ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
079860102	BELLSOUTH CORP			COM				
GT10	105,238.000		25.851735	2,720,584.91	18.360000	1,932,169.68	0.10 0.09	-788,415.23
080990997	BELMONT CAPITAL PARTNERS II LP							
GT24	1.000		0.000000	0.00	17,811.000000	17,811.00	0.00 0.00	17,811.00
081437105	BEMIS INC			COM				
GT10	3,000.000		44.252643	132,757.93	49.400000	148,200.00	0.01 0.01	15,442.07
083990929	BEHRMAN CAPITAL II LP							
GT24	11,529,497.000		1.000000	11,529,497.00	0.683787	7,883,720.17	0.42 0.36	-3,645,776.83
086516101	BEST BUY CO INC			COM STK USD0.10				
GT10	18,100.000		42.811109	774,881.08	22.310000	403,811.00	0.02 0.02	-371,070.08
089302103	BIG LOTS INC			COM				
GT10	6,500.000		13.306338	86,491.20	15.830000	102,895.00	0.01 0.00	16,403.80
090597105	BIOGEN INC			COM				
GT10	8,300.000		85.497687	709,630.80	29.270000	242,941.00	0.01 0.01	-466,689.80
090613100	BIOMET INC			COM				
GT10	14,800.000		25.669220	379,904.46	26.630000	394,124.00	0.02 0.02	14,219.54
091797100	BLACK + DECKER CORPORATION			COM				
GT10	4,500.000		41.027789	184,625.05	41.930000	188,685.00	0.01 0.01	4,059.95
GT49	5,200.000		37.004200	192,421.84	41.930000	218,036.00	0.01 0.01	25,614.16
GT71	84,500.000		37.306029	3,152,359.45	41.930000	3,543,085.00	0.19 0.16	390,725.55
	::::::::: 94,200.000			::::::::::: 3,529,406.34		::::::::::: 3,949,806.00	::: 0.21	::::::::::: 420,399.66

STATE STREET.

ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
092991934	BLACKSTONE CAPITAL PTR III							
GT24	13,967,582.000		1.000000	13,967,582.00	1.009528	14,100,665.12	0.74 0.65	133,083.12
093671105	BLOCK H + R INC			COM				
GT10	10,200.000		36.468584	371,979.56	42.010000	428,502.00	0.02 0.02	56,522.44
GT71	30,800.000		26.639513	820,497.01	42.010000	1,293,908.00	0.07 0.06	473,410.99
	::::::::: 41,000.000			::::::::::: 1,192,476.57		::::::::::: 1,722,410.00	::: 0.09	::::::::::: 529,933.43
097023105	BOEING CO			COM				
GT10	47,246.000		37.163809	1,755,841.31	34.130000	1,612,505.98	0.08 0.07	-143,335.33
GT49	39,400.000		38.807675	1,529,022.40	34.130000	1,344,722.00	0.07 0.06	-184,300.40
	::::::::: 86,646.000			::::::::::: 3,284,863.71		::::::::::: 2,957,227.98	::: 0.16	::::::::::: -327,635.73
097383103	BOISE CASCADE CORP			COM				
GT10	3,300.000		36.851500	121,609.95	22.800000	75,240.00	0.00 0.00	-46,369.95
099709107	BORDERS GROUP INC			COM				
GT76	48,900.000		19.164951	937,166.10	15.800000	772,620.00	0.04 0.04	-164,546.10
099724106	BORG WARNER AUTOMOTIVE INC			COM				
GT76	16,700.000		46.448623	775,692.00	49.640000	828,988.00	0.04 0.04	53,296.00
101137107	BOSTON SCIENTIFIC CORP			COM				
GT10	22,921.000		26.373303	604,502.47	31.560000	723,386.76	0.04 0.03	118,884.29
110122108	BRISTOL MYERS SQUIBB CO			COM				
GT10	108,924.000		32.736307	3,565,769.54	23.800000	2,592,391.20	0.14 0.12	-973,378.34
GT49	5,600.000		50.931600	285,216.96	23.800000	133,280.00	0.01 0.01	-151,936.96
	::::::::: 114,524.000			::::::::::: 3,850,986.50		::::::::::: 2,725,671.20	::: 0.14	::::::::::: -1,125,315.30

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	ASSET ID / ORIGINAL FACE	ASSET DESCRIPTION / LOCAL BASE	UNIT COST / UNIT COST	RATE / TOTAL COST / TOTAL COST	MATURITY DATE / UNIT PRICE / UNIT PRICE	MKT PRICE / MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
	111320107	BROADCOM CORP		CL A				
GT10	15,400.000		150.579012	2,318,916.78	10.680000	164,472.00	0.01 0.01	-2,154,444.78
	11442E102	BROOKS PRI AUTOMATION INC		COM				
GT76	17,700.000		34.217288	605,646.00	11.420000	202,134.00	0.01 0.01	-403,512.00
	115637209	BROWN FORMAN CORP		CLASS B				
GT10	3,886.000		47.196788	183,406.72	66.950000	260,167.70	0.01 0.01	76,760.98
	117043109	BRUNSWICK CORP		COM				
GT10	5,000.000		23.571886	117,859.43	21.040000	105,200.00	0.01 0.00	-12,659.43
	12189T104	BURLINGTON NORTHN SANTA FE		COM				
GT10	21,354.000		23.089248	493,047.81	23.920000	510,787.68	0.03 0.02	17,739.87
GT49	70,200.000		26.344813	1,849,405.89	23.920000	1,679,184.00	0.09 0.08	-170,221.89
	91,554.000			2,342,453.70		2,189,971.68	0.12	-152,482.02
	122014103	BURLINGTON RES INC		COM				
GT10	11,381.000		39.994250	455,174.56	38.360000	436,575.16	0.02 0.02	-18,599.40
	125509109	CIGNA CORP		COM				
GT10	7,899.000		52.315158	413,237.43	70.750000	558,854.25	0.03 0.03	145,616.82
GT49	12,300.000		53.606292	659,357.39	70.750000	870,225.00	0.05 0.04	210,867.61
	20,199.000			1,072,594.82		1,429,079.25	0.08	356,484.43
	125896100	CMS ENERGY CORP		COM				
GT10	8,000.000		21.132275	169,058.20	8.060000	64,480.00	0.00 00	-104,578.20

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	126408103	CSX CORP		COM				
GT10	12,000.000		34.398978	412,787.74	26.380000	316,560.00	0.02 0.01	-96,227.74
	126650100	CVS CORP		COM				
GT10	22,096.000		27.815922	614,620.61	25.350000	560,133.60	0.03 0.03	-54,487.01
	131347106	CALPINE CORP		COM				
GT10	21,100.000		24.489694	516,732.54	2.470000	52,117.00	0.00 0.00	-464,615.54
	132011107	CAMBREX CORP		COM				
GT76	21,800.000		42.758890	932,143.80	36.800000	802,240.00	0.04 0.04	-129,903.80
	134429109	CAMPBELL SOUP CO		COM				
GT10	23,031.000		26.835049	618,038.01	22.080000	508,524.48	0.03 0.02	-109,513.53
GT49	9,500.000		32.897595	312,527.15	22.080000	209,760.00	0.01 0.01	-102,767.15
	32,531.000			930,565.16		718,284.48	0.04	-212,280.68
	14040H105	CAPITAL ONE FINL CORP		COM				
GT10	12,448.000		45.391354	565,031.58	34.920000	434,684.16	0.02 0.02	-130,347.42
	14149Y108	CARDINAL HEALTH INC		COM				
GT10	25,414.000		44.260356	1,124,832.70	62.200000	1,580,750.80	0.08 0.07	455,918.10
	141705103	CAREMARK RX INC		COM				
GT76	88,800.000		14.791710	1,313,503.83	17.000000	1,509,600.00	0.08 0.07	196,096.17
	143658102	CARNIVAL CORP		COM				
GT10	33,015.000		39.660064	1,309,377.00	25.100000	828,676.50	0.04 0.04	-480,700.50
GT71	110,000.000		29.309958	3,224,095.37	25.100000	2,761,000.00	15 13	-463,095.37
	143,015.000			4,533,472.37		3,589,676.50	15	-943,195.87

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
149123101	CATERPILLAR INC			COM				
GT10	19,352.000		42.670902	825,767.29	37.220000	720,281.44	0.04 / 0.03	-105,485.85
GT49	32,500.000		45.072529	1,464,857.18	37.220000	1,209,650.00	0.06 / 0.06	-255,207.18
	51,852.000			2,290,624.47		1,929,931.44	0.10	-360,693.03
151313103	CENDANT CORP			COM				
GT10	58,434.000		20.204237	1,180,614.40	10.760000	628,749.84	0.03 / 0.03	-551,864.56
GT71	271,700.000		12.407042	3,370,993.25	10.760000	2,923,492.00	0.15 / 0.13	-447,501.25
	330,134.000			4,551,607.65		3,552,241.84	0.19	-999,365.81
15189T107	CENTERPOINT ENERGY INC			COM				
GT10	17,028.000		21.664698	368,906.48	10.010000	170,450.28	0.01 / 0.01	-198,456.20
152312104	CENTEX CORP			COM				
GT10	3,500.000		44.821500	156,875.25	44.350000	155,225.00	0.01 / 0.01	-1,650.25
156700106	CENTURYTEL INC			COM				
GT10	8,000.000		34.049621	272,396.97	22.430000	179,440.00	0.01 / 0.01	-92,956.97
GT71	116,700.000		36.472482	4,256,338.69	22.430000	2,617,581.00	0.14 / 0.12	-1,638,757.69
	124,700.000			4,528,735.66		2,797,021.00	0.15	-1,731,714.66
156779100	CERIDIAN CORP NEW			COM				
GT76	27,900.000		18.571269	518,138.41	14.250000	397,575.00	0.02 / 0.02	-120,563.41

