Eaton Vance Enhanced Equity Income Fund II Form N-Q November 29, 2006

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number

811-21670

02109

(Zip code)

# Eaton Vance Enhanced Equity Income Fund II

(Exact Name of Registrant as Specified in Charter)

The Eaton Vance Building, 255 State Street, Boston, Massachusetts (Address of Principal Executive Offices)

Alan R. Dynner, Esq.

Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Service) Registrant s Telephone Number, Including Area Code:

Date of Fiscal Year End: Date of Reporting Period: (617) 482-8260 December 31 September 30, 2006 Item 1. Schedule of Investments

### Eaton Vance Enhanced Equity Income Fund II

### as of September 30, 2006

### PORTFOLIO OF INVESTMENTS (Unaudited)

Common Stocks 102.1% (1)

Aerospace & Defense 7.0%       84,700       \$ 6,865,782         Alliant Techsystems, Inc. (2)       84,700       \$ 6,865,782         Boeing Companya       134,300       10,589,555         General Dynamics Corp.       260,600       18,677,202         L-3 Communications Holdings, Inc.       116,000       9,086,280         Rockwell Collins, Inc.       178,900       9,810,876         United Technologies Corp.       130,100       8,241,835         Air Freight & Logistics       0.7%       \$ 6,856,404         CH. Robinson Worldwide, Inc.       153,800       6,856,404         Auto Components 1.0%       \$ 6,856,404         Biotechnology 1.3%       \$ 11,437,647         Capital Markets 5.4%         Affiliated Managers Group, Inc. (2)       110,000       11,437,647         Capital Markets 5.4%         Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,600          640,000       11,457,647          200,000       7,820,000          200,000       7,820,000         <	Security	Shares	Valu	e
Alliant Techsystems, Inc. (2)       84,700       \$ 6,865,782         Boeing Company       134,300       10,589,555         General Dynamics Corp,       260,600       18,677,202         L-3 Communications Holdings, Inc.       116,000       9,086,280         Rockwell Collins, Inc.       178,900       9,810,876         United Technologies Corp.       130,100       8,241,835         Alt Freight & Logistics 0.7%       \$ 6,356,404         C.H. Robinson Worldwide, Inc.       153,800       6,856,404         Auto Components 1.0%       \$ 8,918,520         BorgWarner, Inc.       \$ 8,918,520         Biotechnology 1.3%       \$ 11,437,647         Amgen, Inc. (2)       160,000       11,437,647         Charles Schwab Corp, Che)       640,000       11,437,647         Charles Schwab Corp, Inc. (2)       110,000       11,012,100         Charles Schwab Corp, Che)       640,000       11,437,647         E <sup>4</sup> Trade Financial Corp. (2)       426,000       10,189,920         Melion Financial Corp. (2)       426,000       10,189,920         Melion Financial Corp. (2)       440,200       8,315,262         Communications Equipment 4.9%       177,200       5,50,512         Communications Equipment 4.9%       172,000<	•	Shares	v uiu	C
Boeing Company         134,300         10,589,555           General Dynamics Corp.         260,600         18,677,202           L-3 Communications Holdings, Inc.         116,000         9,086,280           Rockwell Collins, Inc.         178,900         9,810,876           United Technologies Corp.         130,100         8,241,835           Air Freight & Logistics         0.7%         \$         6,3271,530           C.H. Robinson Worldwide, Inc.         153,800         6,856,404           Auto Components         1.0%         \$         6,656,404           BorgWarner, Inc.         \$         5,000         8,918,520           Biotechnology         1.3%         \$         8,918,520           Biotechnology         1.3%         \$         8,918,520           S         8,918,520         \$         8,918,520           Biotechnology         1.3%         \$         14,437,647           Capital Markets         5.4%         *         11,437,647           Capital Markets         5.4%         \$         14,437,647           Capital Markets         5.4%         *         14,250,000           Charles Schwab Corp. (The)         640,000         11,012,100           Charles Schwab Corp. (The)	-	84.700	\$	6.865.782
General Dynamics Corp.         260,600         18,677,202           L-3 Communications Holdings, Inc.         116,000         9,086,280           Rockwell Collins, Inc.         178,900         9,810,876           United Technologies Corp.         130,100         8,241,835           Air Freight & Logistics         0.7%         \$6,3271,530           Air Freight & Logistics         0.7%         \$6,856,404           Auto Components         1.0%         \$8,918,520           BorgWarner, Inc.         156,000         8,918,520           Biotechnology         1.3%         \$9,18,520           Biotechnology         1.3%         \$9,18,520           Biotechnology         1.3%         \$11,437,647           Capital Markets         5.4%         \$11,437,647           Communicatical Corp. (2)         100,000         \$1,012,100           Ch		,		, ,
L-3 Communications Holdings, Inc. 116,000 9,086,280 Rockwell Collins, Inc. 178,900 9,810,876 United Technologies Corp. 8 63,271,530 Air Freight & Logistics 0.7% C.H. Robinson Worldwide, Inc. 153,800 6,856,404 Auto Components 1.0% BorgWarner, Inc. 8 6,856,404 Auto Components 1.0% BorgWarner, Inc. 156,000 8,918,520 Biotechnology 1.3% Amgen, Inc. (2) 160,000 11,437,647 Capital Markets 5.4% Atfliiated Managers Group, Inc. (2) 110,000 11,012,100 Charles Schwab Corp. (The) 640,000 11,456,000 E*Trade Financial Corp. (2) 426,000 10,189,920 Mellon Financial Corp. (2) 426,000 10,189,920 Mellon Financial Corp. (2) 426,000 7,820,000 UBS AG 140,200 8,315,2c2 Commercial Services & Supplies 1.6% Cintas Corp. (2) 444,600 10,225,800 Harris Corp. (2) 444,800 9,259,008 Communications Equipment 4.9% Communications Equipment 4.9% Computer Peripherals 6.4% Apple Computer, Inc. (2) 18,6400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 53,000 6,025,940 Harvis Corp. (2) 53,000 7,238,937 NCR Corp. (2) 53,000 7,238,937 Harvis Corp. (2) 53,000 7,238,937 Harvis Corp. (2) 53,000 7,238,937				
Rockwell Collins, Inc.         178,900         9,810,876           United Technologies Corp.         130,00         8,241,835           Air Freight & Logistics         0.7%         6,3271,530           Air Freight & Logistics         0.7%         6,856,404           Auto Components         1.0%         6,856,404           Auto Components         1.0%         8,918,520           Biotechnology         1.3%         8,918,520           Biotechnology         1.1,437,647         8,918,520 <t< td=""><td></td><td></td><td></td><td></td></t<>				
United Technologies Corp.         130,100         8,241,835           Air Freight & Logistics         0.7%           C.H. Robinson Worldwide, Inc.         153,800         6,856,404           Auto Components         1.0%         \$ 6,856,404           BorgWarner, Inc.         \$ 8,918,520         \$ 8,918,520           Biotechnology         1.3%         \$ 8,918,520           Biotechnology         1.3%         \$ 11,437,647           Amgen, Inc. (2)         160,000         11,437,647           Capital Markets         5.4%         \$ 11,437,647           Affiliated Managers Group, Inc. (2)         110,000         11,012,100           Charles Schwab Corp. (The)         640,000         1,456,000           E*Trade Financial Corp. (2)         426,000         10,189,920           Mellon Financial Corp. (2)         200,000         7,820,000           UBS AG         208,600         8,517,138           Equifax, Inc.         \$ 177,200         6,505,012           Communications Equipment         4.9%         1           Cusco Systems, Inc. (2)         124,000         5,516,760           QUALCOMM, Inc.         200,000         7,270,000           Research in Motion, Ltd. (2)         123,000         1,267,180				
Air Freight & Logistics 0.7%       6,3,271,530         Air Freight & Logistics 0.7%       53,800         C.H. Robinson Worldwide, Inc.       153,800       6,856,404         Auto Components 1.0%       8         Borg Warner, Inc.       156,000       8,918,520         Biotechnology 1.3%       8       8,918,520         Amgen, Inc. (2)       160,000       11,437,647         Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       200,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies 1.6%       1       1         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Commercial Services & Supplies 1.6%       1       1         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Cintas Corp.       22,800				
Air Freight & Logistics 0.7% C.H. Robinson Worldwide, Inc. 153,800 6,856,404 Auto Components 1.0% BorgWarner, Inc. 5 6,856,404 Marcet S.1% Amgen, Inc. (2) 150,000 8,918,520 Biotechnology 1.3% Amgen, Inc. (2) 160,000 11,437,647 Capital Markets 5.4% Affiliated Managers Group, Inc. (2) 110,000 11,012,100 Charles Schwab Corp. (The) 640,000 11,456,000 E*Trade Financial Corp. (2) 426,000 10,189,920 Mellon Financial Corp. (2) 426,000 10,189,920 Mellon Financial Corp. (2) 426,000 8,315,262 Commercial Services & Supplies 1.6% Cintas Corp. Communications Equipment 4.9% Cisco Systems, Inc. (2) 123,000 12,627,180 Research in Motion, Ltd. (2) 186,400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 186,400 14,358,392 EMC Corp. (2) 197,300 7,238,937 NCR Corp. (2) 253,200 9,996,336				
C.H. Robinson Worldwide, Inc.       153,800       6,856,404         Auto Components 1.0%       8         BorgWarner, Inc.       156,000       8,918,520         Biotechnology 1.3%       8       8,918,520         Amgen, Inc. (2)       160,000       11,437,647         Capital Markets 5.4%       11,000       11,012,100         Charles Schwab Corp. (The)       640,000       10,189,920         Mellon Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       200,000       7,820,000         UBS AG       10,200       8,315,262         Commercial Services & Supplies 1.6%       1       1         Citata Corp.       208,600       8,517,138         Equifax, Inc.       15,022,150       1         Communications Equipment 4.9%       1       1         Citata Corp.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabas, Inc. (2)       444,600       10,225,800         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabas, Inc. (2)       186,400       14,358,392         Computer Peripherals 6.4%       123,000       12,627,180 <t< td=""><td>Air Freight &amp; Logistics 0.7%</td><td></td><td></td><td></td></t<>	Air Freight & Logistics 0.7%			
Auto Components       1.0%         BorgWarner, Inc.       \$ 8,918,520         BorgWarner, Inc.       \$ 8,918,520         Biotechnology       1.3%         Amgen, Inc. (2)       160,000       11,437,647         Capital Markets       5.4%       \$ 11,437,647         Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         #Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       400,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%       \$ 48,793,282         Commercial Services & Supplies       1.6%       \$ 15,022,150         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       15,022,150       \$ 15,022,150         Communications Equipment       4.9%       \$ 15,022,150         Cumunications Equipment       4.9%       \$ 15,022,150         Computer Func. (2)       444,600       10,225,800         Harris Corp.       20,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       186,400 <td></td> <td>153,800</td> <td>6.85</td> <td>6.404</td>		153,800	6.85	6.404
