

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004
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: Principal Financial Group, Inc.
Address: 711 High Street
Des Moines, IA 50392

13F File Number: 28-10106

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: Michael Roughton
Title: Vice-President
Phone: 515-248-3842
Signature, Place, and Date of Signing:

Michael Roughton Des Moines, Iowa August 11, 2004

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.
FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 2012
Form 13F Information Table Value Total: \$17595022 (X\$1000)

List of Other Included Managers:

No.	13F File Number	Name
01	28-1549	Principal Global Investors, LLC
02	28-10400	Principal Real Estate Investors, LLC
03	28-793	Principal Life Insurance Co
04	28-10107	Principal Financial Services, Inc

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLAS	CUSIP	VALU (\$X\$10	SHARES/ PRN	S PUT/ P CALL	INVSTMT DSCRETN	OTH		VOTING SHARED	AUTHOR NONE
							MANAG	SOLE		
AAR CORP.	COM	00036110	440	38911	SH	DEFINED	1,3,4	38911		
ADC COMMUNICATIONS, INC.	COM	00088610	1424	502112	SH	DEFINED	1,3,4	502112		
ABN-AMRO HOLDINGS	COM	00093710	245	11003	SH	DEFINED	1,3,4	11003		
ABM INDUSTRIES, INC.	COM	00095710	1150	58980	SH	DEFINED	1,3,4	58980		
AFLAC, INC.	COM	0010551027930		684347	SH	DEFINED	1,3,4	684347		
AGCO CORP.	COM	00108410	677	33014	SH	DEFINED	1,3,4	33014		
AGL RESOURCES IN	COM	00120410	6261	215550	SH	DEFINED	1,3,4	215550		
AES CORP.	COM	00130H10	6265	630522	SH	DEFINED	1,3,4	630522		
AMB PROPERTY CORP.	COM	00163T1015886		458870	SH	DEFINED	1,3,4	458870		
AMB PROPERTY CORP.	COM	00163T10	8669	250408	SH	DEFINED	2,3,4	250408		
ATI TECHNOLOGIES, INC.	COM	00194110	283	15000	SH	DEFINED	1,3,4	15000		
AT&T CORP.	COM	00195750	7229	494268	SH	DEFINED	1,3,4	494268		
ATMI, INC.	COM	00207R10	1034	37659	SH	DEFINED	1,3,4	37659		
AT&T WIRELESS GROUP	COM	00209A1024239		1692930	SH	DEFINED	1,3,4	1692930		
AARON RENTS INC.	COM	00253520	1322	39929	SH	DEFINED	1,3,4	39929		
ABBOTT LABORATORIES	COM	0028241040753		999757	SH	DEFINED	1,3,4	999757		
ABERCROMBIE & FITCH CO.	COM	00289620	1350	34746	SH	DEFINED	1,3,4	34746		
ACADIA REALTY TRUST	COM	00423910	313	23254	SH	DEFINED	1,3,4	23254		
ACADIA REALTY TRUST	COM	00423910	3323	241846	SH	DEFINED	2,3,4	241846		
ACCREDO HEALTH, INC.	COM	00437V10	2280	58503	SH	DEFINED	1,3,4	58503		
ACTIVISION, INC.	COM	0049302015653		984329	SH	DEFINED	1,3,4	984329		
ACTION PERFORMANCE COS INCCOM	00493310	333	22123	SH	DEFINED	1,3,4	22123			
ACTEL CORP.	COM	00493410	578	31061	SH	DEFINED	1,3,4	31061		
ACUITY BRANDS INC.	COM	00508Y10	6294	233038	SH	DEFINED	1,3,4	233038		
ACXIOM CORP.	COM	00512510	790	31595	SH	DEFINED	1,3,4	31595		
CARDSYSTEMS SOLUTIONS, INCCOM	006247\$\$	167	333500	SH	DEFINED	3,4	333500			
ADAPTEC, INC.	COM	00651F10	1119	132554	SH	DEFINED	1,3,4	132554		
ADMINISTAFF, INC.	COM	00709410	4808	289492	SH	DEFINED	1,3,4	289492		
ADOBE SYSTEMS, INC.	COM	00724F1011496		247207	SH	DEFINED	1,3,4	247207		
ADTRAN INC.	COM	00738A1011707		350929	SH	DEFINED	1,3,4	350929		
ADVANCE AUTO PARTS	COM	00751Y10	6431	145527	SH	DEFINED	1,3,4	145527		
ADVANCED MARKETING SERVICECOM	00753T10	295	22987	SH	DEFINED	1,3,4	22987			
ADVANCED FIBRE COMMUNICATICOM	00754A10	647	32217	SH	DEFINED	1,3,4	32217			
ADVO, INC.	COM	00758510	1208	36606.5	SH	DEFINED	1,3,4	36607		
ADVANCED MEDICAL OPTICS	COM	00763M1010886		255760	SH	DEFINED	1,3,4	255760		
AEROFLEX INC.	COM	00776810	1286	89549	SH	DEFINED	1,3,4	89549		
AEROPOSTALE, INC.	COM	00786510	3192	118681.5	SH	DEFINED	1,3,4	118682		
ADVANCED MICRO DEVICES	COM	00790310	3488	219471	SH	DEFINED	1,3,4	219471		
ADVANCED ENERGY INDUSTRIESCOM	00797310	623	39385	SH	DEFINED	1,3,4	39385			
ADVENT SOFTWARE INC	COM	00797410	217	12138	SH	DEFINED	1,3,4	12138		
AETNA INC- NEW	COM	00817Y1023707		278960	SH	DEFINED	1,3,4	278960		
AFFILIATED COMP SVCS -CLA	COM	00819010	4488	84737	SH	DEFINED	1,3,4	84737		
AFFYMETRIX, INC.	COM	00826T10	5077	155103	SH	DEFINED	1,3,4	155103		
AGILENT TECHNOLOGIES INC	COM	00846U1035873		1225196.0	SH	DEFINED	1,3,4	1225196		
AGILYSYS, INC.	COM	00847J10	539	38830	SH	DEFINED	1,3,4	38830		
AIFUL CORP	COM	00873N10	44	1672	SH	DEFINED	1,3,4	1672		
AIR PRODUCTS & CHEMICALS,	COM	00915810	7408	141248	SH	DEFINED	1,3,4	141248		
AIRGAS INC.	COM	00936310	5408	226175	SH	DEFINED	1,3,4	226175		
ALASKA AIRGROUP INC.	COM	01165910	232	9814	SH	DEFINED	1,3,4	9814		
ALBANY INTL CORP. -CLA	COM	01234810	4472	133203	SH	DEFINED	1,3,4	133203		
ALBEMARLE CORP.	COM	01265310	7543	238285	SH	DEFINED	1,3,4	238285		
ALBERTO-CULVER CO.	COM	01306810	7312	145743	SH	DEFINED	1,3,4	145743		
ALBERTSONS, INC.	COM	01310410	6064	228303	SH	DEFINED	1,3,4	228303		
ALCOA, INC.	COM	0138171019257		582857	SH	DEFINED	1,3,4	582857		
ALEXANDER & BALDWIN INC.	COM	01448210	522	15567	SH	DEFINED	1,3,4	15567		
ALIGN TECHNOLOGY INC	COM	01625510	2752	144860	SH	DEFINED	1,3,4	144860		
ALLEGHANY CORP	COM	01717510	46	159	SH	DEFINED	1,3,4	159		
ALLEGHENY ENERGY	COM	01736110	1212	78815	SH	DEFINED	1,3,4	78815		
ALLEGHENY TECHNOLOGIES, INCOM	01741R10	912	50454	SH	DEFINED	1,3,4	50454			
ALLERGAN, INC.	COM	01849010	7319	81731	SH	DEFINED	1,3,4	81731		
ALLETE	COM	01852210	1074	32311	SH	DEFINED	1,3,4	32311		
ALLIANCE DATA SYSTEMS CORPCOM	01858110	82	1930	SH	DEFINED	1,3,4	1930			
ALLIANCE SEMICONDUCTOR CORCOM	01877H10	254	42550	SH	DEFINED	1,3,4	42550			
ALLIANT CORP.	COM	01880210	1969	75555	SH	DEFINED	1,3,4	75555		
ALLIANT TECHSYSTEMS, INC.	COM	0188041031521		497623	SH	DEFINED	1,3,4	497623		
ALLIED WASTE INDUSTRIES, ICOM	01958930	2593	197030	SH	DEFINED	1,3,4	197030			
ALLMERICA FINANCIAL CORP.	COM	01975410	658	19478	SH	DEFINED	1,3,4	19478		
ALLSTATE CORP.	COM	0200021044463		955247	SH	DEFINED	1,3,4	955247		
ALLTEL CORP.	COM	02003910	9712	191881	SH	DEFINED	1,3,4	191881		
ALPHARMA INC. - CL A	COM	02081310	1296	63184	SH	DEFINED	1,3,4	63184		
ALTERA CORP.	COM	0214411012508		562928	SH	DEFINED	1,3,4	562928		
ALTRIA GROUP, INC.	COM	02209S1078674		1571730	SH	DEFINED	1,3,4	1571730		
CORPORATE SERVICES GROUP PCOM	02251600	16	82587	SH	DEFINED	3,4	82587			
ARRIVA PLC	COM	0230346	525	70462	SH	DEFINED	3,4	70462		

AMBAC FINANCIAL GROUP, INCCOM	02313910	7631	103932	SH	DEFINED	1,3,4	103932
AMCOL INTERNATIONAL CORP	COM 02341W10	2593	136860	SH	DEFINED	1,3,4	136860
AMERADA HESS CORP.	COM 02355110	4426	55878	SH	DEFINED	1,3,4	55878
AMEREN CORP.	COM 0236081028020		652265	SH	DEFINED	1,3,4	652265
AMERICAN AXLE & MFG HOLDINCOM	02406110	4110	113049	SH	DEFINED	1,3,4	113049
AMERICAN DISTRIBUTORS PLC	COM 02540*11	0	1241676	SH	DEFINED	3,4	1241676
AMERICAN ELECTRIC POWER COCOM	02553710	9128	285286	SH	DEFINED	1,3,4	285286
AMERICAN EAGLE OUTFITTERS	COM 02553E10	759	26255	SH	DEFINED	1,3,4	26255
AMERICAN EXPRESS CO.	COM 0258161041404		805752	SH	DEFINED	1,3,4	805752
AMERICAN FINL GROUP INC.	COM 02593210	820	26866	SH	DEFINED	1,3,4	26866
AMERICAN GREETINGS CORP.	COM 02637510	579	24958	SH	DEFINED	1,3,4	24958
AMERICAN HEALTHWAYS INC	COM 02649V10	4548	170805	SH	DEFINED	1,3,4	170805
AMERICAN HOME MORTGAGE INVCOM	02660R1013985		539323	SH	DEFINED	1,3,4	539323
AMERICAN INTERNATIONAL GROCOM	02687410161113		2260319	SH	DEFINED	1,3,4	2260319
AMERICAN ITALIAN PASTA CO.COM	02707010	666	21778	SH	DEFINED	1,3,4	21778
AMERICAN MEDICAL SYS HLDGSCOM	02744M10	3606	107078	SH	DEFINED	1,3,4	107078
AMERICAN POWER CONVERSION	COM 0290661027194		1384093	SH	DEFINED	1,3,4	1384093
AMEM STANDARD CO INC.	COM 0297121018827		466964	SH	DEFINED	1,3,4	466964
AMERICAN STATES WATER CO.	COM 02989910	431	18396	SH	DEFINED	1,3,4	18396
AMERICREDIT CORP.	COM 03060R10	1128	57692	SH	DEFINED	1,3,4	57692
AMERISTAR CASINOS, INC.	COM 03070Q10	912	27153	SH	DEFINED	1,3,4	27153
AMERUS LIFE GROUP.	COM 03072M10	597	14398	SH	DEFINED	1,3,4	14398
AMERISOURCEBERGEN CORP	COM 03073E10	4169	69709	SH	DEFINED	1,3,4	69709
AMERIGROUP CORP. COM	COM 03073T1024076		489239	SH	DEFINED	1,3,4	489239
AMERITRADE HOLDING CORP.	COM 03074K10	8127	716000	SH	DEFINED	1,3,4	716000
AMETEK INC.	COM 03110010	764	24665	SH	DEFINED	1,3,4	24665
AMGEN	COM 0311621076936		1409905	SH	DEFINED	1,3,4	1409905
AMIS HOLDINGS, INC.	COM 03153810	2252	133090	SH	DEFINED	1,3,4	133090
AMPHENOL CORP	COM 0320951013007		390390	SH	DEFINED	1,3,4	390390
AMSOUTH BANCORPORATION	COM 03216510	6033	236752	SH	DEFINED	1,3,4	236752
AMSURG CORP.	COM 03232P40	919	36487	SH	DEFINED	1,3,4	36487
ANADARKO PETROLEUM CORP.	COM 03251110	9192	156793	SH	DEFINED	1,3,4	156793
ANALOG DEVICES	COM 0326541011658		247676	SH	DEFINED	1,3,4	247676
ANALOGIC CORP.	COM 03265720	702	16464	SH	DEFINED	1,3,4	16464
ANCHOR BANCORP, INC./WI	COM 03283910	733	27734	SH	DEFINED	1,3,4	27734
ANDREW CORP.	COM 03442510	4289	214430	SH	DEFINED	1,3,4	214430
ANDRX GROUP	COM 03455310	4992	178710	SH	DEFINED	1,3,4	178710
ANGELICA CORP.	COM 03466310	271	10779	SH	DEFINED	1,3,4	10779
ANGLO AMERICAN PLC	COM 03485P10	120	5740	SH	DEFINED	1,3,4	5740
ANHEUSER-BUSCH COS., INC.	COM 0352291041425		767073	SH	DEFINED	1,3,4	767073
ANIMAS CORP	COM 03525Y10	1909	102400	SH	DEFINED	1,3,4	102400
ANIXTER INT'L, INC.	COM 03529010	1511	44326	SH	DEFINED	1,3,4	44326
ANNTAYLOR STORES CORP.	COM 0361151014988		517116	SH	DEFINED	1,3,4	517116
ANSYS INC.	COM 03662Q10	2823	60112	SH	DEFINED	1,3,4	60112
ANTHEM, INC.	COM 03674B1019286		215304	SH	DEFINED	1,3,4	215304
AON CORP.	COM 0373891034710		1219149	SH	DEFINED	1,3,4	1219149
APACHE CORP.	COM 0374111028063		645269	SH	DEFINED	1,3,4	645269
APARTMENT INVESTMENT & MANCOM	03748R10	1815	58424	SH	DEFINED	1,3,4	58424
APOGEE ENTERPRISES, INC.	COM 03759810	344	33129	SH	DEFINED	1,3,4	33129
APOLLO GROUP INC.	COM 0376041029021		328730	SH	DEFINED	1,3,4	328730
APOGENT TECHNOLOGIES, INC.COM	03760A10	1048	32751	SH	DEFINED	1,3,4	32751
APOLLO INVESTMENT CORP	COM 03761U10	3190	231644	SH	DEFINED	1,3,4	231644
APPLE COMPUTER, INC.	COM 03783310	7683	236163	SH	DEFINED	1,3,4	236163
APPLEBEES INT'L, INC.	COM 03789910	754	32712	SH	DEFINED	1,3,4	32712
APRIA HEALTHCARE GROUP INCCOM	03793310	6194	216073	SH	DEFINED	1,3,4	216073
APPLERA CORP-APPLIED BIOSYCOM	03802010	2742	126084	SH	DEFINED	1,3,4	126084
PE CORP-CELERA GENOMICS GRCOM	03802020	3931	341565	SH	DEFINED	1,3,4	341565
APPLICA INCORPORATED	COM 03815A10	255	29000	SH	DEFINED	1,3,4	29000
APPLIED FILMS CORP.	COM 03819710	3326	114599	SH	DEFINED	1,3,4	114599
APPLIED INDUSTRIAL TECH, ICOM	03820C10	3673	122012	SH	DEFINED	1,3,4	122012
APPLIED MATERIALS, INC.	COM 0382221022137		1128288	SH	DEFINED	1,3,4	1128288
APPLIED MICRO CIRCUITS CORCOM	03822W10	1043	196494	SH	DEFINED	1,3,4	196494
APTARGROUP, INC.	COM 03833610	1929	44103	SH	DEFINED	1,3,4	44103
AQUA AMERICA INC	COM 03836W10	680	33995	SH	DEFINED	1,3,4	33995
AQUILA, INC.	COM 03840P10	254	71624	SH	DEFINED	1,3,4	71624
ARBITRON, INC.	COM 03875Q1024584		673175	SH	DEFINED	1,3,4	673175
ARCH CHEMICALS, INC.	COM 03937R10	2229	77294	SH	DEFINED	1,3,4	77294
ARCELOR	COM 03937T10	74	4408	SH	DEFINED	1,3,4	4408
ARCH COAL, INC.	COM 03938010	733	20002	SH	DEFINED	1,3,4	20002
ARCHER-DANIELS-MIDLAND CO.COM	0394831030107		1794465	SH	DEFINED	1,3,4	1794465
ARCHSTONE-SMITH TRUST	COM 03958310	1075	36600	SH	DEFINED	1,3,4	36600
ARCHSTONE-SMITH TRUST	COM 0395831012319		420000	SH	DEFINED	2,3,4	420000
ARCTIC CAT, INC.	COM 03967010	693	25151	SH	DEFINED	1,3,4	25151
ARDEN REALTY INC.	COM 03979310	632	21500	SH	DEFINED	1,3,4	21500
ARGOSY GAMING COMPANY	COM 04022810	1334	35539	SH	DEFINED	1,3,4	35539
ARKANSAS BEST CORP.	COM 04079010	993	30138	SH	DEFINED	1,3,4	30138
ARMOR HOLDINGS, INC.	COM 04226010	1335	39354	SH	DEFINED	1,3,4	39354
ARQULE, INC.	COM 04269E10	182	34785	SH	DEFINED	1,3,4	34785
ARROW ELECTRONICS INC.	COM 0427351028382		1058601	SH	DEFINED	1,3,4	1058601
ARTESYN TECHNOLOGIES, INC.COM	04312710	427	46979	SH	DEFINED	1,3,4	46979
ARTHROCARE CORP.	COM 04313610	6603	226965	SH	DEFINED	1,3,4	226965

ARVINMERITOR, INC.	COM	04335310	3059	156293	SH	DEFINED	1,3,4	156293
ASBURY AUTOMOTIVE GROUP INCOM	04343610	864	57606	SH	DEFINED	1,3,4	57606	
ASCENTIAL SOFTWARE CORP.	COM	04362P20	3192	199520	SH	DEFINED	1,3,4	199520
SEPARATE ACCOUNT LI - MM	COM	0439895M152240	10942359	.SH	DEFINED	1,3,4	10942360	
ASHLAND, INC.	COM	04420410	2305	43681	SH	DEFINED	1,3,4	43681
ASHWORTH, INC.	COM	04516H10	133	16229	SH	DEFINED	1,3,4	16229
ASK JEEVES INC	COM	04517410	1984	50830	SH	DEFINED	1,3,4	50830
ASPECT COMMUNICATIONS	COM	04523Q10	11235	791052	SH	DEFINED	1,3,4	791052
ASPEN TECHNOLOGY, INC.	COM	04532710	4870	670954	SH	DEFINED	1,3,4	670954
ASSET ACCEPTANCE CAPITAL	COM	04543P10	3179	186855	SH	DEFINED	1,3,4	186855
ASSOCIATED BANC-CORP.	COM	04548710	7738	261152	SH	DEFINED	1,3,4	261152
ASSOCIATED ESTATES REALTY	COM	04560410	1152	143143	SH	DEFINED	1,3,4	143143
ASTEC INDUSTRIES, INC.	COM	04622410	451	23859	SH	DEFINED	1,3,4	23859
ASTORIA FINL CORP.	COM	04626510	1048	28606	SH	DEFINED	1,3,4	28606
ASTRAZENECA GROUP PLC.	COM	04635310	106	2334	SH	DEFINED	1,3,4	2334
ATLANTIC COAST AIRLINES HOCOM	04839610	309	54705	SH	DEFINED	1,3,4	54705	
ATMEL CORP.	COM	04951310	1032	174022	SH	DEFINED	1,3,4	174022
ATMOS ENERGY CORP.	COM	04956010	1620	63136	SH	DEFINED	1,3,4	63136
ATWOOD OCEANICS INC.	COM	05009510	698	16720	SH	DEFINED	1,3,4	16720
AUDIOVOX CORP.	COM	05075710	467	27795	SH	DEFINED	1,3,4	27795
AUTODESK, INC.	COM	05276910	16452	384312	SH	DEFINED	1,3,4	384312
AUTOLIV, INC.	COM	05280010	2461	58288	SH	DEFINED	1,3,4	58288
AUTOMATIC DATA PROCESSING,COM	05301510	15395	367524	SH	DEFINED	1,3,4	367524	
AUTONATION INC.	COM	05329W10	2840	165963	SH	DEFINED	1,3,4	165963
AUTOZONE, INC.	COM	05333210	4132	51637	SH	DEFINED	1,3,4	51637
AVALONBAY COMMUNITIES, INCCOM	05348410	1153	20400	SH	DEFINED	1,3,4	20400	
AVALONBAY COMMUNITIES, INCCOM	05348410	13376	236700	SH	DEFINED	2,3,4	236700	
AVAYA, INC.	COM	05349910	11712	741832	SH	DEFINED	1,3,4	741832
AVERY DENNISON CORP.	COM	05361110	4394	68566	SH	DEFINED	1,3,4	68566
AVIALL, INC.	COM	05366B10	10169	535107	SH	DEFINED	1,3,4	535107
AVID TECHNOLOGY, INC.	COM	05367P10	4750	87061	SH	DEFINED	1,3,4	87061
AVISTA CORP.	COM	05379B10	1074	58378	SH	DEFINED	1,3,4	58378
AVNET, INC.	COM	05380710	31935	1406524	SH	DEFINED	1,3,4	1406524
AVOCENT CORPORATION.	COM	05389310	658	17957	SH	DEFINED	1,3,4	17957
AVON PRODUCTS, INC.	COM	05430310	67400	1460839	SH	DEFINED	1,3,4	1460839
AXA	COM	05453610	155	7000	SH	DEFINED	1,3,4	7000
AXCELIS TECHNOLOGIES, INC.COM	05454010	1493	119957	SH	DEFINED	1,3,4	119957	
AZTAR CORP.	COM	05480210	1165	41676	SH	DEFINED	1,3,4	41676
BB&T CORP.	COM	05493710	12897	348918	SH	DEFINED	1,3,4	348918
BASF AG	COM	05526250	76	1425	SH	DEFINED	1,3,4	1425
BEI TECHNOLOGIES, INC.	COM	05538P10	506	17801	SH	DEFINED	1,3,4	17801
BISYS GROUP, INC.	COM	05547210	620	44069	SH	DEFINED	1,3,4	44069
BJ SERVICES CO.	COM	05548210	28346	618488	SH	DEFINED	1,3,4	618488
BJS WHOLESALE CLUB INC.	COM	05548J10	2421	96714	SH	DEFINED	1,3,4	96714
BP PLC	COM	05562210	68	1270	SH	DEFINED	1,3,4	1270
BNP PARIBAS - SPONSORED ADCOM	05565A20	374	12100	SH	DEFINED	1,3,4	12100	
BMC SOFTWARE, INC.	COM	05592110	2563	138357	SH	DEFINED	1,3,4	138357
BAKER HUGHES, INC.	COM	05722410	9013	239359	SH	DEFINED	1,3,4	239359
BALDOR ELECTRIC CO.	COM	05774110	929	39733	SH	DEFINED	1,3,4	39733
BALL CORP.	COM	05849810	21962	304859	SH	DEFINED	1,3,4	304859
BALLY TOTAL FITNESS HOLDINCOM	05873K10	210	41114	SH	DEFINED	1,3,4	41114	
BANCO SANTANDER CEN	COM	05964H10	232	22050	SH	DEFINED	1,3,4	22050
BANCORPSOUTH, INC.	COM	05969210	5624	249487	SH	DEFINED	1,3,4	249487
BANCORP BANK/THE	COM	05969F10	1074	60655	SH	DEFINED	1,3,4	60655
BANDAG INC.	COM	05981510	4680	105142	SH	DEFINED	1,3,4	105142
BANK OF AMERICA CORP.	COM	06050510	16175719	11664.0	SH	DEFINED	1,3,4	1911664
CARDSYSTEMS SOLUTIONS, INCCOM	06249000	0	1000000	SH	DEFINED	3,4	1000000	
PALISADE SYSTEMS, INC.	COM	06252000	0	100000	SH	DEFINED	3,4	100000
BANK OF HAWAII CORP.	COM	06254010	6619	146451	SH	DEFINED	1,3,4	146451
BANK OF NEW YORK	COM	06405710	14251	483485	SH	DEFINED	1,3,4	483485
BANK OF NOVA SCOTIA	COM	06414910	196	7280	SH	DEFINED	1,3,4	7280
BANK ONE CORP.	COM	06423A10	36422	714199	SH	DEFINED	1,3,4	714199
BANKNORTH GROUP, INC.	COM	06646R10	2046	63079	SH	DEFINED	1,3,4	63079
BANKUNITED FINANCIAL CORP	COM	06652B10	2894	112259	SH	DEFINED	1,3,4	112259
BANTA CORP.	COM	06682110	9162	206336	SH	DEFINED	1,3,4	206336
BARD (C.R.), INC.	COM	06738310	18173	320760	SH	DEFINED	1,3,4	320760
BARCLAYS PLC	COM	06738E20	279	8037	SH	DEFINED	1,3,4	8037
BARNES & NOBLE, INC.	COM	06777410	16967	499368	SH	DEFINED	1,3,4	499368
BARNES GROUP, INC.	COM	06780610	810	27881	SH	DEFINED	1,3,4	27881
BARR PHARMACEUTICALS, INC.COM	06830610	2614	77551	SH	DEFINED	1,3,4	77551	
BASSETT FURNITURE INDS.	COM	07020310	1969	90305	SH	DEFINED	1,3,4	90305
BAUSCH & LOMB, INC.	COM	07170710	21122	324584	SH	DEFINED	1,3,4	324584
BAXTER INTERNATIONAL, INC.COM	07181310	13142	380991	SH	DEFINED	1,3,4	380991	
BEAR STEARNS CO.	COM	07390210	5531	65563	SH	DEFINED	1,3,4	65563
BECKMAN COULTER, INC.	COM	07581110	27851	456614	SH	DEFINED	1,3,4	456614
BECTON, DICKINSON & CO.	COM	07588710	44316	855579	SH	DEFINED	1,3,4	855579
BED BATH & BEYOND, INC.	COM	07589610	23522	611791	SH	DEFINED	1,3,4	611791
BEL FUSE INC-CL B	COM	07734730	572	13615	SH	DEFINED	1,3,4	13615
BELDEN, INC.	COM	07745910	664	31155	SH	DEFINED	1,3,4	31155
BELL MICROPRODUCTS, INC.	COM	07813710	263	32783	SH	DEFINED	1,3,4	32783
BELLSOUTH CORP.	COM	07986010	43060	1642277	SH	DEFINED	1,3,4	1642277