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
156880106	CERTEGY INC			COM				
GT71	61,400.000		22.927819	1,407,768.06	20.100000	1,234,140.00	0.07 / 0.06	-173,628.06
GT76	30,700.000		29.903330	918,032.23	20.100000	617,070.00	0.03 / 0.03	-300,962.23
	92,100.000			2,325,800.29		1,851,210.00	0.10	-474,590.29
160903100	CHARTER ONE FINL INC			COM				
GT10	12,874.050		22.999998	296,103.12	29.720000	382,616.77	0.02 / 0.02	86,513.65
16117M107	CHARTER COMMUNICATIONS INC DEL			CL A				
GT76	101,100.000		14.110436	1,426,565.13	1.860000	188,046.00	0.01 / 0.01	-1,238,519.13
166764100	CHEVRONTEXACO CORP			COM				
GT10	60,147.000		67.724613	4,073,432.28	69.250000	4,165,179.75	0.22 / 0.19	91,747.47
170040109	CHIRON CORP			COM STK				
GT10	10,600.000		43.269035	458,651.77	34.940000	370,364.00	0.02 / 0.02	-88,287.77
171232101	CHUBB CORP			COM				
GT10	9,672.000		47.963261	463,900.66	54.830000	530,315.76	0.03 / 0.02	66,415.10
171779101	CIENA CORP			COM				
GT10	24,200.000		13.055756	315,949.30	2.970000	71,874.00	0.00 / 0.00	-244,075.30
172062101	CINCINNATI FINL CORP			COM				
GT10	9,110.000		38.392753	349,757.98	35.580000	324,133.80	0.02 / 0.01	-25,624.18
172474108	CINERGY CORP			COM				
GT10	9,400.000		34.283659	322,266.39	31.430000	295,442.00	0.02 / 0.01	-26,824.39

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
172737108	CIRCUIT CITY STORES INC			COM				
GT10	11,716.000		21.757147	254,906.73	15.150000	177,497.40	0.01 / 0.01	-77,409.33
17275R102	CISCO SYS INC			COM				
GT10	411,600.000		16.750981	6,894,703.97	10.480000	4,313,568.00	0.23 / 0.20	-2,581,135.97
172908105	CINTAS CORP			COM				
GT10	9,600.000		38.097057	365,731.75	41.920000	402,432.00	0.02 / 0.02	36,700.25
172967101	CITIGROUP INC			COM				
GT10	284,726.000		23.758836	6,764,758.41	29.650000	8,442,125.90	0.44 / 0.39	1,677,367.49
GT49	16,600.000		46.928927	779,020.18	29.650000	492,190.00	0.03 / 0.02	-286,830.18
	301,326.000			7,543,778.59		8,934,315.90	0.47	1,390,537.31
17453B101	CITIZENS COMMUNICATIONS CO			COM				
GT10	15,800.000		13.472289	212,862.17	6.780000	107,124.00	0.01 / 0.00	-105,738.17
177376100	CITRIX SYS INC			COM				
GT10	9,770.000		27.389653	267,596.91	6.030000	58,913.10	0.00 / 0.00	-208,683.81
184502102	CLEAR CHANNEL COMMUNICATIONS			COM				
GT10	34,500.000		55.702867	1,921,748.91	34.750000	1,198,875.00	0.06 / 0.06	-722,873.91
189054109	CLOROX CO			COM				
GT10	12,960.000		30.369232	393,585.25	40.180000	520,732.80	0.03 / 0.02	127,147.55
GT71	66,400.000		39.836402	2,645,137.09	40.180000	2,667,952.00	0.14 / 0.12	22,814.91
	79,360.000			3,038,722.34		3,188,684.80	0.17	149,962.46

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
191216100	COCA COLA CO			COM				
GT10	139,652.000		42.425667	5,924,829.25	47.960000	6,697,709.92	0.35 / 0.31	772,880.67
191219104	COCA COLA ENTERPRISES INC			COM STK				
GT10	25,196.000		27.999565	705,477.03	21.240000	535,163.04	0.03 / 0.02	-170,313.99
194162103	COLGATE PALMOLIVE CO			COM				
GT10	30,592.000		32.449122	992,683.55	53.950000	1,650,438.40	0.09 / 0.08	657,754.85
200300200	COMCAST CORP			CL A SPL				
GT10	53,220.000		26.806826	1,426,659.28	20.860000	1,110,169.20	0.06 / 0.05	-316,490.08
200340107	COMERICA INC			COM				
GT10	9,860.000		42.130557	415,407.29	48.220000	475,449.20	0.03 / 0.02	60,041.91
204412100	COMPANHIA VALE DO RIO DOCE			SPONS ADR REPSTG 250 PFD SHS				
GT74	5,700.000		25.323351	144,343.10	21.650000	123,405.00	0.01 / 0.01	-20,938.10
204412209	COMPANHIA VALE DO RIO DOCE			SPONSORED ADR				
GT74	6,388.000		24.909881	159,124.32	22.750000	145,327.00	0.01 / 0.01	-13,797.32
204912109	COMPUTER ASSOC INTL INC			COM				
GT10	32,502.000		27.356847	889,152.23	9.600000	312,019.20	0.02 / 0.01	-577,133.03
205363104	COMPUTER SCIENCES CORP			COM				
GT10	9,646.000		45.209666	436,092.44	27.790000	268,062.34	0.01 / 0.01	-168,030.10
205638109	COMPUWARE CORP			COM				
GT10	21,100.000		11.391763	240,366.19	3.050000	64,355.00	0.00 / 0.00	-176,011.19

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
205862402	COMVERSE TECHNOLOGY INC			COM NEW				
GT10	10,500.000		39.089982	410,444.81	6.990000	73,395.00	0.00 0.00	-337,049.81
205887102	CONAGRA INC			COM				
GT10	30,232.000		23.625831	714,256.13	24.850000	751,265.20	0.04 0.03	37,009.07
206197105	CONCORD EFS INC			COM				
GT10	28,800.000		22.688455	653,427.51	15.880000	457,344.00	0.02 0.02	-196,083.51
20825C104	CONOCOPHILLIPS			COM				
GT10	38,058.000		44.938288	1,710,261.36	46.240000	1,759,801.92	0.09 0.08	49,540.56
209115104	CONSOLIDATED EDISON INC			COM				
GT10	12,012.000		32.661355	392,328.20	40.220000	483,122.64	0.03 0.02	90,794.44
210371100	CONSTELLATION ENERGY GROUP INC			COM				
GT10	9,190.000		30.135103	276,941.60	24.790000	227,820.10	0.01 0.01	-49,121.50
212485106	CONVERGYS CORP			COM				
GT10	9,700.000		41.279236	400,408.59	15.030000	145,791.00	0.01 0.01	-254,617.59
216831107	COOPER TIRE + RUBR CO			COM				
GT10	4,100.000		19.131890	78,440.75	16.140000	66,174.00	0.00 0.00	-12,266.75
217016104	COORS ADOLPH CO			CLASS B COM				
GT10	2,100.000		48.927695	102,748.16	56.300000	118,230.00	0.01 0.01	15,481.84
219350105	CORNING INC			COM				
GT10	53,499.000		16.954606	907,054.45	1.600000	85,598.40	0.00 0.00	-821,456.05

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
22160K105	COSTCO WHSL CORP NEW			COM				
GT10	25,566.000		23.572108	602,644.52	32.370000	827,571.42	0.04 0.04	224,926.90
222372104	COUNTRYWIDE CR INDS INC			COM				
GT10	7,100.000		42.136042	299,165.90	47.150000	334,765.00	0.02 0.02	35,599.10
224051102	COX RADIO INC			CL A				
GT76	46,700.000		23.735764	1,108,460.16	26.160000	1,221,672.00	0.06 0.06	113,211.84
224399105	CRANE CO			COM				
GT10	3,300.000		27.561642	90,953.42	19.760000	65,208.00	0.00 0.00	-25,745.42
228255105	CROWN CORK + SEAL INC			COM				
GT76	206,000.000		6.459757	1,330,709.89	5.250000	1,081,500.00	0.06 0.05	-249,209.89
231021106	CUMMINS INC			COM				
GT10	2,300.000		40.609248	93,401.27	23.620000	54,326.00	0.00 0.00	-39,075.27
23304Y209	DBS GROUP HLDGS LTD			SPONSORED ADR CITIBANK 144A				
GT74	66,000.000		5.245500	346,203.00	6.302000	415,932.00	0.02 0.02	69,729.00
233331107	DTE ENERGY CO			COM				
GT10	9,400.000		45.350746	426,297.01	40.700000	382,580.00	0.02 0.02	-43,717.01
235811106	DANA CORP			COM				
GT10	8,300.000		19.182658	159,216.06	13.080000	108,564.00	0.01 0.01	-50,652.06
235851102	DANAHER CORP			COM				
GT10	8,486.000		53.057472	450,245.71	56.850000	482,429.10	0.03 0.02	32,183.39

STATE STREET.

