

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Fixed Income	CUSIP 001957BD0	AT&T CORPUSD SR NT	5,750,000	4,913,223	7,027,938
Fixed Income	CUSIP 001957BC2	AT&T CORPUSD SR NT	534,000	531,616	578,792
Fixed Income	CUSIP 026609AM9	AMERICAN HOME PRODS CORPNT	1,000,000	998,250	1,063,350
Fixed Income	CUSIP 00184AAC9	AOL TIME WARNER INC	4,900,000	5,122,439	5,412,883
Fixed Income	CUSIP 00184AAG0	AOL TIME WARNER INCAOL TIME	3,950,000	4,208,970	4,411,123
Fixed Income	CUSIP 056335AA0	BAC CAPITAL TRUST XI	1,075,000	1,073,613	1,134,093
Fixed Income	CUSIP 066048AA7	BANKAMERICA CAP IISEMI	2,500,000	2,523,594	2,607,275
Fixed Income	CUSIP 06423KAA9	BANK ONE CAP IIIPFD	2,250,000	2,243,588	2,944,485
Fixed Income	CUSIP 05567YAA7	BNSF RY CO 2005-4 PASS THRU	650,000	617,393	604,815
Fixed Income	CUSIP 10112RAB0	BOSTON PPTYS LTD	2,375,000	2,521,713	2,465,274
Fixed Income	CUSIP 10112RAE4	BOSTON PPTYS LTD	2,000,000	1,877,520	1,908,220
Fixed Income	CUSIP 12189PAG7	BURLINGTON NORTHN SANTA FE	1,000,000	1,022,947	1,037,811
Fixed Income	CUSIP 126410LK3	CSX TRANSN INCNT	966,000	1,240,141	1,302,796
Fixed Income	CUSIP 125509AH2	CIGNA CORP DEB	3,250,000	2,963,167	3,628,950
Fixed Income	CUSIP 125509BG3	CIGNA CORP	925,000	1,020,674	957,431
Fixed Income	CUSIP 17303NAA5	CITICORP CAP II	2,500,000	2,590,706	2,614,100
Fixed Income	CUSIP 20030NAE1	COMCAST CORP NEWNT	2,900,000	2,882,760	2,824,165
Fixed Income	CUSIP 20030NAJ0	COMCST CORP NEW	1,600,000	1,592,255	1,599,552
Fixed Income	CUSIP 20030NAP6	COMCAST CORP NEWNT	1,300,000	1,296,867	1,356,992
Fixed Income	CUSIP 20030NAL5	COMCAST CORP NEWGTD NT	875,000	873,793	875,403
Fixed Income	CUSIP 20986NAA3	CONSOLIDATED RAIL CORP	4,500,000	2,080,505	2,195,461
Fixed Income	CUSIP 224044BH9	COX COMMUNICATIONS INC	3,425,000	3,368,260	3,300,399
Fixed Income	CUSIP 224044BM8	COX COMMUNICATIONS INC	900,000	913,986	869,355
Fixed Income	CUSIP 254067AA9	DILLARD DEPT STORES INCNTS	1,900,000	1,480,081	1,900,000
Fixed Income	CUSIP 254063AW0	DILLARD DEPT STORES	1,196,000	1,149,655	1,154,140
Fixed Income	CUSIP 260543BJ1	DOW CHEMICAL CO 7.375	1,900,000	2,130,509	2,218,706
Fixed Income	CUSIP 260546AA4	DOW CHEM PASS THRU TR	2,100,000	2,011,872	2,021,460
Fixed Income	CUSIP 285661AD6	ELECTRONIC DATA SYS CORP	1,850,000	1,762,054	1,876,696
Fixed Income	CUSIP 268766BW1	EOP OPER LTD PARTNERSHIPNT	4,200,000	4,550,280	4,409,622
Fixed Income	CUSIP 268766BZ4	EOP OPER LTD PARTNERSHIPGTD	2,200,000	2,115,161	2,080,958
Fixed Income	CUSIP 312908MG8	FEDERAL HOME LOAN	9,980,000	108,537	105,029
Fixed Income	CUSIP 31359SR69	FEDERAL NATL MTG ASSN	5,000,000	932,663	939,018
Fixed Income	CUSIP 31359S6X3	FEDERAL NATL MTG ASSN	8,000,000	1,429,216	1,435,117
Fixed Income	CUSIP 31359DMP5	FEDERAL NATL MTG ASSN GTD	5,730,000	3,702,005	3,963,886
Fixed Income	CUSIP 31392GEK7	FEDERAL NATL MTG ASSN	4,000,000	1,164,289	1,134,554
Fixed Income	CUSIP 31393XFT9	FEDERAL NATL MTG ASSN	7,329,330	3,167,436	3,150,571
Fixed Income	CUSIP 31392JAA7	FEDERAL NATL MTG ASSN	7,600,000	2,004,962	1,932,630
Fixed Income	CUSIP 31392DF49	FEDERAL NATL MTG ASSN	4,000,000	1,056,016	1,032,945
Fixed Income	CUSIP 31340LR58	FED'L HOME LOAN MTGE CORP	4,600,000	9,726	10,645
Fixed Income	CUSIP 31340LZH3	FED'L HOME LOAN MTGE CORP	4,950,000	612	642
Fixed Income	CUSIP 31392AJW9	FEDERAL NATL MTG ASSN	12,690,000	2,457,546	2,384,390
Fixed Income	CUSIP 31340PRJ9	FED'L HOME LOAN MTGE CORP	4,990,626	21,095	23,048
Fixed Income	CUSIP 31392MEM0	FEDERAL HOME LN MTG	7,500,000	1,432,464	1,419,628
Fixed Income	CUSIP 31283JH20	FED'L HOME LOAN MTGE CORP	14,749,150	332,957	335,167
Fixed Income	CUSIP 31392BMM5	FEDERAL NATL MTG ASSN	4,000,000	932,259	938,284
Fixed Income	CUSIP 31294JK23	FED'L HOME LOAN MTGE CORP	5,643,329	171,664	172,526
Fixed Income	CUSIP 31294JLE6	FED'L HOME LOAN MTGE CORP	353,108	7,036	7,082
Fixed Income	CUSIP 31362TBY8	FEDERAL NAT'L MTGE ASSN	17,000,000	47,535	47,810
Fixed Income	CUSIP 31360AS80	FEDERAL NAT'L MTGE ASSN	9,296,678	4,664	5,017
Fixed Income	CUSIP 313634ZL4	FEDERAL NAT'L MTGE ASSN	20,000,000	74,731	72,512
Fixed Income	CUSIP 313615JL1	FEDERAL NAT'L MTGE ASSN	16,902,000	130,166	128,887
Fixed Income	CUSIP 31360CAG7	FEDERAL NAT'L MTGE ASSN	8,100,000	8,637	9,049
Fixed Income	CUSIP 313608CR0	FEDERAL NAT'L MTGE ASSN	2,250,000	2,024	2,096
Fixed Income	CUSIP 3136054B0	FEDERAL NAT'L MTGE ASSN	26,750,321	2,785	2,680
Fixed Income	CUSIP 31365DE76	FEDERAL NAT'L MTGE ASSN	6,500,000	40,214	38,948
Fixed Income	CUSIP 31365DGC3	FEDERAL NAT'L MTGE ASSN	21,300,000	121,666	118,339
Fixed Income	CUSIP 335811AA3	FIRST NATIONWIDE BK SAN	3,000,000	3,235,716	3,000,000
Fixed Income	CUSIP 345397TY9	FORD MTR CR CO	1,750,000	1,924,510	1,650,390
Fixed Income	CUSIP 345397TS2	FORD MTR CR CO	5,950,000	5,523,517	5,710,989
Fixed Income	CUSIP 345397SG9	FORD MOTOR CREDIT CO	6,000,000	5,207,520	5,712,120
Fixed Income	CUSIP 370425RX0	GENERAL MTRS ACCEP CORP	9,220,000	8,257,809	9,171,134
Fixed Income	CUSIP 428236AF0	HEWLETT PACKARD COHEWLETT	3,000,000	2,994,000	3,002,760
Fixed Income	CUSIP 404280AG4	HSBC HLDGS PLCSUB NT	1,000,000	998,560	1,061,563
Fixed Income	CUSIP 404119AR0	HCA INCHCA-HEALTHCARE CONT	4,500,000	4,480,650	3,600,000
Fixed Income	CUSIP 48632HAA5	KAUPTHING BK HF MEDIUM TERM	3,200,000	3,183,104	3,363,776
Fixed Income	CUSIP 505861AB0	LAFARGE S ANT	1,350,000	1,344,438	1,394,901
Fixed Income	CUSIP 530715AD3	LIBERTY MEDIA CORPSR NT DTD	1,700,000	1,672,648	1,727,880
Fixed Income	CUSIP 530715AL5	LIBERTY MEDIA CORPSR	2,600,000	1,543,750	1,618,500
Fixed Income	CUSIP 577778BL6	MAY DEPT STORES CODEB DTD	250,000	317,190	308,210
Fixed Income	CUSIP 577778BM4	MAY DEPT STORES CONT DTD	3,645,000	4,369,755	4,294,721

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Fixed Income	CUSIP 577778BN2	MAY DEPT STORES CONT DTD	1,150,000	1,173,109	1,255,869
Fixed Income	CUSIP 577778CE1	MAY DEPT STORES COSR NT DTD	700,000	693,700	696,409
Fixed Income	CUSIP 655855FA7	NORFOLK SOUTHN RY CO VANT	1,334,000	1,712,576	1,814,333
Fixed Income	CUSIP 755111AJ0	RAYTHEON CODEB	2,000,000	2,000,588	2,189,120
Fixed Income	CUSIP 786429AQ3	SAFECO CORPSR NT	2,500,000	2,485,375	2,474,100
Fixed Income	CUSIP 792860AD0	ST PAUL COS INCSR NT	2,400,000	2,388,384	2,613,888
Fixed Income	CUSIP 792860AH1	ST PAUL COS INC	650,000	613,919	641,589
Fixed Income	CUSIP 83162CHN6	SMALL BUSINESS ADMIN GTD	3,500,000	933,389	958,343
Fixed Income	CUSIP 83162CJM6	SMALL BUSINESS ADMIN GTD	2,750,000	991,143	1,004,783
Fixed Income	CUSIP 83162CJC8	SMALL BUSINESS ADMIN GTD	3,500,000	1,227,774	1,276,003
Fixed Income	CUSIP 83162CHW6	SMALL BUSINESS ADMIN GTD	3,500,000	1,268,473	1,308,113
Fixed Income	CUSIP 83162CLT8	SMALL BUSINESS ADMIN GTD	3,625,000	2,274,002	2,196,115
Fixed Income	CUSIP 83162CQH9	SMALL BUSINESS ADMIN GTD	3,090,000	3,090,000	3,176,906
Fixed Income	CUSIP 83162CPV9	SMALL BUSINESS ADMIN GTD	4,000,000	3,923,345	3,882,886
Fixed Income	CUSIP 907833AG2	UNION PAC RR CO	7,500,000	5,574,903	5,850,136
Fixed Income	CUSIP 9128275N8	U S TREASURY NOTES	22,000,000	23,792,422	22,803,440
Fixed Income	CUSIP 9128277B2	UNITED STATES TREAS NTS	11,000,000	11,551,719	11,211,860
Fixed Income	CUSIP 912828AN0	U S TREAS NTSCUSIP 912828ANO	4,000,000	4,019,063	3,918,750
Fixed Income	CUSIP 912828BV1	UNITED STATES TREAS NTS	9,000,000	8,667,598	8,728,594
Fixed Income	CUSIP 912828BQ2	UNITED STATES TREAS NTS	8,500,000	8,181,250	8,277,555
Fixed Income	CUSIP 912828DL1	UNITED STATES TREAS NTSDTD	11,000,000	10,441,836	10,622,260
Fixed Income	CUSIP 912828DS6	UNITED STATES TREAS NTSDTD	4,000,000	3,966,563	3,968,440
Fixed Income	CUSIP 903192AA0	UNUM CORPORATION	1,000,000	939,144	967,969
Fixed Income	CUSIP 91529YAC0	UNUMPROVIDENT CORPSR NT	847,000	836,645	903,630
Fixed Income	CUSIP 91529YAD8	UNUMPROVIDENT CORPSR DEB	2,375,000	2,081,360	2,469,715
Fixed Income	CUSIP 94973VAK3	WELLPOINT INC	4,550,000	4,376,930	4,458,090
Fixed Income	CUSIP 983024AE0	WYETH	4,450,000	4,481,667	4,458,411
Fixed Income	CUSIP 984121BN2	XEROX CORPSR NT	4,200,000	4,295,006	4,326,000
Fixed Income	CUSIP 36225AAW0	GOV'T NAT'L MTGE ASSN POOL #	22,500,000	667,204	666,440
Fixed Income	CUSIP 3128QPE65	FED'L HOME LOAN MTGE CORP	10,845,000	10,103,471	10,197,988
Fixed Income	CUSIP 3128GUGD8	FED'L HOME LOAN MTGE CORP	16,834,856	1,819,813	1,758,671
Fixed Income	CUSIP 31294JW61	FED'L HOME LOAN MTGE CORP	10,500,000	1,027,901	1,014,732
Fixed Income	CUSIP 31283K2E7	FED'L HOME LOAN MTGE CORP	10,105,256	6,569,439	6,408,172
Fixed Income	CUSIP 31294JLY2	FED'L HOME LOAN MTGE CORP	3,338,089	58,965	59,096
Fixed Income	CUSIP 31280C2S7	FED'L HOME LOAN MTGE CORP	1,644,815	18,840	18,955
Fixed Income	CUSIP 31335PEF8	FED'L HOME LOAN MTGE CORP	5,154,217	808,837	816,476
Fixed Income	CUSIP 31283KR67	FED'L HOME LOAN MTGE CORP	9,120,000	2,258,183	2,206,850
Fixed Income	CUSIP 31294JV21	FED'L HOME LOAN MTGE CORP	30,000,000	4,037,104	3,877,705
Fixed Income	CUSIP 31294KCL7	FED'L HOME LOAN MTGE CORP	15,000,000	1,230,856	1,199,379
Fixed Income	CUSIP 31283H6C4	FED'L HOME LOAN MTGE CORP	18,810,000	11,235,285	11,258,567
