UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

Check here if Amendment [ ]; Amendment Number:

This Amendment (Check only one.): [ ] is a restatement.

* ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Genworth Financial, Inc.

Address: 6620 West Broad Street

Richmond, Virginia 23230

Form 13F File Number: 28-11523

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Patricia Merrill

Title: Senior Counsel

Phone: (804) 662-2711

Signature, Place, and Date of Signing:

/s/ Patricia Merrill

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[Signature]

Richmond, VA

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[City, State]

February 10, 2006

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[Date]

Report Type (Check only one.):

1. 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

* ] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
* ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager: NONE

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:

Form 13F Information Table Entry Total:

Form 13F Information Table Value Total:

1

546 lines

1,649,913

(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No. Form 13F File Number

- --- -----------------------------

01 28-11546

Name

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GE Private Asset Management, Inc.

[Repeat as necessary.]

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |
| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 |
|  |  |  |  |  |  |  |  | VOTING AUTHORITY |
|  | TITLE OF |  | VALUE | SHRS OR SH/ PUT/ INVESTMENT | | | OTHER | ------------------- |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT PRN CALL DISCRETION MANAGERS | | | | SOLE SHARED NONE |
| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| 3COM CORP | COM | 885535104 | 1 | 151 | SH | Sole | 01 | 151 |
| 3M CO | COM | 88579Y101 | 5,036 | 64,978 | SH | Sole | 01 | 64,978 |
| ABBEY NATL PLC | ADR PRF B7.375 | 002920700 | 456 | 17,264 | SH | Sole | 01 | 17,264 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2,211 | 76,584 | SH | Sole | 01 | 76,584 |
| ACCO BRANDS CORP | COM | 00081T108 | 61 | 2,510 | SH | Sole | 01 | 2,510 |
| ACE LTD | ORD | G0070K103 | 4,684 | 87,659 | SH | Sole | 01 | 87,659 |
| ACM MANAGED INCOME FD INC | COM | 000919100 | 3,211 | 914,771 | SH | Sole | 01 | 914,771 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 8,829 | 288,524 | SH | Sole | 01 | 288,524 |
| AEROPOSTALE | COM | 007865108 | 119 | 4,533 | SH | Sole | 01 | 4,533 |
| AES CORP | COM | 00130H105 | 11,447 | 723,135 | SH | Sole | 01 | 723,135 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 2,999 | 50,671 | SH | Sole | 01 | 50,671 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 9,978 | 124,341 | SH | Sole | 01 | 124,341 |
| AFLAC INC | COM | 001055102 | 11,549 | 248,801 | SH | Sole | 01 | 248,801 |
| AGCO CORP | COM | 001084102 | 5,112 | 308,509 | SH | Sole | 01 | 308,509 |
| AGL RES INC | COM | 001204106 | 19 | 540 | SH | Sole | 01 | 540 |
| AIRGAS INC | COM | 009363102 | 2,150 | 65,364 | SH | Sole | 01 | 65,364 |
| ALCAN INC | COM | 013716105 | 3,915 | 95,608 | SH | Sole | 01 | 95,608 |
| ALCATEL | SPONSORED ADR | 013904305 | 3,087 | 248,940 | SH | Sole | 01 | 248,940 |
| ALCOA INC | COM | 013817101 | 1 | 30 | SH | Sole | 01 | 30 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1,786 | 49,491 | SH | Sole | 01 | 49,491 |
| ALLERGAN INC | COM | 018490102 | 3,025 | 28,022 | SH | Sole | 01 | 28,022 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 4,108 | 330,460 | SH | Sole | 01 | 330,460 |
| ALLIANCE WORLD DLR GV FD INC |  |  |  |  |  |  |  |  |
| COM | CEF | 018796102 | 523 | 41,966 | SH | Sole | 01 | 41,966 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 4,451 | 293,975 | SH | Sole | 01 | 293,975 |
| ALLSTATE CORP | COM | 020002101 | 2 | 45 | SH | Sole | 01 | 45 |
| ALTERA CORP | COM | 021441100 | 4,439 | 239,583 | SH | Sole | 01 | 239,583 |
| ALTRIA GROUP INC | COM | 02209S103 | 11,620 | 155,508 | SH | Sole | 01 | 155,508 |
| AMB PROPERTY CORP | COM | 00163T109 | 3,827 | 77,830 | SH | Sole | 01 | 77,830 |
| AMBAC FINL GROUP INC | COM | 023139108 | 5,269 | 68,377 | SH | Sole | 01 | 68,377 |
| AMCOR LTD | ADR NEW | 02341R302 | 2,676 | 123,094 | SH | Sole | 01 | 123,094 |
| AMEREN CORP | COM | 023608102 | 50 | 976 | SH | Sole | 01 | 976 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 428 | 11,807 | SH | Sole | 01 | 11,807 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8,248 | 160,275 | SH | Sole | 01 | 160,275 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 10,883 | 159,504 | SH | Sole | 01 | 159,504 |

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|  | TITLE OF |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | ------------------- | |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | ------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | | |
| AMERIPRISE FINL INC | COM | 03076C106 | 305 | 7,436 | SH | Sole | 01 | 7,436 |  |
| AMGEN INC | COM | 031162100 | 2,772 | 35,150 | SH | Sole | 01 | 35,150 |  |
| ANALOG DEVICES INC | COM | 032654105 | 4,370 | 121,821 | SH | Sole | 01 | 121,821 |  |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 4,388 | 88,958 | SH | Sole | 01 | 88,958 |  |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 6,648 | 154,744 | SH | Sole | 01 | 154,744 |  |
| ANTEON INTL CORP | COM | 03674E108 | 8,277 | 152,295 | SH | Sole | 01 | 152,295 |  |
| AON CORP | COM | 037389103 | 3,530 | 98,185 | SH | Sole | 01 | 98,185 |  |
| APOLLO GROUP INC | CL A | 037604105 | 7,534 | 124,613 | SH | Sole | 01 | 124,613 |  |
| APPLIED MATLS INC | COM | 038222105 | 4,725 | 263,393 | SH | Sole | 01 | 263,393 |  |
| AQUILA INC | COM | 03840P102 | 191 | 53,003 | SH | Sole | 01 | 53,003 |  |
| ARCHSTONE SMITH TR | COM | 039583109 | 5,064 | 120,883 | SH | Sole | 01 | 120,883 |  |
| ARMOR HOLDINGS INC | COM | 042260109 | 2,800 | 65,644 | SH | Sole | 01 | 65,644 |  |
| ASA BERMUDA LIMITED | COM | G3156P103 | 6,833 | 124,206 | SH | Sole | 01 | 124,206 |  |
| ASIA PAC FD INC | COM | 044901106 | 2,900 | 174,610 | SH | Sole | 01 | 174,610 |  |
| ASIA TIGERS FD INC | COM | 04516T105 | 672 | 45,146 | SH | Sole | 01 | 45,146 |  |
| ASTA FDG INC | COM | 046220109 | 1,509 | 55,208 | SH | Sole | 01 | 55,208 |  |
| ASTORIA FINL CORP | COM | 046265104 | 1 | 45 | SH | Sole | 01 | 45 |  |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1,758 | 36,166 | SH | Sole | 01 | 36,166 |  |
| AT&T INC | COM ADDED | 00206R102 | 5,755 | 235,003 | SH | Sole | 01 | 235,003 |  |
| AUTOLIV INC | COM | 052800109 | 2,707 | 59,597 | SH | Sole | 01 | 59,597 |  |
| AVALONBAY CMNTYS INC | COM | 053484101 | 5,295 | 59,331 | SH | Sole | 01 | 59,331 |  |
| AVAYA INC | COM | 053499109 | 0 | 22 | SH | Sole | 01 | 22 |  |
| AVON PRODS INC | COM | 054303102 | 497 | 17,421 | SH | Sole | 01 | 17,421 |  |
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 585 | 44,341 | SH | Sole | 01 | 44,341 |  |
| BANK NEW YORK INC | COM | 064057102 | 1,634 | 51,293 | SH | Sole | 01 | 51,293 |  |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 7,790 | 168,790 | SH | Sole | 01 | 168,790 |  |
| BAXTER INTL INC | COM | 071813109 | 5,820 | 154,578 | SH | Sole | 01 | 154,578 |  |
| BEAZER HOMES USA INC | COM | 07556Q105 | 1,988 | 27,290 | SH | Sole | 01 | 27,290 |  |
| BECTON DICKINSON & CO | COM | 075887109 | 723 | 12,041 | SH | Sole | 01 | 12,041 |  |
| BED BATH & BEYOND INC | COM | 075896100 | 6,487 | 179,448 | SH | Sole | 01 | 179,448 |  |
| BELLSOUTH CORP | COM | 079860102 | 2 | 87 | SH | Sole | 01 | 87 |  |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 5,368 | 160,632 | SH | Sole | 01 | 160,632 |  |
| BIOGEN IDEC INC | COM | 09062X103 | 3,963 | 87,532 | SH | Sole | 01 | 87,532 |  |
| BIOSITE INC | COM | 090945106 | 820 | 14,561 | SH | Sole | 01 | 14,561 |  |
| BLACK HILLS CORP | COM | 092113109 | 1,956 | 56,512 | SH | Sole | 01 | 56,512 |  |
| BLACKROCK CA MUN INCOME TR I | COM | 09249S100 | 16 | 1,158 | SH | Sole | 01 | 1,158 |  |
| BLACKROCK FL MUNICIPAL BOND | COM | 09249K107 | 127 | 8,021 | SH | Sole | 01 | 8,021 |  |
| BLACKROCK FLA MUN 2020 TERM | COM SHS | 09250M109 | 119 | 8,904 | SH | Sole | 01 | 8,904 |  |
| BLACKROCK NY MUN INCOME TR I | COM | 09249R102 | 404 | 30,466 | SH | Sole | 01 | 30,466 |  |
| BLOCK H & R INC | COM | 093671105 | 3,510 | 142,980 | SH | Sole | 01 | 142,980 |  |