	ASSET ID / ASSET DESCRIPTION	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
	237194105 DARDEN RESTAURANTS INC				COM				
GT10		9,600.000		20.578950	197,557.92	24.240000	232,704.00	0.01 0.01	35,146.08
	244199105 DEERE + CO				COM				
GT10		13,378.000		38.625967	516,738.19	45.450000	608,030.10	0.03 0.03	91,291.91
	247025109 DELL COMPUTER CORP				COM				
GT10		145,918.000		15.460139	2,255,912.61	23.510000	3,430,532.18	0.18 0.16	1,174,619.57
	247126105 DELPHI CORP				COM				
GT10		31,426.000		13.616050	427,897.99	8.550000	268,692.30	0.01 0.01	-159,205.69
	247361108 DELTA AIR LINES INC				COM				
GT10		6,858.000		40.267374	276,153.65	9.290000	63,710.82	0.00 0.00	-212,442.83
	248019101 DELUXE CORP				COM				
GT10		3,500.000		32.891006	115,118.52	45.060000	157,710.00	0.01 0.01	42,591.48
	25179M103 DEVON ENERGY CORPORATION NEW				COM				
GT10		8,800.000		55.464905	488,091.16	48.250000	424,600.00	0.02 0.02	-63,491.16
	254067101 DILLARDS INC				CL A				
GT10		4,700.000		18.907872	88,867.00	20.180000	94,846.00	0.00 0.00	5,979.00
	254687106 DISNEY WALT CO				DISNEY COM				
GT10		114,804.000		20.669891	2,372,986.21	15.140000	1,738,132.56	0.09 0.08	-634,853.65
	256669102 DOLLAR GEN CORP								
GT10		18,743.000		19.192175	359,718.94	13.420000	251,531.06	0.01 0.01	-108,187.88

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	ASSET ID / ASSET DESCRIPTION	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
	256747106 DOLLAR TREE STORES INC				COM				
GT76		57,300.000		28.774740	1,648,792.58	22.040000	1,262,892.00	0.07 0.06	-385,900.58
	25746U109 DOMINION RES INC VA NEW				COM				
GT10		15,649.000		45.973131	719,433.52	50.730000	793,873.77	0.04 0.04	74,440.25
	257867101 DONNELLEY R R + SONS CO				COM				
GT10		6,400.000		29.296075	187,494.88	23.510000	150,464.00	0.01 0.01	-37,030.88
	260003108 DOVER CORP				COM				
GT10		11,377.000		23.968931	272,694.53	25.380000	288,748.26	0.02 0.01	16,053.73
	260543103 DOW CHEM CO				COM				
GT10		51,270.000		27.217206	1,395,426.14	27.310000	1,400,183.70	0.07 0.06	4,757.56
GT49		8,300.000		29.086264	241,415.99	27.310000	226,673.00	0.01 0.01	-14,742.99
		:::::::::: 59,570.000			:::::::::::: 1,636,842.13		:::::::::::: 1,626,856.70	:::: 0.09	:::::::::: -9,985.43
	260561105 DOW JONES + CO INC				COM				
GT10		4,783.000		42.110939	201,416.62	38.410000	183,715.03	0.01 0.01	-17,701.59
	263534109 DU PONT E I DE NEMOURS + CO				COM				
GT10		55,851.000		50.047824	2,795,221.02	36.070000	2,014,545.57	0.11 0.09	-780,675.45
GT49		38,014.000		55.146551	2,096,340.98	36.070000	1,371,164.98	0.07 0.06	-725,176.00
		:::::::::: 93,865.000			:::::::::::: 4,891,562.00		:::::::::::: 3,385,710.55	:::: 0.18	:::::::::::: -1,505,851.45
	263578106 DUANE READE INC				COM				
GT76		33,700.000		31.232402	1,052,531.95	16.000000	539,200.00	0.03 0.02	-513,331.95

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ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
264399106	DUKE ENERGY CO			COM STK NPV				
GT10	49,856.000		22.251827	1,109,387.11	19.550000	974,684.80	0.05 0.04	-134,702.31
26483E100	DUN AND BRADSTREET CORP DEL			COM				
GT71	80,450.000		21.400926	1,721,704.52	33.610000	2,703,924.50	0.14 0.12	982,219.98
26816Q101	DYNEGY INC NEW			CL A				
GT10	20,700.000		41.666973	862,506.34	1.160000	24,012.00	0.00 0.00	-838,494.34
268648102	EMC CORP			COM				
GT10	123,876.000		12.854033	1,592,306.13	4.570000	566,113.32	0.03 0.03	-1,026,192.81
26875P101	EOG RESOURCES INC			COM				
GT10	6,500.000		40.942489	266,126.18	35.960000	233,740.00	0.01 0.01	-32,386.18
277432100	EASTMAN CHEM CO			COM				
GT10	4,400.000		39.844264	175,314.76	38.170000	167,948.00	0.01 0.01	-7,366.76
277461109	EASTMAN KODAK CO			COM				
GT10	16,382.000		55.840930	914,786.11	27.240000	446,245.68	0.02 0.02	-468,540.43
GT49	87,100.000		44.870692	3,908,237.29	27.240000	2,372,604.00	0.12 0.11	-1,535,633.29
	:::::::::::			:::::::::::::		:::::::::::::	::::	:::::::::::::
	103,482.000			4,823,023.40		2,818,849.68	0.15	-2,004,173.72
278058102	EATON CORP			COM				
GT10	4,010.000		57.439140	230,330.95	63.740000	255,597.40	0.01 0.01	25,266.45
278642103	EBAY INC			COM				
GT10	15,900.000		58.878367	936,166.04	52.810000	839,679.00	0.04 0.04	-96,487.04

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
278865100	ECOLAB INC			COM				
GT10	7,334.000		27.621029	202,572.63	41.730000	306,047.82	0.02 0.01	103,475.19
281020107	EDISON INTL			COM				
GT10	18,236.000		17.761059	323,890.68	10.000000	182,360.00	0.01 0.01	-141,530.68
28336L109	EL PASO CORP			COM				
GT10	32,856.000		28.537389	937,624.46	8.270000	271,719.12	0.01 0.01	-665,905.34
285512109	ELECTRONIC ARTS INC			COM				
GT10	7,900.000		57.435194	453,738.03	65.960000	521,084.00	0.03 0.02	67,345.97
285661104	ELECTRONIC DATA SYS CORP NEW			COM				
GT10	26,954.000		46.433250	1,251,561.82	13.980000	376,816.92	0.02 0.02	-874,744.90
291011104	EMERSON ELEC CO			COM				
GT10	23,708.000		43.819364	1,038,869.49	43.940000	1,041,729.52	0.05 0.05	2,860.03
29266R108	ENERGIZER HLDGS INC			COM				
GT71	73,400.000		23.004643	1,688,540.82	30.400000	2,231,360.00	0.12 0.10	542,819.18
292845104	ENGELHARD CORP			COM				
GT10	7,200.000		24.935668	179,536.81	23.830000	171,576.00	0.01 0.01	-7,960.81
293639100	ENTERCOM COMMUNICATIONS CORP			COM				
GT76	26,900.000		44.726130	1,203,132.90	47.370000	1,274,253.00	0.07 0.06	71,120.10
293646103	ENTERGY CORP			COM				
GT10	12,568.000		28.140964	353,675.64	41.600000	522,828.80	0.03 0.02	169,153.16
GT49	12,300.000		42.564800	523,547.04	41.600000	511,680.00	0.03 0.02	-11,867.04
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	24,868.000			877,222.68		1,034,508.80	0.05	157,286.12

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
294429105	EQUIFAX INC			COM				
GT10	8,100.000		26.550830	215,061.72	21.740000	176,094.00	0.01	-38,967.72
							0.01	
GT71	113,600.000		15.844230	1,799,904.50	21.740000	2,469,664.00	0.13	669,759.50
							0.11	
	121,700.000			2,014,966.22		2,645,758.00	0.14	630,791.78
294741103	EQUITY OFFICE PPTYS TR			COM				
GT10	23,500.000		30.166140	708,904.30	25.820000	606,770.00	0.03	-102,134.30
							0.03	
29476L107	EQUITY RESIDENTIAL			SH BEN INT				
GT10	15,500.000		28.458974	441,114.09	23.940000	371,070.00	0.02	-70,044.09
							0.02	
30161N101	EXELON CORP			COM				
GT10	18,108.000		36.292951	657,192.75	47.500000	860,130.00	0.05	202,937.25
							0.04	
GT49	30,100.000		49.783340	1,498,478.53	47.500000	1,429,750.00	0.08	-68,728.53
							0.07	
	48,208.000			2,155,671.28		2,289,880.00	0.12	134,208.72
302130109	EXPEDITORES INTL WASH INC			COM				
GT76	34,200.000		25.453041	870,494.00	27.940000	955,548.00	0.05	85,054.00
							0.04	
30224P101	EXTENDED STAY AMER INC			COM				
GT76	60,000.000		15.257100	915,425.98	12.700000	762,000.00	0.04	-153,425.98
							0.04	
30231G102	EXXON MOBIL CORP			COM				
GT10	380,184.000		27.205838	10,343,224.48	31.900000	12,127,869.60	0.64	1,784,645.12
							0.56	
GT49	69,700.000		31.814496	2,217,470.34	31.900000	2,223,430.00	0.12	5,959.66
							0.10	
	449,884.000			12,560,694.82		14,351,299.6[illegible]	[illegible]76	1,790,604.78