BELO CORP. CLASS A	COM	0805551033822	1259507	SH	DEFINED	1,3,4	1259507
BEMIS CO.	COM	0814371014458	511869	SH	DEFINED	1,3,4	511869
BENCHMARK ELECTRONICS, INCCOM	08160H1018628	640243	SH	DEFINED	1,3,4	640243	
BERKLEY (WR) CORP	COM	0844231017121	398665	SH	DEFINED	1,3,4	398665
BERKSHIRE HATHAWAY INC-CL	COM	08467020 745	252	SH	DEFINED	1,3,4	252
BEST BUY CO., INC.	COM	0865161034686	683388	SH	DEFINED	1,3,4	683388
BEVERLY ENTERPRISES	COM	08785130 3099	360220	SH	DEFINED	1,3,4	360220
BHP BILLITON LTD	COM	08860610 183	10460	SH	DEFINED	1,3,4	10460
BIG 5 SPORTING GOODS CORP	COM	08915P10 2168	82861	SH	DEFINED	1,3,4	82861
BIG LOTS, INC.	COM	08930210 1031	71510	SH	DEFINED	1,3,4	71510
BIOMET, INC.	COM	0906131026659	599870	SH	DEFINED	1,3,4	599870
BIOGEN IDEC INC	COM	09062X1026175	413829	SH	DEFINED	1,3,4	413829
BIOLASE TECHNOLOGY INC	COM	09091110 394	29279	SH	DEFINED	1,3,4	29279
BIOSITE, INC.	COM	09094510 850	18897	SH	DEFINED	1,3,4	18897
BIRMINGHAM SOUTHEAST, LLC	COM	0912502# 0	227670	SH	DEFINED	3,4	227670
BLACK & DECKER CORP.	COM	09179710 4033	64896	SH	DEFINED	1,3,4	64896
BLACK BOX CORP.	COM	09182610 1007	21250	SH	DEFINED	1,3,4	21250
BLACK HILLS CORP.	COM	09211310 375	11869	SH	DEFINED	1,3,4	11869
VERO GROUP PLC	COM	09333440 645	185254	SH	DEFINED	3,4	185254
BLOCK (H.& R.), INC.	COM	09367110 5216	109487	SH	DEFINED	1,3,4	109487
BLUEBERRY PATCH LTD., THE	COM	09534510 0	440	SH	DEFINED	3,4	440
BLYTH INDUSTRIES INC.	COM	09643P10 579	16719	SH	DEFINED	1,3,4	16719
BOB EVANS FARMS	COM	09676110 352	12891	SH	DEFINED	1,3,4	12891
BOEING CO.	COM	0970231026830	525161	SH	DEFINED	1,3,4	525161
BOISE CASCADE CORP.	COM	0973831018222	484227	SH	DEFINED	1,3,4	484227
BORDERS GROUP INC.	COM	09970910 4338	185062	SH	DEFINED	1,3,4	185062
BORG WARNER INC	COM	09972410 898	20397	SH	DEFINED	1,3,4	20397
BOSTON COMMUNICATIONS GROUCOM	10058210 3184	310485	SH	DEFINED	1,3,4	310485	
BOSTON PRIVATE FINL HLDGS.COM	10111910 759	32955	SH	DEFINED	1,3,4	32955	
BOSTON PROPERTIES INC.	COM	10112110 2625	52507	SH	DEFINED	1,3,4	52507
BOSTON PROPERTIES INC.	COM	1011211030564	610293	SH	DEFINED	2,3,4	610293
BOSTON SCIENTIFIC CORP.	COM	1011371032948	769770	SH	DEFINED	1,3,4	769770
BOWATER INC.	COM	10218310 845	20360	SH	DEFINED	1,3,4	20360
BOWNE & CO., INC.	COM	10304310 666	42204	SH	DEFINED	1,3,4	42204
BOYD GAMING CORP	COM	10330410 648	24355	SH	DEFINED	1,3,4	24355
BRADY CORP.	COM	10467410 1327	28731	SH	DEFINED	1,3,4	28731
BRANDYWINE REALTY TRUST	COM	10536820 326	12000	SH	DEFINED	1,3,4	12000
BRASCAN CORP.	COM	10549P60 172	6098	SH	DEFINED	1,3,4	6098
BRIGGS & STRATTON CORP.	COM	1090431027816	314842	SH	DEFINED	1,3,4	314842
BRINKER INTERNATIONAL INC	COM	10964110 1207	35287	SH	DEFINED	1,3,4	35287
THE BRINKS CO.	COM	10969610 714	20779	SH	DEFINED	1,3,4	20779
BRISTOL MYERS SQUIBB CO.	COM	1101221029939	1222145	SH	DEFINED	1,3,4	1222145
BRISTOL WEST HOLDINGS INC	COM	11037M10 1292	71016	SH	DEFINED	1,3,4	71016
BRITISH AMERICAN TOBACCO PCOM	11044810 129	4110	SH	DEFINED	1,3,4	4110	
BROADCOM CORP.	COM	11132010 9123	195145	SH	DEFINED	1,3,4	195145
BROOKFIELD HOMES CORP.	COM	11272310 7609	290585	SH	DEFINED	1,3,4	290585
BROOKFIELD PROPERTIES CORPCOM	11290010 1535	53300	SH	DEFINED	1,3,4	53300	
BROOKFIELD PROPERTIES CORPCOM	1129001018566	645700	SH	DEFINED	2,3,4	645700	
BROOKLINE BANCORP INC.	COM	11373M10 1045	71208	SH	DEFINED	1,3,4	71208
BROOKS AUTOMATION INC,	COM	11434010 2971	147375	SH	DEFINED	1,3,4	147375
BROOKSTONE, INC.	COM	11453710 1876	93573	SH	DEFINED	1,3,4	93573
BROOKTROUT, INC.	COM	11458010 168	15765	SH	DEFINED	1,3,4	15765
BROWN & BROWN, INC.	COM	11523610 1084	25187	SH	DEFINED	1,3,4	25187
BROWN-FORMAN DISTILLERS COCOM	11563720 3638	75390	SH	DEFINED	1,3,4	75390	
BROWN SHOE, INC.	COM	11573610 897	21927	SH	DEFINED	1,3,4	21927
BRUNSWICK CORP.	COM	1170431015278	374535	SH	DEFINED	1,3,4	374535
BRUSH WELLMAN, INC.	COM	11742110 382	20229	SH	DEFINED	1,3,4	20229
BUCKEYE TECHNOLOGIES, INC.COM	11825510 3444	299556	SH	DEFINED	1,3,4	299556	
BUFFALO WILD WINGS	COM	11984810 1922	69490	SH	DEFINED	1,3,4	69490
BUILDING MATERIALS HLDG. CCOM	12011310 302	16172	SH	DEFINED	1,3,4	16172	
BURLINGTON COAT FACTORY WHCOM	12157910 1042	53856	SH	DEFINED	1,3,4	53856	
BURLINGTON NORTHERN SANTA COM	12189T10 8081	230408	SH	DEFINED	1,3,4	230408	
BURLINGTON RESOURCES, INC.COM	1220141025921	716316	SH	DEFINED	1,3,4	716316	
C&D TECHNOLOGIES, INC.	COM	12466110 544	30536	SH	DEFINED	1,3,4	30536
CBL & ASSOCIATES PROPERTIECOM	1248301018350	333432	SH	DEFINED	1,3,4	333432	
CBL & ASSOCIATES PROPERTIECOM	1248301015767	286400	SH	DEFINED	2,3,4	286400	
CBRL GROUP INC.	COM	12489V10 9284	300814	SH	DEFINED	1,3,4	300814
C-COR.NET CORP.	COM	1250101011836	1150146	SH	DEFINED	1,3,4	1150146
CDI CORP.	COM	12507110 818	23692	SH	DEFINED	1,3,4	23692
CDW CORP	COM	12512N10 1948	30585	SH	DEFINED	1,3,4	30585
CEC ENTERTAINMENT, INC.	COM	12513710 1330	45076	SH	DEFINED	1,3,4	45076
CH ENERGY GROUP INC.	COM	12541M10 883	19020	SH	DEFINED	1,3,4	19020
C H ROBINSON WORLDWIDE INCCOM	12541W10 1437	31281	SH	DEFINED	1,3,4	31281	
CIGNA CORP.	COM	12550910 6070	88212	SH	DEFINED	1,3,4	88212
C.I.T. GROUP, INC.-A	COM	1255811010397	271528	SH	DEFINED	1,3,4	271528
CLECO CORP.	COM	12561W10 1032	57381	SH	DEFINED	1,3,4	57381
CMS ENERGY CORP.	COM	12589610 918	101516	SH	DEFINED	1,3,4	101516
CPI CORP.	COM	12590210 148	9822	SH	DEFINED	1,3,4	9822
CSK AUTO CORP.	COM	1259651013566	791174	SH	DEFINED	1,3,4	791174
CNF INC	COM	12612W1012428	299036	SH	DEFINED	1,3,4	299036
CRH PLC	COM	12626K20 145	6600	SH	DEFINED	1,3,4	6600

CSG SYSTEMS INTL INC.	COM	12634910	394	19050	SH	DEFINED	1,3,4	19050
CSX CORP.	COM	12640810	4368	133257	SH	DEFINED	1,3,4	133257
CTS CORP.	COM	12650110	526	43530	SH	DEFINED	1,3,4	43530
CUNO INCORPORATED	COM	12658310	1089	20439	SH	DEFINED	1,3,4	20439
CVS CORP.	COM	1266501010429		248247	SH	DEFINED	1,3,4	248247
CABELA'S INC	COM	12680430	1586	58830	SH	DEFINED	1,3,4	58830
CABLE DESIGN TECH CP. CL	ACOM	12692410	539	50741	SH	DEFINED	1,3,4	50741
CABOT CORP.	COM	12705510	927	22797	SH	DEFINED	1,3,4	22797
CABOT OIL & GAS CORP	COM	12709710	1678	39691	SH	DEFINED	1,3,4	39691
CABOT MICROELECTRONICS CORP	COM	12709P10	277	9088	SH	DEFINED	1,3,4	9088
CACI INTERNATIONAL, INC.	CCOM	1271903013357		330238	SH	DEFINED	1,3,4	330238
CADENCE DESIGN SYSTEMS, INC	COM	12738710	1463	100089	SH	DEFINED	1,3,4	100089
CAESARS ENTERTAINMENT INC	COM	12768710	2392	159429	SH	DEFINED	1,3,4	159429
CAL DIVE INTERNATIONAL INCCOM	COM	1279141013527		446112	SH	DEFINED	1,3,4	446112
CALIFORNIA PIZZA KITCHEN, COM	COM	13054D10	1245	65070	SH	DEFINED	1,3,4	65070
CALLAWAY GOLF CO.	COM	13119310	316	27541	SH	DEFINED	1,3,4	27541
CALPINE CORP.	COM	13134710	1108	258254	SH	DEFINED	1,3,4	258254
CAMBREX CORP.	COM	13201110	793	31507	SH	DEFINED	1,3,4	31507
CAMDEN PROPERTY TRUST	COM	13313110	521	11354	SH	DEFINED	1,3,4	11354
CAMDEN PROPERTY TRUST	COM	13313110	5627	122846	SH	DEFINED	2,3,4	122846
CAMPBELL SOUP CO.	COM	13442910	6876	255776	SH	DEFINED	1,3,4	255776
CANADIAN NATURAL RESOURCES	COM	13638510	160	5380	SH	DEFINED	1,3,4	5380
CANDELA CORP.	COM	1369071010614		1082791	SH	DEFINED	1,3,4	1082791
CANON, INC.	COM	13800630	200	3738	SH	DEFINED	1,3,4	3738
CAPITAL AUTOMOTIVE REIT	COM	1397331010764		366794	SH	DEFINED	1,3,4	366794
CAPITAL AUTOMOTIVE REIT	COM	13973310	6807	232100	SH	DEFINED	2,3,4	232100
CAPITAL CORP OF THE WEST	COM	14006510	2650	68282	SH	DEFINED	1,3,4	68282
CAPITAL ONE FINANCIAL CORP	COM	14040H1035378		517367	SH	DEFINED	1,3,4	517367
CAPTARIS, INC.	COM	14071N10	249	38765	SH	DEFINED	1,3,4	38765
CARBO CERAMICS, INC.	COM	14078110	3157	46249	SH	DEFINED	1,3,4	46249
CARAUSTAR INDUSTRIES, INC.	COM	14090910	484	34322	SH	DEFINED	1,3,4	34322
CARDINAL HEALTH, INC.	COM	14149Y1029048		414718	SH	DEFINED	1,3,4	414718
CAREER EDUCATION CORP.	COM	14166510	1691	37080	SH	DEFINED	1,3,4	37080
CAREMARK RX, INC.	COM	1417051011947		362654	SH	DEFINED	1,3,4	362654
CARLISLE COS INC.	COM	1423391020259		325478	SH	DEFINED	1,3,4	325478
CARMAX, INC.	COM	14313010	830	37941	SH	DEFINED	1,3,4	37941
CARNIVAL CORP.	COM	1436583018495		393517	SH	DEFINED	1,3,4	393517
CARPENTER TECHNOLOGY CORP.	COM	14428510	1000	29324	SH	DEFINED	1,3,4	29324
CARREKER CORP.	COM	14443310	297	29452	SH	DEFINED	1,3,4	29452
CASCADE CORP.	COM	14719510	1968	63005	SH	DEFINED	1,3,4	63005
CASCADE NATURAL GAS CORP.	COM	14733910	296	13540	SH	DEFINED	1,3,4	13540
CASEYS GENERAL STORES, INCCOM	COM	14752810	1102	60326	SH	DEFINED	1,3,4	60326
CASH AMERICA INTL, INC.	COM	14754D10	789	34207	SH	DEFINED	1,3,4	34207
CASTLE (A M) & CO.	COM	14841110	207	19061	SH	DEFINED	1,3,4	19061
CATALINA MARKETING CORP.	COM	14886710	9244	505566	SH	DEFINED	1,3,4	505566
CATAPULT COMMUNICATIONS CO	COM	14901610	360	15814	SH	DEFINED	1,3,4	15814
CATELLUS DEVELOPMENT CORP.	COM	1491131013581		550980	SH	DEFINED	1,3,4	550980
CATELLUS DEVELOPMENT CORP.	COM	14911310	3204	129960	SH	DEFINED	2,3,4	129960
CATERPILLAR, INC.	COM	1491231036791		463151	SH	DEFINED	1,3,4	463151
CATO CORP. - CI A	COM	14920510	555	24859	SH	DEFINED	1,3,4	24859
CELL GENESYS, INC.	COM	15092110	1848	177741	SH	DEFINED	1,3,4	177741
CEMEX SA	COM	15129088	5816	199873	SH	DEFINED	1,3,4	199873
CENDANT CORP.	COM	1513131053418		2182375	SH	DEFINED	1,3,4	2182375
CENCOSUD SA	COM	15132H20	2275	122911	SH	DEFINED	1,3,4	122911
CENTENE CORP.	COM	15135B10	941	24448	SH	DEFINED	1,3,4	24448
CENTERPOINT PROPERTIES CORP	COM	15189510	1423	18600	SH	DEFINED	1,3,4	18600
CENTERPOINT PROPERTIES CORP	COM	1518951015915		207400	SH	DEFINED	2,3,4	207400
CENTERPOINT ENERGY, INC.	COM	15189T1010777		936805	SH	DEFINED	1,3,4	936805
CENTEX CORP.	COM	1523121014164		309601	SH	DEFINED	1,3,4	309601
CENTRAL GARDEN & PET CO	COM	15352710	5961	166643	SH	DEFINED	1,3,4	166643
CENTRAL PARKING CORP.	COM	15478510	822	43920	SH	DEFINED	1,3,4	43920
CENTRAL VERMONT PUB SERV	COM	15577110	1868	91621	SH	DEFINED	1,3,4	91621
CENTURY ALUMINUM COMPANY	COM	15643110	6402	258302	SH	DEFINED	1,3,4	258302
CENTURYTEL, INC.	COM	1567001016659		554429	SH	DEFINED	1,3,4	554429
CEPHALON, INC.	COM	15670810	4536	84033	SH	DEFINED	1,3,4	84033
CERIDIAN CORP.	COM	1567791023280		1034544	SH	DEFINED	1,3,4	1034544
CERNER CORP.	COM	15678210	3272	73343	SH	DEFINED	1,3,4	73343
CERTEGY, INC.	COM	1568801013292		342624	SH	DEFINED	1,3,4	342624
CHAMPION ENTERPRISES, INC.	COM	15849610	781	84991	SH	DEFINED	1,3,4	84991
CHARLES RIVER ASSOCIATES, COM	COM	15985210	6695	216336	SH	DEFINED	1,3,4	216336
CHARLES RIVER LABORATORIES	COM	15986410	826	16890	SH	DEFINED	1,3,4	16890
CHARTER ONE FINANCIAL INC.	COM	1609031025650		580680	SH	DEFINED	1,3,4	580680
CHARTER MUNICIPAL MTG ACCP	COM	16090810	547	27800	SH	DEFINED	1,3,4	27800
CHARLOTTE RUSSE HOLDING, I	COM	16104810	925	43300	SH	DEFINED	1,3,4	43300
CHECKFREE CORP	COM	16281310	3929	131012	SH	DEFINED	1,3,4	131012
CHECKPOINT SYSTEMS, INC.	COM	16282510	811	45338	SH	DEFINED	1,3,4	45338
CHEESECAKE FACTORY, INC.	COM	16307210	754	18970	SH	DEFINED	1,3,4	18970
CHELSEA PROPERTY GROUP, IN	COM	16342110	1875	28700	SH	DEFINED	1,3,4	28700
CHELSEA PROPERTY GROUP, IN	COM	1634211022531		345480	SH	DEFINED	2,3,4	345480
CHEMED CORP	COM	16359R10	709	14637	SH	DEFINED	1,3,4	14637
CHESAPEAKE CORP.	COM	16515910	630	23536	SH	DEFINED	1,3,4	23536

CHESAPEAKE ENERGY CORP.	COM	1651671029260	1987768	SH	DEFINED	1,3,4	1987768
CHEVRONTXACO, CORP.	COM	1667641084767	900820	SH	DEFINED	1,3,4	900820
CHICAGO MERCANTILE EXCHANG	COM	1677601011797	81700	SH	DEFINED	1,3,4	81700
CHICO'S FAS INC.	COM	1686151022720	503080	SH	DEFINED	1,3,4	503080
CHILDRENS PLACE	COM	16890510 762	32406	SH	DEFINED	1,3,4	32406
CHOICE HOTELS INTL., INC.	COM	1699051012293	245030	SH	DEFINED	1,3,4	245030
CHIRON CORP.	COM	17004010 5260	117886	SH	DEFINED	1,3,4	117886
CHITTENDEN CORP.	COM	17022810 1560	44414	SH	DEFINED	1,3,4	44414
CHOICEPOINT, INC.	COM	17038810 1480	32366.995	SH	DEFINED	1,3,4	32367
CHRISTOPHER & BANKS CORP	COM	17104610 801	45337	SH	DEFINED	1,3,4	45337
CHUBB CORP.	COM	17123210 9114	133682	SH	DEFINED	1,3,4	133682
CHURCH & DWIGHT, INC.	COM	17134010 687	15029	SH	DEFINED	1,3,4	15029
CIBER INC.	COM	17163B10 597	72733	SH	DEFINED	1,3,4	72733
CIENA CORP.	COM	17177910 1308	352391	SH	DEFINED	1,3,4	352391
CIMA LABS, INC.	COM	17179610 597	17719	SH	DEFINED	1,3,4	17719
CIMAREX ENERGY CO.	COM	17179810 6959	230311	SH	DEFINED	1,3,4	230311
CINCINNATI BELL INC.	COM	17187110 394	89719	SH	DEFINED	1,3,4	89719
CINCINNATI FINANCIAL CORP.	COM	17206210 4552	104947	SH	DEFINED	1,3,4	104947
CINERGY CORP.	COM	17247410 4243	111668	SH	DEFINED	1,3,4	111668
CIRCUIT CITY STORES, INC.	COM	17273710 1596	123389	SH	DEFINED	1,3,4	123389
CIRCOR INTERNATIONAL, INC.	COM	17273K10 1579	77353	SH	DEFINED	1,3,4	77353
CISCO SYSTEMS, INC.	COM	17275R10166266	7015641	SH	DEFINED	1,3,4	7015641
CINTAS CORP.	COM	17290810 5075	106461	SH	DEFINED	1,3,4	106461
CITIGROUP, INC.	COM	17296710205800	4425614	SH	DEFINED	1,3,4	4425614
CITIZENS COMMUNICATIONS CO	COM	17453B1018048	1490682	SH	DEFINED	1,3,4	1490682
CITRIX SYSTEMS INC.	COM	17737610 7762	381300	SH	DEFINED	1,3,4	381300
CITY HOLDING CO	COM	17783510 9474	299782	SH	DEFINED	1,3,4	299782
CITY NATIONAL CORP.	COM	17856610 3195	48643	SH	DEFINED	1,3,4	48643
CLAIRE'S STORES, INC.	COM	1795841017320	798049	SH	DEFINED	1,3,4	798049
CLARCOR, INC.	COM	1798951013603	297079	SH	DEFINED	1,3,4	297079
CLEAR CHANNEL COMMUNICATIO	COM	1845021026214	709487	SH	DEFINED	1,3,4	709487
CLEVELAND-CLIFFS, INC.	COM	18589610 723	12906	SH	DEFINED	1,3,4	12906
CLOROX CO.	COM	18905410 7075	131679	SH	DEFINED	1,3,4	131679
COACH, INC.	COM	1897541032959	729316	SH	DEFINED	1,3,4	729316
COACHMEN INDUSTRIES, INC.	COM	18987310 301	18904	SH	DEFINED	1,3,4	18904
COCA-COLA CO.	COM	1912161099069	1962522	SH	DEFINED	1,3,4	1962522
COCA-COLA ENTERPRISES	COM	1912191032901	1134857	SH	DEFINED	1,3,4	1134857
COGNEX CORP.	COM	19242210 9732	252983	SH	DEFINED	1,3,4	252983
COGNIZANT TECH SOLUTIONS	COM	19244610 9620	378452	SH	DEFINED	1,3,4	378452
COHERENT, INC.	COM	19247910 1087	36425	SH	DEFINED	1,3,4	36425
COHU INC.	COM	19257610 491	25878	SH	DEFINED	1,3,4	25878
COINSTAR, INC.	COM	19259P30 564	25725	SH	DEFINED	1,3,4	25725
KENNETH COLE PRODUCTIONS-AC	COM	19329410 6717	196049	SH	DEFINED	1,3,4	196049
COLGATE-PALMOLIVE CO.	COM	1941621020057	343047	SH	DEFINED	1,3,4	343047
COLONIAL BANCGROUP	COM	19549330 846	46574	SH	DEFINED	1,3,4	46574
COLONIAL PROPERTIES TRUST	COM	19587210 1585	41199	SH	DEFINED	1,3,4	41199
COLUMBIA BANKING SYSTEM IN	COM	19723610 9449	425695	SH	DEFINED	1,3,4	425695
COMCAST CORP.	COM	20030N1039634	1413818	SH	DEFINED	1,3,4	1413818
COMERICA, INC.	COM	2003401018875	343893	SH	DEFINED	1,3,4	343893
COMMERCE BANCORP, INC./NJ	COM	2005191013246	240825	SH	DEFINED	1,3,4	240825
COMMERCIAL FEDERAL CORP	COM	20164710 1331	49157	SH	DEFINED	1,3,4	49157
COMMERCIAL METALS CO.	COM	20172310 7822	241015	SH	DEFINED	1,3,4	241015
COMMERCIAL NET LEASE REALT	COM	20221810 1374	79953	SH	DEFINED	1,3,4	79953
COMMONWEALTH INDUSTRIES	COM	20300410 200	19349	SH	DEFINED	1,3,4	19349
COMMONWEALTH TELEPHONE ENT	COM	20334910 1166	26009	SH	DEFINED	1,3,4	26009
COMMSCOPE, INC.	COM	20337210 483	22527	SH	DEFINED	1,3,4	22527
COMMUNITY BANK SYSTEM INC.	COM	20360710 7799	342366	SH	DEFINED	1,3,4	342366
COMMUNITY HEALTH SYSTEMS	COM	20366810 969	36164	SH	DEFINED	1,3,4	36164
COMMUNITY FIRST BANKSHARES	COM	20390210 1430	44493	SH	DEFINED	1,3,4	44493
CIA VALE DO RIO DOCE	COM	20441220 3639	76491	SH	DEFINED	1,3,4	76491
COMPASS BANCSHARES INC.	COM	20449H10 1924	44826	SH	DEFINED	1,3,4	44826
COMPUTER ASSOCIATES INTL I	COM	2049121010195	363342	SH	DEFINED	1,3,4	363342
COMPUTER SCIENCES CORP.	COM	2053631014855	319806	SH	DEFINED	1,3,4	319806
COMPUWARE CORP.	COM	20563810 1582	239714	SH	DEFINED	1,3,4	239714
COMSTOCK RES INC COM NEW	COM	20576820 1590	81725	SH	DEFINED	1,3,4	81725
COMTECH TELECOMMUNICATIONS	COM	20582620 6805	301653	SH	DEFINED	1,3,4	301653
COMVERSE TECHNOLOGY, INC.	COM	2058624033799	1695019	SH	DEFINED	1,3,4	1695019
CONAGRA FOODS, INC.	COM	20588710 8881	327996	SH	DEFINED	1,3,4	327996
CONCORD CAMERA CORP.	COM	20615610 115	34904	SH	DEFINED	1,3,4	34904
CONCORD COMMUNICATIONS IN	COM	20618610 249	22056	SH	DEFINED	1,3,4	22056
CONEXANT SYSTEMS, INC.	COM	20714210 2534	585370	SH	DEFINED	1,3,4	585370
CONMED CORP.	COM	20741010 4700	171700	SH	DEFINED	1,3,4	171700
CONNETICS CORP.	COM	20819210 2207	109220	SH	DEFINED	1,3,4	109220
CONOCOPHILLIPS	COM	20825C1052841	692633	SH	DEFINED	1,3,4	692633
CONSOLIDATED EDISON, INC.	COM	20911510 5949	149557	SH	DEFINED	1,3,4	149557
CONSOLIDATED GRAPHICS INC	COM	20934110 5637	127930	SH	DEFINED	1,3,4	127930
CONSTELLATION BRANDS INC -	COM	21036P10 1452	39116	SH	DEFINED	1,3,4	39116
CONSTELLATION ENERGY GROU	COM	2103711033108	873581	SH	DEFINED	1,3,4	873581
CONTINENTAL AG	COM	21077120 93	1924	SH	DEFINED	1,3,4	1924
CONVERGYS CORP.	COM	21248510 1370	88958	SH	DEFINED	1,3,4	88958
COOPER CAMERON CORP.	COM	21664010 956	19669	SH	DEFINED	1,3,4	19669