Auto Components 1.0%       8,918,520         BorgWarner, Inc.       156,000       8,918,520         Biotechnology 1.3%       8,918,520         Amgen, Inc. (2)       160,000       11,437,647         Capital Markets 5.4%       11,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       200,000       7,820,000         WBS AG       140,200       8,315,262         Commercial Services & Supplies 1.6%       140,200       8,517,138         Equifax, Inc.       208,600       5,517,138         Equifax, Inc.       17,200       6,505,012         Communications Equipment 4.9%       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellahs, Inc. (2)       44,898,748       844,800         Computer Peripherals 6.4%       44,358,392       844,800         Hewlett-Packard Co,       197,300       7,23,937         NCR Corp. (2)       503,000       6,025,940		100,000		
BorgWarner, Inc.       156,000       8,918,520         Biotechnology 1.3%       *         Amgen, Inc. (2)       160,000       11,437,647         Capital Markets 5.4%       *       11,437,647         Charles Schwab Corp. (The)       110,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       426,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies 1.6%       *       *         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment 4.9%       *       *         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       44,800       9,259,008         Computer Peripherals 6.4%       *       44,358,392         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Co	Auto Components 1.0%		Ŷ	0,020,101
%       % 8,918,520         Biotechnology 1.3%		156.000	8,91	8.520
Biotechnology 1.3%       160,000       11,437,647         Amgen, Inc. (2)       160,000       11,437,647         Capital Markets 5.4%       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       426,000       7,820,000         UBS AG       200,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies 1.6%       16%       15,022,150         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment 4.9%       444,600       10,225,800         Cintars Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         EMC Corp. (2)       503,000       6,025,940         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937     <		100,000		
Amgen, Inc. (2)       160,000       11,437,647         Capital Markets       5.4%         Capital Markets       11,000         Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       200,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%       \$48,793,282         Commercial Services & Supplies       1.6%       \$17,120       6,505,012         Cintas Corp.       208,600       8,517,138       \$15,022,150         Communications Equipment       4.9%       \$15,022,150       \$15,022,150         Communications Equipment       4.9%       \$124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000       \$259,008         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       186,400       14,358,392         Computer Peripherals       6.4%       \$44,898,748         Computer Peripherals       6.4%       \$44,898,748         Conputer, Inc. (2)       186,400       14,358,392 <td>Biotechnology 1.3%</td> <td></td> <td>Ŷ</td> <td>0,910,020</td>	Biotechnology 1.3%		Ŷ	0,910,020
Capital Markets 5.4%       11,437,647         Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp.       200,000       7,820,000         UBS AG       140,200       8,315,262         S       48,793,282         Commercial Services & Supplies       1.6%         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment       4.9%       10,225,800         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals       6.4%       44,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336		160.000	11.4	37.647
Capital Markets 5.4%       110,000       11,012,100         Affiliated Managers Group, Inc. (2)       110,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp. (2)       426,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%       *         Contast Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Corp.       \$       15,022,150         Commercial Services & Supplies       1.6%       *         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Corp.       200,000       7,270,000         Harris Corp.       200,000       7,270,000         Research in Motion, Ltd. (2)       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals 6.4%       444,800       9,259,008         Computer, Inc. (2)       186,400       14,358,392	8 (_)		,	,
Affiliated Managers Group, Inc. (2)       110,000       11,012,100         Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp.       200,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%       *         Contast Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment       4.9%       *         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals       6.4%       *         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336	Capital Markets 5.4%		Ŷ	11,101,011
Charles Schwab Corp. (The)       640,000       11,456,000         E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp.       200,000       7,820,000         UBS AG       140,200       8,315,262 <b>Commercial Services &amp; Supplies 1.6%</b> Commercial Services & Supplies 1.6%         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       15,022,150       15,022,150         Communications Equipment 4.9%         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Computer Peripherals 6.4%         Computer Peripherals 6.4%         August Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336		110.000	11.0	12.100
E*Trade Financial Corp. (2)       426,000       10,189,920         Mellon Financial Corp.       200,000       7,820,000         UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%       *         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment       4.9%       *       15,022,150         Communications Equipment       4.9%       *       15,022,150         QUALCOMM, Inc.       200,000       7,270,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals       6.4%       *       44,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336				
Mellon Financial Corp.       200,000       7,820,000         UBS AG       140,200       8,315,262 <b>Commercial Services &amp; Supplies 1.6% * 48,793,282</b> Commercial Services & Supplies 1.6%       208,600       8,517,138         Equifax, Inc.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012 <b>Communications Equipment 4.9% * 15,022,150</b> Communications Equipment 4.9%       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       84,800       9,259,008 <b>Computer Peripherals 6.4% * 44,898,748</b> Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336		,		
UBS AG       140,200       8,315,262         Commercial Services & Supplies       1.6%         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment       4.9%       10,225,800         Communications Equipment       4.9%       10,225,800         Communications Equipment       4.9%       10,225,800         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       124,000       5,516,760         Tellabs, Inc. (2)       844,800       9,259,008         K       448,898,748       \$44,898,748         Computer Peripherals       6.4%       \$44,800         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336				
Commercial Services & Supplies 1.6%       208,600       8,517,138         Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012         Communications Equipment 4.9%       10,225,800         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals 6.4%       \$44,898,748         Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336	UBS AG			
Commercial Services & Supplies 1.6%           Cintas Corp.         208,600         8,517,138           Equifax, Inc.         177,200         6,505,012           Equifax, Inc.         \$ 15,022,150           Communications Equipment 4.9%         \$ 15,022,150           Cisco Systems, Inc. (2)         444,600         10,225,800           Harris Corp.         124,000         5,516,760           QUALCOMM, Inc.         200,000         7,270,000           Research in Motion, Ltd. (2)         123,000         12,627,180           Tellabs, Inc. (2)         844,800         9,259,008           Computer Peripherals 6.4%         \$ 44,898,748         \$ 44,898,748           Computer, Inc. (2)         186,400         14,358,392           EMC Corp. (2)         503,000         6,025,940           Hewlett-Packard Co.         197,300         7,238,937           NCR Corp. (2)         253,200         9,996,336		-,		
Cintas Corp.       208,600       8,517,138         Equifax, Inc.       177,200       6,505,012 <b>Source Sequipment 4.9% Source Sequipment 4.9%</b> Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008 <b>Computer Peripherals 6.4% Kather Source S</b>	Commercial Services & Supplies 1.6%			-,,-
Equifax, Inc.177,2006,505,012 \$15,022,150Communications Equipment4.9%1Cisco Systems, Inc. (2)444,60010,225,800Harris Corp.124,0005,516,760QUALCOMM, Inc.200,0007,270,000Research in Motion, Ltd. (2)123,00012,627,180Tellabs, Inc. (2)844,8009,259,008* 44,898,748Computer Peripherals6.4%186,40014,358,392EMC Corp. (2)186,40014,358,392Hewlett-Packard Co.197,3007,238,937NCR Corp. (2)253,2009,996,336		208,600	8,51	7,138
* 15,022,150         Communications Equipment 4.9%         Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         *       44,898,748         Computer Peripherals 6.4%       *         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336				
Communications Equipment         4.9%           Cisco Systems, Inc. (2)         444,600         10,225,800           Harris Corp.         124,000         5,516,760           QUALCOMM, Inc.         200,000         7,270,000           Research in Motion, Ltd. (2)         123,000         12,627,180           Tellabs, Inc. (2)         844,800         9,259,008 <b>44,898,748</b> Computer Peripherals         6.4%           Apple Computer, Inc. (2)         186,400         14,358,392           EMC Corp. (2)         503,000         6,025,940           Hewlett-Packard Co.         197,300         7,238,937           NCR Corp. (2)         253,200         9,996,336	1	,		,
Cisco Systems, Inc. (2)       444,600       10,225,800         Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008 <b>* 44,898,748</b> Computer Peripherals 6.4%         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336	Communications Equipment 4.9%			- ,- , - ,
Harris Corp.       124,000       5,516,760         QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008 <b>* 44,898,748</b> Computer Peripherals 6.4%         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336		444,600	10.2	25.800
QUALCOMM, Inc.       200,000       7,270,000         Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008 <b>* 44,898,748</b> Computer Peripherals 6.4%         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336				
Research in Motion, Ltd. (2)       123,000       12,627,180         Tellabs, Inc. (2)       844,800       9,259,008         Computer Peripherals       6.4%       44,898,748         Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336	-			
Tellabs, Inc. (2)       844,800       9,259,008         44,898,748       44,898,748         Computer Peripherals       6.4%         Apple Computer, Inc. (2)       186,400       14,358,392         EMC Corp. (2)       503,000       6,025,940         Hewlett-Packard Co.       197,300       7,238,937         NCR Corp. (2)       253,200       9,996,336				
Computer Peripherals6.4%Apple Computer, Inc. (2)186,40014,358,392EMC Corp. (2)503,0006,025,940Hewlett-Packard Co.197,3007,238,937NCR Corp. (2)253,2009,996,336				
Computer Peripherals6.4%Apple Computer, Inc. (2)186,40014,358,392EMC Corp. (2)503,0006,025,940Hewlett-Packard Co.197,3007,238,937NCR Corp. (2)253,2009,996,336		,	,	,
Apple Computer, Inc. (2)186,40014,358,392EMC Corp. (2)503,0006,025,940Hewlett-Packard Co.197,3007,238,937NCR Corp. (2)253,2009,996,336	Computer Peripherals 6.4%		т	.,
EMC Corp. (2)503,0006,025,940Hewlett-Packard Co.197,3007,238,937NCR Corp. (2)253,2009,996,336		186,400	14.3	58,392
Hewlett-Packard Co.         197,300         7,238,937           NCR Corp. (2)         253,200         9,996,336				
NCR Corp. (2) 253,200 9,996,336	Hewlett-Packard Co.			
1	1		,,,,,	- ,