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| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 5,675 | 76,550 | SH | Sole | 01 | 76,550 |
| BOYD GAMING CORP | COM | 103304101 | 1,682 | 35,292 | SH | Sole | 01 | 35,292 |
| BP PLC | SPONSORED ADR | 055622104 | 4,189 | 65,236 | SH | Sole | 01 | 65,236 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 714 | 25,597 | SH | Sole | 01 | 25,597 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2,341 | 101,857 | SH | Sole | 01 | 101,857 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 3,999 | 135,927 | SH | Sole | 01 | 135,927 |
| C D W CORP | COM | 12512N105 | 130 | 2,256 | SH | Sole | 01 | 2,256 |
| CAL DIVE INTL INC | COM | 127914109 | 317 | 8,830 | SH | Sole | 01 | 8,830 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 4,139 | 71,453 | SH | Sole | 01 | 71,453 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 6,757 | 161,071 | SH | Sole | 01 | 161,071 |
| CANON INC | ADR | 138006309 | 8,316 | 141,363 | SH | Sole | 01 | 141,363 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,312 | 38,328 | SH | Sole | 01 | 38,328 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 1,190 | 20,213 | SH | Sole | 01 | 20,213 |
| CENDANT CORP | COM | 151313103 | 829 | 48,059 | SH | Sole | 01 | 48,059 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4,176 | 324,947 | SH | Sole | 01 | 324,947 |
| CENTURY ALUM CO | COM | 156431108 | 1,394 | 53,193 | SH | Sole | 01 | 53,193 |
| CENTURYTEL INC | COM | 156700106 | 2,562 | 77,250 | SH | Sole | 01 | 77,250 |
| CHARMING SHOPPES INC | COM | 161133103 | 2,534 | 192,667 | SH | Sole | 01 | 192,667 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 942 | 46,978 | SH | Sole | 01 | 46,978 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 12,514 | 394,404 | SH | Sole | 01 | 394,404 |
| CHEVRON CORP NEW | COM | 166764100 | 1 | 22 | SH | Sole | 01 | 22 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 3,823 | 10,403 | SH | Sole | 01 | 10,403 |
| CHINA LIFE INS CO LTD | SPON ADR REP H 16939P106 | | 142 | 4,027 | SH | Sole | 01 | 4,027 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 144 | 2,911 | SH | Sole | 01 | 2,911 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 2,080 | 56,871 | SH | Sole | 01 | 56,871 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 1,754 | 95,604 | SH | Sole | 01 | 95,604 |
| CIGNA CORP | COM | 125509109 | 8,801 | 78,788 | SH | Sole | 01 | 78,788 |
| CIMAREX ENERGY CO | COM | 171798101 | 2,683 | 62,381 | SH | Sole | 01 | 62,381 |
| CINERGY CORP | COM | 172474108 | 278 | 6,541 | SH | Sole | 01 | 6,541 |
| CISCO SYS INC | COM | 17275R102 | 6,665 | 389,316 | SH | Sole | 01 | 389,316 |
| CITIGROUP INC | COM | 172967101 | 11,793 | 242,996 | SH | Sole | 01 | 242,996 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 5,459 | 173,571 | SH | Sole | 01 | 173,571 |
| CMS ENERGY CORP | COM | 125896100 | 92 | 6,358 | SH | Sole | 01 | 6,358 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 1,568 | 23,066 | SH | Sole | 01 | 23,066 |
| COCA COLA CO | COM | 191216100 | 4,249 | 105,410 | SH | Sole | 01 | 105,410 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L 191241108 | | 2,297 | 85,036 | SH | Sole | 01 | 85,036 |
| COHEN & STEERS REIT & UTIL I | COM | 19247Y108 | 474 | 26,850 | SH | Sole | 01 | 26,850 |
| COLDWATER CREEK INC | COM | 193068103 | 486 | 15,929 | SH | Sole | 01 | 15,929 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,059 | 55,766 | SH | Sole | 01 | 55,766 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 3,140 | 131,810 | SH | Sole | 01 | 131,810 |

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|  | TITLE OF | |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | ------------------- | |
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| - -------------- | ------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | | | |
| COMCAST CORP NEW | CL A |  | 20030N101 | 6,020 | 232,250 | SH | Sole | 01 | 232,250 |  |
| COMMERCE BANCORP INC NJ | COM |  | 200519106 | 99 | 2,878 | SH | Sole | 01 | 2,878 |  |
| COMPANHIA BRASILEIRA DE DIST | SPON ADR PFD | | 20440T201 | 2,919 | 88,710 | SH | Sole | 01 | 88,710 |  |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | | 204412209 | 374 | 9,090 | SH | Sole | 01 | 9,090 |  |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | | 204448104 | 402 | 14,207 | SH | Sole | 01 | 14,207 |  |
| COMPUTER SCIENCES CORP | COM |  | 205363104 | 2,769 | 54,681 | SH | Sole | 01 | 54,681 |  |
| CONOCOPHILLIPS | COM |  | 20825C104 | 2 | 37 | SH | Sole | 01 | 37 |  |
| CONSTELLATION ENERGY GROUP I | COM |  | 210371100 | 1,200 | 20,829 | SH | Sole | 01 | 20,829 |  |
| COOPER CAMERON CORP | COM |  | 216640102 | 2,939 | 70,998 | SH | Sole | 01 | 70,998 |  |
| COSTCO WHSL CORP NEW | COM |  | 22160K105 | 4,810 | 97,232 | SH | Sole | 01 | 97,232 |  |
| COVAD COMMUNICATIONS GROUP I | COM |  | 222814204 | 1 | 1,428 | SH | Sole | 01 | 1,428 |  |
| COVENTRY HEALTH CARE INC | COM |  | 222862104 | 9,178 | 161,122 | SH | Sole | 01 | 161,122 |  |
| CV THERAPEUTICS INC | COM |  | 126667104 | 771 | 31,183 | SH | Sole | 01 | 31,183 |  |
| CVS CORP | COM |  | 126650100 | 5,710 | 216,129 | SH | Sole | 01 | 216,129 |  |
| CYTYC CORP | COM |  | 232946103 | 261 | 9,262 | SH | Sole |  | 9,262 |  |
| DANAHER CORP DEL | COM |  | 235851102 | 5,161 | 92,521 | SH | Sole | 01 | 92,521 |  |
| DEAN FOODS CO NEW | COM |  | 242370104 | 33 | 878 | SH | Sole | 01 | 878 |  |
| DECKERS OUTDOOR CORP | COM |  | 243537107 | 905 | 32,776 | SH | Sole | 01 | 32,776 |  |
| DELL INC | COM |  | 24702R101 | 3,193 | 106,627 | SH | Sole | 01 | 106,627 |  |
| DELUXE CORP | COM |  | 248019101 | 4,908 | 162,845 | SH | Sole | 01 | 162,845 |  |
| DENTSPLY INTL INC NEW | COM |  | 249030107 | 3,386 | 63,060 | SH | Sole | 01 | 63,060 |  |
| DEUTSCHE BANK AG NAMEN | ORD |  | D18190898 | 4,705 | 48,568 | SH | Sole | 01 | 48,568 |  |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | | 251566105 | 3,544 | 213,137 | SH | Sole | 01 | 213,137 |  |
| DEVELOPERS DIVERSIFIED RLTY | COM |  | 251591103 | 4,604 | 97,917 | SH | Sole | 01 | 97,917 |  |
| DIGITAL RIV INC | COM |  | 25388B104 | 348 | 11,686 | SH | Sole | 01 | 11,686 |  |
| DIRECT GEN CORP | COM |  | 25456W204 | 881 | 52,147 | SH | Sole | 01 | 52,147 |  |
| DIRECTV GROUP INC | COM |  | 25459L106 | 4,606 | 326,187 | SH | Sole | 01 | 326,187 |  |
| DISNEY WALT CO | COM DISNEY | | 254687106 | 5,009 | 208,959 | SH | Sole | 01 | 208,959 |  |
| DOMINION RES INC VA NEW | COM |  | 25746U109 | 1,188 | 15,393 | SH | Sole | 01 | 15,393 |  |
| DORAL FINL CORP | COM |  | 25811P100 | 1,595 | 150,501 | SH | Sole | 01 | 150,501 |  |
| DOW CHEM CO | COM |  | 260543103 | 5,386 | 122,906 | SH | Sole | 01 | 122,906 |  |
| DPL INC | COM |  | 233293109 | 188 | 7,215 | SH | Sole | 01 | 7,215 |  |
| DU PONT E I DE NEMOURS & CO | COM |  | 263534109 | 1 | 23 | SH | Sole | 01 | 23 |  |
| DUKE ENERGY CORP | COM |  | 264399106 | 924 | 33,655 | SH | Sole | 01 | 33,655 |  |
| DUN & BRADSTREET CORP DEL NE | COM |  | 26483E100 | 6,457 | 96,437 | SH | Sole | 01 | 96,437 |  |
| DYNEGY INC NEW | CL A |  | 26816Q101 | 9 | 1,784 | SH | Sole | 01 | 1,784 |  |
| E M C CORP MASS | COM |  | 268648102 | 3,607 | 264,814 | SH | Sole | 01 | 264,814 |  |
| E ON AG | SPONSORED ADR | | 268780103 | 5,450 | 157,891 | SH | Sole | 01 | 157,891 |  |
| E TRADE FINANCIAL CORP | COM |  | 269246104 | 7,921 | 379,704 | SH | Sole | 01 | 379,704 |  |
| EAST WEST BANCORP INC | COM |  | 27579R104 | 474 | 12,995 | SH | Sole | 01 | 12,995 |  |