Fixed Income	CUSIP 31283KMQ8	FED'L HOME LOAN MTGE CORP	40,000,000	4,521,133	4,340,712
Fixed Income	CUSIP 31336WAD1	FED'L HOME LOAN MTGE CORP	7,815,085	6,597,750	6,536,064
Fixed Income	CUSIP 312965PD2	FED'L HOME LOAN MTGE CORP	6,836,853	2,070,886	1,964,121
Fixed Income	CUSIP 31385W6T1	FEDERAL NAT'L MTGE ASSN	8,000,000	2,087,046	2,002,149
Fixed Income	CUSIP 31385WYS2	FEDERAL NAT'L MTGE ASSN	1,500,000	1,237,431	1,222,593
Fixed Income	CUSIP 31402DRN2	FEDERAL NAT'L MTGE ASSN	9,000,000	5,315,981	5,135,577
Fixed Income	CUSIP 31381JJ78	FEDERAL NAT'L MTGE ASSN	1,000,000	976,824	997,326
Fixed Income	CUSIP 31385JQ68	FEDERAL NAT'L MTGE ASSN	8,000,000	1,536,299	1,485,778
Fixed Income	CUSIP 31385WTW9	FEDERAL NAT'L MTGE ASSN	13,000,000	2,263,430	2,197,847
Fixed Income	CUSIP 31385H2U5	FEDERAL NAT'L MTGE ASSN	1,330,000	969,220	960,254
Fixed Income	CUSIP 31402RAQ2	FEDERAL NAT'L MTGE ASSN	8,880,000	5,535,212	5,506,787
Fixed Income	CUSIP 31402C4H2	FEDERAL NAT'L MTGE ASSN	15,070,000	8,466,607	8,649,320
Fixed Income	CUSIP 31403DKZ1	FEDERAL NAT'L MTGE ASSN	8,474,772	7,794,308	7,928,503
Fixed Income	CUSIP 31402RST7	FEDERAL NAT'L MTGE ASSN	6,000,000	4,877,798	4,790,647
Fixed Income	CUSIP 31402CTT9	FEDERAL NAT'L MTGE ASSN	8,545,000	3,209,740	3,221,280
Fixed Income	CUSIP 31374S6A4	FEDERAL NAT'L MTGE ASSN	5,700,000	376,457	364,477
Fixed Income	CUSIP 31404NLA2	FEDERAL NAT'L MTGE ASSN	1,615,000	1,121,216	1,125,834
Fixed Income	CUSIP 31387H3W8	FEDERAL NAT'L MTGE ASSN	8,032,732	738,769	722,073
Fixed Income	CUSIP 31374GNE3	FEDERAL NAT'L MTGE ASSN	4,000,000	787,723	801,601
Fixed Income	CUSIP 31384WJF8	FEDERAL NAT'L MTGE ASSN	2,575,000	1,883,683	1,760,091
Fixed Income	CUSIP 31402DFT2	FEDERAL NAT'L MTGE ASSN	7,470,683	4,014,063	3,896,080
Fixed Income	CUSIP 31385JLF3	FEDERAL NAT'L MTGE ASSN	35,000,000	5,754,196	5,584,627
Fixed Income	CUSIP 31403DKQ1	FEDERAL NAT'L MTGE ASSN	10,064,033	9,079,899	9,113,026
Fixed Income	CUSIP 31402CTN2	FEDERAL NAT'L MTGE ASSN	20,000,000	8,213,169	7,892,285
Fixed Income	CUSIP 31407FL24	FEDERAL NAT'L MTGE ASSN	11,665,000	10,368,449	10,496,220
Fixed Income	CUSIP 31403DA66	FEDERAL NAT'L MTGE ASSN	2,895,000	2,600,234	2,594,693
Fixed Income	CUSIP 31402RDG1	FEDERAL NAT'L MTGE ASSN	22,215,000	14,588,731	14,515,706
Fixed Income	CUSIP 31385JD21	FEDERAL NAT'L MTGE ASSN	22,010,000	3,703,751	3,596,550
Fixed Income	CUSIP 31385JQP6	FEDERAL NAT'L MTGE ASSN	8,000,000	1,537,963	1,489,007
Fixed Income	CUSIP 31404AQZ0	FEDERAL NAT'L MTGE ASSN	6,335,000	4,295,115	4,364,268

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Fixed Income	CUSIP 31385HQL9	FEDERAL NAT'L MTGE ASSN	3,400,000	1,874,312	1,745,206
Fixed Income	CUSIP 31402CUT7	FEDERAL NAT'L MTGE ASSN	6,735,000	2,829,138	2,733,737
Fixed Income	CUSIP 31402C3Z3	FEDERAL NAT'L MTGE ASSN	5,250,000	2,460,328	2,372,778
Fixed Income	CUSIP 31402DDK3	FEDERAL NAT'L MTGE ASSN	6,000,000	3,082,879	3,015,229
Fixed Income	CUSIP S99990700	COLLECTIVE SHORT TERM	16,406,079	16,406,079	16,406,079
Large Cap Growth	CUSIP S99990700	COLLECTIVE SHORT TERM	105,041	105,041	105,041
Large Cap Growth	CUSIP 018490102	ALLERGAN INC COM	37,000	3,675,764	4,166,570
Large Cap Growth	CUSIP 037604105	APOLLO GROUP INC CL A	65,000	2,895,523	3,200,600
Large Cap Growth	CUSIP 167760107	CHICAGO MERCANTILE	8,000	3,747,421	3,826,000
Large Cap Growth	CUSIP 278642103	EBAY INC	185,000	4,559,191	5,246,600
Large Cap Growth	CUSIP 302130109	EXPEDITORS INTL WASH INC COM	90,000	3,634,677	4,012,200
Large Cap Growth	CUSIP 319963104	FIRST DATA CORP COM	100,000	4,332,320	4,200,000
Large Cap Growth	CUSIP 368710406	GENENTECH INCCOM NEW	60,000	4,763,712	4,962,000
Large Cap Growth	CUSIP 38259P508	GOOGLE INCCL A	10,500	3,701,916	4,219,950
Large Cap Growth	CUSIP 459902102	INTERNATIONAL GAME	95,000	3,453,282	3,942,500
Large Cap Growth	CUSIP 461202103	INTUIT INC COM	115,000	3,527,855	3,690,350
Large Cap Growth	CUSIP 552953101	MGM MIRAGE	90,000	3,231,414	3,554,100
Large Cap Growth	CUSIP 615369105	MOODYS CORP	55,000	3,188,906	3,595,900
Large Cap Growth	CUSIP 63936L100	NAVTEQ CORPCOM	58,500	1,531,050	1,527,435
Large Cap Growth	CUSIP 704326107	PAYCHEX INC COM	95,000	3,279,980	3,500,750
Large Cap Growth	CUSIP 74005P104	PRAXAIR INC	65,000	3,520,426	3,845,400
Large Cap Growth	CUSIP 742718109	PROCTER & GAMBLE CO COM	60,000	3,471,956	3,718,800
Large Cap Growth	CUSIP 747525103	QUALCOMM INC	160,000	5,478,613	5,816,000
Large Cap Growth	CUSIP 80004C101	SANDISK CORP COM	75,000	3,274,244	4,015,500
Large Cap Growth	CUSIP G7945J104	SEAGATE TECHNOLOGY	185,000	3,756,799	4,271,650
Large Cap Growth	CUSIP 855030102	STAPLES INC COM	185,000	4,424,672	4,501,050
Large Cap Growth	CUSIP 91324P102	UNITED HEALTH GROUP INC	95,000	5,325,565	4,674,000
Large Cap Growth	CUSIP 911312106	UNITED PARCEL SVC INC CL B	68,000	4,611,112	4,891,920
Large Cap Growth	CUSIP 931142103	WAL MART STORES INC	75,000	3,719,114	3,699,000
Large Cap Growth	CUSIP 931422109	WALGREEN COMPANY COMMON	85,000	4,177,810	3,773,150
Large Cap Growth	CUSIP 948626106	WEIGHT WATCHERS INTL INC	65,000	2,659,378	2,882,100
Large Cap Growth	CUSIP 983759101	XM SATELLITE RADIO HLDGS	111,900	1,233,127	1,442,391
Large Cap Growth	CUSIP 98956P102	ZIMMER HLDGS INCCOM	52,000	3,488,529	3,510,000
Large Cap Growth	CUSIP S99990700	COLLECTIVE SHORT TERM	1,835,128	1,835,128	1,835,128
Large Cap Growth	CUSIP 002824100	ABBOTT LABORATORIES	20,720	997,811	1,006,163
Large Cap Growth	CUSIP 00971T101	AKAMAI TECHNOLOGIES INCCOM	23,613	892,663	1,180,414
Large Cap Growth	CUSIP 018581108	ALLIANCE DATA SYS CORP	9,091	440,115	501,732
Large Cap Growth	CUSIP 02553E106	AMERICAN EAGLE OUTFITTERS	23,200	1,014,626	1,016,856
Large Cap Growth	CUSIP 037833100	APPLE COMPUTER INC COM	32,661	1,737,453	2,515,877
Large Cap Growth	CUSIP 039483102	ARCHER DANIELS MIDLAND CO	25,186	1,027,692	954,046
Large Cap Growth	CUSIP 073325102	BEA SYS INCCOM	69,600	997,761	1,057,920
Large Cap Growth	CUSIP 071813109	BAXTER INTL INC COM	26,800	1,194,427	1,218,328
Large Cap Growth	CUSIP 086516101	BEST BUY INC COM	17,125	904,498	917,215
Large Cap Growth	CUSIP 09247X101	BLACKROCK INC	7,215	919,082	1,075,035
Large Cap Growth	CUSIP 12497T101	CB RICHARD ELLIS GROUP INCCL	49,243	1,017,055	1,211,378
Large Cap Growth	CUSIP 167760107	CHICAGO MERCANTILE	3,685	1,733,062	1,762,351
Large Cap Growth	CUSIP 171232101	CHUBB CORPORATION COM	20,223	979,038	1,050,787
Large Cap Growth	CUSIP 17275R102	CISCO SYS INC	45,558	870,069	1,047,834
Large Cap Growth	CUSIP 189754104	COACH INC	30,725	1,037,234	1,056,940
Large Cap Growth	CUSIP 192446102	COGNIZANT TECHNOLOGY	19,709	1,323,215	1,459,649
Large Cap Growth	CUSIP 219350105	CORNING INC COM	30,681	433,330	748,923
Large Cap Growth	CUSIP 126650100	CVS CORPCOM	24,659	519,590	792,047
Large Cap Growth	CUSIP 23918K108	DAVITA INCCOM	20,419	1,147,909	1,181,648
Large Cap Growth	CUSIP 291011104	EMERSON ELECTRIC COMPANY	11,796	949,664	989,213
Large Cap Growth	CUSIP 302130109	EXPEDITORS INTL WASH INC COM	24,719	1,005,123	1,101,973
Large Cap Growth	CUSIP 368710406	GENENTECH INCCOM NEW	22,673	1,800,127	1,875,057
Large Cap Growth	CUSIP 369604103	GENERAL ELECTRIC CO	47,749	1,692,871	1,685,540
Large Cap Growth	CUSIP 375558103	GILEAD SCIENCES INC	28,576	1,098,466	1,963,171
Large Cap Growth	CUSIP 38141G104	GOLDMAN SACHS GROUP	11,505	1,751,176	1,946,301
Large Cap Growth	CUSIP 38259P508	GOOGLE INCCL A	6,773	2,379,199	2,722,069
Large Cap Growth	CUSIP 406216101	HALLIBURTON COMPANY COM	29,996	996,812	853,386
Large Cap Growth	CUSIP 411310105	HANSEN NAT CORP	13,244	399,571	430,165
Large Cap Growth	CUSIP 416515104	HARTFORD FINL SVCS GROUP	12,712	1,035,146	1,102,766
Large Cap Growth	CUSIP 458140100	INTEL CORPORATION	51,575	1,068,335	1,060,898
Large Cap Growth	CUSIP 524908100	LEHMAN BROTHERS HLDGS INC	25,186	1,622,923	1,860,238
Large Cap Growth	CUSIP 580645109	MC GRAW-HILL COMPANIES INC	17,497	1,006,770	1,015,351
Large Cap Growth	CUSIP 58405U102	MEDCO HEALTH SOLUTIONS INC	24,460	1,498,282	1,470,291
Large Cap Growth	CUSIP 611742107	MONSTER WORLDWIDE INCCOM	20,548	804,162	743,632
Large Cap Growth	CUSIP 617446448	MORGAN STANLEY CO	25,275	1,832,260	1,842,800
Large Cap Growth	CUSIP 620076109	MOTOROLA INC COM	66,474	1,527,978	1,661,850

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Large Cap Growth	CUSIP 67066G104	NVIDIA CORPCOM	23,125	703,971	684,269
Large Cap Growth	CUSIP 637071101	NATIONAL OILWELL VARCO	16,965	1,083,127	993,301
Large Cap Growth	CUSIP 64120L104	NETWORK APPLIANCE INC	46,091	1,384,979	1,705,828
Large Cap Growth	CUSIP 65248E104	NEWS CORPCL A	80,816	1,524,080	1,588,034
Large Cap Growth	CUSIP 655664100	NORDSTROM INC	16,856	596,409	713,009
Large Cap Growth	CUSIP 665859104	NORTHERN TRUST CORP	11,895	673,807	695,025
Large Cap Growth	CUSIP 68389X105	ORACLE CORPORATION	118,009	1,682,419	2,093,480
Large Cap Growth	CUSIP 713448108	PEPSICO INC COM	39,868	1,887,610	2,601,786
Large Cap Growth	CUSIP 740189105	PRECISION CASTPARTS CORP CO	23,700	1,395,319	1,496,892
Large Cap Growth	CUSIP 74144T108	PRICE T ROWE GROUP INCPRICE	18,350	857,351	878,048
