

Description	% of Shares Owned
Retirement Funds	
Currencies	
Australia-Dollar	0.004384%
Brazil-Real	0.000010%
Britain-Pound	0.024985%
Canada-Dollar	0.008195%
China-Renmimbi	0.000064%
Denmark-Krone	0.000003%
E.M.U.-Euro	0.063054%
Egypt-Pound	0.000210%
Hong Kong-Dollar	0.001525%
Hungary-Forint	0.000058%
Japan-Yen	0.044514%
Lithuania-Litas	0.000214%
Malaysia-Ringgit	0.000772%
Mexico-Peso	0.000000%
New Zealand-Dollar	0.000023%
Norway-Krone	0.000059%
Pakistan-Rupee	0.000008%
Philippines-Peso	0.000046%
Singapore-Dollar	0.000419%
South Africa-Rand	0.000001%
South Korea-Won	0.000219%
Sweden-Krona	0.001668%
Switzerland-Franc	0.000088%
Thailand-Baht	0.000069%
Turkey-Lira	0.000007%
Total Currencies	0.146125%
Asset Backed Securities	
AMERICAN HOME MTG INVT TR	0.005161%
AMERICAN HOME MTG INVT TR	0.009373%
BAYVIEW FINL ASSET TR	0.010951%
BAYVIEW FINL ASSET TR	0.002499%
CWABS INC	0.001285%
CWMBS INC	0.009562%
FNMA 95-W1 A7	0.001584%
MERRILL LYNCH MTG INVS INC	0.003346%
NEW YORK MTG TR	0.008218%
RAAC	0.012512%
Total Asset Backed Securities	0.064491%
Collateralized Mortgage Obligations	
AMERICAN HOME MTG INVT TR	0.008596%
BANC AMER FDG	0.009858%
BANC AMER FDG TR	0.015087%
BEAR STEARNS ALT A TR	0.008341%
CHASE 2004-S1 A7	0.023005%
CITIGROUP MTG LN TR	0.012915%
CITIGROUP MTG LN TR	0.013447%
FANNIE MAE	0.043729%
FANNIE MAE	0.024430%
FANNIE MAE	0.036826%
FANNIE MAE	0.039469%
FANNIE MAE	0.044791%
FANNIE MAE	0.032926%
FANNIE MAE	0.032524%
FANNIE MAE	0.060054%
FANNIE MAE	0.034262%
FANNIE MAE	0.109522%
FANNIE MAE	0.056278%
FANNIE MAE	0.036910%
FANNIE MAE	0.044049%
FANNIE MAE	0.030936%
FHLMC 1994 1709 D	0.000976%

Description	% of Shares Owned
FHLMC 1998 2070 C	0.010303%
FHLMC 90 1006C	0.000178%
FHR 2416 PE	0.026040%
FHR 2418 PD	0.012540%
FHR 2419 UA	0.010318%
FHR 2497 NE	0.022617%
FHR 2497 OE	0.029122%
FHR 2497 UF	0.016976%
FHR 2501 AN	0.021039%
FHR 2510 AJ	0.044168%
FHR 2513 DB	0.033267%
FHR 2567 OG	0.018750%
FHR 2591Q0	0.020130%
FHR 2728 NG	0.033337%
FHR 2780 BC	0.016426%
FHR 2786 PC	0.030258%
FNMA FHR 2003-70 BH	0.057780%
FNMA FNR 2003-16 PD	0.037850%
FNMA FNR 2003-86OD	0.029230%
FNMA FNR 2003-86QM	0.024858%
FNMA FNR 2003-87TH	0.023090%
FNMA FNR2003-35KJ	0.022564%
FNMA G1994-2D	0.000931%
FNR 2002-11 QM	0.010893%
FNR 2002-65 HC	0.011256%
FNR 2002-67 AN	0.045093%
FNR 2002-70 QV	0.018698%
FNR 2002-71 KM	0.037471%
FNR 2002-71 UC	0.030224%
FNR 2003-67 TJ	0.042607%
FREDDIE MAC	0.047139%
FREDDIE MAC	0.045004%
FREDDIE MAC	0.044863%
FREDDIE MAC	0.025207%
FREDDIE MAC	0.029255%
FREDDIE MAC	0.029526%
FREDDIE MAC	0.035879%
FREDDIE MAC	0.045229%
FREDDIE MAC	0.045705%
FREDDIE MAC	0.032657%
FREDDIE MAC	0.058928%
FREDDIE MAC	0.052892%
FREDDIE MAC	0.045863%
FREDDIE MAC	0.035132%
FREDDIE MAC	0.057130%
FREDDIE MAC	0.030488%
FREDDIE MAC	0.052882%
FREDDIE MAC	0.055813%
FREDDIE MAC	0.033279%
FREDDIE MAC	0.037188%
FREDDIE MAC	0.037427%
FREDDIE MAC	0.017316%
FREDDIE MAC	0.054549%
FREDDIE MAC	0.042991%
FREDDIE MAC	0.030833%
FREDDIE MAC	0.028478%
FREDDIE MAC	0.047812%
GMACM MTG LN TR	0.012069%
GNMA	0.026061%
GNMA	0.039706%
GNMA	0.074955%
GNMA 1998-14 PH	0.013472%
GS MTG SECS CORP	0.010999%
INDYMAC MBS INC	0.010495%
MASTR 2003-7 4A4	0.029000%
MASTR ADJ RATE MTGS TR	0.006294%

Description	% of Shares Owned
MERRILL LYNCH MTG INVS INC	0.011418%
MORGAN STANLEY MTG LN TR	0.008985%
OWNIT MTG LN TR	0.014837%
RALI 2004-QS3 A1	0.010690%
RALI 2004-QS6 A1	0.021584%
RAST 2003-A15 1A1	0.013218%
RESIDENTIAL ACCREDIT LOANS, IN	0.053481%
RESIDENTIAL ASSET MTG PRODS	0.002297%
WAMMS 2002-MS1 1A4	0.003755%
WAMU 2003-S13 22A1	0.019332%
WAMU MTG PASS THROUGH CTFS	0.012468%
WFMBS 2003-13 A1	0.022270%
WFMBS 2003-16 2A1	0.024036%
WFMBS 2003-8A4	0.037682%
Total Collateralized Mortgage Obligations	3.035514%
	0.000000%
Pass Throughs	0.000000%
FANNIE MAE	0.041524%
FANNIE MAE	0.056911%
FANNIE MAE	0.031938%
FANNIE MAE	0.053177%
FANNIE MAE	0.061431%
FANNIE MAE	0.061468%
FANNIE MAE	0.057780%
FANNIE MAE	0.100369%
FANNIE MAE	0.027533%
FANNIE MAE	0.020340%
FANNIE MAE	0.049091%
FANNIE MAE	0.033042%
FANNIE MAE	0.050620%
FANNIE MAE	0.064821%
FANNIE MAE	0.037264%
FANNIE MAE	0.028258%
FANNIE MAE	0.030219%
FANNIE MAE	0.071901%
FANNIE MAE	0.069494%
FANNIE MAE	0.073362%
FANNIE MAE	0.114793%
FGC 90241	0.001093%
FGC 90247	0.000907%
FGC46275	0.000430%
FGC46639	0.000187%
FGE 01279	0.012518%
FGE 01281	0.027896%
FGE 01489	0.044589%
FGE 92335	0.014622%
FGE 92496	0.013792%
FGE 93579	0.024977%
FGE 93919	0.020255%
FGE 95466	0.015803%
FGE 96536	0.031964%
FGG 11343	0.014936%
FHLM E01217	0.020745%
FHLM FGE 01343	0.049301%
FHLM FGE 95905	0.013717%
FHLM POOL # 51410	0.001305%
FHLM POOL #B1-7707	0.041194%
FHLMC	0.001333%
FHLMC	0.008725%
FHLMC FGB 12930	0.047147%
FHLMC FGE 01322	0.030332%
FHLMC G 10372	0.000658%
FHLMC GIANT SWAP 30-4278	0.000711%
FHLMC GIANT SWAP 30-4281	0.000606%
FHLMC GIANT SWAP 53-8318	0.000156%
FHLMC GIANT SWAP 538275	0.000007%

Description	% of Shares Owned
FHLMC GIANT WAM SWAP 30-6660	0.000000%
FHLMC GOLD 1998 PL C00650	0.000634%
FHLMC GOLD PL D63625	0.000021%
FHLMC GOLD PL D65599	0.000059%
FHLMC GOLD PL D66023	0.000044%
FHLMC GOLD PL D66145	0.000035%
FHLMC GOLD PL D66700	0.000009%
FHLMC GOLD PL D66758	0.000020%
FHLMC GOLD PLC80158	0.000414%
FHLMC GOLD PLC80321	0.000045%
FHLMC PC 16-0034	0.000000%
FHLMC PC 16-0037	0.000000%
FHLMC PC 16-0038	0.000001%
FHLMC PC 16-0039	0.000001%
FHLMC PC 16-0040	0.000000%
FHLMC PC 16-0045	0.000000%
FHLMC PC 16-0046	0.000002%
FHLMC PC 16-0047	0.000001%
FHLMC PC 16-0063	0.000005%
FHLMC PC 17-0019	0.000002%
FHLMC PC 17-0029	0.000015%
FHLMC PC 17-0141	0.000009%
FHLMC PC 17-0145	0.000017%
FHLMC PC 17-0147	0.000123%
FHLMC PC 17-0149	0.000033%
FHLMC PC 17-0186	0.000065%
FHLMC PC 17-0222	0.000007%
FHLMC PC 36-0003	0.000085%
FHLMC SWAP 28-0417	0.000001%
FHLMC SWAP 28-5569	0.000003%
FHLMC SWAP 28-9214	0.000002%
FHLMC SWAP 29-0303	0.000005%
FHLMC SWAP 29-1274	0.000129%
FHLMC SWAP 29-1470	0.000014%
FN 756164	0.023789%
FNCI 254590	0.028729%
FNCN 0254663	0.011105%
FNMA	0.000742%
FNMA	0.000094%
FNMA	0.000068%
FNMA	0.000124%
FNMA	0.000261%
FNMA	0.323390%
FNMA TBA AUG 30 SINGLE FAM	0.034928%
FNMA TBA AUG 30 SINGLE FAM	0.001224%
FNMA TBA AUG 30 SINGLE FAM	0.009098%
FNMA TBA JUL 30 SINGLE FAM	0.483158%
FNMA TBA JUL 30 SINGLE FAM	0.031934%
FNMA 15 YR PL 322608	0.000063%
FNMA 15 YR PL 329775	0.000029%
FNMA 15 YR PL 339802	0.000038%
FNMA 15YR 344166	0.000050%
FNMA 15YR 346538	0.000033%
FNMA 16 YR PL 250613	0.000064%
FNMA 20YR	0.000004%
FNMA 20YR	0.000056%
FNMA 20YR	0.000020%
FNMA 20YR	0.000203%
FNMA 20YR	0.000116%
FNMA 20YR	0.000377%
FNMA 20YR	0.000050%
FNMA 20YR	0.000120%
FNMA 20YR	0.000184%
FNMA 20YR	0.000007%
FNMA 20YR	0.000048%
FNMA 20YR	0.000083%

Description	% of Shares Owned
FNMA 20YR	0.000063%
FNMA 20YR PL 250582	0.000090%
FNMA 20YR PL 250591	0.000173%
FNMA 20YR PL 338386	0.000051%
FNMA 20YR PL 338403	0.000312%
FNMA 20YR PL 338427	0.000068%
FNMA 545764	0.008480%
FNMA 634181	0.013940%
FNMA CA 7423	0.000017%
FNMA CL 2463	0.000020%
FNMA DWARF PL 324308	0.000850%
FNMA FGE94053	0.016903%
FNMA FN 681291	0.020260%
FNMA FN254803	0.033618%
FNMA FN545983	0.008610%
FNMA FN555445	0.031226%
FNMA FN568468	0.000824%
FNMA FN568471	0.000742%
FNMA FN657414	0.010942%
FNMA FN662945	0.018301%
FNMA FN666743	0.017813%
FNMA FN670370	0.013971%
FNMA FN677286	0.023014%
FNMA FN677298	0.026437%
FNMA FN681335	0.025557%
FNMA FN681377	0.013961%
FNMA FN683364	0.023086%
FNMA FN685502	0.008706%
FNMA FN688783	0.014348%
FNMA FN704386	0.008388%
FNMA FN704440	0.018844%
FNMA FN704475	0.012064%
FNMA FN704519	0.041182%
FNMA FN704572	0.031476%
FNMA FN708541	0.009169%
FNMA FN708762	0.010218%
FNMA FN713081	0.010930%
FNMA FN720338	0.025317%
FNMA FN720404	0.012304%
FNMA FN759854	0.044458%
FNMA FN763699	0.049381%
FNMA FNR 759225	0.035708%
FNMA GL 6222	0.000134%
FNMA MEGA 70449	0.000267%
FNMA MEGA 70453	0.000071%
FNMA PL 050965	0.000009%
FNMA PL 219662	0.000046%
FNMA PL 227422	0.000098%
FNMA POOL # 416155	0.000540%
FNMA POOL # 417065	0.000046%
FNMA POOL # 417316	0.000046%
FNMA POOL # 417759	0.000410%
FNMA POOL # 419368	0.000184%
FNMA POOL # 571021	0.000538%
FREDDIE MAC	0.040206%
FREDDIE MAC	0.050666%
FREDDIE MAC	0.053087%
FREDDIE MAC	0.099249%
FREDDIE MAC	0.046459%
FREDDIE MAC	0.048958%
FREDDIE MAC	0.054032%
FREDDIE MAC	0.047475%
FREDDIE MAC	0.036612%
FREDDIE MAC	0.021434%
FREDDIE MAC	0.040858%
FREDDIE MAC	0.053573%

Description	% of Shares Owned
FREDDIE MAC	0.046806%
FREDDIE MAC	0.106908%
FREDDIE MAC	0.039345%
FREDDIE MAC	0.033555%
FREDDIE MAC	0.024884%
FREDDIE MAC	0.065211%
FREDDIE MAC	0.051475%
GNMA	0.140147%
GNMA	0.072087%
GNMA 1 310560	0.000025%
GNMA 1 SF 178138	0.000022%
GNMA 1 SF 202092	0.000035%
GNMA 1 SF 282707	0.000029%
GNMA 1 SF 294371	0.000004%
GNMA 1 SF 294485	0.000004%
GNMA 1 SF 295503	0.000011%
GNMA 1 SF 298323	0.000045%
GNMA 1 SF 298355	0.000011%
GNMA 1 SF 298516	0.000021%
GNMA 1 SF 298598	0.000189%
GNMA 1 SF 299457	0.000014%
GNMA 1 SF 301296	0.000004%
GNMA 1 SF 301362	0.000011%
GNMA 1 SF 301691	0.000018%
GNMA 1 SF 303333	0.000045%
GNMA 1 SF 305680	0.000001%
GNMA 1 SF 305900	0.000002%
GNMA 1 SF 306080	0.000004%
GNMA 1 SF 306346	0.000011%
GNMA 1 SF 306540	0.000007%
GNMA 1 SF 306617	0.000048%
GNMA 1 SF 306871	0.000049%
GNMA 1 SF 307608	0.000004%
GNMA 1 SF 307626	0.000005%
GNMA 1 SF 307793	0.000021%
GNMA 1 SF 307895	0.000030%
GNMA 1 SF 307938	0.000031%
GNMA 1 SF 308905	0.000040%
GNMA 1 SF 309221	0.000026%
GNMA 1 SF 309950	0.000012%
GNMA 1 SF 310213	0.000110%
GNMA 1 SF 310334	0.000021%
GNMA 1 SF 310529	0.000004%
GNMA 1 SF 310530	0.000026%
GNMA 1 SF 310562	0.000045%
GNMA 1 SF 310595	0.000009%
GNMA 1 SF 310843	0.000027%
GNMA 1 SF 311340	0.000011%
GNMA 1 SF 311807	0.000032%
GNMA 1 SF 311994	0.000014%
GNMA 1 SF 312980	0.000012%
GNMA 1 SF 313010	0.000002%
GNMA 1 SF 313225	0.000003%
GNMA 1 SF 315047	0.000063%
GNMA 1 SF 315174	0.000022%
GNMA 1 SF 316739	0.000009%
GNMA 1 SF 319273	0.000075%
GNMA 1 SF 323069	0.000006%
GNMA 1 SF 323417	0.000008%
GNMA 1 SF 324927	0.000020%
GNMA 1 SF 780052	0.000345%
GNMA 1 SF344991	0.000008%
GNMA 1 SF348915	0.000113%
GNMA 1 SF351889	0.000042%
GNMA 1 SF355249	0.000057%
GNMA 1 SF357258	0.000050%

Description	% of Shares Owned
GNMA 1 SF358214	0.000086%
GNMA 1 SF364223	0.000144%
GNMA 1 SF375092	0.000167%
GNMA 1 SF379646	0.000157%
GNMA 1 SF389658	0.000281%
GNMA 1 SF397840	0.000102%
GNMA 1 SF399725	0.000133%
GNMA 1 SF407645	0.000082%
GNMA 1 SF410088	0.000145%
GNMA 1 SF780166	0.000109%
GNMA 1 SSF 342587	0.000008%
GNMA G2 003443	0.034833%
GNMA GP 90133	0.000025%
GNMA GP 90150	0.000013%
GNMA GP 90178	0.000002%
GNMA GP 91485	0.000010%
GNMA I TBA JUL 30 SINGLE FAM	0.012624%
GNMA I SF 352964	0.001254%
GNMA I SF 389464	0.000264%
GNMA II SF 120666	0.000008%
GNMA PL 325672	0.000027%
GNMA PL 357234	0.000677%
GNMA PL 366529	0.000144%
GNMA PL 368817	0.000033%
GNMA POOL # 354778	0.000221%
GNMA POOL #G23427	0.044519%
GNMA POOL #G23428	0.039623%
GNMA POOL 404208	0.000403%
GNMA POOL 458902	0.000227%
GNMA POOL 458909	0.000049%
GNMA POOL 463999	0.000229%
GNMA POOL 471774	0.000164%
GNMA POOL 471802	0.000056%
GNMA POOL 471803	0.000414%
GNMA SF 22602	0.000001%
GNMA SF 34245	0.000044%
GNMA SF 35292	0.000022%
GNMA SF 35888	0.000010%
GNMA SF 36127	0.000015%
GNMA SF 37913	0.000018%
GNMA SF 39407	0.000002%
GNMA SF 45231	0.000013%
Total Pass Throughs	4.483736%
Non-Standard Mortgages	
BURIEN HAUS	0.000552%
FHA PRJ-REILLY MTG GRP #55	0.001584%
MISSION TOWERS	0.001991%
SUTTER VILLAGE	0.000952%
Total Non-Standard Mortgages	0.005079%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.037932%
BEAR STEARNS COMMERCIAL MORTGA	0.052983%
CCMSC 1999-2 A2	0.039534%
CITIGROUP COMMERCIAL MORTGAGE	0.044922%
CITIGROUP/DEUTSCHE BANK COMMER	0.075188%
CITIGROUP/DEUTSCHE BANK COMMER	0.066803%
CSFB 2001-CK6 A3	0.039664%
CSFB 2002-CKP1 A3	0.039816%
DLJCM 1999-CG2 A1B	0.034903%
DLJCM 1999-CG3 A1B	0.017588%
FNGT 2002-T3 B	0.031435%
FUNB COMMERCIAL 2002 -C1 A2	0.039363%
FUNBC 2001-C2 A2	0.039908%
FUNBC 2001-C3 A3	0.028881%

Description	% of Shares Owned
GS MORTGAGE SECURITIES CORP	0.060709%
JPMCC 2001-CIBC A3	0.038666%
LBUBS 2000-C4 A2	0.022662%
MERRILL LYNCH/COUNTRYWIDE COMM	0.074473%
MORGAN J P COML MTG FIN CORP	0.003728%
MORGAN STANLEY CAPITAL I	0.060426%
MSDWC 2000-1345 A2	0.032637%
PNCMA 2000-C2 A2	0.015572%
Total Commercial Mortgage Backed Securities	0.897791%
Corporate Bonds - Domestic	
ABBOTT LABORATORIES	0.092835%
AFLAC INC	0.009249%
AFRICAN DEVELOPMENT BANK	0.076634%
AIFUL CORP	0.006126%
AIR PRODUCTS & CHEMICALS	0.022232%
ALBERTA ENERGY	0.036492%
ALTRIA GROUP INC	0.003518%
ALTRIA GROUP INC	0.007894%
AMERADA HESS	0.033212%
AMERADA HESS	0.006350%
AMERICA MOVIL SA DE CV	0.045411%
ANADARKO PETROLEUM CORP	0.019774%
ANADARKO PETROLEUM CORP	0.033250%
ANADARKO PETROLEUM CORP	0.022312%
ANZ NATIONAL (INT'L) LTD	0.073652%
APACHE	0.034942%
ASIA DEVELOPMENT BANK	0.071469%
ASIAN DEVELOPMENT BANK	0.073633%
BANCO DO BRASIL (CAYMAN)	0.034791%
BANCO NAC DE COM	0.029984%
BANK OF ENGLAND, EURO NOTE	0.108687%
BANK OF NEW YORK CO INC	0.050313%
BARRICK GOLD CORP	0.020908%
BHP BILLITON FINANCE	0.066852%
BHP BILLITON FINANCE	0.074826%
BHP BILLITON FINANCE	0.036961%
BNi	0.064168%
BNP PARIBAS	0.029803%
BNP PARIBAS	0.043820%
BOTTLING GROUP	0.049005%
BOTTLING GROUP	0.030283%
BP CAPITAL MARKETS AMERICA	0.013570%
BP CAPITAL MARKETS PLC	0.062675%
BRITISH COLUMBIA PROV	0.033814%
BRITISH COLUMBIA, PROV OF	0.049708%
BRITISH SKY BROADCASTING	0.081192%
BURLINGTN NORTH SANTA FE	0.042722%
BURLINGTON NORTH SANTA F	0.018054%
C8 CAPITAL (SPV) LTD	0.027862%
CANADIAN NATL RAILWAY	0.012340%
CANADIAN NATL RAILWAY	0.018262%
CANADIAN NATL RAILWAY	0.129450%
CANADIAN NATL RAILWAY	0.033240%
CANADIAN NATL RAILWAY	0.038311%
CANADIAN NATL RESOURCES	0.013964%
CANADIAN NATL RESOURCES	0.015165%
CANADIAN NATL RESOURCES	0.026917%
CANADIAN NATL RESOURCES	0.036596%
CANADIAN NATL RESOURCES	0.033223%
CATERPILLAR INC	0.041527%
CELULOSA ARAUCO	0.024831%
CELULOSA ARAUCO Y CONSTITUCION	0.034390%
CEMEX	0.030119%
CEMEX	0.015340%
CHESAPEAKE ENERGY CORP	0.073335%

Description	% of Shares Owned
CIA BRASIL DE BEBIDAS	0.078045%
CITIC RESOURCES FINANCE	0.045046%
CITIGROUP INC	0.028491%
CLEAR CHANNEL COMMUNICATIONS	0.006192%
CNOOC FINANCE 2003 LTD	0.007199%
CODELCO INC	0.069880%
COMMONWEALTH BANK OF AUSTRALIA	0.035305%
CONOCOPHIL AU	0.095120%
CONSOLIDATED EDISON	0.015485%
CONSOLIDATED EDISON	0.040876%
CONSOLIDATED EDISON	0.028333%
COSAN FINANCE LTD	0.054055%
COSAN SA INDUSTRIA E COM	0.023134%
COSIPA COMMERCIAL LTD	0.034249%
COSTCO COMPANIES	0.033732%
CREDIT SUISSE FB USA INC	0.031982%
CSX CORP	0.014832%
DEAN WITTER DISCOVER	0.016202%
DEER PARK REFINING LP 144A	0.001599%
DEUTSCHE ALT A SECS INC	0.015034%
DEVELOPMENT BK OF JAPAN	0.040304%
DIAGEO CAPITAL PLC	0.074618%
DIAMOND OFFSHORE DRILLING INC	0.071556%
DUBAI PORTS WORLD	0.071548%
DUBAI PORTS WORLD	0.077330%
EASTMAN KODAK CO	0.002585%
EKSPORTFINANS A/S	0.072849%
EL PASO CORP	0.001499%
ELECTRONIC DATA SYS CORP	0.005176%
ELI LILLY & CO	0.013934%
ELI LILLY & CO	0.062142%
EMPRESA NACIONAL DE ELECTRIC	0.043173%
ENBRIDGE INC	0.027731%
ENERSIS SA	0.027912%
EUROPEAN INVESTMENT BANK	0.063133%
EUROPEAN INVESTMENT BANK	0.072633%
EXELON CORP	0.023875%
EXPORT DEVELOPMENT CANAD	0.022936%
FIRST TENNESSEE NATIONAL	0.025972%
GAZ CAPITAL (GAZPROM)	0.050253%
GENENTECH INC	0.013633%
GENENTECH INC	0.014427%
GENERAL REINSURANCE CORP	0.016682%
GLITNIR BANKI HF	0.000110%
GLOBO COMMUNICACOES PART	0.014957%
GOL FINANCE	0.052906%
GOLDMAN SACHS	0.015112%
GOLDMAN SACHS CAP III	0.007241%
GOLDMAN SACHS GROUP	0.052920%
GS MTG SECS CORP	0.013684%
HBOS TREASURY SERVICES	0.036495%
HEWLETT-PACKARD CO	0.055046%
HSBC HOLDINGS PLC	0.027399%
HUTCHISON WHAMPOA INTL	0.015335%
HYDRO-QUEBEC	0.027632%
ICICI BANK LIMITED	0.060810%
ICICI BANK LIMITED SINGAPORE	0.076821%
IFFIM	0.138320%
INTER-AMERICAN DEVEL BK	0.044696%
INTER-AMERICAN DEVEL BK	0.077284%
INTERNATIONAL FIN CORP	0.022506%
INTL BK RECON & DEV	0.060848%
INTL BK RECON & DEV	0.034136%
INTL FINANCE CORP	0.075474%
INTL FINANCE CORP	0.084915%
INTL NEDERLAND BK NV	0.034154%

