

# GENWORTH FINANCIAL INC

## FORM 13F-HR (Form 13F Holdings Report)

Filed 05/01/06 for the Period Ending 03/31/06

Address	6620 WEST BROAD STREET RICHMOND, VA 23230
Telephone	804-281-6000
CIK	0001276520
Symbol	GNW
SIC Code	6311 - Life Insurance
Industry	Insurance (Life)
Sector	Financial
Fiscal Year	12/31

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Filed 5/1/2006 For Period Ending 3/31/2006

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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
Washington, D.C. 20549

**Form 13F**

**FORM 13F COVER PAGE**

Report for the Calendar Year or Quarter Ended: March 31, 2006

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:**

<i>/s/ Patricia Merrill</i>	<i>Richmond, VA</i>	<i>May 1, 2006</i>
-----		
<i>[Signature]</i>	<i>[City, State]</i>	<i>[Date]</i>

**Report Type (Check only one.):**

- 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: 1

Form 13F Information Table Entry Total: 517 lines

Form 13F Information Table Value Total: 1,811,471

(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.

**No. Form 13F File Number Name**

**01 28-11546 GE Private Asset Management, Inc.**

**FORM 13F INFORMATION TABLE**

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5 SHRS OR SH/ PRN AMT PRN	COLUMN 6 PUT/ CALL	COLUMN 7 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY			
								SOLE	SHARED	NONE	
3M CO	COM	88579Y101	13,223	174,698	SH		Sole	01	174,698		
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	1,684	176,869	SH		Sole	01	176,869		
ABB LTD	SPONSORED ADR	000375204	7,394	589,133	SH		Sole	01	589,133		
ABBEY NATL PLC	ADR PRF B7.375	002920700	534	20,290	SH		Sole	01	20,290		
ACE LTD	ORD	G0070K103	938	18,037	SH		Sole	01	18,037		
ADVANCED MICRO DEVICES INC	COM	007903107	2	51	SH		Sole	01	51		
AES CORP	COM	00130H105	8,773	514,256	SH		Sole	01	514,256		
AETNA INC NEW AFFILIATED	COM	00817Y108	5	111	SH		Sole	01	111		
COMPUTER SERVICES	CL A	008190100	4,501	75,439	SH		Sole	01	75,439		
AFFILIATED MANAGERS GROUP	COM	008252108	7,688	72,110	SH		Sole	01	72,110		
AFLAC INC	COM	001055102	26,948	597,113	SH		Sole	01	597,113		
AGCO CORP	COM	001084102	1	66	SH		Sole	01	66		
AIRGAS INC	COM	009363102	1,651	42,240	SH		Sole	01	42,240		
ALCAN INC	COM	013716105	0	8	SH		Sole	01	8		
ALCATEL	SPONSORED ADR	013904305	5,133	333,309	SH		Sole	01	333,309		
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	597	9,756	SH		Sole	01	9,756		
ALLERGAN INC	COM	018490102	2,475	22,807	SH		Sole	01	22,807		
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	1	54	SH		Sole	01	54		
ALLSTATE CORP	COM	020002101	4,585	87,990	SH		Sole	01	87,990		
ALTERA CORP	COM	021441100	1	43	SH		Sole	01	43		
ALTRIA GROUP INC	COM	02209S103	16,138	227,739	SH		Sole	01	227,739		
AMB PROPERTY CORP	COM	00163T109	960	17,688	SH		Sole	01	17,688		
AMBAC FINL GROUP INC	COM	023139108	8,408	105,629	SH		Sole	01	105,629		
AMCOR LTD	ADR	02341R302	513	24,257	SH		Sole	01	24,257		
AMERICAN CAPITAL STRATEGIES	COM	024937104	8,599	244,570	SH		Sole	01	244,570		
AMERICAN EXPRESS CO	COM	025816109	14,549	276,859	SH		Sole	01	276,859		
AMERICAN INTL GROUP INC	COM	026874107	17,792	269,213	SH		Sole	01	269,213		
AMERIPRISE FINL INC	COM	03076C106	9,084	201,602	SH		Sole	01	201,602		
AMGEN INC	COM	031162100	9,067	124,626	SH		Sole	01	124,626		
ANALOG DEVICES INC	COM	032654105	1	22	SH		Sole	01	22		
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	4,194	77,497	SH		Sole	01	77,497		
ANHEUSER BUSCH COS INC	COM	035229103	9,110	213,006	SH		Sole	01	213,006		
ANTEON INTL CORP	COM	03674E108	1	27	SH		Sole	01	27		
AON CORP	COM	037389103	4,006	96,511	SH		Sole	01	96,511		
APOLLO GROUP INC	CL A	037604105	2,724	51,877	SH		Sole	01	51,877		
APPLIED MATLS INC	COM	038222105	1	47	SH		Sole	01	47		
AQUILA INC	COM	03840P102	574	143,737	SH		Sole	01	143,737		
ARCHSTONE SMITH TR	COM	039583109	8,453	173,317	SH		Sole	01	173,317		