Large Cap Growth	CUSIP 742718109	PROCTER & GAMBLE CO COM	17,083	988,524	1,058,804
Large Cap Growth	CUSIP 747525103	QUALCOMM INC	47,061	1,637,489	1,710,667
Large Cap Growth	CUSIP 74834L100	QUEST DIAGNOSTICS INCCOM	12,517	774,690	765,540
Large Cap Growth	CUSIP 855030102	STAPLES INC COM	28,328	678,266	689,220
Large Cap Growth	CUSIP 85590A401	STARWOOD HOTELS &	12,002	636,061	686,394
Large Cap Growth	CUSIP 857477103	STATE ST CORP COM	16,681	1,025,992	1,040,894
Large Cap Growth	CUSIP 871503108	SYMANTEC CORP	52,425	1,104,213	1,115,604
Large Cap Growth	CUSIP 882508104	TEXAS INSTRS	31,074	968,548	1,033,211
Large Cap Growth	CUSIP 931142103	WAL MART STORES INC	18,730	928,787	923,764
Large Cap Growth	CUSIP 94973V107	WELLPOINT INC COM	21,484	1,618,768	1,655,342
Large Cap Value	CUSIP S99990700	COLLECTIVE SHORT TERM	153,253	153,253	153,253
Large Cap Value	CUSIP 007924103	AEGON N V	159,903	2,156,878	3,001,379
Large Cap Value	CUSIP 010199305	AKZO NOBEL N V ADR	55,400	2,052,275	3,406,546
Large Cap Value	CUSIP 013817101	ALCOA INCCOM	26,900	349,212	754,276
Large Cap Value	CUSIP 029066107	AMERICAN PWR CONVERSION	46,000	774,477	1,010,160
Large Cap Value	CUSIP 053499109	AVAYA INC	120,600	1,184,199	1,379,664
Large Cap Value	CUSIP 054303102	AVON PRODUCTS INC COM	46,500	1,298,746	1,425,690
Large Cap Value	CUSIP 057224107	BAKER HUGHES INC	46,600	1,256,299	3,178,120
Large Cap Value	CUSIP 075887109	BECTON DICKINSON AND	19,800	559,349	1,399,266
Large Cap Value	CUSIP 055921100	BMC SOFTWARE INC	45,000	664,334	1,224,900
Large Cap Value	CUSIP 110122108	BRISTOL MYERS SQUIBB CO COM	85,000	1,848,196	2,118,200
Large Cap Value	CUSIP 14040H105	CAPITAL ONE FINL CORP COM	50,000	1,635,243	3,933,000
Large Cap Value	CUSIP 14149Y108	CARDINAL HEALTH INC COM	89,600	4,851,731	5,890,304
Large Cap Value	CUSIP 151290889	CEMEX S A BSPONSOR ADR NEW	13,900	405,280	418,112
Large Cap Value	CUSIP 166764100	CHEVRON CORPORATIONCOM	83,617	2,562,465	5,423,399
Large Cap Value	CUSIP 171232101	CHUBB CORPORATION COM	54,400	1,449,342	2,826,624
Large Cap Value	CUSIP 172967101	CITIGROUP INCCOM	98,200	4,640,549	4,877,594
Large Cap Value	CUSIP 20030N101	COMCAST CORP NEW CL A	236,642	6,785,213	8,720,258
Large Cap Value	CUSIP 205363104	COMPUTER SCIENCES	60,000	2,163,018	2,947,200
Large Cap Value	CUSIP 205638109	COMPUWARE CORP	160,000	1,372,647	1,246,400
Large Cap Value	CUSIP 20825C104	CONOCOPHILLIPSCOM	54,900	1,286,728	3,268,197
Large Cap Value	CUSIP 24702R101	DELL INCCOM	110,600	2,519,971	2,526,104
Large Cap Value	CUSIP 25468Y107	DISCOVERY HLDG COCOM SER A	6,240	79,099	90,230
Large Cap Value	CUSIP 260543103	DOW CHEMICAL COMPANY	105,319	2,538,942	4,105,335
Large Cap Value	CUSIP 26441C105	DUKE ENERGY HLDG CORPCOM	80,700	1,525,305	2,437,140
Large Cap Value	CUSIP 278762109	ECHOSTAR COMMUNICATIONS A	35,100	1,061,618	1,149,174
Large Cap Value	CUSIP 285661104	ELECTRONIC DATA SYS CORP	155,000	3,049,989	3,800,600
Large Cap Value	CUSIP 294741103	EQUITY OFFICE PPTYS TRBENE	51,100	1,350,157	2,031,736
Large Cap Value	CUSIP 30231G102	EXXON MOBIL CORPCOM	38,600	2,348,902	2,590,060
Large Cap Value	CUSIP 31410H101	FEDERATED DEPT STORES INC	60,430	2,097,827	2,611,180
Large Cap Value	CUSIP 31428X106	FEDEX CORPORATION	50,900	2,050,148	5,531,812
Large Cap Value	CUSIP 337932107	FIRSTENERGY CORPCOM	21,000	815,997	1,173,060
Large Cap Value	CUSIP 364760108	GAP INC	111,500	1,669,857	2,112,925
Large Cap Value	CUSIP 369604103	GENERAL ELECTRIC CO	65,000	2,115,137	2,294,500
Large Cap Value	CUSIP 372460105	GENUINE PARTS CO	48,500	1,273,421	2,091,805
Large Cap Value	CUSIP 37247D106	GENWORTH FINL INCCOM CL A	37,000	721,500	1,295,370
Large Cap Value	CUSIP 37733W105	GLAXO SMITHKLINE PLCADR	58,500	2,487,990	3,113,955
Large Cap Value	CUSIP 381317106	GOLDEN WEST FINANCIAL CORP	46,000	327,934	3,553,500
Large Cap Value	CUSIP 404119109	HCA INCFORMERELY HCA	89,200	3,045,575	4,450,188
Large Cap Value	CUSIP 421933102	HEALTH MGMT ASSOC INC NEW	36,400	763,139	760,760
Large Cap Value	CUSIP 428236103	HEWLETT PACKARD COMPANY	244,205	4,350,038	8,959,881
Large Cap Value	CUSIP 433578507	HITACHI LTD ADR 10 COM	19,500	1,174,643	1,136,265
Large Cap Value	CUSIP 438128308	HONDA MOTOR CO LTD	40,700	838,040	1,368,741
Large Cap Value	CUSIP 460146103	INTERNATIONAL PAPER	30,000	1,024,533	1,038,900
Large Cap Value	CUSIP 460690100	INTERPUBLIC GROUP OF	95,300	1,032,171	943,470
Large Cap Value	CUSIP 500472303	KONINKLIJKE PHILIPS ELECTRSN	12,900	437,938	451,629
Large Cap Value	CUSIP 53071M302	LIBERTY MEDIA HLDG CORPCAP	10,320	674,400	862,442
Large Cap Value	CUSIP 53071M104	LIBERTY MEDIA HLDG	42,100	720,216	857,998
Large Cap Value	CUSIP 540424108	LOEWS CORP	73,400	1,043,602	2,781,860
Large Cap Value	CUSIP 574599106	MASCO CORPORATION	59,500	1,191,974	1,631,490

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Large Cap Value	CUSIP 576879209	MATSUSHITA ELEC IND CO LTD	275,000	3,625,125	5,810,750
Large Cap Value	CUSIP 55262C100	MBIA INC	12,000	483,668	737,280
Large Cap Value	CUSIP 580135101	MC DONALDS CORPORATION	154,500	2,979,181	6,044,040
Large Cap Value	CUSIP 620076109	MOTOROLA INC COM	129,500	1,467,740	3,237,500
Large Cap Value	CUSIP 62886E108	NCR CORPCOM	38,000	629,979	1,500,240
Large Cap Value	CUSIP 65248E104	NEWS CORPCL A	368,400	4,127,600	7,239,060
Large Cap Value	CUSIP 654106103	NIKE INC CL B	6,000	469,456	525,720
Large Cap Value	CUSIP 66977W109	NOVA CHEMICALS CORPCOM	24,600	450,599	755,466
Large Cap Value	CUSIP 674599105	OCCIDENTAL PETROLEUM	41,400	472,890	1,991,754
Large Cap Value	CUSIP 717081103	PFIZER INC COM	285,000	6,738,079	8,082,600
Large Cap Value	CUSIP 724479100	PITNEY BOWES INCORPORATED	34,900	1,305,102	1,548,513
Large Cap Value	CUSIP 775371107	ROHM & HAAS COMPANY	40,600	1,146,524	1,922,410
Large Cap Value	CUSIP 780259206	ROYAL DUTCH SHELL PLC SPONS	48,000	2,336,565	3,172,800
Large Cap Value	CUSIP 786429100	SAFECO CORPORATION COMMON	20,400	901,772	1,202,172
Large Cap Value	CUSIP 792860108	ST.PAUL TRAVELERS COMPANIES	90,000	2,346,859	4,220,100
Large Cap Value	CUSIP 80105N105	SANOFI-AVENTISSPONSORED	115,000	5,031,412	5,114,050
Large Cap Value	CUSIP 806605101	SCHERING-PLOUGH CORP COM	82,100	2,316,837	1,813,589
Large Cap Value	CUSIP 806857108	SCHLUMBERGER LIMITED COM	32,600	1,168,084	2,022,178
Large Cap Value	CUSIP 835699307	SONY CORP ADR AMERN SH	160,000	5,566,570	6,457,600
Large Cap Value	CUSIP 866810104	SUN MICROSYSTEMS INC COM	433,400	1,652,787	2,153,998
Large Cap Value	CUSIP 883556102	THERMO ELECTRON CORP	48,000	711,268	1,887,840
Large Cap Value	CUSIP 885118109	THOMSON	24,500	611,152	384,895
Large Cap Value	CUSIP 887317105	TIME WARNER INC NEWCOM	310,000	4,491,178	5,651,300
Large Cap Value	CUSIP 902124106	TYCO INTL LTD COM	107,700	2,774,224	3,014,523
Large Cap Value	CUSIP 904784709	UNILEVER NV NY SHARE F NEW	101,100	1,796,174	2,480,994
Large Cap Value	CUSIP 907818108	UNION PACIFIC CORP	63,500	3,196,987	5,588,000
Large Cap Value	CUSIP 91529Y106	UNUMPROVIDENT CORPCOM	80,000	1,904,084	1,551,200
Large Cap Value	CUSIP 918204108	V F CORPORATION COM	8,800	244,999	641,960
Large Cap Value	CUSIP 92857W209	VODAFONE GROUP PLC	90,037	2,234,020	2,058,246
Large Cap Value	CUSIP 928856400	VOLVO AKTIEBOLAGET ADR B	14,700	486,931	877,590
Large Cap Value	CUSIP 929903102	WACHOVIA CORPCOM	76,000	2,625,818	4,240,800
Large Cap Value	CUSIP 931142103	WAL MART STORES INC	112,500	5,308,761	5,548,500
Large Cap Value	CUSIP 94973V107	WELLPOINT INC COM	54,000	1,577,689	4,160,700
Large Cap Value	CUSIP 949746101	WELLS FARGO & CO NEWCOM	63,000	319,585	2,279,340
Large Cap Value	CUSIP 983024100	WYETH	52,000	1,852,127	2,643,680
Large Cap Value	CUSIP 984121103	XEROX CORPORATION COM	292,000	3,299,182	4,543,520
Large Cap Value	CUSIP S99990700	COLLECTIVE SHORT TERM	9,779,262	9,779,262	9,779,262
Small Cap Value	CUSIP 007768104	AEROFLEX INC COM	130,700	1,395,713	1,343,596
Small Cap Value	CUSIP 025676206	AMERICAN EQUITY INVT LIFE	92,400	973,614	1,133,748
Small Cap Value	CUSIP 02660R107	AMERICAN HOME MTG INVT	49,500	1,540,171	1,726,065
Small Cap Value	CUSIP 037347101	ANWORTH MTG ASSET CORPCOM	211,900	1,694,004	1,769,365
Small Cap Value	CUSIP 038237103	APPLIED SIGNAL TECHNOLOGY	90,100	1,600,402	1,337,084
Small Cap Value	CUSIP 054540109	AXCELIS TECHNOLOGIES INCCOM	144,900	910,100	1,022,994
Small Cap Value	CUSIP 065908501	BANKATLANTIC BANCORP INCCL	124,200	1,742,451	1,766,124
Small Cap Value	CUSIP 092113109	BLACK HILLS CORP	60,100	2,078,393	2,019,961
Small Cap Value	CUSIP 11373M107	BROOKLINE BANCORP INC	56,500	864,383	776,875
Small Cap Value	CUSIP 125137109	CEC ENTMT INCCOM	43,200	1,420,572	1,361,232
Small Cap Value	CUSIP 12709P103	CABOT MICROELECTRONICS	81,000	2,497,432	2,334,420
Small Cap Value	CUSIP 131193104	CALLAWAY GOLF CO COM	27,100	364,438	355,281
Small Cap Value	CUSIP 14067E506	CAPSTEAD MORT CORPCOM NO	44,800	266,932	386,624
Small Cap Value	CUSIP 142042209	CARIBOU COFFEE INCCOM	122,638	1,227,060	960,256
Small Cap Value	CUSIP 144460102	CARRIER ACCESS CORPCOM	68,973	416,325	489,708