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| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| EASTMAN KODAK CO | COM | 277461109 | 1,648 | 70,426 | SH | Sole | 01 | 70,426 |
| EBAY INC | COM | 278642103 | 10,985 | 254,174 | SH | Sole | 01 | 254,174 |
| EDISON INTL | COM | 281020107 | 1,318 | 30,225 | SH | Sole | 01 | 30,225 |
| EDP ENERGIAS DE PORTUGAL S A | SPONSORED ADR | 268353109 | 156 | 5,065 | SH | Sole | 01 | 5,065 |
| EL PASO ELEC CO | COM NEW | 283677854 | 35 | 1,656 | SH | Sole | 01 | 1,656 |
| EMBRAER- EMPRESA BRASILEIRA D | SP ADR PFD SHS | 29081M102 | 125 | 3,209 | SH | Sole | 01 | 3,209 |
| EMERGING MKTS TELECOMNC FD N | COM | 290890102 | 56 | 4,794 | SH | Sole | 01 | 4,794 |
| EMULEX CORP | COM NEW | 292475209 | 1,059 | 53,531 | SH | Sole | 01 | 53,531 |
| ENEL SOCIETA PER AZIONI | ADR | 29265W108 | 358 | 9,128 | SH | Sole | 01 | 9,128 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 1,264 | 58,007 | SH | Sole | 01 | 58,007 |
| ENTERGY CORP NEW | COM | 29364G103 | 8,883 | 129,399 | SH | Sole | 01 | 129,399 |
| EOG RES INC | COM | 26875P101 | 3 | 40 | SH | Sole | 01 | 40 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 1,088 | 76,973 | SH | Sole | 01 | 76,973 |
| EQUIFAX INC | COM | 294429105 | 7,284 | 191,574 | SH | Sole | 01 | 191,574 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 4,810 | 122,959 | SH | Sole | 01 | 122,959 |
| EURONET WORLDWIDE INC | COM | 298736109 | 1,971 | 70,887 | SH | Sole | 01 | 70,887 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 7,331 | 73,055 | SH | Sole | 01 | 73,055 |
| EVERGREEN MANAGED INCOME FD | COM SHS | 30024Y104 | 3,085 | 195,267 | SH | Sole | 01 | 195,267 |
| EXELON CORP | COM | 30161N101 | 2,183 | 41,074 | SH | Sole | 01 | 41,074 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 5,776 | 85,565 | SH | Sole | 01 | 85,565 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 659 | 7,863 | SH | Sole | 01 | 7,863 |
| EXXON MOBIL CORP | COM | 30231G102 | 17,963 | 319,801 | SH | Sole | 01 | 319,801 |
| FACTSET RESH SYS INC | COM | 303075105 | 495 | 12,031 | SH | Sole | 01 | 12,031 |
| FASTENAL CO | COM | 311900104 | 300 | 7,668 | SH | Sole | 01 | 7,668 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2,562 | 52,488 | SH | Sole | 01 | 52,488 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 2,857 | 47,109 | SH | Sole | 01 | 47,109 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,262 | 33,453 | SH | Sole | 01 | 33,453 |
| FIRST DATA CORP | COM | 319963104 | 4,974 | 115,655 | SH | Sole | 01 | 115,655 |
| FIRSTENERGY CORP | COM | 337932107 | 117 | 2,390 | SH | Sole | 01 | 2,390 |
| FISERV INC | COM | 337738108 | 5,707 | 131,894 | SH | Sole | 01 | 131,894 |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 1,884 | 133,225 | SH | Sole | 01 | 133,225 |
| FORTUNE BRANDS INC | COM | 349631101 | 5,424 | 69,521 | SH | Sole | 01 | 69,521 |
| FPL GROUP INC | COM | 302571104 | 942 | 22,669 | SH | Sole | 01 | 22,669 |
| FREEPORT- MCMORAN COPPER & GO | CL B | 35671D857 | 10,236 | 190,265 | SH | Sole | 01 | 190,265 |
| FREMONT GEN CORP | COM | 357288109 | 1,418 | 61,048 | SH | Sole | 01 | 61,048 |
| GENE LOGIC INC | COM | 368689105 | 0 | 48 | SH | Sole | 01 | 48 |
| GENENTECH INC | COM NEW | 368710406 | 7,092 | 76,666 | SH | Sole | 01 | 76,666 |
| GENERAL ELECTRIC CO | COM | 369604103 | 4 | 109 | SH | Sole | 01 | 109 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 1,018 | 21,654 | SH | Sole | 01 | 21,654 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 419 | 23,171 | SH | Sole | 01 | 23,171 |