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5 SHRS OR SH/ PRN AMT PRN	COLUMN 6 PUT/ CALL	COLUMN 7 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY		
								SOLE	SHARED	NONE
ARMOR HOLDINGS INC	COM	042260109	2,972	50,984 SH		Sole	01	50,984		
ASA BERMUDA LIMITED	COM	G3156P103	2,986	45,946 SH		Sole	01	45,946		
ASIA PAC FD INC	COM	044901106	3,391	184,417 SH		Sole	01	184,417		
ASML HLDG NV N	Y SHS	N07059111	5,900	289,655 SH		Sole	01	289,655		
ASTA FDG INC	COM	046220109	1,648	49,564 SH		Sole	01	49,564		
ASTRAZENECA PLC	SPONSORED ADR	046353108	391	7,785 SH		Sole	01	7,785		
AT&T INC	COM	00206R102	2,209	81,691 SH		Sole	01	81,691		
AUTOLIV INC	COM	052800109	650	11,486 SH		Sole	01	11,486		
AVALONBAY CMNTYS INC	COM	053484101	8,983	82,334 SH		Sole	01	82,334		
AVISTA CORP	COM	05379B107	255	12,353 SH		Sole	01	12,353		
AVON PRODS INC	COM	054303102	524	16,821 SH		Sole	01	16,821		
AXA	SPONSORED ADR	054536107	6,837	195,554 SH		Sole	01	195,554		
BANCROFT CONV FD INC	COM	059695106	1,000	53,215 SH		Sole	01	53,215		
BANK OF AMERICA CORPORATION	COM	060505104	8,270	181,597 SH		Sole	01	181,597		
BAXTER INTL INC	COM	071813109	9,147	235,688 SH		Sole	01	235,688		
BEAZER HOMES USA INC	COM	07556Q105	1,446	22,008 SH		Sole	01	22,008		
BECTON DICKINSON & CO	COM	075887109	711	11,540 SH		Sole	01	11,540		
BED BATH & BEYOND INC	COM	075896100	1,613	42,015 SH		Sole	01	42,015		
BHP BILLITON LTD	SPONSORED ADR	088606108	1	26 SH		Sole	01	26		
BIOGEN IDEC INC	COM	09062X103	4,059	86,172 SH		Sole	01	86,172		
BLACK HILLS CORP	COM	092113109	2,493	73,322 SH		Sole	01	73,322		
BLACKROCK FL INS MUN INC TR	COM	09250G102	149	10,816 SH		Sole	01	10,816		
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	146	10,837 SH		Sole	01	10,837		
BLACKROCK NY MUN INCOME TR I	COM	09249R102	765	54,784 SH		Sole	01	54,784		
BLOCK H & R INC	COM	093671105	1,547	71,443 SH		Sole	01	71,443		
BOSTON PROPERTIES INC	COM	101121101	10,110	108,413 SH		Sole	01	108,413		
BOYD GAMING CORP	COM	103304101	1,976	39,574 SH		Sole	01	39,574		
BP PLC	SPONSORED ADR	055622104	1	11 SH		Sole	01	11		
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1,207	38,005 SH		Sole	01	38,005		
BRISTOL MYERS SQUIBB CO	COM	110122108	2,551	103,640 SH		Sole	01	103,640		
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	6,846	140,868 SH		Sole	01	140,868		
BROADCOM CORP	CL A	111320107	4	99 SH		Sole	01	99		
BROOKFIELD PPTYS CORP	COM	112900105	1,673	48,978 SH		Sole	01	48,978		
CADENCE DESIGN SYSTEM INC	COM	127387108	1,569	84,845 SH		Sole	01	84,845		
CAMDEN PPTY TR	SH BEN INT	133131102	2,245	31,163 SH		Sole	01	31,163		

CAMECO CORP CANADIAN PAC RY LTD	COM	13321L108	2	44 SH	Sole	01	44
CANON INC ADR	COM	13645T100	10,481	209,739 SH	Sole	01	209,739
CAPITAL ONE FINL CORP	ADR	138006309	10,549	159,718 SH	Sole	01	159,718
CARPENTER TECHNOLOGY CORP	COM	14040H105	1,790	22,235 SH	Sole	01	22,235
CASTLE CONV FD INC	COM	144285103	1,423	15,052 SH	Sole	01	15,052
CBS RICHARD ELLIS GROUP INC	COM	148443104	678	29,210 SH	Sole	01	29,210
CBS CORP NEW	CL A	12497T101	1,747	21,645 SH	Sole	01	21,645
CELGENE CORP	CL B	124857202	3	124 SH	Sole	01	124
CENTENE CORP DEL	COM	151020104	6	142 SH	Sole	01	142
	COM	15135B101	1,074	36,815 SH	Sole	01	36,815

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				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED	NONE
CENTERPOINT ENERGY INC	COM	15189T107	1	63	SH		Sole	01	63		
CENTURY ALUM CO	COM	156431108	1,967	46,344	SH		Sole	01	46,344		
CENTURYTEL INC	COM	156700106	2,970	75,919	SH		Sole	01	75,919		
CHARMING SHOPPES INC	COM	161133103	3,657	245,944	SH		Sole	01	245,944		
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	0	17	SH		Sole	01	17		
CHESAPEAKE ENERGY CORP	COM	165167107	3	84	SH		Sole	01	84		
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	4,271	9,545	SH		Sole	01	9,545		
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	4,505	88,251	SH		Sole	01	88,251		
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	3,595	61,604	SH		Sole	01	61,604		
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	1	18	SH		Sole	01	18		
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1	31	SH		Sole	01	31		
CIGNA CORP	COM	125509109	12,972	99,312	SH		Sole	01	99,312		
CIMAREX ENERGY CO	COM	171798101	2,955	68,316	SH		Sole	01	68,316		
CINERGY CORP	COM	172474108	309	6,800	SH		Sole	01	6,800		
CISCO SYS INC	COM	17275R102	2,375	109,614	SH		Sole	01	109,614		
CIT GROUP INC	COM	125581108	7,241	135,302	SH		Sole	01	135,302		
CITIGROUP INC	COM	172967101	8,273	175,169	SH		Sole	01	175,169		
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1	28	SH		Sole	01	28		
CMS ENERGY CORP	COM	125896100	562	43,380	SH		Sole	01	43,380		
CNOOC LTD	SPONSORED ADR	126132109	3,057	39,096	SH		Sole	01	39,096		
COCA COLA CO	COM	191216100	1	19	SH		Sole	01	19		
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	1	28	SH		Sole	01	28		
COHEN & STEERS SELECT UTIL F	COM	19248A109	991	48,456	SH		Sole	01	48,456		
COLDWATER CREEK INC	COM	193068103	758	27,281	SH		Sole	01	27,281		
COLGATE PALMOLIVE CO	COM	194162103	3,182	55,729	SH		Sole	01	55,729		
COLONIAL BANCGROUP INC	COM	195493309	4,205	168,213	SH		Sole	01	168,213		
COMCAST CORP NEW COMMERCIAL VEH GROUP INC	CL A	20030N101	14,039	536,655	SH		Sole	01	536,655		
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	1	29	SH		Sole	01	29		
COMPANIA CERVECERIAS UNIDAS	SPONSORED ADR	204429104	3,130	125,693	SH		Sole	01	125,693		
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	3,249	131,606	SH		Sole	01	131,606		
COMPUTER SCIENCES CORP	COM	205363104	2,999	53,986	SH		Sole	01	53,986		
COMTECH TELECOMMUNICATIONS	COM	205826209	5,271	180,693	SH		Sole	01	180,693		
CONAGRA FOODS INC	COM	205887102	8,722	406,450	SH		Sole	01	406,450		
CONSTELLATION ENERGY GROUP I	COM	210371100	1,974	36,080	SH		Sole	01	36,080		
COSTCO WHSL CORP NEW	COM	22160K105	1	13	SH		Sole	01	13		
COVENTRY HEALTH CARE INC	COM	222862104	3,491	64,665	SH		Sole	01	64,665		
CREDICORP LTD	COM	G2519Y108	148	5,591	SH		Sole	01	5,591		
CV THERAPEUTICS INC	COM	126667104	635	28,741	SH		Sole	01	28,741		
CVS CORP	COM	126650100	7,741	259,158	SH		Sole	01	259,158		
CYTYC CORP	COM	232946103	261	9,262	SH		Sole		9,262		
DADE BEHRING HLDGS INC	COM	23342J206	2,682	75,114	SH		Sole	01	75,114		
DANAHER CORP DEL	COM	235851102	8,071	126,995	SH		Sole	01	126,995		
DECKERS OUTDOOR CORP	COM	243537107	1,386	34,189	SH		Sole	01	34,189		
DELL INC	COM	24702R101	1,866	62,718	SH		Sole	01	62,718		