COOPER COMPANIES, INC.	COM	2166484012993	205693	SH	DEFINED	1,3,4	205693
COOPER TIRE & RUBBER	COM	21683110 1055	46038	SH	DEFINED	1,3,4	46038
COORS (ADOLPH) CO. CLASS	BCOM	21701610 1673	23074	SH	DEFINED	1,3,4	23074
COPART INC.	COM	21720410 879	32946	SH	DEFINED	1,3,4	32946
CORINTHIAN COLLEGES, INC.	COM	21886810 2104	85075	SH	DEFINED	1,3,4	85075
CORIXA CORP.	COM	21887F10 1177	252091	SH	DEFINED	1,3,4	252091
CORN PRODUCTS INTL, INC.	COM	21902310 2045	43996	SH	DEFINED	1,3,4	43996
CORNING, INC.	COM	2193501011156	854773	SH	DEFINED	1,3,4	854773
CORPBANCA SA	COM	21987A10 2311	96702	SH	DEFINED	1,3,4	96702
CORPORATE EXECUTIVE BOARD	COM	21988R10 5527	95610	SH	DEFINED	1,3,4	95610
CORPORATE OFFICE PROPERTIE	COM	22002T10 710	28658	SH	DEFINED	1,3,4	28658
CORPORATE OFFICE PROPERTIE	COM	22002T10 8271	332742	SH	DEFINED	2,3,4	332742
CORRECTIONS CORP OF AMERIC	COM	22025Y40 9027	228543	SH	DEFINED	1,3,4	228543
COST PLUS INC/CALIFORNIA	COM	22148510 856	26451	SH	DEFINED	1,3,4	26451
COSTCO WHOLESALE CORP.	COM	22160K1028301	689304	SH	DEFINED	1,3,4	689304
COTT CORP	COM	22163N10 147	4544	SH	DEFINED	1,3,4	4544
COUNTRYWIDE FINANCIAL CORP	COM	2223721026509	377260.00	SH	DEFINED	1,3,4	377260
COVANCE INC.	COM	22281610 891	22988	SH	DEFINED	1,3,4	22988
COVENTRY HEALTH CARE	COM	2228621011443	233985	SH	DEFINED	1,3,4	233985
CRANE CO.	COM	22439910 2353	74923	SH	DEFINED	1,3,4	74923
CREDENCE SYSTEMS CORP.	COM	22530210 489	35272	SH	DEFINED	1,3,4	35272
CREDIT SUISSE GROUP	COM	22540110 295	8210	SH	DEFINED	1,3,4	8210
CREE, INC.	COM	22544710 630	27172	SH	DEFINED	1,3,4	27172
CROMPTON CORPORATION	COM	22711610 261	41945	SH	DEFINED	1,3,4	41945
CROSS A.T. & CO.	COM	22747810 83	18157	SH	DEFINED	1,3,4	18157
CROSS COUNTRY HEALTHCARE,	COM	22748310 701	38569	SH	DEFINED	1,3,4	38569
CRYOLIFE, INC.	COM	22890310 149	28059	SH	DEFINED	1,3,4	28059
CUBIC CORP	COM	22966910 673	32244	SH	DEFINED	1,3,4	32244
CULLEN FROST BANKERS, INC.	COM	22989910 3831	85636	SH	DEFINED	1,3,4	85636
CUMMINS, INC.	COM	23102110 8093	129451	SH	DEFINED	1,3,4	129451
CURATIVE HEALTH SERVICES,	COM	23126W10 132	15590	SH	DEFINED	1,3,4	15590
CURTISS-WRIGHT CORP.	COM	23156110 1424	25327	SH	DEFINED	1,3,4	25327
CYBERONICS, INC.	COM	23251P10 941	28210	SH	DEFINED	1,3,4	28210
CYMER, INC.	COM	23257210 1663	44351	SH	DEFINED	1,3,4	44351
CYPRESS SEMICONDUCTOR CORP	COM	23280610 5864	413444	SH	DEFINED	1,3,4	413444
CYTEC INDUSTRIES, INC.	COM	23282010 647	14237	SH	DEFINED	1,3,4	14237
CYTYC CORP.	COM	23294610 3821	150681	SH	DEFINED	1,3,4	150681
DJ ORTHOPEDICS INCS	COM	23325G10 8252	358695	SH	DEFINED	1,3,4	358695
DPL, INC.	COM	23329310 900	46318	SH	DEFINED	1,3,4	46318
DRS TECHNOLOGIES, INC.	COM	23330X10 1002	31455	SH	DEFINED	1,3,4	31455
D R HORTON INC.	COM	23331A1013140	462626	SH	DEFINED	1,3,4	462626
DST SYSTEMS INC.	COM	2333261045076	937315	SH	DEFINED	1,3,4	937315
DSP GROUP, INC.	COM	23332B1020654	758349	SH	DEFINED	1,3,4	758349
DTE ENERGY CO.	COM	23333110 4365	107659	SH	DEFINED	1,3,4	107659
DADE BEHRING HOLDINGS INC	COM	23342J20 2568	54020	SH	DEFINED	1,3,4	54020
DAIWA HOUSE INDUSTRY CO	LTCOM	23406220 40	339	SH	DEFINED	1,3,4	339
DAKTRONICS INC	COM	23426410 567	22693	SH	DEFINED	1,3,4	22693
DANA CORP.	COM	2358111010471	534708	SH	DEFINED	1,3,4	534708
DANAHER CORP.	COM	2358511027549	531323	SH	DEFINED	1,3,4	531323
DARDEN RESTAURANTS, INC.	COM	23719410 2053	99926	SH	DEFINED	1,3,4	99926
DATASCOPE CORP.	COM	23811310 710	17847	SH	DEFINED	1,3,4	17847
DAVITA, INC.	COM	23918K10 9831	318935	SH	DEFINED	1,3,4	318935
DEAN FOODS CO.	COM	2423701013759	368890	SH	DEFINED	1,3,4	368890
DECISIONONE CORP	COM	24345710 0	1166	SH	DEFINED	3,4	1166
DECISIONONE WARRANTS	COM	24345711 0	684	SH	DEFINED	3,4	684
DECISIONONE WARRANTS	COM	24345712 0	1180	SH	DEFINED	3,4	1180
DECISIONONE WARRANTS	COM	24345713 0	700	SH	DEFINED	3,4	700
DEERE & CO.	COM	2441991041099	585957	SH	DEFINED	1,3,4	585957
DEL MONTE FOODS CO.	COM	24522P1014698	1446966	SH	DEFINED	1,3,4	1446966
DELL INC	COM	24702R1090634	2530372	SH	DEFINED	1,3,4	2530372
DELPHI CORP.	COM	24712610 3714	347824.00	SH	DEFINED	1,3,4	347824
DELPHI FINANCIAL GROUP -	CCOM	24713110 1686	37963	SH	DEFINED	1,3,4	37963
DELTA & PINE LAND CO.	COM	2473571012975	591013	SH	DEFINED	1,3,4	591013
DELTA AIRLINES, INC.	COM	24736110 537	77291	SH	DEFINED	1,3,4	77291
DELTIC TIMBER CORP.	COM	24785010 561	14595	SH	DEFINED	1,3,4	14595
DENBURY RESOURCES, INC.	COM	24791620 2860	136455	SH	DEFINED	1,3,4	136455
DELUXE CORP.	COM	24801910 1350	30969	SH	DEFINED	1,3,4	30969
DENDRITE INT'L, INC.	COM	24823910 4070	218986	SH	DEFINED	1,3,4	218986
DENTSPLY INTERNATIONAL, IN	COM	2490301021392	410686	SH	DEFINED	1,3,4	410686
DEPARTMENT 56	COM	24950910 244	15963	SH	DEFINED	1,3,4	15963
DESARROLLADORA HOMEX SA	DECOM	25030W10 1298	75000	SH	DEFINED	1,3,4	75000
DESIGN WITHIN REACH INC	COM	25055710 1232	75000	SH	DEFINED	1,3,4	75000
DEVELOPERS DIVERS REALTY	CCOM	2515911012973	366784	SH	DEFINED	1,3,4	366784
DEVELOPERS DIVERS REALTY	CCOM	2515911018610	526052	SH	DEFINED	2,3,4	526052
DEVON ENERGY CORP.	COM	25179M10 9897	150042	SH	DEFINED	1,3,4	150042
DEVRY, INC.	COM	25189310 709	25734	SH	DEFINED	1,3,4	25734
DIAGEO PLC	COM	25243Q20 174	3170	SH	DEFINED	1,3,4	3170
DIAGNOSTIC PRODUCTS CORP.	COM	25245010 1543	35065	SH	DEFINED	1,3,4	35065
DIEBOLD, INC.	COM	25365110 9679	183145	SH	DEFINED	1,3,4	183145
DIGI INT'L, INC.	COM	25379810 278	25869	SH	DEFINED	1,3,4	25869
DIGITAL INSIGHT CORP	COM	25385P10 2452	118290	SH	DEFINED	1,3,4	118290

DIGITAL RIVER, INC.	COM	25388B10	6592	202113	SH	DEFINED	1,3,4	202113
DIGITAS, INC.	COM	25388K10	15465	1402114	SH	DEFINED	1,3,4	1402114
DIME COMMUNITY BANCORP	COM	25392210	4741	271503.00	SH	DEFINED	1,3,4	271503
DILLARDS DEPT STORES INC.	COM	25406710	6196	277791	SH	DEFINED	1,3,4	277791
DIMON, INC.	COM	25439410	311	54498	SH	DEFINED	1,3,4	54498
DIONEX CORP.	COM	25454610	11272	204306	SH	DEFINED	1,3,4	204306
DIRECT GENERAL CORP.	COM	25456W20	1207	37410	SH	DEFINED	1,3,4	37410
DISNEY (WALT) CO.	COM	25468710	3226	1303514	SH	DEFINED	1,3,4	1303514
DITECH COMMUNICATIONS, INCCOM	COM	25500M10	13129	562583	SH	DEFINED	1,3,4	562583
DOLLAR GENERAL	COM	25666910	4011	205281	SH	DEFINED	1,3,4	205281
DOLLAR TREE STORES, INC.	COM	25674710	1141	41624	SH	DEFINED	1,3,4	41624
DOMINION RESOURCES, INC.	COM	25746U10	12804	203068	SH	DEFINED	1,3,4	203068
DONALDSON CO., INC.	COM	25765110	927	31623	SH	DEFINED	1,3,4	31623
DONNELLEY (R.R.) & SONS COCOM	COM	25786710	4492	135985	SH	DEFINED	1,3,4	135985
DORAL FINANCIAL CORP.	COM	25811P10	14697	425962	SH	DEFINED	1,3,4	425962
DOVER CORP.	COM	26000310	15052	357565	SH	DEFINED	1,3,4	357565
DOW CHEMICAL CO.	COM	26054310	25714	632003	SH	DEFINED	1,3,4	632003
DOW JONES & CO., INC.	COM	26056110	2316	51368	SH	DEFINED	1,3,4	51368
DOWNEY FINANCIAL CORP.	COM	26101810	1795	33732	SH	DEFINED	1,3,4	33732
DRESS BARN, INC.	COM	26157010	614	35748	SH	DEFINED	1,3,4	35748
DREYFUS GOVT. CASH MGMT.	COM	26200620	0	1	SH	DEFINED	3,4	1
DRIL-QUIP	COM	26203710	385	20867	SH	DEFINED	1,3,4	20867
E.I. DUPONT CO.	COM	26353410	28401	639213	SH	DEFINED	1,3,4	639213
DUANE READE, INC.	COM	26357810	479	29530	SH	DEFINED	1,3,4	29530
DUKE POWER CO.	COM	26439910	11578	570763	SH	DEFINED	1,3,4	570763
DUN & BRADSTREET CORP.	COM	26483E10	26499	491501	SH	DEFINED	1,3,4	491501
DUPONT PHOTOMASKS, INC.	COM	26613X10	450	22177	SH	DEFINED	1,3,4	22177
DUQUESNE LIGHT HOLDINGS, ICOM	COM	26623310	10085	522297	SH	DEFINED	1,3,4	522297
DYCOM INDUSTRIES, INC.	COM	26747510	5039	179923	SH	DEFINED	1,3,4	179923
DYNEGY INC.	COM	26816Q10	998	235227	SH	DEFINED	1,3,4	235227
EGL INC.	COM	26848410	1448	54461	SH	DEFINED	1,3,4	54461
EMC CORP.	COM	26864810	32137	2819384	SH	DEFINED	1,3,4	2819384
ENSCO INTERNATIONAL, INC.	COM	26874Q10	1608	55289	SH	DEFINED	1,3,4	55289
ENI SPA	COM	26874R10	257	2562	SH	DEFINED	1,3,4	2562
EOG RESOURCES, INC.	COM	26875P10	4321	72352	SH	DEFINED	1,3,4	72352
E.ON AG	COM	26878010	141	1927	SH	DEFINED	1,3,4	1927
E.PIPHANY, INC.	COM	26881V10	4733	979605	SH	DEFINED	1,3,4	979605
EPIQ SYSTEMS INC.	COM	26882D10	310	21517	SH	DEFINED	1,3,4	21517
ESS TECHNOLOGY	COM	26915110	509	47506	SH	DEFINED	1,3,4	47506
E TRADE FINANCIAL CORP.	COM	26924610	10669	957042	SH	DEFINED	1,3,4	957042
EAGLE MATERIALS INC	COM	26969P10	19455	273975	SH	DEFINED	1,3,4	273975
EAST WEST BANCORP, INC.	COM	27579R10	1861	60632	SH	DEFINED	1,3,4	60632
EASTMAN CHEMICAL CO.	COM	27743210	2226	48064	SH	DEFINED	1,3,4	48064
EASTMAN KODAK CO.	COM	27746110	18766	695390	SH	DEFINED	1,3,4	695390
EATON CORP.	COM	27805810	22017	340062	SH	DEFINED	1,3,4	340062
EATON VANCE CORP.	COM	27826510	14044	367508	SH	DEFINED	1,3,4	367508
EBAY, INC.	COM	27864210	38245	415974	SH	DEFINED	1,3,4	415974
ECOLAB, INC.	COM	27886510	13194	415941	SH	DEFINED	1,3,4	415941
EDGE TECHNOLOGIES	COM	27985*20	3120	909600	SH	DEFINED	3,4	909600
EDISON INTERNATIONAL	COM	28102010	39423	1541975	SH	DEFINED	1,3,4	1541975
EDO CORP.	COM	28134710	579	24054	SH	DEFINED	1,3,4	24054
EDUCATION MANAGEMENT CORP.COM	COM	28139T10	878	26786	SH	DEFINED	1,3,4	26786
EDWARDS (A.G.), INC.	COM	28176010	999	29277	SH	DEFINED	1,3,4	29277
EDWARDS LIFESCIENCES CORP.COM	COM	28176E10	16470	472675	SH	DEFINED	1,3,4	472675
EFUNDS CORP.	COM	28224R10	1013	57742	SH	DEFINED	1,3,4	57742
EISAI CO LTD	COM	28257930	152	5274	SH	DEFINED	1,3,4	5274
EL PASO CORP.	COM	28336L10	3139	397888	SH	DEFINED	1,3,4	397888
EL PASO ELECTRIC CO.	COM	28367785	885	57428	SH	DEFINED	1,3,4	57428
ELECTRO SCIENTIFIC INDS, ICOM	COM	28522910	957	33900	SH	DEFINED	1,3,4	33900
ELECTRONIC ARTS, INC.	COM	28551210	19041	349138	SH	DEFINED	1,3,4	349138
ELECTRONIC DATA SYSTEMS COCOM	COM	28566110	5798	302762	SH	DEFINED	1,3,4	302762
ELECTRONICS BOUTIQUE HLDGSCOM	COM	28604510	2313	87744	SH	DEFINED	1,3,4	87744
ELECTRONICS FOR IMAGING, ICOM	COM	28608210	13130	464687	SH	DEFINED	1,3,4	464687
ELIZABETH ARDEN INC.	COM	28660G10	496	23600	SH	DEFINED	1,3,4	23600
ELKCORP	COM	28745610	2216	92565	SH	DEFINED	1,3,4	92565
EMCOR GROUP INC.	COM	29084Q10	801	18264	SH	DEFINED	1,3,4	18264
EMERSON ELECTRIC CO.	COM	29101110	16722	263203	SH	DEFINED	1,3,4	263203
EMERSON RADIO CORP.	COM	29108712	0	47249	SH	DEFINED	3,4	47249
EMMIS COMMUNICATIONS - CL COM	COM	29152510	13173	628006	SH	DEFINED	1,3,4	628006
ENDO PHARMACEUTICALS HLDGSCOM	COM	29264F20	7746	330266	SH	DEFINED	1,3,4	330266
ENERGEN CORP.	COM	29265N10	24049	501214	SH	DEFINED	1,3,4	501214
ENEL SPA	COM	29265W10	165	4100	SH	DEFINED	1,3,4	4100
ENERGY EAST CORP.	COM	29266M10	2361	97304	SH	DEFINED	1,3,4	97304
ENERGIZER HOLDINGS, INC.	COM	29266R10	1348	30028	SH	DEFINED	1,3,4	30028
ENERPLUS RESOURCES FUND	COM	29274D60	1355	47600	SH	DEFINED	1,3,4	47600
ENGELHARD CORP.	COM	29284510	8622	267165	SH	DEFINED	1,3,4	267165
ENGINEERED SUPPORT SYSTEMSCOM	COM	29286610	26119	446420	SH	DEFINED	1,3,4	446420
ENESCO GROUP INC.	COM	29297310	159	17131	SH	DEFINED	1,3,4	17131
ENNIS BUSINESS FORMS	COM	29338910	1534	78670	SH	DEFINED	1,3,4	78670
ENTERCOM COMMUNICATIONS COCOM	COM	29363910	704	18870	SH	DEFINED	1,3,4	18870
ENTERGY CORP.	COM	29364G10	11870	212019	SH	DEFINED	1,3,4	212019

ENTERTAINMENT PROPERTIES	TCOM	29380T1016104	450665	SH	DEFINED	1,3,4	450665
ENTERTAINMENT PROPERTIES	TCOM	29380T10 3619	101200	SH	DEFINED	2,3,4	101200
ENZO BIOCHEM, INC.	COM	29410010 548	37215	SH	DEFINED	1,3,4	37215
EON LABS, INC.	COM	29412E1013585	331917	SH	DEFINED	1,3,4	331917
EPICOR SOFTWARE CORP.	COM	29426L10 1649	117210	SH	DEFINED	1,3,4	117210
EQUIFAX, INC.	COM	29442910 2511	101585	SH	DEFINED	1,3,4	101585
EQUITABLE RESOURCES, INC.	COM	2945491017372	336012	SH	DEFINED	1,3,4	336012
EQUITY OFFICE PROPERTIES	COM	29474110 8479	311562	SH	DEFINED	1,3,4	311562
EQUITY OFFICE PROPERTIES	COM	2947411014921	548569	SH	DEFINED	2,3,4	548569
EQUITY ONE INC	COM	29475210 1044	57700	SH	DEFINED	1,3,4	57700
EQUITY RESIDENTIAL	COM	29476L10 6983	234816	SH	DEFINED	1,3,4	234816
EQUITY RESIDENTIAL	COM	29476L1017931	603200	SH	DEFINED	2,3,4	603200
ERESEARCHTECHNOLOGY, INC.	COM	29481V1028334	1011870	SH	DEFINED	1,3,4	1011870
ERICSSON (LM) TEL	COM	29482160 255	8500	SH	DEFINED	1,3,4	8500
ESSEX PROPERTY TRUST INC	COM	29717810 2536	37114	SH	DEFINED	1,3,4	37114
ESSEX PROPERTY TRUST INC	COM	29717810 7842	114700	SH	DEFINED	2,3,4	114700
ESTERLINE TECHNOLOGIES	COM	29742510 754	25543	SH	DEFINED	1,3,4	25543
ETHAN ALLEN INTERIORS INC	COM	2976021016778	467243	SH	DEFINED	1,3,4	467243
EVERGREEN RES INC.	COM	29990030 2103	52009	SH	DEFINED	1,3,4	52009
EVERGREEN MARINE CORP.-144C	COM	30024610 974	115353	SH	DEFINED	1,3,4	115353
EXAR CORP	COM	30064510 3219	219231	SH	DEFINED	1,3,4	219231
EXELON CORPORATION.	COM	30161N1033410	1003290	SH	DEFINED	1,3,4	1003290
EXPEDITORS INT'L WASH, INCCOM	COM	30213010 1905	38535	SH	DEFINED	1,3,4	38535
EXPRESS SCRIPTS, INC. - CLCOM	COM	30218210 3832	48373	SH	DEFINED	1,3,4	48373
EXPRESSJET HOLDINGS, INC.	COM	30218U10 8043	662562	SH	DEFINED	1,3,4	662562
EYETECH PHARMACEUTICALS INCOM	COM	30229710 7732	180140	SH	DEFINED	1,3,4	180140
EXXON MOBIL CORP.	COM	30231G10248405	5593665	SH	DEFINED	1,3,4	5593665
FEI COMPANY	COM	30241L10 958	40106	SH	DEFINED	1,3,4	40106
FLIR SYSTEMS, INC.	COM	30244510 2228	40577	SH	DEFINED	1,3,4	40577
FMC CORP.	COM	30249130 574	13313	SH	DEFINED	1,3,4	13313
FMC TECHNOLOGIES, INC.	COM	30249U10 6096	211594	SH	DEFINED	1,3,4	211594
FPL GROUP, INC.	COM	30257110 7332	114717	SH	DEFINED	1,3,4	114717
FACTSET RESEARCH SYSTEMS, COM	COM	30307510 1766	37368	SH	DEFINED	1,3,4	37368
FAIR ISAAC CORPORATION	COM	30325010 860	25832	SH	DEFINED	1,3,4	25832
FAIRCHILD SEMICON INTL CL-COM	COM	3037261011155	681017	SH	DEFINED	1,3,4	681017
FAMILY DOLLAR STORES	COM	30700010 3238	106468	SH	DEFINED	1,3,4	106468
FASTENAL CO.	COM	31190010 9111	160263	SH	DEFINED	1,3,4	160263
FEDDERS CORP.	COM	31313550 159	36733	SH	DEFINED	1,3,4	36733
FREDDIE MAC	COM	3134003027136	428678	SH	DEFINED	1,3,4	428678
FANNIE MAE	COM	3135861056398	790410	SH	DEFINED	1,3,4	790410
FEDERAL REALTY INVESTMENT	COM	3137472018290	439779	SH	DEFINED	1,3,4	439779
FEDERAL REALTY INVESTMENT	COM	31374720 2208	53114	SH	DEFINED	2,3,4	53114
FEDERAL SIGNAL CORP.	COM	31385510 329	17618	SH	DEFINED	1,3,4	17618
FEDERATED DEPARTMENT STORECOM	COM	31410H1024616	501310	SH	DEFINED	1,3,4	501310
FEDERATED INVESTORS, INC.	COM	3142111016708	550523	SH	DEFINED	1,3,4	550523
FEDEX CORPORATION	COM	31428X1016752	205082	SH	DEFINED	1,3,4	205082
FERRO CORP.	COM	31540510 2411	90322	SH	DEFINED	1,3,4	90322
F5 NETWORKS INC.	COM	31561610 1880	71010	SH	DEFINED	1,3,4	71010
FIDELITY NATIONAL FINL, INCOM	COM	3163261039264	1051472	SH	DEFINED	1,3,4	1051472
FIFTH THIRD BANCORP	COM	3167731018967	352712	SH	DEFINED	1,3,4	352712
FILENET CORP.	COM	31686910 1485	46990	SH	DEFINED	1,3,4	46990
FINANCIAL FEDERAL CORP	COM	31749210 732	20824	SH	DEFINED	1,3,4	20824
FIRST AMERICAN CORPORATIONCOM	COM	3185223012474	481950	SH	DEFINED	1,3,4	481950
FIRST BANCORP/PUERTO RICO	COM	3186721010295	252644	SH	DEFINED	1,3,4	252644
FIRST DATA CORP.	COM	3199631034295	770359	SH	DEFINED	1,3,4	770359
FIRST HORIZON NATIONAL CORCOM	COM	32051710 3550	78031	SH	DEFINED	1,3,4	78031
FIRST HORIZON PHARMACEUTICCOM	COM	32051K10 2811	148729	SH	DEFINED	1,3,4	148729
FIRST MARBLEHEAD CORP./THECOM	COM	32077110 2344	58222	SH	DEFINED	1,3,4	58222
FIRST MIDWEST BANCORP, INCCOM	COM	32086710 8258	234520	SH	DEFINED	1,3,4	234520
FIRST HEALTH	COM	3209601011167	715345	SH	DEFINED	1,3,4	715345
GAIL INDIA LTD	COM	3235520 1548	68806	SH	DEFINED	1,3,4	68806
FIRST REPUBLIC BANK	COM	33615810 823	19115	SH	DEFINED	1,3,4	19115
FISERV, INC.	COM	33773810 6650	170958	SH	DEFINED	1,3,4	170958
FIRSTFED FINANCIAL CORP	COM	33790710 5892	141525	SH	DEFINED	1,3,4	141525
FIRSTMERIT CORP.	COM	33791510 822	31052	SH	DEFINED	1,3,4	31052
FLAGSTAR BANCORP INC.	COM	33793010 4147	208599	SH	DEFINED	1,3,4	208599
FIRSTENERGY CORP.	COM	33793210 7662	204853	SH	DEFINED	1,3,4	204853
FLEETWOOD ENTERPRISES, INCCOM	COM	33909910 936	64193	SH	DEFINED	1,3,4	64193
FLORIDA ROCK INDS	COM	3411401022386	530765.5	SH	DEFINED	1,3,4	530766
FLUOR CORP.(NEW)	COM	34341210 2453	51538	SH	DEFINED	1,3,4	51538
FLOWERS FOODS, INC.	COM	34349810 1388	53171	SH	DEFINED	1,3,4	53171
FLOWERVE CORP.	COM	34354P10 493	19863	SH	DEFINED	1,3,4	19863
FLUSHING FINANCIAL CORP.	COM	34387310 2915	165120.00	SH	DEFINED	1,3,4	165120
FOOT LOCKER INC	COM	3448491022672	931500	SH	DEFINED	1,3,4	931500
FORD MOTOR CO.	COM	3453708634299	2191673.0	SH	DEFINED	1,3,4	2191673
FOREST CITY ENTERPRISES INCOM	COM	34555010 5336	100679	SH	DEFINED	1,3,4	100679
FOREST LABORATORIES -CI A COM	COM	3458381030197	533298	SH	DEFINED	1,3,4	533298
FOREST OIL CORP.	COM	34609170 583	21360	SH	DEFINED	1,3,4	21360
FORTUNE BRANDS, INC.	COM	34963110 6855	90898	SH	DEFINED	1,3,4	90898
FORWARD AIR CORPORATION	COM	34985310 969	25958	SH	DEFINED	1,3,4	25958
FOSSIL, INC.	COM	34988210 2323	85118	SH	DEFINED	1,3,4	85118