Description	% of Shares Owned
ISTAR FINL INC	0.008971%
J.P. MORGAN CHASE	0.031002%
JOHN DEERE CAPITAL CORP	0.061636%
KANSAS CITY SOUTHERN MEX	0.004632%
KANSAS CITY SOUTHERN MEX	0.004609%
KINDER MORGAN EN	0.007195%
KOREA DEVELOPMENT BANK	0.030188%
KREDIT WIEDERAUFBAU	0.045947%
LEHMAN BROTHERS HOLDINGS	0.029990%
LIBERTY MEDIA CORP	0.005186%
LOCKHEED MARTIN CORP	0.030884%
MANITOBA (PROVINCE OF)	0.048527%
MANITOBA (PROVINCE OF)	0.071314%
MASTR SEASONED SECURITIZATION	0.003908%
MID AMERICA ENERGY	0.023192%
MIDAMERICAN FUNDING	0.062706%
MONSANTO CO	0.020850%
MORGAN STANLEY	0.025366%
MUFG CAPITAL FINANCE 1 LIMITED	0.002887%
NATIONAL AUSTRALIA BANK	0.037993%
NATIONAL AUSTRALIA BANK	0.112821%
NEW BRUNSWICK	0.154212%
NEXEN INC	0.055679%
NEXEN INC	0.092056%
NIAGARA MOHAWK POWER CORP	0.000254%
NISSAN MTR ACCEPTANCE CORP	0.001246%
NOBLE CORP	0.048834%
NORDEA BANK SWEDEN	0.053296%
NORFOLK SOUTHERN CORP	0.055158%
NORFOLK SOUTHERN CORP	0.040814%
NORTHERN TRUST CORP	0.038272%
NOVA SCOTIA PROVINCE	0.085408%
OHIO EDISON	0.001721%
ONEOK INC	0.026166%
ONTARIO (PROVINCE OF)	0.073135%
ONTARIO PROVINCE	0.038349%
PACIFIC GAS & ELECTRIC	0.003308%
PACIFICORP	0.020425%
PECO ENERGY	0.047309%
PEPSIAMERICAS INC	0.013998%
PETRO CO TRIN/TOBAGO LTD	0.055746%
PETRO-CANADA	0.042846%
PETROBRAS INTL FIN CO	0.091021%
PHILLIPS PETE	0.025265%
PLACER DOME INC	0.025633%
PPL ENERGY SUPPLY LLC	0.041859%
PRAXAIR INC	0.020799%
PRAXAIR INC	0.037072%
PROCTER & GAMBLE CO	0.058376%
PROVINCE OF QUEBEC	0.075944%
PSA INTERNATIONAL PTE LT	0.039482%
PSI ENERGY INC	0.049769%
PTT PUBLIC CO LTD	0.041090%
PUGET SOUND ENERGY INC	0.018198%
QUEBEC PROVINCE CDA	0.032147%
QUEBEC PROVINCE CDA	0.020072%
QUESTAR MARKET	0.030783%
RAS LAFFAN LNG II	0.043555%
RAS LAFFAN LNG III	0.053607%
RAYTHEON CO	0.030845%
REPUBLIC OF INDONESIA	0.029760%
REPUBLIC OF KOREA	0.053136%
REPUBLIC OF SOUTH AFRICA	0.007508%
RESIDENTIAL CAP CORP	0.005267%
ROYAL BANK OF SCOTLAND	0.055067%
ROYAL BK CANADA	0.063720%

Description	% of Shares Owned
ROYAL KPN NV	0.004964%
RSHB CAP S A	0.002455%
RUSSIAN FEDN	0.002570%
SADIA OVERSEAS LTD	0.037780%
SANTAN	0.018078%
SANTANDER ISSUANCES	0.108342%
SBC COMMUNICATIONS INC	0.003595%
SHELL INTERNATIONAL FINANCE	0.073312%
SIEMENS FINANCIERINGSMAT	0.037044%
SIEMENS FINANCIERINGSMAT	0.023040%
SMITH INTERNATIONAL INC	0.033751%
SOC QUIMICA Y MINERADE	0.043077%
SOUTHERN COMPANY	0.019948%
SOUTHWESTERN ELEC POWER	0.021000%
SPRINT CAPITAL CORP	0.008023%
SWEDISH EXPORT CREDIT	0.072189%
SWEDISH EXPORT CREDIT	0.038634%
T2 CAPITAL FINANCE CO SA	0.046077%
TALISMAN ENERGY INC	0.039198%
TALISMAN ENERGY INC	0.026959%
TECK COMINCO LIMITED	0.017618%
TECK COMINCO LIMITED	0.035764%
TEMASEK FINANCIAL I LTD	0.071323%
TESORO CORPORATION	0.053773%
TNK BP FIN SA	0.000560%
TNK BP FIN SA SR	0.007361%
TRANS-CANADA PIPELINES	0.036655%
TRANSCANADA PIPELINE	0.008728%
TRANSCAPIT (TRANSNEFT)	0.056875%
TTX CO	0.058097%
TXU CORP	0.010046%
TYCO INTL GROUP S A	0.010187%
UNION PACIFIC COMPANY	0.039614%
UNION PACIFIC COMPANY	0.019613%
UNION PACIFIC RR CO	0.061073%
US BANK NA	0.078044%
VALE OVERSEAS LIMITED	0.009038%
VALE OVERSEAS LIMITED	0.038471%
VALE OVERSEAS LIMITED	0.036910%
VEDANTA RESOURCES PLC	0.046207%
VERIZON GLOBAL FDG CORP	0.008647%
VODAFONE GROUP PLC	0.008412%
VOTORANTIM OVERSEAS IV	0.043150%
WASTE MGMT INC DEL	0.002759%
WEATHERFORD INTL INC	0.030257%
WEF ISSUER LLC	0.003411%
WILLIAMS COS INC	0.011577%
WM WRIGLEY JR CO	0.021021%
WM WRIGLEY JR CO	0.020087%
WMC FIN USA LTD	0.012007%
XTO ENERGY INC	0.022057%
XTO ENERGY INC	0.014620%
XTO ENERGY INC	0.022546%
Total Corporate Bonds - Domestic	8.960044%
Corporate Bonds - Foreign	
AMERICA MOVIL SA DE CV	0.058207%
BRAZIL FEDERATIVE REP	0.065153%
CHASE INTERNATIONAL JERSEY	0.059307%
FED REPUBLIC OF BRAZIL	0.067354%
FED REPUBLIC OF BRAZIL	0.080545%
INTL BK RECON & DEVELOP	0.088226%
Total Corporate Bonds - Foreign	0.418791%
US Government Treasuries	
U.S. TREASURY BOND	0.195068%

Description	% of Shares Owned
U.S. TREASURY BOND	0.293762%
U.S. TREASURY NOTE	0.039556%
U.S. TREASURY NOTE	0.154953%
U.S. TREASURY BOND	0.073858%
U.S. TREASURY BOND	0.145865%
U.S. TREASURY BOND	0.149198%
U.S. TREASURY BOND	0.155664%
U.S. TREASURY NOTE	0.308755%
U.S. TREASURY BOND	0.149953%
Total US Government Treasuries	1.666633%
US Government Agencies	
FHLM CORP	0.003389%
Total US Government Agencies	0.003389%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.346852%
U.S. TREASURY INFLATION INDEX	0.098709%
U.S. TREASURY INFLATION INDEX	0.225077%
U.S. TREASURY INFLATION INDEX	0.400266%
U.S. TREASURY INFLATION INDEX	0.208054%
U.S. TREASURY INFLATION INDEX	0.325959%
U.S. TREASURY INFLATION INDEX	0.373756%
U.S. TREASURY INFLATION INDEX	0.099530%
U.S. TREASURY INFLATION INDEX	0.006367%
U.S. TREASURY INFLATION INDEX	0.002333%
U.S. TREASURY INFLATION INDEX	0.012701%
U.S. TREASURY INFLATION INDEX	0.058370%
Total Treasury Inflation Protected Securities	2.157975%
Variable Rate Notes	
AMERICAN GEN FINANCE CORP	0.005604%
AMERICAN HOME MTG INVT TR	0.012040%
ANADARKO PETE CORP	0.011992%
BAYVIEW COML ASSET TR	0.011144%
BAYVIEW FINL ASSET TR	0.003330%
BEAR STEARNS ALT A TR 2007 1	0.021825%
BEAR STEARNS ASSET BKD SECS	0.008043%
BEAR STEARNS ASSET BKD SECS I	0.007270%
BEAR STEARNS MTG FDG TR	0.014629%
BEAR STEARNS SECOND LIEN	0.014100%
BELLA VISTA MTG TR	0.010301%
BRITISH TELECOMMUNICATIONS PLC	0.000220%
C BASS MTG LN ASSET BKD CTFS	0.009274%
C BASS TRUST	0.002584%
CAPMARK FINANCIAL GROUP	0.007505%
CARDINAL HEALTH INC	0.002770%
CASTLE HILL II INGOTS LTD	0.007431%
CENTURION CDO VI LTD	0.009445%
CITIGROUP MTG LN TR	0.017226%
COMPUCREDIT ACQRD PRFTFLO VLTGE	0.010393%
COUNTRYWIDE ASSET BACKED CERT	0.010311%
COUNTRYWIDE FINL CORP	0.006867%
CREDIT SUISSE FIRST BOSTON MTG	0.002985%
CREDIT SUISSE FIRST BOSTON MTG	0.010551%
CSMC TR	0.009037%
CWABS INC	0.020440%
CWABS INC	0.016231%
CWALT INC	0.002239%
CWALT INC	0.009331%
CWALT INC	0.003347%
CWALT INC	0.012863%
CWALT INC	0.001993%
CWALT INC	0.003556%
CWALT INC	0.003875%
CWALT INC	0.015116%

Description	% of Shares Owned
CWALT INC	0.003410%
CWHEQ INC	0.008579%
CWMBS INC	0.002735%
CWMBS INC	0.000640%
CWMBS INC	0.014094%
DAIMLERCHRYSLER NORTH AMER	0.001864%
DAIMLERCHRYSLER NORTH AMERICA	0.010341%
DEUTSCHE TELEKOM INTL FIN B V	0.005861%
DEVON FING CORP U L C	0.002021%
FLAC HOLDINGS INC	0.007901%
FORD MTR CR CO	0.018854%
FORD MTR CR CO	0.029224%
FREMONT HOME LN TR	0.003389%
GLITNIR BANK HF MTN	0.003912%
GLITNIR BANKI HF GLOBAL MEDIUM	0.002704%
GLITNIR BANKI HF MTN	0.003146%
GREENPOINT MTA TR	0.002891%
GREENPOINT MTA TR	0.003803%
GS MTG SECS CORP	0.013665%
GSRPM MTG LN TR 2007 1	0.014246%
HARBORVIEW MTG LN TR	0.013603%
HARRAHS OPER INC	0.005582%
HIGHLAND LEGACY LTD N	0.004899%
HOSPIRA INC	0.002173%
HSBC BK PLC GBL MED TERM BK NT	0.009752%
HSBC HOME EQUITY LN TR	0.007475%
IMPAC CMB TR	0.005974%
INDYMAC MBS INC	0.008242%
INDYMAC MBS INC	0.007253%
INDYMAC MBS INC	0.007259%
INDYMAC MBS INC	0.009715%
INDYMAC MBS INC	0.012508%
INTL LEASE FIN CORP MTN	0.001466%
KATONAH III LTD	0.011481%
KAUPTHING BK HF	0.006708%
KAUPTHING BK HF MED TRM SR BK	0.003112%
LANDSBANKI IS HF	0.008527%
LEHMAN BROTHERS HOLDINGS	0.008495%
LEHMAN XS TR	0.011903%
LEHMAN XS TR	0.018419%
LONG BEACH MTG LN TR	0.004600%
LUMINENT MTG TR	0.009533%
MAGNETITE ASSET INVS III	0.006501%
MAGNETITE ASSET INVS III	0.003916%
MASTER SPECIALIZED LN TR 2007	0.011708%
MASTR REPERFORMING LN TR	0.004152%
MERNA REINS LTD 2007 1	0.003636%
MERRILL LYNCH MTG INVS TR	0.008396%
MORGAN STANLEY	0.007286%
MORGAN STANLEY MTG LN TR	0.001736%
NOVASTAR MTG FDG TR	0.001451%
ORIGEN MANUFCTRD HSG CNTRCT TR	0.008140%
PEMEX PROJ FDG MASTER TR	0.014113%
RAAC SER 2007 RP3 TR	0.014475%
RAAC TRUST	0.013452%
REPUBLIC OF COLOMBIA	0.000718%
RESIDENTIAL ACCREDIT LNS INC	0.010775%
RESIDENTIAL CAP CORP	0.003931%
RESIDENTIAL CAP CORP	0.005742%
RESIDENTIAL CAP CORP	0.004643%
SAFEWAY INC	0.002385%
SEQUOIA MTG TR	0.001472%
SG MTG SECS TR	0.012885%
SLM CORP MEDIUM TERM NTS	0.005955%
STRUCTURED ADJ RATE MTG LN TR	0.010707%
STRUCTURED ADJ RATE MTG LN TR	0.002048%

Description	% of Shares Owned
STRUCTURED ASSET MTG INVTS II	0.009100%
TELECOM ITALIA CAP	0.007767%
TELECOM ITALIA CAP	0.003189%
TELEFONICA EMISIONES S A U	0.008672%
TELEFONICA EMISIONES S A U	0.002971%
THORNBURG MTG SECS TR	0.004872%
THORNBURG MTG SECS TR	0.016868%
TURANALEM FIN B V GLOBA	0.002637%
VERMEER FDG LTD	0.007487%
VIACOM INC	0.002917%
VTB CAP S A	0.008305%
WACHOVIA CAP TR 205	0.013394%
WAMU MTG PASS THROUGH CTFS	0.012510%
WAMU MTG PASS THROUGH CTFS	0.007471%
WAMU MTG PASS THROUGH CTFS	0.006407%
WAMU MTG PASS THROUGH CTFS	0.006296%
WAMU MTG PASS THROUGH CTFS	0.006972%
WAMU MTG PASS THROUGH CTFS	0.007922%
WASHINGTON MUT MTG SECS CORP	0.012868%
WILLIAMS COS INC	0.005386%
ZFS FIN USA TR 205	0.003400%
Total Variable Rate Notes	0.965464%
Corporate Stock - Domestic	
3M CO	0.010103%
ABBOTT LABS	0.001500%
ABM INDS INC COM	0.001310%
ABN AMRO BANK NV	0.000553%
ACTEL CORP	0.000209%
AETNA INC	0.004168%
AFC ENTERPRISES INC	0.000367%
AGCO CORP	0.007257%
AGILYSYS INC	0.000846%
ALBERTO CULVER CO (NEW)	0.002104%
ALEXANDERS INC	0.003254%
ALLIANCE ONE INTL INC	0.000397%
ALLSTATE CORP COM	0.009836%
ALTRIA GROUP INC	0.017339%
AMBAC FINL GROUP INC	0.000972%
AMER INTL GROUP	0.025432%
AMERICAN EAGLE OUTFITTERS INC	0.006480%
AMERICAN ELEC PWR INC	0.002712%
AMERICAN EQUITY INVT LIFE	0.001756%
AMERICAN EXPRESS CO	0.002567%
AMERICAN PHYSICIANS CAP INC	0.000163%
AMERISOURCEBERGEN CORP COM	0.008209%
AMERISTAR CASINOS INC	0.000613%
AMGEN INC	0.013078%
AMIS HLDGS INC	0.000343%
AMKOR TECHNOLOGY INC	0.001363%
AMN HEALTHCARE SVCS INC	0.000027%
AMR CORP	0.002358%
ANALOGIC CORP	0.000569%
ANHEUSER BUSCH COS INC	0.009318%
ANNALY CAPITAL MANAGEMENT INC	0.000839%
ANTHRACITE CAP INC	0.000283%
APPLE COMPUTER INC	0.002494%
APPLERA CORPORATION	0.007115%
APPLIED MATERIALS INC	0.009449%
ARBOR RLTY TR INC	0.000240%
ARGON ST INC	0.000165%
ARROW INTL INC	0.000527%
ASHLAND INC NEW	0.007801%
AT+T INCORPORATED	0.022566%
ATLAS AMER INC	0.001135%
AUDIOVOX CORP	0.000807%

Description	% of Shares Owned
AUTOMATIC DATA PROCESSING	0.007698%
AUTONATION INC DEL	0.000281%
AUTOZONE INC	0.009221%
AVATAR HLDGS INC	0.000322%
AVIS BUDGET GROUP INC	0.008476%
AVNET INC	0.004363%
AVX CORP NEW	0.001931%
BANCFIRST CORP	0.001200%
BANK AMER CORP	0.031615%
BANNER CORP	0.000427%
BARNES + NOBLE INC	0.000840%
BB+T CORP	0.001877%
BEAR STEARNS COS INC	0.008474%
BERKLEY, WR CORP	0.000534%
BERKSHIRE HILL BANCORP INC	0.000185%
BIG LOTS INC	0.007214%
BIO RAD LABORATORIES INC	0.000983%
BLACKBOARD INC	0.001434%
BMC SOFTWARE INC	0.003996%
BOEING CO	0.013010%
BOSTON BEER INC	0.001480%
BRINKER INTL INC	0.003996%
BROOKFIELD ASSET MGMT INC	0.003345%
BROOKFIELD HOMES CORP	0.000243%
BURLINGTON NORTHERN SANTA FE	0.002082%
CAMERON INTL CORP	0.000299%
CAMPBELL SOUP CO	0.004259%
CAPITALSOURCE INC	0.002790%
CARDINAL HEALTH INC	0.007961%
CARPENTER TECHNOLOGY CORP CO	0.004418%
CBL + ASSOC PPTYS INC	0.000240%
CBS CORP CLASS B	0.010811%
CELANESE CORP DE	0.009353%
CENTENNIAL COMMUNICATIONS CORP	0.000566%
CENTURYTEL INC	0.009354%
CHEVRON CORP	0.011097%
CHOICE HOTELS INC	0.001652%
CHUBB CORP	0.006587%
CIGNA CORP	0.009506%
CINCINNATI BELL INC NEW	0.001508%
CINCINNATI FINL CORP	0.000329%
CISCO SYS INC	0.026358%
CIT GROUP INC NEW	0.008810%
CITADEL BROADCASTING CORP	0.000563%
CITIGROUP GLOBAL MKTS HLDGS	0.001248%
CITIGROUP INC	0.035371%
CITIZENS COMMUNICATIONS CO	0.002741%
CITY HLDG CO	0.000421%
CLAYTON HLDGS INC	0.000039%
COCA COLA BOTTLING CO CONS	0.000101%
COCA COLA CO	0.004583%
COCA COLA ENTERPRISES INC	0.010016%
COINMACH SVC CORP	0.000084%
COLGATE PALMOLIVE COMPANY CO	0.003132%
COMCAST CORP NEW	0.005478%
COMERICA INC	0.000589%
COMMERCE GROUP INC MASS	0.004251%
COMPUTER SCIENCES CORP	0.002765%
COMPX INTL INC	0.000905%
CONMED CORP	0.001165%
CONOCOPHILLIPS	0.012171%
CONSOLIDTAED COMM HOLDINGS	0.000252%
CONTINENTAL AIRLS INC	0.003901%
COUNTRYWIDE FINL CORP COM	0.000641%
COX RADIO INC	0.001375%
CSK AUTO CORP	0.002432%

Description	% of Shares Owned
CSX CORP	0.010509%
CUBIC CORP	0.000420%
CUMMINS ENGINE COMPANY INCOR	0.009917%
CVS CORP	0.005117%
DANAHER CORP	0.004593%
DARDEN RESTAURANTS INC	0.004910%
DELL INC COM	0.010288%
DELUXE CORPORATION	0.002464%
DEVON ENERGY CORPORATION NEW	0.004799%
DIAMOND MGMT TECHNOLOGY	0.000319%
DIONEX CORP	0.000571%
DIRECTV GROUP INC	0.000705%
DISNEY WALT CO COM	0.014338%
DOLLAR TREE STORES INC	0.002926%
DOVER CORPORATION	0.001663%
DYNAMEX INC	0.000095%
EATON CORP	0.005946%
EDISON INTL	0.009947%
EL PASO ELEC CO	0.001034%
ELIZABETH ARDEN INC	0.000575%
EMC CORPORATION	0.008002%
EMERSON ELECTRIC CO	0.000362%
ENERGEN CORP	0.007254%
ENPRO INDS INC	0.000258%
ENTRAVISION COMMUNICATIONS	0.000486%
ENZON PHARMACEUTICALS INC	0.000406%
EPIQ SYS INC	0.000871%
EQUIFAX INC	0.000997%
EQUITABLE RES INC	0.000990%
EQUITY LIFESTYLE PPTYS INC	0.007392%
EQUITY ONE INC	0.000838%
EXCO RES INC	0.000583%
EXELON CORP	0.011070%
EXPONENT INC	0.000087%
EXPRESS SCRIPTS INC	0.003747%
EXXON MOBIL CORP	0.059235%
FBL FINL GROUP INC	0.001181%
FEDERAL HOME LOAN MTG CORP C	0.003044%
FEDERAL NATL MTG ASSOC	0.006917%
FELCOR LODGING TR INC	0.004235%
FIFTH THIRD BANCORP	0.000591%
FIRST ADVANTAGE CORP	0.000082%
FIRST BANCORP P R	0.000043%
FIRST DATA CORP COM	0.002023%
FIRST INDL RLTY TR INC	0.001434%
FIRST MARBLEHEAD CORP	0.002922%
FIRST PL FINL CORP DEL	0.000638%
FIRSTENERGY CORP	0.005541%
FISHER COMMUNICATIONS INC	0.000079%
FOREST LABORATORIES INC CL A	0.000035%
FREEMPORT-MCMORAN COPPER & GO	0.007367%
FTD GROUP INC	0.001325%
GEMSTAR TV GUIDE INTL INC	0.000179%
GENENTECH INC	0.002225%
GENERAL DYNAMICS	0.010849%
GENERAL ELEC CO	0.035737%
GENERAL MTRS CORP	0.000509%
GENTEK INC	0.000022%
GENWORTH FINL INC	0.009271%
GLOBAL INDUSTRIES INC	0.009034%
GOLDMAN SACHS GROUP INC	0.017011%
GOODYEAR TIRE & RUBR CO	0.009287%
GOOGLE INC	0.008183%
GRAY TELEVISION INC	0.001636%
GREAT AMERICAN FINL RES INC	0.000524%
GULFMARK OFFSHORE INC	0.001950%

Description	% of Shares Owned
H & R BLOCK INCORPORATED COM	0.002438%
HALLIBURTON CO	0.007813%
HARLEY DAVIDSON INC	0.001283%
HARTE HANKS INC	0.001709%
HARTFORD FINANCIAL SVCS GRP	0.000823%
HASBRO INC	0.008538%
HEALTH NET INC	0.001095%
HEINZ H J CO	0.003454%
HELIX ENERGY SOLUTIONS GROUP	0.004176%
HELMERICH & PAYNE INCORPORAT	0.006267%
HENRY JACK + ASSOC INC	0.001116%
HERCULES INCORPORATED COMMON	0.003979%
HEWLETT PACKARD COMPANY COMM	0.021073%
HLTH CORP	0.001089%
HOME DEPOT INC	0.005117%
HORMEL FOODS CORP	0.001376%
HRPT PROPERTIES TRUST	0.001391%
HUB GROUP INC	0.005889%
HUDSON HIGHLAND GROUP INC	0.000315%
HUMANA INC	0.002744%
HUNTINGTON BANCSHARES INC	0.000912%
ILLINOIS TOOL	0.006652%
IMCLONE SYSTEMS INC	0.002310%
IMS HEALTH INC COM	0.002069%
INFOCROSSING INC	0.000217%
INFOSPACE INC	0.000481%
INGRAM MICRO INC	0.004298%
INSIGHT ENTERPRISES INC	0.000440%
INTEGRA BK CORP	0.000482%
INTEGRA LIFESCIENCES CORP	0.001025%
INTEL CORP	0.013447%
INTERACTIVE DATA CORP	0.001538%
INTERNATIONAL SPEEDWAY CORP	0.001102%
INTERWOVEN INC	0.000576%
INTEVAC INC	0.000994%
INTL BUSINESS MACHINES	0.025270%
IRWIN FINL CORP	0.000410%
ITT EDL SVCS INC	0.000545%
JAKKS PAC INC	0.000780%
JARDEN CORP	0.003316%
JER INVS TR INC	0.000209%
JOHNSON & JOHNSON	0.027500%
JPMORGAN CHASE + CO	0.026340%
KEYCORP NEW COM	0.002678%
KFORCE INC	0.000703%
KIMBERLY CLARK	0.000393%
KINETIC CONCEPTS INC	0.004682%
KING PHARMACEUTICALS INC	0.005790%
KOHL'S CORP	0.010039%
KRAFT FOODS INC	0.006087%
KROGER COMPANY COMMON	0.001054%
LAM RESH CORP COM	0.006835%
LEGGETT + PLATT INC	0.001178%
LEHMAN BROTHERS HLDGS INC	0.011097%
LIN TV CORP	0.000850%
LIONBRIDGE TECH INC	0.000451%
LITTELFUSE INC	0.000005%
LOCKHEED MARTIN CORP	0.005304%
LODGENET ENTMT CORP	0.001419%
LOEWS CORP	0.008409%
LYONDELL CHEMICAL CO	0.000333%
MACYS INC	0.007802%
MARATHON OIL CORP	0.012010%
MARKWEST HYDROCARBON INC	0.000311%
MARSH & MCLENNAN COS INC	0.000029%
MARVEL ENTMT INC	0.001041%

