CDS ECHOSTAR GST BP GOLDMAN 01/OCT/08 SWPC74010
Fixed Income	0		-2000000 CDS ECHOSTAR GST BP GOLDMAN 01/OCT/08 SWPC74010
Fixed Income	0		1900000 CDS EL PASO CORP BP CITIBANK 01/MAR/08 SWPC56108
Fixed Income	0		-1900000 CDS EL PASO CORP BP CITIBANK 01/MAR/08 SWPC56108
Fixed Income	-486		

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	0	-300000	CDS GMAC 3.65 SP DEUTSCHE 20/JUN/11 SWPC54012
Fixed Income	11,172	300000	CDS GMAC 3.65 SP DEUTSCHE 20/JUN/11 SWPC54012
Fixed Income	-28,051	-3900000	CDS ICI BP GOLDMAN 20/DEC/13 SWPC75546
Fixed Income	0	3900000	CDS ICI BP GOLDMAN 20/DEC/13 SWPC75546
Fixed Income	0	-200000	CDS RUSSIA SP HUS 20SEP06 HSBC BK SWPC77468
Fixed Income	132	200000	CDS RUSSIA SP HUS 20SEP06 HSBC BK SWPC77468
Fixed Income	0	-1200000	CDS RUSSIA SP LEHMAN 20/JUN/07 SWPC77344
Fixed Income	360	1200000	CDS RUSSIA SP LEHMAN 20/JUN/07 SWPC77344
Fixed Income	51,399	4000000	CDS TURKEY BP LEH 20/09/10 SWPC30442
Fixed Income	0	-4000000	CDS TURKEY BP LEH 20/09/10 SWPC30442
Fixed Income	0	900000	CDS USD MEX SP LEHMAN 20MAR16 SWPC49566
Fixed Income	-10,178	-900000	CDS USD MEX SP LEHMAN 20MAR16 SWPC49566
Fixed Income	0	600000	CDS USD RUSSIA SP JPMORGAN 20MAR16 SWPC31622
Fixed Income	-6,197	-600000	CDS USD RUSSIA SP JPMORGAN 20MAR16 SWPC31622
Fixed Income	0	600000	CDS USD RUSSIA SP MORGAN 20MAR16 SWPC49558
Fixed Income	-7,089	-600000	CDS USD RUSSIA SP MORGAN 20MAR16 SWPC49558
Fixed Income	0	1000000	CENTEX BP GOLDMAN 20JUN16 SWPC77716
Fixed Income	-12,107	-1000000	CENTEX BP GOLDMAN 20JUN16 SWPC77716
Fixed Income	-5,497	-2300000	DJ CDX HVOL5 -8.5 WACHOVIA 20/DEC/10 SWPC47297
Fixed Income	0	2300000	DJ CDX HVOL5 -8.5 WACHOVIA 20/DEC/10 SWPC47297
Fixed Income	34,003	1700000	FORD MTR 4.70 20/06/2007 JPM SWPC24866
Fixed Income	-599	-1200000	FORD MTR CRDT SP 1.30 20/09/06 BEAR SWPC29295
Fixed Income	0	1200000	FORD MTR CRDT SP 1.30 20/09/06 BEAR SWPC29295
Fixed Income	0	1800000	FORD MTR CRDT SP 2.4 20/09/07 MS SWPC29691
Fixed Income	-9,036	-1800000	FORD MTR CRDT SP 2.4 20/09/07 MS SWPC29691
Fixed Income	-6,024	-1200000	FORD MTR CRDT SP 2.40 20/09/07 GOLDMAN SWPC29253
Fixed Income	0	1200000	FORD MTR CRDT SP 2.40 20/09/07 GOLDMAN SWPC29253
Fixed Income	-7,753	-1300000	FORD MTR CRDT SP BES 2.32 20/08/10 BEAR SWPC29154
Fixed Income	0	1300000	FORD MTR CRDT SP BES 2.32 BEAR SWPC2915408-20-2010
Fixed Income	26,625	1300000	FORD MTR SP 4.75 20/06/07 LEHMAN SWPC24874
Fixed Income	10,896	1000000	FORD SP CRED DEF -3.75 20/06/07 MORGAN SWPC23348
Fixed Income	7,063	1000000	FORD SP CRED DEF 3.35 20/06/2007 UBS SWPC23421
Fixed Income	0	-1200000	GAZPROM SP LEHMAN 20/JUN/11 SWPC77732
Fixed Income	2,576	1200000	GAZPROM SP LEHMAN 20/JUN/11 SWPC77732
Fixed Income	8,995	4500000	GMAC SP BEAR STEARNS 20DEC06 SWPCN0036
Fixed Income	0	-4500000	GMAC SP BEAR STEARNS 20DEC06 SWPCN0036
Fixed Income	6,889	500000	GMAC SP CDS SWAP 20/JUN/06 BEAR SWPC47610
Fixed Income	0	-500000	GMAC SP CDS SWAP 20/JUN/06 BEAR SWPC47610
Fixed Income	19,415	2700000	GMAC SP CRED DEF 2.8 20/06/2006 JPM SWPC23199
Fixed Income	21,603	2900000	GMAC SP CRED DEF 2.90 20/06/06 JPM SWPC23058
Fixed Income	7,449	1000000	GMAC SP CRED DEF 2.90 20/06/06 JPM SWPC23058