Network Appliance, Inc. (2)	310,000	\$	11,473,100
Seagate Technology (2)	370,000	8,543	
		\$	57,636,005
Construction & Engineering 0.4%			
Foster Wheeler, Ltd. (2)	93,000	3,588	.870
	·	\$	3,588,870
Consumer Finance 0.7%			- ) )
American Express Co.	106,500	5,972	.520
		\$	5,972,520
Diversified Consumer Services 0.7%		•	- ; ; *
ServiceMaster Co.	567.000	6,356	.070
	201,000	\$	6,356,070
Diversified Financial Services 0.7%		Ψ	0,000,010
Citigroup, Inc.	136,500	6,779	955
chigroup, ne.	120,200	\$	6,779,955
Diversified Telecommunication Services 1.1%		Ψ	0,117,700
CenturyTel, Inc.	244,300	9,691	381
Century rei, me.	244,500	\$	9,691,381
Electrical Equipment 0.7%		φ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Emerson Electric Co.	80,000	6,708	800
			.000
	00,000		
	00,000	\$	6,708,800
Electronic Equipment & Instruments 0.8%		\$	6,708,800
	227,000	<b>\$</b> 7,420	<b>6,708,800</b> ,630
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2)		\$	6,708,800
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5%	227,000	\$ 7,420 \$	<b>6,708,800</b> ,630 <b>7,420,630</b>
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc.	227,000 120,000	\$ 7,420 \$ 8,684	<b>6,708,800</b> ,630 <b>7,420,630</b> ,400
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co.	227,000 120,000 253,000	\$ 7,420 \$ 8,684 7,197	<b>6,708,800</b> ,630 <b>7,420,630</b> ,400 ,850
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp.	227,000 120,000 253,000 146,000	\$ 7,420 \$ 8,684 7,197 9,370	<b>6,708,800</b> ,630 <b>7,420,630</b> ,400 ,850 ,280
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co.	227,000 120,000 253,000	\$ 7,420 \$ 8,684 7,197 9,370 6,823	<b>6,708,800</b> ,630 <b>7,420,630</b> ,400 ,850 ,280 ,300
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd.	227,000 120,000 253,000 146,000	\$ 7,420 \$ 8,684 7,197 9,370	<b>6,708,800</b> ,630 <b>7,420,630</b> ,400 ,850 ,280
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0%	227,000 120,000 253,000 146,000 110,000	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2)	227,000 120,000 253,000 146,000 110,000 365,200	\$ 7,420 8,684 7,197 9,370 6,823 \$ 10,65	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0%	227,000 120,000 253,000 146,000 110,000	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc.	227,000 120,000 253,000 146,000 110,000 365,200	\$ 7,420 8,684 7,197 9,370 6,823 \$ 10,65	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc. Food Products 3.7%	227,000 120,000 253,000 146,000 110,000 365,200 245,500	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450 \$	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925 18,107,461
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc. Food Products 3.7% Kellogg Co.	227,000 120,000 253,000 146,000 110,000 365,200 245,500 118,700	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450 \$ 5,878	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925 18,107,461 ,024
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc. Food Products 3.7% Kellogg Co. Nestle SA ADR	227,000 120,000 253,000 146,000 110,000 365,200 245,500 118,700 109,700	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450 \$ 5,878 9,535	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925 18,107,461 ,024 ,706
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc. Food Products 3.7% Kellogg Co. Nestle SA ADR Smithfield Foods, Inc. (2)	227,000 120,000 253,000 146,000 110,000 365,200 245,500 118,700 109,700 355,300	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450 \$ 5,878 9,535 9,600	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925 18,107,461 ,024 ,706 ,206
Electronic Equipment & Instruments 0.8% Agilent Technologies, Inc. (2) Energy Equipment & Services 3.5% Diamond Offshore Drilling, Inc. Halliburton Co. Noble Corp. Schlumberger, Ltd. Food & Staples Retailing 2.0% BJ s Wholesale Club, Inc. (2) Safeway, Inc. Food Products 3.7% Kellogg Co. Nestle SA ADR	227,000 120,000 253,000 146,000 110,000 365,200 245,500 118,700 109,700	\$ 7,420 \$ 8,684 7,197 9,370 6,823 \$ 10,65 7,450 \$ 5,878 9,535	6,708,800 ,630 7,420,630 ,400 ,850 ,280 ,300 32,075,830 6,536 ,925 18,107,461 ,024 ,706 ,206