Description	% of Shares Owned
MAUI LD + PINEAPPLE INC	0.000262%
MBIA INC	0.000241%
MCAFEE INC	0.006092%
MCKESSON CORP COM	0.010238%
MEDCATH CORP	0.000054%
MEDTRONIC INC.	0.010789%
MENTOR CORP MINN	0.000208%
MERCK & CO INC	0.010222%
MERIDIAN BIOSCIENCE INC	0.000277%
MERRILL LYNCH CORP	0.015577%
METHODE ELECTRS INC	0.007932%
METLIFE INC	0.001228%
METROPCS-COMMON STOCK	0.013432%
MICREL INC	0.000199%
MICROSOFT CORP	0.034228%
MIDDLEBY CORP	0.000926%
MIDLAND CO	0.001039%
MKS INSTRS INC	0.000763%
MONARCH CASINO + RESORT INC	0.000324%
MORGAN STANLEY GROUP INC	0.001961%
MOTOROLA INC	0.008957%
MTS SYS CORP	0.000671%
NASH FINCH CO	0.001801%
NAT'L CITY CORP	0.005246%
NBTY INC	0.003009%
NELNET INC	0.000178%
NEWCASTLE INVT CORP NEW	0.000357%
NEWELL RUBBERMAID INC	0.000765%
NIC INC	0.000566%
NIKE CL B	0.002039%
NOBLE ENERGY INC	0.003796%
NORDSTROM INC	0.005555%
NORFOLK SOUTHERN CORP	0.001164%
NORTHROP CORPORATION COMMON	0.007257%
NORTHWEST NATURAL GAS	0.001001%
NOVELLUS SYS INC	0.005766%
NRG ENERGY INC	0.008694%
NTELOS HLDGS CORP	0.001365%
NUCOR CORP	0.002279%
NUVEEN INVTS INC	0.008283%
NVR INC	0.006208%
OCCIDENTAL PETROLEUM	0.013123%
ODYSSEY RE HLDGS CORP	0.001547%
OFFICE DEPOT INC	0.006102%
OMNICOM GROUP	0.009732%
ORACLE SYSTEMS CORP	0.004168%
PACKAGING CORP OF AMERICA	0.000956%
PACTIV CORP	0.007528%
PAYLESS SHOESOURCE INC	0.001934%
PENN NATL GAMING INC	0.000977%
PENNEY J C INC	0.006521%
PEOPLES BANCORP INC	0.000524%
PEPSI BOTTLING GROUP INC	0.006778%
PEPSICO INC	0.016644%
PFIZER INC	0.027474%
PG+E CORP	0.004151%
PHARMANET DEV GROUP INC	0.000646%
PHOENIX COS INC NEW	0.005093%
PICO HLDGS INC	0.001373%
PLAINS EXPL + PRODTN CO	0.000814%
PLAYTEX PRODS INC	0.000238%
PNC BANK CORP	0.002626%
PNM RES INC	0.000710%
PPG INDS INC	0.008919%
PRICELINE COM INC	0.002809%
PROCTER & GAMBLE CO COM	0.014672%

Description	% of Shares Owned
PROGRESS SOFTWARE CORP	0.000645%
PROGRESSIVE CORP OHIO	0.006157%
PROTECTIVE LIFE CORP	0.000400%
PSS WORLD MED INC	0.000322%
QWEST COMMUNICATIONS INTL INC	0.008314%
REALNETWORKS INC	0.001086%
REGIONS FINL CORP NEW	0.001168%
REPUBLIC SVCS INC	0.003529%
RESOURCE CAPITAL CORP	0.000019%
ROCK-TENN CO CL A	0.002062%
ROCKWOOD HOLDINGS INC	0.001058%
RURAL CELLUAR CORP	0.005032%
SAUL CTRS INC	0.001481%
SCANA CORP NEW	0.000225%
SEABORD CORP DEL	0.002904%
SEARS HLDGS CORP	0.006192%
SEMPRA ENERGY	0.000587%
SENSIENT TECHNOLOGIES CORP	0.001136%
SHERWIN-WILLIAMS COMPANY COM	0.001615%
SILGAN HLDGS INC	0.007573%
SILICON STORAGE TECHNOLOGY INC	0.000678%
SINCLAIR BROADCAST GROUP INC	0.005866%
SOUTHERN COPPER CORP DEL	0.001707%
SOUTHWEST GAS CORPORATION CO	0.002784%
SPRINT CORP	0.008335%
SPSS INC	0.000253%
STANDARD PKG CORP	0.000256%
STATE AUTO FINL CORP	0.001006%
STEEL DYNAMICS INC	0.000655%
STEINWAY MUSICAL INSTRS INC	0.000412%
STERIS CORP	0.000322%
STEWART ENTERPRISES INC	0.000886%
SUN MICROSYSTEMS INC	0.000292%
SUREWEST COMMUNICATIONS	0.000173%
SYBASE INC.	0.002004%
SYNIVERSE HLDGS INC	0.001242%
SYNTEL INC	0.000334%
TAUBMAN CENTERS INC	0.006151%
TELEFLEX INC	0.000177%
TELLABS INC	0.001547%
TEMPLE INLAND INC	0.001667%
TEREX CORP NEW	0.009061%
TESORO CORP	0.008157%
THERMO ELECTRON CORP	0.008927%
THORNBURG MTG INC	0.001277%
TIDEWATER INC	0.008887%
TIME WARNER INC NEW COM	0.016907%
TJX COMPANIES	0.002861%
TORO COMPANY	0.001012%
TOWN SPORTS INTL HLDGS INC	0.000335%
TRIARC COS INC	0.000610%
TRIZETTO GROUP INC	0.000318%
TRUSTMARK CORP	0.000268%
TXU CORP	0.002334%
UAL CORP	0.002890%
UMB FINL CORP	0.000925%
UNIONBANCAL CORP	0.000194%
UNITED ONLINE INC	0.001565%
UNITED PARCEL SVC INC	0.011255%
UNITED STATES STEEL CORP	0.009612%
UNITED STATIONERS INC	0.003157%
UNITED TECHNOLOGIES CORP	0.015855%
UNITEDHEALTH GROUP INC	0.009634%
US BANCORP DEL	0.011971%
USA MOBILITY INC	0.000609%
UTD COMMUNITY FINL	0.000497%

Description	% of Shares Owned
UTSTARCOM INC	0.000940%
VALERO ENERGY CORP	0.006826%
VALSPAR CORP	0.000541%
VALUECLICK, INC.	0.004533%
VARIAN INC	0.000170%
VARIAN SEMI EQUIP ASSOC INC	0.003590%
VECTOR GROUP LTD	0.001875%
VENOCO INC	0.000107%
VENTANNA MED SYS INC	0.001495%
VERISIGN INC	0.002225%
VERIZON COMMUNICATIONS COM USD	0.005239%
VIAD CORP	0.001371%
VICOR CORP	0.000844%
VIGNETTE CORP	0.000371%
VISHAY TECHNOLOGY INC	0.004469%
VITAL SIGNS INC	0.000396%
VITAL THERAPIES WARRANTS	0.000002%
VITAL THERAPIES, INC	0.000178%
VITAL THERAPIES, INC PFRD A	0.000312%
VITAL THERAPIES, INC PFRD B	0.000184%
VOLCANO CORP	0.000375%
W & T OFFSHORE INC	0.001408%
WA OPP LOC MKT DEBT SEC	0.033916%
WA YANKEE PORTFOLIO LLC	0.000427%
WACHOVIA CORP 2ND NEW	0.017676%
WADDELL + REED FINL INC	0.001019%
WAL MART STORES INC	0.007313%
WARNACO GROUP INC	0.001486%
WARNER MUSIC GROUP CORP	0.001883%
WASHINGTON MUT INC	0.003082%
WASTE MGMT INC DEL	0.009418%
WATERS CORP	0.003372%
WATSON PHARMACEUTICALS INC	0.005519%
WELLCARE HEALTH PLANS INC	0.007272%
WELLPOINT INC	0.008490%
WELLS FARGO + CO NEW	0.015685%
WESBANCO INC	0.000374%
WESTERN ASSET	0.005810%
WESTERN ASSET HIGH INCOME FD	0.003032%
WESTERN ASSET INVEST	0.041630%
WESTERN UNION CO	0.003869%
WESTSTAR ENERGY INC	0.001263%
WHIRLPOOL CORP	0.009037%
WILEY, JOHN & SON	0.000561%
WOODWARD GOVERNOR CO	0.001379%
WRIGHT EXPRESS CORP	0.001395%
XTO ENERGY INC	0.002112%
ZIONS BANCORP	0.001512%
Total Corporate Stock - Domestic	1.923013%
Corporate Stock - Foreign	0.000000%
3I GROUP	0.037792%
AAREAL BANK AG	0.003833%
ABB LTD	0.056059%
ABER DIAMOND CORP	0.000816%
ABITIBI CONSOLIDATED INC	0.002920%
ABLON GROUP LTD	0.000676%
ABN AMRO BANK NV	0.000624%
ABN AMRO HLDGS NV	0.042695%
ACCESS CO	0.000566%
ACCIONA S A	0.013373%
ACCOR	0.007186%
ACE AVIATION HLDGS INC	0.002631%
ACERGY SA	0.011028%
ACIBADEM SAGLIK HIZMETLERI	0.003795%
ACOM CO LTD	0.007540%

Description	% of Shares Owned
ACTA HOLDING ASA	0.001881%
ADECCO SA	0.002199%
ADERANS COMPANY	0.000446%
ADIDAS SALOMON AG	0.001114%
ADP PROMESSES	0.006848%
ADVANTEST	0.002942%
AEGIS GROUP	0.001668%
AEGON NV	0.021045%
AEON CREDIT SERV	0.000429%
AEON MALL CO	0.008394%
AEROPORTO VENEZIA	0.001142%
AFI DEV PLC	0.000364%
AGFA GEVAERT NV	0.000961%
AGORA	0.002794%
AGRIUM INC	0.000876%
AGRIUM INC	0.000034%
AGUAS DE BARCELONA	0.000783%
AHOLD (KON) NV	0.002826%
AICON SPA	0.000677%
AIDA ENGINEERING	0.001500%
AIFUL CORP	0.000772%
AIR FRANCE KLM	0.024860%
AIR LIQUIDE(L)	0.023830%
AISIN SEIKI CO	0.004929%
AKZO NOBEL NV	0.015641%
ALCAN ALUMINIUM LTD NEW	0.001233%
ALCAN INC	0.035952%
ALCATEL	0.008255%
ALINTA LTD	0.000063%
ALK ABELLO A/S	0.002985%
ALLCO FINANCE GRP LTD	0.006646%
ALLGREEN PROPRTIE	0.001490%
ALLIANCE AND LEI PLC	0.010154%
ALLIANCE BOOTS GROUP	0.000022%
ALLIANZ AG	0.014226%
ALLIED IRISH BANKS	0.014224%
ALM BRAND FINANSON	0.000858%
ALMANCORA	0.005125%
ALPEN CO LTD	0.001163%
ALPHA CREDIT BK	0.009124%
ALPS ELECTRIC	0.005312%
ALSTOM	0.002351%
ALTANA AG	0.001473%
AMADA CO ORD	0.009851%
AMCOR LIMITED	0.024244%
AMEC	0.001375%
AMERICA MOVIL S A DEC V	0.024081%
AMERICA MOVIL SA	0.018837%
AMLIN	0.007575%
AMP LIMITED	0.008287%
AMREST HOLDINGS	0.002650%
AMVESCAP	0.001552%
ANGANG STEEL COMPANY LTD.	0.003897%
ANGLO AMERICAN PLC	0.034865%
ANGLO IRISH BANK EURO.16	0.017277%
ANHANGUERA EDUCACI	0.004937%
ANTHOUSA LTD	0.000749%
AOYAMA TRADING	0.004257%
APRIL GROUP	0.003078%
AQUARIUS PLATINUM COM STK USDO	0.009870%
ARACRUZ CELULOS SA	0.002822%
ARC ENERGY TR	0.000218%
ARCELOR MITTAL CO NV	0.041296%
ARCELOR MITTAL STEEL	0.002735%
ARKEMA	0.000506%
ARRIVA	0.000991%

Description	% of Shares Owned
ASAHI BREWERIES	0.007057%
ASAHI CHEMICAL IND	0.014180%
ASAHI GLASS CO	0.004005%
ASCIANO GROUP	0.001861%
ASHMORE GROUP	0.003837%
ASML HOLDING NV	0.006160%
ASSIC GENERALI	0.003211%
ASTRAL MEDIA INC	0.000295%
ASTRAZENECA	0.063679%
ASTRAZENECA	0.009867%
ATHENS MEDIC CENTR	0.000836%
ATLAS COPCO AB	0.002876%
ATRIA OYJ SER A	0.002409%
AUCKLAND INTL AIRPORT LTD	0.003863%
AUR RES INC COM	0.000826%
AUSTereo GROUP	0.000362%
AUSTEVOLL SEAFOOD	0.002321%
AUSTRALIAN INFRAST	0.002482%
AUSTRALIAN STOCK EXCHANGE	0.011338%
AUTOBACS SEVEN CO	0.000902%
AUTOGRILL SPA	0.008412%
AUTONOMY CORP	0.008466%
AXA	0.058960%
AXCAN PHARMA INC	0.011296%
AYALA CORP	0.000350%
AZIMUT HLDG S P A	0.007479%
BABCOCK + BROWN LTD	0.005658%
BAE SYSTEMS INC	0.052554%
BALFOUR BEATTY	0.001083%
BANCA CR FIRENZE	0.006523%
BANCA INTESA SPA	0.010272%
BANCA MONTE DEI PASCHI	0.011813%
BANCO COMPARTAMOS	0.004585%
BANCO POPOLARE DI VERONA	0.007554%
BANK BPH SA	0.007384%
BANK MILLENNIUM SA	0.005558%
BANK MONTREAL QUE	0.003723%
BANK NS HALIFAX	0.009212%
BANK OF AYUDHYA PUBLIC CO LTD	0.002591%
BANK OF EAST ASIA	0.009564%
BANK OF IRELAND	0.003621%
BANK OF KYOTO	0.000790%
BANK OF YOKOHAMA	0.007028%
BANK POLSKA KASA OPIEKI GRUPA	0.015583%
BANK ZACHODNI WBK	0.012805%
BANKGESELL BERLIN	0.000559%
BARCLAYS	0.041080%
BARRATT DEVEL	0.012122%
BARRICK GOLD CORP	0.005387%
BARRICK GOLD CORP COM	0.012978%
BARRY CALLEBAUT AG	0.007321%
BASF AG	0.104687%
BAYER AG DEM5	0.058726%
BAYERISCHE MOTOREN WERKE AG	0.013189%
BBVA (BILB VIZ ARG)	0.017533%
BCA INTESA SPA	0.096532%
BCA POP DI MILANO	0.002077%
BCA POP DI SONDRIO	0.000817%
BCA POP ETRUZ LAZI	0.000862%
BCA POP ITALIANA	0.010759%
BCE INC	0.014718%
BCO ITAU HOLDING F	0.010859%
BCO SANTANDER CENTRAL HISP	0.106335%
BCO SOFISA SA	0.003887%
BEIERSDORF	0.001350%
BEIJING CAPITAL IN	0.009827%

Description	% of Shares Owned
BEKAERT SA	0.006303%
BELGACOM SA	0.013072%
BELLE INTERNATIONA	0.008360%
BENETTON GROUP SPA	0.002538%
BERKELEY GP HLDGS	0.000081%
BEZEK ISRAEL TELCM	0.001460%
BG GROUP	0.082431%
BHP STEEL NPV	0.018984%
BIC	0.004193%
BILFINGER BERGER AG	0.021263%
BILLITON	0.073273%
BIM BIRLESIK MAGAZ	0.002458%
BIOVAIL CORP	0.015551%
BK AUSTRIA CREDITA	0.000631%
BK HANDLOWY WARSZA	0.002302%
BK HAPOALIM BM ILS1	0.003385%
BK LEUMI LE ISRAEL	0.003230%
BK OF COMMERCE BHD	0.014154%
BK OF CYPRUS PUBL	0.018236%
BK OF GREECE	0.003470%
BK RAKYAT	0.006702%
BKW ENERGIE AG	0.000828%
BLACKROCK INT LAND	0.000633%
BLACKROCK INTL	0.000014%
BLINKX PLC	0.000912%
BLUEBAY ASSET MANA	0.004970%
BNP PARIBAS	0.094190%
BOC HONG KONG HOLDINGS LTD	0.003901%
BOHLER UDDEHOLM	0.000668%
BOMBARDIER INC	0.002970%
BORAL LIMITED NEW	0.009033%
BOSKALIS WESTMNSTR	0.005775%
BOUYGUES	0.051218%
BOVIS HOMES GROUP	0.001516%
BP AMOCO	0.107406%
BP AMOCO PLC	0.009471%
BR MALLS PARTICIPA	0.007200%
BRADFORD + BINGLEY	0.007245%
BRAMBLES LTD	0.010705%
BRIDGESTONE CO	0.007373%
BRIT AMER TOBACCO	0.014223%
BRIT INSURANCE HLD	0.014534%
BRITISH AIRWAYS	0.045294%
BRITISH LAND CO	0.007532%
BROKEN HILL PROPTY	0.026860%
BROOKFIELD ASSET MGMT INC	0.020456%
BT GROUP	0.093633%
BUDIMEX	0.003220%
BULGARI SPA	0.002106%
BURBERRY GROUP	0.003887%
BUSINESS OBJECTS	0.000020%
BUZZI UNICEM SPA	0.006984%
CADBURY SCHWEPPE	0.003220%
CAIRN ENERGY PLC	0.008249%
CALSONIC CORP	0.003953%
CALTEX AUSTRALIA	0.000014%
CAMECO CORP	0.022521%
CANADIAN IMPERIAL BK OF COMMER	0.028845%
CANADIAN NATL RY CO	0.004693%
CANADIAN NATURAL RES LTD	0.020631%
CANADIAN OIL SANDS TR NEW	0.001011%
CANADIAN WESTN BK EDMONTON	0.004266%
CANON INC	0.095592%
CANON SALES CO INC	0.002729%
CAP GEMINI	0.040148%
CAPITA GROUP PLC	0.034951%

Description	% of Shares Owned
CAPITACOMMERCIAL	0.000264%
CAPITALAND	0.055903%
CAPITALIA SPA	0.013175%
CARLSBERG	0.009619%
CARPHONE WAREHOUSE	0.007973%
CARREFOUR	0.040782%
CARTER + CARTER GROUP PLC	0.001531%
CASINO GUICHARD	0.003494%
CASIO COMPUTER CO	0.004319%
CASTELLUM AB	0.000430%
CATHAY PACIFIC AIR	0.006539%
CENCOSUD S A	0.011028%
CENTRAL EUROPEAN MEDIA	0.007037%
CENTRAL GLASS CO	0.002289%
CENTRAL TELECOMMUNICATIONS CO	0.002673%
CENTRICA ORD	0.016739%
CERES POWER HLDGS	0.001001%
CERMAQ ASA NAVNE AKSJER	0.001017%
CERSANIT KRASNOSTA	0.002278%
CGI GROUPE INC	0.015329%
CHALLENGER FIN SER	0.000257%
CHEUNG KONG INFRAS	0.001834%
CHEUNG KONG(HOLDS)	0.015551%
CHIBA BANK	0.001001%
CHINA HIGH SPEED T	0.000065%
CHINA INFRAST MACH	0.006087%
CHINA MENGNIU DAIRY	0.008639%
CHINA MERCHANTS HLDGS INTL	0.004946%
CHINA NETCOM GRP	0.015780%
CHUBU ELEC POWER	0.004332%
CHUNGHWA TELECOM CO LTD	0.020256%
CI FINL INCOME FD	0.002697%
CIBA SPECIALTY CHEMICALS	0.007504%
CIE DE ST GOBAIN	0.067703%
CITIC PACIFIC LTD	0.020486%
CITIGROUP GLOBAL M	0.000826%
CITIGROUP GLOBAL M	0.001278%
CITIGROUP GLOBAL MKT HLDGS INC	0.001109%
CITIGROUP GLOBAL MKTS HLDGS	0.012207%
CITIGROUP GLOBAL MKTS HLDGS	0.017451%
CITIGROUP INDIAN PART CERT	0.003454%
CITIZEN WATCH	0.001256%
CITY DEVELOPMENTS	0.004395%
CITYCON OYJ	0.001044%
CLEAR MEDIA	0.001397%
CLP HOLDINGS	0.013039%
CLSA FINANCIAL PRODUCTS LTD	0.009979%
CLSA FINANCIAL PRODUCTS LTD	0.024212%
CMB(CIE MARITIME)	0.002867%
CMNWLTH BK OF AUST	0.009887%
COCA COLA AMATIL	0.000013%
COCA COLA HELL BOT	0.010582%
COCA COLA WEST JAPAN	0.001591%
COGNOS INC	0.000927%
COLES MYER LIMITED	0.003982%
COLONIA REAL ESTATE AG	0.002615%
COLRUYT SA	0.001982%
COMMERCIAL UNION (AVIVA)	0.028949%
COMMERZBANK AG	0.036548%
COMPANHIA VALE DO RIO DOCE	0.031481%
COMPASS GROUP	0.037309%
COMPUTERSHARE REG	0.008457%
COMSYS HOLDINGS	0.002808%
CONSORCIO ARA SAB	0.001177%
CONTACT ENERGY	0.000491%
CONTINENTAL AG	0.016035%

Description	% of Shares Owned
CONTROL COM MEX	0.000888%
COOKSON GRP	0.009026%
COPA HOLDINGS S A	0.007203%
COPEINCA ASA	0.002883%
CORIO NV	0.003449%
CORP MAPFRE SA	0.003716%
CORP MOCTEZUMA	0.002808%
CORUS ENTERTAINMENT INC	0.012878%
COSCO CORPORATION	0.000530%
COSMO OIL CO LTD	0.006836%
CREDEM	0.007963%
CREDIT SAISON CO	0.000620%
CREDIT SUISSE GRP	0.085845%
CREDITO VALTELLINE	0.001414%
CRH	0.007746%
CRH	0.021063%
CSF (THOMSON)	0.026626%
CSK CORPORATION	0.003813%
CSL LIMITED	0.009325%
CSR LIMITED	0.004079%
CTC MEDIA INC	0.007696%
CTS EVENTIM AG	0.003245%
CURANUM AG	0.001568%
CYRELA BRAZIL REAL	0.005202%
D IETEREN TRADING	0.003250%
DA OFFICE INVESTMENT	0.001168%
DAI NIPPON PRINTNG	0.002490%
DAIEI INC	0.001148%
DAIHATSU MOTOR CO	0.000892%
DAIICHI SANKYO	0.015260%
DAIKIN KOGYO CO	0.003011%
DAILY MAIL + GEN TST	0.016322%
DAIMLERCHRYSLER AG	0.086917%
DAIRY CREST GROUP	0.008678%
DAIWA HOUSE IND CO	0.002937%
DAIWA SECURITIES	0.018247%
DANSKE BANK	0.020894%
DASSAULT SYSTEMES	0.003617%
DAVIS SERVICE GP	0.001241%
DB RREEF TRUST	0.002806%
DBS GROUP HLDGS	0.042598%
DDI CORP ORD	0.028519%
DE LA RUE	0.002518%
DELHAIZE FRERES	0.005832%
DENA CO LTD	0.005268%
DENKI KAGAKU KOGYO	0.009503%
DENTSU INC	0.000871%
DEPFA BANK	0.004229%
DESARROLLADORA HOMEX S A DE CV	0.006525%
DETICA GROUP	0.004438%
DEUTSCHE BANK AG	0.090112%
DEUTSCHE BOERSE AG	0.034640%
DEUTSCHE LUFTHANSA AG ORD	0.030349%
DEUTSCHE POST AG	0.013649%
DEUTSCHE POST AG	0.000647%
DEUTSCHE POSTBANK	0.008355%
DEUTSCHE TELEKOM	0.045277%
DEUTSCHE WOHNEN AG	0.002815%
DEXIA	0.006280%
DIAGEO	0.018005%
DIAGNOSTICOS DA AM	0.001522%
DIAMOND LEASE	0.001174%
DIC ASSET AG	0.000632%
DIXONS GROUP (NEW)	0.009157%
DNB HOLDING ASA	0.002995%
DOGAN HOLDING	0.001944%

Description	% of Shares Owned
DOMINOS PIZZA	0.004700%
DONGKUK STEEL MILL	0.004703%
DOWNER GROUP	0.000132%
DRAGON OIL	0.006827%
DRAKA HLDGS	0.002706%
DSM NV	0.007082%
DUFREY AG	0.003742%
DUFSA	0.001427%
E ON AG VEBA	0.062364%
EADS(EURO AERO	0.017190%
EAST JAPAN RAILWAY	0.012825%
EDF	0.025632%
EDF ENERGIESNOUV	0.008906%
EDION CORP	0.001288%
EFG EUROBANK ERGAS	0.019773%
EFG HERMES HLDGS	0.005356%
EFG INTERNATIONAL	0.009902%
EISAI CO	0.002428%
ELCOTEQ NETWORK CO	0.001650%
ELDORADO GOLD CORP	0.002032%
ELEC DE PORTUGAL	0.009863%
ELECTROLUX AB	0.028064%
ELECTROMAGNETIC GE	0.005670%
ELEKTA AB	0.000768%
ELPIDA MEMORY INC NPV	0.006643%
ELSEVIER NV	0.045600%
EMPEROR ENTERTAINM	0.001028%
EMPRESAS ICA SA	0.000400%
EN JAPAN INC	0.004567%
ENBRIDGE INC	0.000528%
ENCANA CORP	0.022110%
ENCANA CORP	0.000333%
ENDEMOL	0.001242%
ENDESA S.A.	0.041416%
ENEL	0.056354%
ENGRO CHEMICAL	0.001616%
ENI	0.058952%
ENSIGN ENERGY SVCS INC	0.001153%
ENTERPRISE INNS PLC	0.011785%
EREGLI DEMIR CELIK	0.031393%
ERICSSON (LM) TEL	0.020288%
ERSTE BANK DER OST	0.023745%
ESPRIT HOLDINGS	0.024774%
ESSILOR INTL	0.015463%
EURAZEO	0.015467%
EURONAV NV	0.000208%
EXEDY CORP	0.002759%
FABEGE AB	0.000406%
FAIRFAX(JOHN)	0.000388%
FAMILY MART	0.007545%
FANUC CO.	0.017857%
FIAT SPA	0.000845%
FINMECCANICA SPA	0.057736%
FINNING INTL INC	0.004706%
FIRST QUANTUM MINERALS LTD	0.002050%
FIRSTBUS	0.001277%
FISCHER(GEORG)AG	0.009697%
FLETCHER BUILDING	0.002058%
FLS INDUSTRIES	0.000634%
FLUGHAFEN AG	0.004666%
FLUGHAFEN WIEN SHS	0.006045%
FNX MNG CO INC	0.000434%
FOCUS MEDIA HLDG LTD	0.005738%
FOMENTO ECONOMICO MEXICANO	0.001082%
FONDIARIA SAI SPA	0.000473%
FORDING CDN COAL TR	0.000234%