Fixed Income	34,095	2200000	GMAC SP CRED DEF 3.55 20/06/2007 BEAR SWPC23298
Fixed Income	419,875	10800000	IRS USD 5.0-3ML LEHMAN 20/DEC/13 SWP097785
Fixed Income	0	-10800000	IRS USD 5.0-3ML LEHMAN 20/DEC/13 SWP097785
Fixed Income	96,631	3700000	IRS USD P 5.0-3ML 20/12/11 LEHMAN SWP097603
Fixed Income	383,425	7000000	IRS USD P 5.0-3ML 20/12/16 GOLDMAN SWP097322
Fixed Income	514,885	9400000	IRS USD P 5.0-3ML 20/12/16 GOLDMAN SWP097322
Fixed Income	152,939	13700000	IRS USD P 5.0-3ML 20/DEC/08 MORGAN SWP097991
Fixed Income	82,163	1500000	IRS USD P 5.0-3ML BARCLAYS 20/DEC/16 SWP079965
Fixed Income	366,993	6700000	IRS USD P 5.0-3ML BOA 20/DEC/16 SWP097298
Fixed Income	579,272	14900000	IRS USD P 5.0-3ML DEUTSCHE 20/DEC/13 SWP097751
Fixed Income	3,802,200	97800000	IRS USD P 5.0-3ML GOLDMAN 20/DEC/13 SWP097769
Fixed Income	85,530	2200000	IRS USD P 5.0-3ML GOLDMAN 20/DEC/13 SWP097769
Fixed Income	136,938	2500000	IRS USD P 5.0-3ML JP MORGAN 20/DEC/16 SWP050214
Fixed Income	1,172,590	14900000	IRS USD P 5.0-3ML LEHMAN 21/JUN/21 SWP091234
Fixed Income	0	-3700000	IRS USD P 5.0-3ML 20/12/11 LEHMAN SWP097603
Fixed Income	0	-7000000	IRS USD P 5.0-3ML 20/12/16 GOLDMAN SWP097322
Fixed Income	0	-9400000	IRS USD P 5.0-3ML 20/12/16 GOLDMAN SWP097322
Fixed Income	0	-13700000	IRS USD P 5.0-3ML 20/DEC/08 MORGAN SWP097991
Fixed Income	0	-1500000	IRS USD P 5.0-3ML BARCLAYS 20/DEC/16 SWP079965
Fixed Income	0	-6700000	IRS USD P 5.0-3ML BOA 20/DEC/16 SWP097298
Fixed Income	0	-14900000	IRS USD P 5.0-3ML DEUTSCHE 20/DEC/13 SWP097751
Fixed Income	0	-97800000	IRS USD P 5.0-3ML GOLDMAN 20/DEC/13 SWP097769
Fixed Income	0	-2200000	IRS USD P 5.0-3ML GOLDMAN 20/DEC/13 SWP097769
Fixed Income	0	-2500000	IRS USD P 5.0-3ML JP MORGAN 20/DEC/16 SWP050214
Fixed Income	0	-14900000	IRS USD P 5.0-3ML LEHMAN 21/JUN/21 SWP091234
Fixed Income	82,163	1500000	IRS USD P 5.0-3ML WACHOVIA 20/DEC/16 SWP002066
Fixed Income	0	-1500000	IRS USD P 5.0-3ML WACHOVIA 20/DEC/16 SWP002066
Fixed Income	-1,947,455	-17400000	IRS USD R 3ML - 5 20DEC36 LEHMAN SWP098197
Fixed Income	0	17400000	IRS USD R 3ML - 5.0 20DEC36 LEHMAN SWP098197
Fixed Income	-122,747	-4700000	IRS USD R 3ML-5 20/12/11 RBS SWP097629
Fixed Income	-244,478	-21900000	IRS USD R 3ML-5 20/DEC/08 BARCLAYS SWP097983
Fixed Income	-1,757,186	-15700000	IRS USD R 3ML-5 20DEC36 CITIBANK SWP098262
Fixed Income	-1,446,060	-26400000	IRS USD R 3ML-5 BOA 20/DEC/16 SWP097314
Fixed Income	-330,506	-11900000	IRS USD R 3ML-5 LEHMAN 20/DEC/11 SWP083397
Fixed Income	-368,971	-64700000	IRS USD R 3ML-5 UBS 15/DEC/07 SWP047541
Fixed Income	0	4700000	IRS USD R 3ML-5.0 20/12/11 RBS SWP097629
Fixed Income	0	21900000	IRS USD R 3ML-5.0 20/DEC/08 BARCLAYS SWP097983
Fixed Income	0	26400000	IRS USD R 3ML-5.0 BOA 20/DEC/16 SWP097314
Fixed Income	0	11900000	IRS USD R 3ML-5.0 LEHMAN 20/DEC/11 SWP083397
Fixed Income	0	64700000	IRS USD R 3ML-5.0 UBS 15/DEC/07 SWP047541
Fixed Income	0	15700000	IRS USD R 3ML-5.0 20DEC36 CITIBANK SWP098262
Fixed Income	-8,058	-2800000	MERCK + CO BP GOLDMAN 20MAR15 SWPC75702
Fixed Income	0	2800000	MERCK + CO BP GOLDMAN 20MAR15 SWPC75702
Fixed Income	0	100000	MEX SP JP MORGAN 20MAY16 SWPC46612
Fixed Income	-1,131	-100000	MEX SP JP MORGAN 20MAY16 SWPC46612