FOUNDRY NETWORKS INC.	COM	35063R1010891	774013	SH	DEFINED	1,3,4	774013
4KIDS ENTERTAINMENT, INC.	COM	35086510 4428	185181	SH	DEFINED	1,3,4	185181
FOX ENTERTAINMENT GRP, INCCOM	35138T10 3558	133252	SH	DEFINED	1,3,4	133252	
FRANKLIN RESOURCES, INC.	COM	35461310 7784	155344	SH	DEFINED	1,3,4	155344
FRED'S INC.	COM	35610810 1044	47265	SH	DEFINED	1,3,4	47265
FREEMONT MCMORAN, INC.	COM	35671D8523257	701621	SH	DEFINED	1,3,4	701621
FREMONT GENERAL CORP.	COM	35728810 1641	93010	SH	DEFINED	1,3,4	93010
FRIEDMAN BILLINGS RAMSEY-ACOM	3584341019147	967620	SH	DEFINED	1,3,4	967620	
FRONTIER AIRLINES, INC.	COM	35906510 464	42871	SH	DEFINED	1,3,4	42871
FRONTIER OIL CORP.	COM	35914P10 679	32017	SH	DEFINED	1,3,4	32017
FULLER (H.B.) CO.	COM	35969410 977	34386	SH	DEFINED	1,3,4	34386
FURNITURE BRANDS INTL, INCCOM	36092110 513	20527	SH	DEFINED	1,3,4	20527	
G & K SERVICES, INC.	COM	36126810 1015	25181	SH	DEFINED	1,3,4	25181
GATX CORP.	COM	36144810 485	18044	SH	DEFINED	1,3,4	18044
GEO GROUP INC/THE	COM	36159R10 1102	54029	SH	DEFINED	1,3,4	54029
GABLES RESIDENTIAL TRUST	COM	36241810 1202	35306	SH	DEFINED	1,3,4	35306
GALLAGHER (ARTHUR J.) & COCOM	3635761016326	536180	SH	DEFINED	1,3,4	536180	
GANDER MOUNTAIN CO	COM	36471P10 1900	82872	SH	DEFINED	1,3,4	82872
GANNETT CO., INC.	COM	3647301015909	187523	SH	DEFINED	1,3,4	187523
GAP, INC., THE	COM	3647601015278	629958	SH	DEFINED	1,3,4	629958
GARDNER DENVER, INC.	COM	3655581011509	412605	SH	DEFINED	1,3,4	412605
GARTNER, INC.	COM	36665110 639	48243	SH	DEFINED	1,3,4	48243
GATEWAY, INC.	COM	36762610 1035	231163	SH	DEFINED	1,3,4	231163
OAO GAZPROM-144A	COM	36828710 6102	213152	SH	DEFINED	1,3,4	213152
GEN-PROBE INC.	COM	36866T10 9396	198551	SH	DEFINED	1,3,4	198551
GEMSTAR - TV GUIDE INTERNACOM	36866W10 7613	1586043	SH	DEFINED	1,3,4	1586043	
GENCORP, INC.	COM	36868210 720	53715	SH	DEFINED	1,3,4	53715
GENENTECH, INC.	COM	36871040 253	4500	SH	DEFINED	1,3,4	4500
GENERAL COMMUNICATIONS	COM	36938510 549	69186	SH	DEFINED	1,3,4	69186
GENERAL DYNAMICS CORP.	COM	3695501030824	310428	SH	DEFINED	1,3,4	310428
GENERAL ELECTRIC CO.	COM	36960410267167	8246153	SH	DEFINED	1,3,4	8246153
GENERAL GROWTH PROPERTIES	COM	3700211024279	820916	SH	DEFINED	1,3,4	820916
GENERAL GROWTH PROPERTIES	COM	3700211025478	861600	SH	DEFINED	2,3,4	861600
GENERAL MILLS, INC.	COM	3703341011177	235151	SH	DEFINED	1,3,4	235151
GENERAL MOTORS CORP.	COM	3704421017120	367440	SH	DEFINED	1,3,4	367440
GENESCO INC.	COM	37153210 6328	267773	SH	DEFINED	1,3,4	267773
GENTEX CORP.	COM	3719011023584	594402	SH	DEFINED	1,3,4	594402
GENLYTE GROUP, INC.	COM	37230210 4972	79078	SH	DEFINED	1,3,4	79078
GENUINE PARTS CO.	COM	37246010 4291	108277	SH	DEFINED	1,3,4	108277
GENZYME CORP.	COM	37291710 6695	141454	SH	DEFINED	1,3,4	141454
GEORGIA GULF	COM	37320020 1428	39825	SH	DEFINED	1,3,4	39825
GEORGIA PACIFIC GROUP	COM	37329810 5886	159191	SH	DEFINED	1,3,4	159191
GERBER SCIENTIFIC, INC.	COM	37373010 186	26804	SH	DEFINED	1,3,4	26804
GEVITY HR INC	COM	37439310 1692	64563	SH	DEFINED	1,3,4	64563
GIBRALTAR STEEL CORP.	COM	37476F10 4841	147544	SH	DEFINED	1,3,4	147544
GILEAD SCIENCES, INC.	COM	3755581023962	357659	SH	DEFINED	1,3,4	357659
GILLETTE CO., THE	COM	37576610309532	720150	SH	DEFINED	1,3,4	720150
GLATFELTER	COM	37731610 225	16047	SH	DEFINED	1,3,4	16047
GLAXOSMITHKLINE PLC	COM	37733W10 143	3474	SH	DEFINED	1,3,4	3474
GLENBOROUGH REALTY TRUST	ICOM	37803P10 707	38516	SH	DEFINED	1,3,4	38516
GLOBAL IMAGING SYSTEMS, INCOM	37934A10 5889	160809	SH	DEFINED	1,3,4	160809	
GLOBAL PAYMENTS, INC.	COM	37940X1020309	451024	SH	DEFINED	1,3,4	451024
GOLD BANC CORPORATION, INCCOM	37990710 750	48355	SH	DEFINED	1,3,4	48355	
GOL LINHAS AEREAS INTELIGECOM	38045R10 255	15000	SH	DEFINED	1,3,4	15000	
GOLDEN WEST FINANCIAL CORPCOM	3813171010112	95102	SH	DEFINED	1,3,4	95102	
GOLDMAN SACHS GROUP INC.	COM	38141G1048878	519106	SH	DEFINED	1,3,4	519106
GOODRICH CORP.	COM	38238810 2393	74001	SH	DEFINED	1,3,4	74001
GOODYEAR TIRE & RUBBER CO.COM	38255010 979	108842	SH	DEFINED	1,3,4	108842	
GOODY'S FAMILY CLOTHING, INCOM	38258810 411	39762	SH	DEFINED	1,3,4	39762	
GRACO, INC.	COM	3841091026832	864196.00	SH	DEFINED	1,3,4	864196
GRAINGER (W.W.), INC.	COM	38480210 3245	56404	SH	DEFINED	1,3,4	56404
GRANITE CONSTRUCTION, INC.COM	38732810 275	15232	SH	DEFINED	1,3,4	15232	
GRANT PRIDECO, INC.	COM	38821G10 827	44744	SH	DEFINED	1,3,4	44744
GREAT ATLANTIC & PACIFIC TCOM	39006410 356	46483	SH	DEFINED	1,3,4	46483	
GREAT LAKES CHEMICAL	COM	39056810 848	31499	SH	DEFINED	1,3,4	31499
GREAT PLAINS ENERGY, INC.	COM	39116410 4775	160655	SH	DEFINED	1,3,4	160655
GREATER BAY BANCORP	COM	3916481015087	522071	SH	DEFINED	1,3,4	522071
GREEN MOUNTAIN POWER CORP.COM	39315410 164	6117	SH	DEFINED	1,3,4	6117	
GREENPOINT FINANCIAL	COM	39538410 1919	48267	SH	DEFINED	1,3,4	48267
GREIF INC	COM	39762410 4789	113329	SH	DEFINED	1,3,4	113329
GRIFFON CORP.	COM	39843310 6104	273797	SH	DEFINED	1,3,4	273797
GROUP 1 AUTOMOTIVE INC.	COM	39890510 899	27127	SH	DEFINED	1,3,4	27127
GTECH HOLDINGS CORP.	COM	4005181026769	577976	SH	DEFINED	1,3,4	577976
GUIDANT CORP.	COM	4016981035590	636787	SH	DEFINED	1,3,4	636787
GUITAR CENTER, INC.	COM	40204010 7585	170538	SH	DEFINED	1,3,4	170538
GYMBOREE CORP.	COM	40377710 568	36896	SH	DEFINED	1,3,4	36896
HCA, INC.	COM	4041191012560	302039	SH	DEFINED	1,3,4	302039
HCC INSURANCE HOLDINGS, INCOM	40413210 791	23618	SH	DEFINED	1,3,4	23618	
HNI CORP	COM	4042511018018	425696	SH	DEFINED	1,3,4	425696
HSBC HOLDINGS PLC	COM	40428040 70	946	SH	DEFINED	1,3,4	946
HAEMONETICS CORP/MASS	COM	40502410 3908	131916	SH	DEFINED	1,3,4	131916

HAGGAR CORP.	COM	40517310	175	8630	SH	DEFINED	1,3,4	8630
HAIN CELESTIAL GROUP, INC.	COM	40521710	797	43971	SH	DEFINED	1,3,4	43971
HALLIBURTON CO.	COM	40621610	8312	274826	SH	DEFINED	1,3,4	274826
HANARO TELECOM INC	COM	40964920	31	13200	SH	DEFINED	1,3,4	13200
HANCOCK FABRICS, INC.	COM	40990010	288	22790	SH	DEFINED	1,3,4	22790
HANCOCK HOLDING CO	COM	41012010	2630	90400	SH	DEFINED	1,3,4	90400
HANOVER COMPRESSOR CO.	COM	41076810	331	28134	SH	DEFINED	1,3,4	28134
HARLAND (JOHN H.) CO.	COM	41269310	9040	308019	SH	DEFINED	1,3,4	308019
HARLEY-DAVIDSON INC.	COM	4128221039991		645753	SH	DEFINED	1,3,4	645753
HARMAN INTERNATIONAL	COM	41308610	2200	24181	SH	DEFINED	1,3,4	24181
HARMONIC. INC.	COM	41316010	742	86654	SH	DEFINED	1,3,4	86654
HARRAH'S ENTERTAINMENT	COM	4136191027221		503177	SH	DEFINED	1,3,4	503177
HARRIS CORP.	COM	41387510	1236	24366	SH	DEFINED	1,3,4	24366
HARSCO CORP.	COM	41586410	706	15045	SH	DEFINED	1,3,4	15045
HARTE HANKS INC.	COM	41619610	9342	382577	SH	DEFINED	1,3,4	382577
HARTFORD FINANCIAL SVCS.	GCOM	4165151046090		670457	SH	DEFINED	1,3,4	670457
HASBRO, INC.	COM	4180561010455		550389	SH	DEFINED	1,3,4	550389
HAVERTY FURNITURE	COM	41959610	475	27212	SH	DEFINED	1,3,4	27212
HAWAIIAN ELECTRIC INDS	COM	41987010	775	29429	SH	DEFINED	1,3,4	29429
HEALTH CARE PROPERTIES INVCOM	COM	42191510	371	15400	SH	DEFINED	1,3,4	15400
HEALTH MANAGEMNT ASSOC.	COM	4219331014430		643755	SH	DEFINED	1,3,4	643755
HEALTHCARE REALTY TRUST, ICOM	COM	42194610	3396	90674	SH	DEFINED	1,3,4	90674
HBOS PLC	COM	42205M10	67	1808	SH	DEFINED	1,3,4	1808
HEADWATERS, INC.	COM	42210P10	5689	219300	SH	DEFINED	1,3,4	219300
HEALTH CARE REIT INC.	COM	42217K10	6288	193316	SH	DEFINED	1,3,4	193316
HEALTH CARE REIT INC.	COM	42217K10	3579	110100	SH	DEFINED	2,3,4	110100
HEALTH NET, INC	COM	42222G10	1094	41306	SH	DEFINED	1,3,4	41306
HEARST-ARGYLE TELEVISION ICOM	COM	42231710	6398	248120	SH	DEFINED	1,3,4	248120
HEARTLAND EXPRESS, INC.	COM	4223471021565		788285	SH	DEFINED	1,3,4	788285
HEIDRICK & STRUGGLES INTL.COM	COM	42281910	5677	191387	SH	DEFINED	1,3,4	191387
HEINZ (H.J.) CO.	COM	42307410	9135	233106.5	SH	DEFINED	1,3,4	233107
HELIX TECHNOLOGY CORP.	COM	42331910	670	31510	SH	DEFINED	1,3,4	31510
HELMERICH & PAYNE, INC.	COM	42345210	483	18454	SH	DEFINED	1,3,4	18454
HENRY (JACK) & ASSOCIATES	COM	42628110	660	32882	SH	DEFINED	1,3,4	32882
HERCULES, INC.	COM	42705610	826	68251	SH	DEFINED	1,3,4	68251
HERSHEY FOODS CORP.	COM	42786610	7770	167950	SH	DEFINED	1,3,4	167950
HEWLETT-PACKARD CO.	COM	4282361042597		2018476	SH	DEFINED	1,3,4	2018476
HI-TECH PHARMACAL CO. INC.COM	COM	42840B10	2662	162848	SH	DEFINED	1,3,4	162848
HIBBETT SPORTING GOODS INCCOM	COM	42856510	774	28283	SH	DEFINED	1,3,4	28283
HIBERNIA CORP. - CL A	COM	4286561019555		804808	SH	DEFINED	1,3,4	804808
HIGHLAND HOSPITALITY CORP	COM	43014110	55	5474	SH	DEFINED	1,3,4	5474
HIGHLAND HOSPITALITY CORP	COM	43014110	2277	226571	SH	DEFINED	2,3,4	226571
HIGHWOODS PROPERTIES, INC.COM	COM	43128410	460	19637	SH	DEFINED	1,3,4	19637
HILB ROGAL & HOBBS CO.	COM	43129410	1550	43503	SH	DEFINED	1,3,4	43503
HILLENBRAND INDUSTRIES	COM	4315731023775		393446	SH	DEFINED	1,3,4	393446
HILTON HOTELS CORP.	COM	43284810	4444	237966	SH	DEFINED	1,3,4	237966
HINDALCO INDUSTRIES LTD 14COM	COM	43306410	832	37826	SH	DEFINED	1,3,4	37826
HITACHI LTD	COM	43357850	174	2489	SH	DEFINED	1,3,4	2489
HOLOGIC INC.	COM	43644010	573	24606	SH	DEFINED	1,3,4	24606
HOME DEPOT, INC.	COM	4370761052451		1490128	SH	DEFINED	1,3,4	1490128
HOME PROPERTIES, INC.	COM	43730610	554	14200	SH	DEFINED	1,3,4	14200
HOME PROPERTIES, INC.	COM	43730610	2689	68963	SH	DEFINED	2,3,4	68963
HONEYWELL INTERNATIONAL, ICOM	COM	4385161019577		534312	SH	DEFINED	1,3,4	534312
HOOPER HOLMES, INC.	COM	43910410	454	78325	SH	DEFINED	1,3,4	78325
HORACE MANN EDUCATORS	COM	44032710	271	15644	SH	DEFINED	1,3,4	15644
HORMEL FOODS CORP.	COM	44045210	8234	264840	SH	DEFINED	1,3,4	264840
HOSPIRA INC	COM	44106010	2682	97184	SH	DEFINED	1,3,4	97184
HOSPITALITY PROPERTIES TR	COM	44106M10	2116	49900	SH	DEFINED	1,3,4	49900
HOT TOPIC, INC.	COM	44133910	1155	56366	SH	DEFINED	1,3,4	56366
HOUSTON EXPLORATION CO.	COM	4421201011814		227917	SH	DEFINED	1,3,4	227917
HOVNANIAN ENTERPRISES-A	COM	44248720	9992	287914	SH	DEFINED	1,3,4	287914
HUBBELL, INC. - CL B	COM	44351020	9084	194474	SH	DEFINED	1,3,4	194474
HUDSON RIVER BANCORP	COM	44412810	1132	66235	SH	DEFINED	1,3,4	66235
HUDSON UNITED BANCORP	COM	4441651039954		1071758	SH	DEFINED	1,3,4	1071758
HUGHES SUPPLY, INC.	COM	4444821016911		286949	SH	DEFINED	1,3,4	286949
HUMANA, INC.	COM	44485910	1706	101033	SH	DEFINED	1,3,4	101033
HUMAN GENOME SCIENCES INC	COM	44490310	2700	231953	SH	DEFINED	1,3,4	231953
HUNT (JB) TRANSPRT SVCS, ICOM	COM	44565810	6143	159282	SH	DEFINED	1,3,4	159282
HUNTINGTON BANCSHARES, INCCOM	COM	44615010	3294	143802	SH	DEFINED	1,3,4	143802
HUTCHINSON TECHNOLOGY, INCCOM	COM	44840710	775	31462	SH	DEFINED	1,3,4	31462
HYDRIL	COM	44877410	870	27609	SH	DEFINED	1,3,4	27609
IDT CORP	COM	44894710	5777	320494	SH	DEFINED	1,3,4	320494
IDT CORP.	COM	44894730	8960	485765	SH	DEFINED	1,3,4	485765
HYPERION SOLUTIONS CORP.	COM	44914M1017469		399643	SH	DEFINED	1,3,4	399643
HYUNDAI MOTOR CO.-144A	COM	44918770	242	12631	SH	DEFINED	1,3,4	12631
ICU MEDICAL, INC.	COM	44930G10	558	16631	SH	DEFINED	1,3,4	16631
IHOP CORP.	COM	44962310	921	25831	SH	DEFINED	1,3,4	25831
IMC GLOBAL, INC.	COM	44966910	569	42407	SH	DEFINED	1,3,4	42407
IMCO RECYCLING, INC.	COM	44968110	248	18636	SH	DEFINED	1,3,4	18636
IMS HEALTH, INC.	COM	4499341038741		1652969	SH	DEFINED	1,3,4	1652969
IRSA	COM	45004720	2658	358708	SH	DEFINED	1,3,4	358708

ISTAR FINANCIAL, INC.	COM	45031U10	3276	81890	SH	DEFINED	1,3,4	81890
ITT EDUCATIONAL SERVICES,	COM	45068B10	636	16738	SH	DEFINED	1,3,4	16738
IBERIABANK CORP	COM	45082810	1458	24607	SH	DEFINED	1,3,4	24607
ITT INDUSTRIES, INC.	COM	4509111027760		334562	SH	DEFINED	1,3,4	334562
IDACORP, INC.	COM	45110710	377	13980	SH	DEFINED	1,3,4	13980
IDEX CORP.	COM	45167R10	2075	60508	SH	DEFINED	1,3,4	60508
IDEXX LABS, INC.	COM	45168D1013365		212305	SH	DEFINED	1,3,4	212305
ILLINOIS TOOL WORKS, INC.	COM	4523081034776		362704	SH	DEFINED	1,3,4	362704
IMATION CORP.	COM	45245A10	553	12982	SH	DEFINED	1,3,4	12982
IMCLONE SYSTEMS INC	COM	45245W10	1373	16000	SH	DEFINED	1,3,4	16000
IMAGISTICS INTL INC	COM	45247T10	7300	206306	SH	DEFINED	1,3,4	206306
IMMUCOR, INC.	COM	45252610	781	23973	SH	DEFINED	1,3,4	23973
IMPAC MORTGAGE HOLDINGS,	ICOM	45254P1018391		816688	SH	DEFINED	1,3,4	816688
IMMUNICON CORP	COM	45260A10	569	72300	SH	DEFINED	1,3,4	72300
IMPERIAL TOBACCO GROUP-	ADCOM	45314210	175	4007	SH	DEFINED	1,3,4	4007
INAMED CORP	COM	4532351011706		186277	SH	DEFINED	1,3,4	186277
INCO, LTD.	COM	45325840	2368	68489	SH	DEFINED	1,3,4	68489
INDEPENDANCE COMMUNITY BAN	COM	4534141028269		776622	SH	DEFINED	1,3,4	776622
INDEPENDENT BANK CORP -	MACOM	45383610	1164	40190	SH	DEFINED	1,3,4	40190
INDYMAC BANCORP, INC.	COM	45660710	5729	181274	SH	DEFINED	1,3,4	181274
INFINITY PROPERTY & CASUAL	COM	45665Q1016312		494228	SH	DEFINED	1,3,4	494228
INFORMATICA CORP.	COM	45666Q10	2333	306000	SH	DEFINED	1,3,4	306000
INFORMATION HOLDINGS, INC.	COM	45672710	695	25216	SH	DEFINED	1,3,4	25216
ING GROEP NV	COM	45683710	152	6372	SH	DEFINED	1,3,4	6372
INGRAM MICRO, INC.	COM	45715310	2145	148250	SH	DEFINED	1,3,4	148250
INPUT/OUTPUT, INC.	COM	45765210	730	88242	SH	DEFINED	1,3,4	88242
INSIGHT ENTERPRISES, INC.	COM	45765U10	6189	348375	SH	DEFINED	1,3,4	348375
INSITUFORM TECNOL, INC. -	COM	45766710	527	32233	SH	DEFINED	1,3,4	32233
INSURANCE AUTO AUCTIONS,	ICOM	45787510	240	14009	SH	DEFINED	1,3,4	14009
INTEGRA LIFESCIENCES HOLDI	COM	45798520	1217	34465	SH	DEFINED	1,3,4	34465
INTEGRATED DEVICE TECH, INC	COM	45811810	537	38827	SH	DEFINED	1,3,4	38827
INTEGRATED ELECTRICAL SERV	COM	45811E10	1838	228330	SH	DEFINED	1,3,4	228330
INTEGRATED CIRCUIT SYSTEMS	COM	45811K20	722	26577	SH	DEFINED	1,3,4	26577
INTEGRATED SILICON SOLUTIO	COM	45812P10	5974	489307	SH	DEFINED	1,3,4	489307
INTEL CORP.	COM	45814010158666		5748616	SH	DEFINED	1,3,4	5748616
INTER-TEL, INC. - SER A	COM	45837210	8781	351716	SH	DEFINED	1,3,4	351716
INTERCONTINENTAL HOTELS	GRCOM	45857310	120	11100	SH	DEFINED	1,3,4	11100
INTERFACE, INC. - CI A	COM	45866510	549	62461	SH	DEFINED	1,3,4	62461
INTERMAGNETICS GENERAL	CORCOM	45877110	689	20307	SH	DEFINED	1,3,4	20307
INTERMET CORP.	COM	45881K10	129	30892	SH	DEFINED	1,3,4	30892
INTERNATIONAL BANCSHARES	CCOM	45904410	385	9482.7299	SH	DEFINED	1,3,4	9483
INTERNATIONAL BUSINESS MAC	COM	4592001097962		1111361	SH	DEFINED	1,3,4	1111361
INTERNATIONAL FLAVORS&FRAG	COM	4595061022535		602714	SH	DEFINED	1,3,4	602714
INTL GAME TECHNOLOGY	COM	4599021036430		943768	SH	DEFINED	1,3,4	943768
INTERNATIONAL PAPER CO.	COM	4601461013487		301748.00	SH	DEFINED	1,3,4	301748
INTL RECTIFIER CORP.	COM	4602541020206		487954	SH	DEFINED	1,3,4	487954
INT'L SPEEDWAY CORP.	COM	46033520	946	19485	SH	DEFINED	1,3,4	19485
INTERNET SECURITY SYSTEMS	COM	46060X10	896	58406	SH	DEFINED	1,3,4	58406
INTERPUBLIC GROUP OF COS.,	COM	4606901022686		1652523	SH	DEFINED	1,3,4	1652523
INTERSIL CORP.	COM	46069S10	1111	51319	SH	DEFINED	1,3,4	51319
INTERSTATE BAKERIES CP.	COM	46072H10	181	16617	SH	DEFINED	1,3,4	16617
INTERSECTIONS INC	COM	46098130	990	41248	SH	DEFINED	1,3,4	41248
INTRADO INC.	COM	46117A10	335	20841	SH	DEFINED	1,3,4	20841
INTUIT INC.	COM	4612021020071		520157	SH	DEFINED	1,3,4	520157
INVACARE CORP.	COM	46120310	1685	37727	SH	DEFINED	1,3,4	37727
INVERESK RESEARCH GROUP	INCOM	46123810	2638	85540	SH	DEFINED	1,3,4	85540
INVESTMENT TECHNOLOGY GP,	COM	46145F10	676	52895	SH	DEFINED	1,3,4	52895
INVISION TECHNOLOGIES, INC	COM	46185110	1056	21153	SH	DEFINED	1,3,4	21153
INVITROGEN CORP.	COM	46185R10	8515	118290	SH	DEFINED	1,3,4	118290
INVESTORS FINANCIAL SCVS	CCOM	46191510	1056	24207	SH	DEFINED	1,3,4	24207
IONICS, INC.	COM	46221810	772	27254	SH	DEFINED	1,3,4	27254
BANK OF IRELAND	COM	46267Q10	148	2750	SH	DEFINED	1,3,4	2750
IRWN FINANCIAL CORP.	COM	46411910	898	34111	SH	DEFINED	1,3,4	34111
ISHARES MSCI JAPAN INDEX	FCOM	46428684	501	47182	SH	DEFINED	1,3,4	47182
ISHARES MSCI HONG KONG IND	COM	46428687	2533	250000	SH	DEFINED	1,3,4	250000
ISHARES S&P 500 INDEX FUND	COM	46428720	2496	21782	SH	DEFINED	1,3,4	21782
ISHARES RUSSELL MIDCAP GRO	COM	46428748	478	6135	SH	DEFINED	1,3,4	6135
ISHARES TRUST - S&P MIDCAP	COM	46428750	1423	11700	SH	DEFINED	1,3,4	11700
ISHARES RUSSELL 1000 VALUE	COM	46428759	329	5480	SH	DEFINED	1,3,4	5480
ISHARES TR S&P MIDCAP GROW	COM	46428760	477	3825	SH	DEFINED	1,3,4	3825
ISHARES RUSSELL 2000 VALUE	COM	46428763	430	2500	SH	DEFINED	1,3,4	2500
ISHARES TRUST - RUSSELL 20	COM	46428764	3346	53490	SH	DEFINED	1,3,4	53490
ISHARES TRUST-S&P SM-CAP	6COM	4642878010593		72040	SH	DEFINED	1,3,4	72040
ISHARES S&P SMALLCAP 600/V	COM	46428787	428	3900	SH	DEFINED	1,3,4	3900
ISHARES TRUST S&P SMCAP	GRCOM	46428788	3345	34280	SH	DEFINED	1,3,4	34280
ITO-YOKADO CO LTD	COM	46571440	103	2404	SH	DEFINED	1,3,4	2404
ITRON, INC.	COM	46574110	578	25157	SH	DEFINED	1,3,4	25157
IVAX CORP.	COM	46582310	4818	200868	SH	DEFINED	1,3,4	200868
J & J SNACK FOODS CORP.	COM	46603210	439	10753	SH	DEFINED	1,3,4	10753
JDS UNIPHASE CORP.	COM	46612J10	3388	893938	SH	DEFINED	1,3,4	893938
JDA SOFTWARE GROUP, INC.	COM	46612K10	462	35056	SH	DEFINED	1,3,4	35056