Description	% of Shares Owned
FORTIS	0.039732%
FORTIS NPV	0.048901%
FORTUM OYJ	0.020069%
FOSTERS BREWING GR	0.061129%
FOXCONN INTERNATIONAL HLDGS	0.011675%
FRANCE TELECOM	0.046400%
FRAPORT AG	0.017660%
FRASER + NEAVE LTD	0.000502%
FRESENIUS AG	0.017866%
FRESENIUS AG	0.006824%
FRESENIUS MEDICAL	0.004661%
FRONTLINE LTD	0.004082%
FU JI FOOD + CATER	0.006402%
FUJI ELEC CO LTD	0.000016%
FUJI HEAVY INDS	0.009772%
FUJI PHOTO FILM	0.034098%
FUJI TELEVISION NETWORK INC	0.000749%
FUJIKURA	0.010943%
FUJIMI INC	0.002875%
FUJITSU	0.009720%
FUKUOKA FINANCIAL	0.013866%
FYFFES	0.000648%
GALAXY ENTERTAINME	0.001594%
GAMESA CORP TECNO	0.001588%
GAS NATURAL SDG	0.014439%
GAZ DE FRANCE	0.010521%
GAZPROM O A O	0.004946%
GEBERIT	0.015253%
GENERAL PROPERTY	0.000249%
GEOX SPA	0.002092%
GERDAU SA SIDERURG	0.005995%
GETINGE AB	0.001989%
GILDAN ACTIVEWEAR INC	0.010712%
GILDAN ACTIVEWEAR INC	0.000085%
GIORDANO INTL LTD	0.000431%
GIVAUDAN AG	0.002033%
GKN	0.040451%
GLAXOSMITHKLINE	0.098980%
GLORY	0.001861%
GO AHEAD GROUP	0.001267%
GOME ELECTRICAL AP	0.005316%
GOODMAN FIELDER	0.007686%
GPE BRUXELLES LAM	0.002135%
GPE BRUXELLES LAM	0.000016%
GRAFTON GROUP	0.000394%
GRAFTON GROUP	0.000206%
GREAT PORTLAND EST	0.000402%
GRENCORE GROUP	0.000248%
GRENCORE GROUP	0.000029%
GRIFOLA SA	0.012135%
GROUP 4 SECURICOR	0.001072%
GROUPE DANONE	0.052920%
GRUPO AEROPORTUARIO DEL	0.001893%
GRUPO AEROPORTUARIO DEL CENTO	0.001739%
GRUPO AEROPORTUARIO DEL PACIFI	0.005011%
GRUPO EMPRES ENCE	0.002808%
GRUPO FERROVIAL SA	0.003283%
GRUPO FINANCIERO BANORTE SA	0.002966%
GRUPO TELEVISION SA DE CV	0.000985%
GUANGZHOU PHARMACE	0.001005%
GUNMA BANK	0.000592%
GUNZE ORD JPY50	0.003989%
HACI OMER SABANCI	0.000995%
HAKUHODO DY HLDGS	0.001359%
HAMMERSON PROPERTY	0.004072%
HANG LUNG PROP	0.007689%

Description	% of Shares Owned
HANG SENG BANK	0.007491%
HANJIN SHIPPING	0.004050%
HANKYU CORP	0.005460%
HANWHA CHEMICAL	0.004754%
HARBOES BRYGGERI	0.001088%
HARMONY GOLD MNG	0.001362%
HARMONY GOLD MNG LTD	0.002691%
HARVEST ENERGY TR	0.000005%
HAVAS ADVERTISING	0.000999%
HBOS	0.157264%
HEINEKEN HOLDING	0.005660%
HEINEKEN NV	0.002364%
HEMTEX AB	0.002733%
HENDERSON LAND DEV	0.004154%
HENKEL KGAA NON PFD	0.003540%
HENKEL KGAA ORD	0.001193%
HENNES + MAURITZ	0.010112%
HERACLES GEN CEM	0.001042%
HERMES INTL	0.001244%
HIGHLAND GOLD MINI	0.001344%
HILL (WILLIAM)	0.003409%
HIMAX TECHNOLOGIES INC	0.001907%
HINO MOTORS	0.001275%
HIROSE ELECTRONICS	0.003070%
HIROSHIMA BANK	0.002020%
HITACHI CABLE	0.002634%
HITACHI MAXELL	0.003294%
HITACHI ORD	0.002007%
HK RUOKATALO GROUP OYJ	0.003278%
HOCHTIEF AG	0.010579%
HOKKAIDO ELEC PWR	0.008738%
HOLCIM	0.036649%
HOME RETAIL GROUP	0.010643%
HOMESERVE PLC	0.006800%
HON HAI PRECISION GDR REP 2 SH	0.022621%
HONAM PETROCHEM	0.004424%
HONDA MOTOR CO.	0.020118%
HONEYS CO LTD	0.004236%
HONG KONG & CHINA GAS	0.001798%
HONG KONG ELECTRIC	0.030089%
HONG KONG EXCHANGE	0.019932%
HOPEWELL HLDGS	0.001042%
HOPSON DEVELOPMENT	0.001818%
HOSHIDEN ELECTRON	0.003328%
HOYA CO	0.011058%
HPI HLDG HTF HLDG	0.001014%
HSBC HLDGS	0.006226%
HUBBAY MINERALS INC	0.000353%
HUSKY ENERGY INC	0.002042%
HUSQVARNA AB	0.001431%
HUTCHISON TELECOM	0.001106%
HUTCHISON WHAMPOA	0.006734%
HYOSUNG	0.003058%
HYPO REAL ESTATE	0.003348%
HYSAN DEVELOPMENT	0.000334%
HYUNDAI MOTOR CO	0.001608%
HYUNDAI STEEL	0.007936%
IBERDROLA SA	0.037443%
IBERIALINEAS AERE	0.016198%
IBIDEN CO	0.001078%
ICI PAKISTAN	0.007783%
IDEMITSU KOSAN CO	0.003581%
IGUATEMI EMP SHOPP	0.004768%
IKB DT INDUSTRIEBK	0.002774%
ILIAD	0.007416%
IMERYS	0.001574%

Description	% of Shares Owned
IMI	0.003456%
IMMOEAST IMMOBILE	0.004236%
IMPERIAL OIL LTD	0.010262%
IMPERIAL TOBACCO	0.004160%
IMPREGILO SPA	0.001604%
INDITEX	0.018843%
INDUSTRIAL + COM B	0.001581%
INFINEON TECHNOLOGIES AG ORD N	0.016615%
INFOSYS TECHNOLOGIES LTD	0.031936%
ING GROEP NV	0.127296%
INMET MNG CORP	0.001403%
INPEX HOLDINGS INC COM STK JPY	0.009917%
INSURANCE AUST GRP	0.004150%
INTER CARS SA	0.001280%
INTERBREW	0.032187%
INTERCONTL HOTELS	0.008006%
INTERHYP AG	0.001165%
INTERTEK GROUP PLC	0.001703%
INVENSYS	0.004350%
INVESTA PROPERTY GROUP	0.001281%
INVESTEC	0.005058%
INVESTOR AB	0.005529%
IRISH LIFE + PERM	0.014379%
ISHARES INC	0.005724%
ISHARES TR	0.000663%
ISOFT GROUP	0.001190%
ITALCEMENTI	0.007655%
ITOCHU & CO.	0.001790%
ITOCHU SHOKUHN CO	0.001363%
IVANHOE MINES LTD	0.011918%
IVG IMMOBILEN AG	0.004702%
JAPAN ASIA INVESTM	0.002000%
JAPAN LOGISTICS FD	0.000432%
JAPAN PRIME REALITY	0.000555%
JAPAN REAL ESTATE	0.000200%
JAPAN RETAIL FUND	0.001972%
JAPAN STEEL WORKS	0.005349%
JAPAN SYNTH RUBBER	0.004680%
JAPAN TOBACCO	0.013459%
JARDINE CYCLE + CARRIAGE LTD	0.001692%
JARDINE MATHESON	0.014295%
JC DECAUX SA	0.005918%
JERONIMO MARTINS SGPS	0.006194%
JFE HOLDING INC	0.048522%
JGC CORP	0.002345%
JIANGXI COPPER CO	0.006689%
JJB SPORTS	0.012889%
JOHNSTON PRESS	0.002571%
JSC MMC NORILSK NICKEL	0.008521%
JULIUS BAER HLDGS	0.011566%
JUMBO SA	0.005799%
JUPITER TELECOMM NPV	0.010474%
JUSCO (AEON)	0.024849%
JYSKE BANK A/S	0.000380%
K + S AG	0.004912%
K K DAVINCI ADVISO	0.004785%
KADOKAWA SHOTEN P	0.001727%
KAKEN PHARM JPY50	0.000439%
KAMIGUMI CO	0.000616%
KANSAI ELEC. POWER	0.009467%
KANSAI PAINT CO	0.002759%
KAO CORP.	0.039666%
KARSTADT QUELLE AG	0.002498%
KATOKICHI CO	0.000867%
KAUFMAN + BROAD	0.001087%
KAWASAKI HEAVY IND	0.008030%

Description	% of Shares Owned
KAWASAKI KISEN	0.004364%
KAZAKHGOLD GROUP LTD	0.000656%
KAZKOMMERTSBANK JSC	0.009251%
KBC BANKVERZEKERIN NPV	0.022387%
KELDA GROUP	0.006448%
KEMIRA OY	0.001108%
KENEDIX INC	0.003206%
KENEDIX REALTY INVESTMENTS CO	0.000174%
KEPPEL CORP	0.024974%
KEPPEL LAND LTD	0.003728%
KERRY PROPERTIES	0.003228%
KESKO OYJ	0.005335%
KEYENCE CORP	0.003139%
KGHM POLSKA MIEDZ	0.005439%
KINDEN CORPORATION	0.000376%
KINGBOARD CHEMICAL	0.001942%
KINGFISHER	0.000864%
KINGSPAN GROUP	0.011645%
KINROSS GOLD CORP	0.002241%
KKR PRIVATE EQUITY	0.013149%
KLEPIERRE	0.006279%
KOBAYASHI PHARMACE	0.002426%
KOEI CO	0.001955%
KOITO MFG CO	0.003369%
KOKUSAI SECURITIES	0.000832%
KOMATSU CO	0.017923%
KOMERCNI BANKA	0.011711%
KOMERCNI BANKA A S	0.020873%
KOMORI CORPORATION	0.003876%
KON KPN NV	0.082209%
KONICA CORPORATION	0.008687%
KOOKMIN BANK	0.003805%
KT CORP	0.000065%
KUALA LUMPUR KEPG	0.004657%
KUBOTA	0.006320%
KUDELSKI SA	0.001513%
KUEHNE + NAGEL AG	0.016840%
KUNGSLEDEN	0.001585%
KUREHA CORPORATION	0.007230%
KWG PROPERTY HLDGS	0.000270%
KYOCERA CORP.	0.008416%
KYOWA HAKKO KOGYO	0.003558%
KYUSHU ELEC POWER	0.015336%
LADBROKES	0.015308%
LAFARGE	0.081942%
LAGARDERE S.C.A.	0.002299%
LAND SECS GP	0.000297%
LANXESS AG	0.008063%
LEE + MAN PAPER	0.005230%
LEGAL & GENERAL GP	0.001026%
LEIGHTON HOLDINGS	0.000650%
LEND LEASE CORP.	0.003421%
LEOPALACE21	0.017647%
LG PETROCHEMICAL	0.004243%
LI + FUNG	0.029796%
LI NING CO LTD	0.006562%
LINK REAL ESTATE I	0.001728%
LLOYDS TSB GROUP	0.075159%
LOCALIZA RENT A CAR	0.005454%
LOJAS RENNER SA	0.006133%
LONDON STOCK EXCHANGE GROUP OR	0.000710%
LOREAL	0.041851%
LUXOTTICA GROUP	0.012722%
LVMH MOET HENNESSY	0.038847%
LYXOR ETF CAC 40	0.040676%
MACQUARIE AIRPORTS	0.008221%

Description	% of Shares Owned
MACQUARIE BANK LTD	0.050475%
MAGNA INTL INC	0.003050%
MAKITA CORP	0.002388%
MAN AG	0.006383%
MAN GROUP	0.031253%
MANULIFE FINL CORP	0.008882%
MARINE FARMS AS	0.000735%
MARKS + SPENCER	0.013738%
MARSEILLE KLINIKEN	0.000663%
MARUBENI CORP.	0.037545%
MATAV RT	0.012419%
MATSUI SECURITIES	0.001490%
MATSUSHITA ELC WKS	0.003773%
MATSUSHITA ELEC IND	0.032395%
MCALPINE, ALFRED	0.004108%
MCGUIGAN SIMEON WINES LTD	0.001925%
MEDIAL SAUDE S A	0.000316%
MEDICAL SAUDE S A	0.000463%
MELCO INTL DEV	0.004682%
MELCO PBL ENTERTAINMENT	0.000010%
MERCK KGAA	0.001913%
MERIDIAN GOLD INC	0.000170%
MERIDIAN GOLD INC COM	0.000546%
METHANEX CORP	0.003798%
METRA AB	0.003300%
METRO AG	0.012391%
METSO OYJ	0.011222%
MFI FURNITURE GRP	0.002754%
MICHAEL PAGE INTL	0.013212%
MICHELIN(CGDE)	0.024968%
MICRONAS SEMICONDU	0.002528%
MILLEA HOLDINGS INC	0.045451%
MILLICOM INTERNATIONALCELLULAR	0.007719%
MIRAIAL CO LTD	0.003206%
MIRVAC GROUP	0.000087%
MISUMI CORP	0.003626%
MISYS	0.000383%
MITSUBISHI CORP.	0.041175%
MITSUBISHI ELEC CORP	0.018852%
MITSUBISHI ESTATE	0.006929%
MITSUBISHI HVY IND	0.014654%
MITSUBISHI RAYON	0.003151%
MITSUBISHI TOKYO FIN	0.024105%
MITSUI & CO.	0.022864%
MITSUI ENGINEERING	0.000909%
MITSUI FUDOSAN CO	0.006536%
MITSUI OSK LINES	0.006232%
MITSUI PETROLEUM	0.011862%
MITSUI TRUST HLDGS	0.000687%
MIZUHO FINANCIAL GB NPV	0.038684%
MOBILEONE	0.002985%
MODERN TIMES GROUP	0.006690%
MOL HUNGARIAN OIL	0.002774%
MORINAGA + CO	0.005592%
MTN GROUP LTD	0.013638%
MTU AERO ENGINES I NPV (REG)	0.001139%
MULTIPLEX GROUP	0.001266%
MUNCHENER RUCKVERS	0.096104%
MURATA MANUFACTNG	0.004227%
MVV ENERGIE AG	0.001242%
NAFCO CO LTD	0.001329%
NAKANISHI INC JPY50	0.003434%
NASPERS	0.006632%
NATIONAL BK CDA MONTREAL QUE	0.015021%
NATIONAL GRID	0.029356%
NATIXIS	0.001232%

Description	% of Shares Owned
NATL AUSTRALIAN BK	0.066117%
NATL BK OF GREECE	0.011670%
NATL EXPRESS GRP	0.001100%
NEC CORP.	0.000048%
NEPTUNE ORIENT LNS	0.014001%
NESTE OIL OYJ	0.002954%
NESTLE SA	0.086923%
NEUF PROMESSES	0.001240%
NEW CITY RESIDENCE	0.001691%
NEW OJI PAPER CO	0.009438%
NEWCREST MINING	0.007259%
NEXEN INC	0.002564%
NEXITY EUR5	0.001053%
NEXT GROUP	0.005798%
NGK SPARK PLUG CO	0.000619%
NHK SPRING CO	0.000627%
NHN CORP	0.016922%
NICHIREI CORP	0.000478%
NIKKO SECURITIES	0.000535%
NIKO RES LTD	0.000762%
NIKON CORP	0.000345%
NINTENDO CO	0.046075%
NIPPON BUILDING FD	0.000386%
NIPPON DENSO	0.020747%
NIPPON ELECTRIC	0.009460%
NIPPON EXPRESS CO.	0.011449%
NIPPON LIGHT METAL	0.000759%
NIPPON MEAT PACKRS	0.000560%
NIPPON MINING HLDG	0.007738%
NIPPON OIL CO.	0.032981%
NIPPON STEEL CORP.	0.014242%
NIPPON TEL&TEL CO	0.033261%
NIPPON UNIPAC HOLD	0.004625%
NIPPON YUSEN KK	0.001588%
NIREFS ACQUACUL SA	0.000054%
NIREFS ACQUACUL SA	0.000001%
NIREVS AQUACULTURE	0.000687%
NISHI NIPPON BANK	0.001882%
NISSAN CHEM INDS	0.000599%
NISSAN MOTOR CO	0.021461%
NISSAI SANGYO CO	0.001929%
NISSHA PRINTING CO	0.001247%
NISSHIN STEEL CO	0.014460%
NISSHO IWAI NICHIM	0.006340%
NITORI CO	0.005770%
NITTO DENKO CORP	0.003438%
NOBEL BIOCARE AG	0.009808%
NOBIA AB	0.006540%
NOKIA (AB) OY	0.034505%
NOKIAN RENKAAT OYJ	0.010899%
NOMURA REAL ESTATE	0.000417%
NOMURA SECURITIES	0.025006%
NORDBANKEN HOLDING	0.045528%
NORSK HYDRO ASA	0.044504%
NORTH WEST TELECOM OPEN JT STK	0.003037%
NORTHERN FOODS	0.005807%
NORTHERN ROCK	0.002221%
NORWEGIAN PORPERTY	0.000668%
NOVA CHEMICALS CORP	0.003447%
NOVARTIS AG	0.114523%
NOVATEK JT STK CO	0.001824%
NOVO NORDISK AS	0.026928%
NSK	0.003887%
NTT MOBILE COMMUNI	0.031482%
NTT URBAN DEVELOPM	0.008718%
NUMICO N.V. KON	0.042053%

Description	% of Shares Owned
OBIC	0.002436%
OCE NV	0.003960%
OHBAYASHI CORP	0.001289%
OIL CO LUKOIL	0.001919%
OJSC (ROSNEFT GDR)	0.008631%
OJSC POLYUS GOLD	0.003453%
OKI ELECTRIC IND	0.001125%
OLAM INTERNATIONAL	0.006634%
OLD MUTUAL	0.010834%
OM HEX AB	0.002769%
OMEGA PHARMA	0.004709%
OMRON CORP	0.001560%
OMV AG	0.025282%
ONESTEEL	0.017910%
ONEX CORP	0.004043%
OPAP (ORG OF FOOTB)	0.000306%
OPEN TEXT CORP	0.001236%
OPTI CDA INC	0.000489%
ORACLE CORP JAPAN	0.000723%
ORASCOM CONSTR IND	0.010954%
ORICA LTD	0.000166%
ORIENT O/SEAS INTL	0.018510%
ORIGIN ENERGY	0.001309%
ORIOLA KD CORP	0.000142%
ORIOLA KD CORP	0.001029%
ORION CORPORATION	0.002243%
ORIX CORP	0.062770%
ORIX JREIT INC	0.001612%
ORKLA ASA	0.032386%
ORPEA	0.005603%
OSIM INTERNATIONAL	0.001450%
OTE (HELLENIC TLM)	0.006987%
OTP BANK	0.057263%
OUTOKUMPU OYJ	0.004055%
OUTOKUMPU TECHNOLO	0.002696%
OVERSEAS CHINESE BK	0.030509%
PACIFIC BRANDS	0.000783%
PADDY POWER	0.000061%
PAK TELECOM CORP	0.008873%
PAN FISH ASA	0.000395%
PAPERLINX	0.009594%
PARK 24 CO	0.003668%
PARKSON RETAIL GRO	0.005907%
PARKWAY HLDGS	0.004877%
PARTNERS GROUP HLG	0.007926%
PARTYGAMING PLC	0.006221%
PATRIZIA IMMO AG	0.000896%
PBG	0.003079%
PBG	0.000344%
PEARSON	0.008677%
PENTAX CORPORATION	0.000673%
PERNOD-RICARD	0.011777%
PETER HAMBRO MININ	0.000964%
PETRO CDA	0.015963%
PETROL BRASILEIROS	0.013505%
PEUGOET SA	0.061337%
PHARMSTANDARD OJSC	0.001718%
PHILIPS ELECTRONICS NV	0.043143%
PIN PRINTEMPS REDO	0.015979%
PIONEER ELECTRONIC	0.008099%
PLAZA CENTRES NV	0.001486%
POL GORN NAFT I GA	0.000216%
POLISH ENERGY PART	0.001091%
POLNORD SA	0.001023%
POLSKA GROUPA FARMA	0.002009%
POLTRONA FRAU	0.000242%

Description	% of Shares Owned
POTASH CORP SASK INC	0.039619%
POTASH CORP SASK INC	0.000326%
POWER CORP CDA	0.003043%
POWSZECHNA KASA OS	0.017216%
PRAKTIKER BAU HLDG	0.002304%
PRECISION DRILLING TR	0.000318%
PRIME TELEVISION	0.000410%
PROMISE CO ORD	0.004636%
PROSIEBENSATI MEDI	0.004225%
PRUDENTIAL CORP.	0.015752%
PUBLICIS GROUPE SA	0.008648%
PUBLISHING & BROADCASTING LTD	0.007961%
PUMA AG	0.000681%
PUNCH TAVERNS	0.001784%
PYATEROCHKA HLDG N GDR EACH RE	0.005951%
Q CELLS AG	0.011697%
Q P CORP	0.000083%
QANTAS AIRWAYS	0.024961%
QBE INS GROUP	0.018673%
QIAGEN NV	0.006493%
QINETIQ GROUP	0.001710%
QUEBECOR INC	0.001566%
QUEBECOR WORLD INC	0.009932%
RAFFLES EDUCATION	0.004901%
RAIFFEIS INTL BANK HOLDING AG	0.040256%
RAKENTAJAIN (CRAMO)	0.001848%
RAMIRENT OYJ	0.008408%
RAUTARUUKKI OY	0.014430%
RECKITT & COLMAN	0.062369%
REED INTERNATIONAL	0.011168%
REMY COINTREAU SA	0.001218%
RENAULT (REGIE NATIONALE)	0.090921%
RENGO CO LTD	0.005030%
RENTOKIL INITIAL	0.001489%
REPSOL SA	0.073234%
RESEARCH IN MOTION LTD	0.006873%
RESEARCH IN MOTION LTD	0.000499%
RESONA HOLDINGS INC	0.005691%
RESTAURANT GROUP	0.004060%
REUTERS GROUP	0.006400%
REZIDOR HOTEL GRP	0.001262%
RHEINMETALL AG	0.002015%
RHI AG	0.000843%
RHON-KLINIKUM AG	0.003124%
RICHEMONT (CIE FIN)	0.046372%
RICHTER GEDEON VEG	0.003105%
RICKMERS MARITIME	0.005414%
RICOH CO.	0.031070%
RIETER HLDGS AG	0.011765%
RIGHTMOVE	0.005449%
RINKER GROUP	0.000315%
RIO TIMTO LTD	0.009726%
RIO TINTO PLC	0.003140%
RIO TINTO ZIMC	0.022423%
RIOCAN REAL ESTATE INVT TR	0.000117%
ROCHE HOLDINGS AG	0.096042%
ROCKWOOL INTL	0.001941%
RODAMCO EUROPE	0.001677%
ROGERS COMMUNICATIONS INC	0.037274%
ROHM COMPANY	0.003720%
ROLLS ROYCE GROUP	0.059270%
ROMREAL INVEST LTD	0.000302%
ROTORK	0.007877%
ROYAL BANK OF SCOT	0.186231%
ROYAL BK CDA MONTREAL QUE	0.020294%
ROYAL DUTCH SHEL	0.144844%

Description	% of Shares Owned
ROYAL DUTCH SHELL	0.074714%
ROYAL DUTCH SHELL	0.015905%
ROYAL DUTCH SHELL PLC	0.005644%
ROYAL UNIBREW	0.004171%
ROYAL+SUN ALLIANCE	0.020351%
RPS GROUP	0.006640%
RWE AG (NEU)	0.053982%
S. AFRICAN BREWERY (SABMILLER)	0.014503%
SABESP CIA SANEAME	0.007724%
SAFRAN SA	0.003255%
SAINSBURY(J)	0.012300%
SAIPEM	0.038295%
SALZGITTER AG	0.025921%
SAMPO OYJ	0.002899%
SAMSUNG ELECTRONIC	0.020860%
SANKYO CO	0.012061%
SANOFI SYNTHELABO	0.052492%
SANOMA WSOY OYJ	0.002128%
SANTEN PHARM CO	0.006735%
SANTOS BRASIL SA	0.001015%
SANTOS LIMITED	0.004826%
SAO MARTINHO SA	0.000158%
SAP AG	0.011095%
SAPPORO HOKUYO HLD	0.000648%
SAPUTO INC	0.003291%
SAS AB	0.002576%
SASOL	0.027020%
SAVANNA ENERGY SERVICES GRP	0.000544%
SCANDINAVIAN PROPERTY DEV	0.001896%
SCANIA AB	0.005844%
SCHIBSTED A/S	0.002328%
SCHLUMBERGER LTD	0.002419%
SCHNEIDER SA	0.033566%
SCOT & NEWCASTLE	0.002687%
SCOT + SOUTHERN EN	0.036265%
SEEK LIMITED	0.007218%
SEIKO EPSON CORP	0.000430%
SEINO TRANSPORTN	0.001492%
SEIYU LTD	0.000570%
SELCUK ECZA DEPOSU	0.001393%
SELOGER PROMESSES	0.004101%
SEMBCORP INDUSTRIE	0.002296%
SEMEN GRESIK	0.001276%
SERCO GROUP ORD 2P	0.012020%
SES	0.003479%
SES GLOBAL	0.006020%
SEVEN + I HOLDINGS	0.000569%
SGS SA	0.010485%
SHARP CORP ORD	0.000821%
SHAW COMMUNICATIONS	0.000229%
SHERRITT INTL CORP	0.002914%
SHIMACHU CO	0.002443%
SHIMAMURA CO	0.003085%
SHIN-ETSU CHEMICAL	0.020507%
SHINHAN FINANCIAL KRW5000	0.002182%
SHINKO SEC CO (NEW JAPAN SEC)	0.000888%
SHIONOGI & CO	0.002696%
SHIP FINANCE INTERNATIONAL	0.000441%
SHIRE PLC	0.006429%
SHIZUOKA BANK	0.000790%
SHOPPERS DRUG MART CORP	0.019702%
SHUN TAK HLDGS	0.008125%
SIAM CEMENT CO	0.000808%
SIBIRTELECOM OPEN JT STK CO	0.002090%
SIDER NACIONAL CIA	0.000048%
SIEMENS AG NPV (REGD)	0.070532%