Small Cap Value	CUSIP 158496109	CHAMPION ENTERPRISE INC COM	179,500	1,464,872	1,238,550
Small Cap Value	CUSIP 203349105	COMMONWEALTH TEL	17,100	582,186	705,033
Small Cap Value	CUSIP 232806109	CYPRESS SEMICONDUCTOR	30,600	339,510	543,762
Small Cap Value	CUSIP 28224R101	EFUNDS CORPEFUNDS CORPCOM	60,000	1,244,478	1,450,800
Small Cap Value	CUSIP 293904108	ENZON PHARMACEUTICALS INC	13,718	94,141	113,174
Small Cap Value	CUSIP 29426L108	EPICOR SOFTWARE CORPEPICOR	109,300	1,253,366	1,432,923
Small Cap Value	CUSIP 303726103	FAIRCHILD SEMICONDUCTOR	26,400	446,213	493,680
Small Cap Value	CUSIP 305560104	FAIRPOINT COMMUNICATIONS	112,100	1,576,119	1,950,540
Small Cap Value	CUSIP 319439105	FIRST CHARTER CORPCOM	19,100	417,877	459,546
Small Cap Value	CUSIP 337930101	FLAGSTAR BANCORP INCCOM	58,500	858,063	851,175
Small Cap Value	CUSIP 368483103	GEHL COCOM	35,900	861,907	961,402
Small Cap Value	CUSIP 391164100	GREAT PLAINS ENERGY INCCOM	22,100	650,682	685,542
Small Cap Value	CUSIP 398433102	GRIFFON CORP	66,700	1,608,618	1,592,129
Small Cap Value	CUSIP 457461200	INLAND REAL ESTATE CORPCOM	114,600	1,656,187	2,007,792
Small Cap Value	CUSIP 469865109	JACUZZI BRANDS INCCOM	136,400	1,136,829	1,362,636
Small Cap Value	CUSIP 46614H301	JER INVS TR INCCOM	30,200	478,670	518,232
Small Cap Value	CUSIP 482921103	KNBT BANCORP INCCOM	77,100	1,249,660	1,239,768
Small Cap Value	CUSIP 498904200	KNOLL INCCOM NEW	63,300	1,099,439	1,278,660

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Small Cap Value	CUSIP 526107107	LENNOX INTL INCCOM	77,700	1,804,355	1,779,330
Small Cap Value	CUSIP 53219L109	LIFEPOINT HOSPS INCCOM	46,900	1,439,164	1,656,508
Small Cap Value	CUSIP 550278303	LUMINENT MTG CAP INCCOM	116,400	961,649	1,197,756
Small Cap Value	CUSIP 577933104	MAXIMUS INCCOM	37,700	951,744	983,970
Small Cap Value	CUSIP 55272X102	MFA MTG INVTS INCCOM	268,800	1,871,863	2,002,560
Small Cap Value	CUSIP 59514P109	MICROTUNE INC USD	145,476	667,594	707,013
Small Cap Value	CUSIP G62185106	MONTPELIER RE HOLDINGS LTD	54,100	865,062	1,048,999
Small Cap Value	CUSIP 63910B102	NAUTILUS INCCOM	250,700	3,652,105	3,447,125
Small Cap Value	CUSIP 638904102	NAVIGATORS GROUP INC	26,600	757,754	1,277,066
Small Cap Value	CUSIP 63935N107	NAVIGANT CONSULTING INCCOM	39,600	740,192	794,376
Small Cap Value	CUSIP 649295102	NEW YORK & CO INCCOM	109,300	1,127,347	1,429,644
Small Cap Value	CUSIP 65105M108	NEWCASTLE INVT CORPCOM	38,400	937,459	1,052,544
Small Cap Value	CUSIP 680665205	OLIN CORP COM PAR \$1	71,900	1,292,948	1,104,384
Small Cap Value	CUSIP 68618W100	ORIENTAL FINL GROUP INC COM	72,700	897,563	866,584
Small Cap Value	CUSIP 714265105	PEROT SYS CORP CL A	26,700	345,432	368,193
Small Cap Value	CUSIP 726079106	PLACER SIERRA	12,000	329,590	266,520
Small Cap Value	CUSIP 72764Y100	PLATO LEARNING INCPLATO	175,075	1,260,054	1,115,228
Small Cap Value	CUSIP G7127P100	PLATINUM UNDERWRITERS	45,900	1,269,471	1,415,097
Small Cap Value	CUSIP 749685103	RPM INTERNATIONAL INC	119,700	2,297,281	2,273,103
Small Cap Value	CUSIP 75087U101	RAINIER PAC FINL GROUP	4,108	67,085	74,766
Small Cap Value	CUSIP 755267101	READERS DIGEST ASSN INC	216,200	2,952,531	2,801,952
Small Cap Value	CUSIP 759148109	REHABCARE GROUP INC.	10,800	209,223	141,480
Small Cap Value	CUSIP 749941100	RF MICRO DEVICES INCCOM	137,800	906,445	1,044,524
Small Cap Value	CUSIP 816850101	SEMTECH CORPORATION	34,800	442,925	444,048
Small Cap Value	CUSIP 836151209	SOURCE INTERLINK COMPANIES	172,000	1,730,730	1,634,000
Small Cap Value	CUSIP 847580107	SPECTRALINK CORPCOM	140,173	1,426,710	1,150,820
Small Cap Value	CUSIP 85856W105	STELLENT INCCOM	118,800	968,890	1,287,792
Small Cap Value	CUSIP 868733106	SUREWEST	79,698	1,514,043	1,551,720
Small Cap Value	CUSIP 87162W100	SYNNEX CORPTECHNOLOGIES	36,500	707,785	839,865
Small Cap Value	CUSIP 872960109	TNS INCCOM	68,000	1,220,363	1,024,080
Small Cap Value	CUSIP 879101103	TEKELEC COM	107,381	1,420,079	1,391,658
Small Cap Value	CUSIP 879939106	TELETECH HLDGS INCCOM	60,100	483,613	939,363
Small Cap Value	CUSIP 880915103	TERRA INDS INC COM	62,133	361,988	479,045
Small Cap Value	CUSIP 895925105	TRIAD GTY INC	38,772	1,745,366	1,983,963
Small Cap Value	CUSIP 89674K103	TRIQUINT SEMICONDUCTOR INC	75,100	371,412	390,520
Small Cap Value	CUSIP 910331107	UNITED FIRE & CAS CO COM	42,000	1,181,151	1,314,600
Small Cap Value	CUSIP 911380103	UNITED RETAIL GROUP INCCOM	82,400	1,333,678	1,506,272
Small Cap Value	CUSIP 913377107	UNIVERSAL AMERN FINL	66,200	1,012,326	1,063,834
Small Cap Value	CUSIP 95709T100	WESTAR ENERGY INCCOM	52,400	1,227,603	1,231,924
Small Cap Value	CUSIP 969199108	WILLBROS GROUP INCCOM	96,700	1,533,551	1,510,454
Small Cap Value	CUSIP 92931B106	WPS RES CORP	21,300	1,109,402	1,057,119
Small Cap Value	CUSIP 68243Q106	1 800 FLOWERS COM INCCCL A	217,000	1,370,371	1,141,420
Small Cap Value	CUSIP S99990700	COLLECTIVE SHORT TERM	4,039,243	4,039,243	4,039,243
S & P 500	CUSIP S40000180	COLLECTIVE TRUST S&P 500	966,226	42,829,810	69,383,008
Small Cap Growth	CUSIP 00437P107	ACCREDITED HOME LENDERS	15,700	635,509	564,258
Small Cap Growth	CUSIP 004930202	ACTIVISION INC NEWCOM NEW	20,900	282,452	315,590
Small Cap Growth	CUSIP 007974108	ADVENT SOFTWARE INC COM	14,400	469,265	521,424
Small Cap Growth	CUSIP 008252108	AFFILIATED MANAGERS GROUP	7,200	582,007	720,792
Small Cap Growth	CUSIP 00826T108	AFFYMETRIX INCOC-CAP STK	43,400	1,229,593	935,704
Small Cap Growth	CUSIP 01642T108	ALKERMES INC	39,400	571,491	624,490
Small Cap Growth	CUSIP 021441100	ALTERA CORPCOM	144,700	3,007,705	2,659,586
Small Cap Growth	CUSIP 036115103	ANNTAYLOR STORES CORPCOM	6,000	161,032	251,160
Small Cap Growth	CUSIP 03839G105	AQUANTIVE INCCOM	46,900	739,552	1,107,778
Small Cap Growth	CUSIP 053499109	AVAYA INC	168,300	1,852,495	1,925,352
Small Cap Growth	CUSIP 068306109	BARR PHARMACEUTICALS INC	13,000	683,273	675,220
Small Cap Growth	CUSIP 114340102	BROOKS AUTOMATION INC	95,200	1,389,598	1,242,360
Small Cap Growth	CUSIP 12562M106	CKX INCCOM	26,800	341,958	333,660
Small Cap Growth	CUSIP 12613R104	CNET NETWORKS INC	97,000	1,175,496	929,260
Small Cap Growth	CUSIP 12811R104	CALAMOS ASSET MGMT INCCCL A	2,800	74,915	82,096
Small Cap Growth	CUSIP 14055X102	CAPITALSOURCE INCCOM	26,854	608,040	693,370
Small Cap Growth	CUSIP 156708109	CEPHALON INCCON	37,100	1,858,480	2,290,925
Small Cap Growth	CUSIP 162813109	CHECKFREE CORP NEWCOM	20,400	824,951	842,928
Small Cap Growth	CUSIP 172737108	CIRCUIT CITY STORES INC COM	17,900	409,453	449,469
Small Cap Growth	CUSIP 198516106	COLUMBIA SPORTSWEAR COCOM	1,500	75,317	83,745
Small Cap Growth	CUSIP 21988R102	CORPORATE EXECUTIVE BRD	600	56,626	53,946
Small Cap Growth	CUSIP 225447101	CREE INCCOM	32,600	880,074	655,586
Small Cap Growth	CUSIP 227046109	CROCS INCCOM	33,100	869,657	1,123,745
Small Cap Growth	CUSIP 229678107	CUBIST PHARMACEUTICALS	46,700	594,238	1,015,258
Small Cap Growth	CUSIP 126667104	CV THERAPEUTICS INCCOM	46,000	916,788	512,440
Small Cap Growth	CUSIP 24823Q107	DENDREON CORPDENDREON	44,700	372,796	199,809

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Small Cap Growth	CUSIP 249908104	DEPOMED INCCOM	55,000	269,422	224,400
Small Cap Growth	CUSIP 253807101	DIGIMARC CORPCOM	19,600	137,400	151,900
Small Cap Growth	CUSIP 29481V108	ERESEARCHTECHNOLOGY	63,800	833,882	517,418
Small Cap Growth	CUSIP 269246104	E TRADE FINANCIAL CORPCOM	88,500	1,244,313	2,116,920
Small Cap Growth	CUSIP 27579R104	EAST WEST BANCORP INCCOM	14,000	532,237	554,540
Small Cap Growth	CUSIP 29264F205	ENDO PHARMACEUTICALS HLDGS	29,900	740,855	973,245
Small Cap Growth	CUSIP 292659109	ENERGY CONVERSION DEVICES	1,600	72,481	59,264
Small Cap Growth	CUSIP 269279402	EXCO RES INCCOM	46,200	601,136	573,342
Small Cap Growth	CUSIP 303075105	FACTSET RESH SYS INCCOM	4,100	168,100	199,137
Small Cap Growth	CUSIP 30241L109	FEI COCOM	6,100	125,785	128,771
Small Cap Growth	CUSIP Y2573F102	FLEXTRONICS INTL LTD	137,200	1,470,059	1,734,208
Small Cap Growth	CUSIP 35100E104	FOUR SEASONS HOTELS LTD VTG	7,500	389,891	478,875
Small Cap Growth	CUSIP 36467W109	GAMESTOP CORP NEWCL A	4,200	173,893	194,376
Small Cap Growth	CUSIP 379336100	GLOBAL INDS LTDCOM	16,700	229,153	259,852
Small Cap Growth	CUSIP 387328107	GRANITE CONSTR INC	2,100	74,981	112,035
Small Cap Growth	CUSIP 395259104	GREENHILL & CO INCCOM	17,800	1,116,313	1,192,956
Small Cap Growth	CUSIP 413086109	HARMAN INTL INDS INC NEW	15,000	1,433,137	1,251,600
Small Cap Growth	CUSIP 42224N101	HEALTHSPRING INCCOM	19,000	322,686	365,750
Small Cap Growth	CUSIP 426281101	JACK & HENRY & ASSOC INCCOM	15,000	289,072	326,550
Small Cap Growth	CUSIP 447462102	HURON CONSULTING GROUP	3,300	74,401	129,360
Small Cap Growth	CUSIP 45866A105	INTERDIGITAL	6,900	180,238	235,290
Small Cap Growth	CUSIP 46069S109	INTERSIL CORPORATION CL A	12,000	203,286	294,600
Small Cap Growth	CUSIP 472319102	JEFFERIES GROUP INC NEWCOM	32,000	870,480	912,000
Small Cap Growth	CUSIP 498904200	KNOLL INCCOM NEW	41,700	796,670	842,340
Small Cap Growth	CUSIP 500648100	KOS PHARMACEUTICALS INCCOM	7,000	329,861	345,940