JILL GROUP, INC.	COM	46618910	569	24127	SH	DEFINED	1,3,4	24127
JLG INDUSTRIES INC.	COM	46621010	733	52694	SH	DEFINED	1,3,4	52694
JP MORGAN CHASE & CO.	COM	46625H1079564	2052261	2052261	SH	DEFINED	1,3,4	2052261
JSC MMC NORILSK NICKEL	COM	46626D10	2029	36585	SH	DEFINED	1,3,4	36585
J2 GLOBAL COMMUNICATIONS,	COM	46626E20	776	27947	SH	DEFINED	1,3,4	27947
JABIL CIRCUIT INC.	COM	46631310	3155	125230	SH	DEFINED	1,3,4	125230
JACK IN THE BOX, INC.	COM	46636710	1305	44034	SH	DEFINED	1,3,4	44034
JACOBS ENGINEERING GROUP	COM	46981410	809	20604	SH	DEFINED	1,3,4	20604
JAKKS PACIFIC INC.	COM	47012E10	636	30563	SH	DEFINED	1,3,4	30563
JANUS CAPITAL GROUP, INC.	COM	47102X10	2450	148580	SH	DEFINED	1,3,4	148580
JEFFERIES GROUP, INC.	COM	47231910	9502	307274	SH	DEFINED	1,3,4	307274
JEFFERSON-PILOT CORP.	COM	47507010	4409	86794	SH	DEFINED	1,3,4	86794
JETBLUE AIRWAYS CORP.	COM	47714310	1104	37532	SH	DEFINED	1,3,4	37532
JO-ANN STORES INC.	COM	47758P30	786	26805	SH	DEFINED	1,3,4	26805
JOHNSON & JOHNSON	COM	47816010153967	2764257	2764257	SH	DEFINED	1,3,4	2764257
JOHNSON CONTROLS, INC.	COM	47836610	6303	118087	SH	DEFINED	1,3,4	118087
JONES APPAREL GROUP INC	COM	48007410	3092	78288	SH	DEFINED	1,3,4	78288
JOS A BANK CLOTHEIERS, INCCOM	COM	4808381011224	357656	357656	SH	DEFINED	1,3,4	357656
JOURNAL COMMUNICATIONS, INCOM	COM	48113010	5141	272985	SH	DEFINED	1,3,4	272985
JOY GLOBAL INC.	COM	48116510	6504	217224	SH	DEFINED	1,3,4	217224
KCS ENERGY, INC.	COM	4824342015528	1165583	1165583	SH	DEFINED	1,3,4	1165583
KLA-TENCOR CORP.	COM	48248010	6045	122319	SH	DEFINED	1,3,4	122319
K-SWISS, INC. CLASS A	COM	48268610	866	42635	SH	DEFINED	1,3,4	42635
KT&G CORP.-144A	COM	48268G10	1510	133149	SH	DEFINED	1,3,4	133149
K2, INC.	COM	48273210	2941	187194	SH	DEFINED	1,3,4	187194
KAMAN CORP. CLASS A	COM	48354810	382	27371	SH	DEFINED	1,3,4	27371
KANSAS CITY SOUTHERN	COM	48517030	1172	75596	SH	DEFINED	1,3,4	75596
KAYDON CORP.	COM	48658710	1053	34027	SH	DEFINED	1,3,4	34027
KEANE, INC.	COM	48666510	317	23224	SH	DEFINED	1,3,4	23224
KB HOME	COM	48666K1016744	243987	243987	SH	DEFINED	1,3,4	243987
KEITHLEY INSTURMENTS, INC.COM	COM	48758410	431	19406	SH	DEFINED	1,3,4	19406
KELLOGG CO.	COM	4878361010768	257289	257289	SH	DEFINED	1,3,4	257289
KELLWOOD CO.	COM	4880441012029	276286	276286	SH	DEFINED	1,3,4	276286
KELLY SERVICES, INC. -CI ACOM	COM	48815220	383	12829	SH	DEFINED	1,3,4	12829
KEMET CORP.	COM	48836010	383	31671	SH	DEFINED	1,3,4	31671
KENNAMETAL, INC.	COM	48917010	612	13352	SH	DEFINED	1,3,4	13352
KERR-MCGEE CORP.	COM	49238610	5789	107652	SH	DEFINED	1,3,4	107652
KEYCORP	COM	4932671021499	719368	719368	SH	DEFINED	1,3,4	719368
KEYSPAN CORP.	COM	49337W10	3653	99414	SH	DEFINED	1,3,4	99414
KEYSTONE PROPERTY TRUST	COM	49359610	1086	45200	SH	DEFINED	1,3,4	45200
KILROY REALTY CORP.	COM	49427F10	1167	34260	SH	DEFINED	1,3,4	34260
SAMSUNG ELECTRONICS-Reg S	COM	4942818	762	3709	SH	DEFINED	1,3,4	3709
KIMBERLY-CLARK CORP.	COM	4943681023225	352515	352515	SH	DEFINED	1,3,4	352515
KIMCO REALTY CORP.	COM	49446R1046028	1011594	1011594	SH	DEFINED	1,3,4	1011594
KIMCO REALTY CORP.	COM	49446R1018058	396900	396900	SH	DEFINED	2,3,4	396900
KINDER MORGAN, INC.	COM	49455P10	4588	77416	SH	DEFINED	1,3,4	77416
KING PHARMACEUTICALS, INC.COM	COM	49558210	1724	150895	SH	DEFINED	1,3,4	150895
KIRBY CORP.	COM	49726610	1148	29594	SH	DEFINED	1,3,4	29594
KNIGHT-RIDDER, INC.	COM	4990401015170	210561	210561	SH	DEFINED	1,3,4	210561
KNIGHT TRANSPORTATION, INCCOM	COM	49906410	1302	45319	SH	DEFINED	1,3,4	45319
KOHL'S CORP.	COM	50025510	8946	211663	SH	DEFINED	1,3,4	211663
KONINKLIJKE PHILIPS ELEC.	COM	50047230	142	5227	SH	DEFINED	1,3,4	5227
KOOKMIN BANK	COM	50049M10	60	1888	SH	DEFINED	1,3,4	1888
KOPIN CORP	COM	50060010	431	84544	SH	DEFINED	1,3,4	84544
KORN/FERRY INTERNATIONAL	COM	50064320	6507	336249	SH	DEFINED	1,3,4	336249
KRISPY KREME DOUGHNUTS, INCOM	COM	50101410	427	22451	SH	DEFINED	1,3,4	22451
KROGER CO., THE	COM	50104410	8388	461135	SH	DEFINED	1,3,4	461135
KROLL, INC.	COM	50104910	1785	48332	SH	DEFINED	1,3,4	48332
KRONOS INC.	COM	50105210	1543	37469	SH	DEFINED	1,3,4	37469
KULICKE & SOFFA	COM	50124210	672	61316	SH	DEFINED	1,3,4	61316
LSI LOGIC CORP.	COM	50216110	1809	237372	SH	DEFINED	1,3,4	237372
LTX CORP.	COM	50239210	240	22336	SH	DEFINED	1,3,4	22336
L-3 COMMUNICATIONS HOLDINGCOM	COM	50242410	2587	38807	SH	DEFINED	1,3,4	38807
LA-Z-BOY, INC.	COM	50533610	1129	62693	SH	DEFINED	1,3,4	62693
LABOR READY, INC.	COM	50540120	9822	633490	SH	DEFINED	1,3,4	633490
LABONE, INC.	COM	50540L10	654	20570	SH	DEFINED	1,3,4	20570
LABORATORY CORP OF AMERICACOM	COM	50540R40	8671	218426	SH	DEFINED	1,3,4	218426
LABRANCHE & CO., INC.	COM	50544710	183	21903	SH	DEFINED	1,3,4	21903
LACLEDE GROUP INC.	COM	50559710	684	25001	SH	DEFINED	1,3,4	25001
LAM RESEARCH CORP.	COM	51280710	1313	49067	SH	DEFINED	1,3,4	49067
LANCASTER COLONY CORP.	COM	5138471010295	247111	247111	SH	DEFINED	1,3,4	247111
LANCE, INC.	COM	51460610	553	35582	SH	DEFINED	1,3,4	35582
LANDAMERICA FINANCIAL GROUCOM	COM	51493610	889	22839	SH	DEFINED	1,3,4	22839
LANDRY'S RESTAURANTS	COM	51508L10	1004	33551	SH	DEFINED	1,3,4	33551
LANDSTAR SYSTEM, INC.	COM	51509810	1900	35963	SH	DEFINED	1,3,4	35963
LASALLE HOTEL PROPERTIES	COM	51794210	3068	125940	SH	DEFINED	1,3,4	125940
LASALLE HOTEL PROPERTIES	COM	51794210	7460	305800	SH	DEFINED	2,3,4	305800
LATTICE SEMICONDUCTOR CORPCOM	COM	51841510	291	41421	SH	DEFINED	1,3,4	41421
LAUREATE EDUCATION INC	COM	51861310	636	16530	SH	DEFINED	1,3,4	16530
LAWSON PRODUCTS	COM	52077610	437	11408	SH	DEFINED	1,3,4	11408
LEAR CORP.	COM	5218651017052	288986	288986	SH	DEFINED	1,3,4	288986

LECG CORP	COM	52323410	2365	136610	SH	DEFINED	1,3,4	136610
LEE ENTERPRISES	COM	52376810	788	16470	SH	DEFINED	1,3,4	16470
LEGGETT & PLATT, INC.	COM	52466010	3187	119168	SH	DEFINED	1,3,4	119168
LEGG MASON, INC.	COM	5249011018861		207278	SH	DEFINED	1,3,4	207278
LEHMAN BROTHERS HOLDINGS,	COM	5249081028604		380139	SH	DEFINED	1,3,4	380139
LENNAR CORP.	COM	52605710	3774	84440	SH	DEFINED	1,3,4	84440
LENNOX INTERNATIONAL, INC.	COM	52610710	1285	70980	SH	DEFINED	1,3,4	70980
LEUCADIA NATIONAL CORP	COM	5272881025118		505472	SH	DEFINED	1,3,4	505472
LEXINGTON GENETICS, INC.	COM	5288721010390		1325110	SH	DEFINED	1,3,4	1325110
LEXINGTON CORPORATE PPTYS	COM	52904310	2180	109390	SH	DEFINED	1,3,4	109390
LEXMARK INTERNATIONAL, INCCOM	5297711071148			737073	SH	DEFINED	1,3,4	737073
LIBBEY, INC.	COM	52989810	459	16476	SH	DEFINED	1,3,4	16476
LIBERTY MEDIA GROUP	COM	5307181027144		3019673	SH	DEFINED	1,3,4	3019673
LIBERTY MEDIA INTERNATIONACOM	53071910	5595		150983.3	SH	DEFINED	1,3,4	150983
LIBERTY PROPERTY TRUST	COM	53117210	1249	31007	SH	DEFINED	1,3,4	31007
LIFE TIME FITNESS INC	COM	53217R20	1839	87500	SH	DEFINED	1,3,4	87500
LIFEPOINT HOSPITALS, INC.	COM	53219L10	2899	77883	SH	DEFINED	1,3,4	77883
LIGAND PHARMACEUTICALS, INCOM	53220K20	4972		286051	SH	DEFINED	1,3,4	286051
LILLY (ELI) & CO.	COM	5324571050008		715351	SH	DEFINED	1,3,4	715351
LIMITED BRANDS, INC.	COM	53271610	5504	294321	SH	DEFINED	1,3,4	294321
LIN TV CORP.	COM	53277410	1338	63060	SH	DEFINED	1,3,4	63060
LINCARE HOLDINGS, INC.	COM	5327911018090		550537	SH	DEFINED	1,3,4	550537
LINCOLN NATIONAL CORP.	COM	5341871035738		756329	SH	DEFINED	1,3,4	756329
LINDSAY MANUFACTURING CO.	COM	53555510	339	14188	SH	DEFINED	1,3,4	14188
LINEAR TECHNOLOGIES CORP.	COM	5356781025530		646976	SH	DEFINED	1,3,4	646976
LINENS N THINGS, INC.	COM	53567910	3836	131046	SH	DEFINED	1,3,4	131046
LION BIOSCIENCE	COM	53619110	115	59192	SH	DEFINED	3,4	59192
LITTELFUSE, INC.	COM	53700810	8901	209912	SH	DEFINED	1,3,4	209912
LIZ CLAIBORNE, INC.	COM	53932010	2482	68862	SH	DEFINED	1,3,4	68862
LOCKHEED MARTIN CORP.	COM	5398301014530		279029	SH	DEFINED	1,3,4	279029
LOEWS CORP.	COM	5404241025627		427437	SH	DEFINED	1,3,4	427437
LONE STAR STEAKHOUSE SALOOCOM	54230710	696		25685	SH	DEFINED	1,3,4	25685
LONE STAR TECHNOLOGIES, INCOM	54231210	951		34708	SH	DEFINED	1,3,4	34708
LONGS DRUG STORES CORP.	COM	54316210	1074	45022	SH	DEFINED	1,3,4	45022
LONGVIEW FIBRE CO.	COM	54321310	274	18702	SH	DEFINED	1,3,4	18702
LOUISIANA PACIFIC CORP.	COM	54634710	2272	96173	SH	DEFINED	1,3,4	96173
LOWE'S COMPANIES, INC.	COM	5486611026925		512333	SH	DEFINED	1,3,4	512333
LUBRIZOL CORP.	COM	54927110	692	18901	SH	DEFINED	1,3,4	18901
LUCENT TECHNOLOGIES, INC.	COM	5494631010095		2669550	SH	DEFINED	1,3,4	2669550
LYDALL, INC.	COM	55081910	189	19599	SH	DEFINED	1,3,4	19599
LYONDELL CHEMICAL CO.	COM	55207810	1133	65134	SH	DEFINED	1,3,4	65134
M & T BANK CORPORATION	COM	55261F1033181		380116	SH	DEFINED	1,3,4	380116
MAF BANCORP INC.	COM	55261R10	1686	39441	SH	DEFINED	1,3,4	39441
MBIA, INC.	COM	55262C10	5152	90268	SH	DEFINED	1,3,4	90268
MBNA CORP.	COM	55262L1045476		1763399	SH	DEFINED	1,3,4	1763399
MB FINANCIAL, INC.	COM	55264U10	5298	143892	SH	DEFINED	1,3,4	143892
MDC HOLDINGS, INC.	COM	55267610	3362	53106	SH	DEFINED	1,3,4	53106
MDU RESOURCES GROUP, INC.	COM	5526901024430		1016664	SH	DEFINED	1,3,4	1016664
MGIC INVESTMENT CORP. (WISCOM	55284810	4664		61440	SH	DEFINED	1,3,4	61440
MGI PHARMA, INC.	COM	55288010	3911	144830	SH	DEFINED	1,3,4	144830
M/I HOMES, INC.	COM	55305B10	7385	181904	SH	DEFINED	1,3,4	181904
MKS INSTRUMENTS, INC.	COM	55306N10	7154	313493	SH	DEFINED	1,3,4	313493
mm02 PLC	COM	55309W10	141	8367	SH	DEFINED	1,3,4	8367
MPS GROUP, INC.	COM	55340910	467	38481	SH	DEFINED	1,3,4	38481
MRO SOFTWARE, INC.	COM	55347W10	406	30018	SH	DEFINED	1,3,4	30018
MSC.SOFTWARE CORPORATION	COM	55353110	1687	188530	SH	DEFINED	1,3,4	188530
MACDERMID, INC.	COM	5542731010699		316054	SH	DEFINED	1,3,4	316054
MACERICH CO.	COM	5543821013142		274580	SH	DEFINED	1,3,4	274580
MACERICH CO.	COM	55438210	9640	201300	SH	DEFINED	2,3,4	201300
MACK-CALI REALTY CORP.	COM	55448910	1249	30175	SH	DEFINED	1,3,4	30175
MACROVISION CORP	COM	55590410	2750	110010	SH	DEFINED	1,3,4	110010
MACROMEDIA, INC.	COM	55610010	2409	98161	SH	DEFINED	1,3,4	98161
MAGELLAN HEALTH SERVICES ICOM	5590792011988			358363	SH	DEFINED	1,3,4	358363
MAGNA INTERNATIONAL-CL A	COM	5592224015806		185585	SH	DEFINED	1,3,4	185585
MAGNETEK, INC.	COM	55942410	285	34380	SH	DEFINED	1,3,4	34380
MAGNUM HUNTER RESOURCES INCOM	55972F20	4128		397870	SH	DEFINED	1,3,4	397870
MAGUIRE PROPERTIES INC.	COM	55977510	674	27200	SH	DEFINED	1,3,4	27200
MAHANAGAR TELEPHONE NIGAM	COM	55977840	694	95600	SH	DEFINED	1,3,4	95600
MAIN STREET ATHLETIC CLUBSCOM	55990310	0		2684	SH	DEFINED	3,4	2684
MAIN STREET ATHLETIC CLUBSCOM	55990312	0		2684	SH	DEFINED	3,4	2684
MAIN STREET ATHLETIC CLUBSCOM	55990314	0		2684	SH	DEFINED	3,4	2684
MANDALAY RESORT GROUP	COM	56256710	1691	24702	SH	DEFINED	1,3,4	24702
MANHATTAN ASSOCIATES, INC.COM	56275010	1122		36415	SH	DEFINED	1,3,4	36415
MANITOBA TELECOM SERVICES	COM	56348630	0	1.15	SH	DEFINED	1,3,4	1
MANITOWOC CO.	COM	56357110	1089	32239	SH	DEFINED	1,3,4	32239
MANOR CARE, INC.	COM	56405510	1801	55176	SH	DEFINED	1,3,4	55176
MANPOWER, INC. WI	COM	56418H10	1671	32908	SH	DEFINED	1,3,4	32908
MANTECH INTERNATIONAL CORPCOM	56456310	729		38831	SH	DEFINED	1,3,4	38831
MANULIFE FIANACIAL CORP	COM	56501R10	14	343	SH	DEFINED	1,3,4	343
MAPINFO CORP	COM	56510510	258	24375	SH	DEFINED	1,3,4	24375
MARATHON OIL CORP.	COM	5658491064021		1691709	SH	DEFINED	1,3,4	1691709

MARCUS CORP.	COM	56633010	620	35959	SH	DEFINED	1,3,4	35959
MARSH & MCLENNAN COS., INCCOM	5717481014779	325665	SH	DEFINED	1,3,4	325665		
MARSHALL & IISLEY CORP.	COM	5718341043612	1115544	SH	DEFINED	1,3,4	1115544	
MARRIOTT INTERNATIONAL, INCOM	57190320	7001	140448	SH	DEFINED	1,3,4	140448	
MARTIN MARIETTA MATERIALS	COM	57328410	7011	158174	SH	DEFINED	1,3,4	158174
MASCO CORP.	COM	5745991021320	683821	SH	DEFINED	1,3,4	683821	
HON HAI PRECISION-Reg S	COM	5758218	276	36824	SH	DEFINED	1,3,4	36824
MASSEY ENERGY CO,	COM	57620610	4613	163594	SH	DEFINED	1,3,4	163594
MASTEC, INC.	COM	57632310	5616	1034163	SH	DEFINED	1,3,4	1034163
MATERIAL SCIENCES CORP	COM	57667410	179	17211	SH	DEFINED	1,3,4	17211
MATRIX SERVICE CO	COM	57685310	1139	124220	SH	DEFINED	1,3,4	124220
MATSUSHITA ELEC IND	COM	57687920	149	10350	SH	DEFINED	1,3,4	10350
MATTEL, INC.	COM	5770811020703	1134352	SH	DEFINED	1,3,4	1134352	
MAXIM INTEGRATED PRODUCTS	COM	57772K1025466	485691	SH	DEFINED	1,3,4	485691	
MAY DEPARTMENT STORES CO.	COM	57777810	6196	225548	SH	DEFINED	1,3,4	225548
MAVERICK TUBE CORP	COM	57791410	9334	355606	SH	DEFINED	1,3,4	355606
MAXIMUS, INC.	COM	57793310	927	26179	SH	DEFINED	1,3,4	26179
MAYTAG CORP.	COM	57859210	1202	48991	SH	DEFINED	1,3,4	48991
MCCORMICK & CO.	COM	5797802027194	799771	SH	DEFINED	1,3,4	799771	
MCDATA CORPORATION-A	COM	58003120	231	43010	SH	DEFINED	1,3,4	43010
MCDATA CORP.	COM	58003120	0	44	SH	DEFINED	3,4	44
MCDONALDS CORP.	COM	5801351038694	1487984	SH	DEFINED	1,3,4	1487984	
MCG CAPITAL CORP.	COM	58047P10	512	33300	SH	DEFINED	1,3,4	33300
MCGRAW-HILL, INC.	COM	58064510	9101	118798	SH	DEFINED	1,3,4	118798
MCKESSON CORP.	COM	58155Q10	6237	181752	SH	DEFINED	1,3,4	181752
MCLEOD USA, INC. - ESCROW	COM	58226699	0	5131325	SH	DEFINED	1,3,4	5131325
MEADE INSTRUMENTS CORP.	COM	58306210	72	24121	SH	DEFINED	1,3,4	24121
MEADWESTVACO CORP.	COM	58333410	3675	125098	SH	DEFINED	1,3,4	125098
MEDCO HEALTH SOLUTIONS, INCOM	58405U10	6310	168257.99	SH	DEFINED	1,3,4	168258	
MEDIA GENERAL - CLASS A	COM	5844041016367	254832	SH	DEFINED	1,3,4	254832	
MEDICIS PHARMACEUTICAL-CL	COM	58469030	2736	68476	SH	DEFINED	1,3,4	68476
MEDIMMUNE, INC.	COM	5846991019685	841267	SH	DEFINED	1,3,4	841267	
MEDTRONIC, INC.	COM	5850551064628	1326428	SH	DEFINED	1,3,4	1326428	
MELLON FINANCIAL CORP.	COM	58551A10	7740	263854	SH	DEFINED	1,3,4	263854
MEMBERWORKS, INC.	COM	58600210	376	12705	SH	DEFINED	1,3,4	12705
MENS WEARHOUSE, INC., (THECOM	58711810	3138	118940	SH	DEFINED	1,3,4	118940	
MENTOR CORP.	COM	58718810	1745	50932	SH	DEFINED	1,3,4	50932
MENTOR GRAPHICS CORP.	COM	58720010	397	25646	SH	DEFINED	1,3,4	25646
MERCANTILE BANKSHARES CORP	COM	58740510	1351	28923	SH	DEFINED	1,3,4	28923
MERCK & CO., INC.	COM	5893311067626	1423596	SH	DEFINED	1,3,4	1423596	
MERCURY COMPUTER SYSTEMS,	COM	58937810	634	25601	SH	DEFINED	1,3,4	25601
MERCURY GENERAL CORP	COM	5894001016681	335999	SH	DEFINED	1,3,4	335999	
MERCURY INTERACTIVE CORP.	COM	58940510	2850	57228	SH	DEFINED	1,3,4	57228
MEREDITH CORP.	COM	58943310	1763	32155	SH	DEFINED	1,3,4	32155
MERIDIAN BROTHERS INC.	COM	58958410	1301	117340	SH	DEFINED	1,3,4	117340
MERIDIAN RESOURCE CORP	COM	58977Q1010604	1528080	SH	DEFINED	1,3,4	1528080	
MERIT MEDICAL SYSTEMS INC	COM	58988910	5688	356945.32	SH	DEFINED	1,3,4	356945
MERITAGE CORP COM	COM	59001A10	1093	15883	SH	DEFINED	1,3,4	15883
MERRILL LYNCH & CO., INC.	COM	5901881067899	1258020	SH	DEFINED	1,3,4	1258020	
MESA AIR GROUP, INC.	COM	59047910	2465	304686	SH	DEFINED	1,3,4	304686
METAL MANAGEMENT INC	COM	59109720	4448	224580	SH	DEFINED	1,3,4	224580
METHODE ELECTRONICS	COM	59152020	5263	405980	SH	DEFINED	1,3,4	405980
METLIFE, INC.	COM	59156R1018373	512552	SH	DEFINED	1,3,4	512552	
MICHAELS STORES, INC.	COM	5940871024575	446810	SH	DEFINED	1,3,4	446810	
MICREL, INC.	COM	59479310	8409	692508	SH	DEFINED	1,3,4	692508
MICROS SYSTEMS, INC.	COM	59490110	7094	147949	SH	DEFINED	1,3,4	147949
MICROSOFT CORP.	COM	59491810264137	9248242	SH	DEFINED	1,3,4	9248242	
MICROSTRATEGY, INC.	COM	59497240	8967	210000	SH	DEFINED	1,3,4	210000
MICROCHIP TECHNOLOGY, INC.	COM	59501710	5026	159515	SH	DEFINED	1,3,4	159515
MICROMUSE INC.	COM	59509410	2220	331802	SH	DEFINED	1,3,4	331802
MICRON TECHNOLOGY	COM	59511210	5803	378973	SH	DEFINED	1,3,4	378973
MICROSEMI CORP	COM	5951371017664	1242877	SH	DEFINED	1,3,4	1242877	
MID-AMERICA APT CMNTYS INCCOM	59522J10	1577	41600	SH	DEFINED	1,3,4	41600	
MID-AMERICA APT CMNTYS INCCOM	59522J10	4835	127600	SH	DEFINED	2,3,4	127600	
MIDAS, INC.	COM	59562610	321	18635	SH	DEFINED	1,3,4	18635
MIDWAY GAMES, INC.	COM	59814810	953	82319	SH	DEFINED	1,3,4	82319
MILACRON, INC.	COM	59870910	239	60132	SH	DEFINED	1,3,4	60132
MILLENNIUM PHARMACTCLS, INCOM	59990210	1541	111583	SH	DEFINED	1,3,4	111583	
MILLER (HERMAN), INC.	COM	60054410	762	26360	SH	DEFINED	1,3,4	26360
MILLIPORE CORP.	COM	60107310	1726	30622	SH	DEFINED	1,3,4	30622
MILLS CORP.	COM	60114810	8292	177576	SH	DEFINED	1,3,4	177576
MILLS CORP.	COM	60114810	8523	182484	SH	DEFINED	2,3,4	182484
MINERALS TECHNOLOGIES, INCCOM	60315810	433	7520	SH	DEFINED	1,3,4	7520	
ZHEJIANG SOUTHEAST ELECTRICOM	6045641	136	199996	SH	DEFINED	1,3,4	199996	
MISSION WEST PROPERTIES	COM	60520310	883	72942	SH	DEFINED	1,3,4	72942
LIGHTHOUSE COMMUNICATIONS,COM	606600\$\$	0	150000	SH	DEFINED	3,4	150000	
MITSUBISHI CORP.	COM	60676930	266	13710	SH	DEFINED	1,3,4	13710
MITSUBISHI TOKYO FINL GROU	COM	60681610	160	17000	SH	DEFINED	1,3,4	17000
MOBIUS MANAGEMENT SYSTEMS	COM	60692510	704	114726	SH	DEFINED	1,3,4	114726
MOBILE MINI INC	COM	60740F10	495	17320	SH	DEFINED	1,3,4	17320
MODINE MANUFACTURING CO.	COM	60782810	401	12593	SH	DEFINED	1,3,4	12593

MOHAWK INDUSTRIES, INC.	COM	6081901023680	322933	SH	DEFINED	1,3,4	322933
MOLEX, INC.	COM	60855410 3775	117710	SH	DEFINED	1,3,4	117710
MONACO COACH CORP.	COM	60886R10 996	35393.5	SH	DEFINED	1,3,4	35394
MONSANTO	COM	61166W1023316	605645	SH	DEFINED	1,3,4	605645
MONSTER WORLDWIDE, INC.	COM	61174210 1863	72747	SH	DEFINED	1,3,4	72747
MONY GROUP INC.	COM	61533710 575	18355	SH	DEFINED	1,3,4	18355
MOODY'S CORP.	COM	6153691019322	298826	SH	DEFINED	1,3,4	298826
MOOG INC	COM	61539420 6824	183847	SH	DEFINED	1,3,4	183847
MORGAN STANLEY	COM	6174464448751	923875	SH	DEFINED	1,3,4	923875
DAIRY FARM INTL.	COM	6180274 2798	1190930	SH	DEFINED	1,3,4	1190930
MOTIVE INC	COM	61980V10 2551	247208	SH	DEFINED	1,3,4	247208
MOTOROLA, INC.	COM	6200761040691	2229554	SH	DEFINED	1,3,4	2229554
MOVIE GALLERY, INC.	COM	62458110 8860	453061	SH	DEFINED	1,3,4	453061
INTERWAVE COMMUNICATION	COM	6246HMS0 3	500.2	SH	DEFINED	3,4	500
MUELLER INDUSTRIES	COM	62475610 1511	42207	SH	DEFINED	1,3,4	42207
MULTIMEDIA GAMES, INC.	COM	62545310 2943	109745	SH	DEFINED	1,3,4	109745
MURPHY OIL CORP.	COM	62671710 2482	33677	SH	DEFINED	1,3,4	33677
MYERS INDUSTRIES, INC.	COM	62846410 512	36462	SH	DEFINED	1,3,4	36462
MYKROLIS CORPORATION	COM	62852P10 8936	512788	SH	DEFINED	1,3,4	512788
MYLAN LABORATORIES, INC.	COM	62853010 3375	166699	SH	DEFINED	1,3,4	166699
NBTY, INC.	COM	62878210 2368	80528	SH	DEFINED	1,3,4	80528
NCO GROUP INC.	COM	62885810 4343	162815	SH	DEFINED	1,3,4	162815
NCR CORP.	COM	62886E1022548	454693	SH	DEFINED	1,3,4	454693
NII HOLDINGS INC	COM	62913F2015937	473070	SH	DEFINED	1,3,4	473070
NTL INC.	COM	62940M10 1056	18330	SH	DEFINED	1,3,4	18330
NUI CORP.	COM	62943110 281	19268	SH	DEFINED	1,3,4	19268
NVR, INC.	COM	62944T10 3781	7814	SH	DEFINED	1,3,4	7814
NASH FINCH CO.	COM	63115810 1880	75277	SH	DEFINED	1,3,4	75277
AG WASTE RECOVERY SYSTEMS	COM	63150000 11	56819	SH	DEFINED	3,4	56819
NATIONAL BANK OF GREECE	SACOM	63364340 70	15483	SH	DEFINED	1,3,4	15483
NATIONAL CITY CORP.	COM	6354051016605	474497	SH	DEFINED	1,3,4	474497
NATIONAL COMMERCE FINANCIACOM	COM	63545P10 2425	74708	SH	DEFINED	1,3,4	74708
NATIONAL FUEL GAS CO.	COM	63618010 750	30055	SH	DEFINED	1,3,4	30055
NATIONAL GRID TRANSCO PLC	COM	63627410 227	5800	SH	DEFINED	1,3,4	5800
NATIONAL INSTRUMENTS CORP.	COM	63651810 886	28868	SH	DEFINED	1,3,4	28868
NATIONAL-OILWELL, INC.	COM	63707110 988	31415	SH	DEFINED	1,3,4	31415
NATIONAL PRESTO INDS., INCCOM	COM	63721510 339	8232	SH	DEFINED	1,3,4	8232
NATIONAL SEMICONDUCTOR CORCOM	COM	63764010 4893	222692	SH	DEFINED	1,3,4	222692
NAVIGATORS GROUP, INC.	COM	63890410 6483	224450	SH	DEFINED	1,3,4	224450
NATURES SUNSHINE PRODS, INCOM	COM	63902710 256	17988	SH	DEFINED	1,3,4	17988
NAUTILUS GROUP, INC.	COM	63910B10 771	39379	SH	DEFINED	1,3,4	39379
NAVISTAR INTERNATIONAL CORCOM	COM	63934E10 1676	43335	SH	DEFINED	1,3,4	43335
NDCHEALTH CORP.	COM	63948010 1010	43456	SH	DEFINED	1,3,4	43456
NEIMAN MARCUS GROUP, INC.-COM	COM	6402042042528	764186	SH	DEFINED	1,3,4	764186
NELSON (THOMAS), INC.	COM	64037610 391	17374	SH	DEFINED	1,3,4	17374
NETWORK ASSOCIATES INC.	COM	64093810 1098	60535	SH	DEFINED	1,3,4	60535
NESTLE SA	COM	64106940 306	4573	SH	DEFINED	1,3,4	4573
NETEGRITY, INC.	COM	64110P10 382	45692	SH	DEFINED	1,3,4	45692
NETWORK EQUIPMENT TECH, INCOM	COM	64120810 239	29289	SH	DEFINED	1,3,4	29289
NETWORK APPLIANCE, INC.	COM	64120L10 5856	272263	SH	DEFINED	1,3,4	272263
NEW CENTURY FINANCIAL CORPCOM	COM	64352D1013845	295658	SH	DEFINED	1,3,4	295658
NEW JERSEY RESOURCES	COM	64602510 7973	191599	SH	DEFINED	1,3,4	191599
NEW PLAN EXCEL REALTY TRUSCOM	COM	64805310 1766	75570	SH	DEFINED	1,3,4	75570
NEW YORK COMMUNITY BANCORPCOM	COM	64944510 1901	96798	SH	DEFINED	1,3,4	96798
NEW YORK TIMES CO.	COM	65011110 4164	93100	SH	DEFINED	1,3,4	93100
NEWCASTLE INVESTMENT CORP.COM	COM	65105M1017189	574017	SH	DEFINED	1,3,4	574017
NEWELL RUBBERMAID, INC.	COM	65122910 4005	170576	SH	DEFINED	1,3,4	170576
NEWFIELD EXPLORATION CO.	COM	6512901013763	246884	SH	DEFINED	1,3,4	246884
NEWMONT MINING CORP. (HOLDCOM	COM	6516391024424	630056	SH	DEFINED	1,3,4	630056
NEWPORT CORP.	COM	65182410 231	14408	SH	DEFINED	1,3,4	14408
NEWS CORP LTD.	COM	65248770 402	11339	SH	DEFINED	1,3,4	11339
NEWTEK CAPITAL, INC.	COM	65252610 562	149909	SH	DEFINED	3,4	149909
NEXTEL COMMS	COM	65332V1049013	1838563	SH	DEFINED	1,3,4	1838563
NICOR, INC.	COM	65408610 928	27349	SH	DEFINED	1,3,4	27349
NIKE, INC.	COM	6541061013029	172031	SH	DEFINED	1,3,4	172031
99 CENTS ONLY STORES	COM	65440K10 406	26443	SH	DEFINED	1,3,4	26443
NIPPON TELEGRAPH & TELE	COM	65462410 97	3600	SH	DEFINED	1,3,4	3600
NISOURCE, INC.	COM	65473P10 3369	163502	SH	DEFINED	1,3,4	163502
NISSAN MOTOR CO LTD	COM	65474440 257	11471	SH	DEFINED	1,3,4	11471
NOBLE ENERGY, INC.	COM	6550441015154	297054	SH	DEFINED	1,3,4	297054
NOMURA HOLDINGS, INC.	COM	65535H20 170	11430	SH	DEFINED	1,3,4	11430
NORDSON CORP.	COM	65566310 4061	93566	SH	DEFINED	1,3,4	93566
NORDSTROM, INC.	COM	6556641018155	426002	SH	DEFINED	1,3,4	426002
NORFOLK SOUTHERN CORP.	COM	6558441012111	456476	SH	DEFINED	1,3,4	456476
NORTH FORK BANCORPORATION,COM	COM	6594241048388	1271796	SH	DEFINED	1,3,4	1271796
NORTHEAST UTILITIES	COM	66439710 913	46860	SH	DEFINED	1,3,4	46860
NORTHERN TRUST CORP.	COM	66585910 5792	136970	SH	DEFINED	1,3,4	136970
NORTHROP GRUMMAN CORP.	COM	6668071011994	223400	SH	DEFINED	1,3,4	223400
NORTHWEST AIRLINES CORP.	COM	66728010 2772	249250	SH	DEFINED	1,3,4	249250
NORTHWEST NATURAL GAS CO.	COM	66765510 1002	32940	SH	DEFINED	1,3,4	32940
NOVARTIS AG	COM	66987V10 215	4820	SH	DEFINED	1,3,4	4820