Asset Category	Market Value	Share/Par Value	Asset Description
Fixed Income	0	-1400000	OMNICOM GROUP BP CITIBANK 20/JUN/16 SWPC77773
Fixed Income	1,908	1400000	OMNICOM GROUP BP CITIBANK 20/JUN/16 SWPC77773
Fixed Income	6,691	2050000	TECO ENERGY BB CITIBANK 20JUN10
Fixed Income	0	-2050000	TECO ENERGY BB CITIBANK 20JUN10
Fixed Income	11,424	3500000	TECO ENERGY BP CITIBANK 20JUN2010 SWPC75611
Fixed Income	0	-3500000	TECO ENERGY BP CITIBANK 20JUN2010 SWPC75611
Fixed Income	-2,511,243	-18	FUT SEP 06 EURX EUR-BOBL
Fixed Income	-4,045,892	-29	FUT SEP 06 EURX EUR-BOBL
Fixed Income	-253,356,533	-1816	FUT SEP 06 EURX EUR-BOBL
Fixed Income	71,072,793	482	FUT SEP 06 EURX EUR-BUND
Fixed Income	1,769,447	12	FUT SEP 06 EURX EUR-BUND
Fixed Income	-71,401,828	-62	FUT SEP 06 TSE 10Y JGB
Fixed Income	-49,924,234	0	&&&BOND FUTURES OFFSET - LONG
Fixed Income	34,744,500	0	&&&BOND FUTURES OFFSET - SHORT
Fixed Income	40,225,031	389	FUT SEP 06 5 YR T NOTE
Fixed Income	-14,166,656	-137	FUT SEP 06 5 YR T NOTE
Fixed Income	10,133,813	98	FUT SEP 06 5 YR T NOTE
Fixed Income	-12,925,781	-125	FUT SEP 06 5 YR T NOTE
Fixed Income	-8,169,094	-79	FUT SEP 06 5 YR T NOTE
Fixed Income	-13,856,438	-134	FUT SEP 06 5 YR T NOTE
Fixed Income	-99,565,594	-491	FUT SEP 06 US 2YR T-NOTE
Fixed Income	18,245,531	174	US 10YR NT 09-20-2006
Fixed Income	1,887,469	18	US 10YR NT 09-20-2006
Fixed Income	-12,478,266	-119	US 10YR NT 09-20-2006
Fixed Income	-9,751,922	-93	US 10YR NT 09-20-2006
Fixed Income	-23,173,922	-221	US 10YR NT 09-20-2006
Fixed Income	32,636,813	306	US LONG BD 09-20-2006
Fixed Income	49,061,875	460	US LONG BD 09-20-2006
Fixed Income	5,119,500	48	US LONG BD 09-20-2006
Fixed Income	-20,264,688	-190	US LONG BD 09-20-2006
Fixed Income	5,226,156	49	US LONG BD 09-20-2006
Fixed Income	1,676,137	1700000	RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 3&4 CPN 10-03-2006
Fixed Income	1,370,552	8400000	CR SUISSE INTERNATIONAL ZCP 16/01/2007
<b>TOTAL</b>	<b><u>3,816,079,807</u></b>		