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| FORM 13F INFORMATION TABLE | | | |  |  |  |  |  |  |  |
| COLUMN 1 | COLUMN | 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 | |
|  |  |  |  |  |  |  |  |  | VOTING AUTHORITY | |
|  | TITLE OF | |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | ------------------- | |
| NAME OF ISSUER | CLASS |  | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | ------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | | | |
| GENLYTE GROUP INC | COM |  | 372302109 | 7,724 | 144,192 | SH | Sole | 01 | 144,192 |  |
| GENZYME CORP | COM |  | 372917104 | 3,774 | 53,326 | SH | Sole | 01 | 53,326 |  |
| GLOBALSANTAFE CORP | SHS |  | G3930E101 | 3 | 56 | SH | Sole | 01 | 56 |  |
| GOLDEN WEST FINL CORP DEL | COM |  | 381317106 | 4,731 | 71,677 | SH | Sole | 01 | 71,677 |  |
| GOOGLE INC | CL A |  | 38259P508 | 7,958 | 19,183 | SH | Sole | 01 | 19,183 |  |
| GREATER CHINA FD INC | COM |  | 39167B102 | 2,394 | 183,604 | SH | Sole | 01 | 183,604 |  |
| GRIFFON CORP | COM |  | 398433102 | 1,208 | 50,726 | SH | Sole | 01 | 50,726 |  |
| GROUPE CGI INC | CL A SUB VTG | | 39945C109 | 2,855 | 354,183 | SH | Sole | 01 | 354,183 |  |
| GUITAR CTR MGMT INC | COM |  | 402040109 | 81 | 1,610 | SH | Sole | 01 | 1,610 |  |
| HALLIBURTON CO | COM |  | 406216101 | 9,401 | 151,719 | SH | Sole | 01 | 151,719 |  |
| HANCOCK JOHN PATRIOT SELCT D | COM |  | 41013U102 | 1,287 | 106,256 | SH | Sole | 01 | 106,256 |  |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | | 41013W108 | 53 | 2,501 | SH | Sole | 01 | 2,501 |  |
| HANDLEMAN CO DEL | COM |  | 410252100 | 324 | 26,047 | SH | Sole | 01 | 26,047 |  |
| HARLEY DAVIDSON INC | COM |  | 412822108 | 9,178 | 178,247 | SH | Sole | 01 | 178,247 |  |
| HARMAN INTL INDS INC | COM |  | 413086109 | 3,505 | 35,823 | SH | Sole | 01 | 35,823 |  |
| HARTFORD FINL SVCS GROUP INC | COM |  | 416515104 | 4,483 | 52,192 | SH | Sole | 01 | 52,192 |  |
| HEALTH MGMT ASSOC INC NEW | CL A |  | 421933102 | 91 | 4,137 | SH | Sole | 01 | 4,137 |  |
| HEALTHCARE RLTY TR | COM |  | 421946104 | 1,307 | 39,273 | SH | Sole | 01 | 39,273 |  |
| HELEN OF TROY CORP LTD | COM |  | G4388N106 | 976 | 60,563 | SH | Sole | 01 | 60,563 |  |
| HEWLETT PACKARD CO | COM |  | 428236103 | 2,521 | 88,049 | SH | Sole | 01 | 88,049 |  |
| HIGH INCOME OPPORTUNITY FD I | COM |  | 42967Q105 | 502 | 82,765 | SH | Sole | 01 | 82,765 |  |
| HIGHWOODS PPTYS INC | COM |  | 431284108 | 2,437 | 85,673 | SH | Sole | 01 | 85,673 |  |
| HILLENBRAND INDS INC | COM |  | 431573104 | 2,046 | 41,402 | SH | Sole | 01 | 41,402 |  |
| HILTON HOTELS CORP | COM |  | 432848109 | 4,024 | 166,906 | SH | Sole | 01 | 166,906 |  |
| HOME DEPOT INC | COM |  | 437076102 | 7,005 | 173,050 | SH | Sole | 01 | 173,050 |  |
| HONDA MOTOR LTD | AMERN SHS | | 438128308 | 5,207 | 179,751 | SH | Sole | 01 | 179,751 |  |
| HONEYWELL INTL INC | COM |  | 438516106 | 23 | 615 | SH | Sole | 01 | 615 |  |
| HOST MARRIOTT CORP NEW | COM |  | 44107P104 | 3,632 | 191,653 | SH | Sole | 01 | 191,653 |  |
| HUNTINGTON BANCSHARES INC | COM |  | 446150104 | 2,409 | 101,420 | SH | Sole | 01 | 101,420 |  |
| HUTCHINSON TECHNOLOGY INC | COM |  | 448407106 | 5,093 | 179,015 | SH | Sole | 01 | 179,015 |  |
| IDT CORP | COM |  | 448947101 | 636 | 55,031 | SH | Sole | 01 | 55,031 |  |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | | 453142101 | 7,012 | 115,928 | SH | Sole | 01 | 115,928 |  |
| IMS HEALTH INC | COM |  | 449934108 | 5,789 | 232,312 | SH | Sole | 01 | 232,312 |  |
| INDYMAC BANCORP INC | COM |  | 456607100 | 7,226 | 185,198 | SH | Sole | 01 | 185,198 |  |
| ING CLARION GLB RE EST INCM | COM |  | 44982G104 | 3,050 | 187,092 | SH | Sole | 01 | 187,092 |  |
| ING GROEP N V | SPONSORED ADR | | 456837103 | 14,650 | 420,746 | SH | Sole | 01 | 420,746 |  |
| INSURED MUN INCOME FD | COM |  | 45809F104 | 1,853 | 145,902 | SH | Sole | 01 | 145,902 |  |
| INTEGRATED DEVICE TECHNOLOGY | COM |  | 458118106 | 6,685 | 507,178 | SH | Sole | 01 | 507,178 |  |
| INTEL CORP | COM |  | 458140100 | 14,450 | 578,914 | SH | Sole | 01 | 578,914 |  |
| INTERNATIONAL BUSINESS MACHS | COM |  | 459200101 | 4 | 50 | SH | Sole | 01 | 50 |  |

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|  |  | FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |  |
| COLUMN 1 | |  | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 | |
|  |  |  |  |  |  |  |  |  |  | VOTING AUTHORITY | |
|  |  |  | TITLE OF |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | --------------------- | |
| NAME OF | ISSUER | | CLASS | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | | | -------------- --------- -------- --------- --- ---- ---------- -------- --------- ------ ---- | | | | | | | | |
| INTERNATIONAL FLAVORS&FRAGRA | | | COM | 459506101 | 2,066 | 61,658 | SH | Sole | 01 | 61,658 |  |
| INTERNATIONAL PWR PLC | | | SPONSORED ADR | 46018M104 | 290 | 6,900 | SH | Sole | 01 | 6,900 |  |
| INVESTMENT | | GRADE MUN INCOME | COM | 461368102 | 1,829 | 141,554 | SH | Sole | 01 | 141,554 |  |
| INVITROGEN | | CORP | COM | 46185R100 | 90 | 1,350 | SH | Sole | 01 | 1,350 |  |
| IRON MTN INC | | | COM | 462846106 | 1,424 | 33,734 | SH | Sole | 01 | 33,734 |  |
| ISHARES | INC |  | MSCI PAC J IDX | 464286665 | 31 | 317 | SH | Sole | 01 | 317 |  |
| ISHARES | INC |  | MSCI JAPAN | 464286848 | 14,265 | 1,055,114 | SH | Sole | 01 | 1,055,114 |  |
| ISHARES | TR |  | DJ SEL DIV INX | 464287168 | 640 | 10,451 | SH | Sole | 01 | 10,451 |  |
| ISHARES | TR |  | LEHMAN AGG BND | 464287226 | 294 | 2,921 | SH | Sole | 01 | 2,921 |  |
| ISHARES | TR |  | MSCI EMERG MKT | 464287234 | 100 | 1,133 | SH | Sole | 01 | 1,133 |  |
| ISHARES | TR |  | S&P500/BAR GRW | 464287309 | 2,224 | 37,512 | SH | Sole | 01 | 37,512 |  |
| ISHARES | TR |  | S&P500/BAR VAL | 464287408 | 2,667 | 40,997 | SH | Sole | 01 | 40,997 |  |
| ISHARES | TR |  | MSCI EAFE IDX | 464287465 | 738 | 12,423 | SH | Sole | 01 | 12,423 |  |
| ISHARES | TR |  | RUSSELL MCP VL | 464287473 | 164 | 1,316 | SH | Sole | 01 | 1,316 |  |
| ISHARES | TR |  | RUSSELL MCP GR | 464287481 | 5 | 57 | SH | Sole | 01 | 57 |  |
| ISHARES | TR |  | COHEN&ST RLTY | 464287564 | 24 | 320 | SH | Sole | 01 | 320 |  |
| ISHARES | TR |  | RUSL 2000 VALU | 464287630 | 23 | 354 | SH | Sole | 01 | 354 |  |
| ISHARES | TR |  | RUSSELL 2000 | 464287655 | 869 | 13,024 | SH | Sole | 01 | 13,024 |  |
| ISHARES | TR |  | DJ US UTILS | 464287697 | 184 | 2,406 | SH | Sole | 01 | 2,406 |  |
| J F CHINA REGION FD INC | | | COM | 46614T107 | 3,299 | 240,616 | SH | Sole | 01 | 240,616 |  |
| JABIL CIRCUIT INC | | | COM | 466313103 | 7,596 | 204,804 | SH | Sole | 01 | 204,804 |  |
| JAKKS PAC INC | | | COM | 47012E106 | 463 | 22,091 | SH | Sole | 01 | 22,091 |  |
| JAPAN EQUITY FD INC | | | COM | 471057109 | 106 | 11,571 | SH | Sole | 01 | 11,571 |  |
| JDS UNIPHASE CORP | | | COM | 46612J101 | 0 | 150 | SH | Sole | 01 | 150 |  |
| JEFFERSON PILOT CORP | | | COM | 475070108 | 4,032 | 70,828 | SH | Sole | 01 | 70,828 |  |
| JOHNSON | & JOHNSON | | COM | 478160104 | 12,726 | 211,739 | SH | Sole | 01 | 211,739 |  |
| JOHNSON | CTLS INC | | COM | 478366107 | 8,480 | 116,313 | SH | Sole | 01 | 116,313 |  |
| JP MORGAN CHASE & CO | | | COM | 46625H100 | 5,669 | 142,826 | SH | Sole | 01 | 142,826 |  |
| JUNIPER | NETWORKS INC | | COM | 48203R104 | 10 | 465 | SH | Sole | 01 | 465 |  |
| KENSEY NASH CORP | | | COM | 490057106 | 383 | 17,372 | SH | Sole | 01 | 17,372 |  |
| KERR MCGEE | | CORP | COM | 492386107 | 4,128 | 45,428 | SH | Sole | 01 | 45,428 |  |
| KILROY RLTY CORP | | | COM | 49427F108 | 713 | 11,514 | SH | Sole | 01 | 11,514 |  |
| KIMBERLY CLARK CORP | | | COM | 494368103 | 4,998 | 83,786 | SH | Sole | 01 | 83,786 |  |
| KING PHARMACEUTICALS INC | | | COM | 495582108 | 1,954 | 115,502 | SH | Sole | 01 | 115,502 |  |
| KKR FINL CORP | | | COM | 482476306 | 1,947 | 81,176 | SH | Sole | 01 | 81,176 |  |
| KLA-TENCOR | | CORP | COM | 482480100 | 4,806 | 97,429 | SH | Sole | 01 | 97,429 |  |
| KNIGHT CAPITAL GROUP INC | | | CL A | 499005106 | 0 | 25 | SH | Sole | 01 | 25 |  |
| KNIGHT TRANSN INC | | | COM | 499064103 | 440 | 21,237 | SH | Sole | 01 | 21,237 |  |
| KOHLS CORP | |  | COM | 500255104 | 6,795 | 139,811 | SH | Sole | 01 | 139,811 |  |
| KOMAG INC | |  | COM NEW | 500453204 | 1,296 | 37,386 | SH | Sole | 01 | 37,386 |  |