NOVELL, INC.	COM	67000610	3039	361624	SH	DEFINED	1,3,4	361624
NOVELLUS SYSTEMS INC.	COM	67000810	2913	92579	SH	DEFINED	1,3,4	92579
NOVEN PHARMACEUTICALS, INCCOM	67000910	625	28217	SH	DEFINED	1,3,4	28217	
NVO-NORDISK A/S	COM	67010020	83	1600	SH	DEFINED	1,3,4	1600
NSTAR	COM	67019E10	928	19417	SH	DEFINED	1,3,4	19417
NUCOR CORP.	COM	67034610	3763	48995	SH	DEFINED	1,3,4	48995
NVIDIA CORP.	COM	67066G10	2111	102992	SH	DEFINED	1,3,4	102992
NYFIX, INC.	COM	67071210	191	38934	SH	DEFINED	1,3,4	38934
O CAHRLAYS, INC.	COM	67082310	441	25598	SH	DEFINED	1,3,4	25598
OGE ENERGY, CORP.	COM	67083710	14948	586873	SH	DEFINED	1,3,4	586873
OM GROUP, INC.	COM	67087210	9535	288907	SH	DEFINED	1,3,4	288907
NUVEEN INVESTMENTS, INC.	COM	67090F10	11665	435347	SH	DEFINED	1,3,4	435347
OCCIDENTAL PETROLEUM CORP.COM	67459910	26808	553784	SH	DEFINED	1,3,4	553784	
OCEANEERING INTERNATIONAL	COM	67523210	2799	81673	SH	DEFINED	1,3,4	81673
OCTEL CORP. COM.	COM	67572710	1765	67070	SH	DEFINED	1,3,4	67070
ODYSSEY HEALTHCARE INC.	COM	67611V10	830	44168	SH	DEFINED	1,3,4	44168
OFFICE DEPOT, INC.	COM	67622010	3480	194203	SH	DEFINED	1,3,4	194203
OFFSHORE LOGISTICS	COM	67625510	5592	198895	SH	DEFINED	1,3,4	198895
OHIO CASUALTY CORP.	COM	67724010	449	22458	SH	DEFINED	1,3,4	22458
LUKOIL HOLDING	COM	67786210	9580	91767	SH	DEFINED	1,3,4	91767
OLD DOMINION FREIGHT LINE	COM	67958010	2791	94730	SH	DEFINED	1,3,4	94730
OLD REPUBLIC INTL, CORP.	COM	68022310	1579	66628	SH	DEFINED	1,3,4	66628
OLIN, CORP.	COM	68066520	446	25439	SH	DEFINED	1,3,4	25439
OMNICARE, INC.	COM	68190410	1627	38022	SH	DEFINED	1,3,4	38022
OMNICOM	COM	68191910	8953	118001	SH	DEFINED	1,3,4	118001
OMNIVISION TECHNOLOGIES, ICOM	68212810	1486	93190	SH	DEFINED	1,3,4	93190	
OMNOVA SOLUTIONS, INC.	COM	68212910	294	48489	SH	DEFINED	1,3,4	48489
OMRON CORP	COM	68215130	80	3400	SH	DEFINED	1,3,4	3400
ON ASSIGNMENT INC.	COM	68215910	176	30449	SH	DEFINED	1,3,4	30449
ONEOK, INC.	COM	68268010	8318	378376	SH	DEFINED	1,3,4	378376
ONYX PHARMACEUTICALS INC.	COM	68339910	1609	37970	SH	DEFINED	1,3,4	37970
ORACLE CORP.	COM	68389X10	38992	3268226	SH	DEFINED	1,3,4	3268226
ORBITAL SCIENCES CORP.	COM	68556410	10491	759822	SH	DEFINED	1,3,4	759822
O REILLY AUTOMOTIVE, INC.	COM	68609110	909	20059	SH	DEFINED	1,3,4	20059
ORIENTAL FINANCIAL GROUP	COM	68618W10	2196	81060	SH	DEFINED	1,3,4	81060
ORTHODONTIC CENTERS OF AME	COM	68750P10	500	60453	SH	DEFINED	1,3,4	60453
OSHKOSH B'GOSH, INC.-CL A	COM	68822220	357	14174	SH	DEFINED	1,3,4	14174
OSHKOSH TRUCK CORP.	COM	68823920	10591	184766	SH	DEFINED	1,3,4	184766
OSTEOTECH, INC.	COM	68858210	134	20690	SH	DEFINED	1,3,4	20690
OUTBACK STEAKHOUSE INC.	COM	68989910	1128	27217	SH	DEFINED	1,3,4	27217
TOTAL ACCESS COMMUNICATION	COM	6899310	446	172400	SH	DEFINED	1,3,4	172400
OVERNITE CORP.	COM	69032210	1975	67180	SH	DEFINED	1,3,4	67180
OVERSEAS SHIPHOLDING GROUP	COM	69036810	637	14402	SH	DEFINED	1,3,4	14402
OWENS & MINOR, INC.	COM	69073210	11546	445840	SH	DEFINED	1,3,4	445840
OXFORD HEALTH PLANS, INC.	COM	69147110	17903	325234	SH	DEFINED	1,3,4	325234
OXFORD INDUSTRIES, INC.	COM	69149730	852	19564	SH	DEFINED	1,3,4	19564
PC-TEL, INC.	COM	69325Q10	296	25265	SH	DEFINED	1,3,4	25265
P G & E CORP.	COM	69331C10	18700	669330	SH	DEFINED	1,3,4	669330
PFF BANCORP INC.	COM	69331W10	5272	141545	SH	DEFINED	1,3,4	141545
P.F. CHANGS CHINA BISTRO	ICOM	69333Y10	1270	30867	SH	DEFINED	1,3,4	30867
PMC-SIERRA, INC.	COM	69344F10	7143	497638	SH	DEFINED	1,3,4	497638
PMI GROUP, INC.	COM	69344M10	6174	141897	SH	DEFINED	1,3,4	141897
PNC BANK CORP.	COM	69347510	11599	218446	SH	DEFINED	1,3,4	218446
POSCO	COM	69348310	7430	221606	SH	DEFINED	1,3,4	221606
PNM RESOURCES INC.	COM	69349H10	2135	102827	SH	DEFINED	1,3,4	102827
PPG INDUSTRIES, INC.	COM	69350610	15962	255469	SH	DEFINED	1,3,4	255469
PPL CORP., INC.	COM	69351T10	5113	111251	SH	DEFINED	1,3,4	111251
PRG-SCHULTZ INTERNATIONAL	COM	69357C10	406	74529	SH	DEFINED	1,3,4	74529
PS BUSINESS PARKS INC/CA	COM	69360J10	9838	244433	SH	DEFINED	1,3,4	244433
PACCAR, INC.	COM	69371810	36131	623161	SH	DEFINED	1,3,4	623161
PACER INTERNATIONAL INC	COM	69373H10	3208	173369	SH	DEFINED	1,3,4	173369
PACIFIC CAPITAL BANCORP	COM	69404P10	12021	427284	99SH	DEFINED	1,3,4	427285
PACIFIC SUNWEAR OF CALIFOR	COM	69487310	7884	402919	SH	DEFINED	1,3,4	402919
PACIFICARE HEALTH SYSTEMS,	COM	69511210	21318	551401	SH	DEFINED	1,3,4	551401
PACKAGING CORP OF AMERICA	COM	69515610	931	38887	SH	DEFINED	1,3,4	38887
PACTIV CORP.	COM	69525710	2374	95084	SH	DEFINED	1,3,4	95084
PALL CORP.	COM	69642930	2036	77655	SH	DEFINED	1,3,4	77655
PALOMAR MEDICAL TECNOLOGIE	COM	69752930	29	1750	SH	DEFINED	1,3,4	1750
PAN PACIFIC RETAIL PPTYS	ICOM	69806L10	1226	24300	SH	DEFINED	1,3,4	24300
PAN PACIFIC RETAIL PPTYS	ICOM	69806L10	14473	286400	SH	DEFINED	2,3,4	286400
PANERA BREAD, CO.	COM	69840W10	1309	36393	SH	DEFINED	1,3,4	36393
PAPA JOHNS INTERNATIONAL,	COM	69881310	629	21285	SH	DEFINED	1,3,4	21285
PAR PHARMACEUTICAL COS	INCCOM	69888P10	2138	60697	SH	DEFINED	1,3,4	60697
PARAMETRIC TECH	COM	69917310	828	166399	SH	DEFINED	1,3,4	166399
PAREXEL INTERNATIONAL, COR	COM	69946210	624	31502	SH	DEFINED	1,3,4	31502
PARK ELECTROCHEMICAL CORP.	COM	70041620	607	23950	SH	DEFINED	1,3,4	23950
PARKER-HANNIFIN CORP.	COM	70109410	4415	74207	SH	DEFINED	1,3,4	74207
PATINA OIL & GAS CORP.	COM	70322410	4242	141952	SH	DEFINED	1,3,4	141952
PATHMARK STORES INC	COM	70322A10	1172	153840	SH	DEFINED	1,3,4	153840
PATTERSON DENTAL CO.	COM	70341210	1915	25041	SH	DEFINED	1,3,4	25041
PATTERSON-UTI ENERGY, INC.	COM	70348110	1019	30452	SH	DEFINED	1,3,4	30452

PAXAR CORP.	COM	70422710	938	47840	SH	DEFINED	1,3,4	47840
PAYCHEX, INC.	COM	7043261024018		708918	SH	DEFINED	1,3,4	708918
PAYLESS SHOESOURCE, INC.	COM	70437910	375	24886	SH	DEFINED	1,3,4	24886
PEABODY ENERGY CORP	COM	70454910	1313	23415	SH	DEFINED	1,3,4	23415
PEDIATRIX MEDICAL GROUP,	ICOM	70532410	5158	73877	SH	DEFINED	1,3,4	73877
PEGASUS SYSTEMS, INC.	COM	70590610	368	28058	SH	DEFINED	1,3,4	28058
PENFORD CORP.	COM	70705110	184	10576	SH	DEFINED	1,3,4	10576
PENN-AMERICA GROUP, INC.	COM	70724710	3788	270757	SH	DEFINED	1,3,4	270757
PENN NATIONAL GAMING	COM	7075691012237		368608	SH	DEFINED	1,3,4	368608
PENNEY (J.C.) CO., INC. (H	COM	70816010	6641	176021	SH	DEFINED	1,3,4	176021
PENTAIR, INC.	COM	70963110	1235	36723	SH	DEFINED	1,3,4	36723
PEOPLES ENERGY CORP.	COM	71103010	982	23304	SH	DEFINED	1,3,4	23304
PEOPLESOFT, INC.	COM	71271310	4193	226482	SH	DEFINED	1,3,4	226482
PEP BOYS-MANNY, MOE & JACK	COM	71327810	1832	72307	SH	DEFINED	1,3,4	72307
PEPCO HOLDINGS, INC.	COM	71329110	1155	63041	SH	DEFINED	1,3,4	63041
PEPSI BOTTLING GROUP INC	COM	71340910	4924	161158	SH	DEFINED	1,3,4	161158
PEPSIAMERICAS, INC.	COM	71343P2021092		993038	SH	DEFINED	1,3,4	993038
PEPSICO, INC.	COM	7134481084202		1562807	SH	DEFINED	1,3,4	1562807
PERFORMANCE FOOD GROUP CO.	COM	71375510	1478	55932	SH	DEFINED	1,3,4	55932
PERICOM SEMICONDUCTOR CORP	COM	71383110	341	31855	SH	DEFINED	1,3,4	31855
PERKINELMER, INC.	COM	71404610	1643	82023	SH	DEFINED	1,3,4	82023
PEROT SYS CORP CL-A	COM	71426510	7945	598857	SH	DEFINED	1,3,4	598857
PERRIGO, CO.	COM	71429010	494	25874	SH	DEFINED	1,3,4	25874
PETRO-CANADA	COM	71644E10	57	1320	SH	DEFINED	1,3,4	1320
PETROCHINA CO. LTD. - ADR	COM	71646E10	1075	23203	SH	DEFINED	1,3,4	23203
PETROKAZAKHSTAN INC	COM	71649P10	74	2732	SH	DEFINED	1,3,4	2732
PETROBRAS BRASILEIRO S.A.	COM	71654V4012888		459269	SH	DEFINED	1,3,4	459269
PETSMART, INC.	COM	71676810	3279	101048	SH	DEFINED	1,3,4	101048
PFIZER, INC.	COM	71708110235471		6869210	SH	DEFINED	1,3,4	6869210
PHARMACEUTICAL PROD DEV,	ICOM	71712410	4163	130926	SH	DEFINED	1,3,4	130926
PHELPS DODGE CORP.	COM	7172651017020		219551	SH	DEFINED	1,3,4	219551
PHILADELPHIA CONS HLDG CO	COM	71752810	1593	26586	SH	DEFINED	1,3,4	26586
PHILIPPINE LONG DISTANCE	TCOM	71825260	5843	280089	SH	DEFINED	1,3,4	280089
PHILLIPS-VAN HEUSEN	COM	71859210	714	37121	SH	DEFINED	1,3,4	37121
PHOENIX TECHNOLOGIES LTD	COM	71915310	209	29487	SH	DEFINED	1,3,4	29487
PHOTON DYNAMICS, INC.	COM	71936410	700	20082	SH	DEFINED	1,3,4	20082
PHOTRONICS INC.	COM	71940510	747	39241	SH	DEFINED	1,3,4	39241
PIEDMONT NATURAL GAS CO	COM	72018610	1967	46093	SH	DEFINED	1,3,4	46093
PIER I IMPORTS, INC.	COM	72027910	8573	484445	SH	DEFINED	1,3,4	484445
PINNACLE AIRLINES CORPORAT	COM	72344310	1875	165920	SH	DEFINED	1,3,4	165920
PINNACLE ENTERTAINMENT, IN	COM	72345610	539	42870	SH	DEFINED	1,3,4	42870
PINNACLE SYSTEMS INC.	COM	72348110	592	83026	SH	DEFINED	1,3,4	83026
PINNACLE WEST CAPITAL CORP	COM	72348410	2295	56709	SH	DEFINED	1,3,4	56709
PIONEER CORP	COM	72364610	80	3100	SH	DEFINED	1,3,4	3100
PIONEER NATURAL RESOURCES,	COM	7237871018927		539366	SH	DEFINED	1,3,4	539366
PIPER JAFFRAY COS	COM	72407810	1082	23937	SH	DEFINED	1,3,4	23937
PITNEY BOWES, INC.	COM	7244791017421		393625	SH	DEFINED	1,3,4	393625
PLAINS EXPLORATION & PRODUC	COM	7265051014462		788028	SH	DEFINED	1,3,4	788028
PLAINS RESOURCES, INC.	COM	72654050	501	29443	SH	DEFINED	1,3,4	29443
PLANAR SYSTEMS, INC.	COM	72690010	235	17646	SH	DEFINED	1,3,4	17646
PLANTRONICS INC.	COM	72749310	8683	206194	SH	DEFINED	1,3,4	206194
PLEXUS CORP.	COM	72913210	1511	112093	SH	DEFINED	1,3,4	112093
PLUM CREEK TIMBER CO INC.	COM	72925110	3703	113741	SH	DEFINED	1,3,4	113741
POGO PRODUCING CO.	COM	7304481030727		622029	SH	DEFINED	1,3,4	622029
POLARIS INDS, INC.	COM	73106810	5127	106645	SH	DEFINED	1,3,4	106645
POLO RALPH LAUREN CORP.	COM	7315721017719		514319	SH	DEFINED	1,3,4	514319
POLYCOM, INC.	COM	73172K1031202		1392315	SH	DEFINED	1,3,4	1392315
POLYMEDICA CORP.	COM	73173810	3610	116304	SH	DEFINED	1,3,4	116304
POLYONE CORPORATION	COM	73179P10	823	110504	SH	DEFINED	1,3,4	110504
POPE & TALBOT, INC.	COM	73282710	378	19025	SH	DEFINED	1,3,4	19025
PORTFOLIO RECOVERY ASSOCIAC	COM	73640Q10	6417	232757	SH	DEFINED	1,3,4	232757
POSSIS MEDICAL INC	COM	73740710	750	21919	SH	DEFINED	1,3,4	21919
POTLATCH CORP.	COM	73762810	445	10789	SH	DEFINED	1,3,4	10789
POWER INTEGRATIONS, INC.	COM	73927610	921	37121	SH	DEFINED	1,3,4	37121
POWER-ONE, INC.	COM	73930810	560	51951	SH	DEFINED	1,3,4	51951
POWERWAVE TECHNOLOGIES, IN	COM	73936310	294	38221	SH	DEFINED	1,3,4	38221
PRAXAIR, INC.	COM	74005P10	8056	201796	SH	DEFINED	1,3,4	201796
PREPAID LEGAL SERVICES, IN	COM	74006510	6743	282894	SH	DEFINED	1,3,4	282894
PRECISION CASTPARTS CORP.	COM	74018910	1291	23659	SH	DEFINED	1,3,4	23659
PRENTISS PROPERTIES TRUST	COM	74070610	325	9700	SH	DEFINED	1,3,4	9700
PRESIDENTIAL LIFE	COM	74088410	634	35405	SH	DEFINED	1,3,4	35405
T ROWE PRICE GROUP INC.	COM	74144T10	3966	78639	SH	DEFINED	1,3,4	78639
PRIDE INTERNATIONAL, INC.	COM	74153Q10	853	49723	SH	DEFINED	1,3,4	49723
PRIMA ENERGY CORP.	COM	74190120	620	15663	SH	DEFINED	1,3,4	15663
PRIME HOSPITALITY CORP.	COM	74191710	574	54268	SH	DEFINED	1,3,4	54268
PRINCIPAL FINANCIAL GROUP	COM	74251V10	936	26904	SH	DEFINED	1,3,4	26904
PRIORITY HLTHCARE CP- CL	BCOM	74264T10	1205	52367	SH	DEFINED	1,3,4	52367
PROASSURANCE CORP.	COM	74267C10	2156	63197	SH	DEFINED	1,3,4	63197
PROCTER & GAMBLE CO.	COM	74271810147421		2707823	SH	DEFINED	1,3,4	2707823
PROGRESS ENERGY, INC.	COM	74326310	6743	153121	SH	DEFINED	1,3,4	153121
PROGRESS ENERGY, INC. -	CVCOM	743263AA	0	160	SH	DEFINED	1,3,4	160

PROGRESS SOFTWARE CORP.	COM	74331210	4333	199913	SH	DEFINED	1,3,4	199913
PROGRESSIVE CORP.	COM	74331510	1537	135253	SH	DEFINED	1,3,4	135253
PROLOGIS	COM	74341010	17315	526033	SH	DEFINED	1,3,4	526033
PROLOGIS	COM	74341010	22200	674430	SH	DEFINED	2,3,4	674430
PROTECTIVE LIFE, CORP.	COM	74367410	10849	280478	SH	DEFINED	1,3,4	280478
PROTEIN DESIGN LABS INC.	COM	74369L10	655	34471	SH	DEFINED	1,3,4	34471
PROVIDENT BANKSHARES CORP	COM	74385910	5709	198015	SH	DEFINED	1,3,4	198015
PROVIDENT FINANCIAL GROUP	COM	74386610	715	18138	SH	DEFINED	1,3,4	18138
PROVINCE HEALTHCARE CO.	COM	74397710	4060	236964	SH	DEFINED	1,3,4	236964
PROVIDIAN FINANCIAL CORP.	COM	74406A10	2651	180746	SH	DEFINED	1,3,4	180746
PRUDENTIAL FINANCIAL, INC.	COM	74432010	15702	338013	SH	DEFINED	1,3,4	338013
PUBLIC SERVICE ENTERPRISE	COM	74457310	5893	147285	SH	DEFINED	1,3,4	147285
PUBLIC STORAGE INC.	COM	74460D10	1128	24500	SH	DEFINED	1,3,4	24500
PUBLIC STORAGE INC.	COM	74460D10	12422	270000	SH	DEFINED	2,3,4	270000
PUGET ENERGY, INC.	COM	74531010	795	36346	SH	DEFINED	1,3,4	36346
PULTE HOMES INC.	COM	74586710	17698	340092	SH	DEFINED	1,3,4	340092
QRS CORP.	COM	74726X10	123	19235	SH	DEFINED	1,3,4	19235
QLOGIC CORP.	COM	74727710	1539	57872	SH	DEFINED	1,3,4	57872
QUAKER CHEMICAL CORP.	COM	74731610	319	11617	SH	DEFINED	1,3,4	11617
QUALCOMM, INC.	COM	74752510	38894	532924	SH	DEFINED	1,3,4	532924
QUANEX CORP.	COM	74762010	9560	196235	SH	DEFINED	1,3,4	196235
QUANTA SERVICES, INC.	COM	74762E10	265	42887	SH	DEFINED	1,3,4	42887
QUANTUM CORP.	COM	74790620	202	66090	SH	DEFINED	1,3,4	66090
QUEST DIAGNOSTIC	COM	74834L10	5456	64222	SH	DEFINED	1,3,4	64222
QUEST SOFTWARE INC.	COM	74834T10	1857	143900	SH	DEFINED	1,3,4	143900
QUESTAR CORP.	COM	74835610	49339	1276784	SH	DEFINED	1,3,4	1276784
QUICKSILVER INC.	COM	74838C10	5847	245499	SH	DEFINED	1,3,4	245499
QUILMES INDUSTRIAL QUINS	SCOM	74838Y20	3370	200553	SH	DEFINED	1,3,4	200553
QWEST COMMUNICATIONS INTL	COM	74912110	3979	1107966.0	SH	DEFINED	1,3,4	1107966
R&G FINANCIAL CORP. CL B	COM	74913610	14171	428627	SH	DEFINED	1,3,4	428627
RLI CORPORATION	COM	74960710	1111	30398	SH	DEFINED	1,3,4	30398
RPM INTERNATIONAL, INC.	COM	74968510	1431	94295	SH	DEFINED	1,3,4	94295
RSA SECURITY, INC.	COM	74971910	12134	593004	SH	DEFINED	1,3,4	593004
RTI INT'L METALS, INC.	COM	74973W10	406	25571	SH	DEFINED	1,3,4	25571
RWE AG	COM	74975E30	76	1632	SH	DEFINED	1,3,4	1632
RF MICRO DEVICES, INC.	COM	74994110	514	68283	SH	DEFINED	1,3,4	68283
RADIANT GROUP INC.	COM	75023610	1648	34410	SH	DEFINED	1,3,4	34410
RADIANT SYSTEMS, INC.	COM	75025N10	149	31697	SH	DEFINED	1,3,4	31697
RADIOSHACK CORP	COM	75043810	2885	100591	SH	DEFINED	1,3,4	100591
RADISYS CORP	COM	75045910	9165	493488	SH	DEFINED	1,3,4	493488
RALCORP HOLDINGS, INC.	COM	75102810	1247	35269	SH	DEFINED	1,3,4	35269
RAMCO-GERSHENSON PROPERTIE	COM	75145220	2000	82580	SH	DEFINED	1,3,4	82580
RARE HOSPITALITY INTL., IN	COM	75382010	1021	41007	SH	DEFINED	1,3,4	41007
RAYMOND JAMES FINANCIAL	COCOM	75473010	2800	105898	SH	DEFINED	1,3,4	105898
RAYONIER, INC.	COM	75490710	10140	227977	SH	DEFINED	1,3,4	227977
RAYOVAC CORP.	COM	75508110	4467	159021	SH	DEFINED	1,3,4	159021
RAYTHEON CO.	COM	75511150	27947	781213	SH	DEFINED	1,3,4	781213
READERS DIGEST ASSN, INC.	COM	75526710	575	36248	SH	DEFINED	1,3,4	36248
REDWOOD TRUST, INC.	COM	75807540	1985	35694	SH	DEFINED	1,3,4	35694
REEBOK INTERNATL., LTD.	COM	75811010	10679	296682	SH	DEFINED	1,3,4	296682
REGAL BELOIT	COM	75875010	655	29503	SH	DEFINED	1,3,4	29503
REGAL ENTERTAINMENT GROUP	COM	75876610	644	35605	SH	DEFINED	1,3,4	35605
REGENERON PHARMACEUT	COM	75886F10	2224	211017	SH	DEFINED	1,3,4	211017
REGIS CORP. MN	COM	75893210	17346	389030	SH	DEFINED	1,3,4	389030
REGIONS FINANCIAL CORP.	COM	75894010	6317	172758	SH	DEFINED	1,3,4	172758
REHABCARE GROUP INC.	COM	75914810	522	19554	SH	DEFINED	1,3,4	19554
REINSURANCE GROUP OF AMERIC	COM	75935110	9501	233730	SH	DEFINED	1,3,4	233730
RELIANCE STEEL & ALUMINUM	COM	75950910	1578	39099	SH	DEFINED	1,3,4	39099
REMYNTON OIL & GAS CORP.	COM	75959430	771	32607	SH	DEFINED	1,3,4	32607
RENAL CARE GROUP, INC.	COM	75993010	810	24454	SH	DEFINED	1,3,4	24454
RENT-A-CENTER, INC.	COM	76009N10	7036	235106	SH	DEFINED	1,3,4	235106
REPSOL YPF SA	COM	76026T20	256	11730	SH	DEFINED	1,3,4	11730
REPUBLIC BANCORP	COM	76028210	1074	77239	SH	DEFINED	1,3,4	77239
REPUBLIC WASTE INC. CLASS	COM	76075910	41695	1440796	SH	DEFINED	1,3,4	1440796
RESMED INC.	COM	76115210	2076	40796	SH	DEFINED	1,3,4	40796
RESPIRONICS, INC.	COM	76123010	24038	409140	SH	DEFINED	1,3,4	409140
RETEK, INC.	COM	76128Q10	125	20425	SH	DEFINED	1,3,4	20425
REWARDS NETWORK, INC.	COM	76155710	265	29527	SH	DEFINED	1,3,4	29527
REYNOLDS & REYNOLDS - CL	ACOM	76169510	13892	600758	SH	DEFINED	1,3,4	600758
RJ REYNOLDS TOBACCO HOLDIN	COM	76182K10	3583	53022	SH	DEFINED	1,3,4	53022
RIGGS NATL CORP. WASH DC	COM	76657010	741	34937	SH	DEFINED	1,3,4	34937
RITE AID CORP.	COM	76775410	22586	4327021	SH	DEFINED	1,3,4	4327021
ROBBINS & MEYERS, INC.	COM	77019610	389	17452	SH	DEFINED	1,3,4	17452
ROBERT HALF INTL, INC.	COM	77032310	3172	106514	SH	DEFINED	1,3,4	106514
ROCHE HOLDINGS LTD-SPONS	ACOM	77119510	97	990	SH	DEFINED	1,3,4	990
ROCK-TENN CO.	COM	77273920	3414	201658	SH	DEFINED	1,3,4	201658
ROCKWELL AUTOMATION, INC.	COM	77390310	4332	115576	SH	DEFINED	1,3,4	115576
ROCKWELL COLLINS.	COM	77434110	22477	674698	SH	DEFINED	1,3,4	674698
CHEREPOVETS MK SEVERSTAL	COM	7743751	2224	68727	SH	DEFINED	1,3,4	68727
ROGERS CORP	COM	77513310	1399	19994	SH	DEFINED	1,3,4	19994
ROHM AND HAAS CO.	COM	77537110	5831	140118	SH	DEFINED	1,3,4	140118