Description	% of Shares Owned
SIMS GROUP LTD	0.010343%
SINGAPORE AIRLINES	0.030692%
SINGAPORE EXCHANGE	0.030778%
SINGAPORE PETROL	0.001856%
SINGAPORE PRESS HD	0.005241%
SINGAPORE TELECOMM	0.011749%
SISTEMA HALS JSC	0.002418%
SK CORP	0.003600%
SK TELECOM	0.000357%
SK TELECOM LTD	0.005000%
SKAND ENSKILDA BKN	0.018773%
SKANSKA AB	0.003277%
SKF AB	0.000528%
SKY NETWORK TELEVI	0.000261%
SLOUGH ESTATES	0.000479%
SMC CORP	0.008387%
SMITH + NEPHEW	0.013706%
SMITHS GROUP	0.000777%
SMRT CORPORATION	0.001838%
SOC GENERALE	0.098079%
SOCIEDAD QUIMICA MINERA DE CHI	0.001324%
SODEXHO ALLIANCE	0.011318%
SOFTBANK CORPORATION	0.032805%
SOL MELIA SA	0.005091%
SOLARWORLD AG	0.008108%
SOLOMON SYSTECH	0.000318%
SOLVAY	0.023524%
SOMPO JAPAN INS	0.014489%
SONAE SGPS SA	0.002187%
SONY CORP.	0.014252%
SOUTHERN CROSS BROADCASTING	0.000446%
SOUTHERN CROSS HEA	0.000700%
SOUTHERN TELECOMMUNICATIONS CO	0.001376%
SPAR GROUP LTD	0.003939%
SPARBANKEN SVERIGE	0.025462%
SPRIDER STORES S A	0.000758%
SSAB (SVENSKT STAL)	0.002238%
STAGECOACH GROUP	0.005011%
STANDARD CHARTERED	0.028213%
STANLEY ELECTRIC	0.005049%
STATE BK OF INDIA	0.004718%
STATOIL ASA	0.012531%
STEPPE CEMENT	0.003267%
STOCKLAND	0.003259%
STOCKMANN OYJ ABP	0.001900%
STORA ENSO OYJ	0.012980%
STOREBRAND ASA	0.018577%
SUBMARINO SA	0.007687%
SUEDZUCKER AG	0.011264%
SUEZ	0.009817%
SUEZ LYONN EUAX	0.000002%
SUMITOMO BAKELITE	0.009357%
SUMITOMO CHEMICAL	0.004245%
SUMITOMO CORP.	0.029872%
SUMITOMO ELECTRIC	0.018381%
SUMITOMO HEAVY IND	0.002592%
SUMITOMO METAL IND	0.005126%
SUMITOMO MITSUI GR	0.053090%
SUMITOMO REALTY	0.007710%
SUMITOMO TRUST	0.005716%
SUMITOMO WAREHOUSE	0.001568%
SUN HUNG KAI PROPS	0.008030%
SUN LIFE FINL SVCS INC	0.036697%
SUNCOR ENERGY INC	0.011046%
SUNCOR ENERGY INC	0.001058%
SUNCORP METWAY	0.010467%

Description	% of Shares Owned
SUNLAND GROUP LTD	0.003108%
SUNTEC REIT	0.002293%
SURUGA BANK	0.014580%
SUZUKI MOTOR CORP	0.021566%
SVENSKA CELLULOSA	0.002296%
SVENSKA HANDELSBANKEN SERIES A	0.003602%
SWATCH GROUP	0.020952%
SWIRE PACIFIC LTD	0.028924%
SWISS LIFE HOLDING	0.008654%
SWISS REINSURANCE	0.035842%
SWISSCOM AG	0.014426%
SYDBANK	0.001847%
SYNGENTA AG	0.008563%
SYNTHES INC	0.002407%
SYSMEX CORP	0.002470%
T GARANTI BANKASI	0.004587%
T IS BANKASI	0.003614%
T SISE CAM	0.001043%
T+D HOLDINGS INC	0.004056%
T.E.R.N.A	0.005249%
TAB CORP HLDGS LTD	0.000148%
TAIWAN SEMICNDCTR MFG CO LTD	0.020694%
TAKATA CORPORATION	0.000717%
TAKEDA CHEMICAL	0.073345%
TAKEFUJI CORP	0.013001%
TALISMAN ENERGY INC	0.002827%
TANABE SEIYAKU CO	0.012733%
TANDBERG ASA	0.008604%
TAV HAVALIMANLARI	0.001265%
TAYLOR WOODROW	0.016329%
TDK CORP	0.004303%
TECNICAS REUNIDAS	0.007549%
TEIJIN LTD ORD	0.000676%
TELECOM CORP OF NZ	0.029453%
TELECOM ITALIA	0.011015%
TELEFONICA CA	0.106432%
TELEKOM AUSTRIA NPV	0.007655%
TELEKOMUNIKACJA PO	0.005029%
TELEKOMUNIKASI IND	0.012277%
TELENOR AS	0.021801%
TELEVISION	0.002298%
TELIA	0.030096%
TELSTRA CORP	0.086625%
TELSTRA CORP	0.010076%
TELUS CORP	0.004538%
TELUS CORP	0.000849%
TEN NETWORK HLDGS	0.000332%
TESCO	0.084433%
TEVA PHARMACEUTICAL INDS LTD	0.001986%
TEXWINCA HLDGS	0.001813%
THE YOKOHAMA	0.007607%
THYSSEN KRUPP AG	0.098424%
TIANJIN PORT DEVEL	0.000924%
TIETOENATOR OYJ	0.005397%
TINGYI (CAYMAN ISLANDS)	0.000760%
TK DEVELOPMENT	0.000978%
TNT POST GROEP NV	0.013225%
TOA GOSEI CHEMICAL	0.007727%
TODS SPA	0.006512%
TOKYO BROADCASTING	0.000146%
TOKYO ELECTRIC POWER	0.017234%
TOKYO ELECTRON	0.006965%
TOKYO GAS CO.	0.005172%
TOKYU CORP.	0.005185%
TOLL HLDGS LIMITED	0.002663%
TOMTOM NV	0.006605%

Description	% of Shares Owned
TOPPAN PRINTING	0.008188%
TORAY IND.INC.	0.000799%
TORONTO DOMINION BK ONT	0.003700%
TOSHIBA CORP	0.020320%
TOSHIBA TEC	0.004037%
TOSOH CORP.	0.000052%
TOSTEM CORP (JS GROUP)	0.000919%
TOTAL PRODUCE	0.001018%
TOTAL SA	0.209356%
TOTVS SA	0.003097%
TOYO INFORMATION	0.000468%
TOYOTA MOTOR CORP	0.103109%
TRANSCANADA CORP	0.001370%
TRANSMILE GROUP	0.001203%
TRAVIS PERKINS	0.004117%
TRELLEBORG AB	0.001164%
TREND MICRO INC	0.005363%
TRINITY MIRROR	0.000190%
TRUWORTHS INTERNAT	0.007068%
TSX GROUP INC	0.000267%
TUI PREUSSAG	0.016436%
TULLOW OIL	0.008382%
UBE INDUS LTD	0.002167%
UBS AG	0.026975%
UBS AG LONDON BRH	0.015566%
UCB	0.004362%
UKRTELECOM JT STK CO	0.003574%
ULTRA ELECTRONIC	0.005096%
ULVACINC	0.000805%
UMICORE	0.010115%
UNIBAIL	0.003418%
UNICREDITO ITALIANO	0.059817%
UNIDEN CORP	0.000520%
UNIFIED ENERGY SYS RUSSIA UES	0.009892%
UNILABS HLGS	0.001026%
UNILEVER NV	0.045980%
UNILEVER PLC	0.094396%
UNIONE DI BANCHE ITALIANE SCP	0.001774%
UNITED LABORATORIE	0.000022%
UNITED O/SEAS BANK	0.035702%
UNITED OVERSEAS	0.003510%
UNY CO	0.003156%
UPM KYMMENE OY	0.036568%
URANIUM ONE INC	0.001021%
URBI DESARROLLO UR	0.012092%
USHIO INC	0.002071%
USIMINAS USI SD MG	0.029794%
UTD DRUG ORD EURO.05(DUBLIN	0.004090%
UTD GROUP LTD	0.015258%
VALEO	0.007008%
VALOR CO	0.001257%
VEDANTA RESOURCES	0.009901%
VEDIOR	0.001265%
VENTURE MANUFACT	0.000493%
VERWALTUNGS U PRIV	0.004714%
VESTAS WIND SYSTEMS	0.001566%
VICTREX	0.002523%
VINCI	0.006820%
VIVENDI ENVIRONNEM	0.053615%
VIVENDI UNIVERSAL	0.037359%
VODAFONE GROUP	0.107285%
VODAFONE GROUP PLC NEW	0.047406%
VOESTALPINE AG	0.028908%
VOLGATELECOM PUB JT STK CO	0.002171%
VOLKSWAGEN AG	0.007866%
VOLKSWAGEN AG	0.036985%

Description	% of Shares Owned
VOLVO AB	0.007513%
VOLVO AB	0.036755%
VOLVO(AB)	0.007902%
VOPAK (KON)	0.001682%
VOSTOK NAFTA LTD	0.000462%
VRANKEN MONOPOLE	0.000161%
VT GROUP PLC	0.007944%
VTB BANK SPON	0.003347%
WACKER CONST EQUIP	0.000567%
WAL MART DE MEXICO	0.013883%
WANT WANT HOLDINGS	0.000324%
WAVIN NV	0.001144%
WEIQIAO TEXTILE CO	0.001636%
WENDEL INVESTISSEMENT COMPANY	0.001142%
WERELDHAVE NV	0.004190%
WESFARMERS	0.022673%
WESSANEN KON CVA	0.001140%
WEST JAPAN RAILWAY	0.019685%
WESTERN OIL SANDS INC	0.001751%
WESTPAC BANK CORP	0.000657%
WHARF(HLDGS)	0.024658%
WIENER STADTISCHE	0.003207%
WIENERBERGER AG	0.007723%
WILSON BAYLY HOLME	0.003441%
WIMPEY, GEORGE	0.005374%
WING HANG BANK LTD	0.002516%
WING TAI HLDGS	0.004326%
WIRECARD AG	0.005710%
WOLSELEY ORD 25P	0.001659%
WOOLWORTHS LTD	0.051084%
WORLEYPARSONS LIMITED	0.013357%
WOTIF COM HOLDINGS	0.000929%
WPP GROUP	0.006723%
WUMART STORES INC	0.007101%
XCHANGING PLC	0.001016%
XSTRATA	0.033505%
YAHOO JAPAN CORP	0.010128%
YAMADA DENKI CO	0.027872%
YAMAGUCHI FINANCIA	0.001733%
YAMAHA MOTOR Y50	0.000960%
YAMANA GOLD INC	0.000241%
YAMANOUCHI (ASTELLAS PHARMA IN	0.027217%
YAMATO TRANSPORT	0.006651%
YARA INTERNATIONAL	0.018938%
YELL GROUP	0.006419%
YIT CORP	0.005114%
YOKOGAWA ELECTRIC	0.000877%
YUE YUEN INDL HLDG	0.002329%
ZELAN BERHAD	0.002528%
ZENSHO CO	0.002903%
ZEXEL CORPORATION	0.000497%
ZINIFEX	0.008890%
ZM DUDA (POLSKI KNOCCERN)	0.001738%
ZURICH FIN SVS GRP	0.065686%
Total Corporate Stock - Foreign	15.141575%
Commingled Index Funds-Domestic	
BGI STRUCTURED SOLUTIONS	0.662253%
BGI US EQUITY MKT FUND	16.933686%
RUSSELL 3000 ALPHA TILTS FD L	1.798571%
Total Commingled Index Funds-Domestic	19.394509%
Commingled Index Funds-Foreign	
CANADA MSCI INDEX FUND	0.280939%
CAPITAL GUARDIAN GROWTH FUND	0.434699%
GMO EMERGING MARKET ILLQUID	0.023905%

Description	% of Shares Owned
GMO TRUST	0.746405%
JPMCB EMERGING MRKTS EQUITY	0.426338%
LAZARD FRERES CAPITAL MGMT	0.431855%
MSCI EAFE SL	3.566966%
PICTET GLOBAL EMERGING MKTS	0.409849%
WORLD EX US ALPHA TILTS	2.099675%
Total Commingled Index Funds-Foreign	8.420631%
Options	
OWP031719 WESTERN CDS PAY	-0.003251%
OWP031719 WESTERN CDS REC	0.003251%
OWP031776 WESTERN CDS PAY	-0.000929%
OWP031776 WESTERN CDS REC	0.000929%
OWP048432	-0.046627%
OWP048457	-0.046627%
OWP049810	-0.022536%
OWP055957 CDS USD P F .00000	-0.020278%
OWP055957 CDS USD R F .75000	0.020278%
OWP056013 CDS USD P F .00000	-0.005727%
OWP056013 CDS USD R F .75000	0.005727%
OWP056039 CDS USD P F .00000	-0.003251%
OWP056039 CDS USD R F .75000	0.003251%
OWP056054 CDS USD P F .00000	-0.004644%
OWP056054 CDS USD R F .75000	0.004644%
OWP056559 CDS USD P F .00000	-0.004025%
OWP056559 CDS USD R F .75000	0.004025%
OWP056831 CDS USD P F .00000	-0.003715%
OWP056831 CDS USD R F .75000	0.003715%
OWP057177 CDS USD P F .00000	-0.003715%
OWP057177 CDS USD R F .75000	0.003715%
OWR048430	0.046636%
OWR048455	0.046636%
OWR049818	0.022541%
Call - SWAPTION PAYER	0.000072%
Put - SWAPTION PAYER	-0.000214%
Total Options	-0.000120%
Futures	
S + P 500 INDEX FUTURES	0.000000%
US TREAS BOND FUTURES	0.000000%
US TREAS NOTE 10 YR FUTURE	0.000000%
US TREAS NOTE 2 YR FUTURE	0.000000%
US TREAS NOTE 5YR FUTURE	0.000000%
Total Futures	0.000000%
Money Market Funds	
FNMA DISC NOTE	0.082434%
STATE STREET BANK & TRUST CO	3.167730%
U.S.A. TREASURY BILL	0.006111%
Total Money Market Funds	3.256275%
Private Equity	
ACCEL VIII LP	0.006757%
ACCELL-KKR COMPANY LLC	0.068599%
ADVENT VIII LP (TA)	0.004636%
AFFINITY ASIA PACIFIC FD III	0.000144%
ALTA COMMUNICATIONS IX LP	0.028367%
AMPERSAND 2001 LP	0.014389%
APA EXCELSIOR V, LP	0.003261%
APAX EUROPE IV-A, LP	0.166221%
APAX EUROPE V-A, LP	0.193846%
APAX EUROPE VII - A LP	0.020320%
APEX INV FD III LP	0.000399%
APEX INV FD IV LP	0.001706%
APEX INV FD V LP	0.014764%
APEX INV FD VI LP	0.001935%

Description	% of Shares Owned
ASIA OPPORTUNITY FD II	0.155806%
ASTORG II	0.002712%
AUSTIN VENTURES IV-B, LP	0.000203%
AUSTIN VENTURES IX LP	0.006631%
AUSTIN VENTURES V, LP	0.004376%
AUSTIN VENTURES VI, LP	0.009423%
AUSTIN VENTURES VII, LP	0.058392%
AUSTIN VENTURES VIII, LP	0.081036%
AVENUE ASIA SPEC SITUATION IV	0.030494%
AVENUE SPEC SITUATIONS FD IV	0.179459%
AVENUE SPECIAL SITUATIONS FD V	0.046439%
BANC FUND V TRUST	0.013757%
BANC FUND VII TRUST	0.032975%
BATTERY VENTURES IV, LP	0.000172%
BATTERY VENTURES V, LP	0.004167%
BATTERY VENTURES VI	0.028605%
BATTERY VENTURES VII, L.P.	0.018286%
BC EUROPEAN CAPITAL VI	0.007381%
BC EUROPEAN CAPITAL VII	0.100679%
BC EUROPEAN CAPITAL VIII	0.073313%
BLACKROCK ASSET INVESTORS	0.000222%
BLACKSTONE CAPITAL PRTRNS V	0.174990%
BOSTON VENTURES V, LP	0.029936%
BOSTON VENTURES VI, LP	0.040789%
BRIDGEPOINT EUROPE III	0.087838%
CANAAN VII LLC	0.002627%
CAPITAL RES LENDERS II, LP	0.005264%
CAPITAL RES LENDERS III, LP	0.003597%
CAPITAL RESOURCE PRTRN IV, LP	0.041172%
CCP VIII	0.131979%
CHANNEL ONE ASSOC LP KKR	0.009261%
CHARTERHOUSE CAP PARTNERS VI	0.012100%
CHARTERHOUSE CAP PARTNERS VII	0.128789%
CHL MEDICAL PARTNERS II, LP	0.010190%
CHL MEDICAL PARTNERS, LP	0.001811%
CINVEN CAPITAL PARTNERS, LP	0.014601%
CINVEN FOURTH FD	0.058034%
CINVEN SECOND FUND	0.072320%
CLAYTON DUBILIER & RICE VI, LP	0.176436%
CLAYTON, DUBILIER & RICE V, LP	0.009857%
CODE HENNESSY & SIMMONS II, LP	0.019247%
CODE HENNESSY & SIMMONS III, LP	0.001273%
CODE HENNESSY & SIMMONS IV, LP	0.055943%
CODE HENNESSY & SIMMONS V, LP	0.074790%
CONTRARIAN CAP FD II, LP	0.005678%
CORNERSTONE EQUITY INV IV	0.006016%
CYPRESS MRCHNT BKG LP	0.006930%
CYPRESS MRCHNT BKG PTNS II, LP	0.102857%
DOUGHTY HANSON & CO FUNDS II	0.002946%
DOUGHTY HANSON & CO III, LP	0.052310%
EDGEWATER PRIVATE EQ FD III	0.008007%
EL DORADO VENTURES IV, LP	0.001966%
EL DORADO VII	0.008940%
ELDORADO VENTURES V LP	0.011050%
ELDORADO VENTURES VI LP	0.020285%
ELEVATION PARTNERS LP	0.045755%
ENDEAVOUR CAPITAL IV LP	0.056135%
ESSEX WOODLANDS HEALTH IV, LP	0.005177%
ESSEX WOODLANDS HEALTH V	0.025800%
ESSEX WOODLANDS HEALTH V	0.026287%
ESSEX WOODLANDS HEALTH VI LP	0.017484%
ESSEX WOODLANDS VENTURES FD VI	0.017100%
EUROPEAN MEZZANINE FD III LP	0.024211%
EVERCORE CAPITAL PTNRS II LP	0.085822%
FIELD PUBLICATIONS 87	0.007436%
FIRST RESERVE FUND IX LP	0.050084%

Description	% of Shares Owned
FIRST RESERVE FUND VIII, LP	0.040397%
FIRST RESERVE FUND X	0.205142%
FIRST RESERVE FUND XI	0.036297%
FISHER LYNCH CO-INV FUND L.P.	0.079474%
FORTRESS INVESTMENT FUND II	0.332723%
FORTRESS INVESTMENT FUND III	0.404650%
FORTRESS INVESTMENT FUND IV	0.168507%
FORTRESS INVESTMENT FUND IV CO	0.025370%
FORTRESS INVESTMENT FUND LLC	0.612304%
FRANCE PRIVATE EQUITY II	0.016334%
FRANCISCO PARTNERS LP	0.067165%
FRANCISCO PRTNRS LP SECONDARY	0.011194%
FRAZIER HEALTHCARE II	0.000236%
FRAZIER HEALTHCARE III	0.039481%
FRAZIER HEALTHCARE IV	0.021847%
FRAZIER HEALTHCARE IV PCG	0.043695%
GEOCAPITAL EUROFUND, LP	0.005261%
GEOCAPITAL V, LP	0.004804%
GILBERT GLOBAL EQ PARTNERS, LP	0.034210%
GOLF ASSOCIATES LP KKR87	0.000723%
GRANITE GLOBAL VENTURES II	0.012230%
GREAT HILL EQUITY PARTNERS LP	0.010699%
GREAT HILL EQUITY PRTNRS II LP	0.008707%
GREAT HILL PARTNERS III, LP	0.005349%
GREEN EQUITY INV IV, LP	0.139857%
GREEN MOUNTAIN PARTNERS	0.008432%
GREEN MOUNTAIN PARTNERS II	0.037985%
GRYPHON PARTNERS II, LP	0.027618%
GTCR CAPITAL PARTNERS, LP	0.011187%
GTCR FUND IX, L.P.	0.034934%
GTCR FUND VII, LP	0.084056%
GTCR FUND VIII, LP	0.165876%
GTCR VII-A	0.011267%
H.I.G. VENTURES PRNTRS II, L.P	0.003122%
HARBORVEST PRTRNR VI, PARTNERS	0.189723%
HARBOURVEST INTL PRTRNR III-DIR	0.009916%
HARBOURVEST INTL PTNR II-DIR	0.000621%
HARBOURVEST INTL PTNR II-PTNR	0.007945%
HARBOURVEST INTL PTNR III PTNR	0.084081%
HARBOURVEST INTL PTNRS IV (DIR	0.076436%
HARBOURVEST INTL PTNRS IV-PTNR	0.048783%
HEALTHCARE VENTURES VI, LP	0.008724%
HELLMAN & FRIEDMAN CAPITAL V	0.141318%
HELLMAN & FRIEDMAN PRTNRS VI	0.073357%
HERITAGE FUND III, LP	0.004301%
HIPEP V-ASIA PACIFIC & REST	0.027503%
INSIGHT VENTURE PARTNERS V, LP	0.007478%
INSIGHT VENTURE PRTN. V CO-INV	0.006249%
INTERSOUTH PARTNERS VI	0.017805%
INTERSOUTH PARTNERS VII	0.001951%
INTERWEST PARTNERS VI	0.001192%
JMI EQUITY FUND V	0.014709%
JMI EQUITY FUND VI, LP	0.002981%
JOSEPH LITTLEJOHN & LEVY FD II	0.082807%
JOSEPH LITTLEJOHN LEVY FD III	0.000037%
K-III HOLDINGS, INC 87	0.009407%
K-III PRIME CORPORATION 8	0.017041%
KKR 1996 FUND	0.375604%
KKR 2006 FUND	0.229720%
KKR EUROPEAN FUND	0.653164%
KKR EUROPEAN FUND II, L.P.	0.590058%
KKR MILLENNIUM FUND	2.577702%
KPS SPECIAL SITUATIONS FUND,LP	0.004853%
KSL CAPITAL PRTNRS II, L.P.	0.017627%
M/C VENTURE PRTNRS VI, L.P.	0.002031%
MADISON DEARBORN CAP PRTNRS V	0.143014%

Description	% of Shares Owned
MADISON DEARBORN CAP PTNS III	0.085946%
MADISON DEARBORN CAP PTR IV LP	0.647113%
MATLIN PATTERSON GLOBAL OPP	0.067866%
MATLIN PATTERSON PRTNR III	0.004644%
MENLO VENTURE IX, L.P.	0.267442%
MENLO VENTURES IX, L.P.	0.040116%
MENLO VENTURES VII	0.005946%
MENLO VENTURES VII, LP	0.001902%
MENLO VENTURES VIII LP	0.004537%
MENLO VENTURES VIII LP	0.015124%
MENLO VENTURES X LP	0.047556%
MOBIUS TECH VENT. SIDE FD VI	0.006512%
MOBIUS TECH VENTURES VI	0.058599%
MORGAN STANLEY VEN PTN III	0.009694%
NEW ENTERPRISE ASSOC 11 LP	0.029597%
NEW ENTERPRISE ASSOC, 12	0.011244%
NEW ENTERPRISE ASSOCIATES 10	0.106751%
NORDIC CAPITAL FUND III	0.049535%
NORDIC CAPITAL IV	0.046524%
NORDIC CAPITAL V L.P.	0.234346%
NORDIC CAPITAL VI	0.114741%
OAK INVESTMENT PARTNERS IX	0.026267%
OAK INVESTMENT PARTNERS X LP	0.084246%
OAK INVESTMENT PARTNERS XI	0.115657%
OAK INVESTMENT PARTNERS XII	0.010398%
OAK INVESTMENT PTNRS VIII, LP	0.004308%
OCM OPPORTUNITIES FD III, LP	0.013182%
OCM OPPORTUNITIES FD IV L.P.	0.011601%
OCM OPPORTUNITIES FD V, LP	0.071129%
OCM OPPORTUNITIES FD VI	0.058583%
OCM OPPORTUNITIES FUND II LP	0.003632%
OCM OPPORTUNITIES FUND LP	0.001905%
OCM OPPORTUNITIES FUND VII, L.	0.026316%
OCM PRINCIPAL OPP FD IV	0.056164%
OLYMPIC VENTURE PARTNERS V	0.003860%
OLYMPUS GROWTH FUND III, LP	0.006614%
ONE LIBERTY VENTURES 2000 LP	0.008680%
OVP VENTURE PARTNERS VI	0.030006%
OVP VENTURE PRTNRS VII LP	0.007507%
PALAMON EURO EQUITY II LP	0.066110%
PALAMON EUROPEAN EQUITY LP	0.070596%
PERMIRA IV, L.P.	0.050584%
POLARIS VENTURE PRTNRS V, L.P.	0.002485%
PRISM VENTURE PRTNRS IV, LP	0.004986%
PROVIDENCE EQ PARTNERS VI	0.049620%
PUBLISHING ASSOC. LP, KKR 87	0.010215%
RESORT ASSOCIATES L.P.	0.000044%
RICE PARTNERS II LP	0.000647%
RICHLAND VENTURES III, LP	0.006654%
RSTW PARTNERS III, LP	0.005533%
SILVER LAKE PARTNERS II	0.173842%
SILVER LAKE PARTNERS, LP	0.041821%
SPARK CAPITAL L.P.	0.006230%
SPC PARTNERS II, LP	0.011429%
SPECTRUM EQ INV II, LP	0.001506%
SPECTRUM EQ INV II, LP	0.000628%
SPECTRUM EQ INVESTORS IV	0.086810%
SPECTRUM EQUITY III LP	0.002700%
SPECTRUM EQUITY INV III, LP	0.004049%
SPECTRUM INVESTORS EQUITY IV	0.020712%
SPROUT CAPITAL IX, LP	0.070723%
SPROUT CAPITAL VII LP	0.008806%
SPROUT CAPITAL VIII-LP	0.019548%
SWANDER PACE CAPITAL FUND LP	0.000627%
TA IX, LP	0.022574%
TA X, LP	0.017430%