Health Care Equipment & Supplies 3.8%		
Baxter International, Inc.	230,800	\$ 10,492,168
DENTSPLY International, Inc.	286,600	8,629,526
Edwards Lifesciences Corp. (2)	202,400	9,429,816
Thoratec Corp. (2)	386,200	6,028,582
	,	\$ 34,580,092
Health Care Providers & Services 5.3%		1
Caremark Rx, Inc.	182,400	10,336,608
DaVita, Inc. (2)	225,500	13,049,685
Express Scripts, Inc. (2)	128,200	9,677,818
Henry Schein, Inc. (2)	158,200	7,932,148
WellPoint, Inc. (2)	95,100	7,327,455
		\$ 48,323,714
Hotels, Restaurants & Leisure 3.0%		
Harrah s Entertainment, Inc.	142,500	9,466,275
Marriott International, Inc., Class A	180,000	6,955,200
Starwood Hotels & Resorts Worldwide, Inc.	83,300	4,763,927
Tim Hortons, Inc.	227,400	5,980,620
		\$ 27,166,022
Household Products 2.1%		
Colgate-Palmolive Co.	147,800	9,178,380
Procter & Gamble Co.	159,200	9,867,216
		\$ 19,045,596
Industrial Conglomerates 1.2%		
Tyco International, Ltd.	375,600	10,513,044
		\$ 10,513,044
Insurance 2.6%		
AON Corp.	250,500	8,484,435
St. Paul Travelers Companies, Inc.	215,000	10,081,350
Willis Group Holdings, Ltd.	130,000	4,940,000
		\$ 23,505,785
Internet Software & Services 1.0%		
Google, Inc., Class A (2)	22,000	8,841,800
		\$ 8,841,800
IT Services 1.9%		
CheckFree Corp. (2)	239,900	9,912,668
Paychex, Inc.	196,100	7,226,285
		\$ 17,138,953
Life Sciences Tools & Services 1.3%		
Fisher Scientific International, Inc. (2)	68,500	5,359,440
Millipore Corp. (2)	108,000	6,620,400
		\$ 11,979,840

Mashiman 2201		
Machinery 2.3%	82.000	¢ (0(1,520
Deere & Co.	83,000	\$ 6,964,530
Parker Hannifin Corp.	119,000	9,249,870
Trinity Industries, Inc.	141,000	4,535,970
		\$
		20,750,370
Media 4.5%		
Comcast Corp., Class A (2)	263,700	9,717,345
McGraw-Hill Companies, Inc., (The)	200,000	11,606,000
NTL, Inc.	305,300	7,763,779
Time Warner, Inc.	644,400	11,747,412
		\$ 40,834,536
Metals & Mining 0.9%		
Alcoa, Inc.	279,700	7,842,788
		\$ 7,842,788
Multiline Retail 3.6%		
Federated Department Stores, Inc.	290,000	12,530,900
Nordstrom, Inc.	214,300	9,064,890
Saks, Inc.	616,500	10,653,120
		\$ 32,248,910
Personal Products 1.0%		
Alberto-Culver Co.	179,600	9,085,964
		\$ 9,085,964
Pharmaceuticals 6.2%		
Abbott Laboratories	117,000	5,681,520
Eli Lilly & Co.	174,200	9,929,400
Endo Pharmaceuticals Holdings, Inc. (2)	290,700	9,462,285
Johnson & Johnson	181,800	11,806,092
Novartis AG ADR	161,000	9,408,840
Wyeth	196,200	9,974,808
		\$ 56,262,945
Semiconductors & Semiconductor Equipment 11.9%		
Analog Devices, Inc.	335,000	9,845,650
Atheros Communications, Inc. (2)	665,000	12,056,450
Cypress Semiconductor Corp. (2)	601,000	10,679,770
Intersil Corp., Class A	327,600	8,042,580
Linear Technology Corp.	273,100	8,498,872
Maxim Integrated Products, Inc.	113,700	3,191,559
MEMC Electronic Materials, Inc. (2)	250,000	9,157,500
Microchip Technology, Inc.	278,800	9,038,696
4		

Micron Technology, Inc. (2)	612,500	\$	10,657,500
Teradyne, Inc. (2)	1,014,800	13,3	54,768
Texas Instruments, Inc.	417,000	13,8	865,250
		\$	108,388,595
Software 1.7%			
Oracle Corp. (2)	850,161	15,0	81,856
• • • •		\$	15,081,856
Specialty Retail 1.1%			
Staples, Inc.	425,000	10,3	340,250
		\$	10,340,250
Textiles, Apparel & Luxury Goods 2.6%			
Liz Claiborne, Inc.	291,400	11,5	513,214
NIKE, Inc., Class B	134,000	11,7	41,080
		\$	23,254,294
Tobacco 0.9%			
Altria Group, Inc.	107,100	8,19	98,505
		\$	8,198,505
Trading Companies & Distributors 0.6%			
United Rentals, Inc. (2)	220,000	5,11	5,000
		\$	5,115,000
Total Common Stocks			
(identified cost \$901,282,126)		\$	926,030,298
			. ,

### Short-Term Investments 2.2%

Security	Principal Amount (000 s omi	itted)	Valu	ue
Investors Bank and Trust Company Time Deposit, 5.37%, 10/2/06	\$	1,500	\$	1,500,000
Societe Generale Time Deposit, 5.35%, 10/2/06	18,024		18,0	024,000
Total Short-Term Investments				
(at amortized cost, \$19,524,000)			\$	19,524,000
Total Investments 104.3%				
(identified cost \$920,806,126)			\$	945,554,298