ROLLINS, INC.	COM	77571110	5733	249273	SH	DEFINED	1, 3, 4	249273
ROPER INDUSTRIES, INC.	COM	77669610	2523	44414	SH	DEFINED	1, 3, 4	44414
ROSS STORES INC.	COM	77829610	18545	693204	SH	DEFINED	1, 3, 4	693204
ROWAN COS., INC.	COM	77938210	1600	65669	SH	DEFINED	1, 3, 4	65669
ROXIO, INC.	COM	78000810	195	40505	SH	DEFINED	1, 3, 4	40505
RUBY TUESDAY, INC.	COM	78118210	13101	477292	SH	DEFINED	1, 3, 4	477292
RUDDICK CORP.	COM	78125810	381	17058	SH	DEFINED	1, 3, 4	17058
RUDOLPH TECHNOLOGIES INC	COM	78127010	362	20167	SH	DEFINED	1, 3, 4	20167
RUSS BERRIE AND CO., INC.	COM	78223310	484	25009	SH	DEFINED	1, 3, 4	25009
RUSSELL CORP.	COM	78235210	709	39371	SH	DEFINED	1, 3, 4	39371
RYAN'S FAMILY STEAK HOUSES	COM	78352010	798	50751	SH	DEFINED	1, 3, 4	50751
RYDER SYSTEM, INC.	COM	78354910	7544	188256	SH	DEFINED	1, 3, 4	188256
RYERSON TULL, INC.	COM	78375P10	479	30019	SH	DEFINED	1, 3, 4	30019
RYLAND GROUP, INC.	COM	78376410	1376	17591	SH	DEFINED	1, 3, 4	17591
S&T BANCORP INC	COM	78385910	1321	41300	SH	DEFINED	1, 3, 4	41300
SBC COMMUNICATIONS, INC.	COM	78387G10	58855	2426948	SH	DEFINED	1, 3, 4	2426948
SBS TECHNOLOGIES INC	COM	78387P10	295	18422	SH	DEFINED	1, 3, 4	18422
SCM MICROSYSTEMS, INC.	COM	78401810	120	18592	SH	DEFINED	1, 3, 4	18592
SCP POOL CORP.	COM	78402810	1931	42897	SH	DEFINED	1, 3, 4	42897
SCPIE HOLDINGS INC.	COM	78402P10	110	11912	SH	DEFINED	1, 3, 4	11912
SEI INVESTMENTS CO.	COM	78411710	21000	723064	SH	DEFINED	1, 3, 4	723064
SK TELECOM CO LTD.	COM	78440P10	12899	614624	SH	DEFINED	1, 3, 4	614624
SL GREEN REALTY CORP.	COM	78440X10	10568	225906	SH	DEFINED	1, 3, 4	225906
SL GREEN REALTY CORP.	COM	78440X10	7507	160379	SH	DEFINED	2, 3, 4	160379
SLM CORP.	COM	78442P10	11040	272867	SH	DEFINED	1, 3, 4	272867
SPSS, INC.	COM	78462K10	373	20982	SH	DEFINED	1, 3, 4	20982
SPX CORP.	COM	78463510	1457	31372	SH	DEFINED	1, 3, 4	31372
S1 CORPORATION	COM	78463B10	2418	243310	SH	DEFINED	3, 4	243310
SRA INTERNATIONAL, INC.	COM	78464R10	4816	113864	SH	DEFINED	1, 3, 4	113864
SWS GROUP INC.	COM	78503N10	315	20698	SH	DEFINED	1, 3, 4	20698
SABMILLER PLC	COM	78572M10	47	3631	SH	DEFINED	1, 3, 4	3631
SABRE HOLDINGS CORP.	COM	78590510	2386	86314	SH	DEFINED	1, 3, 4	86314
SAFECO CORP.	COM	78642910	3806	86474	SH	DEFINED	1, 3, 4	86474
SAFEWAY, INC.	COM	78651420	7019	277029	SH	DEFINED	1, 3, 4	277029
ST JOE CO.	COM	79014810	8369	210917	SH	DEFINED	1, 3, 4	210917
ST. JUDE MEDICAL, INC.	COM	79084910	30643	405094	SH	DEFINED	1, 3, 4	405094
ST MARY LAND & EXPLOR CO.	COM	79222810	1227	34440	SH	DEFINED	1, 3, 4	34440
ST PAUL TRAVELERS COS INC/	COM	79286010	16833	415242	SH	DEFINED	1, 3, 4	415242
SAKS, INC.	COM	79377W10	1426	95323	SH	DEFINED	1, 3, 4	95323
SAMSUNG ELECTRONIC - 144	ACOM	79605088	4207	20496	SH	DEFINED	1, 3, 4	20496
SANDERSON FARMS, INC.	COM	80001310	1284	23947	SH	DEFINED	1, 3, 4	23947
SANDISK CORP.	COM	80004C10	5549	255725	SH	DEFINED	1, 3, 4	255725
SANMINA-SCI CORPORATION.	COM	80090710	15129	1661943	SH	DEFINED	1, 3, 4	1661943
SANOFI-SYNTHELABO SA	COM	80105N10	96	3000	SH	DEFINED	1, 3, 4	3000
SAP AG	COM	80305420	108	2600	SH	DEFINED	1, 3, 4	2600
SARA LEE CORP.	COM	80311110	12019	522684	SH	DEFINED	1, 3, 4	522684
SAVIENT PHARMACEUTICALS	INCOM	80517Q10	178	72333	SH	DEFINED	1, 3, 4	72333
SCANA CORP.	COM	80589M10	13818	379936	SH	DEFINED	1, 3, 4	379936
SCANSOURCE, INC.	COM	80603710	3429	57696	SH	DEFINED	1, 3, 4	57696
HENRY SCHEIN, INC.	COM	80640710	1016	16133	SH	DEFINED	1, 3, 4	16133
SCHERING-PLOUGH CORP.	COM	80660510	16924	915768	SH	DEFINED	1, 3, 4	915768
SCHLUMBERGER, LTD.	COM	80685710	23711	373398	SH	DEFINED	1, 3, 4	373398
SCHNITZER STEEL INDS.	COM	80688210	30485	897775	SH	DEFINED	1, 3, 4	897775
SCHOLASTIC CORP.	COM	80706610	432	14466	SH	DEFINED	1, 3, 4	14466
SCHOOL SPECIALTY, INC.	COM	80786310	827	22925	SH	DEFINED	1, 3, 4	22925
SCHULMAN (A.), INC.	COM	80819410	785	36386	SH	DEFINED	1, 3, 4	36386
SCHWAB, CHARLES CORP.	COM	80851310	8145	847999	SH	DEFINED	1, 3, 4	847999
SCHWEITZER-MAUDUIT INT'L,	COM	80854110	556	18124	SH	DEFINED	1, 3, 4	18124
SCIENTIFIC-ATLANTA, INC.	COM	80865510	3280	95073	SH	DEFINED	1, 3, 4	95073
SCIENTIFIC GAMES CORP.	COM	80874P10	9838	513911	SH	DEFINED	1, 3, 4	513911
SCOTTISH POWER PLC	COM	81013T70	198	6690	SH	DEFINED	1, 3, 4	6690
SCOTTS CO.	COM	81018610	9706	151956	SH	DEFINED	1, 3, 4	151956
SCRIPPS CO., E.W.	COM	81105420	12632	120327	SH	DEFINED	1, 3, 4	120327
SCS TRANSPORTATION, INC.	COM	81111T10	2378	90050	SH	DEFINED	1, 3, 4	90050
SEACOAST FINL SERVICES	CORCOM	81170Q10	1261	36459	SH	DEFINED	1, 3, 4	36459
SEAGATE TECHNOLOGY-ESCROW	COM	81180498	0	157800	SH	DEFINED	1, 3, 4	157800
SEACOR HOLDINGS, INC.	COM	81190410	983	22364	SH	DEFINED	1, 3, 4	22364
SEALED AIR CORP.	COM	81211K10	2822	52958	SH	DEFINED	1, 3, 4	52958
SEARS ROEBUCK & CO.	COM	81238710	4997	132421	SH	DEFINED	1, 3, 4	132421
SECURE COMPUTING CORP	COM	81370510	2273	195130	SH	DEFINED	1, 3, 4	195130
SELECT COMFORT CORP.	COM	81616X10	1248	43917	SH	DEFINED	1, 3, 4	43917
SELECT MEDICAL CORP.	COM	81619610	4206	313318	SH	DEFINED	1, 3, 4	313318
SELECTIVE INS GROUP INC	COM	81630010	6061	152066	SH	DEFINED	1, 3, 4	152066
SEMTECH CORP.	COM	81685010	4159	176623	SH	DEFINED	1, 3, 4	176623
SEMPRA ENERGY	COM	81685110	27751	806215	SH	DEFINED	1, 3, 4	806215
SENSIENT TECHNOLOGIES	CORPCOM	81725T10	364	17131	SH	DEFINED	1, 3, 4	17131
SEPRACOR INC.	COM	81731510	1656	31338	SH	DEFINED	1, 3, 4	31338
SEQUA CORP. - CI A	COM	81732010	222	3786	SH	DEFINED	1, 3, 4	3786
SERENA SOFTWARE, INC.	COM	81749210	6630	347358	SH	DEFINED	1, 3, 4	347358
SERVICEMASTER COMPANY	COM	81760N10	15392	1249237	SH	DEFINED	1, 3, 4	1249237
SHARP CORP	COM	81988220	145	9105	SH	DEFINED	1, 3, 4	9105

SHARPER IMAGE CORP	COM	82001310	3121	99430	SH	DEFINED	1,3,4	99430
SHAW GROUP, INC.	COM	82028010	770	76291	SH	DEFINED	1,3,4	76291
SHERWIN-WILLIAMS CO., THE	COM	82434810	3718	89454	SH	DEFINED	1,3,4	89454
SHOPKO STORES, INC.	COM	82491110	504	35411	SH	DEFINED	1,3,4	35411
SHUFFLE MASTER, INC.	COM	82554910	1017	27992	SH	DEFINED	1,3,4	27992
SHURGARD STORAGE CENTERS-ACOM	82567D10	2074	55467	SH	DEFINED	1,3,4	55467	
SIEBEL SYSTEMS, INC.	COM	82617010	3356	314876	SH	DEFINED	1,3,4	314876
SIEMENS AG	COM	82619750	210	2890	SH	DEFINED	1,3,4	2890
SIERRA HEALTH SERVICES, INCOM	8263221024203		541444	SH	DEFINED	1,3,4	541444	
SIERRA PACIFIC RESOURCES	COM	82642810	334	42934	SH	DEFINED	1,3,4	42934
SIGMA-ALDRICH CORP.	COM	8265521013926		233666	SH	DEFINED	1,3,4	233666
SIGNET GROUP PLC	COM	82668L87	89	1372	SH	DEFINED	1,3,4	1372
SIGNATURE BANK	COM	82669G10	523	21976	SH	DEFINED	1,3,4	21976
SILICON LABORATORIES, INC.COM	82691910	6439	138907	SH	DEFINED	1,3,4	138907	
SILGAN HOLDINGS INC.	COM	82704810	4558	113042	SH	DEFINED	1,3,4	113042
SILICON STORAGE TECHNOLOGYCOM	82705710	3610	350510	SH	DEFINED	1,3,4	350510	
SILICON VY BANCSHARES	COM	82706410	514	12931	SH	DEFINED	1,3,4	12931
SIMON PROPERTY GROUP, INC.COM	82880610	8793	170969	SH	DEFINED	1,3,4	170969	
SIMON PROPERTY GROUP, INC.COM	8288061024998		486100	SH	DEFINED	2,3,4	486100	
SIMPSON MANUFACTURING INC COM	82907310	5076	90431	SH	DEFINED	1,3,4	90431	
SINCLAIR BROADCAST GROUP -COM	82922610	1900	184980	SH	DEFINED	1,3,4	184980	
SIRF TECHNOLOGY HOLDINGS	ICOM	82967H10	324	24761	SH	DEFINED	1,3,4	24761
SIX FLAGS INC, .	COM	83001P10	248	34068	SH	DEFINED	1,3,4	34068
SKYLINE CORP.	COM	83083010	412	10126	SH	DEFINED	1,3,4	10126
SKYWEST INC.	COM	83087910	1220	70047	SH	DEFINED	1,3,4	70047
SKYWORKS SOLUTIONS, INC.	COM	83088M10	1573	180624	SH	DEFINED	1,3,4	180624
SMITH (A.O.) CORPORATION	COM	83186520	1128	35476	SH	DEFINED	1,3,4	35476
SMITH INTERNATIONAL, INC.	COM	83211010	2130	38220	SH	DEFINED	1,3,4	38220
SMITHFIELD FOODS INC.	COM	83224810	1195	40624	SH	DEFINED	1,3,4	40624
SMUCKER (JM) CO.	COM	83269640	980	21431	SH	DEFINED	1,3,4	21431
SNAP-ON TOOLS, INC.	COM	83303410	1216	36089	SH	DEFINED	1,3,4	36089
SOLA INTL INC.	COM	83409210	666	38571	SH	DEFINED	1,3,4	38571
SOLETRON CORP.	COM	83418210	3866	597557	SH	DEFINED	1,3,4	597557
SONIC CORP.	COM	83545110	1626	71628	SH	DEFINED	1,3,4	71628
SONOCO PRODUCTS CO.	COM	83549510	914	35839	SH	DEFINED	1,3,4	35839
SOTHEBY'S HOLDING CIA	COM	83589810	364	22998	SH	DEFINED	1,3,4	22998
SOURCECORP	COM	83616710	533	19433	SH	DEFINED	1,3,4	19433
SOUTH FINANCIAL GROUP, INCCOM	8378411019505		688139	SH	DEFINED	1,3,4	688139	
SOUTH JERSEY INDUSRIES	COM	83851810	2390	54332	SH	DEFINED	1,3,4	54332
SOUTHERN CO.	COM	8425871013382		459135	SH	DEFINED	1,3,4	459135
SOUTHERN PERU COPPER CORP	COM	8436111011671		282348	SH	DEFINED	1,3,4	282348
SOUTHERN UNION COMPANY	COM	84403010	1846	88356	SH	DEFINED	1,3,4	88356
SOUTHTRUST CORP.	COM	8447301023152		596484	SH	DEFINED	1,3,4	596484
SOUTHWEST AIRLINES CO.	COM	84474110	8230	490670	SH	DEFINED	1,3,4	490670
SOUTHWEST BANCORP OF TEXASCOM	84476R10	1827	41409	SH	DEFINED	1,3,4	41409	
SOUTHWEST GAS CO.	COM	84489510	1011	41847	SH	DEFINED	1,3,4	41847
SOUTHWESTERN ENERGY CO	COM	84546710	2775	96858	SH	DEFINED	1,3,4	96858
SOVEREIGN BANCORP INC.	COM	84590510	2482	112214	SH	DEFINED	1,3,4	112214
SOVRAN SELF STORAGE, INC.	COM	84610H10	343	9000	SH	DEFINED	1,3,4	9000
SPANISH BROADCASTING SYS CCOM	84642588	2919	313760	SH	DEFINED	1,3,4	313760	
SPECTRALINK CORP	COM	84758010	4460	299278	SH	DEFINED	1,3,4	299278
SPHERION CORPORATION.	COM	84842010	742	72844	SH	DEFINED	1,3,4	72844
SPINNAKER EXPLORATION CO	COM	84855W10	4027	102310	SH	DEFINED	1,3,4	102310
SPORTS AUTHORITY INC.	COM	84917U1017570		489445	SH	DEFINED	1,3,4	489445
SPRINT CORP. (FON GROUP)	COM	8520611016935		962323	SH	DEFINED	1,3,4	962323
SS&C TECHNOLOGIES INC	COM	85227Q10	3414	182552	SH	DEFINED	1,3,4	182552
STANCORP FINANCIAL GROUP	COM	8528911017874		266796	SH	DEFINED	1,3,4	266796
STANDARD MICROSYSTEMS CORPCOM	85362610	4067	174270	SH	DEFINED	1,3,4	174270	
STANDARD MOTOR PRODS	COM	85366610	351	23843	SH	DEFINED	1,3,4	23843
STANDARD PACIFIC CP	COM	85375C10	4515	91600	SH	DEFINED	1,3,4	91600
STANDARD REGISTER CO., THECOM	85388710	409	34400	SH	DEFINED	1,3,4	34400	
STANDEX INTERNATIONAL CORPCOM	85423110	400	14716	SH	DEFINED	1,3,4	14716	
STANLEY WORKS	COM	85461610	2308	50689	SH	DEFINED	1,3,4	50689
STAPLES, INC.	COM	8550301035672		1217478	SH	DEFINED	1,3,4	1217478
STARBUCKS CORP.	COM	8552441010715		246310	SH	DEFINED	1,3,4	246310
STARTEK INC.	COM	85569C10	626	17415	SH	DEFINED	1,3,4	17415
STARWOOD HOTELS & RESORTS	COM	85590A20	7456	166425	SH	DEFINED	1,3,4	166425
STARWOOD HOTELS & RESORTS	COM	85590A2022479		501250	SH	DEFINED	2,3,4	501250
STATE STREET CORP.	COM	8574771010994		224175	SH	DEFINED	1,3,4	224175
STATOIL ASA	COM	85771P10	174	13700	SH	DEFINED	1,3,4	13700
THE STEAK N SHAKE COMPANY	COM	85787310	602	33130	SH	DEFINED	1,3,4	33130
STEEL DYNAMICS INC.	COM	85811910	3760	131385	SH	DEFINED	1,3,4	131385
STEEL TECHNOLOGIES	COM	85814710	339	15382	SH	DEFINED	1,3,4	15382
STEIN MART INC.	COM	8583751012978		798215	SH	DEFINED	1,3,4	798215
STERLING BANCSHARES INC	COM	85890710	768	54009	SH	DEFINED	1,3,4	54009
STERICYCLE, INC.	COM	85891210	825	15903	SH	DEFINED	1,3,4	15903
STERIS CORP.	COM	85915210	568	25214	SH	DEFINED	1,3,4	25214
STERLING FINL CORP.	COM	85931910	7571	237710	SH	DEFINED	1,3,4	237710
STEWART & STEVENSON SERVICCOM	86034210	623	34667	SH	DEFINED	1,3,4	34667	
STEWART INFO SVCS	COM	86037210	8050	238254	SH	DEFINED	1,3,4	238254
STOLT OFFSHORE SA	COM	86156710	2669	849910	SH	DEFINED	1,3,4	849910

STONE ENERGY CORP.	COM	86164210	1467	32146	SH	DEFINED	1,3,4	32146
STORAGE TECHNOLOGY, INC.	COM	8621112045678		1575220	SH	DEFINED	1,3,4	1575220
STRAYER EDUCATION INC	COM	86323610	6368	57074	SH	DEFINED	1,3,4	57074
STRIDE RITE CORP.	COM	86331410	520	47143	SH	DEFINED	1,3,4	47143
STRYKER CORP.	COM	8636671013733		249582	SH	DEFINED	1,3,4	249582
STURM RUGER & CO INC.	COM	86415910	389	32475	SH	DEFINED	1,3,4	32475
SUEZ	COM	86468610	80	3787	SH	DEFINED	1,3,4	3787
SUMMIT PROPERTIES, INC.	COM	86623910	1154	45000	SH	DEFINED	1,3,4	45000
SUN MICROSYSTEMS, INC.	COM	86681010	8990	2070834	SH	DEFINED	1,3,4	2070834
SUNGARD DATA SYSTEMS	COM	8673631014354		552076	SH	DEFINED	1,3,4	552076
SUNOCO, INC.	COM	86764P10	3593	56459	SH	DEFINED	1,3,4	56459
SUNRISE SENIOR LIVING, INCCOM	86768K10	964	24702	SH	DEFINED	1,3,4	24702	
SUNTRUST BANKS, INC.	COM	8679141012398		190792	SH	DEFINED	1,3,4	190792
SUPERIOR INDUSTRIES, INC.	COM	86816810	326	9751	SH	DEFINED	1,3,4	9751
SUPERTEX , INC.	COM	86853210	250	15492	SH	DEFINED	1,3,4	15492
SUPERVALU, INC.	COM	86853610	7181	234823	SH	DEFINED	1,3,4	234823
SURMODICS, INC.	COM	86887310	521	21128	SH	DEFINED	1,3,4	21128
SUSQUEHANNA BANCSHARES INCCOM	86909910	1400	55580	SH	DEFINED	1,3,4	55580	
SWIFT ENERGY CO.	COM	87073810	4560	206392	SH	DEFINED	1,3,4	206392
SWIFT TRANSPORTATIONS CO.,COM	87075610	530	29537	SH	DEFINED	1,3,4	29537	
SYBASE, INC.	COM	87113010	635	35483	SH	DEFINED	1,3,4	35483
SYBRON DENTAL SPECIALTIES	COM	8711421021956		735465	SH	DEFINED	1,3,4	735465
SYCAMORE NETWORKS, INC.	COM	87120610	1756	414925	SH	DEFINED	1,3,4	414925
SYKES ENTERPRISES INC.	COM	87123710	1946	257720	SH	DEFINED	1,3,4	257720
SYMANTEC CORP.	COM	8715031031376		716599	SH	DEFINED	1,3,4	716599
SYMBION INC	COM	87150710	2912	166765	SH	DEFINED	1,3,4	166765
SYMBOL TECHNOLOGIES	COM	87150810	2172	146976	SH	DEFINED	1,3,4	146976
SYMMETRICOM INC.	COM	87154310	482	54151	SH	DEFINED	1,3,4	54151
SYNOPSYS INC.	COM	8716071030479		1072146	SH	DEFINED	1,3,4	1072146
SYNOVUS FINANCIAL CORP.	COM	87161C10	4787	189178	SH	DEFINED	1,3,4	189178
SYSCO CORP.	COM	8718291029643		826405	SH	DEFINED	1,3,4	826405
TBC CORP.	COM	87218010	637	26704	SH	DEFINED	1,3,4	26704
TCF FINANCIAL CORP.	COM	8722751059322		1021956	SH	DEFINED	1,3,4	1021956
TDK CORP	COM	87235140	133	1740	SH	DEFINED	1,3,4	1740
TECO ENERGY	COM	87237510	1399	116927	SH	DEFINED	1,3,4	116927
THQ INC.	COM	87244340	1068	46806	SH	DEFINED	1,3,4	46806
TJX COS., INC.	COM	8725401021432		888044	SH	DEFINED	1,3,4	888044
TTM TECHNOLOGIES	COM	87305R10	4977	419943	SH	DEFINED	1,3,4	419943
TXU CORP.	COM	8731681034523		852252	SH	DEFINED	1,3,4	852252
TAIWAN SEMICONDUCTOR MFG LCOM	87403910	143	17380.57	SH	DEFINED	1,3,4	17381	
TAKE-TWO INTERACTIVE SOFTWCOM	87405410	1656	54159	SH	DEFINED	1,3,4	54159	
TALISMAN ENERGY, INC.	COM	87425E10	91	4200	SH	DEFINED	1,3,4	4200
TALX CORP.	COM	87491810	404	16496	SH	DEFINED	1,3,4	16496
TANGER FACTORY OUTLET CENTCOM	87546510	983	25133	SH	DEFINED	1,3,4	25133	
TANGER FACTORY OUTLET CENTCOM	87546510	1141	29167	SH	DEFINED	2,3,4	29167	
TANOX INC	COM	87588Q1011167		585385	SH	DEFINED	1,3,4	585385
TARGET CORP.	COM	87612E1024809		584146	SH	DEFINED	1,3,4	584146
TAUBMAN CENTERS INC	COM	87666410	465	20352	SH	DEFINED	1,3,4	20352
TAUBMAN CENTERS INC	COM	87666410	5734	250506	SH	DEFINED	2,3,4	250506
TECH DATA CORP.	COM	87823710	833	21228	SH	DEFINED	1,3,4	21228
TECHNE CORP.	COM	87837710	7463	171667	SH	DEFINED	1,3,4	171667
TECHNITROL, INC.	COM	87855510	1067	48681	SH	DEFINED	1,3,4	48681
TECUMSEH PRODUCTS CO.	COM	87889520	278	6766	SH	DEFINED	1,3,4	6766
TEKELEC	COM	87910110	6486	356887	SH	DEFINED	1,3,4	356887
TEKTRONIX, INC.	COM	87913110	7712	226637	SH	DEFINED	1,3,4	226637
TELEDYNE TECHNOLOGIES	COM	87936010	784	39173	SH	DEFINED	1,3,4	39173
TELEFLEX INC.	COM	87936910	736	14688	SH	DEFINED	1,3,4	14688
TELEPHON & DATA	COM	87943310	8265	116038	SH	DEFINED	1,3,4	116038
TELLABS, INC.	COM	8796641014149		1618517	SH	DEFINED	1,3,4	1618517
TEMPLE-INLAND, INC.	COM	87986810	2687	38844	SH	DEFINED	1,3,4	38844
SYSTEM SOFTWARE ASSOC., INCOM	87WARRAN	0	185096	SH	DEFINED	3,4	185096	
TEMPUR-PEDIC INTERNATIONALCOM	88023U10	2154	153870	SH	DEFINED	1,3,4	153870	
TENARIS SA - ADR	COM	88031M10	3428	104694	SH	DEFINED	1,3,4	104694
TENET HEALTHCARE CORP.	COM	88033G10	6583	491256	SH	DEFINED	1,3,4	491256
TENNECO AUTOMOTIVE, INC.	COM	88034910	9956	752472	SH	DEFINED	1,3,4	752472
TERADYNE, INC.	COM	88077010	5480	241564	SH	DEFINED	1,3,4	241564
TEREX CORP	COM	88077910	5884	172370	SH	DEFINED	1,3,4	172370
TESCO PLC	COM	88157530	202	13700	SH	DEFINED	1,3,4	13700
TESORO PETROLEUM CORPORATICOM	8816091016824		609600	SH	DEFINED	1,3,4	609600	
TEVA PHARMACEUTICAL INDS LCOM	88162420	139	2070	SH	DEFINED	1,3,4	2070	
TETRA TECHNOLOGIES, INC./DCOM	88162F10	3452	128482	SH	DEFINED	1,3,4	128482	
TETRA TECH, INC.	COM	88162G10	9099	557914	SH	DEFINED	1,3,4	557914
TEXAS INDUSTRIES, INC.	COM	88249110	1048	25545	SH	DEFINED	1,3,4	25545
TEXAS INSTRUMENTS, INC.	COM	8825081039556		1635845	SH	DEFINED	1,3,4	1635845
TEXTRON, INC.	COM	88320310	5106	85982	SH	DEFINED	1,3,4	85982
THERAGENICS CORP.	COM	88337510	163	36161	SH	DEFINED	1,3,4	36161
THERMO ELECTRON CORP.	COM	88355610	3163	102865	SH	DEFINED	1,3,4	102865
THOMAS & BETTS CORP.	COM	88431510	989	36471	SH	DEFINED	1,3,4	36471
THOMAS INDUSTRIES, INC.	COM	88442510	3199	96424	SH	DEFINED	1,3,4	96424
THOR INDUSTRIES, INC.	COM	88516010	5392	161234	SH	DEFINED	1,3,4	161234
THORNBURG MORTGAGE	COM	88521810	6887	255549	SH	DEFINED	1,3,4	255549