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |  |
| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 | |
|  |  |  |  |  |  |  |  | VOTING AUTHORITY | |
|  | TITLE OF |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | --------------------- | |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | -------------- --------- -------- --------- --- ---- ---------- -------- --------- ------ ---- | | | | | | | | |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1,301 | 17,409 | SH | Sole | 01 | 17,409 |  |
| KOREA EQUITY FD INC | COM | 50063B104 | 713 | 76,793 | SH | Sole | 01 | 76,793 |  |
| KOREA FD | COM | 500634100 | 696 | 19,563 | SH | Sole | 01 | 19,563 |  |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5,443 | 73,205 | SH | Sole | 01 | 73,205 |  |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 3,157 | 140,202 | SH | Sole | 01 | 140,202 |  |
| LAUREATE EDUCATION INC | COM | 518613104 | 5,291 | 100,766 | SH | Sole | 01 | 100,766 |  |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 1,029 | 47,967 | SH | Sole | 01 | 47,967 |  |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 1 | 23 | SH | Sole | 01 | 23 |  |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 0 | 23 | SH | Sole | 01 | 23 |  |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 4,688 | 109,401 | SH | Sole | 01 | 109,401 |  |
| LINCOLN NATL CORP IND | COM | 534187109 | 1,047 | 19,743 | SH | Sole | 01 | 19,743 |  |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 5,057 | 140,199 | SH | Sole | 01 | 140,199 |  |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,114 | 64,657 | SH | Sole | 01 | 64,657 |  |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 759 | 17,256 | SH | Sole | 01 | 17,256 |  |
| LOWES COS INC | COM | 548661107 | 10,407 | 156,122 | SH | Sole | 01 | 156,122 |  |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2,733 | 1,027,420 | SH | Sole | 01 | 1,027,420 |  |
| M/I HOMES INC | COM | 55305B101 | 1,165 | 28,689 | SH | Sole | 01 | 28,689 |  |
| MACERICH CO | COM | 554382101 | 2,319 | 34,537 | SH | Sole | 01 | 34,537 |  |
| MAGYAR TELEKOM LTD | SPONSORED ADR | 559776109 | 1,545 | 70,116 | SH | Sole | 01 | 70,116 |  |
| MANAGED HIGH INCOME PORTFOLI | COM | 56166C105 | 1,384 | 230,250 | SH | Sole | 01 | 230,250 |  |
| MANPOWER INC | COM | 56418H100 | 4,345 | 93,448 | SH | Sole | 01 | 93,448 |  |
| MATTEL INC | COM | 577081102 | 4,379 | 276,828 | SH | Sole | 01 | 276,828 |  |
| MAVERICK TUBE CORP | COM | 577914104 | 1,990 | 49,936 | SH | Sole | 01 | 49,936 |  |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 4,085 | 112,711 | SH | Sole | 01 | 112,711 |  |
| MBIA CAP CLAYMORE MNG DUR IN | COM | 55266X100 | 873 | 70,375 | SH | Sole | 01 | 70,375 |  |
| MBIA INC | COM | 55262C100 | 8,336 | 138,572 | SH | Sole | 01 | 138,572 |  |
| MBNA CORP | COM | 55262L100 | 242 | 8,902 | SH | Sole | 01 | 8,902 |  |
| MCAFEE INC | COM | 579064106 | 1,016 | 37,443 | SH | Sole | 01 | 37,443 |  |
| MCDONALDS CORP | COM | 580135101 | 6,034 | 178,943 | SH | Sole | 01 | 178,943 |  |
| MCKESSON CORP | COM | 58155Q103 | 2 | 38 | SH | Sole | 01 | 38 |  |
| MEDAREX INC | COM | 583916101 | 1,552 | 112,029 | SH | Sole | 01 | 112,029 |  |
| MEDICINES CO | COM | 584688105 | 533 | 30,531 | SH | Sole | 01 | 30,531 |  |
| MEDTRONIC INC | COM | 585055106 | 9,190 | 159,627 | SH | Sole | 01 | 159,627 |  |
| MERCK & CO INC | COM | 589331107 | 9,405 | 295,647 | SH | Sole | 01 | 295,647 |  |
| MERGE TECHNOLOGIES INC | COM | 589981109 | 747 | 29,823 | SH | Sole | 01 | 29,823 |  |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2 | 25 | SH | Sole | 01 | 25 |  |
| METHANEX CORP | COM | 59151K108 | 9,081 | 484,605 | SH | Sole | 01 | 484,605 |  |
| MGI PHARMA INC | COM | 552880106 | 603 | 35,117 | SH | Sole | 01 | 35,117 |  |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 505 | 15,697 | SH | Sole | 01 | 15,697 |  |
| MICROSOFT CORP | COM | 594918104 | 10,463 | 400,109 | SH | Sole | 01 | 400,109 |  |