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
302571104	FPL GROUP INC			COM				
GT10	10,247.000		44.780670	458,867.53	53.800000	551,288.60	0.03	92,421.07
							0.03	
305990970	FAIRVIEW CAPITAL LP							
GT24	8,317,190.000		1.000000	8,317,190.00	0.706642	5,877,275.78	0.31	-2,439,914.22
							0.27	
307000109	FAMILY DLR STORES INC			COM				
GT10	9,700.000		29.213667	283,372.57	26.880000	260,736.00	0.01	-22,636.57
							0.01	
313400301	FEDERAL HOME LN MTG CORP			COM				
GT10	39,160.000		36.809706	1,441,468.10	55.900000	2,189,044.00	0.12	747,575.90
							0.10	
313586109	FANNIE MAE			COM				
GT10	56,022.000		43.921929	2,460,594.32	59.540000	3,335,549.88	0.18	874,955.56
							0.15	
31410H101	FEDERATED DEPT STORES INC DEL			COM				
GT10	11,346.000		33.113056	375,700.73	29.440000	334,026.24	0.02	-41,674.49
							0.02	
314211103	FEDERATED INVS INC PA			CL B				
GT76	47,000.000		29.539123	1,388,338.77	26.990000	1,268,530.00	0.07	-119,808.77
							0.06	
31428X106	FEDEX CORP			COM				
GT10	16,740.000		34.856441	583,496.82	50.070000	838,171.80	0.04	254,674.98
							0.04	
316773100	FIFTH THIRD BANCORP			COM STK				
GT10	32,668.000		41.663622	1,361,067.19	61.230000	2,000,261.64	0.11	639,194.45
							0.09	
319963104	FIRST DATA CORP			COM				
GT10	42,596.000		22.122122	942,313.89	27.950000	1,190,558.20	0.06	248,244.31
							0.05	

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
337162101	FIRST TENN NATL CORP			COM				
GT10	7,100.000		38.793045	275,430.62	34.670000	246,157.00	0.01 0.01	-29,273.62
337738108	FISERV INC							
GT10	10,850.000		31.805018	345,084.45	28.080000	304,668.00	0.02 0.01	-40,416.45
337932107	FIRSTENERGY CORP			COM				
GT10	16,701.000		30.524771	509,794.20	29.890000	499,192.89	0.03 0.02	-10,601.31
338032204	FISHER SCIENTIFIC INTL INC			COM NEW				
GT76	35,700.000		28.070857	1,002,129.58	30.350000	1,083,495.00	0.06 0.05	81,365.42
339030108	FLEETBOSTON FINL CORP			COM				
GT10	58,914.000		27.773675	1,636,258.27	20.330000	1,197,721.62	0.06 0.06	-438,536.65
343412102	FLUOR CORP NEW			COM				
GT10	4,500.000		43.469902	195,614.56	24.440000	109,980.00	0.01 0.01	-85,634.56
GT76	22,100.000		38.017195	840,180.00	24.440000	540,124.00	0.03 0.02	-300,056.00
	26,600.000			1,035,794.56		650,104.00	0.03	-385,690.56
345370860	FORD MTR CO DEL			COM PAR USD0.01				
GT10	102,501.000		17.033581	1,745,959.10	9.800000	1,004,509.80	0.05 0.05	-741,449.30
GT49	18,000.000		20.741792	373,352.25	9.800000	176,400.00	0.01 0.01	-196,952.25
	120,501.000			2,119,311.35		1,180,909.80	0.06	-938,401.55
345838106	FOREST LABS INC			COM				
GT10	10,100.000		69.618175	703,143.57	82.010000	828,301.00	0.04 0.04	125,157.43

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
349631101	FORTUNE BRANDS INC			COM				
GT10	8,473.000		32.237720	273,150.20	47.290000	400,688.17	0.02 0.02	127,537.97
GT71	43,200.000		27.790976	1,200,570.16	47.290000	2,042,928.00	0.11 0.09	842,357.84
	51,673.000			1,473,720.36		2,443,616.17	0.13	969,895.81
354613101	FRANKLIN RES INC			COM				
GT10	14,576.000		48.290585	703,883.56	31.100000	453,313.60	0.02 0.02	-250,569.96
GT71	55,600.000		28.528378	1,586,177.82	31.100000	1,729,160.00	0.09 0.08	142,982.18
	70,176.000			2,290,061.38		2,182,473.60	0.11	-107,587.78
35671D857	FREEPORT MCMORAN COPPER + GOLD			CL B				
GT10	8,100.000		13.906431	112,642.09	13.460000	109,026.00	0.01 0.01	-3,616.09
364730101	GANNETT INC			COM				
GT10	15,040.000		46.533507	699,863.95	72.180000	1,085,587.20	0.06 0.05	385,723.25
364760108	GAP INC			COM				
GT10	48,919.000		15.408617	753,774.12	10.850000	530,771.15	0.03 0.02	-223,002.97
367626108	GATEWAY INC			COM				
GT10	18,166.000		24.073220	437,314.11	2.970000	53,953.02	0.00 0.00	-383,361.09
36866T103	GEN PROBE INC NEW			COM				
GT74	2,150.000		22.331577	48,012.89	17.020000	36,593.00	0.00 0.00	-11,419.89
369550108	GENERAL DYNAMICS CORP			COM				
GT10	11,400.000		56.220632	640,915.20	81.330000	927,162.00	0.05 0.04	286,246.80
GT49	24,900.000		55.127629	1,372,677.96	81.330000	2,025,117.00	0.11 0.09	652,439.04
	36,300.000			2,013,593.16		2,952,279.00	0.16	938,685.84

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
369604103	GENERAL ELEC CO			COM				
GT10	559,727.000		21.400869	11,978,644.33	24.650000	13,797,270.55	0.73 / 0.64	1,818,626.22
370334104	GENERAL MLS INC			COM				
GT10	20,700.000		32.389620	670,465.13	44.420000	919,494.00	0.05 / 0.04	249,028.87
370442105	GENERAL MTRS CORP			COM				
GT10	31,489.000		46.350806	1,459,540.53	38.900000	1,224,922.10	0.06 / 0.06	-234,618.43
GT49	30,900.000		51.110222	1,579,305.87	38.900000	1,202,010.00	0.06 / 0.06	-377,295.87
	62,389.000			3,038,846.40		2,426,932.10	0.13	-611,914.30
372460105	GENUINE PARTS CO			COM				
GT10	9,823.000		28.737313	282,286.63	30.640000	300,976.72	0.02 / 0.01	18,690.09
372917104	GENZYME CORP			COM				
GT10	12,000.000		52.531365	630,376.38	20.610000	247,320.00	0.01 / 0.01	-383,056.38
373298108	GEORGIA PAC CORP			COM				
GT10	12,901.000		25.902195	334,164.22	13.090000	168,874.09	0.01 / 0.01	-165,290.13
375766102	GILLETTE CO			COM				
GT10	59,542.000		34.780138	2,070,878.97	29.600000	1,762,443.20	0.09 / 0.08	-308,435.77
381317106	GOLDEN WEST FINL CORP DEL			COM				
GT10	8,730.000		39.942456	348,697.64	62.180000	542,831.40	0.03 / 0.03	194,133.76
38141G104	GOLDMAN SACHS GROUP INC			COM				
GT10	27,100.000		75.632945	2,049,652.80	66.030000	1,789,413.00	0.09 / 0.08	-260,239.80

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
382388106	GOODRICH CORP			COM				
GT10	5,700.000		32.133930	183,163.40	18.880000	107,616.00	0.01 / 0.00	-75,547.40
382550101	GOODYEAR TIRE AND RUBBER			COM				
GT10	9,100.000		24.117835	219,472.30	8.890000	80,899.00	0.00 / 0.00	-138,573.30
384802104	GRAINGER W W INC			COM				
GT10	5,200.000		44.745042	232,674.22	42.550000	221,260.00	0.01 / 0.01	-11,414.22
387328107	GRANITE CONSTR INC							
GT76	61,700.000		24.095383	1,486,685.14	16.480000	1,016,816.00	0.05 / 0.05	-469,869.14
390568103	GREAT LAKES CHEMICAL CORP			COM				
GT10	2,800.000		23.872500	66,843.00	24.020000	67,256.00	0.00 / 0.00	413.00
401698105	GUIDANT CORP			COM				
GT10	17,211.000		27.473083	472,839.23	32.310000	556,087.41	0.03 / 0.03	83,248.18
404119109	HCA INC			COM				
GT10	29,166.000		29.463710	859,338.56	47.610000	1,388,593.26	0.07 / 0.06	529,254.70
404132102	HCC INS HLDGS INC							
GT76	42,800.000		22.776993	974,855.28	24.010000	1,027,628.00	0.05 / 0.05	52,772.72
406216101	HALLIBURTON CO			COM				
GT10	24,486.000		26.275768	643,388.46	12.910000	316,114.26	0.02 / 0.01	-327,274.20
GT49	110,100.000		13.050700	1,436,882.07	12.910000	1,421,391.00	0.07 / 0.07	-15,491.07
	134,586.000			2,080,270.53		1,737,505.26	0.09	-342,765.27