3COM CORP.	COM	8855351012497	1999745	SH	DEFINED	1,3,4	1999745
THREE-FIVE SYSTEMS, INC.	COM	88554L10 127	25745	SH	DEFINED	1,3,4	25745
3M COMPANY	COM	88579Y1076093	845324	SH	DEFINED	1,3,4	845324
TIBCO SOFTWARE, INC.	COM	88632Q10 4395	520216	SH	DEFINED	1,3,4	520216
TIDEWATER INC.	COM	88642310 665	22178	SH	DEFINED	1,3,4	22178
TIFFANY & CO.	COM	8865471012131	329211	SH	DEFINED	1,3,4	329211
TIMBERLAND CO. -CL A	COM	88710010 824	12785	SH	DEFINED	1,3,4	12785
TIME WARNER, INC.	COM	8873171071383	4060592	SH	DEFINED	1,3,4	4060592
TIMKEN CO.	COM	88738910 3019	113883	SH	DEFINED	1,3,4	113883
TITAN CORP.	COM	88826610 398	30722	SH	DEFINED	1,3,4	30722
TOLL BROTHERS, INC.	COM	88947810 1153	27214	SH	DEFINED	1,3,4	27214
TOLLGRADE COMMUNICATIONS,	COM	88954210 174	16393	SH	DEFINED	1,3,4	16393
TOMKINS PLC	COM	89003020 158	7870	SH	DEFINED	1,3,4	7870
TOO, INC.	COM	89033310 693	41564	SH	DEFINED	1,3,4	41564
TOOTSIE INDS	COM	89051610 3803	117312	SH	DEFINED	1,3,4	117312
TORCHMARK CORP.	COM	8910271021005	390465	SH	DEFINED	1,3,4	390465
TORO CO.	COM	8910921014226	203053	SH	DEFINED	1,3,4	203053
TORONTO-DOMINION BANK	COM	89116050 142	4407	SH	DEFINED	1,3,4	4407
TOTAL FINA ELF SA	COM	89151E10 329	3430	SH	DEFINED	1,3,4	3430
TOWER AUTOMOTIVE INC.	COM	89170710 251	70033	SH	DEFINED	1,3,4	70033
TOYOTA MOTOR CORP	COM	89233130 298	3661	SH	DEFINED	1,3,4	3661
TOYS 'R' US, INC.	COM	89233510 2123	132957	SH	DEFINED	1,3,4	132957
TRACTOR SUPPLY COMPANY	COM	89235610 4593	109817	SH	DEFINED	1,3,4	109817
TRNSACTN SYS ARCHTCTS	COM	8934161014912	692770	SH	DEFINED	1,3,4	692770
TREDEGAR INDUSTRIES, INC.	COM	89465010 747	46358	SH	DEFINED	1,3,4	46358
TRIAD HOSPITALS, INC.	COM	89579K10 1037	27846	SH	DEFINED	1,3,4	27846
TRIARC COS, INC.	COM	89592730 781	76778	SH	DEFINED	1,3,4	76778
TRIBUNE CO.	COM	89604710 9268	203632	SH	DEFINED	1,3,4	203632
TRIMBLE NAVIGATION LTD	COM	89623910 4798	172628	SH	DEFINED	1,3,4	172628
TRINITY INDUSTRIES, INC.	COM	89652210 547	17214	SH	DEFINED	1,3,4	17214
TRIQUINT SEMICONDUCTOR INCCOM	COM	89674K10 269	49833	SH	DEFINED	1,3,4	49833
TRIUMPH GROUP, INC.	COM	89681810 610	19139	SH	DEFINED	1,3,4	19139
TRUSTCO BANK CORP./NY	COM	89834910 1173	89781	SH	DEFINED	1,3,4	89781
TUESDAY MORNING CORP.	COM	89903550 2540	87540	SH	DEFINED	1,3,4	87540
TUPPERWARE CORP.	COM	89989610 417	21438	SH	DEFINED	1,3,4	21438
TYCO INTERNATIONAL, LTD.	COM	9021241044026	1328612	SH	DEFINED	1,3,4	1328612
TYSON FOODS, INC.	COM	90249410 2861	136821	SH	DEFINED	1,3,4	136821
UCBH HOLDINGS, INC.	COM	90262T30 2155	54487	SH	DEFINED	1,3,4	54487
UGI CORP.	COM	90268110 6111	190226	SH	DEFINED	1,3,4	190226
UICI	COM	90273710 1331	55814	SH	DEFINED	1,3,4	55814
UIL HOLDINGS CORPORATION	COM	90274810 853	17498	SH	DEFINED	1,3,4	17498
UST, INC.	COM	9029111034179	949569	SH	DEFINED	1,3,4	949569
US BANCORP.	COM	9029733033493	1215492	SH	DEFINED	1,3,4	1215492
URS CORP.	COM	90323610 3536	129007	SH	DEFINED	1,3,4	129007
USANA HEALTH SCIENCES INC.COM	COM	90328M10 5979	192411	SH	DEFINED	1,3,4	192411
USG CORP.	COM	9032934011023	627164	SH	DEFINED	1,3,4	627164
US ONCOLOGY, INC.	COM	90338W10 5996	407561	SH	DEFINED	1,3,4	407561
ULTIMATE ELECTRONICS INC	COM	90384910 84	18067	SH	DEFINED	1,3,4	18067
ULTRATECH STEPPER, INC.	COM	90403410 6675	410085	SH	DEFINED	1,3,4	410085
UMPQUA HOLDINGS CORP.	COM	90421410 719	34333	SH	DEFINED	1,3,4	34333
UNILEVER N.V.	COM	90478470 155	2250	SH	DEFINED	1,3,4	2250
UNION PACIFIC CORP.	COM	90781810 9612	161758	SH	DEFINED	1,3,4	161758
UNION PLANTERS	COM	90806810 3517	117948	SH	DEFINED	1,3,4	117948
UNIONBANCAL CORP.	COM	9089061027466	486948	SH	DEFINED	1,3,4	486948
UNISOURCE ENERGY CORP HLD	COM	90920510 1024	41200	SH	DEFINED	1,3,4	41200
UNISYS CORP.	COM	9092141017558	1265133	SH	DEFINED	1,3,4	1265133
UNIT CORP.	COM	9092181018362	583931	SH	DEFINED	1,3,4	583931
UNITED BANKSHARES, INC./WVCOM	COM	90990710 1706	52541	SH	DEFINED	1,3,4	52541
UNITED DEFENSE INDUSTRIES	COM	91018B10 6534	186729	SH	DEFINED	1,3,4	186729
UNITED DOMINION REALTY TRUCOM	COM	91019710 2364	119121	SH	DEFINED	1,3,4	119121
UNITED DOMINION REALTY TRUCOM	COM	9101971012403	626900	SH	DEFINED	2,3,4	626900
UNITED MICROELECTRONICS	COM	91087320 131	30505	SH	DEFINED	1,3,4	30505
UNITED NATURAL FOODS, INC.COM	COM	91116310 1359	47043	SH	DEFINED	1,3,4	47043
UNITED ONLINE, INC.	COM	9112681014474	821800	SH	DEFINED	1,3,4	821800
UNITED PARCEL SERVICE-CL BCOM	COM	9113121054455	724398	SH	DEFINED	1,3,4	724398
UNITED RENTALS INC,	COM	91136310 506	28246	SH	DEFINED	1,3,4	28246
UNITED STATES STEEL CORP.	COM	91290910 2473	70329	SH	DEFINED	1,3,4	70329
UNITED STATIONERS, INC.	COM	9130041017049	429201	SH	DEFINED	1,3,4	429201
UNITED SURGICAL PARTNERS ICOM	COM	9130163012656	320628	SH	DEFINED	1,3,4	320628
UNITED TECHNOLOGIES CORP.	COM	9130171064679	707076	SH	DEFINED	1,3,4	707076
UNITEDHEALTH GROUP, INC.	COM	91324P1049856	800912	SH	DEFINED	1,3,4	800912
UNITRIN INC.	COM	91327510 1063	25005	SH	DEFINED	1,3,4	25005
UINIVERSAL AMERICAN FINANCCOM	COM	91337710 3252	296311	SH	DEFINED	1,3,4	296311
UNIVERSAL COMPRESSION HOLDCOM	COM	9134311013238	431414	SH	DEFINED	1,3,4	431414
UNIVERSAL CORP.	COM	9134561015675	307768	SH	DEFINED	1,3,4	307768
UNIVERSAL FOREST PRODS, INCOM	COM	9135431012159	376983	SH	DEFINED	1,3,4	376983
UNIVERSAL HEALTH SERVICES,COM	COM	91390310 978	21298	SH	DEFINED	1,3,4	21298
UNIVISION COMMUNICATIONS ICOM	COM	91490610 6411	200831	SH	DEFINED	1,3,4	200831
UNOCAL CORP.	COM	9152891017217	453044	SH	DEFINED	1,3,4	453044
UNUMPROVIDENT CORP.	COM	91529Y10 2924	183916	SH	DEFINED	1,3,4	183916
UPM-KYMMENE OYJ	COM	91543610 102	5224	SH	DEFINED	1,3,4	5224

URBAN OUTFITTERS, INC.	COM	91704710	2954	48487	SH	DEFINED	1,3,4	48487
USF CORP.	COM	91729Q10	1176	33449	SH	DEFINED	1,3,4	33449
UTSTARCOM, INC.	COM	91807610	1261	41665	SH	DEFINED	1,3,4	41665
VCA ANTECH INC.	COM	91819410	5813	129726	SH	DEFINED	1,3,4	129726
VF CORP.	COM	91820410	3323	68198	SH	DEFINED	1,3,4	68198
VAIL RESORTS, INC.	COM	91879Q10	2318	120940	SH	DEFINED	1,3,4	120940
VALASSIS COMMUNICATIONS,	ICOM	91886610	578	19077	SH	DEFINED	1,3,4	19077
VALEANT PHARMACEUTICALS	INCOM	91911X10	618	30675	SH	DEFINED	1,3,4	30675
VALERO ENERGY CORP.	COM	91913Y10	5895	79905	SH	DEFINED	1,3,4	79905
VALMONT INDUSTRIES	COM	92025310	655	28784	SH	DEFINED	1,3,4	28784
VALSPAR CORP.	COM	92035510	949	18787	SH	DEFINED	1,3,4	18787
VALUECLICK INC	COM	92046N10	4498	375560	SH	DEFINED	1,3,4	375560
VARCO INTERNATIONAL, INC.	COM	92212210	777	35514	SH	DEFINED	1,3,4	35514
VARIAN INC.	COM	92220610	536	12695	SH	DEFINED	1,3,4	12695
VARIAN SEMICONDUCTOR EQUIP	COM	9222071017089		443181	SH	DEFINED	1,3,4	443181
VARIAN MEDICAL SYSTEMS,	INCOM	92220P1017757		223791	SH	DEFINED	1,3,4	223791
VECTREN CORPORATION	COM	92240G10	690	27779	SH	DEFINED	1,3,4	27779
VEECO INSTRUMENTS, INC.	COM	92241710	921	35754	SH	DEFINED	1,3,4	35754
VENTAS, INC.	COM	92276F10	7995	342317	SH	DEFINED	1,3,4	342317
VENTAS, INC.	COM	92276F1016511		707082	SH	DEFINED	2,3,4	707082
VERITAS SOFTWARE CORP.	COM	9234361044234		1597151	SH	DEFINED	1,3,4	1597151
VERITY INC.	COM	92343C10	602	44453	SH	DEFINED	1,3,4	44453
VERITAS DGC INC.	COM	92343P10	2980	128759	SH	DEFINED	1,3,4	128759
VERIZON COMMUNICATIONS.	COM	92343V1083261		2300577	SH	DEFINED	1,3,4	2300577
VERTEX PHARMACEUTICALS,	INCOM	92532F10	313	28847	SH	DEFINED	1,3,4	28847
VIACOM, INC.	COM	9255243039172		1096649	SH	DEFINED	1,3,4	1096649
VIAD CORP.	COM	92552R1015668		579860	SH	DEFINED	1,3,4	579860
VIASAT, INC.	COM	92552V10	793	31809	SH	DEFINED	1,3,4	31809
VIASYS HEALTHCARE, INC.	COM	92553Q20	773	37144	SH	DEFINED	1,3,4	37144
VICOR CORP.	COM	92581510	927	50592	SH	DEFINED	1,3,4	50592
VINEYARD NATIONAL BANCORP	COM	92742PIP	812	20000	SH	DEFINED	1,3,4	20000
VINTAGE PETROLEUM, INC.	COM	92746010	7985	470753	SH	DEFINED	1,3,4	470753
VIRGINIA COMMERCE BANCORP	COM	92778Q10	1211	41000	SH	DEFINED	1,3,4	41000
VISHAY INTRTECHNOLOGY	COM	92829810	1090	58793	SH	DEFINED	1,3,4	58793
VISTEON CORP.	COM	92839U10	932	80433.997	SH	DEFINED	1,3,4	80434
VISX INC/DE	COM	92844S10	477	17836	SH	DEFINED	1,3,4	17836
VITAL SIGNS, INC.	COM	92846910	447	15461	SH	DEFINED	1,3,4	15461
VITESSE SEMICONDUCTOR CORP	COM	92849710	5971	1223752	SH	DEFINED	1,3,4	1223752
VIVENDI UNIVERSAL	COM	92851S20	170	6110	SH	DEFINED	1,3,4	6110
VODAFONE GROUP PLC	COM	92857W10	1051	47549	SH	DEFINED	1,3,4	47549
VOLT INFO SCIENCES, INC.	COM	92870310	577	18369	SH	DEFINED	1,3,4	18369
VOLVO	COM	92885640	162	4650	SH	DEFINED	1,3,4	4650
VORNADO REALTY	COM	92904210	1386	24250	SH	DEFINED	1,3,4	24250
VORNADO REALTY	COM	9290421015785		276400	SH	DEFINED	2,3,4	276400
VULCAN MATERIALS CO.	COM	9291601026771		563056	SH	DEFINED	1,3,4	563056
WD-40 CO.	COM	92923610	616	20593	SH	DEFINED	1,3,4	20593
WFS FINANCIAL INC	COM	92923B10	5847	118120	SH	DEFINED	1,3,4	118120
WCI COMMUNITIES INC	COM	92923C10	1635	73310	SH	DEFINED	1,3,4	73310
WGL HOLDINGS, INC.	COM	92924F10	517	17812	SH	DEFINED	1,3,4	17812
W-H ENERGY SERVICES, INC.	COM	92925E10	646	33125	SH	DEFINED	1,3,4	33125
WMS INDUSTRIES, INC.	COM	92929710	1084	36330	SH	DEFINED	1,3,4	36330
WPP GROUP PLC.	COM	92930930	139	2714	SH	DEFINED	1,3,4	2714
WPS RESOURCES CORP	COM	92931B10	3525	76038	SH	DEFINED	1,3,4	76038
WABASH NATIONAL CORP.	COM	92956610	1179	42749	SH	DEFINED	1,3,4	42749
WACHOVIA CORP.	COM	9299031064755		1455147	SH	DEFINED	1,3,4	1455147
WADDELL & REED FINANCIAL	-COM	93005910	670	30210	SH	DEFINED	1,3,4	30210
WAL-MART STORES, INC.	COM	93114210173854		3295155	SH	DEFINED	1,3,4	3295155
WALGREEN CO.	COM	9314221023091		637811	SH	DEFINED	1,3,4	637811
WARNACO GROUP, INC.	COM	93439040	2772	130258	SH	DEFINED	1,3,4	130258
WASHINGTON FEDERAL, INC.	COM	93882410	689	28727	SH	DEFINED	1,3,4	28727
WASHINGTON GROUP INTL, INC	COM	93886220	7239	201701	SH	DEFINED	1,3,4	201701
WASHINGTON MUTUAL, INC.	COM	9393221020742		536861	SH	DEFINED	1,3,4	536861
WASHINGTON POST CI B	COM	93964010	3260	3510	SH	DEFINED	1,3,4	3510
WASTE CONNECTIONS, INC.	COM	94105310	1563	52654.5	SH	DEFINED	1,3,4	52655
WASTE MANAGEMENT, INC.	COM	94106L1026818		875045	SH	DEFINED	1,3,4	875045
WATERS CORP.	COM	94184810	3542	74185	SH	DEFINED	1,3,4	74185
WATSCO, INC.	COM	94262220	9971	355198	SH	DEFINED	1,3,4	355198
WATSON PHARMACEUTICALS	COM	94268310	3439	127850	SH	DEFINED	1,3,4	127850
WATSON WYATT & CO. HOLDING	COM	94271210	1036	38858	SH	DEFINED	1,3,4	38858
WATTS WATER TECHNOLOGIES,	COM	94274910	1047	38931	SH	DEFINED	1,3,4	38931
WAUSAU-MOSINEE PAPER CORP.	COM	94331510	1078	62331	SH	DEFINED	1,3,4	62331
WAYPOINT FINANCIAL CORP.	COM	94675610	1108	40254	SH	DEFINED	1,3,4	40254
WEBWX COMMUNICATIONS, INC.	COM	94767L10	3204	147223	SH	DEFINED	1,3,4	147223
WEBSense, INC.	COM	94768410	1032	27678	SH	DEFINED	1,3,4	27678
WEBSTER FINANCIAL CORP.	COM	94789010	918	19436	SH	DEFINED	1,3,4	19436
WEIGHT WATCHERS INTL., INC	COM	9486261013191		336886	SH	DEFINED	1,3,4	336886
WEINGARTEN REALTY INVST	COM	94874110	557	17800	SH	DEFINED	1,3,4	17800
WEINGARTEN REALTY INVST	COM	94874110	5897	188525.00	SH	DEFINED	2,3,4	188525
WELLCHOICE, INC.	COM	9494751010539		254585	SH	DEFINED	1,3,4	254585
WELLMAN INC.	COM	94970210	311	38480	SH	DEFINED	1,3,4	38480
WELLPOINT HEALTH NETWORKS	COM	94973H1012312		109980	SH	DEFINED	1,3,4	109980

WELLS FARGO & CO.	COM	9497461063494	1109463	SH	DEFINED	1,3,4	1109463
WENDY'S INTERNATIONAL	COM	9505901020875	599260	SH	DEFINED	1,3,4	599260
WERNER ENTERPRISES	COM	95075510 2783	131945	SH	DEFINED	1,3,4	131945
WESTAMERICA BACORPORATION	COM	95709010 5617	107002	SH	DEFINED	1,3,4	107002
WESTAR ENERGY, INC.	COM	95709T10 2733	136993	SH	DEFINED	1,3,4	136993
WESTELL TECHNOLOGIES INC	COM	95754110 3127	613318	SH	DEFINED	1,3,4	613318
WESTERN GAS RESOURCES INC.COM	COM	95825910 870	26964	SH	DEFINED	1,3,4	26964
WESTERN WIRELESS CORP-CL	ACOM	95988E20 9640	333501	SH	DEFINED	1,3,4	333501
WESTWOOD ONE, INC.	COM	96181510 849	35773	SH	DEFINED	1,3,4	35773
WET SEAL, INC.	COM	96184010 190	36363	SH	DEFINED	1,3,4	36363
WEYERHAEUSER CO.	COM	9621661039412	624387	SH	DEFINED	1,3,4	624387
WHIRLPOOL CORP.	COM	9633201016413	239203	SH	DEFINED	1,3,4	239203
WHITNEY HOLDING CORP.	COM	96661210 2192	49005	SH	DEFINED	1,3,4	49005
WHOLE FOODS MARKET, INC.	COM	96683710 6391	66947	SH	DEFINED	1,3,4	66947
WILLIAMS CO. INC., THE	COM	96945710 3857	324167	SH	DEFINED	1,3,4	324167
WILLIAMS-SONOMA, INC.	COM	96990410 1400	42565	SH	DEFINED	1,3,4	42565
WILMINGTON TRUST CO.	COM	97180710 905	24314	SH	DEFINED	1,3,4	24314
WILSON GREATBATCH TECH.,	ICOM	97223210 722	25785	SH	DEFINED	1,3,4	25785
WIND RIVER SYSTEMS	COM	97314910 351	29935	SH	DEFINED	1,3,4	29935
WINN-DIXIE STORES, INC.	COM	97428010 629	88242	SH	DEFINED	1,3,4	88242
WINNEBAGO INDUSTRIES	COM	97463710 1528	41052	SH	DEFINED	1,3,4	41052
WINTRUST FINANCIAL CORP.	COM	97650W10 1233	24424	SH	DEFINED	1,3,4	24424
WIRELESS FACILITIES, INC.	COM	97653A10 1391	141420	SH	DEFINED	1,3,4	141420
WISCONSIN ENERGY CORP.	COM	97665710 1413	43292	SH	DEFINED	1,3,4	43292
WOLVERINE TUBE, INC.	COM	97809310 164	14860	SH	DEFINED	1,3,4	14860
WOLVERINE WORLD WIDE	COM	97809710 9816	373700	SH	DEFINED	1,3,4	373700
WOODWARD COVENER CO.	COM	98074510 986	13635	SH	DEFINED	1,3,4	13635
WORLD ACCEPTANCE CORP	COM	98141910 5111	278818	SH	DEFINED	1,3,4	278818
WORLD FUEL SERVICES CORP	COM	98147510 2159	47880	SH	DEFINED	1,3,4	47880
WORTHINGTON INDUSTRIES, INC	COM	98181110 1099	53823	SH	DEFINED	1,3,4	53823
WRIGHT MEDICAL GROUP, INC.	COM	98235T10 3976	111762	SH	DEFINED	1,3,4	111762
WRIGLEY (WM) JR. CO.	COM	98252610 9007	142821	SH	DEFINED	1,3,4	142821
WYETH	COM	9830241033507	926652	SH	DEFINED	1,3,4	926652
X-RITE, INC.	COM	98385710 364	25032	SH	DEFINED	1,3,4	25032
XTO ENERGY, INC.	COM	98385X1030773	1033088	SH	DEFINED	1,3,4	1033088
XCEL ENERGY INC.	COM	98389B10 4175	249943	SH	DEFINED	1,3,4	249943
XILINX, INC.	COM	98391910 7181	215746	SH	DEFINED	1,3,4	215746
XEROX CORP.	COM	98412110 7239	499069	SH	DEFINED	1,3,4	499069
YAHOO INC.	COM	9843321031529	867882	SH	DEFINED	1,3,4	867882
YANKEE CANDLE CO.	COM	98475710 2439	83400	SH	DEFINED	1,3,4	83400
YELLOW ROADWAY CORP.	COM	98557710 8571	215077	SH	DEFINED	1,3,4	215077
YORK INTL	COM	98667010 626	15132	SH	DEFINED	1,3,4	15132
YUM BRANDS, INC.	COM	9884981046874	1259370	SH	DEFINED	1,3,4	1259370
ZALE CORP.	COM	98885810 5530	202979	SH	DEFINED	1,3,4	202979
ZEBRA TECHNOLOGIES CP -CL	COM	9892071017099	196594	SH	DEFINED	1,3,4	196594
ZENITH NATIONAL INSURANCE	COM	98939010 1123	23100	SH	DEFINED	1,3,4	23100
ZIMMER HOLDINGS, INC.	COM	98956P1016807	190563	SH	DEFINED	1,3,4	190563
ZIONS BANCORPORATION	COM	9897011031722	516184	SH	DEFINED	1,3,4	516184
ZIX CORP.	COM	98974P10 304	38285	SH	DEFINED	1,3,4	38285
ZURICH FINANCIAL SVCS-ADR	COM	98982M10 168	10800	SH	DEFINED	1,3,4	10800
ACE LTD	COM	G0070K10 7479	176905	SH	DEFINED	1,3,4	176905
AMDOCS LTD.	COM	G0260210 475	20290	SH	DEFINED	1,3,4	20290
ARCH CAPITAL GROUP LTD	COM	G0450A1021160	530443	SH	DEFINED	1,3,4	530443
ACCENTURE LTD.	COM	G1150G11 720	26230	SH	DEFINED	1,3,4	26230
BUNGE LIMITED	COM	G1696210 2248	57709	SH	DEFINED	1,3,4	57709
COOPER INDUSTRIES, LTD. -	COM	G2418210 3443	57910	SH	DEFINED	1,3,4	57910
CREDICORP, LTD.	COM	G2519Y10 2319	178486	SH	DEFINED	1,3,4	178486
EVEREST RE GROUP LTD.	COM	G3223R1045711	568885	SH	DEFINED	1,3,4	568885
INGERSOLL-RAND CO.	COM	G4776G10 9024	132172	SH	DEFINED	1,3,4	132172
MAX RE CAPITAL LTD	COM	G6052F10 3370	173065	SH	DEFINED	1,3,4	173065
NABORS INDUSTRIES, LTD.	COM	G6359F10 4167	92214	SH	DEFINED	1,3,4	92214
NOBLE CORP.	COM	G6542210 3166	83694	SH	DEFINED	1,3,4	83694
PLATINUM UNDERWRITERS HOLD	COM	G7127P10 1903	62585	SH	DEFINED	1,3,4	62585
SCOTTISH RE GROUP LTD	COM	G7885T10 3603	154944	SH	DEFINED	1,3,4	154944
SHIP FINANCE INTERNATIONAL	COM	G8107510 382	25542.5	SH	DEFINED	1,3,4	25543
TRANSOCEAN, INC.	COM	G9007810 5767	199130	SH	DEFINED	1,3,4	199130
WEATHERFORD INTL LTD.	COM	G950891013179	293117	SH	DEFINED	1,3,4	293117
XL CAPITAL LTD.	COM	G9825510 6469	85736	SH	DEFINED	1,3,4	85736
UBS AG - REG	COM	H8920M85 258	3640	SH	DEFINED	1,3,4	3640
LEADING EDGE MEASUREMENT	SCOM	LEMS1234 0	250000	SH	DEFINED	3,4	250000
LIGHTHOUSE COMMUNICATIONS,	COM	LIGHT633 1332	1331490.4	SH	DEFINED	3,4	1331490
SHELL SHOCKED SOUND, INC.	COM	SHELL123 469	187500	SH	DEFINED	3,4	187500
OMI CORP-NEW	COM	Y6476W10 1923	161620	SH	DEFINED	1,3,4	161620
TEEKAY SHIPPING CORP	COM	Y8564W10 957	25600	SH	DEFINED	1,3,4	25600
TATA ENGINEERING & LOCOMOT	COM	Y8574012 1330	161217	SH	DEFINED	1,3,4	161217