Small Cap Growth	CUSIP 50212A106	L-1 IDENTITY SOLUTIONS INCCOM	15,940	262,553	208,017
Small Cap Growth	CUSIP 515098101	LANDSTAR SYS INC	1,300	57,657	55,510
Small Cap Growth	CUSIP 518415104	LATTICE SEMICONDUCTOR	114,000	582,817	777,480
Small Cap Growth	CUSIP 532791100	LINCARE HLDGS INCCOM	4,900	176,841	169,736
Small Cap Growth	CUSIP 562750109	MANHATTAN ASSOCS INCCOM	9,600	211,031	231,744
Small Cap Growth	CUSIP 573083102	MARTHA STEWART	14,900	272,761	264,624
Small Cap Growth	CUSIP 583916101	MEDAREX INC	140,900	1,788,051	1,513,266
Small Cap Growth	CUSIP 59001A102	MERITAGE HOMES CORPCOM	10,200	670,479	424,422
Small Cap Growth	CUSIP 59101M105	METABASIS THERAPEUTICS	6,631	53,711	37,266
Small Cap Growth	CUSIP 600544100	MILLER HERMAN INC COM	21,000	525,003	718,410
Small Cap Growth	CUSIP 617700109	MORNINGSTAR INCCOM	4,700	202,397	173,430
Small Cap Growth	CUSIP 62458M108	MOVE INCCOM	122,100	705,741	599,511
Small Cap Growth	CUSIP 670008101	NOVELLUS SYS INCCOM	26,900	696,268	744,054
Small Cap Growth	CUSIP 67090F106	NUVEEN INVTS INCL A	8,500	380,341	435,455
Small Cap Growth	CUSIP 69333Y108	P F CHANGS CHINA BISTRO	12,200	537,698	423,462
Small Cap Growth	CUSIP 69840W108	PANERA BREAD COCL A	8,500	413,693	495,125
Small Cap Growth	CUSIP 699173209	PARAMETRIC TECHNOLOGY	8,240	125,106	143,870
Small Cap Growth	CUSIP 703481101	PATTERSON-UTI ENERGY INCCOM	15,300	400,771	363,528
Small Cap Growth	CUSIP 72581M107	PIXELWORKS INCPixelworks	60,900	346,324	179,655
Small Cap Growth	CUSIP 73172K104	POLYCOM INCCOM	98,900	1,953,732	2,426,017
Small Cap Growth	CUSIP 74838C106	QUICKSILVER INC	116,100	1,571,966	1,410,615
Small Cap Growth	CUSIP 75281A109	RANGE RES CORPCOM	11,100	289,992	280,164
Small Cap Growth	CUSIP 756577102	RED HAT INCCOM	30,500	589,085	642,940
Small Cap Growth	CUSIP 76028W107	REPLIDYNE INCCOM	12,800	124,613	120,448
Small Cap Growth	CUSIP 749941100	RF MICRO DEVICES INCCOM	209,100	1,363,847	1,584,978
Small Cap Growth	CUSIP 768573107	RIVERBED TECHNOLOGY INCCOM	1,400	24,357	27,300
Small Cap Growth	CUSIP 784117103	SEI INVESTMENTS CO	11,400	456,637	640,566
Small Cap Growth	CUSIP 79466L302	SALESFORCE COM INCCOM	1,900	51,315	68,172
Small Cap Growth	CUSIP 83088M102	SKYWORKS SOLUTIONS INCCOM	119,600	623,439	620,724
Small Cap Growth	CUSIP 835460106	SONIC SOLUTIONSCOM	18,800	340,978	286,512
Small Cap Growth	CUSIP 78486Q101	SVB FINL GROUPCOM	21,300	951,528	950,832
Small Cap Growth	CUSIP 87155S108	SYMIX TECHNOLOGIES INCCOM	29,200	789,567	618,748
Small Cap Growth	CUSIP 871607107	SYNOPSIS INC COM	44,500	854,262	877,540
Small Cap Growth	CUSIP 872443403	T-HQ INC COM NEW	37,950	876,154	1,107,002
Small Cap Growth	CUSIP 878483106	TECHNICAL OLYMPIC USA	8,075	159,069	79,377
Small Cap Growth	CUSIP 87959M109	TELIK INCTELIK INCCOM	41,700	776,335	741,843
Small Cap Growth	CUSIP 880770102	TERADYNE INC	67,600	1,079,628	889,616
Small Cap Growth	CUSIP 88162F105	TETRA TECHNOLOGIES INC	16,400	422,154	396,224
Small Cap Growth	CUSIP 896263100	TRIMERIS INCCOM	16,100	188,290	141,680
Small Cap Growth	CUSIP 913903100	UNIVERSAL HEALTH SVCS INC CL	10,600	531,515	635,258
Small Cap Growth	CUSIP 938862208	WASHINGTON GROUP INTL INC	1,100	64,995	64,746
Small Cap Growth	CUSIP 948626106	WEIGHT WATCHERS INTL INC	29,500	1,431,482	1,308,030
Small Cap Growth	CUSIP 958102105	WESTERN DIGITAL CORP	4,200	56,236	76,020
Small Cap Growth	CUSIP 961840105	WET SEAL INC CL A	36,200	198,860	222,268
Small Cap Growth	CUSIP 973149107	WIND RIV SYS INCCOM	152,000	1,935,150	1,627,920

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
Small Cap Growth	CUSIP 97650W108	WINTRUST FINL CORPWINTRUST	6,600	347,806	330,990
Small Cap Growth	CUSIP S99990700	COLLECTIVE SHORT TERM	890,900	890,900	890,900
International Large Cap Value	CUSIP Q26915100	COMMONWEALTH BK OF	33,600	704,584	1,147,520
International Large Cap Value	CUSIP 69886V972	PAPERLINX LTD	207,300	545,418	595,785
International Large Cap Value	CUSIP 126396977	CSR LIMITED ORD NPVORD AUD	96,300	140,100	214,226
International Large Cap Value	CUSIP Q7134W113	ONESTEEL NPV	164,300	349,110	515,130
International Large Cap Value	CUSIP Q1498R109	BLUESCOPE STEEL LTD	127,700	753,529	617,726
International Large Cap Value	CUSIP Q7751M109	PROMINA GROUP NPV	153,300	654,060	678,620
International Large Cap Value	CUSIP Q77974105	QANTAS AIRWAYS LTD NPVLTD	262,200	623,088	765,313
International Large Cap Value	CUSIP Q8505L116	SIMS GROUP LTD	21,200	291,611	327,594
International Large Cap Value	CUSIP 05534B760	BCE INC NPV	15,463	375,335	420,332
International Large Cap Value	CUSIP 013716105	ALCAN INCNPV (CAD LINE)	11,000	485,945	439,349
International Large Cap Value	CUSIP 633067103	NATIONAL BANK OF CANADA	8,400	277,910	459,387
International Large Cap Value	CUSIP 09067J109	BIOVAIL CORP COM NPVCOM NPV	9,200	231,417	140,219
International Large Cap Value	CUSIP 136069101	CANADIAN IMPERIAL BK COMM	19,600	1,039,024	1,480,455
International Large Cap Value	CUSIP 66977W109	NOVA CHEMICALS CORP COM	24,700	862,653	758,450
International Large Cap Value	CUSIP 220874101	CORUS ENTERTAINMENT INC B	19,000	635,831	726,000
International Large Cap Value	CUSIP 866796105	SUN LIFE FINANCIAL	29,800	843,691	1,224,969
International Large Cap Value	CUSIP 65333N100	NEXFOR INC COMCOMMON	41,800	450,399	302,051
International Large Cap Value	CUSIP 748203106	QUEBECOR WORLD INC	28,700	633,269	299,762
International Large Cap Value	CUSIP 683715106	OPEN TEXT CORP CADCOM	33,700	495,337	604,268
International Large Cap Value	CUSIP 07786J103	BELL ALIANT REGIONAL COMMUN	1	-	31
International Large Cap Value	CUSIP H26091142	FISCHER(GEORG)AG	1,700	406,008	794,671
International Large Cap Value	CUSIP H14405106	CIBA SPECIALTY CHEMICALS AG	8,200	506,810	493,858
International Large Cap Value	CUSIP H8398N104	SWISSCOM AG CHF 1.0	2,000	648,820	664,087
International Large Cap Value	CUSIP H9870Y105	ZURICH FINANCIAL SERVICES	3,200	446,034	784,301
International Large Cap Value	CUSIP H68745209	RIETER HOLDING AG CHF 5.0CHF	1,700	468,457	730,257
International Large Cap Value	CUSIP H3698D419	CREDIT SUISSE GROUP CHF	32,400	1,488,823	1,869,927
International Large Cap Value	CUSIP H89231338	UBS AG CHF 0.1	13,200	450,451	787,620
International Large Cap Value	CUSIP K22272114	DANSKE BANK AB DKK 10.0	13,800	336,514	542,167
International Large Cap Value	CUSIP G34244106	FYFFES PLC ORD EUR 0.06FYEES	22,700	49,489	44,001
International Large Cap Value	CUSIP 064212939	BK OF IRELAND EUR 0.64	33,800	619,620	660,303
International Large Cap Value	CUSIP X67925119	ENERGIAS DE PORTUGAL SA EUR	129,400	355,780	560,664
International Large Cap Value	ISIN IE0043296593	FYFFES PLC ORD EUR	6,400	15,288	12,405
International Large Cap Value	CUSIP X31267101	HERACLES GEN CEMENT EUR	22,700	418,166	411,249
International Large Cap Value	CUSIP F61824144	MICHELIN CGDE-B EUR 2.0REGD	15,200	840,689	1,113,048
International Large Cap Value	CUSIP F77098105	RENAULT SA EUR 3.81(FRF LINE)	9,200	744,499	1,054,239
International Large Cap Value	CUSIP F7063C114	VIVENDI SA EUR 5.50	16,600	528,417	597,898
International Large Cap Value	CUSIP X21349117	STORA ENSO OY SHS NPV COM	43,800	618,995	663,663
International Large Cap Value	CUSIP D06216101	BASF AG NPV	21,000	1,145,303	1,680,100
International Large Cap Value	CUSIP N0030P459	ABN AMRO HOLDINGS NV EUR	15,500	339,362	451,650
International Large Cap Value	CUSIP E41222113	ENDESA SA EUR 1.2	45,000	860,651	1,912,703
International Large Cap Value	CUSIP X1906R107	ELCOTEQ NETWORK CO SER	19,000	363,451	264,541
International Large Cap Value	CUSIP N01803100	AKZO NOBEL EUR 2.00	13,900	594,784	855,490
International Large Cap Value	CUSIP D1668R123	DAIMLERCHRYSLER AG EUR 1.0	20,700	977,541	1,036,143
International Large Cap Value	CUSIP F1876N318	CNP ASSURANCES EUR 4.00	4,400	272,672	426,439
International Large Cap Value	CUSIP D51716104	MAN AG ORD NPV	6,100	217,745	514,923
International Large Cap Value	CUSIP D8398Q119	THYSSENKRUPP AG	42,000	834,432	1,413,785
International Large Cap Value	CUSIP E8471S130	REPSOL YPF SA EUR1.00REPSOL	36,100	759,865	1,073,403
International Large Cap Value	CUSIP F5548N101	SANOFI-AVENTIS EUR 2.0EUR2.0	8,000	742,780	711,491
International Large Cap Value	CUSIP E19790109	BANCO SANTANDER CENT HISP	56,600	753,487	894,181
International Large Cap Value	CUSIP A05345110	AUSTRIA TECHNOLOGIE +	22,600	417,396	572,639
International Large Cap Value	CUSIP D18190898	DEUTSCHE BANK AG ORD	12,600	885,990	1,519,034
International Large Cap Value	CUSIP 00760B964	AEGON AANDELENFOND EUR 0.12	66,300	803,995	1,242,293
International Large Cap Value	CUSIP F2013Q107	EULER HERMES FRF 100.0	3,800	212,967	452,055
International Large Cap Value	CUSIP F43638141	SOCIETE GENERALE EUR 1.25	4,000	361,519	635,984
International Large Cap Value	CUSIP F72313111	PEUGEOT SA EUR1 (RFD)	12,100	749,613	681,703
International Large Cap Value	CUSIP T3643A145	ENI SPA EUR 1.00	51,600	1,121,566	1,527,745
International Large Cap Value	CUSIP N4578E413	ING GROEP NV CVA EUR 0.24	15,700	398,353	689,996