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ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
41014S106	JOHN HANCOCK FINANCIAL SRVCS	COM						
GT10	16,300.000		39.368107	641,700.14	27.800000	453,140.00	0.02 / 0.02	-188,560.14
412822108	HARLEY DAVIDSON INC	COM						
GT10	17,000.000		38.800116	659,601.98	46.450000	789,650.00	0.04 / 0.04	130,048.02
413619107	HARRAHS ENTMT INC	COM						
GT10	6,300.000		31.090984	195,873.20	48.210000	303,723.00	0.02 / 0.01	107,849.80
416196103	HARTE HANKS INC	COM						
GT71	86,400.000		14.870747	1,284,832.53	18.610000	1,607,904.00	0.08 / 0.07	323,071.47
416515104	HARTFORD FINANCIAL SVCS GRP	COM						
GT10	13,992.000		40.372425	564,890.97	41.000000	573,672.00	0.03 / 0.03	8,781.03
418056107	HASBRO INC	COM						
GT10	9,700.000		16.554685	160,580.44	11.130000	107,961.00	0.01 / 0.00	-52,619.44
GT71	180,200.000		15.913776	2,867,662.51	11.130000	2,005,626.00	0.11 / 0.09	-862,036.51
	189,900.000			3,028,242.95		2,113,587.00	0.11	-914,655.95
421924101	HEALTHSOUTH CORP	COM						
GT10	22,300.000		14.939484	333,150.50	4.150000	92,545.00	0.00 / 0.00	-240,605.50
421933102	HEALTH MGMT ASSOC	CL A						
GT10	13,400.000		19.535390	261,774.22	20.220000	270,948.00	0.01 / 0.01	9,173.78
422226108	HEALTH NET INC	COM						
GT76	30,800.000		22.023398	678,320.67	21.450000	660,660.00	0.03 / 0.03	-17,660.67

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	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
423074103	HEINZ H J CO	COM						
GT10	19,700.000		32.011404	630,624.65	33.370000	657,389.00	0.03 / 0.03	26,764.35
GT49	7,200.000		45.570313	328,106.25	33.370000	240,264.00	0.01 / 0.01	-87,842.25
	26,900.000			958,730.90		897,653.00	0.05	-61,077.90
427056106	HERCULES INC	COM						
GT10	6,100.000		11.421593	69,671.72	9.210000	56,181.00	0.00 / 0.00	-13,490.72
427866108	HERSHEY FOODS CORP	COM						
GT10	7,700.000		59.909704	461,304.72	62.050000	477,785.00	0.03 / 0.02	16,480.28
428236103	HEWLETT PACKARD CO	COM						
GT10	171,670.000		19.586720	3,362,452.20	11.670000	2,003,388.90	0.11 / 0.09	-1,359,063.30
432848109	HILTON HOTELS CORP	COM						
GT10	21,100.000		12.745261	268,925.00	11.380000	240,118.00	0.01 / 0.01	-28,807.00
437076102	HOME DEPOT INC	COM						
GT10	132,503.000		23.677999	3,137,405.85	26.100000	3,458,328.30	0.18 / 0.16	320,922.45
438516106	HONEYWELL INTL INC	COM						
GT10	46,055.000		32.376407	1,491,095.43	21.660000	997,551.30	0.05 / 0.05	-493,544.13
GT49	8,400.000		34.652500	291,081.00	21.660000	181,944.00	0.01 / 0.01	-109,137.00
	54,455.000			1,782,176.43		1,179,495.30	0.06	-602,681.13
441815107	HOUSEHOLD INTL INC	COM						
GT10	25,561.000		28.168687	720,019.80	28.310000	723,631.91	0.04 / 0.03	3,612.11

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	444859102 HUMANA INC				COM				
GT10		9,500.000		12.377762	117,588.74	12.400000	117,800.00	0.01 0.01	211.26
	446150104 HUNTINGTON BANCSHARES INC				COM				
GT10		13,500.000		18.281036	246,793.99	18.190000	245,565.00	0.01 0.01	-1,228.99
	449370105 IDEC PHARMACEUTICALS CORP				COM				
GT76		20,700.000		66.053766	1,367,312.95	41.520000	859,464.00	0.05 0.04	-507,848.95
	449934108 IMS HEALTH INC				COM				
GT10		15,902.000		16.079450	255,695.42	14.970000	238,052.94	0.01 0.01	-17,642.48
GT71		98,300.000		16.815031	1,652,917.59	14.970000	1,471,551.00	0.08 0.07	-181,366.59
		::::::::::: 114,202.000			::::::::::: 1,908,613.01		::::::::::: 1,709,603.94	:::: 0.09	::::::::::: -199,009.07
	45068B109 ITT EDL SVCS INC				COM				
GT76		72,600.000		19.129117	1,388,773.93	18.770000	1,362,702.00	0.07 0.06	-26,071.93
	450911102 ITT INDS INC				COM				
GT10		5,200.000		49.843331	259,185.32	62.330000	324,116.00	0.02 0.01	64,930.68
	452308109 ILLINOIS TOOL WKS INC				COM				
GT10		17,300.000		48.301953	835,623.79	58.330000	1,009,109.00	0.05 0.05	173,485.21
	456607100 INDYMAC BANCORP INC				COM				
GT76		71,700.000		22.465757	1,610,794.80	19.270000	1,381,659.00	0.07 0.06	-229,135.80
	45666Q102 INFORMATICA CORP				COM				
GT76		50,900.000		12.654081	644,092.71	3.100000	157,790.00	0.01 0.01	-486,302.71

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	45811K208 INTEGRATED CIRCUIT SYS INC				CON NEW				
GT76		19,500.000		17.058493	332,640.61	15.700000	306,150.00	0.02 0.01	-26,490.61
	458140100 INTEL CORP				COM				
GT10		374,940.000		16.140092	6,051,566.04	13.890000	5,207,916.60	0.27 0.24	-843,649.44
	459200101 INTERNATIONAL BUSINESS MACHS				COM				
GT10		95,366.000		60.866943	5,804,636.86	58.390000	5,568,420.74	0.29 0.26	-236,216.12
	459506101 INTERNATIONAL FLAVOURS				COM				
GT10		5,300.000		30.836932	163,435.74	31.850000	168,805.00	0.01 0.01	5,369.26
	459902102 INTERNATIONAL GAME TECHNOLOGY				COM				
GT10		4,900.000		57.302367	280,781.60	69.140000	338,786.00	0.02 0.02	58,004.40
	460146103 INTERNATIONAL PAPER CO				COM				
GT10		27,082.000		39.627350	1,073,187.88	33.390000	904,267.98	0.05 0.04	-168,919.90
GT49		21,400.000		46.404856	993,063.91	33.390000	714,546.00	0.04 0.03	-278,517.91
		::::::::::: 48,482.000			::::::::::: 2,066,251.79		::::::::::: 1,618,813.98	:::: 0.09	::::::::::: -447,437.81
	460690100 INTERPUBLIC GROUP COS INC				COM				
GT10		21,550.000		23.354125	503,281.40	15.850000	341,567.50	0.02 0.02	-161,713.90
GT71		167,100.000		25.659504	4,287,703.09	15.850000	2,648,535.00	0.14 0.12	-1,639,168.09
		::::::::::: 188,650.000			::::::::::: 4,790,984.49		::::::::::: 2,990,102.50	:::: 0.16	::::::::::: -1,800,881.99
	461202103 INTUIT				COM				
GT10		11,900.000		47.051583	559,913.84	45.530000	541,807.00	0.03 0.02	-18,106.84

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
46612J101	JDS UNIPHASE CORP			COM				
GT10	76,600.000		85.727603	6,566,734.42	1.948000	149,216.80	0.01 0.01	-6,417,517.62
466215936	JMB GROUP TRUST I			COM				
GT30	46,816.000		71.578008	3,350,996.01	0.548226	25,665.75	0.00 0.00	-3,325,330.26
46625H100	J P MORGAN CHASE + CO			COM				
GT10	112,152.000		28.629854	3,210,895.44	18.990000	2,129,766.48	0.11 0.10	-1,081,128.96
GT49	70,570.000		31.028223	2,189,661.73	18.990000	1,340,124.30	0.07 0.06	-849,537.43
	182,722.000			5,400,557.17		3,469,890.78	0.18	-1,930,666.39
466313103	JABIL CIRCUIT INC			COM				
GT10	11,100.000		31.799387	352,973.20	14.780000	164,058.00	0.01 0.01	-188,915.20
469814107	JACOBS ENGR GROUP INC			COM				
GT76	28,900.000		34.807370	1,005,933.00	30.880000	892,432.00	0.05 0.04	-113,501.00
475070108	JEFFERSON PILOT CORP			COM				
GT10	8,364.000		30.683253	256,634.73	40.100000	335,396.40	0.02 0.02	78,761.67
478160104	JOHNSON + JOHNSON			COM				
GT10	167,463.000		32.115491	5,378,156.43	54.080000	9,056,399.04	0.48 0.42	3,678,242.61
478366107	JOHNSON CTLS INC			COM				
GT10	5,000.000		75.994520	379,972.60	76.820000	384,100.00	0.02 0.02	4,127.40
480074103	JONES APPAREL GROUP INC			COM				
GT10	7,200.000		33.729379	242,851.53	30.700000	221,040.00	0.01 0.01	-21,811.53
GT71	88,400.000		32.185403	2,845,189.59	30.700000	2,713,880.00	0.14 0.13	-131,309.59
	95,600.000			3,088,041.12		2,934,920.00	0.15	[illegible]