Description	% of Shares Owned
TCV VI, L.P.	0.013151%
TECHNOLOGY CROSSOVER II Q LP	0.001393%
TECHNOLOGY CROSSOVER VENT III	0.001036%
TECHNOLOGY CROSSOVER VENT IV	0.005457%
TECHNOLOGY CROSSOVER VTR V	0.013654%
THIRD CINVEN U.S. (NO.2) LP	0.162922%
THOMAS WEISEL CAPITAL PARTNERS	0.068863%
THREE ARCH PARTNERS IV LP	0.002478%
TPG PARTNERS III, LP	0.078503%
TPG PARTNERS IV LP	0.299636%
TPG PARTNERS V	0.326832%
TPG STAR	0.015393%
TRIDENT CAPITAL FUND V LP	0.014885%
TRIDENT CAPITAL FUND VI, LP	0.009178%
TRIDENT CAPITAL V SECONDARY	0.005316%
TSG CAPITAL FUND II LP	0.001240%
TSG CAPITAL FUND III LP	0.005633%
U S VENTURE PARTNERS VIII LP	0.047763%
UNION SQUARE VENTURES 2004LP	0.002649%
US VENTURE PARTNERS V, LP	0.002009%
US VENTURE PARTNERS VI LP	0.007158%
US VENTURE PARTNERS VII, LP	0.016674%
VANTAGE POINT VP III SECONDARY	0.011338%
VANTAGEPOINT COMM PTRNS, LP	0.002330%
VANTAGEPOINT VEN PTNS III, LP	0.005669%
VANTAGEPOINT VENTURE PRTNRS IV	0.029668%
VARDE SELECT FUND LP	0.000770%
VESTAR CAPITAL PARTNERS IV, LP	0.050281%
VESTAR CAPITAL PTNRS III, LP	0.009609%
VESTAR V	0.066203%
VISION EXTENSION LP	0.001444%
VIVO VENTURES FUND V	0.004789%
WARBURG PINCUS EQ PTNR'S, LP	0.187677%
WARBURG PINCUS INTL PTNRS	0.163323%
WARBURG PINCUS INTL PTNRS SEC	0.021316%
WARBURG PINCUS PRIVATE EQ VIII	0.599130%
WARBURG PINCUS PVT EQ IX	0.735195%
WARBURG PINCUS VENTURES	0.011459%
WCAS CAPITAL PTNRS III, LP	0.073097%
WELSH CARSON ANDER. STOWE VIII	0.172696%
WELSH CARSON ANDERSON STOWE IX	0.407070%
WELSH,CARSON,ANDERSN,STOWE VII	0.008063%
WORLDVIEW TECHNOLOGY PTNS I,LP	0.001912%
Total Private Equity	18.087826%
Real Estate	
CHEROKEE INV PARTNERS II, LP	0.119176%
CHEROKEE INVESTMENT PRTNRS III	0.194205%
CORPORATE PROP OF AMERICAS LLC	0.766950%
EMERGING BEACHFRONT LD INV.	0.030959%
EUROPEAN INV PROP LIMITED	0.751650%
EVERGREEN REAL ESTATE PARTNERS	0.410578%
FILLMORE EAST FUND	0.050575%
FILLMORE STRATEGIC INV L.L.C.	1.138300%
FORESTREE WASHINGTON LP	0.022649%
GMS REALTY, LLC	0.579963%
HAWTHORNE TIMBER LLC	0.370868%
HOMETOWN AMERICA, LLC	1.513827%
INDOCHINA LAND HLDGS 2	0.010661%
JER REAL ESTATE ADVISORS, LP	0.000503%
LONE STAR FUND II	0.010756%
LONE STAR FUND V (U.S.), LP	0.252375%
LONE STAR OPPORTUNITY FD LP	0.000411%
LONESTAR FUND III	0.220162%
LONESTAR IV (US) LP	0.572058%
LOWE NORTHWEST INV PROP LLC	0.002774%

Description	% of Shares Owned
MEZZANINE CAPITAL PROP INV INC	0.002239%
MS RE SPECIAL SIT FD III	0.314983%
MSREF III INTL TE	0.017543%
MSREF IV INTL TE	0.348444%
MSREF V INTL LP	0.578649%
OLYMPIA PROPERTIES LLC	0.001873%
PAC/SIB-L.L.C.	0.215355%
PACTRUST REALTY ASSOC L.P.	0.333912%
PRINCIPAL ENTERPRISE CAPITAL I	1.185130%
PROSPERITAS REAL ESTATE 1	0.038158%
UNION SQUARE LP	0.500265%
WARBURG PINCUS REAL ESTATE I	0.039203%
WASHINGTON HLDGS STR FINANCE	0.153485%
WASHINGTON REAL ESTATE HLDGS	0.156026%
INFRASTRUCTURE-ALINDA CAP MGT	0.066591%
Total Real Estate	10.971259%

Description	% of Shares Owned
Accident Account	
Collateralized Mortgage Obligations	
CITIGROUP MORTGAGE LOAN TRUST	0.101626%
FANNIE MAE	0.166531%
FANNIE MAE	0.177526%
FANNIE MAE	0.089478%
FANNIE MAE	0.103180%
FANNIE MAE	0.140454%
FHLMC MULTI CLASS	0.180489%
FHR 2483 DG	0.092478%
FHR 2508 CK	0.132653%
FHR 2510 GB	0.063884%
FHR 2510PQ	0.104703%
FHR 2510XD	0.063554%
FHR 2513 DB	0.195665%
FHR 2513GJ	0.129765%
FHR 2530 MG	0.128837%
FHR 2531PM	0.195241%
FHR 2564EK	0.201511%
FHR 2723 PE	0.170431%
FHR 2731 PH	0.067964%
FHR 2785 VH	0.124520%
FNR 2002-55OP	0.152733%
FNR 2002-71 KM	0.088156%
FNR 2002-73 AN	0.176374%
FNR 2002-83 LG	0.225033%
FNR 2002-86 MB	0.129742%
FREDDIE MAC	0.078237%
FREDDIE MAC	0.123525%
FREDDIE MAC	0.121516%
FREDDIE MAC	0.082439%
FREDDIE MAC	0.150103%
FREDDIE MAC	0.182293%
FREDDIE MAC	0.151784%
FREDDIE MAC	0.119953%
FREDDIE MAC	0.172046%
FREDDIE MAC	0.127263%
FREDDIE MAC	0.129358%
FREDDIE MAC	0.085864%
FREDDIE MAC	0.132350%
FREDDIE MAC	0.162175%
FREDDIE MAC	0.112360%
FREDDIE MAC	0.262520%
FREDDIE MAC	0.283516%
FREDDIE MAC	0.114823%
FREDDIE MAC	0.162020%
FREDDIE MAC	0.173328%
FREDDIE MAC	0.094675%
FREDDIE MAC	0.199171%
FSPC T A8	0.061607%
GNMA	0.160337%
GNMA	0.125776%
Total Collateralized Mortgage Obligations	6.971567%
Pass Throughs	
FHLMC GIANT SWAP 30-4272	0.001814%
FHLMC GIANT SWAP 30-4278	0.000947%
FHLMC GIANT SWAP 30-4281	0.000806%
FHLMC GIANT WAM SWAP 30-6660	0.000001%
FHLMC GIANT WAM SWAP 30-6661	0.000053%
FHLMC PC 16-0034	0.000008%
FHLMC PC 16-0038	0.000000%
FHLMC PC 16-0039	0.000009%
FHLMC PC 16-0040	0.000000%
FHLMC PC 16-0043	0.000001%

Description	% of Shares Owned
FHLMC PC 16-0049	0.000026%
FHLMC PC 16-0079	0.000105%
FHLMC PC 17-0018	0.000003%
FHLMC PC 17-0019	0.000000%
FHLMC PC 17-0029	0.000103%
FHLMC PC 17-0040	0.000030%
FHLMC PC 17-0149	0.000517%
FHLMC PC 17-0186	0.000205%
FHLMC SWAP 28-4854	0.000289%
FHLMC SWAP 28-9754	0.000461%
FHLMC SWAP 28-9978	0.000034%
FHLMC SWAP 29-1274	0.000033%
FNMA CA 7423	0.000009%
FNMA CL 2463	0.000012%
FNMA GL 6222	0.000144%
GNMA SF 45231	0.000020%
Total Pass Throughs	0.005631%
Non-Standard Mortgages	
BANCBOSTON (MERIDIAN)	0.000006%
BANCBOSTON (MERIDIAN)	0.000149%
Total Non-Standard Mortgages	0.000155%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.089241%
BANC OF AMERICA COMMERCIAL MOR	0.176437%
BEAR STEARNS COMMERCIAL MORTGA	0.222590%
CITIGROUP COMMERCIAL MORTGAGE	0.272212%
CITIGROUP COMMERCIAL MORTGAGE	0.176144%
CITIGROUP/DEUTSCHE BANK COMMER	0.174627%
CSFB 2001-CP4 A4	0.092592%
FNGT 2002-T3 B	0.184888%
FNGT 2003-T1 B	0.172733%
GS MORTGAGE SECURITIES CORP	0.178535%
MERRILL LYNCH/COUNTRYWIDE COMM	0.262816%
MORGAN STANLEY CAPITAL I	0.133277%
MSDWC 2000-1345 A2	0.191957%
Total Commercial Mortgage Backed Securities	2.328051%
Corporate Bonds - Domestic	
3M COMPANY	0.145130%
ABBOTT LABORATORIES	0.091004%
AFRICAN DEVELOPMENT BANK	0.220101%
ALABAMA POWER COMPANY	0.044672%
ALBERTA ENERGY	0.107318%
ALBERTA ENERGY	0.099790%
ALCAN INC	0.212091%
AMERADA HESS	0.097671%
AMERICA MOVIL SA DE CV	0.089624%
AMGEN INC	0.169940%
APACHE	0.178710%
APPALACHIAN POWER CO	0.153827%
ARIZONA PUBLIC SERVICE	0.040212%
ARIZONA PUBLIC SERVICE CO	0.079055%
BALTIMORE GAS & ELECTRIC	0.077321%
BANCO SANTANDER CHILE	0.106577%
BANK OF AMERICA	0.179285%
BARRICK GOLD FINANCE INC	0.081981%
BHP BILLITON FINANCE	0.087378%
BOEING CO	0.173695%
BOEING CO	0.049571%
BP CAPITAL MARKETS AMERICA	0.079815%
BURLINGTN NORTH SANTA FE	0.042477%
BURLINGTON NO SANTA FE	0.096124%
BURLINGTON NORTH	0.144756%
BURLINGTON NORTH SANTA F	0.087404%

Description	% of Shares Owned
BURLINGTON RESOURCES	0.261817%
CANADIAN NATL RAILWAY	0.231345%
CANADIAN NATL RESOURCES	0.164259%
CANADIAN NATL RESOURCES	0.044597%
CANADIAN NATL RR CTF 97-2A	0.207519%
CANADIAN PACIFIC RR CO	0.085986%
CATERPILLAR INC	0.111851%
CELULOSA ARAUCO Y CONSTITUCION	0.087943%
CLOROX CO	0.153957%
COMMONWEALTH BANK OF AUSTRALIA	0.041531%
CONSOLIDATED EDISON	0.091075%
CONSOLIDATED EDISON	0.084948%
COSTCO COMPANIES	0.180364%
CREDIT SUISSE FB USA INC	0.174429%
CSX CORP	0.166533%
DETROIT EDISON COMPANY	0.143045%
DEVELOPMENT BK OF JAPAN	0.175598%
DEVON ENERGY	0.212675%
DIAGEO CAPITAL PLC	0.170243%
DOMINION RESOURCES INC	0.089586%
EKSPORTFINANS A/S	0.182329%
EUROPEAN INVESTMENT BANK	0.222774%
EXELON CORP	0.082160%
FLORIDA POWER & LIGHT	0.171482%
GENENTECH INC	0.084857%
GOLDMAN SACHS	0.131073%
GOLDMAN SACHS GROUP INC	0.089584%
HEWLETT-PACKARD CO	0.131867%
HSBC BANK USA	0.173242%
HUTCHISON WHAMPOA INTL	0.199865%
HYDRO-QUEBEC	0.118155%
IDAHO POWER CORP	0.080230%
IFFIM	0.180789%
INDIANA MICHIGAN POWER	0.131509%
INTER AMERN DEV BK	0.201046%
INTER-AMERICAN DEVEL BK	0.089239%
INTL BK RECON & DEV	0.160622%
INTL BUSINESS MACHINES	0.165464%
INTL FINANCE CORP	0.267557%
INVERSIONES CMPC SA	0.103542%
J.P. MORGAN CHASE	0.154993%
LAFARGE SA	0.143455%
LEHMAN BROTHERS HOLDINGS	0.089407%
LOCKHEED MARTIN CORP	0.181649%
MANITOBA (PROVINCE OF)	0.089194%
MANITOBA (PROVINCE OF)	0.087385%
MARSHALL & ILSLEY BANK	0.084622%
MELLON FINANCIAL	0.232660%
MIDAMERICA ENERGY CO	0.119671%
MIDAMERICAN ENERGY CO	0.086651%
MORGAN STANLEY	0.050247%
NEXEN INC	0.163741%
NORFOLK SOUTHERN CORP	0.102088%
NORFOLK SOUTHERN CORP	0.080018%
NORFOLK SOUTHERN CORP	0.165293%
NORSK HYDRO A/S	0.101743%
NORSK HYDRO A/S	0.203725%
NORTHERN STATES PWR-MINN	0.080629%
NORTHRUP GRUMMAN	0.216393%
NOVA SCOTIA PROVINCE	0.088130%
OIL CASUALTY INSURANCE	0.134228%
ONTARIO (PROVINCE OF)	0.219467%
PACIFIC GAS & ELECTRIC	0.176291%
PACIFICORP	0.061106%
PACIFICORP	0.080089%
PACIFICORP	0.049582%

Description	% of Shares Owned
PETRO-CANADA	0.077605%
PETROBRAS INTL FIN CO	0.089225%
PLACER DOME INC	0.070671%
PLAINS ALL AMERN PIPELINE LP	0.045075%
PPL ENERGY SUPPLY LLC	0.164133%
PRAXAIR INC	0.070825%
PROCTER & GAMBLE CO	0.133327%
PROCTER & GAMBLE CO	0.085838%
PROGRESS ENERGY INC	0.124582%
PROVINCE OF NEW BRUNSWIC	0.133820%
PROVINCE OF QUEBEC	0.085899%
QUEBEC PROVINCE	0.052385%
QUESTAR MARKET	0.131266%
RAS LAFFAN LNG II	0.042696%
RAYTHEON COMPANY	0.094791%
SANTANDER ISSUANCES	0.091033%
SIEMENS FINANCIERINGSMAT	0.178925%
SOC QUIMICA Y MINERADE	0.090488%
SOUTHERN CAL EDISON	0.174598%
SUNCOR ENERGY INC	0.086031%
SUNTRUST BANKS INC	0.130596%
SWEDISH EXPORT CREDIT	0.090339%
TALISMAN ENERGY INC	0.079283%
TALISMAN ENERGY INC	0.080422%
TECK COMINCO LIMITED	0.084140%
TEMASEK FINANCIAL I LTD	0.125849%
TRANS CANADA	0.058550%
TRANSCANADA PIPELINE	0.051335%
UNILEVER CAPITAL	0.183270%
UNION PACIFIC	0.110862%
UNION PACIFIC RESOURCES	0.254587%
UNION PACIFIC RR CO	0.089802%
VALE OVERSEAS LIMITED	0.090508%
VALE OVERSEAS LIMITED	0.045677%
WELLS FARGO & COMPANY	0.123971%
WESTPAC BANKING CORP	0.122079%
WISCONSIN ENERGY	0.085141%
WMC FIN USA LTD	0.045562%
WOODSIDE PETROLEUM	0.087792%
WPD HOLDINGS UK	0.067630%
XTO ENERGY INC	0.085989%
XTO ENERGY INC	0.068320%
Total Corporate Bonds - Domestic	16.209591%
US Government Treasuries	
U.S. TREASURY BOND	0.688393%
U.S. TREASURY BOND	0.550605%
U.S. TREASURY BOND	0.882934%
U.S. TREASURY BOND	0.320231%
U.S. TREASURY BOND	0.608443%
U.S. TREASURY NOTE	0.945772%
Total US Government Treasuries	3.996377%
US Government Agencies	
RESOLUTION FDG CORP	0.586554%
TENNESSEE VALLEY AUTHORITY	0.436130%
Total US Government Agencies	1.022684%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.900620%
U.S. TREASURY INFLATION INDEX	1.030148%
Total Treasury Inflation Protected Securities	1.930768%
Commingled Index Funds-Domestic	
US EQUITY MARKET FUND B	3.492881%
Total Commingled Index Funds-Domestic	3.492881%

Description	% of Shares Owned
Commingled Index Funds-Foreign	
MSCI EAFE INDEX SL CTF	0.651125%
Total Commingled Index Funds-Foreign	0.651125%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.352462%
Total Money Market Funds	0.352462%
Total Accident Account	36.961293%
Medical Aid Account	
Collateralized Mortgage Obligations	
COUNTRYWIDE HOME LOANS	0.214923%
FANNIE MAE	0.129194%
FANNIE MAE	0.083800%
FANNIE MAE	0.168561%
FANNIE MAE	0.189291%
FANNIE MAE	0.155217%
FHLMC MULTI CLASS	0.127632%
FHR	0.139463%
FHR 2485 NB	0.063351%
FHR 2497 OE	0.085642%
FHR 2497 UF	0.132728%
FHR 2501 AN	0.082494%
FHR 2609UB	0.071102%
FHR 2668AB	0.080605%
FHR 2676CV	0.063536%
FHR 2780 BC	0.050238%
FHR 2808 VB	0.172069%
FNMA FHR 2003-70 BH	0.126537%
FNMA FNR 2003-9DA	0.056774%
FNR 2003-48 GA	0.105453%
FNR 2003-9DB	0.087038%
FREDDIE MAC	0.125086%
FREDDIE MAC	0.143317%
FREDDIE MAC	0.128853%
FREDDIE MAC	0.171723%
FREDDIE MAC	0.113606%
FREDDIE MAC	0.195924%
FREDDIE MAC	0.122208%
FREDDIE MAC	0.133944%
FREDDIE MAC	0.129127%
FREDDIE MAC	0.196161%
FREDDIE MAC	0.089183%
FREDDIE MAC	0.179979%
FREDDIE MAC	0.123908%
FREDDIE MAC	0.113339%
GNMA	0.209338%
GNMA	0.138884%
GNMA	0.093343%
GNMA	0.138995%
WELLS FARGO MORTGAGE BACKED SE	0.143971%
Total Collateralized Mortgage Obligations	5.076536%
Pass Throughs	
FHLMC GIANT SWAP 30-4272	0.002176%
FHLMC GIANT SWAP 30-4278	0.001039%
FHLMC GIANT SWAP 30-4281	0.000885%
FHLMC PC 16-0079	0.000105%
FHLMC PC 17-0147	0.000307%
FHLMC PC 17-0186	0.000205%
FNMA CA 7423	0.000005%
FNMA CL 2463	0.000025%
GNMA 1 SF 780052	0.000737%

Description	% of Shares Owned
GNMA 1 SF334780	0.001176%
GNMA 1 SF393278	0.000059%
GNMA 1 SF409930	0.000382%
GNMA 1 SF410088	0.000294%
GNMA 1 SF414075	0.000205%
GNMA 1 SF414098	0.000960%
GNMA 1 SF415983	0.000494%
GNMA GP 90132	0.000028%
GNMA GP 90178	0.000012%
GNMA II SF 120666	0.001119%
Total Pass Throughs	0.010212%
Non-Standard Mortgages	
FNMA DUS PL 380826	0.026843%
FNMA DUS PL 381006	0.061595%
NATIONSBANC	0.000029%
Total Non-Standard Mortgages	0.088467%
Commercial Mortgage Backed Securities	
BANC OF AMERICA COMMERCIAL MOR	0.119095%
BEAR STEARNS COMMERCIAL MORTGA	0.133554%
CITIGROUP COMMERCIAL MORTGAGE	0.136106%
CITIGROUP/DEUTSCHE BANK COMMER	0.176892%
COM MTG ACCEPT CORP 1998-C2 A3	0.126787%
CSFB 2001-CK6 A3	0.093315%
CSFB 2001-CP4 A4	0.092592%
DLJCM 1999-CG2 A1B	0.228097%
DLJCM 1999-CG3 A1B	0.188088%
GE CAPITAL COMMERCIAL MORTGAGE	0.131967%
GS MORTGAGE SECURITIES CORP	0.178535%
MORGAN STANLEY CAPITAL I	0.133277%
MSDWC 2000-1345 A2	0.191957%
Total Commercial Mortgage Backed Securities	1.930263%
Corporate Bonds - Domestic	
ABBOTT LABORATORIES	0.091004%
AFRICAN DEVELOPMENT BANK	0.158473%
AMERADA HESS	0.065856%
AMERICA MOVIL SA DE CV	0.089624%
AMGEN INC	0.169940%
APACHE CORP	0.229070%
ARIZONA PUBLIC SERVICE CO	0.091475%
AT&T INC	0.153625%
BANK OF AMERICA	0.088185%
BANK OF AMERICA	0.089642%
BANK OF NEW YORK CO INC	0.134511%
BANK OF SCOTLAND 144A	0.183078%
BARRICK GOLD FINANCE INC	0.098378%
BB&T CORPORATION	0.084543%
BERKSHIRE HATHAWAY FINANCE COR	0.204234%
BHP BILLITON FINANCE	0.134005%
BHP BILLITON FINANCE	0.073392%
BNP PARIBAS	0.070116%
BNP PARIBAS	0.103093%
BOTTLING GROUP	0.089058%
BRITISH COLUMBIA PROV	0.129704%
BROWN FORMAN CORP	0.089639%
BURLINGTN NORTH SANTA FE	0.042477%
BURLINGTON NO SANTA FE	0.077759%
CADBURY SCHWEPES	0.196629%
CANADIAN NATL RAILWAY	0.180267%
CANADIAN NATL RESOURCES	0.164259%
CANADIAN NATL RESOURCES	0.044597%
CANADIAN PACIFIC RR CO	0.128979%
CATERPILLAR FINANCIAL SERVICES	0.178667%
CINERGY CORP	0.092516%

Description	% of Shares Owned
CODELCO INC	0.085628%
COMPANHIA BRASILEIRA BEBIDAS	0.124005%
CONNECTICUT LIGHT & PWR	0.060734%
CONNECTICUT LIGHT & PWR	0.084166%
CONOCOPHIL AU	0.090236%
CONS EDISON CO OF NY	0.080291%
COP	0.110187%
CREDIT SUISSE FB USA INC	0.174429%
CSX CORP	0.138778%
CSX CORP	0.070267%
DETROIT EDISON COMPANY	0.143045%
DIAGEO CAPITAL PLC	0.170626%
DOMINION RESOURCES INC	0.090426%
EKSPORTFINANS A/S	0.182329%
ELI LILLY & CO	0.125537%
ENCANA CORP	0.085647%
ENCANA CORP	0.183297%
ENTERPRISE PRODS OPER LP	0.062721%
ENTERPRISE PRODS OPER LP	0.048268%
EUROPEAN INVESTMENT BANK	0.222774%
EXELON CORP	0.164319%
FIRST UNION CORP	0.137797%
GENERAL ELECTRIC CAP CORP	0.089796%
GOLDMAN SACHS	0.044504%
GOLDMAN SACHS GROUP INC	0.086050%
HUTCHISON WHAMPOA INTL	0.135294%
IBM CORP	0.097834%
IDAHO POWER CORP	0.080230%
IFFIM	0.144632%
INTER-AMERICAN DEVEL BK	0.175259%
INTER-AMERICAN DEVEL BK	0.089239%
INTL BK RECON & DEV	0.134208%
INTL BK RECON & DEV	0.160622%
INTL FINANCE CORP	0.221956%
INTL FINANCE CORP	0.044593%
J.P. MORGAN CHASE	0.091172%
KOREA DEVELOPMENT BANK	0.135879%
KREDIT WIEDERAUFBAU	0.108097%
LEHMAN BROTHERS HOLDINGS	0.085848%
LOCKHEED MARTIN CORP	0.181649%
MANITOBA (PROVINCE OF)	0.087385%
MARSHALL & ILSLEY BANK	0.126933%
MELLON FINANCIAL	0.232660%
MIDAMERICAN ENERGY CO	0.043326%
MORGAN STANLEY	0.106483%
MORGAN STANLEY	0.044504%
NATIONAL CITY BK OF INDIANA	0.045511%
NATIONAL FUEL GAS CO	0.053035%
NEWS AMERICA INC	0.212397%
NEXEN INC	0.081871%
NEXEN INC	0.087329%
NISOURCE INC	0.082795%
NORDEA BANK SWEDEN	0.134344%
NORFOLK SOUTHERN CORP	0.160036%
NORTHERN STATE POWER CO	0.044415%
NORTHERN TRUST	0.205435%
OIL CASUALTY INSURANCE	0.098434%
ONTARIO PROVINCE	0.137028%
PACIFIC GAS & ELECTRIC	0.044217%
PACIFICORP	0.134982%
PACIFICORP	0.061168%
PACIFICORP	0.080089%
PECO ENERGY	0.134639%
PEPSIAMERICAS INC	0.123495%
PETRO-CANADA	0.041115%
PETRO-CANADA	0.085521%