International Large Cap Value	CUSIP B4399L102	FORTIS NPV	34,000	784,604	1,378,388
International Large Cap Value	CUSIP F1058Q402	BNP PARIBAS EUR 2.0	21,600	1,325,216	2,321,924
International Large Cap Value	CUSIP T4502J151	FINMECCANICA SPA EUR4.40	50,800	943,926	1,133,354
International Large Cap Value	CUSIP F0392W125	ARKEMA EUR 10.0	170	4,976	8,014
International Large Cap Value	CUSIP G1314L105	BLACKROCK INTERNATIONAL LA	29,100	18,631	14,009
International Large Cap Value	CUSIP F92124100	TOTAL SA EUR 2.5	6,800	327,882	445,822
International Large Cap Value	CUSIP G0178P103	ALLIANCE + LEICEST ORD	38,800	633,771	787,199
International Large Cap Value	CUSIP G27806101	DSG INTERNATIONAL LTD	318,000	979,521	1,301,051
International Large Cap Value	CUSIP G0683Q109	AVIVA PLC ORD GBP 0.25ORD	80,500	802,772	1,177,554
International Large Cap Value	CUSIP G1288A101	BRADFORD + BINGLEY ORD	116,600	621,741	1,030,345
International Large Cap Value	CUSIP G46144120	HOUSE OF FRASER 20PLC	190,800	433,989	521,311

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
International Large Cap Value	CUSIP 477591986	JJB SPORTS ORD 5PORD	98,000	338,014	342,366
International Large Cap Value	CUSIP G66304109	NORTHERN FOODS GBP0.25ORD	173,100	482,121	291,047
International Large Cap Value	CUSIP G67395106	OLD MUTUAL PLC GBP 0.10	204,000	397,325	638,363
International Large Cap Value	CUSIP G76891111	ROYAL BK SCOT GRP ORD GBP	31,900	1,058,858	1,095,962
International Large Cap Value	CUSIP G12793181	BP PLC USD 0.25//	55,800	658,000	606,709
International Large Cap Value	CUSIP G5542W106	LLOYDS TSB GROUP PLC GBP	140,400	1,096,626	1,415,082
International Large Cap Value	CUSIP G86838128	TATE + LYLE GBP0.25ORD	34,300	220,906	461,050
International Large Cap Value	CUSIP G0593M107	ASTRAZENECA ORD USORD	12,400	567,132	773,270
International Large Cap Value	CUSIP G4364D106	HBOS PLC ORD GBP 0.25	59,800	930,475	1,180,862
International Large Cap Value	CUSIP G6456Q119	GKN PLC 50PGBP0.50	94,800	541,470	508,735
International Large Cap Value	CUSIP G16612106	BT GROUP PLC GBP 0.05GBP0.05)	349,500	1,172,904	1,749,867
International Large Cap Value	CUSIP G08036124	BARCLAYS PLC 0.25	153,500	1,441,619	1,932,820
International Large Cap Value	CUSIP G6661T130	NORTHUMBRIAN WATER GROUP	101,900	270,700	529,227
International Large Cap Value	CUSIP G7690A100	ROYAL DUTCH SHELL A PLC EUR	44,200	1,154,609	1,454,961
International Large Cap Value	CUSIP G7690A118	ROYAL DUTCH SHELL 'B' SHS EUR	43,400	1,141,191	1,469,977
International Large Cap Value	CUSIP G9371M122	VIRIDIAN GROUP PLC	21,000	263,196	420,177
International Large Cap Value	CUSIP G12517119	ALLIANCE BOOTS PLC GBP	40,815	758,969	590,942
International Large Cap Value	CUSIP G93882135	VODAFONE GR PLC US	275,012	721,558	628,092
International Large Cap Value	CUSIP Y1639J116	CITIC PACIFIC HKD0.4HKD0.40	191,000	557,295	588,296
International Large Cap Value	CUSIP 68590Z980	ORIENT O/SEAS INTL US 0.1INTL	128,700	387,305	523,587
International Large Cap Value	CUSIP G8984D107	TPV TECHNOLOGY LTD	406,000	251,116	389,105
International Large Cap Value	CUSIP J02100113	ASAHI BREWERIESY50	42,500	477,901	619,949
International Large Cap Value	CUSIP J59399105	NTT DOCOMO INCNPV	700	1,081,396	1,079,204
International Large Cap Value	CUSIP J04662102	BROTHER INDS LTD JPY 50.0LTD	5,000	59,821	62,897
International Large Cap Value	CUSIP J05502109	CENTRAL GLASS CO Y50JPY50	94,000	570,167	520,762
International Large Cap Value	CUSIP J12936134	DENKI KAGAKU KOGYO Y50Y50	137,000	423,416	531,521
International Large Cap Value	CUSIP J56354103	NIPPON PAPER GROUP INC NPV	60	235,024	217,535
International Large Cap Value	CUSIP J20454120	HITACHI LTD	172,000	1,073,360	1,003,880
International Large Cap Value	CUSIP J21378104	HOKKAIDO ELECTRIC POWER	34,900	629,154	847,001
International Large Cap Value	CUSIP J21882105	HOKUETSU PAPER MIL Y50Y50	53,000	283,850	321,906
International Large Cap Value	CUSIP J38296117	KYOWA HAKKO KOGYO Y50	71,000	531,713	500,398
International Large Cap Value	CUSIP J39401104	MAEDA ROAD CONST Y50ORD	28,000	195,994	203,033
International Large Cap Value	CUSIP J39788138	MARUBENI CORP JPY 50.0	158,200	379,065	787,985
International Large Cap Value	CUSIP J50538115	NIHON KOHDEN CORP Y50	27,000	401,801	478,018
International Large Cap Value	CUSIP J59396101	NIPPON TELE + TELE JPY CP NPV	230	992,571	1,130,030
International Large Cap Value	CUSIP J57483117	NIPPON OIL CORP JPY 50.0JPY	156,000	1,265,795	1,149,682
International Large Cap Value	CUSIP J55505101	NSK Y50	89,000	397,185	751,656
International Large Cap Value	CUSIP J57160129	NISSAN MOTOR COORD JPY50	95,700	1,023,289	1,072,521
International Large Cap Value	CUSIP J59009159	NOMURA HOLDINGS INC NPVY50	52,300	907,009	921,508
International Large Cap Value	CUSIP J6031N109	OJI PAPER CO LTD NPVLTLD ORD	115,000	590,100	630,284
International Large Cap Value	CUSIP J60600111	OKASAN HOLDINGS. INC.JPY50	32,100	173,085	283,339
International Large Cap Value	CUSIP J62320114	OSAKA GAS COORD JPY50	208,000	633,848	725,930
International Large Cap Value	CUSIP J64382104	RENGO CO Y50	87,000	399,037	579,263
International Large Cap Value	CUSIP J64683147	RICOH CO LTD JPY 100.0	49,000	907,374	975,434
International Large Cap Value	CUSIP J6891L102	SANYO ELEC CREDIT JPY50	10,500	211,415	186,341
International Large Cap Value	CUSIP J77024115	SUMITOMO BAKELITE CO JPY50	75,000	448,189	566,709
International Large Cap Value	CUSIP J81754103	TANABE SEIYAKU CO LTD NPV	73,000	665,107	915,205
International Large Cap Value	CUSIP J81335101	TAKEFUJI CORP NPVORD JPY50	11,200	778,591	514,223
International Large Cap Value	CUSIP J92676113	TOYOTA MOTOR CORP NPVY50	32,300	1,278,616	1,756,595
International Large Cap Value	CUSIP J44046100	mitsubishi chemical holdings	100,000	561,293	626,853
International Large Cap Value	CUSIP Y3904R104	HYUNDAI STEEL CO KRW	22,800	292,602	794,144
International Large Cap Value	CUSIP Y4766R109	KIA STEEL CO LTDKSWN5000	39,100	654,611	721,242
International Large Cap Value	CUSIP Y48406105	KOREA ELEC POWER	23,800	451,140	927,093
International Large Cap Value	CUSIP Y4989M101	KT CORP KRW 5000.0KRW/5000	4,300	166,242	185,455
International Large Cap Value	CUSIP P90413132	TELEFONOS DE MEXIC	928,100	863,336	1,191,939
International Large Cap Value	CUSIP 65653B926	NORSK HYDRO ASA NOK 3.666667	31,000	411,775	693,377
International Large Cap Value	CUSIP W58204103	NORDEA AB EUR 0.39NORDIC	126,600	986,309	1,658,855
International Large Cap Value	CUSIP W24713120	ELECTROLUX AB SEK 5.0SER B	20,500	248,775	332,969
International Large Cap Value	CUSIP W4235G116	HUSQVARNA AB SEK 2.0	20,500	214,565	241,333
International Large Cap Value	CUSIP V67005120	NEPTUNE ORIENT LNS SG 1LINES	324,000	572,512	414,704
International Large Cap Value	CUSIP Y84153108	TAIWAN CELLULAR CO LTD SHS	943,000	873,214	904,125
International Large Cap Value	CUSIP 17133Q205	CHUNGHWA TELECOM CO LTD	48,756	829,360	843,966
International Large Cap Value	CUSIP 71646E100	PETROCHINA CO LTD USD 1.0	4,100	214,910	441,365
International Large Cap Value	CUSIP 71654V101	PETROL BRASILEIROS SPONS	16,500	478,246	1,234,860
International Large Cap Value	CUSIP 46626D108	JSC MMC NORILSK NICKEL RUB	6,700	782,277	850,900
International Large Cap Value	CUSIP 856552203	STATE BK OF INDIA GDR-EACH	8,900	409,646	493,950
International Large Cap Value	CUSIP 559778402	MAHANAGAR TEL NIGAM LTD ADR	70,300	478,249	466,792
International Large Cap Value	CUSIP 677862104	LUKOIL-SPON ADRADR (REP 4	7,300	563,842	551,150
International Large Cap Value	CUSIP 062510300	BANK HAPOALIM B M NPV ADRB M	24,900	455,585	588,238
International Large Cap Value	CUSIP X9USD9073	BNY COLLECTIVE FUNDTRUST	174,805	174,805	174,805

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
International Large Cap Value	CUSIP S5064H104	METROPOLITAN HOLDINGS LTD	296,500	601,140	467,870
International Large Cap Value	CUSIP S38127122	IMPERIAL HLDGS LTD ZAR 0.04	21,300	232,688	354,630
International Large Cap Value	CUSIP S7302C137	SANLAM LTD ZAR 0.01	327,900	724,042	722,275
International Large Cap Growth	CUSIP Q1080Z105	AUSTRALIAN STOCK EXCHANGE	17,800	441,193	431,850
International Large Cap Growth	CUSIP Q1758Y109	MCGUIGAN SIMEON WINES LTD	59,200	136,544	108,272
International Large Cap Growth	CUSIP Q1498M100	BHP BILLITON LTD NPVNPV	19,500	435,846	373,089
International Large Cap Growth	CUSIP Q19083106	BURNS PHILP + COMPANY ORD	473,500	346,793	387,047
International Large Cap Growth	CUSIP Q2721E105	COMPUTERSHARE LTD NPV	71,000	426,141	408,641
International Large Cap Growth	CUSIP Q3944W187	FOSTERS GROUP LIMITEDAUD1	2,800	12,931	13,461
International Large Cap Growth	CUSIP Q56993167	MACQUARIE BANK NPVORD AUD	8,200	417,113	423,288
International Large Cap Growth	CUSIP Q8142Y109	RINKER GROUP LTD	33,000	496,767	342,419
International Large Cap Growth	CUSIP Q65336119	NATIONAL AUSTRALIA BANK	29,400	811,759	805,458
International Large Cap Growth	CUSIP Q0344G101	AMP LIMITED NPV	59,600	393,364	397,753
International Large Cap Growth	CUSIP Q78063114	QBE INS GROUP AUD NPVGROUP	25,800	435,772	471,863