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
482480100	KLA TENCOR CORP			COM				
GT10	10,674.000		24.536213	261,899.54	27.940000	298,231.56	0.02 0.01	36,332.02
48666K109	KB HOME			COM				
GT10	2,800.000		34.072968	95,404.31	48.840000	136,752.00	0.01 0.01	41,347.69
487836108	KELLOGG CO			COM				
GT10	23,072.000		31.487979	726,490.64	33.250000	767,144.00	0.04 0.04	40,653.36
492386107	KERR MCGEE CORP			COM				
GT10	5,620.000		52.083993	292,712.04	43.440000	244,132.80	0.01 0.01	-48,579.24
493267108	KEYCORP NEW			COM				
GT10	23,993.000		24.326174	583,657.89	24.970000	599,105.21	0.03 0.03	15,447.32
49337W100	KEYSPAN CORP			COM				
GT10	8,000.000		34.648195	277,185.56	33.500000	268,000.00	0.01 0.01	-9,185.56
494281900	SAMSUNG ELECTRONIC			GDR REP1/2 KRW5000(REGS)144A				
GT74	11,320.000		115.266687	1,304,818.90	118.500000	1,341,420.00	0.07 0.06	36,601.10
494368103	KIMBERLY CLARK CORP			COM				
GT10	29,101.000		45.385184	1,320,754.23	56.640000	1,648,280.64	0.09 0.08	327,526.41
49455P101	KINDER MORGAN INC KANS			COM				
GT10	6,900.000		45.507329	314,000.57	35.450000	244,605.00	0.01 0.01	-69,395.57
495582108	KING PHARMACEUTICALS INC			COM				
GT10	13,666.000		27.711695	378,708.02	18.170000	248,311.22	0.01 0.01	-130,396.80

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GT10	499040103	KNIGHT RIDDER INC		COM					
	4,700.000		62.183809		292,263.90	56.410000	265,127.00	0.01 0.01	-27,136.90
GT10	500255104	KOHLS CORP		COM					
	18,916.000		38.131983		721,304.59	60.810000	1,150,281.96	0.06 0.05	428,977.37
GT74	500472303	KONNKLIJKE PHILIPS ELECTRS N V							
	3,200.000		28.166766		90,133.65	14.530000	46,496.00	0.00 0.00	-43,637.65
GT44	50049M109	KOOKMIN BK NEW		SPONSORED ADR					
	35,400.000		40.046179		1,417,634.75	35.430000	1,254,222.00	0.07 0.06	-163,412.75
GT10	501044101	KROGER CO		COM					
	44,368.000		17.609478		781,297.32	14.100000	625,588.80	0.03 0.03	-155,708.52
GT71	81,700.000		22.528479		1,840,576.76	14.100000	1,151,970.00	0.06 0.05	-688,606.76
	126,068.000				2,621,874.08		1,777,558.80	0.09	-844,315.28
GT10	502161102	LSI LOGIC CORP		COM					
	20,844.000		14.389540		299,935.58	6.350000	132,359.40	0.01 0.01	-167,576.18
GT76	512807108	LAM RESH CORP		COM					
	25,800.000		22.809513		588,485.44	8.900000	229,620.00	0.01 0.01	-358,865.44
GT76	521865105	LEAR CORP		COM					
	26,100.000		37.613039		981,700.32	41.650000	1,087,065.00	0.06 0.05	105,364.68
GT71	523768109	LEE ENTERPRISES INC		COM					
	117,900.000		28.617536		3,374,007.52	32.860000	3,874,194.00	0.20 0.18	500,186.48

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GT10	524660107	LEGGETT + PLATT INC		COM					
	11,000.000		23.644559		260,090.15	19.790000	217,690.00	0.01 0.01	-42,400.15
GT71	113,700.000		21.595168		2,455,370.64	19.790000	2,250,123.00	0.12 0.10	-205,247.64
	124,700.000				2,715,460.79		2,467,813.00	0.13	-247,647.79
GT76	524901105	LEGG MASON INC		COM					
	15,800.000		50.540142		798,534.24	42.560000	672,448.00	0.04 0.03	-126,086.24
GT10	524908100	LEHMAN BROTHERS HLDGS INC		COM					
	13,698.000		29.233732		400,443.66	49.050000	671,886.90	0.04 0.03	271,443.24
GT49	12,300.000		67.111701		825,473.92	49.050000	603,315.00	0.03 0.03	-222,158.92
	25,998.000				1,225,917.58		1,275,201.90	0.07	49,284.32
GT10	529771107	LEXMARK INTL INC		CL A					
	7,080.000		57.621500		407,960.22	47.000000	332,760.00	0.02 0.02	-75,200.22
GT10	532457108	LILLY ELI + CO		COM					
	63,275.000		44.875008		2,839,466.13	55.340000	3,501,638.50	0.18 0.16	662,172.37
GT10	532716107	LIMITED BRANDS INC		COM					
	29,236.000		14.660911		428,626.39	14.340000	419,244.24	0.02 0.02	-9,382.15
GT49	98,000.000		10.797736		1,058,178.15	14.340000	1,405,320.00	0.07 0.06	347,141.85
	127,236.000				1,486,804.54		1,824,564.24	0.10	337,759.70

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
534187109	LINCOLN NATL CORP IN			COM				
GT10	10,400.000		30.887160	321,226.46	30.550000	317,720.00	0.02 0.01	-3,506.46
535678106	LINEAR TECHNOLOGY CORP			COM				
GT10	17,860.000		51.768323	924,582.24	20.720000	370,059.20	0.02 0.02	-554,523.04
539320101	LIZ CLAIBORNE INC			COM				
GT10	6,000.000		27.121753	162,730.52	24.950000	149,700.00	0.01 0.01	-13,030.52
539830109	LOCKHEED MARTIN CORP			COM				
GT10	25,606.000		43.124009	1,104,233.37	64.670000	1,655,940.02	0.09 0.08	551,706.65
540424108	LOEWS CORP			COM				
GT10	10,474.000		35.098839	367,625.24	42.890000	449,229.86	0.02 0.02	81,604.62
546347105	LOUISIANA PAC CORP			COM				
GT10	5,800.000		13.169231	76,381.54	6.470000	37,526.00	0.00 0.00	-38,855.54
548661107	LOWES COS INC			USD0.50				
GT10	43,788.000		19.435708	851,050.78	41.400000	1,812,823.20	0.10 0.08	961,772.42
549463107	LUCENT TECHNOLOGIES INC			COM				
GT10	193,037.000		17.573363	3,392,309.18	0.760000	146,708.12	0.01 0.01	-3,245,601.06
55262C100	MBIA INC			COM				
GT10	8,300.000		50.345916	417,871.10	39.950000	331,585.00	0.02 0.02	-86,286.10
GT71	78,550.000		31.929167	2,508,036.10	39.950000	3,138,072.50	0.17 0.14	630,036.40
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	86,850.000			2,925,907.20		3,469,657.50	0.18	543,750.30

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
55262L100	MBNA CORP			COM				
GT10	71,832.000		11.573825	831,371.01	18.380000	1,320,272.16	0.07 0.06	488,901.15
GT71	208,400.000		18.035374	3,758,571.94	18.380000	3,830,392.00	0.20 0.18	71,820.06
	::::::::::			::::::::::::		::::::::::::	::::	::::::::::
	280,232.000			4,589,942.95		5,150,664.16	0.27	560,721.21
552848103	MGIC INVT CORP WIS			COM				
GT10	5,800.000		64.739321	375,488.06	40.830000	236,814.00	0.01 0.01	-138,674.06
564055101	MANOR CARE INC NEW			COM				
GT10	5,500.000		26.832516	147,578.84	22.480000	123,640.00	0.01 0.01	-23,938.84
GT76	41,400.000		21.993127	910,515.45	22.480000	930,672.00	0.05 0.04	20,156.55
	::::::::::			::::::::::::		::::::::::::	::::	::::::::::
	46,900.000			1,058,094.29		1,054,312.00	0.06	-3,782.29
565011103	MANUGISTICS GROUP INC			COM				
GT76	106,900.000		13.004696	1,390,202.05	2.790000	298,251.00	0.02 0.01	-1,091,951.05
565849106	MARATHON OIL CORP			COM				
GT10	17,378.000		26.362298	458,124.01	22.680000	394,133.04	0.02 0.02	-63,990.97
571748102	MARSH + MCLENNAN COS INC			COM				
GT10	30,102.000		26.736254	804,814.72	41.640000	1,253,447.28	0.07 0.06	448,632.56
571834100	MARSHALL + ILSLEY CORP			COM				
GT10	11,800.000		30.048551	354,572.90	27.890000	329,102.00	0.02 0.02	-25,470.90
571903202	MARRIOTT INTL INC NEW			CL A				
GT10	13,644.000		31.694047	432,433.58	28.990000	395,539.56	0.02 0.02	-36,894.02