Description	% of Shares Owned
PETRO-CANADA	0.084002%
PETROBRAS INTL FIN CO	0.089225%
PF EXPORT REC MT	0.085062%
PLAINS ALL AMERN PIPELINE L P	0.103598%
PRAXAIR INC	0.094102%
PROCTER & GAMBLE CO	0.177770%
PROVINCE OF QUEBEC	0.085899%
PUGET ENERGY INC	0.079951%
QUEBEC PROVINCE CDA	0.136217%
RAS LAFFAN LNG III	0.127532%
ROYAL BANK OF SCOTLAND	0.138807%
ROYAL BANK OF SCOTLAND	0.052282%
SAFECO CORP	0.045186%
SAN DIEGO GAS & ELECTRIC	0.082423%
SANTAN	0.106331%
SIEMENS FINANCIERINGSMAT	0.180682%
SOUTHERN CAL EDISON	0.101942%
SOUTHERN CAL EDISON	0.065835%
TALISMAN ENERGY INC	0.158566%
TEMASEK FINANCIAL I LTD	0.100679%
UNION PACIFIC	0.086258%
UNITED TECHNOLOGIES CORP	0.144914%
US BANCORP	0.182093%
VALE OVERSEAS LIMITED	0.137031%
WELLS FARGO & COMPANY	0.123971%
WISCONSIN ENERGY	0.042760%
XCEL ENERGY INC	0.091911%
YORKSHIRE POWER	0.137685%
Total Corporate Bonds - Domestic	14.201024%
US Government Treasuries	
U.S. TREASURY BOND	0.495103%
U.S. TREASURY BOND	0.084246%
U.S. TREASURY NOTE	0.453998%
U.S. TREASURY NOTE	0.452077%
U.S. TREASURY NOTE	0.904336%
U.S. TREASURY NOTE	0.455173%
Total US Government Treasuries	2.844933%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.630434%
U.S. TREASURY INFLATION INDEX	0.600920%
Total Treasury Inflation Protected Securities	1.231354%
Commingled Index Funds-Domesti	
US EQUITY MARKET FUND B	10.147362%
Total Commingled Index Funds-Domesti	10.147362%
Commingled Index Funds-Foreign	
MSCI EAFE INDEX SL CTF	1.823126%
Total Commingled Index Funds-Foreign	1.823126%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.526752%
Total Money Market Funds	0.526752%
Total Medical Aid Account	37.880030%
Accident Reserve	
Collateralized Mortgage Obligations	
CITIGROUP MORTGAGE LOAN TRUST,	0.085724%
FANNIE MAE	0.286846%
FANNIE MAE	0.065521%
FHLM 2574 PW	0.127967%
FHR 2514 NE	0.159217%

Description	% of Shares Owned
FHR 2524 PE	0.127909%
FHR 2531PM	0.171205%
FHR 2535 TG	0.096110%
FHR 2564EK	0.087613%
FHR 2579PD	0.085361%
FHR 2611KH	0.108402%
FHR 2619PG	0.128007%
FHR 2692 QE	0.133063%
FHR 2731 PH	0.083382%
FHR 2749 PE	0.169863%
FHR 2774 PE	0.112170%
FHR 2780 TG	0.124793%
FNMA FHR 2003-70 BH	0.084358%
FNMA FNR 2003-63YB	0.121685%
FNMA FNR 2004-2 OG	0.098772%
FREDDIE MAC	0.137078%
FREDDIE MAC	0.086239%
FREDDIE MAC	0.171989%
FREDDIE MAC	0.088779%
FREDDIE MAC	0.197311%
FREDDIE MAC	0.177791%
FREDDIE MAC	0.185844%
FSPC T A8	0.023474%
GNMA	0.085100%
Total Collateralized Mortgage Obligations	3.611575%
Pass Throughs	
FHLMC GIANT SWAP 30-4272	0.000761%
FHLMC GIANT SWAP 30-4278	0.000435%
FHLMC GIANT SWAP 30-4281	0.000371%
FHLMC GIANT WAM SWAP 30-6661	0.000002%
FHLMC PC 16-0040	0.000001%
FHLMC PC 16-0043	0.000000%
FHLMC PC 17-0040	0.000030%
FHLMC PC 17-0149	0.000165%
FHLMC PC 17-0217	0.000102%
FHLMC SWAP 28-9442	0.000228%
FHLMC SWAP 29-1274	0.000195%
FNMA CA 7423	0.000005%
FNMA CL 2463	0.000017%
GNMA II SF 120666	0.000466%
Total Pass Throughs	0.002777%
Non-Standard Mortgages	
CHARTER MTG CO FHA PROJ PC	0.009588%
FHA PRJ-REILLY MTG GRP #55	0.002683%
NATIONSBANC	0.000087%
Total Non-Standard Mortgages	0.012358%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.089241%
BANC OF AMERICA COMMERCIAL MOR	0.119095%
BEAR STEARNS COMMERCIAL MORTGA	0.133554%
CITIGROUP COMMERCIAL MORTGAGE	0.090737%
CITIGROUP COMMERCIAL MORTGAGE	0.132108%
CITIGROUP/DEUTSCHE BANK COMMER	0.132669%
CITIGROUP/DEUTSCHE BANK COMMER	0.130970%
FNGT 2002-T3 B	0.092444%
FNGT 2003-T1 B	0.086367%
FUNBC 2001-C2 A2	0.093890%
FUNBC 2001-C3 A3	0.092319%
GMACC 2001-C2 A2	0.094090%
JPMCC 2001-CIBC A3	0.139817%
MSDWC 2000-1345 A2	0.143968%
Total Commercial Mortgage Backed Securities	1.571269%

Description	% of Shares Owned
Corporate Bonds - Domestic	
ABBOTT LABORATORIES	0.182009%
ADM	0.154779%
ALABAMA POWER COMPANY	0.089345%
ALBERTA ENERGY	0.160977%
ALCAN INC	0.084754%
ALCAN INC	0.059386%
AMERADA HESS	0.077250%
AMGEN INC	0.067976%
ARIZONA PUBLIC SERVICE	0.141586%
BANK OF AMERICA	0.179285%
BARRICK GOLD FINANCE	0.085368%
BB&T CORPORATION	0.084543%
BHP BILLITON FINANCE	0.089816%
BOEING CO	0.115797%
BOSTON GAS CO MTN	0.101462%
BOTTLING GROUP	0.089058%
BP CAPITAL MARKETS AMERICA	0.039907%
BRITISH COLUMBIA PROV	0.043235%
BURLINGTON NORTH	0.068680%
BURLINGTON NORTH	0.137360%
BURLINGTON NORTH SANTA F	0.087404%
BURLINGTON RES FIN CO	0.102388%
CANADIAN NATL RAILWAY	0.051461%
CANADIAN NATL RAILWAY	0.044352%
CANADIAN NATL RAILWAY	0.045067%
CANADIAN NATL RESOURCES	0.089195%
CANADIAN NATL RESOURCES	0.084959%
CATERPILLAR INC	0.150740%
CELULOSA ARAUCO	0.097364%
CENTERPOINT ENERGY	0.090594%
CITIGROUP INC	0.176392%
COCA COLA	0.136177%
COMMONWEALTH BANK OF AUSTRALIA	0.041531%
CONOCOPHIL AU	0.045118%
CONSOLIDATED EDISON	0.091075%
CONSOLIDATED EDISON	0.084948%
CSX CORP	0.130854%
DEER PARK REFINING LP 144A	0.005642%
DEERE & CO	0.094908%
DEVON ENERGY	0.159507%
DIAGEO CAPITAL PLC	0.170243%
DOMINION RESOURCES INC	0.044793%
EKSPORTFINANS A/S	0.091164%
EKSPORTFINANS A/S	0.091164%
EMPRESA NACIONAL DE ELECTRIC	0.050786%
ENBRIDGE INC	0.076458%
ENTERPRISE PRODS OPER LP	0.062127%
EUROPEAN INVESTMENT BANK	0.178219%
EXELON CORP	0.168145%
FLORIDA POWER & LIGHT	0.085741%
GENENTECH INC	0.097204%
GOLDMAN SACHS	0.047378%
GOLDMAN SACHS	0.087382%
HSBC BANK USA	0.086621%
HUTCHISON WHAMPOA INTL	0.149899%
HYDRO-QUEBEC	0.236310%
HYDRO-QUEBEC	0.055866%
IBM CORP	0.123824%
INTER AMERN DEV BK	0.100523%
INTER-AMERICAN DEVEL BK	0.090290%
INVERSIONES CMPC SA	0.086285%
J.P. MORGAN CHASE	0.129400%
JOHNSON & JOHNSON	0.040495%
KEYSPAN CORP	0.059937%
LAFARGE SA	0.143455%

Description	% of Shares Owned
LEHMAN BROTHERS HOLDINGS	0.088196%
LEHMAN BROTHERS HOLDINGS	0.125170%
LOCKHEED MARTIN CORP	0.181649%
MANITOBA (PROVINCE OF)	0.133791%
MANITOBA (PROVINCE OF)	0.087385%
MIDAMERICAN ENERGY CO	0.173302%
MORGAN STANLEY	0.050247%
NATIONAL AUSTRALIA BANK	0.160891%
NCP	0.117382%
NEXEN INC	0.081871%
NORFOLK SOUTHERN CORP	0.080018%
NORFOLK SOUTHERN CORP	0.123969%
NORSK HYDRO A/S	0.101863%
NORTHERN STATE POWER CO	0.133246%
ONTARIO HYDRO CDA	0.030073%
PACIFIC GAS & ELECTRIC	0.132218%
PACIFICORP	0.080089%
PACIFICORP	0.049582%
PEMEX MASTER TRUST	0.033516%
PEMEX MASTER TRUST	0.123066%
PEPSIAMERICAS INC	0.082330%
PETRO-CANADA	0.082231%
PETRO-CANADA	0.084002%
PLACER DOME INC	0.020102%
PRAXAIR INC	0.088531%
PROCTER & GAMBLE CO	0.133327%
PROCTER & GAMBLE CO	0.085838%
PROVINCE OF NEW BRUNSWIC	0.089214%
PUGET ENERGY INC	0.079951%
QUEBEC PROVINCE	0.026193%
RAS LAFFAN LNG II	0.128089%
ROYAL BANK OF CANADA	0.176403%
ROYAL BANK OF SCOTLAND	0.087137%
SANTAN	0.096665%
SANTANDER ISSUANCES	0.091033%
SIEMENS FINANCIERINGSMAT	0.178925%
SOC QUIMICA Y MINERADE	0.090488%
SOUTHERN CAL EDISON	0.043650%
SOUTHERN CAL EDISON	0.098753%
SOUTHWESTERN ELEC POWER	0.123515%
SUNCOR ENERGY INC	0.043015%
SUNTRUST BANKS INC	0.087064%
SWEDISH EXPORT CREDIT	0.090339%
TALISMAN ENERGY INC	0.085390%
TALISMAN ENERGY INC	0.064337%
TECK COMINCO LIMITED	0.168281%
TRANS CANADA	0.041822%
TRANS-CANADA PL	0.082930%
TTX CO	0.085427%
UNILEVER CAPITAL	0.103518%
UNION PACIFIC	0.086258%
UNION PACIFIC CO	0.092379%
UNION PACIFIC RESOURCES	0.169724%
UNITED TECHNOLOGIES CORP	0.085959%
VALE OVERSEAS LIMITED	0.137031%
VALERO ENERGY	0.190824%
WELLS FARGO BANK NA	0.178439%
WOODSIDE PETROLEUM	0.087792%
WPD HOLDINGS UK	0.085076%
Total Corporate Bonds - Domestic	12.355459%
US Government Treasuries	
U.S. TREASURY BOND	0.192750%
U.S. TREASURY BOND	0.550605%
U.S. TREASURY BOND	0.354824%
U.S. TREASURY BOND	0.262098%

Description	% of Shares Owned
U.S. TREASURY BOND	0.171794%
Total US Government Treasuries	1.532071%
US Government Agencies	
RESOLUTION FDG CORP	0.613995%
RESOLUTION FDG CORP	0.126206%
TENNESSEE VALLEY AUTHORITY	0.147331%
Total US Government Agencies	0.887532%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.540372%
U.S. TREASURY INFLATION INDEX	0.600920%
Total Treasury Inflation Protected Securities	1.141292%
Commingled Index Funds-Domestic	
US EQUITY MARKET FUND B	2.206978%
Total Commingled Index Funds-Domestic	2.206978%
Commingled Index Funds-Foreign	
MSCI EAFE INDEX SL CTF	0.410853%
Total Commingled Index Funds-Foreign	0.410853%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.496147%
Total Money Market Funds	0.496147%
Total Accident Reserve	24.228310%
Supplemental Pension	
Collateralized Mortgage Obligation	
FHR 2583ND	0.002109%
FNR 1988-13 C	0.000494%
Total Collateralized Mortgage Obligation	0.002603%
Corporate Bonds - Domestic	
3M COMPANY	0.009071%
ABBOTT LABORATORIES	0.009110%
BAKER HUGHES INC	0.009192%
BANK OF NEW YORK	0.009084%
BERKSHIRE HATHAWAY FINANCE COR	0.009103%
BHP BILLITON FINANCE	0.008982%
BP CAPITAL MARKETS PLC	0.008991%
CADBURY SCHWEPES	0.008938%
CHEVRON TEXACO CAP. CO.	0.009073%
CREDIT SUISSE FB USA INC	0.008957%
DIAGEO CAPITAL PLC	0.008913%
DOW JONES & CO INC	0.009017%
ELI LILLY & CO	0.008967%
EXPORT DEVELOPMENT CANAD	0.008994%
GENENTECH INC	0.008837%
GENERAL ELEC CAP CORP	0.008879%
HBOS TREASURY SERVICES	0.008944%
HEWLETT-PACKARD CO	0.008993%
IBM CORP	0.009034%
INTER-AMERICAN DEVEL BK	0.009029%
JOHN DEERE CAPITAL CORP	0.009144%
KOREA DEVELOPMENT BANK	0.008878%
KREDIT WIEDERAUFBAU	0.009008%
LAFARGE SA	0.009234%
LEHMAN BROTHERS HOLDINGS	0.008941%
MANITOBA (PROVINCE OF)	0.008919%
MARSHALL & ILSLEY BANK	0.009024%
NATIONAL AUSTRALIA BANK	0.009090%
NATIONAL CITY BANK	0.008875%
PECO ENERGY	0.008976%

Description	% of Shares Owned
ROYAL BK CANADA	0.009141%
SCOTTISH POWER PLC	0.008961%
SIEMENS FINANCIERINGSMAT	0.009078%
SOUTHERN COMPANY	0.009025%
SWEDISH EXPORT CREDIT	0.009034%
UNITED TECHNOLOGIES CORP	0.008863%
Total Corporate Bonds - Domestic	0.324300%
US Government Treasuries	
U.S. TREASURY NOTE	0.090744%
U.S. TREASURY NOTE	0.105545%
U.S. TREASURY NOTE	0.063641%
Total US Government Treasuries	0.259930%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.343535%
Total Money Market Funds	0.343535%
Total Supplemental Pension	0.930368%

Description	% of Shares Owned
Agricultural College Permanent Fund	
Collateralized Mortgage Obligations	
FANNIE MAE	0.191460%
FHLM PC 1055-H	0.008183%
FHLMC 1992 1452 PL	0.017955%
FHR 2538CB	0.190176%
FHR 2561EC	0.188370%
FHR 2564EK	0.188386%
FHR 2567 OG	0.190588%
FHR 2567JK	0.188285%
FHR 2591Q0	0.181885%
FHR 2609UB	0.180965%
FHR 2611KH	0.187518%
FHR 2770 VN	0.202803%
FHR 2780 BC	0.083093%
FNMA	0.158303%
FNMA 2003-88TH	0.185035%
FNMA FHR 2003-70 BH	0.181386%
FNMA FNR 2003-16 PD	0.191980%
FNMA FNR 2003-17HC	0.187374%
FNMA FNR 2003-43ED	0.205874%
FNMA FNR 2003-83 TJ	0.185032%
FNR 2003-2CB	0.188566%
FNR 2003-9DB	0.187150%
FREDDIE MAC	0.125410%
FREDDIE MAC	0.179306%
FREDDIE MAC	0.184893%
FREDDIE MAC	0.184707%
FREDDIE MAC	0.193495%
FREDDIE MAC	0.133743%
GNMA	0.137288%
GNR 2003-77 TH	0.191624%
WAMMS 2002-MS1 1A4	0.017792%
WAMMS 2003-MS5 1A1	0.048260%
WFMB 2003-13 A7	0.183344%
Total Collateralized Mortgage Obligations	5.250229%
Pass Throughs	
FGE 92425	0.051954%
FHLMC PC 16-0079	0.000155%
FHLMC PC 17-0141	0.000260%
FHLMC PC 17-0147	0.000099%
FHLMC PC 17-0186	0.000204%
FHLMC PC 17-0217	0.000343%
FHLMC PC 17-0222	0.000134%
FHLMC SWAP 29-0303	0.000018%
FNMA PL 307056	0.015530%
GNMA GP 90132	0.000625%
Total Pass Throughs	0.069322%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.191887%
CITIGROUP COMMERCIAL MORTGAGE	0.141282%
CITIGROUP COMMERCIAL MORTGAGE	0.137132%
CITIGROUP/DEUTSCHE BANK COMMER	0.135951%
MERRILL LYNCH/COUNTRYWIDE COMM	0.136405%
MORGAN STANLEY CAPITAL I	0.138345%
Total Commercial Mortgage Backed Securities	0.881001%
Corporate Bonds - Domestic	
AFRICAN DEVELOPMENT BANK	0.137083%
ANHEUSER BUSCH COS	0.125479%
APACHE CORP	0.138638%
APPALACHIAN POWER CO	0.133064%
BANK OF NEW YORK	0.195329%

Description	% of Shares Owned
BHP BILLITON FINANCE	0.136052%
BP CAPITAL MARKETS PLC	0.139995%
BRITISH COLUMBIA PROV	0.134636%
BURLINGTN NORTH SANTA FE	0.132277%
CANADIAN NATL RAILWAY	0.138115%
CANADIAN NATL RESOURCES	0.132284%
CHEVRON TEXACO CAP. CO.	0.195096%
CONS EDISON CO OF NY	0.125017%
COSTCO COMPANIES	0.140417%
CREDIT SUISSE FB USA INC	0.139470%
DIAGEO PLC	0.140882%
DOMINION RESOURCES INC	0.140797%
ELI LILLY & CO	0.135499%
ENBRIDGE INC	0.132275%
EUROPEAN INVESTMENT BANK	0.137660%
GENENTECH INC	0.137592%
GENERAL ELECTRIC CAP CORP	0.139816%
GOLDMAN SACHS	0.138397%
HBOS TREASURY SERVICES	0.139259%
HEWLETT-PACKARD CO	0.140030%
IBM CORP	0.191238%
IDAHO POWER CORP	0.124921%
IFFIM	0.140748%
INTER-AMERICAN DEVEL BK	0.138948%
INTL BK RECON & DEV	0.192382%
INTL FINANCE CORP	0.138866%
INTL NEDERLAND BK NV	0.135990%
KINGDOM OF SPAIN	0.136447%
KOREA DEVELOPMENT BANK	0.138230%
KREDIT WIEDERAUFBAU	0.140259%
LEHMAN BROTHERS HOLDINGS	0.139211%
MANITOBA (PROVINCE OF)	0.138878%
MARSHALL & ILSLEY BANK	0.138794%
NATIONAL AUSTRALIA BANK	0.139174%
NATIONAL CITY BK OF INDIANA	0.195716%
NORFOLK SOUTHERN CORP	0.124591%
NORTHERN TRUST CO.	0.134338%
NOVA SCOTIA PROVINCE	0.137222%
ONTARIO PROVINCE	0.193995%
PACIFICORP	0.124702%
PECO ENERGY	0.139759%
PEPSICO INC	0.139727%
PROCTOR & GAMBLE	0.141522%
QUEBEC PROVINCE CDA	0.195263%
ROYAL BANK OF SCOTLAND	0.187362%
ROYAL BK CANADA	0.142328%
SWEDISH EXPORT CREDIT	0.140661%
TEMASEK FINANCIAL I LTD	0.130635%
UNITED TECHNOLOGIES CORP	0.133841%
XTO ENERGY INC	0.132971%
Total Corporate Bonds - Domestic	7.953877%
US Government Treasuries	
U.S. TREASURY BOND	0.394715%
U.S. TREASURY BOND	0.394636%
U.S. TREASURY BOND	0.185756%
U.S. TREASURY BOND	0.177428%
U.S. TREASURY BOND	0.197943%
U.S. TREASURY BOND	0.195511%
U.S. TREASURY BOND	0.172123%
U.S. TREASURY BOND	0.189051%
U.S. TREASURY NOTE	0.196733%
U.S. TREASURY NOTE	0.383302%
U.S. TREASURY BOND	0.390605%
U.S. TREASURY BOND	0.196864%
U.S. TREASURY BOND	0.254752%

Description	% of Shares Owned
Total US Government Treasuries	3.329419%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.206116%
U.S. TREASURY INFLATION INDEX	0.405734%
U.S. TREASURY INFLATION INDEX	0.196993%
Total Treasury Inflation Protected Securities	0.808843%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	2.959934%
Total Money Market Funds	2.959934%
Total Agricultural College Prm	21.252625%
Millersylvania Park Permanent	
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.000695%
Total Money Market Funds	0.000695%
Total Millersylvania Park Permanent	0.000695%
Normal School Permanent	
Collateralized Mortgage Obligations	
FANNIE MAE	0.277287%
FHLMC 1994 1429 G	0.002339%
FHR 2538CB	0.272148%
FHR 2561EC	0.269563%
FHR 2564EK	0.269587%
FHR 2567 OG	0.276025%
FHR 2567JK	0.269442%
FHR 2591Q0	0.260283%
FHR 2609UB	0.258968%
FHR 2611KH	0.268345%
FHR 2629AD	0.257964%
FHR 2770 VN	0.291529%
FHR 2780 BC	0.120341%
FNMA	0.229266%
FNMA 2003-88TH	0.264791%
FNMA FHR 2003-70 BH	0.262697%
FNMA FNR 2003-16 PD	0.278040%
FNMA FNR 2003-17HC	0.268138%
FNMA FNR 2003-43ED	0.294704%
FNMA FNR 2003-83 TJ	0.267977%
FNR 2003-2CB	0.269844%
FNR 2003-9DB	0.267818%
FREDDIE MAC	0.250820%
FREDDIE MAC	0.259685%
FREDDIE MAC	0.267776%
FREDDIE MAC	0.267506%
FREDDIE MAC	0.280234%
FREDDIE MAC	0.191061%
GNMA	0.196126%
GNR 2003-77 TH	0.277525%
WAMMS 2002-MS1 1A4	0.025461%
WAMMS 2003-MS5 1A1	0.069061%
WFMB 2003-13 A7	0.265533%
Total Collateralized Mortgage Obligations	7.847885%
Pass Throughs	
FGE 92425	0.073602%
FHLMC PC 16-0079	0.000311%
FHLMC PC 17-0029	0.000145%
FHLMC PC 17-0147	0.000099%
FHLMC PC 17-0217	0.000681%

Description	% of Shares Owned
FHLMC SWAP 29-9021	0.003985%
FNMA PL 307056	0.040379%
GNMA SF 27559	0.003127%
GNMA SF 27772	0.000549%
GNMA SF 29026	0.000536%
Total Pass Throughs	0.123412%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.274596%
CITIGROUP COMMERCIAL MORTGAGE	0.201831%
CITIGROUP COMMERCIAL MORTGAGE	0.195902%
CITIGROUP/DEUTSCHE BANK COMMER	0.194215%
MERRILL LYNCH/COUNTRYWIDE COMM	0.194864%
MORGAN STANLEY CAPITAL I	0.197636%
Total Commercial Mortgage Backed Securities	1.259046%
Corporate Bonds - Domestic	
AFRICAN DEVELOPMENT BANK	0.195832%
ANHEUSER BUSCH COS	0.179255%
APACHE CORP	0.198054%
APPALACHIAN POWER CO	0.190091%
BANK OF NEW YORK	0.279522%
BHP BILLITON FINANCE	0.194360%
BP CAPITAL MARKETS PLC	0.199993%
BRITISH COLUMBIA PROV	0.192338%
BURLINGTN NORTH SANTA FE	0.188968%
CANADIAN NATL RAILWAY	0.197307%
CANADIAN NATL RESOURCES	0.188977%
CHEVRON TEXACO CAP. CO.	0.279189%
CONS EDISON CO OF NY	0.178595%
COSTCO COMPANIES	0.200596%
CREDIT SUISSE FB USA INC	0.199243%
DIAGEO PLC	0.201259%
DOMINION RESOURCES INC	0.201138%
ELI LILLY & CO	0.193569%
ENBRIDGE INC	0.188965%
EUROPEAN INVESTMENT BANK	0.196657%
GENENTECH INC	0.196559%
GENERAL ELECTRIC CAP CORP	0.199737%
GOLDMAN SACHS	0.197710%
HBOS TREASURY SERVICES	0.198942%
HEWLETT-PACKARD CO	0.200043%
IBM CORP	0.273668%
IDAHO POWER CORP	0.178459%
IFFIM	0.201069%
INTER-AMERICAN DEVEL BK	0.198497%
INTL BK RECON & DEV	0.275306%
INTL FINANCE CORP	0.198379%
INTL NEDERLAND BK NV	0.194272%
KINGDOM OF SPAIN	0.194924%
KOREA DEVELOPMENT BANK	0.197472%
KREDIT WIEDERAUFBAU	0.200370%
LEHMAN BROTHERS HOLDINGS	0.198872%
MANITOBA (PROVINCE OF)	0.198397%
MARSHALL & ILSLEY BANK	0.198277%
NATIONAL AUSTRALIA BANK	0.198820%
NATIONAL CITY BK OF INDIANA	0.280077%
NORFOLK SOUTHERN CORP	0.177987%
NORTHERN TRUST CO.	0.191911%
NOVA SCOTIA PROVINCE	0.196032%
ONTARIO PROVINCE	0.277614%
PACIFICORP	0.178146%
PECO ENERGY	0.199655%
PEPSICO INC	0.199610%
PROCTOR & GAMBLE	0.202174%
QUEBEC PROVINCE CDA	0.279428%