International Large Cap Growth	ISIN AU000000UGL5	UNITED GROUP AU	37,600	382,226	398,571
International Large Cap Growth	CUSIP Q98418108	WOOLWORTHS LIMITED AUD	28,400	404,085	429,524
International Large Cap Growth	CUSIP H84140112	SYNGENTA AG CHF 2.3	3,299	437,121	496,324
International Large Cap Growth	CUSIP H5820Q150	NOVARTIS AG CHF 0.50 REG D	32,500	1,878,318	1,892,549
International Large Cap Growth	CUSIP H0010V101	ABB LTD CHF 2.5	70,414	978,849	923,987
International Large Cap Growth	CUSIP H69293217	ROCHE HOLDING GENUSSSCHEINE	7,005	1,030,050	1,208,105
International Large Cap Growth	CUSIP H25662141	CIE FINANCIERE RICHEMONT AG,	14,776	761,107	709,569
International Large Cap Growth	CUSIP H3698D419	CREDIT SUISSE GROUP CHF	4,236	251,339	244,476
International Large Cap Growth	CUSIP H28455170	GALENICA AG - NAMEN AKT	1,365	276,818	353,609
International Large Cap Growth	CUSIP H60477207	PARGESA HOLDING SA, GENEVE	3,330	337,731	321,153
International Large Cap Growth	CUSIP H7258G233	SCHINDLER HOLDING AG CHF 0.1	11,012	591,361	580,203
International Large Cap Growth	CUSIP H89231338	UBS AG CHF 0.1	12,860	764,163	767,332
International Large Cap Growth	CUSIP Y14896115	CHINA MERCHANTS BANK CO LTD	7,500	8,322	10,569
International Large Cap Growth	CUSIP O18997213	ALLIED IRISH BANKS PLC EUR	27,300	660,526	725,276
International Large Cap Growth	CUSIP G25508105	CRH PLC EUR 0.32	10,560	377,818	356,269
International Large Cap Growth	CUSIP X0346X153	BANCO ESPIRITO SANTO SA EUR	37,100	518,616	566,374
International Large Cap Growth	CUSIP T1700N109	BANCA INTESA SPA EUR	76,700	472,650	504,319
International Large Cap Growth	CUSIP T95132105	UNICREDITO ITALIANO SPA EUR	155,140	1,132,990	1,286,400
International Large Cap Growth	CUSIP X1687N119	ALPHA BANK AE EUR 3.9ORD	15,500	411,774	413,162
International Large Cap Growth	CUSIP D8542B125	UNITED INTERNET AG +	14,400	261,109	197,211
International Large Cap Growth	CUSIP E16747102	CIA DISTRIB INTERGRAL LOGIS	1,700	101,261	103,530
International Large Cap Growth	CUSIP D27348107	FRESENIUS AG NON-VTG PRF	1,880	326,502	335,187
International Large Cap Growth	CUSIP D5357W103	MERCK KGAA DEM NPV	3,790	401,292	401,506
International Large Cap Growth	CUSIP D6629K109	RWE AG (NEU) NPV 'A'	9,400	811,099	866,370
International Large Cap Growth	CUSIP D66992104	SAP AG NPVDEM5	3,680	806,861	729,167
International Large Cap Growth	CUSIP D85916100	E ON AG NPV	15,970	1,941,814	1,891,325
International Large Cap Growth	CUSIP D07112119	BAYER AG ORD NPV	16,900	780,224	860,707
International Large Cap Growth	CUSIP D11648108	BILFINGER BERGER AG EUR	5,400	365,223	320,103
International Large Cap Growth	CUSIP D2734Z107	FRESENIUS MEDICAL CARE AG +	3,200	386,873	415,300
International Large Cap Growth	CUSIP D03080112	ALLIANZ SE NPVDEM5 REGD SHS	6,580	1,097,102	1,137,725
International Large Cap Growth	CUSIP E89691112	ALTADIS SA EUR 0.6	23,910	1,125,665	1,134,117
International Large Cap Growth	CUSIP F13755115	CARBONE LORRAINE EUR	5,500	313,173	304,987
International Large Cap Growth	CUSIP X2978Z118	FORTUM OYJ EUR 3.40	27,290	690,771	726,394
International Large Cap Growth	CUSIP F13923119	CARREFOUR EUR2.50	9,280	536,029	585,843
International Large Cap Growth	CUSIP X1898P101	EFG EUROBANK ERGASIAS SA	600	18,248	18,365
International Large Cap Growth	CUSIP F5548N101	SANOFI-AVENTIS EUR 2.0EUR2.0	3,730	351,570	331,733
International Large Cap Growth	CUSIP N7518K100	RODAMCO EUROPE NV EUR	2,220	238,849	258,330
International Large Cap Growth	CUSIP E90183182	TELEFONICA SA EUR 1.0STOCK	60,230	962,684	1,043,095
International Large Cap Growth	CUSIP X61873133	NOKIA OYJ EUR 0.06	49,370	1,090,723	979,484
International Large Cap Growth	CUSIP F43638141	SOCIETE GENERALE EUR 1.25	7,100	1,157,844	1,128,872
International Large Cap Growth	CUSIP X3570M117	IMPRESA SGPS SA EUR 1	43,660	277,847	250,014
International Large Cap Growth	CUSIP D1882G119	DEUTSCHE BOERSE AG NPVAG	8,000	1,159,278	1,202,035
International Large Cap Growth	CUSIP F0346N106	APRIL GROUP EUR 0.4	4,620	243,951	198,127
International Large Cap Growth	CUSIP F06106102	AXA EUR 2.29 RFD	18,288	653,001	673,757
International Large Cap Growth	CUSIP X5967A101	OPAP(ORG OF FOOTB)	8,900	345,391	298,798
International Large Cap Growth	CUSIP T3643A145	ENI SPA EUR 1.00	46,230	1,412,498	1,368,753
International Large Cap Growth	CUSIP N3113K108	EURONEXT NV EUR 1	3,720	317,418	361,241
International Large Cap Growth	CUSIP N4578E413	ING GROEP NV CVA EUR 0.24	29,100	1,182,066	1,278,909
International Large Cap Growth	CUSIP N50783112	WESSANEN(KON) CVA EUR1SHS	14,300	206,972	197,834
International Large Cap Growth	CUSIP F98947108	ZODIAC SA EUR 0.2	5,080	336,863	301,069
International Large Cap Growth	CUSIP F1058Q402	BNP PARIBAS EUR 2.0	11,090	1,021,856	1,192,136
International Large Cap Growth	CUSIP T1681V104	BANCHE POPOLARI UNITE SCRL	12,100	341,525	325,292
International Large Cap Growth	CUSIP T41329102	TELECOM ITALIA DI RISP EUR0.55	151,560	380,254	364,822
International Large Cap Growth	CUSIP E7813W163	ACS ACTIVIDADES CONS Y SERV	19,600	791,710	928,689
International Large Cap Growth	CUSIP N56369239	ROYAL NUMICO NV EUR 0.25EUR	17,090	775,127	768,622
International Large Cap Growth	CUSIP F6077E108	MAROC TELECOM MAD10	20,910	337,513	316,301

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
International Large Cap Growth	CUSIP X5688A109	NESTE OIL OYJ	11,510	394,715	334,220
International Large Cap Growth	CUSIP T31500175	IMPREGILO SPA NPV	71,040	306,005	300,602
International Large Cap Growth	CUSIP N2791X143	KONINKLIJKE DSM N V EUR 1.5NV	11,600	537,115	508,336
International Large Cap Growth	CUSIP F5362H107	IPSEN PROMESSES	1,800	76,602	70,465
International Large Cap Growth	CUSIP T6326Y108	LOTTOMATICA SPA EUR 1.0	26,850	1,109,592	1,010,624
International Large Cap Growth	CUSIP F4609H103	ICADE TRESORERIE EUR 7.6	19,000	850,099	949,605
International Large Cap Growth	CUSIP N8981F271	UNILEVER NV EUR 0.16	31,700	753,070	779,118
International Large Cap Growth	CUSIP N0157T177	KONINKLIJKE BAM GROEP NV EUR	12,900	268,319	227,822
International Large Cap Growth	CUSIP F92124100	TOTAL SA EUR 2.5	28,960	1,965,972	1,898,678
International Large Cap Growth	CUSIP F12033134	GROUPE DANONE EUR 0.5EUR	4,840	602,914	678,790
International Large Cap Growth	CUSIP G10877101	BHP BILLITON PLC UORDINARY	47,430	990,151	816,972
International Large Cap Growth	CUSIP G15540118	BRITISH LAND CO PLC GBP 0.25	19,700	457,853	502,000
International Large Cap Growth	CUSIP G4211P104	GYRUS GROUP ORD 1P	25,610	181,219	173,676
International Large Cap Growth	CUSIP G1846J107	CAPITA GROUP PLC GBP 0.20ORD	35,000	293,317	357,994
International Large Cap Growth	CUSIP G7540P109	REUTERS GROUP PLC ORD	58,190	419,711	472,347
International Large Cap Growth	CUSIP G14896180	BAE SYSTEMS GBP 0.025BAE	91,650	693,202	676,749
International Large Cap Growth	CUSIP G1510J102	BRITISH AMERICAN TOBACCO P	22,800	585,104	615,071
International Large Cap Growth	CUSIP G72899100	PRUDENTIAL PLC ORD GBP	60,110	702,031	745,093
International Large Cap Growth	CUSIP G74600167	REED ELSEVIER PLC GBP 0.125	68,600	699,491	759,339
International Large Cap Growth	CUSIP G67395106	OLD MUTUAL PLC GBP 0.10	133,100	475,189	416,501
International Large Cap Growth	CUSIP G76891111	ROYAL BK SCOT GRP ORD GBP	27,370	884,062	960,328
International Large Cap Growth	CUSIP G7885V109	SCOTTISH + SOUTHERN ENERGY	30,110	640,272	741,394
International Large Cap Growth	CUSIP G12793181	BP PLC USD 0.25//	210,080	2,632,386	2,284,182
International Large Cap Growth	CUSIP G82401103	SMITHS GROUP PLC 25PORD	25,650	483,551	429,596
International Large Cap Growth	CUSIP G1245Z108	BG GROUP PLC ORD 10P	56,340	774,287	683,100
International Large Cap Growth	CUSIP G87621101	TESCO ORD GBP0.05ORD	173,000	1,017,248	1,163,514
International Large Cap Growth	CUSIP G3910J112	GLAXOSMITHKLINE PLC GBP 0.25	65,240	1,882,308	1,733,152
International Large Cap Growth	CUSIP G5824M107	MARKS + SPENCER GROUP PLC	84,100	921,166	1,009,467
International Large Cap Growth	CUSIP G08036124	BARCLAYS PLC 0.25	24,810	298,421	312,399
International Large Cap Growth	CUSIP 775781982	ROLLS ROYCE GROUP	61,530	535,468	520,725
International Large Cap Growth	CUSIP G7690A118	ROYAL DUTCH SHELL 'B' SHS EUR	33,380	1,185,532	1,130,595
International Large Cap Growth	CUSIP G88473114	3I GROUP ORD GBP 0.62784	46,140	772,029	806,389
International Large Cap Growth	CUSIP G4634U169	HSBC HOLDINGS PLC USD	127,200	2,224,938	2,321,957
International Large Cap Growth	CUSIP G84228157	STANDARD CHARTERED PLC USD	20,840	558,755	532,607
International Large Cap Growth	CUSIP G93882135	VODAFONE GR PLC US	263,401	683,258	601,574
International Large Cap Growth	CUSIP G5485F144	LI + FUNG LTD HKD 0.025ISIN	204,400	440,054	507,852
International Large Cap Growth	CUSIP G3122U103	ESPRIT HOLDINGS ORD HK	52,000	429,588	474,153
International Large Cap Growth	CUSIP Y82594121	SUN HUNG KAI PROPERTIES HKD	29,000	306,339	316,536