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	ASSET ID / ASSET DESCRIPTION	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
	574599106 MASCO CORP				COM				
GT10		27,900.000		21.482384	599,358.51	19.550000	545,445.00	0.03 0.03	-53,913.51
	577081102 MATTEL INC				COM				
GT10		24,540.000		16.752394	411,103.76	18.010000	441,965.40	0.02 0.02	30,861.64
	57772K101 MAXIM INTEGRATED PRODS INC				COM				
GT10		18,200.000		56.611778	1,030,334.36	24.760000	450,632.00	0.02 0.02	-579,702.36
	577778103 MAY DEPT STORES CO				COM				
GT10		16,210.000		32.271835	523,126.45	22.770000	369,101.70	0.02 0.02	-154,024.75
GT49		19,800.000		33.915172	671,520.40	22.770000	450,846.00	0.02 0.02	-220,674.40
		36,010.000			1,194,646.85		819,947.70	0.04	-374,699.15
	578592107 MAYTAG CORP				COM				
GT10		4,400.000		32.244716	141,876.75	23.180000	101,992.00	0.01 0.00	-39,884.75
	579489105 MCCLATCHY CO				CL A				
GT71		47,600.000		37.969809	1,807,362.89	60.950000	2,901,220.00	0.15 0.13	1,093,857.11
	579780206 MCCORMICK + CO INC				COM NON VTG				
GT71		107,100.000		16.601672	1,778,039.03	22.800000	2,441,880.00	0.13 0.11	663,840.97
	580037109 MCDERMOTT INTL INC				COM				
GT10		3,500.000		14.754923	51,642.23	6.130000	21,455.00	0.00 0.00	-30,187.23
	580135101 MCDONALDS CORP				COM				
GT10		71,710.000		23.665353	1,697,042.44	17.660000	1,266,398.60	0.07 0.06	-430,643.84
GT49		43,100.000		31.318433	1,349,824.45	17.660000	761,146.00	0.04 0.04	-588,678.45
GT71		44,900.000		18.316695	822,419.60	17.660000	792,934.00	0.04 0.04	-29,485.60

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	ASSET ID / ASSET DESCRIPTION	UNITS / ORIGINAL FACE	LOCAL / BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
	580645109 MCGRAW HILL COS INC				COM				
GT10		10,986.000		35.317849	388,001.89	61.220000	672,562.92	0.04 0.03	284,561.03
	58155Q103 MCKESSON CORP				COM				
GT10		16,281.000		43.490427	708,067.65	28.330000	461,240.73	0.02 0.02	-246,826.92
	583334107 MEADWESTVACO CORP				COM				
GT10		11,165.000		31.822252	355,295.44	19.210000	214,479.65	0.01 0.01	-140,815.79
	584699102 MEDIMMUNE INC				COM				
GT10		14,100.000		56.129786	791,429.98	20.920000	294,972.00	0.02 0.01	-496,457.98
	585055106 MEDTRONIC INC				COM				
GT10		68,316.000		25.178925	1,720,123.42	42.120000	2,877,469.92	0.15 0.13	1,157,346.50
	58551A108 MELLON FINL CORP				COM				
GT10		24,462.000		22.348042	546,677.81	25.930000	634,299.66	0.03 0.03	87,621.85
	589331107 MERCK + CO INC				COM				
GT10		126,575.000		41.316646	5,229,654.42	45.710000	5,785,743.25	0.30 0.27	556,088.83
GT49		46,900.000		58.801180	2,757,775.32	45.710000	2,143,799.00	0.11 0.10	-613,976.32
		173,475.000			7,987,429.74		7,929,542.25	0.42	-57,887.49
	589405109 MERCURY INTERACTIVE CORP				COM				
GT10		4,700.000		80.171138	376,804.35	17.160000	80,652.00	0.00 0.00	-296,152.35
	589433101 MEREDITH CORP				COM				
GT10		2,800.000		39.693839	111,142.75	43.050000	120,540.00	0.01 0.01	9,397.25

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UNITS / ORIGINAL FACE	LOCAL BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
590188108 MERRILL LYNCH + CO INC			COM				
GT10 48,650.000		27.561034	1,340,844.31	32.950000	1,603,017.50	0.08 / 0.07	262,173.19
59156R108 METLIFE INC			COM				
GT10 39,500.000		35.116502	1,387,101.84	22.760000	899,020.00	0.05 / 0.04	-488,081.84
594918104 MICROSOFT CORP			COM				
GT10 304,696.000		39.959179	12,175,402.01	43.740000	13,327,403.04	0.70 / 0.61	1,152,001.03
595017104 MICROCHIP TECHNOLOGY INC			COM				
GT76 19,300.000		17.576300	339,222.59	20.450000	394,685.00	0.02 / 0.02	55,462.41
595112103 MICRON TECHNOLOGY INC			COM				
GT10 33,876.000		20.247821	685,915.17	12.370000	419,046.12	0.02 / 0.02	-266,869.05
59523C107 MID ATLANTIC MED SVCS INC							
GT76 42,000.000		21.901036	919,843.51	36.200000	1,520,400.00	0.08 / 0.07	600,556.49
600544100 MILLER HERMAN INC			COM				
GT71 128,700.000		22.646870	2,914,652.22	17.760000	2,285,712.00	0.12 / 0.11	-628,940.22
601073109 MILLIPORE CORP			COM				
GT10 2,670.000		57.977386	154,799.62	31.790000	84,879.30	0.00 / 0.00	-69,920.32
603158106 MINERALS TECHNOLOGIES INC			COM				
GT76 9,000.000		38.611606	347,504.45	37.070000	333,630.00	0.02 / 0.02	-13,874.45
604675108 MIRANT CORP			COM				
GT10 22,597.000		18.261589	412,657.12	2.210000	49,939.37	0.00 / 0.00	-362,717.75

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UNITS / ORIGINAL FACE	LOCAL BASE	UNIT COST / UNIT COST	TOTAL COST / TOTAL COST	UNIT PRICE / UNIT PRICE	MARKET VALUE / MARKET VALUE	% CURR / % FUND	UNREAL GN/LS / UNREAL GN/LS
608190104 MOHAWK INDS INC			COM				
GT76 29,200.000		48.032945	1,402,562.00	49.650000	1,449,780.00	0.08 / 0.07	47,218.00
608554101 MOLEX INC			COM				
GT10 10,850.000		37.938182	411,629.27	23.520000	255,192.00	0.01 / 0.01	-156,437.27
61166W101 MONSANTO CO NEW			COM				
GT10 14,699.000		12.168299	178,861.82	15.290000	224,747.71	0.01 / 0.01	45,885.89
615369105 MOODYS CORP			COM				
GT10 8,800.000		36.057489	317,305.90	48.500000	426,800.00	0.02 / 0.02	109,494.10
617446448 MORGAN STANLEY			COM NEW				
GT10 61,698.000		26.858778	1,657,132.88	33.880000	2,090,328.24	0.11 / 0.10	433,195.36
620076109 MOTOROLA INC			COM				
GT10 129,282.000		15.556482	2,011,173.07	10.180000	1,316,090.76	0.07 / 0.06	-695,082.31
628530107 MYLAN LABS INC			COM				
GT76 42,500.000		33.708708	1,432,620.09	32.740000	1,391,450.00	0.07 / 0.06	-41,170.09
62886E108 NCR CORP NEW			COM				
GT10 5,500.000		37.823813	208,030.97	19.800000	108,900.00	0.01 / 0.01	-99,130.97
635405103 NATIONAL CITY CORP			COM				
GT10 34,320.000		27.448772	942,041.85	28.530000	979,149.60	0.05 / 0.05	37,107.75
637640103 NATIONAL SEMICONDUCTOR CORP			COM				
GT10 10,150.000		25.686262	260,715.56	11.940000	121,191.00	0.01 / 0.01	-139,524.56
GT76 31,300.000		30.277696	947,691.89	11.940000	373,722.00	0.02 / 0.02	-573,969.89
:::::::::: 41,450.000			:::::::::: 1,208,407.45		:::::::::: 494,913.00	0.03	:::::::::: -713,494.45

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	ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	63934E108	NAVISTAR INTL CORP INC		COM					
GT10	3,400.000		40.435435	137,480.48	21.680000	73,712.00	0.00 0.00	-63,768.48	
	640204202	NEIMAN MARCUS GROUP		CL A					
GT71	62,000.000		34.176534	2,118,945.12	26.250000	1,627,500.00	0.09 0.08	-491,445.12	
	640938106	NETWORKS ASSOCS INC		COM					
GT76	74,400.000		22.364962	1,663,953.21	10.630000	790,872.00	0.04 0.04	-873,081.21	
	64115P102	NETIQ		COM					
GT76	59,600.000		32.149776	1,916,126.64	14.500000	864,200.00	0.05 0.04	-1,051,926.64	
	64120L104	NETWORK APPLIANCE INC		COM					
GT10	18,900.000		13.997119	264,545.55	7.330000	138,537.00	0.01 0.01	-126,008.55	
GT76	61,700.000		12.562758	775,122.15	7.330000	452,261.00	0.02 0.02	-322,861.15	
	:::::::::: 80,600.000			:::::::::::: 1,039,667.70		:::::::::: 590,798.00	:::: 0.03	:::::::::::: -448,869.70	
	649445103	NEW YORK CMNTY BANCORP INC		COM					
GT76	32,100.000		28.675468	920,482.52	28.170000	904,257.00	0.05 0.04	-16,225.52	
	650111107	NEW YORK TIMES CO		CL A					
GT10	8,497.000		27.416302	232,956.32	45.450000	386,188.65	0.02 0.02	153,232.33	
	651229106	NEWELL RUBBERMAID INC		COM					
GT10	14,978.000		29.297946	438,824.64	30.870000	462,370.86	0.02 0.02	23,546.22	
	651639106	NEWMONT MNG CORP		COM					
GT10	22,600.000		23.051335	520,960.17	27.510000	621,726.00	0.03 0.03	100,765.83	