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									SOLE	SHARED	NONE
DELUXE CORP	COM	248019101	5,059	193,314	SH		Sole	01	193,314		
DENTSPLY INTL INC NEW	COM	249030107	9,191	158,055	SH		Sole	01	158,055		
DEUTSCHE BANK AG NAMEN DEUTSCHE	ORD	D18190898	5,089	44,549	SH		Sole	01	44,549		
TELEKOM AG DEVELOPERS DIVERSIFIED RLTY	SPONSORED ADR	251566105	0	24	SH		Sole	01	24		
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	11,636	130,014	SH		Sole	01	130,014		
DIGITAL RIV INC	COM	25388B104	0	2	SH		Sole	01	2		
DIRECT GEN CORP	COM	25456W204	1,131	66,488	SH		Sole	01	66,488		
DIRECTV GROUP INC	COM	25459L106	1	43	SH		Sole	01	43		
DISNEY WALT CO	COM	254687106	14,218	509,774	SH		Sole	01	509,774		
DOMINION RES INC VA NEW	COM	25746U109	1,637	23,721	SH		Sole	01	23,721		
DORAL FINL CORP	COM	25811P100	0	32	SH		Sole	01	32		
DOW CHEM CO	COM	260543103	4,845	119,328	SH		Sole	01	119,328		
DPL INC	COM	233293109	788	29,172	SH		Sole	01	29,172		
DU PONT E I DE NEMOURS & CO	COM	263534109	16,009	379,282	SH		Sole	01	379,282		
DUKE ENERGY CORP	COM	264399106	1,711	58,709	SH		Sole	01	58,709		
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1	13	SH		Sole	01	13		
DWS GLOBAL HIGH INCOME FD	COM	23338W104	5,673	660,476	SH		Sole	01	660,476		
E M C CORP MASS	COM	268648102	3,599	264,014	SH		Sole	01	264,014		
E ON AG E TRADE	SPONSORED ADR	268780103	1,007	27,525	SH		Sole	01	27,525		
FINANCIAL CORP	COM	269246104	10,456	387,552	SH		Sole	01	387,552		
EAST WEST BANCORP INC	COM	27579R104	902	23,398	SH		Sole	01	23,398		
EASTMAN KODAK CO	COM	277461109	2,088	73,401	SH		Sole	01	73,401		
EATON CORP	COM	278058102	4,709	64,527	SH		Sole	01	64,527		
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	149	10,451	SH		Sole	01	10,451		
EBAY INC	COM	278642103	11,337	290,704	SH		Sole	01	290,704		
EDISON INTL	COM	281020107	1,186	28,808	SH		Sole	01	28,808		
EDP ENERGIAS DE PORTUGAL S A	SPONSORED ADR	268353109	197	5,017	SH		Sole	01	5,017		
EMBRAER- EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	3,380	91,719	SH		Sole	01	91,719		
EMERSON ELEC CO	COM	291011104	17	203	SH		Sole	01	203		
EMULEX CORP	COM	292475209	614	35,949	SH		Sole	01	35,949		
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	5,819	177,343	SH		Sole	01	177,343		
ENEL SOCIETA PER AZIONI	ADR	29265W108	400	9,466	SH		Sole	01	9,466		
ENERGY PARTNERS LTD	COM	29270U105	1,363	57,791	SH		Sole	01	57,791		
ENTERGY CORP NEW	COM	29364G103	9,805	142,227	SH		Sole	01	142,227		
EPICOR SOFTWARE CORP	COM	29426L108	806	60,003	SH		Sole	01	60,003		
EQUIFAX INC	COM	294429105	12,345	331,509	SH		Sole	01	331,509		
EQUITY RESIDENTIAL	SH BEN INT	29476L107	8,738	186,750	SH		Sole	01	186,750		
EURONET WORLDWIDE INC	COM	298736109	6,190	163,627	SH		Sole	01	163,627		
EVEREST RE GROUP LTD	COM	G3223R108	1	15	SH		Sole	01	15		
EXELON CORP	COM	30161N101	3,277	61,950	SH		Sole	01	61,950		
EXPEDITORS INTL WASH INC	COM	302130109	1,019	11,797	SH		Sole	01	11,797		
EXPRESS SCRIPTS INC	COM	302182100	7,962	90,579	SH		Sole	01	90,579		
EXXON MOBIL CORP	COM	30231G102	23,457	385,428	SH		Sole	01	385,428		