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| FORM 13F INFORMATION TABLE | | | | |  |  |  |  |  |  |  |
| COLUMN 1 | COLUMN | | 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 | |
|  |  |  |  |  |  |  |  |  |  | VOTING AUTHORITY | |
|  | TITLE OF | | |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | --------------------- | |
| NAME OF ISSUER | CLASS | |  | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | ------------------- --------- -------- --------- --- ---- ---------- -------- --------- ------ ---- | | | | | | | | | | |
| MITSUBISH IUFJFINL GROUP IN | SPONSORED ADR ADDED | | | 606822104 | 14,560 | 1,063,581 | SH | Sole | 01 | 1,063,581 |  |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | | | 607409109 | 2,435 | 69,583 | SH | Sole | 01 | 69,583 |  |
| MOODYS CORP |  | COM |  | 615369105 | 3,335 | 54,291 | SH | Sole | 01 | 54,291 |  |
| MORGAN STANLEY | COM NEW | | | 617446448 | 3 | 46 | SH | Sole | 01 | 46 |  |
| MORGAN STANLEY | CA INSD MUN TR | | | 61745P502 | 16 | 1,195 | SH | Sole | 01 | 1,195 |  |
| MORGAN STANLEY | N Y QULTY MUN | | | 61745P528 | 402 | 30,301 | SH | Sole | 01 | 30,301 |  |
| MORGAN STANLEY | INSD CA | | MUN | 61745P825 | 16 | 1,142 | SH | Sole | 01 | 1,142 |  |
| MORGAN STANLEY ASIA PAC FD I |  | COM |  | 61744U106 | 3,067 | 197,504 | SH | Sole | 01 | 197,504 |  |
| MORGAN STANLEY EMER MKTS DEB |  | COM |  | 61744H105 | 1,323 | 121,605 | SH | Sole | 01 | 121,605 |  |
| MRV COMMUNICATIONS INC |  | COM |  | 553477100 | 1 | 500 | SH | Sole | 01 | 500 |  |
| MUNICIPAL ADVANTAGE FD INC |  | COM |  | 626189104 | 793 | 63,553 | SH | Sole | 01 | 63,553 |  |
| MUNIYIELD CALIF FD INC |  | COM |  | 626296107 | 16 | 1,188 | SH | Sole | 01 | 1,188 |  |
| NASB FINL INC |  | COM |  | 628968109 | 622 | 15,797 | SH | Sole | 01 | 15,797 |  |
| NATIONAL BK GREECE S A | SPONSORED ADR | | | 633643408 | 4,888 | 571,011 | SH | Sole | 01 | 571,011 |  |
| NATIONAL GRID PLC | SPON | ADR | NEW | 636274300 | 624 | 12,807 | SH | Sole | 01 | 12,807 |  |
| NATIONAL SEMICONDUCTOR CORP |  | COM |  | 637640103 | 6,679 | 257,098 | SH | Sole | 01 | 257,098 |  |
| NATIONWIDE FINL SVCS INC |  | CL A |  | 638612101 | 3,059 | 69,513 | SH | Sole | 01 | 69,513 |  |
| NEKTAR THERAPEUTICS |  | COM |  | 640268108 | 1,008 | 61,209 | SH | Sole | 01 | 61,209 |  |
| NELNET INC |  | CL A |  | 64031N108 | 1,144 | 28,118 | SH | Sole | 01 | 28,118 |  |
| NEOWARE SYS INC |  | COM |  | 64065P102 | 477 | 20,481 | SH | Sole | 01 | 20,481 |  |
| NETGEAR INC |  | COM |  | 64111Q104 | 1,180 | 61,273 | SH | Sole | 01 | 61,273 |  |
| NETWORK APPLIANCE INC |  | COM |  | 64120L104 | 4,182 | 154,873 | SH | Sole | 01 | 154,873 |  |
| NEUBERGER BERMAN INCOME OPP | COM SHS | | | 64126L108 | 482 | 34,108 | SH | Sole | 01 | 34,108 |  |
| NEW CENTURY FINANCIAL CORP M |  | COM |  | 6435EV108 | 372 | 10,313 | SH | Sole | 01 | 10,313 |  |
| NEWFIELD EXPL CO |  | COM |  | 651290108 | 5,138 | 102,626 | SH | Sole | 01 | 102,626 |  |
| NEWS CORP |  | CL B |  | 65248E203 | 10,727 | 645,794 | SH | Sole | 01 | 645,794 |  |
| NEWTEK BUSINESS SVCS INC |  | COM |  | 652526104 | 108 | 70,750 | SH | Sole |  | 70,750 |  |
| NII HLDGS INC | CL | B NEW | | 62913F201 | 3,789 | 86,748 | SH | Sole | 01 | 86,748 |  |
| NIKE INC |  | CL B |  | 654106103 | 630 | 7,256 | SH | Sole | 01 | 7,256 |  |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | | | 654624105 | 3,250 | 142,494 | SH | Sole | 01 | 142,494 |  |
| NISOURCE INC |  | COM |  | 65473P105 | 3,293 | 157,885 | SH | Sole | 01 | 157,885 |  |
| NOKIA CORP | SPONSORED ADR | | | 654902204 | 6,639 | 362,781 | SH | Sole | 01 | 362,781 |  |
| NORDSON CORP |  | COM |  | 655663102 | 2,258 | 55,751 | SH | Sole | 01 | 55,751 |  |
| NORTHROP GRUMMAN CORP |  | COM |  | 666807102 | 2,602 | 43,282 | SH | Sole | 01 | 43,282 |  |
| NOVARTIS A G | SPONSORED ADR | | | 66987V109 | 4,322 | 82,353 | SH | Sole | 01 | 82,353 |  |
| NOVO-NORDISK A S |  | ADR |  | 670100205 | 5,035 | 89,467 | SH | Sole | 01 | 89,467 |  |
| NRG ENERGY INC | COM NEW | | | 629377508 | 1,051 | 22,304 | SH | Sole | 01 | 22,304 |  |
| NUVEEN INS NY TX FR ADV MUN |  | COM |  | 670656107 | 405 | 30,372 | SH | Sole | 01 | 30,372 |  |
| NUVEEN NY QUALITY INCM MUN F |  | COM |  | 670986108 | 409 | 28,860 | SH | Sole | 01 | 28,860 |  |
| O REILLY AUTOMOTIVE INC |  | COM |  | 686091109 | 539 | 16,837 | SH | Sole | 01 | 16,837 |  |

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |
| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 |
|  |  |  |  |  |  |  |  | VOTING AUTHORITY |
|  | TITLE OF |  | VALUE | SHRS OR SH/ PUT/ INVESTMENT | | | OTHER | ------------------- |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT PRN CALL DISCRETION MANAGERS | | | | SOLE SHARED NONE |
| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| OLD REP INTL CORP | COM | 680223104 | 1,962 | 74,727 | SH | Sole | 01 | 74,727 |
| OMI CORP NEW | COM | Y6476W104 | 8,482 | 467,305 | SH | Sole | 01 | 467,305 |
| OMNICARE INC | COM | 681904108 | 485 | 8,483 | SH | Sole | 01 | 8,483 |
| ONEOK INC NEW | COM | 682680103 | 3 | 129 | SH | Sole | 01 | 129 |
| OPTION CARE INC | COM | 683948103 | 5,293 | 396,165 | SH | Sole | 01 | 396,165 |
| ORACLE CORP | COM | 68389X105 | 3,431 | 281,035 | SH | Sole | 01 | 281,035 |
| ORIX CORP | SPONSORED ADR | 686330101 | 7,147 | 56,140 | SH | Sole | 01 | 56,140 |
| ORTHOFIX INTL N V | COM | N6748L102 | 1,260 | 31,589 | SH | Sole | 01 | 31,589 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 3,389 | 67,251 | SH | Sole | 01 | 67,251 |
| PACER INTL INC TENN | COM | 69373H106 | 2,711 | 104,013 | SH | Sole | 01 | 104,013 |
| PALL CORP | COM | 696429307 | 3,901 | 145,246 | SH | Sole | 01 | 145,246 |
| PALM INC NEW | COM | 696643105 | 0 | 8 | SH | Sole | 01 | 8 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 94 | 1,401 | SH | Sole | 01 | 1,401 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 16 | 518 | SH | Sole | 01 | 518 |
| PATTERSON COMPANIES INC | COM | 703395103 | 1,137 | 34,029 | SH | Sole | 01 | 34,029 |
| PCCW LTD | SPONS ADR NEW | 70454G207 | 0 | 60 | SH | Sole | 01 | 60 |
| PEPSICO INC | COM | 713448108 | 5,957 | 100,836 | SH | Sole | 01 | 100,836 |
| PERKINELMER INC | COM | 714046109 | 151 | 6,422 | SH | Sole | 01 | 6,422 |
| PETROFUND ENERGY TRUST | TR UNIT | 71648W108 | 1,264 | 71,665 | SH | Sole | 01 | 71,665 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2,875 | 40,335 | SH | Sole | 01 | 40,335 |
| PFIZER INC | COM | 717081103 | 15,178 | 650,872 | SH | Sole | 01 | 650,872 |
| PG&E CORP | COM | 69331C108 | 1,860 | 50,109 | SH | Sole | 01 | 50,109 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 6 | 91 | SH | Sole | 01 | 91 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 549 | 16,367 | SH | Sole | 01 | 16,367 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 2,126 | 65,605 | SH | Sole | 01 | 65,605 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 25 | 751 | SH | Sole | 01 | 751 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2 | 46 | SH | Sole | 01 | 46 |
| PIONEER CORP JAPAN | SPONSORED ADR | 723646105 | 1,071 | 77,586 | SH | Sole | 01 | 77,586 |
| PLANTRONICS INC NEW | COM | 727493108 | 82 | 2,896 | SH | Sole | 01 | 2,896 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 1,278 | 41,124 | SH | Sole | 01 | 41,124 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1,943 | 53,900 | SH | Sole | 01 | 53,900 |
| PNM RES INC | COM | 69349H107 | 4 | 170 | SH | Sole | 01 | 170 |
| POSCO | SPONSORED ADR | 693483109 | 3,070 | 62,016 | SH | Sole | 01 | 62,016 |
| PPL CORP | COM | 69351T106 | 1,040 | 35,360 | SH | Sole | 01 | 35,360 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 3,065 | 75,340 | SH | Sole | 01 | 75,340 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 3,631 | 50,408 | SH | Sole | 01 | 50,408 |
| PROCTER & GAMBLE CO | COM | 742718109 | 9,381 | 162,085 | SH | Sole | 01 | 162,085 |
| PROLOGIS | SH BEN INT | 743410102 | 5,496 | 117,640 | SH | Sole | 01 | 117,640 |
| PUBLIC STORAGE INC | COM | 74460D109 | 4,090 | 60,399 | SH | Sole | 01 | 60,399 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 687 | 10,574 | SH | Sole | 01 | 10,574 |