International Large Cap Growth	CUSIP Y83310105	SWIRE PACIFIC 'A'HKD0.60HKD60	43,500	438,568	454,428
International Large Cap Growth	CUSIP G36550104	FOXCONN INTERNATIO	69,000	148,075	212,526
International Large Cap Growth	CUSIP J00546101	AIDA ENGINEERING LTD JPY	16,000	117,352	99,212
International Large Cap Growth	CUSIP J00714105	AISIN SEIKI CO LTD JPY 50.0	4,200	157,572	122,745
International Large Cap Growth	CUSIP J02394120	ASAHI GLASS CO JPY50Y50	19,000	269,580	234,502
International Large Cap Growth	CUSIP J03864105	HIROSHIMA BANK Y50JPY50	19,000	119,808	112,020
International Large Cap Growth	CUSIP J9298Q104	TREND MICRO INC	5,500	209,226	161,203
International Large Cap Growth	CUSIP J1341M107	FANCL CORP NPV	8,500	123,849	124,062
International Large Cap Growth	CUSIP J28384105	JOINT CORP, TOKYO JPY 50.0	4,200	121,547	143,736
International Large Cap Growth	CUSIP J2888G107	KADOKAWA GROUP HOLDINGS IN	5,400	191,172	207,675
International Large Cap Growth	CUSIP J5946V107	OBIC CO LTD JPY 50	980	200,111	207,290
International Large Cap Growth	CUSIP J3430E103	KOBAYASHI PHARMACEUTICAL	4,000	142,662	152,817
International Large Cap Growth	CUSIP J05124144	CANON INCY50	15,750	754,351	821,855
International Large Cap Growth	CUSIP J3622S100	COSE CORP 50.0	3,400	124,315	109,733
International Large Cap Growth	CUSIP J06510101	CHUBU ELECTRIC POWER CO INC	11,000	280,852	286,065
International Large Cap Growth	CUSIP J64264104	RAKUTEN INC	584	437,655	229,049
International Large Cap Growth	CUSIP J10080109	EXEDY CORP Y50DAIKIN	5,600	175,200	151,800
International Large Cap Growth	CUSIP J10038115	DAIKIN INDUSTRIES LTD NPVY50	7,200	252,491	213,469
International Large Cap Growth	CUSIP J1096N102	CYBER COMMUNICATIONS INC	28	87,074	44,354
International Large Cap Growth	CUSIP J1257M109	EAST JAPAN RAILWAYCO ORD	34	258,456	237,899
International Large Cap Growth	CUSIP J0005L108	ACCESS CO JPY 50000	11	96,822	78,272
International Large Cap Growth	CUSIP J2502K104	ITOCHU SHOKUHIN CO LTD JPY	3,400	141,683	116,357
International Large Cap Growth	CUSIP J44497105	MINITUBISHI UFJ FINL GROUP INC	22	344,423	283,270
International Large Cap Growth	CUSIP J13440102	FANUC LTD NPVY50	3,500	292,466	273,359
International Large Cap Growth	CUSIP J15708159	FUJITSU LTD NPVY50	38,000	316,028	313,528
International Large Cap Growth	CUSIP J0376T102	BANDAI VISUAL CO LTD NPV	41	164,026	136,493
International Large Cap Growth	CUSIP J8125C106	TAKE AND GIVE NEEDS CO LTD	205	289,598	203,177
International Large Cap Growth	CUSIP J22848105	HOYA CORP NPVY50	10,100	406,033	380,729
International Large Cap Growth	CUSIP J2856K106	JSR CORP NPV	13,200	375,701	290,724
International Large Cap Growth	CUSIP J27869106	JAPAN TOBACCO INC JPY	135	518,395	524,905
International Large Cap Growth	CUSIP J28751121	AEON CO LTD	14,800	364,586	362,948
International Large Cap Growth	CUSIP J26263103	JAPAN ASIA INVESTM JPY50	22,000	162,759	126,353

INVESTMENT TYPE	ASSET NUMBER	ASSET DESCRIPTION	QUANTITY	COST	MARKET VALUE
International Large Cap Growth	CUSIP J30255129	KANSAI PAINT CO Y50	25,000	245,091	189,115
International Large Cap Growth	CUSIP J3474L104	KOEI CO	9,500	178,175	155,155
International Large Cap Growth	CUSIP J34899104	KOITO MFG CO Y50	10,000	143,427	129,013
International Large Cap Growth	CUSIP J36060127	KONICA MINOLTA HOLD, INC JPY	11,500	151,326	154,113
International Large Cap Growth	CUSIP J37221116	KURITA WATER INDS Y50Y50	6,800	139,062	131,910
International Large Cap Growth	CUSIP J2817M100	JFE HOLDINGS INC	8,000	314,048	313,765
International Large Cap Growth	CUSIP J7771X109	SUMITOMO MITSUI FINANCIAL	117	1,287,487	1,228,971
International Large Cap Growth	CUSIP J40089104	MARUI CO JPY 50.0	7,100	133,732	103,989
International Large Cap Growth	CUSIP J41121104	MATSUSHITA ELECTRIC	25,000	595,191	529,437
International Large Cap Growth	CUSIP J8290E101	TELEWAVE INC NPV	54	152,812	105,667
International Large Cap Growth	CUSIP J4599L102	MIZUHO FINANCIAL GROUP	141	1,200,233	1,094,079
International Large Cap Growth	CUSIP J7007M109	CREDIT SAISON CO LTD NPV	6,300	314,051	265,769
International Large Cap Growth	CUSIP J44561108	MINITUBISHI LOGISTI JPY 50.0ORD	7,000	108,855	111,834
International Large Cap Growth	CUSIP J44389120	MINITUBISHI RAYON CO LTD JPY	23,000	203,850	151,970
International Large Cap Growth	CUSIP J44690139	MITSUI + CO LTD	39,000	582,168	496,213
International Large Cap Growth	CUSIP J4509L101	MITSUI FUDOSAN CO LTDORD	19,000	413,622	432,147
International Large Cap Growth	CUSIP J46496121	MORI SEIKI CO LTD JPY 50.0Y50	3,800	73,306	72,588
International Large Cap Growth	CUSIP J51699106	NINTENDO CO LTD JPY 50.0	3,400	497,483	701,025
International Large Cap Growth	CUSIP J52968104	NIDEC CORP NPV	2,800	212,293	211,334
International Large Cap Growth	CUSIP J57483117	NIPPON OIL CORP JPY 50.0JPY	38,000	299,128	280,051
International Large Cap Growth	CUSIP J58472119	NITTO DENKO CORP NPV	5,800	482,287	343,922
International Large Cap Growth	CUSIP J57547101	NISSHA PRINTING CO Y50JPY50	2,900	116,683	131,673
International Large Cap Growth	CUSIP J53247110	NIPPON ELEC GLASS Y50GLASS	12,000	266,973	264,803
International Large Cap Growth	CUSIP J59009159	NOMURA HOLDINGS INC NPVY50	14,800	334,334	260,771
International Large Cap Growth	CUSIP J61374120	OMRON CORPY50	6,900	196,086	169,504
International Large Cap Growth	CUSIP J61933123	ORIX CORP JPY 50.0Y50	2,000	587,754	553,155
International Large Cap Growth	CUSIP J63567101	PARCO CO JPY50	9,400	107,726	117,291
International Large Cap Growth	CUSIP J4712U104	NAFCO CO LTD	3,500	128,631	98,729
International Large Cap Growth	CUSIP J67951103	NIDEC SANKYO CORP JPY 50.0	11,000	134,376	139,771
International Large Cap Growth	CUSIP J72810120	SHIN-ETSU CHEMICAL CO LTD	14,700	821,101	938,907
International Large Cap Growth	CUSIP J74229105	SHIONOGI + CO LTD NPV	7,000	117,562	128,674
International Large Cap Growth	CUSIP J76379106	SONY CORP	11,300	506,675	457,552
International Large Cap Growth	CUSIP J76637115	STANLEY ELECTRIC Y50JPY50	12,000	277,548	248,031
International Large Cap Growth	CUSIP J77411114	SUMITOMO ELECTRIC Y50Y50	24,200	367,672	327,792
International Large Cap Growth	CUSIP J77970101	SUMITOMO TRUST+BKG&	25,000	258,758	261,753
International Large Cap Growth	CUSIP J78013109	SUMITOMO WAREHOUSE	13,000	100,067	92,944
International Large Cap Growth	CUSIP J45174109	MITSUI SUMITOMO INSURANCE	11,000	147,138	137,628
International Large Cap Growth	CUSIP J81281115	TAKEDA CHEM INDS	14,500	903,828	905,252
International Large Cap Growth	CUSIP J83173104	TERUMO CORP	6,500	224,037	246,675
International Large Cap Growth	CUSIP J85538106	TOKAI CARBON CO Y50LTD JPY50	18,000	112,142	114,663
International Large Cap Growth	CUSIP J92676113	TOYOTA MOTOR CORP NPVY50	35,900	2,048,994	1,952,376
International Large Cap Growth	CUSIP J93796100	UBE INDUSTRIES LTDREC MAR	48,000	146,185	136,213
International Large Cap Growth	CUSIP J94368149	UNY CO LTD JPY 50.0JPY50	10,000	174,794	132,656
International Large Cap Growth	CUSIP J94511102	VALOR CO Y50	6,400	126,596	111,139
International Large Cap Growth	CUSIP J95204103	XEBIO CO Y50JPY50	2,800	93,532	86,573
International Large Cap Growth	CUSIP J96964119	SOMPO JAPAN INSURANCE	27,000	367,507	353,825
International Large Cap Growth	CUSIP J97272124	YOKOGAWA ELECTRIC CORP	9,700	151,563	127,526
International Large Cap Growth	CUSIP J5940Z104	NTT URBAN DEVELOPMENT CORP	42	330,498	335,858
International Large Cap Growth	CUSIP J2785A104	JAPAN LOGISTICS FUND INC	24	183,353	177,281
International Large Cap Growth	CUSIP J01219104	ALPEN CO LTD, NAGOYA SHS	5,200	194,016	154,172
International Large Cap Growth	CUSIP J2467E101	INPEX HOLDINGS INC NPV	34	296,261	270,157
International Large Cap Growth	CUSIP 23323N895	DNB NOR ASA NOK 10.0DNB	62,380	858,495	764,876
International Large Cap Growth	CUSIP 85771L994	STATOIL ASA NOK 2.5	18,770	616,123	444,312
International Large Cap Growth	CUSIP W7912C118	SECURITAS B SHS SEK 1.0SEK	19,060	272,257	239,339
International Large Cap Growth	CUSIP 04635K761	ASTRAZENECA ORD US	9,380	519,326	584,450
International Large Cap Growth	CUSIP W41422101	HENNES + MAURITZ SEK 0.25 B	24,900	939,922	1,041,677
International Large Cap Growth	CUSIP W26049119	ERICSSON SER B NPVSEK2.50	429,770	1,576,329	1,489,955
International Large Cap Growth	CUSIP W74857165	SANDVIK AB SEK6.00	30,850	401,026	353,702
International Large Cap Growth	CUSIP W8180P104	SECURITAS SYSTEMS AB-B NPV	19,060	74,559	71,542
International Large Cap Growth	CUSIP Y20246107	DBS GROUP HOLDINGS LTD SGD	35,000	384,881	423,707
International Large Cap Growth	CUSIP Y79946102	SINGAPORE EXCHANGE LTD SGD	117,000	245,680	327,541
International Large Cap Growth	CUSIP V53838112	KEPPEL CORP SGD 0.5ORD SG\$1	44,000	414,625	410,593
International Large Cap Growth	CUSIP V71793109	PARKWAY HLDGS SG 0.50SGD0.50	232,000	390,306	409,584
International Large Cap Growth	CUSIP S86802910	FIDELITY EMERGING MKTS EQTY	93,813	2,870,000	2,617,379
International Large Cap Growth	CUSIP X9USD9073	BNY COLLECTIVE FUNDTRUST	523,576	523,576	523,576