FACTSET RESH SYS  
INC

COM

303075105

949

21,390 SH

Sole

01

21,390

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5			COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY	
				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED NONE
FASTENAL CO FEDERAL NATL MTG ASSN	COM	311900104	494	10,444	SH		Sole	01	10,444	
FEDERAL REALTY INVT TR	COM	313586109	219	4,270	SH		Sole	01	4,270	
FIDELITY NATL FINL INC	SH BEN INT NEW	313747206	1,227	16,312	SH		Sole	01	16,312	
FIFTH THIRD BANCORP	COM	316326107	6,606	185,918	SH		Sole	01	185,918	
FIRST DATA CORP	COM	316773100	1,323	33,607	SH		Sole	01	33,607	
FIRSTENERGY CORP	COM	319963104	5,126	109,485	SH		Sole	01	109,485	
FISERV INC FORT DEARBORN INCOME SECS IN	COM	337932107	909	18,595	SH		Sole	01	18,595	
FORTUNE BRANDS INC	COM	337738108	6,969	163,777	SH		Sole	01	163,777	
FPL GROUP INC	COM	347200107	1	70	SH		Sole	01	70	
FREEPORT- MCMORAN COPPER & GO	COM	349631101	1	9	SH		Sole	01	9	
FREMONT GEN CORP	COM	302571104	1,398	34,823	SH		Sole	01	34,823	
GENENTECH INC	CL B	35671D857	10,194	170,555	SH		Sole	01	170,555	
GENERAL GROWTH PPTYS INC	COM	357288109	5,058	234,616	SH		Sole	01	234,616	
GENESIS MICROCHIP INC DEL	COM NEW	368710406	4,113	48,664	SH		Sole	01	48,664	
GENLYTE GROUP INC	COM	370021107	6,527	133,557	SH		Sole	01	133,557	
GENZYME CORP	COM	37184C103	794	46,611	SH		Sole	01	46,611	
GILEAD SCIENCES INC	COM	372302109	6,599	96,851	SH		Sole	01	96,851	
GOLDEN WEST FINL CORP DEL	COM	372917104	3,086	45,907	SH		Sole	01	45,907	
GOOGLE INC GRANT PRIDECO INC	COM	375558103	7,379	118,592	SH		Sole	01	118,592	
GREATER CHINA FD INC	COM	381317106	4,757	70,057	SH		Sole	01	70,057	
GRIFFON CORP	CL A	38259P508	5,495	14,091	SH		Sole	01	14,091	
GROUPE CGI INC	COM	38821G101	5,066	118,260	SH		Sole	01	118,260	
HALLIBURTON CO	COM	39167B102	3,693	209,690	SH		Sole	01	209,690	
HANCOCK JOHN PATRIOT SELCT D	COM	398433102	833	33,539	SH		Sole	01	33,539	
HARLEY DAVIDSON INC	CL A SUB VTG	39945C109	7,916	1,194,013	SH		Sole	01	1,194,013	
HARMAN INTL INDS INC	COM	406216101	6,853	93,846	SH		Sole	01	93,846	
HARTFORD FINL SVCS GROUP INC	COM	41013U102	3	223	SH		Sole	01	223	
HEALTHCARE RLTY TR	COM	412822108	4,752	91,602	SH		Sole	01	91,602	
HELEN OF	COM	413086109	1	6	SH		Sole	01	6	
	COM	416515104	1	10	SH		Sole	01	10	
	COM	421946104	398	10,638	SH		Sole	01	10,638	

TROY CORP LTD	COM	G4388N106	1,250	58,946 SH	Sole	01	58,946
HEWLETT PACKARD CO	COM	428236103	1	17 SH	Sole	01	17
HIGHWOODS PPTYS INC	COM	431284108	1,177	34,897 SH	Sole	01	34,897
HILB ROGAL & HOBBS CO	COM	431294107	241	5,846 SH	Sole	01	5,846
HILLENBRAND INDS INC	COM	431573104	2,335	42,455 SH	Sole	01	42,455
HILTON HOTELS CORP	COM	432848109	1,840	72,263 SH	Sole	01	72,263
HITACHI LIMITED ADR 10	COM	433578507	42	592 SH	Sole	01	592
HOME DEPOT INC	COM	437076102	10,055	237,717 SH	Sole	01	237,717
HONDA MOTOR LTD	AMERN SHS	438128308	1	19 SH	Sole	01	19
HOST MARRIOTT CORP NEW	COM	44107P104	8,208	383,562 SH	Sole	01	383,562
HUNTINGTON BANCSHARES INC	COM	446150104	2,415	100,094 SH	Sole	01	100,094
HUTCHINSON TECHNOLOGY INC	COM	448407106	5,342	177,055 SH	Sole	01	177,055
ICICI BK LTD	SPONSORED ADR	45104G104	135	4,881 SH	Sole	01	4,881
IDT CORP	COM	448947101	419	38,294 SH	Sole	01	38,294