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |
| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 |
|  |  |  |  |  |  |  |  | VOTING AUTHORITY |
|  | TITLE OF |  | VALUE | SHRS OR SH/ PUT/ INVESTMENT | | | OTHER | ------------------- |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT PRN CALL DISCRETION MANAGERS | | | | SOLE SHARED NONE |
| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| PUTNAM CALIF INVT GRADE MUN | SH BEN INT | 746446103 | 16 | 1,195 | SH | Sole | 01 | 1,195 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 3,898 | 486,686 | SH | Sole | 01 | 486,686 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 2,411 | 397,232 | SH | Sole | 01 | 397,232 |
| PUTNAM TAX FREE HEALTH CARE | SH BEN INT | 746920107 | 1,876 | 155,913 | SH | Sole | 01 | 155,913 |
| QUALCOMM INC | COM | 747525103 | 8,483 | 196,920 | SH | Sole | 01 | 196,920 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 5,702 | 110,755 | SH | Sole | 01 | 110,755 |
| QUILMES INDL QUINSA SOCIETE | SP ADR CL B | 74838Y207 | 904 | 26,490 | SH | Sole | 01 | 26,490 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 0 | 45 | SH | Sole | 01 | 45 |
| R & G FINANCIAL CORP | CL B | 749136107 | 1,006 | 76,206 | SH | Sole | 01 | 76,206 |
| RADIAN GROUP INC | COM | 750236101 | 7,263 | 123,956 | SH | Sole | 01 | 123,956 |
| RADWARE LTD | ORD | M81873107 | 529 | 29,122 | SH | Sole | 01 | 29,122 |
| RED HAT INC | COM | 756577102 | 1,365 | 50,066 | SH | Sole | 01 | 50,066 |
| REEBOK INTL LTD | COM | 758110100 | 8,605 | 147,775 | SH | Sole | 01 | 147,775 |
| REGENCY CTRS CORP | COM | 758849103 | 3,815 | 64,724 | SH | Sole | 01 | 64,724 |
| REPUBLIC SVCS INC | COM | 760759100 | 3,265 | 86,949 | SH | Sole | 01 | 86,949 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 4,609 | 48,352 | SH | Sole | 01 | 48,352 |
| RINKER GROUP LTD | SPONSORED ADR | 76687M101 | 5,831 | 97,103 | SH | Sole | 01 | 97,103 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 5,348 | 29,260 | SH | Sole | 01 | 29,260 |
| ROHM & HAAS CO | COM | 775371107 | 4,356 | 89,968 | SH | Sole | 01 | 89,968 |
| ROPER INDS INC NEW | COM | 776696106 | 255 | 6,461 | SH | Sole | 01 | 6,461 |
| ROYAL & SUN ALLIANCE INS | SPON ADR NEW | 78004V202 | 10,717 | 983,179 | SH | Sole | 01 | 983,179 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF M | 780097796 | 392 | 15,403 | SH | Sole | 01 | 15,403 |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 0 | 20 | SH | Sole | 01 | 20 |
| RUDDICK CORP | COM | 781258108 | 343 | 16,106 | SH | Sole | 01 | 16,106 |
| RYLAND GROUP INC | COM | 783764103 | 8,723 | 120,936 | SH | Sole | 01 | 120,936 |
| SAFENET INC | COM | 78645R107 | 1,274 | 39,543 | SH | Sole | 01 | 39,543 |
| SALOMON BR EMRG MKT FLT RTE | COM | 794912105 | 1,296 | 100,905 | SH | Sole | 01 | 100,905 |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 1,294 | 98,413 | SH | Sole | 01 | 98,413 |
| SALOMON BROS EMERG MKT DEBT | COM | 79550E107 | 1,370 | 76,003 | SH | Sole | 01 | 76,003 |
| SALOMON BROS HIGH INCOME FD | COM | 79547Q106 | 495 | 55,077 | SH | Sole | 01 | 55,077 |
| SANDERSON FARMS INC | COM | 800013104 | 6,252 | 204,787 | SH | Sole | 01 | 204,787 |
| SANDISK CORP | COM | 80004C101 | 14,626 | 232,824 | SH | Sole | 01 | 232,824 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 5,436 | 123,816 | SH | Sole | 01 | 123,816 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 4,116 | 91,316 | SH | Sole | 01 | 91,316 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 134 | 11,802 | SH | Sole | 01 | 11,802 |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 908 | 24,822 | SH | Sole | 01 | 24,822 |
| SAXON CAP INC NEW | COM | 80556T106 | 765 | 67,507 | SH | Sole | 01 | 67,507 |
| SCHERING A G | SPONSORED ADR | 806585204 | 3,558 | 53,176 | SH | Sole | 01 | 53,176 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1 | 89 | SH | Sole | 01 | 89 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 3,393 | 90,767 | SH | Sole | 01 | 90,767 |

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |  |
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|  |  |  |  |  |  |  |  | VOTING | AUTHORITY |
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| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | ------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | | |
| SCP POOL CORP | COM | 784028102 | 460 | 12,359 | SH | Sole | 01 | 12,359 |  |
| SCUDDER GLOBAL HIGH INCOME F | COM | 81115E101 | 2,768 | 346,375 | SH | Sole | 01 | 346,375 |  |
| SCUDDER NEW ASIA FD INC | COM | 811183102 | 2,638 | 133,375 | SH | Sole | 01 | 133,375 |  |
| SEA CONTAINERS LTD | CL A | 811371707 | 773 | 61,625 | SH | Sole | 01 | 61,625 |  |
| SEALED AIR CORP NEW | COM | 81211K100 | 6,784 | 120,775 | SH | Sole | 01 | 120,775 |  |
| SEI INVESTMENTS CO | COM | 784117103 | 2,728 | 73,721 | SH | Sole | 01 | 73,721 |  |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 14 | 690 | SH | Sole | 01 | 690 |  |
| SELIGMAN QUALITY MUN FD INC | COM | 816343107 | 944 | 73,673 | SH | Sole | 01 | 73,673 |  |
| SEMCO ENERGY INC | COM | 78412D109 | 134 | 23,774 | SH | Sole | 01 | 23,774 |  |
| SHERWIN WILLIAMS CO | COM | 824348106 | 4,561 | 100,416 | SH | Sole | 01 | 100,416 |  |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 6,160 | 158,791 | SH | Sole | 01 | 158,791 |  |
| SHOPKO STORES INC | COM | 824911101 | 8,346 | 287,682 | SH | Sole | 01 | 287,682 |  |
| SIEMENS A G | SPONSORED ADR | 826197501 | 4,272 | 49,911 | SH | Sole | 01 | 49,911 |  |
| SIERRA PAC RES NEW | COM | 826428104 | 846 | 64,887 | SH | Sole | 01 | 64,887 |  |
| SIGMA ALDRICH CORP | COM | 826552101 | 5,744 | 90,760 | SH | Sole | 01 | 90,760 |  |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 7,713 | 100,657 | SH | Sole | 01 | 100,657 |  |
| SINA CORP | ORD | G81477104 | 95 | 3,921 | SH | Sole | 01 | 3,921 |  |
| SINGAPORE FD INC | COM | 82929L109 | 2,817 | 293,116 | SH | Sole | 01 | 293,116 |  |
| SMITH INTL INC | COM | 832110100 | 302 | 8,128 | SH | Sole | 01 | 8,128 |  |
| SMUCKER J M CO | COM NEW | 832696405 | 0 | 1 | SH | Sole | 01 | 1 |  |
| SNAP ON INC | COM | 833034101 | 2 | 49 | SH | Sole | 01 | 49 |  |
| SONY CORP | ADR NEW | 835699307 | 4,082 | 100,044 | SH | Sole | 01 | 100,044 |  |
| SOUTHERN CO | COM | 842587107 | 303 | 8,766 | SH | Sole | 01 | 8,766 |  |
| SOUTHERN COPPER CORP | COM ADDED | 84265V105 | 2,349 | 35,073 | SH | Sole | 01 | 35,073 |  |
| SOUTHERN UN CO NEW | COM | 844030106 | 268 | 11,329 | SH | Sole | 01 | 11,329 |  |
| ST PAUL TRAVELERS INC | COM | 792860108 | 286 | 6,412 | SH | Sole | 01 | 6,412 |  |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 1,017 | 43,855 | SH | Sole | 01 | 43,855 |  |
| STAPLES INC | COM | 855030102 | 3,734 | 164,438 | SH | Sole | 01 | 164,438 |  |
| STARBUCKS CORP | COM | 855244109 | 5,554 | 185,081 | SH | Sole | 01 | 185,081 |  |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 2,814 | 44,061 | SH | Sole | 01 | 44,061 |  |
| STERICYCLE INC | COM | 858912108 | 456 | 7,737 | SH | Sole | 01 | 7,737 |  |
| STRYKER CORP | COM | 863667101 | 6,071 | 136,645 | SH | Sole | 01 | 136,645 |  |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1,237 | 55,578 | SH | Sole | 01 | 55,578 |  |
| SYMMETRY MED INC | COM | 871546206 | 53 | 2,720 | SH | Sole | 01 | 2,720 |  |
| SYNAPTICS INC | COM | 87157D109 | 1,332 | 53,893 | SH | Sole | 01 | 53,893 |  |
| TAIWAN FD INC | COM | 874036106 | 3,600 | 240,137 | SH | Sole | 01 | 240,137 |  |
| TAIWAN GREATER CHINA FD | SH BEN INT | 874037104 | 1,464 | 276,173 | SH | Sole | 01 | 276,173 |  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 4,584 | 462,589 | SH | Sole | 01 | 462,589 |  |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 3,321 | 231,086 | SH | Sole | 01 | 231,086 |  |
| TAUBMAN CTRS INC | COM | 876664103 | 3,782 | 108,846 | SH | Sole | 01 | 108,846 |  |