**Real Estate Investments**

Real Estate	131,407,427	1103633.59	CF RREEF AMERICA REIT II
Real Estate	156,426	100	CF RREEF FUND WEST VI
Real Estate	6,073	10	CF RREEF WEST V
CAFR rounding	-1		
<b>TOTAL</b>	<b><u>131,569,925</u></b>		

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**Self-Managed Plan Asset Allocation**  
**June 30, 2006**

	<u>U.S. Stocks</u>	<u>Non-U.S. Stocks</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Total</u>
<b>Fidelity Funds</b>					
Fidelity Managed Income Portfolio			6,387,336		6,387,336
Fidelity U.S. Bond Index			5,694,931		5,694,931
PIMCO Total Return			4,229,910		4,229,910
Fidelity Four In One Index				1,890,442	1,890,442
Fidelity Puritan				70,698,115	70,698,115
Ariel Fund	8,483,318				8,483,318
Fidelity Growth Company	17,789,743				17,789,743
Spartan Extended Market Index	5,331,120				5,331,120
Fidelity Contrafund	20,087,968				20,087,968
Fidelity Growth and Income Portfolio	13,290,513				13,290,513
Fidelity Low Priced Stock Fund	14,607,869				14,607,869
Spartan Total Market Index	1,956,566				1,956,566
Spartan U.S. Equity Index	27,291,865				27,291,865
Fidelity Diversified International		12,510,746			12,510,746
Spartan International Index		1,524,507			1,524,507
Fidelity Worldwide		9,205,022			9,205,022
Fidelity Freedom 2000				6,140	6,140
Fidelity Freedom 2005				27,772	27,772
Fidelity Freedom 2010				123,598	123,598
Fidelity Freedom 2015				253,087	253,087
Fidelity Freedom 2020				395,014	395,014
Fidelity Freedom 2025				554,230	554,230
Fidelity Freedom 2030				556,915	556,915
Fidelity Freedom 2035				584,345	584,345
Fidelity Freedom 2040				475,022	475,022
Fidelity Freedom Income				37,667	37,667
<b>Fidelity Total</b>	<b>108,838,962</b>	<b>23,240,275</b>	<b>16,312,176</b>	<b>75,602,348</b>	<b>223,993,761</b> 55.3%
<b>TIAA-CREF Funds</b>					
CREF Money Market Account			8,926,382		8,926,382
TIAA Traditional Annuity			28,132,853		28,132,853
CREF Bond Market Account			13,225,814		13,225,814
CREF Inflation Linked Bond Account			6,427,114		6,427,114
CREF Social Choice Account				15,951,327	15,951,327
CREF Equity Index Account	21,822,541				21,822,541
CREF Growth Account	199,440				199,440
CREF Stock Account	45,807,856				45,807,856
CREF Global Equities Account		16,847,686			16,847,686
TIAA-CREF Large-Cap Growth Index	23,998,004				23,998,004
<b>TIAA-CREF Total</b>	<b>91,827,841</b>	<b>16,847,686</b>	<b>56,712,163</b>	<b>15,951,327</b>	<b>181,339,017</b> 44.7%
<b>GRAND TOTALS</b>	<b>\$200,666,803</b> 49.5%	<b>\$40,087,961</b> 9.9%	<b>\$73,024,339</b> 18.0%	<b>\$91,553,675</b> 22.6%	<b>\$405,332,778</b> 100.0%
<b>SMP Forfeiture/Disability Reserves (2)</b>					<b>36,588,902</b>
<b>Total SMP Investments</b>					<b>441,921,680</b>

1. Fidelity Puritan is the default fund for members who have selected the Self-Managed Plan, but have not yet selected individual mutual/variable annuity funds.
2. These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.