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5 SHRS OR SH/ PRN AMT PRN	COLUMN 6 PUT/ CALL	COLUMN 7 INVESTMENT DISCRETION	COLUMN 8 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY			
								SOLE	SHARED	NONE	
ILLINOIS TOOL WKS INC	COM	452308109	2,697	28,006	SH		Sole	01	28,006		
IMATION CORP	COM	45245A107	1,766	41,163	SH		Sole	01	41,163		
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	798	13,335	SH		Sole	01	13,335		
IMS HEALTH INC	COM	449934108	1	30	SH		Sole	01	30		
INDYMAC BANCORP INC	COM	456607100	5,250	128,256	SH		Sole	01	128,256		
ING CLARION GLB RE EST INCM	COM	44982G104	3,330	181,491	SH		Sole	01	181,491		
ING GROEP N V	SPONSORED ADR	456837103	11,552	293,209	SH		Sole	01	293,209		
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	769	59,167	SH		Sole	01	59,167		
INSURED MUN INCOME FD	COM	45809F104	2,245	172,414	SH		Sole	01	172,414		
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1	98	SH		Sole	01	98		
INTEL CORP	COM	458140100	2	105	SH		Sole	01	105		
INTERLINE BRANDS INC	COM	458743101	486	19,259	SH		Sole	01	19,259		
INTERNATIONAL BUSINESS MACHS	COM	459200101	10,860	131,688	SH		Sole	01	131,688		
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	5,063	147,535	SH		Sole	01	147,535		
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	337	6,848	SH		Sole	01	6,848		
INVESTMENT GRADE MUN INCOME	COM	461368102	2,236	166,967	SH		Sole	01	166,967		
IRON MTN INC	COM	462846106	1,093	26,838	SH		Sole	01	26,838		
ISHARES INC	MSCI JAPAN	464286848	7,924	550,302	SH		Sole	01	550,302		
ISHARES TR	DJ SEL DIV INX	464287168	4	58	SH		Sole	01	58		
ISHARES TR	DJ US UTILS	464287697	1	10	SH		Sole	01	10		
ISHARES TR	RUSSELL 2000	464287655	5	65	SH		Sole	01	65		
ISHARES TR	S&P500/BAR GRW	464287309	8	124	SH		Sole	01	124		
ISHARES TR	S&P500/BAR VAL	464287408	49	706	SH		Sole	01	706		
ITT INDS INC IND	COM	450911102	3	60	SH		Sole	01	60		
J F CHINA REGION FD INC	COM	46614T107	3,475	220,797	SH		Sole	01	220,797		
JABIL CIRCUIT INC	COM	466313103	1,146	26,745	SH		Sole	01	26,745		
JAKKS PAC INC	COM	47012E106	773	28,901	SH		Sole	01	28,901		
JEFFERSON PILOT CORP	COM	475070108	1	14	SH		Sole	01	14		
JOHNSON & JOHNSON	COM	478160104	12,992	219,381	SH		Sole	01	219,381		
JOHNSON CTLS INC	COM	478366107	1,065	14,030	SH		Sole	01	14,030		
JP MORGAN CHASE & CO	COM	46625H100	13,455	323,136	SH		Sole	01	323,136		
KERR MCGEE CORP	COM	492386107	1	9	SH		Sole	01	9		
KILROY RLTY CORP	COM	49427F108	791	10,244	SH		Sole	01	10,244		
KIMBERLY CLARK CORP	COM	494368103	1	11	SH		Sole	01	11		
KING PHARMACEUTICALS INC	COM	495582108	3,073	178,154	SH		Sole	01	178,154		
KLA-TENCOR CORP	COM	482480100	1	17	SH		Sole	01	17		
KNIGHT TRANSN INC	COM	499064103	491	24,856	SH		Sole	01	24,856		
KOHL'S CORP	COM	500255104	8,578	161,815	SH		Sole	01	161,815		
KOMAG INC	COM NEW	500453204	1,568	32,938	SH		Sole	01	32,938		
KOOKMIN BK NEW	SPONSORED ADR	50049M109	12,673	148,192	SH		Sole	01	148,192		
KOREA EQUITY FD INC	COM	50063B104	3,505	315,790	SH		Sole	01	315,790		
KOREA FD	COM	500634100	3,364	88,292	SH		Sole	01	88,292		
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4,505	52,517	SH		Sole	01	52,517		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	4,070	69,600	SH		Sole	01	69,600		
LAFARGE COPPEE S A	SPON ADR NEW	505861401	0	15	SH		Sole	01	15		



STANLEY MORGAN	INSD CA MUN	61745P825	71	5,192 SH	Sole	01	5,192
STANLEY MORGAN	N Y QULTY MUN	61745P528	757	55,666 SH	Sole	01	55,666
STANLEY ASIA PAC FD I	COM	61744U106	3,396	201,896 SH	Sole	01	201,896
STANLEY EMER MKTS DEB	COM	61744H105	1	140 SH	Sole	01	140
FINELINE ELECTRONIX IN	COM	62541B101	430	7,350 SH	Sole	01	7,350
INTER DURATION FD I	COM	62618T100	753	56,415 SH	Sole	01	56,415
ADVANTAGE FD INC	COM	626189104	2,204	175,364 SH	Sole	01	175,364
CALIF FD INC	COM	626296107	70	5,309 SH	Sole	01	5,309
NASB FINL INC	COM	628968109	106	3,082 SH	Sole	01	3,082
GREECE S A	SPONSORED ADR	633643408	4,279	446,676 SH	Sole	01	446,676

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8				
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
NATIONAL GRID PLC	SPON ADR NEW	636274300	662	13,348	SH		Sole	01	13,348		
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1	45	SH		Sole	01	45		
NATIONWIDE FINL SVCS INC	CL A	638612101	2,939	68,322	SH		Sole	01	68,322		
NEKTAR THERAPEUTICS	COM	640268108	1,148	56,330	SH		Sole	01	56,330		
NELNET INC	CL A	64031N108	1,280	30,740	SH		Sole	01	30,740		
NEOWARE INC	COM	64065P102	1,363	46,019	SH		Sole	01	46,019		
NETGEAR INC	COM	64111Q104	1,073	56,470	SH		Sole	01	56,470		
NETWORK APPLIANCE INC	COM	64120L104	8,266	229,413	SH		Sole	01	229,413		
NEUBERGER BERMAN CA INT MUN	COM	64123C101	71	5,178	SH		Sole	01	5,178		
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	1,708	111,661	SH		Sole	01	111,661		
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	1,056	51,619	SH		Sole	01	51,619		
NEWFIELD EXPL CO	COM	651290108	4,579	109,276	SH		Sole	01	109,276		
NEWMARKET CORP	COM	651587107	10	200	SH		Sole	01	200		
NEWS CORP	CL B	65248E203	5,833	332,171	SH		Sole	01	332,171		
NEWTEK BUSINESS SVCS INC	COM	652526104	154	70,750	SH		Sole		70,750		
NICE SYS LTD	SPONSORED ADR	653656108	3,226	63,310	SH		Sole	01	63,310		
NII HLDGS INC	CL B NEW	62913F201	11,317	191,914	SH		Sole	01	191,914		
NIKE INC	CL B	654106103	5,029	59,096	SH		Sole	01	59,096		
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	0	23	SH		Sole	01	23		
NISOURCE INC	COM	65473P105	1	31	SH		Sole	01	31		
NISSAN MOTORS	SPONSORED ADR	654744408	10,560	444,091	SH		Sole	01	444,091		
NOKIA CORP	SPONSORED ADR	654902204	10,953	528,616	SH		Sole	01	528,616		
NORTHROP GRUMMAN CORP	COM	666807102	402	5,887	SH		Sole	01	5,887		
NOVARTIS A G NOVO-NORDISK A S	SPONSORED ADR	66987V109	16,038	289,294	SH		Sole	01	289,294		
NRG ENERGY INC	COM NEW	670100205	1	10	SH		Sole	01	10		
NUVEEN FLA QUALITY INCOME MU	COM	629377508	1,400	30,961	SH		Sole	01	30,961		
O REILLY AUTOMOTIVE INC	COM	670978105	145	10,480	SH		Sole	01	10,480		
OLD REP INTL CORP	COM	686091109	1,052	28,779	SH		Sole	01	28,779		
OMI CORP NEW	COM	680223104	700	32,100	SH		Sole	01	32,100		
OMNICARE INC	COM	Y6476W104	1,326	73,583	SH		Sole	01	73,583		
OPTION CARE INC	COM	681904108	730	13,281	SH		Sole	01	13,281		
ORACLE CORP	COM	683948103	2	174	SH		Sole	01	174		
ORIX CORP	COM	68389X105	9,459	690,953	SH		Sole	01	690,953		
ORTHOFIX INTL N V	SPONSORED ADR	686330101	7,873	50,637	SH		Sole	01	50,637		
OVERSEAS SHIPHOLDING GROUP I	COM	N6748L102	1,124	28,222	SH		Sole	01	28,222		
PACER INTL INC	COM	690368105	8,939	186,495	SH		Sole	01	186,495		
TENN	COM	69373H106	3,656	111,883	SH		Sole	01	111,883		
PALL CORP	COM	696429307	11,641	373,243	SH		Sole	01	373,243		
PALM INC NEW	COM	696643105	1	29	SH		Sole	01	29		
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	924	13,038	SH		Sole	01	13,038		
PATTERSON COMPANIES INC	COM	703395103	1,001	28,445	SH		Sole	01	28,445		
PEABODY ENERGY CORP	COM	704549104	3	60	SH		Sole	01	60		
PEPSICO INC	COM	713448108	8,709	150,697	SH		Sole	01	150,697		