Description	% of Shares Owned
ROYAL BANK OF SCOTLAND	0.268122%
ROYAL BK CANADA	0.203326%
SWEDISH EXPORT CREDIT	0.200944%
TEMASEK FINANCIAL I LTD	0.186621%
UNITED TECHNOLOGIES CORP	0.191201%
XTO ENERGY INC	0.189958%
Total Corporate Bonds - Domestic	11.366491%
US Government Treasuries	
U.S. TREASURY BOND	0.571656%
U.S. TREASURY BOND	0.285771%
U.S. TREASURY NOTE	0.269026%
U.S. TREASURY BOND	0.256965%
U.S. TREASURY BOND	0.283263%
U.S. TREASURY BOND	0.279783%
U.S. TREASURY BOND	0.270538%
U.S. TREASURY NOTE	0.281532%
U.S. TREASURY NOTE	0.555126%
U.S. TREASURY NOTE	0.325504%
U.S. TREASURY NOTE	0.285113%
U.S. TREASURY BOND	0.267490%
Total US Government Treasuries	3.931768%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.294959%
U.S. TREASURY INFLATION INDEX	0.587615%
U.S. TREASURY INFLATION INDEX	0.285300%
Total Treasury Inflation Protected Securities	1.167873%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	2.792566%
Total Money Market Funds	2.792566%
Total Normal School Permanent	28.489041%
Permanent Common School	
Asset Backed Securities	
CITRV 1998-A A5	0.024743%
Total Asset backed Securities	0.024743%
Collateralized Mortgage Obligations	
FANNIE MAE	0.211266%
FHR 2538CB	0.213128%
FHR 2561EC	0.211104%
FHR 2564EK	0.211122%
FHR 2567 OG	0.210304%
FHR 2567JK	0.211009%
FHR 2591Q0	0.203836%
FHR 2609UB	0.202806%
FHR 2611KH	0.210150%
FHR 2629AD	0.202686%
FHR 2770 VN	0.228153%
FHR 2780 BC	0.091689%
FNMA	0.174679%
FNMA 2003-88TH	0.207367%
FNMA FHR 2003-70 BH	0.200150%
FNMA FNR 2003-16 PD	0.211840%
FNMA FNR 2003-17HC	0.209988%
FNMA FNR 2003-43ED	0.230743%
FNMA FNR 2003-83 TJ	0.204173%
FNMA REMIC 1991-100 CL M	0.007888%
FNR 2003-2CB	0.211324%
FNR 2003-9DB	0.209737%
FREDDIE MAC	0.144221%
FREDDIE MAC	0.197855%

Description	% of Shares Owned
FREDDIE MAC	0.204020%
FREDDIE MAC	0.203814%
FREDDIE MAC	0.213511%
FREDDIE MAC	0.146480%
GNMA	0.150363%
GNR 2003-77 TH	0.211448%
WAMMS 2002-MS1 1A4	0.019940%
WAMMS 2003-MS5 1A1	0.054084%
WFMS 2003-13 A7	0.202311%
Total Collateralized Mortgage Obligations	6.023190%
Pass Throughs	
FGE 92425	0.057926%
FHLMC PC 16-0040	0.000037%
FHLMC PC 16-0079	0.000311%
FHLMC PC 17-0147	0.000128%
FNMA PL 307056	0.007454%
FNMA PL 311991	0.025816%
FNMA PL 311994	0.003763%
FNMA PL 330130	0.004887%
Total Pass Throughs	0.100323%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.215045%
CITIGROUP COMMERCIAL MORTGAGE	0.154737%
CITIGROUP COMMERCIAL MORTGAGE	0.150192%
CITIGROUP/DEUTSCHE BANK COMMER	0.148898%
MERRILL LYNCH/COUNTRYWIDE COMM	0.149396%
MORGAN STANLEY CAPITAL I	0.151521%
Total Commercial Mortgage Backed Securities	0.969790%
Corporate Bonds - Domestic	
AFRICAN DEVELOPMENT BANK	0.150138%
ANHEUSER BUSCH COS	0.137429%
APACHE CORP	0.151841%
APPALACHIAN POWER CO	0.145737%
BANK OF NEW YORK	0.218903%
BHP BILLITON FINANCE	0.149009%
BP CAPITAL MARKETS PLC	0.153328%
BRITISH COLUMBIA PROV	0.147459%
BURLINGTN NORTH SANTA FE	0.144875%
CANADIAN NATL RAILWAY	0.151269%
CANADIAN NATL RESOURCES	0.144883%
CHEVRON TEXACO CAP. CO.	0.218642%
CONS EDISON CO OF NY	0.136923%
COSTCO COMPANIES	0.153790%
CREDIT SUISSE FB USA INC	0.152753%
DIAGEO PLC	0.154299%
DOMINION RESOURCES INC	0.154206%
ELI LILLY & CO	0.148403%
ENBRIDGE INC	0.144873%
EUROPEAN INVESTMENT BANK	0.150770%
GENENTECH INC	0.150696%
GENERAL ELECTRIC CAP CORP	0.153132%
GOLDMAN SACHS	0.151577%
HBOS TREASURY SERVICES	0.152522%
HEWLETT-PACKARD CO	0.153367%
IBM CORP	0.214318%
IDAHO POWER CORP	0.136818%
IFFIM	0.154153%
INTER-AMERICAN DEVEL BK	0.152181%
INTL BK RECON & DEV	0.215601%
INTL FINANCE CORP	0.152091%
INTL NEDERLAND BK NV	0.148942%
KINGDOM OF SPAIN	0.149442%
KOREA DEVELOPMENT BANK	0.151395%

Description	% of Shares Owned
KREDIT WIEDERAUFBAU	0.153617%
LEHMAN BROTHERS HOLDINGS	0.152469%
MANITOBA (PROVINCE OF)	0.152105%
MARSHALL & ILSLEY BANK	0.152012%
NATIONAL AUSTRALIA BANK	0.152429%
NATIONAL CITY BK OF INDIANA	0.219337%
NORFOLK SOUTHERN CORP	0.136457%
NORTHERN TRUST CO.	0.147132%
NOVA SCOTIA PROVINCE	0.150291%
ONTARIO PROVINCE	0.217408%
PACIFICORP	0.136579%
PECO ENERGY	0.153069%
PEPSICO INC	0.153034%
PROCTOR & GAMBLE	0.155000%
QUEBEC PROVINCE CDA	0.218829%
ROYAL BANK OF SCOTLAND	0.209975%
ROYAL BK CANADA	0.155883%
SWEDISH EXPORT CREDIT	0.154057%
TEMASEK FINANCIAL I LTD	0.143076%
UNITED TECHNOLOGIES CORP	0.146588%
XTO ENERGY INC	0.145635%
Total Corporate Bonds - Domestic	8.750747%
US Government Treasuries	
U.S. TREASURY BOND	0.435547%
U.S. TREASURY BOND	0.217730%
U.S. TREASURY BOND	0.204972%
U.S. TREASURY BOND	0.195783%
U.S. TREASURY BOND	0.221832%
U.S. TREASURY BOND	0.152690%
U.S. TREASURY BOND	0.211867%
U.S. TREASURY NOTE	0.220477%
U.S. TREASURY NOTE	0.422953%
U.S. TREASURY NOTE	0.217229%
U.S. TREASURY NOTE	0.284987%
Total US Government Treasuries	2.786069%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.230992%
U.S. TREASURY INFLATION INDEX	0.447706%
U.S. TREASURY INFLATION INDEX	0.217371%
Total Treasury Inflation Protected Securities	0.896070%
Commingled Index Funds-Domesti	
US EQUITY MARKET FUND B	1.598477%
Total Commingled Index Funds-Domesti	1.598477%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	1.730301%
Total Money Market Funds	1.730301%
Total Permanent Common School	22.879710%
Scientific Permanent	
Collateralized Mortgage Obligations	
FANNIE MAE	0.211266%
FHLMC 1992 1452 PL	0.031421%
FHR 2538CB	0.209849%
FHR 2561EC	0.207856%
FHR 2564EK	0.207874%
FHR 2567 OG	0.210304%
FHR 2567JK	0.207763%
FHR 2591Q0	0.200700%
FHR 2609UB	0.199686%
FHR 2611KH	0.206917%

Description	% of Shares Owned
FHR 2770 VN	0.228153%
FHR 2780 BC	0.091689%
FNMA	0.174679%
FNMA	0.259301%
FNMA 2003-88TH	0.204177%
FNMA FHR 2003-70 BH	0.200150%
FNMA FNR 2003-16 PD	0.211840%
FNMA FNR 2003-17HC	0.206757%
FNMA FNR 2003-43ED	0.227282%
FNMA FNR 2003-83 TJ	0.204173%
FNR 2003-2CB	0.208073%
FNR 2003-9DB	0.206510%
FREDDIE MAC	0.144221%
FREDDIE MAC	0.197855%
FREDDIE MAC	0.204020%
FREDDIE MAC	0.203814%
FREDDIE MAC	0.213511%
FREDDIE MAC	0.143296%
GNMA	0.147094%
GNR 2003-77 TH	0.211448%
WAMMS 2002-MS1 1A4	0.019633%
WAMMS 2003-MS5 1A1	0.053252%
WFMB 2003-13 A7	0.202311%
Total Collateralized Mortgage Obligations	6.056876%
Pass Throughs	
FGE 92425	0.057150%
FHLMC PC 17-0141	0.000455%
FHLMC PC 17-0147	0.000026%
FHLMC PC 17-0217	0.000643%
FNMA PL 311991	0.003678%
FNMA PL 311994	0.002023%
Total Pass Throughs	0.063973%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.211737%
CITIGROUP COMMERCIAL MORTGAGE	0.151373%
CITIGROUP COMMERCIAL MORTGAGE	0.146927%
CITIGROUP/DEUTSCHE BANK COMMER	0.145661%
MERRILL LYNCH/COUNTRYWIDE COMM	0.146148%
MORGAN STANLEY CAPITAL I	0.148227%
Total Commercial Mortgage Backed Securities	0.950074%
Corporate Bonds - Domestic	
AFRICAN DEVELOPMENT BANK	0.146874%
ANHEUSER BUSCH COS	0.134441%
APACHE CORP	0.148540%
APPALACHIAN POWER CO	0.142569%
BANK OF NEW YORK	0.215535%
BHP BILLITON FINANCE	0.145770%
BP CAPITAL MARKETS PLC	0.149995%
BRITISH COLUMBIA PROV	0.144253%
BURLINGTN NORTH SANTA FE	0.141726%
CANADIAN NATL RAILWAY	0.147980%
CANADIAN NATL RESOURCES	0.141733%
CHEVRON TEXACO CAP. CO.	0.215279%
CONS EDISON CO OF NY	0.133947%
COSTCO COMPANIES	0.150447%
CREDIT SUISSE FB USA INC	0.149432%
DIAGEO PLC	0.150944%
DOMINION RESOURCES INC	0.150854%
ELI LILLY & CO	0.145177%
ENBRIDGE INC	0.141724%
EUROPEAN INVESTMENT BANK	0.147493%
GENENTECH INC	0.147420%
GENERAL ELECTRIC CAP CORP	0.149803%

Description	% of Shares Owned
GOLDMAN SACHS	0.148282%
HBOS TREASURY SERVICES	0.149206%
HEWLETT-PACKARD CO	0.150032%
IBM CORP	0.211021%
IDAHO POWER CORP	0.133844%
IFFIM	0.150802%
INTER-AMERICAN DEVEL BK	0.148873%
INTL BK RECON & DEV	0.212284%
INTL FINANCE CORP	0.148785%
INTL NEDERLAND BK NV	0.145704%
KINGDOM OF SPAIN	0.146193%
KOREA DEVELOPMENT BANK	0.148104%
KREDIT WIEDERAUFBAU	0.150278%
LEHMAN BROTHERS HOLDINGS	0.149154%
MANITOBA (PROVINCE OF)	0.148798%
MARSHALL & ILSLEY BANK	0.148708%
NATIONAL AUSTRALIA BANK	0.149115%
NATIONAL CITY BK OF INDIANA	0.215963%
NORFOLK SOUTHERN CORP	0.133491%
NORTHERN TRUST CO.	0.143933%
NOVA SCOTIA PROVINCE	0.147024%
ONTARIO PROVINCE	0.214064%
PACIFICORP	0.133610%
PECO ENERGY	0.149742%
PEPSICO INC	0.149708%
PROCTOR & GAMBLE	0.151631%
QUEBEC PROVINCE CDA	0.215462%
ROYAL BANK OF SCOTLAND	0.206745%
ROYAL BK CANADA	0.152495%
SWEDISH EXPORT CREDIT	0.150708%
TEMASEK FINANCIAL I LTD	0.139966%
UNITED TECHNOLOGIES CORP	0.143401%
XTO ENERGY INC	0.142469%
Total Corporate Bonds - Domestic	8.571526%
US Government Treasuries	
U.S. TREASURY BOND	0.435547%
U.S. TREASURY BOND	0.408245%
U.S. TREASURY BOND	0.204972%
U.S. TREASURY BOND	0.379329%
U.S. TREASURY BOND	0.218420%
U.S. TREASURY BOND	0.215737%
U.S. TREASURY BOND	0.180451%
U.S. TREASURY BOND	0.208608%
U.S. TREASURY NOTE	0.110161%
U.S. TREASURY NOTE	0.217085%
U.S. TREASURY NOTE	0.422953%
U.S. TREASURY NOTE	0.520807%
U.S. TREASURY NOTE	0.217229%
U.S. TREASURY NOTE	0.013411%
Total US Government Treasuries	3.752956%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.227438%
U.S. TREASURY INFLATION INDEX	0.447706%
U.S. TREASURY INFLATION INDEX	0.217371%
Total Treasury Inflation Protected Securities	0.892516%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	3.396950%
Total Money Market Funds	3.396950%
Total Scientific Permanent	23.684872%
State University Permanent	

Description	% of Shares Owned
Collateralized Mortgage Obligations	
FANNIE MAE	0.033010%
FHLMC 1993 1637 GA	0.001608%
FHR 2538CB	0.032789%
FHR 2561EC	0.032478%
FHR 2564EK	0.032480%
FHR 2567 OG	0.032860%
FHR 2567JK	0.032463%
FHR 2591QO	0.031359%
FHR 2609UB	0.031201%
FHR 2611KH	0.032331%
FHR 2629AD	0.030710%
FHR 2770 VN	0.036378%
FHR 2780 BC	0.014326%
FNMA	0.027294%
FNMA 2003-88TH	0.031903%
FNMA FHR 2003-70 BH	0.031273%
FNMA FNR 2003-16 PD	0.033100%
FNMA FNR 2003-17HC	0.032306%
FNMA FNR 2003-43ED	0.035509%
FNMA FNR 2003-83 TJ	0.031902%
FNR 2003-2CB	0.032511%
FNR 2003-9DB	0.032267%
FREDDIE MAC	0.028970%
FREDDIE MAC	0.030915%
FREDDIE MAC	0.031878%
FREDDIE MAC	0.031846%
FREDDIE MAC	0.033361%
FREDDIE MAC	0.022290%
GNMA	0.022881%
GNR 2003-77 TH	0.033039%
WAMMS 2002-MS1 1A4	0.003068%
WAMMS 2003-MS5 1A1	0.008321%
WFMB 2003-13 A7	0.031611%
Total Collateralized Mortgage Obligations	0.940237%
Pass Throughs	
FGE 92425	0.010391%
FHLMC GIANT SWAP 30-4272	0.000140%
FNMA PL 330130	0.000976%
Total Pass Throughs	0.011507%
Commercial Mortgage Backed Securities	
BACM 2002-2 A3	0.033084%
CITIGROUP COMMERCIAL MORTGAGE	0.023547%
CITIGROUP COMMERCIAL MORTGAGE	0.022855%
CITIGROUP/DEUTSCHE BANK COMMER	0.022658%
MERRILL LYNCH/COUNTRYWIDE COMM	0.022734%
MORGAN STANLEY CAPITAL I	0.023058%
Total Commercial Mortgage Backed Securities	0.147936%
Corporate Bonds - Domestic	
AFRICAN DEVELOPMENT BANK	0.022847%
ANHEUSER BUSCH COS	0.020913%
APACHE CORP	0.023106%
APPALACHIAN POWER CO	0.022177%
BANK OF NEW YORK	0.033677%
BHP BILLITON FINANCE	0.022675%
BP CAPITAL MARKETS PLC	0.023333%
BRITISH COLUMBIA PROV	0.022439%
BURLINGTN NORTH SANTA FE	0.022046%
CANADIAN NATL RAILWAY	0.023019%
CANADIAN NATL RESOURCES	0.022047%
CHEVRON TEXACO CAP. CO.	0.033637%
CONS EDISON CO OF NY	0.020836%
COSTCO COMPANIES	0.023403%

Description	% of Shares Owned
CREDIT SUISSE FB USA INC	0.023245%
DIAGEO PLC	0.023480%
DOMINION RESOURCES INC	0.023466%
ELI LILLY & CO	0.022583%
ENBRIDGE INC	0.022046%
EUROPEAN INVESTMENT BANK	0.022943%
GENENTECH INC	0.022932%
GENERAL ELECTRIC CAP CORP	0.023303%
GOLDMAN SACHS	0.023066%
HBOS TREASURY SERVICES	0.023210%
HEWLETT-PACKARD CO	0.023338%
IBM CORP	0.032972%
IDAHO POWER CORP	0.020820%
IFFIM	0.023458%
INTER-AMERICAN DEVEL BK	0.023158%
INTL BK RECON & DEV	0.033169%
INTL FINANCE CORP	0.023144%
INTL NEDERLAND BK NV	0.022665%
KINGDOM OF SPAIN	0.022741%
KOREA DEVELOPMENT BANK	0.023038%
KREDIT WIEDERAUFBAU	0.023377%
LEHMAN BROTHERS HOLDINGS	0.023202%
MANITOBA (PROVINCE OF)	0.023146%
MARSHALL & ILSLEY BANK	0.023132%
NATIONAL AUSTRALIA BANK	0.023196%
NATIONAL CITY BK OF INDIANA	0.033744%
NORFOLK SOUTHERN CORP	0.020765%
NORTHERN TRUST CO.	0.022390%
NOVA SCOTIA PROVINCE	0.022870%
ONTARIO PROVINCE	0.033447%
PACIFICORP	0.020784%
PECO ENERGY	0.023293%
PEPSICO INC	0.023288%
PROCTOR & GAMBLE	0.023587%
QUEBEC PROVINCE CDA	0.033666%
ROYAL BANK OF SCOTLAND	0.032304%
ROYAL BK CANADA	0.023721%
SWEDISH EXPORT CREDIT	0.023443%
TEMASEK FINANCIAL I LTD	0.021772%
UNITED TECHNOLOGIES CORP	0.022307%
XTO ENERGY INC	0.022162%
Total Corporate Bonds - Domestic	1.334533%
US Government Treasuries	
U.S. TREASURY BOND	0.068054%
U.S. TREASURY BOND	0.054433%
U.S. TREASURY NOTE	0.032027%
U.S. TREASURY BOND	0.091773%
U.S. TREASURY BOND	0.034128%
U.S. TREASURY BOND	0.033709%
U.S. TREASURY BOND	0.032595%
U.S. TREASURY NOTE	0.033919%
U.S. TREASURY NOTE	0.066086%
U.S. TREASURY NOTE	0.065101%
U.S. TREASURY BOND	0.050950%
Total US Government Treasuries	0.562776%
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	0.035537%
U.S. TREASURY INFLATION INDEX	0.069954%
U.S. TREASURY INFLATION INDEX	0.033964%
Total Treasury Inflation Protected Securities	0.139456%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.556611%
Total Money Market Funds	0.556611%

Description	% of Shares Owned
Total State University Perm	3.693057%

Description	% of Shares Owned
Reclamation Revolving	
Municipal Bonds	
CHELAN CO, ENTIAT IRR DISTRI	0.001187%
CHELAN CO, ENTIAT IRR DISTRI	0.001307%
CHELAN CO, ENTIAT IRR DISTRI	0.001294%
CHELAN CO, ENTIAT IRR DISTRI	0.001408%
CHELAN CO, ENTIAT IRR DISTRI	0.001393%
CHELAN CO, ENTIAT IRR DISTRI	0.001431%
CHELAN CO, LOWER SQUILCHUCK	0.002649%
CHELAN CO, LOWER STEMILT IRR	0.001294%
CHELAN CO, LOWER STEMILT IRR	0.001413%
CHELAN CO, LOWER STEMILT IRR	0.001399%
CHELAN CO, LOWER STEMILT IRR	0.001525%
OKANOGAN CO, AENEAS LAKE IRR	0.001586%
OKANOGAN CO, AENEAS LAKE IRR	0.001579%
OKANOGAN CO, AENEAS LAKE IRR	0.001569%
SPOKANE CO, MOAB IRR DISTRIC	0.000872%
SPOKANE CO, MOAB IRR DISTRIC	0.001113%
SPOKANE CO, MOAB IRR DISTRIC	0.000728%
Total Municipal Bonds	0.023746%
Money Market Funds	
BLACKROCK FEDFUND	0.000013%
Total Money Market Funds	0.000013%
Total Reclamation Revolving	0.023760%
 Emergency Reserve Fund	
Money Market Funds	
BLACKROCK FEDFUND	30.046194%
Total Money Market Funds	30.046194%
Total Emergency Reserve Fund	30.046194%
 Game Special Wildlife	
Money Market Funds	
BLACKROCK FEDFUND	1.310833%
Total Money Market Funds	1.310833%
Total Game Special Wildlife	1.310833%
 Pension Stabilization Fund	
Money Market Funds	
BLACKROCK TEMPCASH-FUND	57.521678%
Total Money Market Funds	57.521678%
Total Pension Stabilization Fund	57.521678%
 State Employees' Insurance	
Money Market Funds	
BLACKROCK FEDFUND	11.056085%
Total Money Market Funds	11.056085%
Total State Employees' Insurance	11.056085%
 Radiation Perpetual Maintenance	
Money Market Funds	

Description	% of Shares Owned
BLACKROCK FEDFUND	0.041449%
Total Money Market Funds	0.041449%
Total Radiation Perpetual Maintenance	0.041449%

Description	% of Shares Owned
Advanced College Tuition	
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	1.476438%
U.S. TREASURY INFLATION INDEX	1.231203%
U.S. TREASURY INFLATION INDEX	1.624803%
U.S. TREASURY INFLATION INDEX	1.757098%
U.S. TREASURY INFLATION INDEX	1.211643%
U.S. TREASURY INFLATION INDEX	1.533168%
U.S. TREASURY INFLATION INDEX	1.628466%
U.S. TREASURY INFLATION INDEX	1.383043%
U.S. TREASURY INFLATION INDEX	5.963342%
U.S. TREASURY INFLATION INDEX	1.337901%
U.S. TREASURY INFLATION INDEX	1.581108%
U.S. TREASURY INFLATION INDEX	2.431316%
U.S. TREASURY INFLATION INDEX	2.667745%
U.S. TREASURY INFLATION INDEX	2.482563%
U.S. TREASURY INFLATION INDEX	0.538869%
U.S. TREASURY INFLATION INDEX	1.909917%
U.S. TREASURY INFLATION INDEX	1.972211%
U.S. TREASURY INFLATION INDEX	1.086564%
U.S. TREASURY INFLATION INDEX	1.105112%
U.S. TREASURY INFLATION INDEX	3.060519%
U.S. TREASURY INFLATION INDEX	1.055782%
Total Treasury Inflation Protected Securities	39.038811%
Commingled Index Funds-Domestic	
BGI US MONEY MKT FUND	0.000001%
US EQUITY MARKET FUND B	40.246457%
Total Commingled Index Funds-Domestic	40.246458%
Commingled Index Funds-Foreign	
CANADA MSCI INDEX COMMON TR	1.487000%
MSCI EAFE INDEX SL CTF	18.857937%
Total Commingled Index Funds-Foreign	20.344937%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.369795%
Total Money Market Funds	0.369795%

Description	% of Shares Owned
Developmental Disability Endowment Fund - State	
Treasury Inflation Protected Securities	
U.S. TREASURY INFLATION INDEX	16.182879%
U.S. TREASURY INFLATION INDEX	0.757516%
Total Treasury Inflation Protected Securities	16.940395%
Commingled Index Funds-Domestic	
US EQUITY MARKET FUND B	7.549147%
Total Commingled Index Funds-Domestic	7.549147%
Commingled Balanced Trust	
INTERMEDIATE BOND POOL	10.231966%
Total Commingled Balanced Trust	10.231966%
Money Market Funds	
BLACKROCK TEMPCASH-FUND	12.666322%
Total Money Market Funds	12.666322%
Total Developmental Disability Endowment - State	47.387830%
Developmental Disability Endowment Fund - Private	
Money Market Funds	
BLACKROCK TEMPCASH-FUND	0.065883%
Total Money Market Funds	0.065883%
Mutual Funds	
VANGUARD BALANCED INST FUND	52.546287%
Total Mutual Funds	52.546287%
Total Developmental Disability Endowment Fund - Private	52.612170%