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| FORM 13F INFORMATION TABLE | | |  |  |  |  |  |  |
| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 |
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| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT PRN CALL DISCRETION MANAGERS | | | | SOLE SHARED NONE |
| - -------------- | -------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 5,429 | 89,317 | SH | Sole | 01 | 89,317 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 3,840 | 214,262 | SH | Sole | 01 | 214,262 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 195 | 6,672 | SH | Sole | 01 | 6,672 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 3,110 | 69,085 | SH | Sole | 01 | 69,085 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L 879403780 | | 325 | 13,162 | SH | Sole | 01 | 13,162 |
| TELLABS INC | COM | 879664100 | 2,799 | 256,783 | SH | Sole | 01 | 256,783 |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 3,250 | 169,460 | SH | Sole | 01 | 169,460 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 3,025 | 26,417 | SH | Sole | 01 | 26,417 |
| TENNECO INC | COM | 880349105 | 507 | 25,875 | SH | Sole | 01 | 25,875 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 6,658 | 154,809 | SH | Sole | 01 | 154,809 |
| TEXAS INSTRS INC | COM | 882508104 | 11,413 | 355,874 | SH | Sole | 01 | 355,874 |
| TEXTRON INC | COM | 883203101 | 7,514 | 97,609 | SH | Sole | 01 | 97,609 |
| TIME WARNER INC | COM | 887317105 | 5,668 | 325,017 | SH | Sole | 01 | 325,017 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 6,930 | 54,823 | SH | Sole | 01 | 54,823 |
| TRACTOR SUPPLY CO | COM | 892356106 | 442 | 8,350 | SH | Sole | 01 | 8,350 |
| TREND MICRO INC | SPONS ADR NEW | 89486M206 | 2,918 | 75,887 | SH | Sole | 01 | 75,887 |
| TXU CORP | COM | 873168108 | 1,691 | 33,690 | SH | Sole | 01 | 33,690 |
| TYCO INTL LTD NEW | COM | 902124106 | 9,882 | 342,424 | SH | Sole | 01 | 342,424 |
| TYSON FOODS INC | CL A | 902494103 | 2,212 | 129,332 | SH | Sole | 01 | 129,332 |
| UBS AG | NAMEN AKT | H8920M855 | 4,453 | 46,796 | SH | Sole | 01 | 46,796 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 623 | 26,580 | SH | Sole | 01 | 26,580 |
| UNITED FIRE & CAS CO | COM | 910331107 | 476 | 11,762 | SH | Sole | 01 | 11,762 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 274 | 87,774 | SH | Sole | 01 | 87,774 |
| UNITED ONLINE INC | COM | 911268100 | 1 | 51 | SH | Sole | 01 | 51 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 4,679 | 83,694 | SH | Sole | 01 | 83,694 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 166 | 7,122 | SH | Sole | 01 | 7,122 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4,164 | 67,016 | SH | Sole | 01 | 67,016 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 420 | 8,992 | SH | Sole | 01 | 8,992 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 5,520 | 187,807 | SH | Sole | 01 | 187,807 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 5,099 | 224,127 | SH | Sole | 01 | 224,127 |
| US BANCORP DEL | COM NEW | 902973304 | 5,518 | 184,614 | SH | Sole | 01 | 184,614 |
| UST INC | COM | 902911106 | 4,480 | 109,714 | SH | Sole | 01 | 109,714 |
| UTSTARCOM INC | COM | 918076100 | 279 | 34,675 | SH | Sole | 01 | 34,675 |
| V F CORP | COM | 918204108 | 3,877 | 70,057 | SH | Sole | 01 | 70,057 |
| VAN KAMPEN CALIF VALUE MUN I | COM | 92112B107 | 31 | 2,070 | SH | Sole | 01 | 2,070 |
| VAN KAMPEN INCOME TR | SH BEN INT | 920957107 | 3,327 | 596,207 | SH | Sole | 01 | 596,207 |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 1,801 | 128,266 | SH | Sole | 01 | 128,266 |
| VAN KAMPEN SELECT SECTOR MUN | COM | 92112M103 | 1,755 | 142,465 | SH | Sole | 01 | 142,465 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 1,021 | 70,440 | SH | Sole | 01 | 70,440 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 768 | 53,093 | SH | Sole | 01 | 53,093 |

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|  |  |  |  |  |  |  |  | VOTING | AUTHORITY |
|  | TITLE OF |  | VALUE | SHRS OR | SH/ PUT/ INVESTMENT | | OTHER | ------------------- | |
| NAME OF ISSUER | CLASS | CUSIP | (x$1000) | PRN AMT | PRN CALL DISCRETION MANAGERS | | | SOLE | SHARED NONE |
| - -------------- | ------------------- --------- -------- ------- --- ---- ---------- -------- ------- ------ ---- | | | | | | | | |
| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 1,169 | 79,228 | SH | Sole | 01 | 79,228 |  |
| VARIAN MED SYS INC | COM | 92220P105 | 542 | 10,762 | SH | Sole | 01 | 10,762 |  |
| VCA ANTECH INC | COM | 918194101 | 473 | 16,790 | SH | Sole | 01 | 16,790 |  |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1,902 | 63,156 | SH | Sole | 01 | 63,156 |  |
| VIACOM INC | CL B | 925524308 | 2,048 | 62,832 | SH | Sole | 01 | 62,832 |  |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 9,214 | 429,159 | SH | Sole | 01 | 429,159 |  |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1,085 | 13,004 | SH | Sole | 01 | 13,004 |  |
| WABASH NATL CORP | COM | 929566107 | 1,061 | 55,702 | SH | Sole | 01 | 55,702 |  |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 7,040 | 133,176 | SH | Sole | 01 | 133,176 |  |
| WAL MART STORES INC | COM | 931142103 | 3 | 58 | SH | Sole | 01 | 58 |  |
| WALGREEN CO | COM | 931422109 | 2,579 | 58,272 | SH | Sole | 01 | 58,272 |  |
| WASHINGTON MUT INC | COM | 939322103 | 4 | 97 | SH | Sole | 01 | 97 |  |
| WASTE MGMT INC DEL | COM | 94106L109 | 1 | 34 | SH | Sole | 01 | 34 |  |
| WATERS CORP | COM | 941848103 | 2 | 41 | SH | Sole | 01 | 41 |  |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 8,344 | 256,663 | SH | Sole | 01 | 256,663 |  |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 3 | 70 | SH | Sole | 01 | 70 |  |
| WELLS FARGO & CO NEW | COM | 949746101 | 3 | 40 | SH | Sole | 01 | 40 |  |
| WESCO INTL INC | COM | 95082P105 | 1,997 | 46,728 | SH | Sole | 01 | 46,728 |  |
| WESTLAKE CHEM CORP | COM | 960413102 | 1,058 | 36,708 | SH | Sole | 01 | 36,708 |  |
| WHIRLPOOL CORP | COM | 963320106 | 4,547 | 54,281 | SH | Sole | 01 | 54,281 |  |
| WHOLE FOODS MKT INC | COM | 966837106 | 368 | 4,753 | SH | Sole | 01 | 4,753 |  |
| WILLIAMS COS INC DEL | COM | 969457100 | 488 | 21,047 | SH | Sole | 01 | 21,047 |  |
| WINNEBAGO INDS INC | COM | 974637100 | 5,772 | 173,437 | SH | Sole | 01 | 173,437 |  |
| WORLD ACCEP CORP DEL | COM | 981419104 | 1,586 | 55,665 | SH | Sole | 01 | 55,665 |  |
| WPP GROUP PLC | SPON ADR 0905 ADDED | 929309409 | 4,722 | 87,447 | SH | Sole | 01 | 87,447 |  |
| WYETH | COM | 983024100 | 4,935 | 107,115 | SH | Sole | 01 | 107,115 |  |
| XCEL ENERGY INC | COM | 98389B100 | 2,730 | 147,910 | SH | Sole | 01 | 147,910 |  |
| XL CAP LTD | CL A | G98255105 | 212 | 3,142 | SH | Sole | 01 | 3,142 |  |
| YAHOO INC | COM | 984332106 | 6,588 | 168,141 | SH | Sole | 01 | 168,141 |  |
| YUM BRANDS INC | COM | 988498101 | 6,179 | 131,806 | SH | Sole | 01 | 131,806 |  |
| ZALE CORP NEW | COM | 988858106 | 5 | 191 | SH | Sole | 01 | 191 |  |
| ZIMMER HLDGS INC | COM | 98956P102 | 1,643 | 24,361 | SH | Sole | 01 | 24,361 |  |