PETROFUND								
ENERGY TRUST	TR UNIT	71648W108	308	14,068 SH	Sole	01	14,068	
PETROLEO								
BRASILEIRO SA								
PETRO	SPONSORED ADR	71654V408	5,092	58,747 SH	Sole	01	58,747	

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				SHRS OR PRN	SH/ AMT	PUT/ CALL			SOLE	SHARED	NONE
PFIZER INC	COM	717081103	22,620	907,689	SH		Sole	01	907,689		
PG&E CORP	COM	69331C108	2,758	70,891	SH		Sole	01	70,891		
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	6	91	SH		Sole	01	91		
PHARMACEUTICAL PROD DEV INC	COM	717124101	8	228	SH		Sole	01	228		
PHELPS DODGE CORP	COM	717265102	1	13	SH		Sole	01	13		
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	5,541	147,489	SH		Sole	01	147,489		
PHILLIPS VAN HEUSEN CORP	COM	718592108	2,690	70,410	SH		Sole	01	70,410		
PILGRIMS PRIDE CORP	COM	721467108	3,177	146,628	SH		Sole	01	146,628		
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	1,201	41,269	SH		Sole	01	41,269		
PLUM CREEK TIMBER CO INC	COM	729251108	0	9	SH		Sole	01	9		
PMI GROUP INC	COM	69344M101	7,658	166,758	SH		Sole	01	166,758		
POLARIS INDS INC	COM	731068102	3,946	72,315	SH		Sole	01	72,315		
PORTALPLAYER INC	COM	736187204	181	8,131	SH		Sole	01	8,131		
POSCO	SPONSORED ADR	693483109	1	18	SH		Sole	01	18		
PPL CORP	COM	69351T106	1,449	49,289	SH		Sole	01	49,289		
PRICE T ROWE GROUP INC	COM	74144T108	3,876	49,562	SH		Sole	01	49,562		
PROCTER & GAMBLE CO	COM	742718109	6,207	107,697	SH		Sole	01	107,697		
PROLOGIS	SH BEN INT	743410102	9,342	174,620	SH		Sole	01	174,620		
PROSPECT STR HIGH INCOME PTF	COM NEW	743586406	1,796	550,877	SH		Sole	01	550,877		
PROVIDENT ENERGY TR	TR UNIT	74386K104	114	10,093	SH		Sole	01	10,093		
PUBLIC STORAGE INC	COM	74460D109	8,680	106,858	SH		Sole	01	106,858		
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,129	17,635	SH		Sole	01	17,635		
PUTNAM CALIF INVT GRADE MUN	SH BEN INT	746446103	71	5,325	SH		Sole	01	5,325		
PUTNAM INVT GRADE MUN TR	COM	746805100	1,804	188,295	SH		Sole	01	188,295		
PUTNAM MANAGED MUN INCOM TR	COM	746823103	2,226	301,255	SH		Sole	01	301,255		
PUTNAM N Y INVT GRADE MUN TR	SH BEN INT	746921105	759	63,315	SH		Sole	01	63,315		
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	2,216	181,614	SH		Sole	01	181,614		
QUALCOMM INC QUEST DIAGNOSTICS INC	COM	747525103	10,603	209,510	SH		Sole	01	209,510		
QUILMES INDL QUINSA SOCIETE	SP ADR CL B	74834L100	7,378	143,821	SH		Sole	01	143,821		
R & G FINANCIAL CORP	CL B	74838Y207	317	8,255	SH		Sole	01	8,255		
RADIAN GROUP INC	CL B	749136107	998	78,853	SH		Sole	01	78,853		
RADWARE LTD	COM	750236101	4,920	81,668	SH		Sole	01	81,668		
RADWARE LTD	ORD	M81873107	4,317	244,845	SH		Sole	01	244,845		
RED HAT INC	COM	756577102	1,629	58,224	SH		Sole	01	58,224		
REGENCY CTRS CORP	COM	758849103	1,474	21,940	SH		Sole	01	21,940		
REPUBLIC SVCS INC	COM	760759100	3,633	85,458	SH		Sole	01	85,458		
REYNOLDS AMERICAN INC	COM	761713106	1,273	12,070	SH		Sole	01	12,070		
RINKER GROUP LTD	SPONSORED ADR	76687M101	1	16	SH		Sole	01	16		
RIO TINTO PLC	SPONSORED ADR	767204100	6,598	31,873	SH		Sole	01	31,873		
ROPER INDS INC NEW	COM	776696106	555	11,420	SH		Sole	01	11,420		
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	632	52,633	SH		Sole	01	52,633		