# COVERED CALL OPTIONS WRITTEN (4.3)%

	Number of Contracts	Premium Received		Value	
Afiliated Managers Group, Inc., Expires 12/16/06,					
Strike 95.00	470	\$ 2	212,532	\$	(387,750)
Agilent Technologies, Inc., Expires 11/18/06, Strike					
32.50	890	90,777		(155,750	)
Alberto-Culver Co., Expires 12/16/06, Strike 50.00	825	150,145		(173,250	)
Alcoa, Inc., Expires 10/21/06, Strike 30.00	857	88,345		(21,425	)
Alcoa, Inc., Expires 10/21/06, Strike 30.00	1,940	348,219		(48,500	)
Alliant Technologies, Inc., Expires 01/20/07, Strike					
85.00	847	178,855		(186,340	)
Altria Group, Inc., Expires 12/16/06, Strike 85.00	675	126,221		(27,000	)
American Express Co., Expires 01/20/07, Strike					
52.50	760	189,614		(372,400	)
Amgen, Inc., Expires 10/21/06, Strike 65.00	495	233,413		(345,800	)
Analog Devices, Inc., Expires 12/16/06, Strike 30.00	1,750	283,491		(249,375	)
AON Corp., Expires 10/21/06, Strike 35.00	2,505	331,805		(75,150	)
Apple Computer, Inc., Expires 10/21/06, Strike 57.50	705	420,872		(1,402,95	50 )
Apple Computer, Inc., Expires 10/21/06, Strike 75.00	1,159	286,264		(521,550	)
Atheros Communications, Inc., Expires 12/16/06,					
Strike 17.50	3,230	668,589		(775,200	)
Baxter International, Inc., Expires 11/18/06, Strike					
40.00	1,520	231,033		(881,600	)
Baxter International, Inc., Expires 11/18/06, Strike					
42.50	788	265,548		(275,800	)
BJ s Wholesale Club, Inc., Expires 12/16/06, Strike					
30.00	3,652	354,233		(639,100	)
Boeing Company, Expires 11/18/06, Strike 80.00	650	271,042		(156,000	)
Borgwarner, Inc., Expires 10/21/06, Strike 60.00	975	255,871		(29,250	)
Caremark Rx, Inc., Expires 12/16/06, Strike 60.00	1,200	174,139		(195,600	)
CenturyTel, Inc., Expires 10/21/06, Strike 40.00	2,443	249,673		(146,580	)
Charles Schwab Corp. (The), Expires 12/16/06,					
Strike 15.00	3,710	536,078		(1,168,65	50 )
CheckFree Corp., Expires 11/18/06, Strike 40.00	1,870	463,403		(635,800	
Cintas Corp., Expires 11/18/06, Strike 35.00	340	77,178		(207,400	)
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Cisco Systems, Inc., Expires 10/21/06, Strike 20.00	1,480	\$	162,055	\$	(458,800	)
Cisco Systems, Inc., Expires 10/21/06, Strike 22.5.0	2,966	176,471	,	(237,28		)
Citigroup, Inc., Expires 12/16/06, Strike 50.00	1,365	152,875		(163,80	00	)
Colgate-Palmolive Co., Expires 11/18/06, Strike						
60.00	1,478	383,749		(428,62	20	)
Comcast Corp., Class A, Expires 10/21/06, Strike						
32.50	1,075	146,056		(494,50	00	)
Comcast Corp., Expires 10/21/06, Strike 35.00	1,562	171,159		(351,45	50	)
Cypress Semiconductor Corp., Expires 12/16/06,						
Strike 15.00	2,420	331,530		(726,00	00	)
Davita, Inc., Expires 10/21/06, Strike 50.00	1,355	341,449		(1,097,		)
Davita, Inc., Expires 10/21/06, Strike 55.00	900	330,290		(315,00		)
Deere & Co., Expires 12/16/06, Strike 75.00	315	158,131		(348,07	5	)
DENTSPLY International, Inc., Expires 10/21/06,						
Strike 30.00	945	174,366		(85,050	)	)
DENTSPLY International, Inc., Expires 10/21/06,						
Strike 32.50	1,921	208,825		(19,210	)	)
Diamond Offshore Drilling, Inc., Expires 12/16/06,						
Strike 75.00	765	471,990		(313,65	50	)
E*Trade Financial Corp., Expires 10/21/06, Strike						
25.00	2,265	190,194		(90,600	)	)
Edwards Lifesciences Corp., Expires 11/18/06, Strike	2.02.1	401.022		(5.1.1.1.0		
45.00	2,024	491,033		(541,42		)
Eli Lilly & Co., Expires 10/21/06, Strike 55.00	1,742	295,965		(435,50		)
EMC Corp., Expires 10/21/06, Strike 12.00	1,065	94,250		(31,950		)
Emerson Electric Co., Expires 12/16/06, Strike 85.00	490	103,877		(129,85	0	)
Endo Pharaceuticals Holdings, Inc., Expires	1.570	224 090		(121 75	.0	``
10/21/06, Stirke 30.00	1,570	324,980		(431,75		)
Equifax, Inc. Expires 10/21/06, Strike 30.00 Express Scripts, Inc., Expires 11/18/06, Strike 75.00	295 560	100,893		(200,60		)
Express Scripts, Inc., Expires 11/18/06, Strike 75.00 Express Scripts, Inc., Expires 11/18/06, Strike 80.00	345	255,912		(240,80		)
Federated Department Stores, Inc., Expires 11/18/06,	545	154,210		(72,450	)	)
Strike 42.50	1,745	378,653		(418,80	00	)
Federated Department Stores, Inc., Expires 11/18/06,	1,745	576,055		(410,00	10	)
Strike 35.00	1,155	273,727		(993,30	0	)
Fisher Scientific International, Inc., Expires	1,133	213,121		(995,50		,
12/16/06, Strike 80.00	475	137,689		(140,12	5	)
7	110	157,007		(110,12		,
/						