	ASSET ID	ASSET DESCRIPTION	RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	65332V103	NEXTEL COMMUNICATIONS INC		CL A					
GT10	51,200.000		15.779857	807,928.66	7.550000	386,560.00	0.02 0.02	-421,368.66	
	654086107	NICOR INC		COM					
GT10	2,500.000		38.834498	97,086.22	28.200000	70,500.00	0.00 0.00	-26,586.22	
	654106103	NIKE INC		CL B					
GT10	14,995.000		46.416626	696,017.30	43.180000	647,484.10	0.03 0.03	-48,533.20	
	65473P105	NISOURCE INC		COM					
GT10	11,589.000		24.194909	280,394.80	17.230000	199,678.47	0.01 0.01	-80,716.33	
	655664100	NORDSTROM INC		COM					
GT10	7,600.000		20.827816	158,291.40	17.940000	136,344.00	0.01 0.01	-21,947.40	
	655844108	NORFOLK SOUTHN CORP		COM					
GT10	21,875.000		21.106878	461,712.95	20.190000	441,656.25	0.02 0.02	-20,056.70	
GT49	24,700.000		23.740082	586,380.02	20.190000	498,693.00	0.03 0.02	-87,687.02	
	:::::::::: 46,575.000			:::::::::::: 1,048,092.97		:::::::::: 940,349.25	:::: 0.05	:::::::::::: -107,743.72	
	659424105	NORTH FORK BANCORPORATION INC		COM					
GT10	9,200.000		38.325617	352,595.68	37.840000	348,128.00	0.02 0.02	-4,467.68	
	665859104	NORTHERN TRUST CORP		COM					
GT10	12,486.000		40.140307	501,191.87	37.700000	470,722.20	0.02 0.02	-30,469.67	
	666807102	NORTHROP GRUMMAN CORP		COM					
GT10	6,400.000		93.374259	597,595.26	124.040000	793,856.00	0.04 0.04	196,260.74	

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
670006105	NOVELL INC			COM				
GT10	20,400.000		4.329086	88,313.35	2.100000	42,840.00	0.00 0.00	-45,473.35
670008101	NOVELLUS SYS INC			COM				
GT10	8,100.000		50.206494	406,672.60	20.810000	168,561.00	0.01 0.01	-238,111.60
GT76	29,500.000		21.659148	638,944.88	20.810000	613,895.00	0.03 0.03	-25,049.88
	37,600.000			1,045,617.48		782,456.00	0.04	-263,161.48
670346105	NUCOR CORP			COM				
GT10	4,389.000		50.292112	220,732.08	37.900000	166,343.10	0.01 0.01	-54,388.98
670666104	NVIDIA CORP			COM				
GT10	8,600.000		47.679393	410,042.78	8.560000	73,616.00	0.00 0.00	-336,426.78
674599105	OCCIDENTAL PETE CORP			COM				
GT10	21,163.000		21.812092	461,609.31	28.380000	600,605.94	0.03 0.03	138,996.63
676220106	OFFICE DEPOT INC			COM				
GT10	17,300.000		14.780203	255,697.52	12.340000	213,482.00	0.01 0.01	-42,215.52
677862104	OIL CO LUKOIL			SPONSORED ADR				
GT74	5,700.000		64.637572	368,434.16	61.700000	351,690.00	0.02 0.02	-16,744.16
681904108	OMNICARE INC			COM				
GT76	45,300.000		22.968823	1,040,487.70	21.120000	956,736.00	0.05 0.04	-83,751.70
681919106	OMNICOM GROUP			COM				
GT10	10,546.000		55.840213	588,890.89	55.680000	587,201.28	0.03 0.03	-1,689.61
GT71	19,300.000		49.887172	962,822.41	55.680000	1,074,624.00	0.06 0.05	111,801.59
	29,846.000			1,551,713.30		1,661,825.28	0.09	[illegible]

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
683718100	OPENWAVE SYS INC			COM				
GT76	166,800.000		10.670677	1,779,868.86	0.620000	103,416.00	0.01 0.00	-1,676,452.86
68389X105	ORACLE CORP			COM				
GT10	305,616.000		5.466688	1,670,707.23	7.860000	2,402,141.76	0.13 0.11	731,434.53
690768403	OWENS ILL INC			COM NEW				
GT76	65,900.000		16.347114	1,077,274.84	11.320000	745,988.00	0.04 0.03	-331,286.84
69331C108	PG+E CORP			COM				
GT10	22,100.000		16.823949	371,809.28	11.260000	248,846.00	0.01 0.01	-122,963.28
693391831	PIMCO FDS PAC INVT MGMT SER			CONV BD FD INSTL CL				
GT73	15,442.460		15.243209	235,392.65	9.300000	143,614.88	0.01 0.01	-91,777.77
69344F106	PMC SIERRA INC			COM				
GT10	9,400.000		31.056935	291,935.19	3.880000	36,472.00	0.00 0.00	-255,463.19
693475105	PNC FINL SVCS GROUP INC			COM				
GT10	16,001.000		41.206070	659,338.32	42.170000	674,762.17	0.04 0.03	15,423.85
693483109	POSCO			SPONSORED ADR				
GT44	41,200.000		24.709709	1,018,040.01	21.580000	889,096.00	0.05 0.04	-128,944.01
693506107	PPG INDS INC			COM				
GT10	9,497.000		42.795226	406,426.26	44.700000	424,515.90	0.02 0.02	18,089.64
69351T106	PPL CORP			COM				
GT10	9,120.000		26.772245	244,162.87	32.540000	296,764.80	0.02 0.01	52,601.93

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
693718108	PACCAR INC			COM				
GT10	6,480.000		31.934361	206,934.66	33.790000	218,959.20	0.01 0.01	12,024.54
695257105	PACTIV CORP			COM				
GT10	8,900.000		16.746776	149,046.31	16.450000	146,405.00	0.01 0.01	-2,641.31
GT76	38,300.000		16.748613	641,471.86	16.450000	630,035.00	0.03 0.03	-11,436.86
	::::::::::			::::::::::		::::::::::	::::	::::::::::
	47,200.000			790,518.17		776,440.00	0.04	-14,078.17
696429307	PALL CORP			COM				
GT10	6,900.000		21.652399	149,401.55	15.790000	108,951.00	0.01 0.01	-40,450.55
699173100	PARAMETRIC TECHNOLOGY CORP							
GT10	14,600.000		6.936908	101,278.86	1.800000	26,280.00	0.00 0.00	-74,998.86
701094104	PARKER HANNIFIN CORP			COM				
GT10	6,600.000		44.775467	295,518.08	38.210000	252,186.00	0.01 0.01	-43,332.08
70322A101	PATHMARK STORES INC NEW			COM				
GT76	44,600.000		22.967203	1,024,337.24	9.150000	408,090.00	0.02 0.02	-616,247.24
704326107	PAYCHEX INC			COM				
GT10	21,164.000		24.173582	511,609.70	24.270000	513,650.28	0.03 0.02	2,040.58
708160106	PENNEY J C INC			COM				
GT10	14,978.000		26.880038	402,609.21	15.920000	238,449.76	0.01 0.01	-164,159.45
711030106	PEOPLES ENERGY CORP			COM				
GT10	2,000.000		38.546580	77,093.16	33.690000	67,380.00	0.00 0.00	-9,713.16

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
712713106	PEOPLESOFT INC			COM				
GT10	17,500.000		39.770641	695,986.22	12.370000	216,475.00	0.01 0.01	-479,511.22
713409100	PEPSI BOTTLING GROUP INC			COM				
GT10	16,000.000		22.969949	367,519.18	23.400000	374,400.00	0.02 0.02	6,880.82
713448108	PEPSICO INC			COM				
GT10	99,703.000		27.668709	2,758,653.32	36.950000	3,684,025.85	0.19 0.17	925,372.53
714046109	PERKINELMER INC			COM				
GT10	7,000.000		27.517057	192,619.40	5.450000	38,150.00	0.00 0.00	-154,469.40
717081103	PFIZER INC			COM				
GT10	348,220.000		19.758538	6,880,318.09	29.020000	10,105,344.40	0.53 0.47	3,225,026.31
71713U102	PHARMACIA CORP			COM				
GT10	72,622.000		30.649581	2,225,833.89	38.880000	2,823,543.36	0.15 0.13	597,709.47
717265102	PHELPS DODGE CORP			COM				
GT10	4,963.000		46.745605	231,998.44	25.630000	127,201.69	0.01 0.01	-104,796.75
718154107	PHILIP MORRIS COS INC			COM				
GT10	118,922.000		31.656823	3,764,692.73	38.800000	4,614,173.60	0.24 0.21	849,480.87
GT49	35,500.000		32.224880	1,143,983.25	38.800000	1,377,400.00	0.07 0.06	233,416.75
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	154,422.000			4,908,675.98		5,991,573.60	0.32	1,082,897.62
719405102	PHOTRONICS INC							
GT76	28,200.000		25.076684	707,162.50	10.060000	283,692.00	0.01 0.01	-423,470.50

STATE STREET.