ROYAL BK									
SCOTLAND									
GROUP PLC	SP ADR	PREF M	780097796	454	18,089	SH	Sole	01	18,089
RYLAND GROUP									
INC		COM	783764103	4,593	66,175	SH	Sole	01	66,175
SAFENET INC		COM	78645R107	4,703	177,616	SH	Sole	01	177,616
SALOMON BR									
EMRG MKT FLT									
RTE		COM	794912105	6,554	476,664	SH	Sole	01	476,664

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								SOLE	SHARED	NONE	
SALOMON BR EMRG MKTS INC II.	COM	794910109	7,683	580,710	SH		Sole	01	580,710		
SALOMON BROS EMERG MKT DEBT	COM	79550E107	8,241	469,064	SH		Sole	01	469,064		
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	4,382	122,668	SH		Sole	01	122,668		
SANDERSON FARMS INC	COM	800013104	757	33,814	SH		Sole	01	33,814		
SANDISK CORP	COM	80004C101	3	49	SH		Sole	01	49		
SANOFI AVENTIS	SPONSORED ADR	80105N105	12,025	253,415	SH		Sole	01	253,415		
SAP	SPONSORED ADR	803054204	1	15	SH		Sole	01	15		
AKTIENGESELLSCHAFT SATYAM COMPUTER SERVICES LTD	ADR	804098101	8,206	187,532	SH		Sole	01	187,532		
SAXON CAP INC NEW	COM	80556T106	1,247	119,461	SH		Sole	01	119,461		
SCHAWK INC	CL A	806373106	559	21,506	SH		Sole	01	21,506		
SCHERING A G	SPONSORED ADR	806585204	1	9	SH		Sole	01	9		
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	1,125	27,927	SH		Sole	01	27,927		
SCP POOL CORP	COM	784028102	1,013	21,605	SH		Sole	01	21,605		
SCUDDER NEW ASIA FD INC	COM	811183102	3,493	157,415	SH		Sole	01	157,415		
SEA CONTAINERS LTD	CL A	811371707	427	59,184	SH		Sole	01	59,184		
SEALED AIR CORP NEW	COM	81211K100	13,416	231,833	SH		Sole	01	231,833		
SEI INVESTMENTS CO	COM	784117103	2,942	72,579	SH		Sole	01	72,579		
SEMCO ENERGY INC	COM	78412D109	218	39,417	SH		Sole	01	39,417		
SHERWIN WILLIAMS CO	COM	824348106	4,783	96,740	SH		Sole	01	96,740		
SHIRE PLC	SPONSORED ADR	82481R106	1	18	SH		Sole	01	18		
SIEMENS A G	SPONSORED ADR	826197501	4,772	51,215	SH		Sole	01	51,215		
SIERRA PAC RES NEW	COM	826428104	543	39,334	SH		Sole	01	39,334		
SIGMA ALDRICH CORP	COM	826552101	13,083	198,866	SH		Sole	01	198,866		
SIMON PPTY GROUP INC NEW	COM	828806109	9,699	115,268	SH		Sole	01	115,268		
SINA CORP	ORD	G81477104	5,452	195,423	SH		Sole	01	195,423		
SINGAPORE FD INC	COM	82929L109	3,665	302,926	SH		Sole	01	302,926		
SMITH INTL INC	COM	832110100	578	14,846	SH		Sole	01	14,846		
SONOCO PRODS CO	COM	835495102	616	18,189	SH		Sole	01	18,189		
SONY CORP	ADR NEW	835699307	0	10	SH		Sole	01	10		
SOUTHERN CO	COM	842587107	690	21,055	SH		Sole	01	21,055		
SOUTHERN COPPER CORP	COM	84265V105	489	5,789	SH		Sole	01	5,789		
SOUTHERN UN CO NEW	COM	844030106	345	13,889	SH		Sole	01	13,889		
ST PAUL TRAVELERS INC	COM	792860108	1,112	26,604	SH		Sole	01	26,604		
STANLEY FURNITURE INC	COM NEW	854305208	1,163	39,755	SH		Sole	01	39,755		
STAPLES INC	COM	855030102	7,913	310,063	SH		Sole	01	310,063		
STARBUCKS CORP	COM	855244109	5,305	140,984	SH		Sole	01	140,984		
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	694	10,250	SH		Sole	01	10,250		
STATOIL ASA	SPONSORED ADR	85771P102	6,896	242,134	SH		Sole	01	242,134		
STEINER LEISURE LTD	ORD	P8744Y102	4,482	110,676	SH		Sole	01	110,676		
STERICYCLE INC	COM	858912108	927	13,715	SH		Sole	01	13,715		
STREETTRACKS GOLD TR	GOLD SHS	863307104	2,658	45,741	SH		Sole	01	45,741		
STRYKER CORP	COM	863667101	7,753	174,851	SH		Sole	01	174,851		
SUPERIOR INDS INTL INC	COM	868168105	211	10,922	SH		Sole	01	10,922		
SYMANTEC CORP	COM	871503108	8,651	513,996	SH		Sole	01	513,996		
SYNAPTICS INC	COM	87157D109	827	37,605	SH		Sole	01	37,605		