70.0         2.606         1.112.728         (1.198.760         )           Google, Inc., Expires 10/21/06, Strike 32.50         1.580         240.927         (7.900         )           Halliburton Co., Expires 10/21/06, Strike 35.00         950         57.948         (4.750         )           Harah s Entertainment, Inc., Expires 11/18/06, Strike 35.00         950         57.948         (4.750         )           Harris Corp., Expires 11/18/06, Strike 40.00         445         130.363         (235.850         )           Harris Corp., Expires 11/18/06, Strike 45.00         795         218.396         (186.825         )           Herris Corp., Expires 11/18/06, Strike 45.00         1.582         185.908         (213.570         )           Herris Corp., Class A, Expires 10/21/06, Strike 50.00         1.582         185.908         (213.370         )           Intersil Corp., Class A, Expires 10/21/06, Strike 65.00         968         92.925         (82.280         )           L-3 Communications Holdings, Inc., Expires         10/21/06, Strike 80.00         795         170.809         (71.550         )           Johnson & Johnson, Expires 10/21/06, Strike 40.00         2,160         231,113         (145.800         )           Li2 Claiborne, Inc., Expires 10/21/06, Strike 40.00         2,160	Foster Wheeler, Ltd., Expires 01/20/07, Strike 40.00	455	\$ 121,481	\$ (145,600	)
Google, Inc., Expires 12/16/06, Strike 400.00         65         115,631         (176,150         )           Halliburon Co., Expires 10/21/06, Strike 35.00         950         57,948         (4,750         )           Harlinkorto Co., Expires 10/21/06, Strike 35.00         950         57,948         (4,750         )           Harris Corp., Expires 11/18/06, Strike 40.00         445         130,363         (235,850         )           Harris Corp., Expires 11/18/06, Strike 45.00         795         218,396         (186,825         )           Henry Schein, Inc., Expires 11/18/06, Strike 45.00         1,582         185,908         (213,570         )           Hevelett-Packard Co., Expires 10/21/06, Strike 50.00         1,573         428,981         (591,900         )           Intersil Corp., Class A, Expires 10/21/06, Strike 60.00         850         256,964         (423,300         )           Johnson & Johnson, Expires 10/21/06, Strike 60.00         850         256,964         (423,300         )           Johnson & Johnson, Expires 10/21/06, Strike 60.00         850         256,964         (423,300         )           Johnson & Johnson, Expires 10/21/06, Strike 40.00         2,160         231,113         (145,800         )           Lincar Technology Corp., Expires 11/18/06, Strike         420 <t< td=""><td>General Dynamics Corp., Expires 1/20/07, Strike</td><td>2 (0)</td><td>1 110 709</td><td>(1 100 7(0</td><td>``</td></t<>	General Dynamics Corp., Expires 1/20/07, Strike	2 (0)	1 110 709	(1 100 7(0	``
Halliburton Co., Expires 10/21/06, Strike 35.00       9.50       57,948       (4,750       )         Halliburton Co., Expires 11/18/06, Strike 35.00       950       57,948       (4,750       )         Harrah & Entertainment, Inc., Expires 11/18/06, Strike 45.00       445       130,363       (235,850       )         Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (186,825       )         Henry Schein, Inc., Expires 10/21/06, Strike 50.00       1.582       185,908       (213,570       )         Hevelet-Packard Co., Expires 10/21/06, Strike 50.00       1.582       165,908       (213,570       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       968       92,925       (82,280       )         L-3 Communications Holdings, Inc., Expires       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       1305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 11/18/06, Strike       135       63,628       (33,075       )         Marriot International, Inc., Class A, Expires 11/18/06, Strike       15       63,628       (33,075       )         Marriot Inter					)
Halliburton Co., Expires 10/21/06, Strike 35.00       950       57,948       (4,750)         Harrah s Entertainment, Inc., Expires 11/18/06, Strike 50.00       665       317,195       (49,875)       )         Harris Corp., Expires 11/18/06, Strike 40.00       445       130,363       (235,850)       )         Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (213,570)       )         Henry Schein, Inc., Expires 10/21/06, Strike 50.00       1,582       185,908       (213,570)       )         Idensity Corp., Class A, Expires 10/21/06, Strike 50.00       1,582       185,908       (213,570)       )         Intersil Corp., Class A, Expires 10/21/06, Strike 60.00       850       256,964       (423,300)       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300)       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300)       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       270,127       (39,150)       )         Linear Technology Corp., Expires 11/18/06, Strike 470.00       1,305       270,127       (39,150)       )         Liz Claiborne, Inc., Expires 11/18/06, Strike 470.00       1,230       248,698       (239,850)       )					)
Harrah s Entertainment, Inc., Expires 11/18/06, Strike       665       317,195       (49,875       )         Jono       645       130,363       (235,850       )         Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (186,825       )         Henry Schein, Inc., Expires 10/21/06, Strike 50.00       1,582       185,908       (213,570       )         Henry Schein, Inc., Expires 10/21/06, Strike 50.00       1,73       428,981       (591,900       )         Intersil Corp., Class A, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         L'3 Communications Holdings, Inc., Expires		,	,		)
75.00       665       317,195       (49,875       )         Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (186,825       )         Herry Schein, Inc., Expires 10/21/06, Strike 50.00       1,582       185,908       (213,570       )         Hewlet-Packard Co., Expires 11/18/06, Strike 35.00       1,973       428,981       (591,900       )         Intersil Corp., Class A, Expires 10/21/06, Strike 35.00       1,973       428,981       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         Li-3 Communications Holdings, Inc., Expires       10/21/06, Strike 80.00       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       1,305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 11/18/06, Strike 40.00       2,160       231,113       (145,800       )         Marin Integrated Products, Inc., Expires 11/18/06, Strike       300       315       63,628       (33,075       )		950	57,948	(4,750	)
Harris Corp., Expires 11/18/06, Strike 40.00       445       130,363       (235,850       )         Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (186,825       )         Henry Schein, Inc., Expires 10/21/06, Strike 35.00       1,973       428,981       (591,900       )         Ihenry Schein, Inc., Expires 10/21/06, Strike 50.00       1,565       261,347       (179,975       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         L-3 Communications Holdings, Inc., Expires	•	((5	217 105	(40.975	``
Harris Corp., Expires 11/18/06, Strike 45.00       795       218,396       (186,825       )         Henry Schein, Inc., Expires 10/21/06, Strike 50.00       1,582       185,908       (213,570       )         Hewlett-Packard Co., Expires 11/18/06, Strike 50.00       1,973       428,981       (591,900       )         Intersil Corp., Class A, Expires 10/21/06, Strike 60.00       850       256,964       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300       )         L-3 Communications Holdings, Inc., Expires       10/21/06, Strike 80.00       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       10/21/06, Strike 37.50       1,230       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06,       315       63,628       (33,075       )         Mergaw-Hill Companies, Inc., Expires 11/18/06,       2,000       568,362       (80,000       )         Mellor Financial Corp., Expires 11/18/06,       2,500       657,730       (17,500       )         Microor Hill Companies, Inc., Expires 11/21/06, Strike       5.00       57,730			· · · · · · · · · · · · · · · · · · ·		)
Henry Schein, Inc., Expires 10/21/06, Strike 55.00       1,582       185,908       (213,570       )         Hewlett-Packard Co., Expires 11/18/06, Strike 55.00       1,973       428,981       (591,900       )         Intersil Corp., Class A, Expires 10/21/06, Strike 65.00       850       256,964       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         L-3 Communications Holdings, Inc., Expires       10/21/06, Strike 80.00       795       170,809       (71,550       )         Lic Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Liz Claiborne, Inc., Class A, Expires       10/21/06, Strike 37.50       1,230       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06, Strike       11,230       248,698       (33,075       )         Maxim Integrated Products, Inc., Expires 11/18/06, Strike       50.0       2,000       568,362       (800,000       )         Mellon Financial Corp., Expires 10/21/06, Strike       35.00       657,730       (175,000       )         Method Strike 40.00       2,500       657,730       (175,000       )       )         Method Strike 40.00       2,500       657,730				( )	)
Hewlett-Packard Co., Expires 11/18/06, Strike 35.00       1,973       428,981       (591,900       )         Intersit Corp., Class A, Expires 10/21/06, Strike 60.00       850       256,964       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         L-3 Communications Holdings, Inc., Expires       795       170,809       (71,550       )         L/21/06, Strike 80.00       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       700       231,113       (145,800       )         Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       1,230       248,698       (239,850       )         Marriot International, Inc., Expires 11/18/06,       T       T       T         Strike 50.00       315       63,628       (33,075       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       T       T       T         Strike 50.00       2,000       568,362       (800,000       )         Mellon Financial Corp., Expires 10/21/06, Strike       T       T       T         Strike 40.00       2,500 <td< td=""><td>• •</td><td></td><td></td><td></td><td>)</td></td<>	• •				)
Intersil Corp., Class A, Expires 10/21/06, Strike         1.565         261,347         (179,975         )           Johnson & Johnson, Expires 10/21/06, Strike 65.00         968         92,925         (82,280         )           L-3 Communications Holdings, Inc., Expires         795         170,809         (71,550         )           Linear Technology Corp., Expires 11/18/06, Strike         795         170,809         (71,550         )           Linear Technology Corp., Expires 11/18/06, Strike         705         270,127         (39,150         )           Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00         2,160         231,113         (145,800         )           Marinot International, Inc., Class A, Expires         1         1/23/0         248,698         (239,850         )           Marinot International, Inc., Expires 11/18/06,         1,230         248,698         (33,075         )           Maxim Integrated Products, Inc., Expires 11/18/06,         315         63,628         (33,075         )           Melion Financial Corp., Expires 12/16/06, Strike         2,000         568,362         (800,000         )           Mellon Financial Corp., Expires 10/21/06, Strike         2,500         657,730         (71,500         )           Micronip Technology, Inc., Expires 10/21/06, Strike         <		,			)
25.00       1,565       261,347       (179,975       )         Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300       )         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280       )         L-3 Communications Holdings, Inc., Expires       10/21/06, Strike 80.00       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       35.00       1.305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       10/21/06, Strike 37.50       1,230       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06,       315       63,628       (33,075       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       Strike 30.00       \$2,000       \$68,362       (800,000       )         Mellon Financial Corp., Expires 10/21/06, Strike       35.00       \$2,500       \$67,730       (175,000       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       35.00       \$2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike		1,975	428,981	(591,900	)
Johnson & Johnson, Expires 10/21/06, Strike 60.00       850       256,964       (423,300)         Johnson & Johnson, Expires 10/21/06, Strike 65.00       968       92,925       (82,280)         L-3 Communications Holdings, Inc., Expires       795       170,809       (71,550)       )         Linear Technology Corp., Expires 11/18/06, Strike       795       270,127       (39,150)       )         Linear Technology Corp., Expires 11/18/06, Strike 40.00       2,160       231,113       (145,800)       )         Marriot International, Inc., Class A, Expires       10/21/06, Strike 37.50       1,230       248,698       (239,850)       )         Maxim Integrated Products, Inc., Expires 11/18/06,       Strike 30.00       315       63,628       (33,075)       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       Strike 35.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 10/21/06, Strike       35.00       2,788       409,823       (83,640)       )         MicronTechnology, Inc., Expires 10/21/06, Strike       16.00       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike		1 565	261 347	(170.075	
Johnson & Johnson, Expires 10/21/06, Strike 65.00         968         92,925         (82,280         )           L-3 Communications Holdings, Inc., Expires         795         170,809         (71,550         )           Linear Technology Corp., Expires 11/18/06, Strike         35.00         1,305         270,127         (39,150         )           Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00         2,160         231,113         (145,800         )           Marriot International, Inc., Class A, Expires         1/230         248,698         (239,850         )           Maxim Integrated Products, Inc., Expires 11/18/06,         515         63,628         (33,075         )           McGraw-Hill Companies, Inc., Expires 11/18/06,         515         63,628         (800,000         )           Mellon Financial Corp., Expires 12/16/06, Strike         35.00         825         92,397         (371,250         )           MEMC Electronic Materials, Inc., Expires 10/21/06, Strike         35.00         (77,500         )         )           Micron Technology, Inc., Expires 10/21/06, Strike         2,788         409,823         (83,640         )           Micron Technology, Inc., Expires 10/21/06, Strike         16.00         2,985         264,164         (507,450         )           Micron Technolo					
L-3 Communications Holdings, Inc., Expires       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       795       270,127       (39,150       )         35.00       1,305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       1       1021/06, Strike 37.50       1,230       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06,       1       315       63,628       (33,075       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       2,000       568,362       (800,000       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       35.00       657,730       (175,000       )         Micron Technology, Inc., Expires 10/21/06, Strike       35.00       657,730       (175,000       )         Micron Technology, Inc., Expires 10/21/06, Strike       35.00       657,730       (175,000       )         Micron Technology, Inc., Expires 10/21/06, Strike       35.00       2,788       409,823					)
10/21/06, Strike 80.00       795       170,809       (71,550       )         Linear Technology Corp., Expires 11/18/06, Strike       270,127       (39,150       )         Job       1,305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       1       200       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06,       1,230       248,698       (33,075       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       315       63,628       (33,075       )         Mellon Financial Corp., Expires 12/16/0, Strike       35       568,362       (800,000       )         Mellon Financial Corp., Expires 10/21/06, Strike       825       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       35.00       2,500       657,730       (175,000       )         Microor Technology, Inc., Expires 10/21/06, Strike       35.00       2,788       409,823       (83,640       )         Microor Technology, Inc., Expires 10/21/06, Strike       1       1       1       1       1         16.00       2,985		900	72,723	(82,280	)
Linear Technology Corp., Expires 11/18/06, Strike           35.00         1,305         270,127         (39,150         )           Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00         2,160         231,113         (145,800         )           Marriot International, Inc., Class A, Expires	e	795	170 809	(71.550	)
35.00       1,305       270,127       (39,150       )         Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00       2,160       231,113       (145,800       )         Marriot International, Inc., Class A, Expires       1       1/230       248,698       (239,850       )         Maxim Integrated Products, Inc., Expires 11/18/06,       5       5       315       63,628       (33,075       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       5       315       63,628       (800,000       )         Mellon Financial Corp., Expires 12/16/06, Strike       2,000       568,362       (800,000       )         Mellon Financial Corp., Expires 10/21/06, Strike       325       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       35.00       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       35.00       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       1       1       1       1       1         16.00       2,985       264,164       (507,450       )       1       1       1       1       1       1       1       1       1       1		1)5	170,009	(71,550	)
Liz Claiborne, Inc., Expires 10/21/06, Strike 40.00 2,160 231,113 (145,800 ) Marriot International, Inc., Class A, Expires 10/21/06, Strike 37.50 1,230 248,698 (239,850 ) Maxim Integrated Products, Inc., Expires 11/18/06, Strike 30.00 315 63,628 (33,075 ) McGraw-Hill Companies, Inc., Expires 11/18/06, Strike 55.00 2,000 568,362 (800,000 ) Mellon Financial Corp., Expires 12/16/06, Strike 35.00 825 92,397 (371,250 ) MEMC Electronic Materials, Inc., Expires 10/21/06, Strike 40.00 2,500 657,730 (175,000 ) Microchip Technology, Inc., Expires 10/21/06, Strike 15.00 2,788 409,823 (83,640 ) Micron Technology, Inc., Expires 10/21/06, Strike 16.00 2,985 264,164 (507,450 ) Micron Technology, Inc., Expires 10/21/06, Strike 17.00 3,140 351,669 (304,580 )		1 305	270 127	(39.150	)
Marriot International, Inc., Class A, Expires         10/21/06, Strike 37.50       1,230       248,698       (239,850)         Maxim Integrated Products, Inc., Expires 11/18/06,         Strike 30.00       315       63,628       (33,075)         McGraw-Hill Companies, Inc., Expires 11/18/06,         Strike 55.00       2,000       568,362       (800,000)         Mellon Financial Corp., Expires 12/16/06, Strike         35.00       825       92,397       (371,250)       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       2,500       657,730       (175,000)       )         Micron Technology, Inc., Expires 10/21/06, Strike       3       3       3       3       3       3       3       3         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       1       3       3       3       3       3       3       3					
10/21/06, Strike 37.50       1,230       248,698       (239,850)       )         Maxim Integrated Products, Inc., Expires 11/18/06,       315       63,628       (33,075)       )         Strike 30.00       315       63,628       (33,075)       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       500       2,000       568,362       (800,000)       )         Strike 55.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250)       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       35.00       657,730       (175,000)       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640)       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580)       )		2,100	231,115	(110,000	,
Maxim Integrated Products, Inc., Expires 11/18/06,         Strike 30.00       315       63,628       (33,075)       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       2,000       568,362       (800,000)       )         Strike 55.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250)       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       55.00       657,730       (175,000)       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640)       )         Micron Technology, Inc., Expires 10/21/06, Strike       16.00       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580)       )		1.230	248.698	(239.850	)
Strike 30.00       315       63,628       (33,075)       )         McGraw-Hill Companies, Inc., Expires 11/18/06,       2,000       568,362       (800,000)       )         Strike 55.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250)       )         MEMC Electronic Materials, Inc., Expires 10/21/06, Strike       2,500       657,730       (175,000)       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640)       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580)       )		1,200	2.0,070	(20),000	,
McGraw-Hill Companies, Inc., Expires 11/18/06,       2,000       568,362       (800,000       )         Strike 55.00       2,000       568,362       (800,000       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       3,500       657,730       (175,000       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580       )		315	63.628	(33.075	)
Strike 55.00       2,000       568,362       (800,000)       )         Mellon Financial Corp., Expires 12/16/06, Strike       35.00       825       92,397       (371,250)       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       2,500       657,730       (175,000)       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640)       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580)       )				(,	,
Mellon Financial Corp., Expires 12/16/06, Strike       825       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       2,500       657,730       (175,000       )         Strike 40.00       2,500       657,730       (175,000       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580       )	· · · · ·	2,000	568,362	(800,000	)
35.00       825       92,397       (371,250       )         MEMC Electronic Materials, Inc., Expires 10/21/06,       2,500       657,730       (175,000       )         Strike 40.00       2,500       657,730       (175,000       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       3,140       351,669       (304,580       )	Mellon Financial Corp., Expires 12/16/06, Strike	,	·		,
MEMC Electronic Materials, Inc., Expires 10/21/06,       2,500       657,730       (175,000       )         Strike 40.00       2,500       657,730       (175,000       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       17.00       3,140       351,669       (304,580       )		825	92,397	(371,250	)
Strike 40.00       2,500       657,730       (175,000       )         Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       3,140       351,669       (304,580       )	MEMC Electronic Materials, Inc., Expires 10/21/06,				
Microchip Technology, Inc., Expires 10/21/06, Strike       2,788       409,823       (83,640       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       3,140       351,669       (304,580       )		2,500	657,730	(175,000	)
35.00       2,788       409,823       (83,640)       )         Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450)       )         Micron Technology, Inc., Expires 10/21/06, Strike       3,140       351,669       (304,580)       )	Microchip Technology, Inc., Expires 10/21/06, Strike	,			
Micron Technology, Inc., Expires 10/21/06, Strike       2,985       264,164       (507,450       )         Micron Technology, Inc., Expires 10/21/06, Strike       3,140       351,669       (304,580       )		2,788	409,823	(83,640	)
Micron Technology, Inc., Expires 10/21/06, Strike         3,140         351,669         (304,580)         )	Micron Technology, Inc., Expires 10/21/06, Strike				
17.00 3,140 351,669 (304,580 )	16.00	2,985	264,164	(507,450	)
	Micron Technology, Inc., Expires 10/21/06, Strike				
8	17.00	3,140	351,669	(304,580	)
	8				