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5 SHRS OR PRN AMT	COLUMN 6 SH/ PUT/ CALL	COLUMN 7 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY	
								SOLE	SHARED NONE
TAIWAN FD INC	COM	874036106	519	32,229	SH	Sole	01	32,229	
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	1	128	SH	Sole	01	128	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4,763	473,424	SH	Sole	01	473,424	
TATA MTRS LTD	SPONSORED ADR	876568502	1	71	SH	Sole	01	71	
TAUBMAN CTRS INC	COM	876664103	1,545	37,072	SH	Sole	01	37,072	
TD BANKNORTH INC	COM	87235A101	7,245	246,857	SH	Sole	01	246,857	
TECHNICAL OLYMPIC USA INC	COM	878483106	1,318	64,778	SH	Sole	01	64,778	
TECHNIP NEW	SPONSORED ADR	878546209	6,535	96,194	SH	Sole	01	96,194	
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	921	55,223	SH	Sole	01	55,223	
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	41	1,404	SH	Sole	01	1,404	
TELEFONICA S A	SPONSORED ADR	879382208	1	11	SH	Sole	01	11	
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	55	2,468	SH	Sole	01	2,468	
TELLABS INC	COM	879664100	565	35,551	SH	Sole	01	35,551	
TELSTRA CORP LTD	SPONSORED ADR	87969N204	8,800	656,251	SH	Sole	01	656,251	
TEMPLETON DRAGON FD INC	COM	88018T101	3,358	155,237	SH	Sole	01	155,237	
TEMPLETON EMERG MKTS INCOME	COM	880192109	7,313	568,629	SH	Sole	01	568,629	
TENARIS S A	SPONSORED ADR	88031M109	2	9	SH	Sole	01	9	
TENNECO INC	COM	880349105	1,074	49,494	SH	Sole	01	49,494	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	10,660	258,875	SH	Sole	01	258,875	
TEXAS INSTRS INC	COM	882508104	14,664	451,608	SH	Sole	01	451,608	
TEXTRON INC	COM	883203101	6,195	66,338	SH	Sole	01	66,338	
THOR INDS INC	COM	885160101	5,673	106,312	SH	Sole	01	106,312	
TIME WARNER INC	COM	887317105	11,876	707,302	SH	Sole	01	707,302	
TORCHMARK CORP	COM	891027104	7,241	126,815	SH	Sole	01	126,815	
TORO CO	COM	891092108	3,928	82,264	SH	Sole	01	82,264	
TOTAL S A	SPONSORED ADR	89151E109	9,445	71,703	SH	Sole	01	71,703	
TRACTOR SUPPLY CO	COM	892356106	967	14,576	SH	Sole	01	14,576	
TREND MICRO INC	SPONS ADR	89486M206	1,927	55,301	SH	Sole	01	55,301	
TXU CORP	COM	873168108	1,338	29,882	SH	Sole	01	29,882	
TYCO INTL LTD NEW	COM	902124106	17,628	655,799	SH	Sole	01	655,799	
TYSON FOODS INC	CL A	902494103	1,783	129,774	SH	Sole	01	129,774	
UBS AG	NAMEN AKT	H8920M855	6,548	59,539	SH	Sole	01	59,539	
UNITED DOMINION REALTY TR IN	COM	910197102	790	27,677	SH	Sole	01	27,677	
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	5,668	1,662,305	SH	Sole	01	1,662,305	
UNITED TECHNOLOGIES CORP	COM	913017109	4,353	75,091	SH	Sole	01	75,091	
UNITED UTILS PLC	SPONSORED ADR	91311Q105	171	7,042	SH	Sole	01	7,042	
UNITEDHEALTH GROUP INC	COM	91324P102	6,758	120,985	SH	Sole	01	120,985	
UNIVERSAL HLTH SVCS INC	CL B	913903100	490	9,657	SH	Sole	01	9,657	
UNIVISION COMMUNICATIONS INC	CL A	914906102	7,794	226,100	SH	Sole	01	226,100	
UNUMPROVIDENT CORP	COM	91529Y106	1,233	60,185	SH	Sole	01	60,185	
US BANCORP DEL	COM	902973304	1,757	57,614	SH	Sole	01	57,614	
UST INC	COM	902911106	1,238	29,765	SH	Sole	01	29,765	
V F CORP	COM	918204108	8,096	142,282	SH	Sole	01	142,282	
VAN KAMPEN MUN TR	SH BEN INT	920919107	8	551	SH	Sole	01	551	
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	153	10,154	SH	Sole	01	10,154	

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5			COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGERS	COLUMN 8 VOTING AUTHORITY		
				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED	NONE
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	2,208	149,364	SH		Sole	01	149,364		
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	753	49,564	SH		Sole	01	49,564		
VARIAN MED SYS INC	COM	92220P105	2,422	43,123	SH		Sole	01	43,123		
VCA ANTECH INC	COM	918194101	920	32,290	SH		Sole	01	32,290		
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	6,900	124,262	SH		Sole	01	124,262		
VERIZON COMMUNICATIONS	COM	92343V104	2,189	64,262	SH		Sole	01	64,262		
VIACOM INC NEW	CL B	92553P201	6	150	SH		Sole	01	150		
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	9,648	461,648	SH		Sole	01	461,648		
VORNADO RLTY TR	SH BEN INT	929042109	7,807	81,328	SH		Sole	01	81,328		
WABASH NATL CORP	COM	929566107	935	47,321	SH		Sole	01	47,321		
WACHOVIA CORP 2ND NEW	COM	929903102	7,277	129,832	SH		Sole	01	129,832		
WALGREEN CO	COM	931422109	2,170	50,309	SH		Sole	01	50,309		
WATSON PHARMACEUTICALS INC	COM	942683103	1,655	57,596	SH		Sole	01	57,596		
WELLS FARGO & CO NEW	COM	949746101	1,921	30,070	SH		Sole	01	30,070		
WESCO INTL INC	COM	95082P105	2,734	40,203	SH		Sole	01	40,203		
WESTLAKE CHEM CORP	COM	960413102	394	11,418	SH		Sole	01	11,418		
WHIRLPOOL CORP	COM	963320106	1,011	11,051	SH		Sole	01	11,051		
WHOLE FOODS MKT INC	COM	966837106	458	6,896	SH		Sole	01	6,896		
WILLIAMS COS INC DEL	COM	969457100	681	31,860	SH		Sole	01	31,860		
WINNEBAGO INDS INC	COM	974637100	1	33	SH		Sole	01	33		
WORLD ACCEP CORP DEL	COM	981419104	1,278	46,656	SH		Sole	01	46,656		
WPP GROUP PLC	SPON ADR	0905 929309409	10,425	173,715	SH		Sole	01	173,715		
WYETH	COM	983024100	5,828	120,124	SH		Sole	01	120,124		
XCEL ENERGY INC	COM	98389B100	2,741	151,037	SH		Sole	01	151,037		
XL CAP LTD	CL A	G98255105	679	10,587	SH		Sole	01	10,587		
YAHOO INC	COM	984332106	8,910	276,208	SH		Sole	01	276,208		
YUM BRANDS INC	COM	988498101	12,544	256,736	SH		Sole	01	256,736		
ZENITH NATL INS CORP	COM	989390109	912	18,950	SH		Sole	01	18,950		
ZIMMER HLDGS INC	COM	98956P102	1,365	20,196	SH		Sole	01	20,196		