Millipore Corp., Expires 10/21/06, Strike 65.00	480	\$	123,356	\$	(18,000	)
NCR Corp., Expires 01/20/07, Strike 40.00	2,532	211,415		(614,01	10	)
Network Appliance, Inc., Expires 12/16/06, Strike						
35.00	3,100	672,679		(1,271,	000	)
NIKE, Inc., Expires 10/21/06, Strike 85.00	865	152,643		(311,400		)
Noble Corp., Expires 12/16/06, Strike 70.00	1,135	452,113		(238,35	50	)
Nordstrom, Inc., Expires 10/21/06, Strike 35.00	790	147,725		(608,30		)
Nordstrom, Inc., Expires 10/21/06, Strike 40.00	1,353	103,542		(358,54	45	)
Novartis AG ADR, Expires 10/21/06, Strike 55.00	800	149,595		(300,00	)0	)
NTL, Inc., Expires 12/16/06, Strike 25.00	1,145	156,860		(251,90	00	)
Oracle Corp., Expires 12/16/06, Strike 13.00	4,560	647,500		(2,234,	400	)
Parker Hannifin Corp., Expires 11/18/06, Strike						
80.00	1,190	186,674		(226,10	00	)
Paychex, Inc., Expires 12/16/06, Strike 35.00	415	69,303		(107,90	)0	)
Procter & Gamble Co., Expires 10/21/06, Strike						
55.00	710	193,114		(511,20	00	)
QUALCOMM, Inc., Expires 01/20/07, Strike 40	760	183,914		(129,20	)0	)
Research in Motion, Ltd., Expires 12/16/06. Strike						
65.00	340	211,473		(1,329,	400	)
Rockwell Collins, Inc., Expires 10/21/06, Strike						
55.00	1,789	232,263		(178,90	)0	)
Saks, Inc., Expires 11/18/06, Strike 16.00	3,060	335,212		(474,30	00	)
Schlumberger, Ltd., Expires 11/18/06, Strike 60.00	110	39,269		(49,500	)	)
Schlumberger, Ltd., Expires 11/18/06, Strike 67.50	950	411,366		(104,50	00	)
Seagate Technology, Expires 1/20/07, Strike 22.50	1,315	173,575		(309,02	25	)
Smithfield Foods, Inc., Expires 10/21/06, Strike						
30.00	1,470	164,635		(22,050	)	)
St. Paul Travelers Companies, Inc., Expires 10/21/06,						
Strike 45.00	1,045	164,060		(219,45		)
Staples, Inc., Expires 12/16/06, Strike 22.50	1,792	227,577		(456,96	50	)
Starwood Hotels & Resorts Worldwide, Inc., Expires						
11/18/06, Strike 60.00	833	294,152		(133,28		)
Tellabs, Inc., Expires 12/16/06, Strike 10.00	3,350	241,192		(527,62		)
Teradyne, Inc., Expires 10/21/06, Strike 15.00	6,550	457,778		(131,00	00	)
Texas Instruments, Inc., Expires 10/21/06, Strike						
30.00	2,195	337,120		(752,88	35	)
9						

32.50       1,975       \$ 221,193       \$         Thoratic Corp., Expires 10/21/06, Strike 15.00       1,750       133,796       (170,000)         Tim Hortons, Inc., Expires 10/21/06, Strike 25.00       720       73,438       (133,200)         Time Warner, Inc., Expires 10/21/06, Strike 17.00       2,330       212,023       (314,200)         Trinity Industries, Inc., Expires 1/20/07, Strike 35.00       870       220,483       (147,900)         Tyco International, Ltd., Expires 10/21/06, Strike       1,520       172,180       (106,400)         UBS AG, Expires 12/16/06, Strike 55.00       400       96,797       (216,000)         United Rentals, Inc., Expires 12/16/06, Strike 30.00       1,070       253,582       (26,72)         United Technologies Corp., Expires 11/18/06, Strike       655       145,405       (149,400)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,500)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,500)	
Tim Hortons, Inc., Expires 10/21/06, Strike 25.0072073,438(133,2)Time Warner, Inc., Expires 10/21/06, Strike 17.002,330212,023(314,2)Trinity Industries, Inc., Expires 1/20/07, Strike 35.00870220,483(147,9)Tyco International, Ltd., Expires 10/21/06, Strike1,520172,180(106,9)27.501,520172,180(106,9)UBS AG, Expires 12/16/06, Strike 55.0040096,797(216,0)United Rentals, Inc., Expires 12/16/06, Strike 30.001,070253,582(26,72)United Technologies Corp., Expires 11/18/06, Strike65.001,301204,883(149,9)Wellpoint, Inc., Expires 12/16/06, Strike 80.00655145,405(117,9)	(276,500)
Time Warner, Inc., Expires 10/21/06, Strike 17.002,330212,023(314,1)Trinity Industries, Inc., Expires 1/20/07, Strike 35.00870220,483(147,9)Tyco International, Ltd., Expires 10/21/06, Strike1,520172,180(106,4)27.501,520172,180(106,4)UBS AG, Expires 12/16/06, Strike 55.0040096,797(216,6)United Rentals, Inc., Expires 12/16/06, Strike 30.001,070253,582(26,7)United Technologies Corp., Expires 11/18/06, Strike1,301204,883(149,9)Wellpoint, Inc., Expires 12/16/06, Strike 80.00655145,405(117,9)	625 )
Trinity Industries, Inc., Expires 1/20/07, Strike 35.00       870       220,483       (147,9)         Tyco International, Ltd., Expires 10/21/06, Strike       1,520       172,180       (106,4)         27.50       1,520       172,180       (106,4)         UBS AG, Expires 12/16/06, Strike 55.00       400       96,797       (216,0)         United Rentals, Inc., Expires 12/16/06, Strike 30.00       1,070       253,582       (26,72)         United Technologies Corp., Expires 11/18/06, Strike       1,301       204,883       (149,6)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,9)	200 )
Tyco International, Ltd., Expires 10/21/06, Strike         27.50       1,520       172,180       (106,4)         UBS AG, Expires 12/16/06, Strike 55.00       400       96,797       (216,4)         United Rentals, Inc., Expires 12/16/06, Strike 30.00       1,070       253,582       (26,7)         United Technologies Corp., Expires 11/18/06, Strike       1,301       204,883       (149,6)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,5)	550 )
27.501,520172,180(106,4)UBS AG, Expires 12/16/06, Strike 55.0040096,797(216,0)United Rentals, Inc., Expires 12/16/06, Strike 30.001,070253,582(26,75)United Technologies Corp., Expires 11/18/06, Strike65.001,301204,883(149,6)Wellpoint, Inc., Expires 12/16/06, Strike 80.00655145,405(117,5)	900 )
UBS AG, Expires 12/16/06, Strike 55.00       400       96,797       (216,0)         United Rentals, Inc., Expires 12/16/06, Strike 30.00       1,070       253,582       (26,75)         United Technologies Corp., Expires 11/18/06, Strike       1,301       204,883       (149,6)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,5)	
United Rentals, Inc., Expires 12/16/06, Strike 30.00       1,070       253,582       (26,75)         United Technologies Corp., Expires 11/18/06, Strike       1,301       204,883       (149,0)         65.00       1,301       204,883       (149,0)         Wellpoint, Inc., Expires 12/16/06, Strike 80.00       655       145,405       (117,5)	400 )
United Technologies Corp., Expires 11/18/06, Strike           65.00         1,301         204,883         (149,0)           Wellpoint, Inc., Expires 12/16/06, Strike 80.00         655         145,405         (117,5)	000 )
United Technologies Corp., Expires 11/18/06, Strike           65.00         1,301         204,883         (149,0)           Wellpoint, Inc., Expires 12/16/06, Strike 80.00         655         145,405         (117,9)	50 )
Wellpoint, Inc., Expires 12/16/06, Strike 80.00 655 145,405 (117,9	
	615 )
Willis Group Holdings Itd Expires 1/20/07 Strike	900 )
Willis Group Holdings, Ltd., Expires 1/20/07, Strike	
40.00 1,300 49,178 (143,	000 )
William Wrigley Jr. Co., Expires 12/16/06, Strike	
45.00 380 116,656 (83,60	) 00
Wyeth, Expires 10/21/06, Strike 45.00 603 135,369 (363,	006 )
Wyeth, Expires 10/21/06, Strike 50.00 1,359 131,466 (231,	030 )
Total Call Options Written	
(premiums received, \$28,273,537) \$ 28,273,537 \$	(38,461,686)
Other Assets, Less Liabilities (0.0)%	(550,548)
Net Assets 100.0% \$	906,542,064

ADR American Depository Receipt

(1) A portion of each common stock holding has been segregated as collateral for outstanding options written.

(2) Non-income producing security.

The cost and unrealized appreciation (depreciation) in value of the investments owned at September 30, 2006, as computed on a federal income tax basis, were as follows:

Aggregate cost	\$	921,898,334	
Gross unrealized appreciation	\$	55,241,542	
Gross unrealized depreciation	(31,585,5	578	)
Net unrealized appreciation	\$	23,655,964	

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Written call option activity for the period ended September 30, 2006 was as follows:

	Number of Contracts		Premiums Received	
Outstanding, beginning				
of period	153,418		\$ 27,804,153	
Options written	416,170		77,755,347	
Options terminated in closing				
purchase transactions	(291,363	)	(54,157,162	)
Options exercised	(103,875	)	(21,837,532	)
Options expired	(12,408	)	(1,291,269	)
Outstanding, end of period	161,942		\$ 28,273,537	

At September 30, 2006, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

### Item 2. Controls and Procedures

(a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

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#### Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

#### Eaton Vance Enhanced Equity Income Fund II

By:	/s/ Duncan W. Richardson
	Duncan W. Richardson
	President and Principal Executive Officer
Date:	November 22, 2006

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By:	/s/ Duncan W. Richardson
	Duncan W. Richardson
	President and Principal Executive Officer
Date:	November 22, 2006
By:	/s/ Barbara E. Campbell
	Barbara E. Campbell
	Treasurer and Principal Financial Officer
Date:	November 22, 2006