

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 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 May 17, 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: \$17484085 (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 | | VALU | SHARES/ | S | PUT/ | INVSTMT | OTH | | VOTING | AUTHOR |
|-------------------------------|------------|---------------|--------|-----------|----|------|---------|--------|---------|--------|--------|
| | CLAS | CUSIP | | | | | | (X\$10 | PRN | | |
| AAR CORP. | COM | 00036110 | 424 | 34555 | SH | | DEFINED | 1,3,4 | 34555 | | |
| ADC COMMUNICATIONS, INC. | COM | 00088610 | 1417 | 488366 | SH | | DEFINED | 1,3,4 | 488366 | | |
| ABN-AMRO HOLDINGS | COM | 00093710 | 247 | 11003 | SH | | DEFINED | 1,3,4 | 11003 | | |
| ABM INDUSTRIES, INC. | COM | 00095710 | 939 | 52332 | SH | | DEFINED | 1,3,4 | 52332 | | |
| AFLAC, INC. | COM | 0010551027326 | | 680881 | SH | | DEFINED | 1,3,4 | 680881 | | |
| AGCO CORP. | COM | 00108410 | 516 | 24878 | SH | | DEFINED | 1,3,4 | 24878 | | |
| AGL RESOURCES IN | COM | 00120410 | 6152 | 212043 | SH | | DEFINED | 1,3,4 | 212043 | | |
| AES CORP. | COM | 00130H10 | 3675 | 431674 | SH | | DEFINED | 1,3,4 | 431674 | | |
| AMB PROPERTY CORP. | COM | 00163T1016811 | | 452253 | SH | | DEFINED | 1,3,4 | 452253 | | |
| AMB PROPERTY CORP. | COM | 00163T1012618 | | 339500 | SH | | DEFINED | 2,3,4 | 339500 | | |
| ATI TECHNOLOGIES, INC. | COM | 00194110 | 211 | 13000 | SH | | DEFINED | 1,3,4 | 13000 | | |
| AT&T CORP. | COM | 00195750 | 9440 | 482722 | SH | | DEFINED | 1,3,4 | 482722 | | |
| ATMI, INC. | COM | 00207R10 | 880 | 33391 | SH | | DEFINED | 1,3,4 | 33391 | | |
| AT&T WIRELESS GROUP | COM | 00209A1022445 | | 1649503 | SH | | DEFINED | 1,3,4 | 1649503 | | |
| AAIPHARMA, INC. | COM | 00252W10 | 929 | 139896 | SH | | DEFINED | 1,3,4 | 139896 | | |
| AARON RENTS INC. | COM | 00253520 | 878 | 35321 | SH | | DEFINED | 1,3,4 | 35321 | | |
| ABBOTT LABORATORIES | COM | 0028241040064 | | 974740 | SH | | DEFINED | 1,3,4 | 974740 | | |
| ABERCROMBIE & FITCH CO. | COM | 00289620 | 1078 | 31829 | SH | | DEFINED | 1,3,4 | 31829 | | |
| ACADIA REALTY TRUST | COM | 00423910 | 241 | 17389 | SH | | DEFINED | 1,3,4 | 17389 | | |
| ACADIA REALTY TRUST | COM | 00423910 | 2928 | 207346 | SH | | DEFINED | 2,3,4 | 207346 | | |
| ACCREDITO HEALTH, INC. | COM | 00437V10 | 3868 | 101569 | SH | | DEFINED | 1,3,4 | 101569 | | |
| ACTIVISION, INC. | COM | 0049302013117 | | 829290 | SH | | DEFINED | 1,3,4 | 829290 | | |
| ACTION PERFORMANCE COS INCCOM | 00493310 | 302 | 19759 | SH | | | DEFINED | 1,3,4 | 19759 | | |
| ACTEL CORP. | COM | 00493410 | 620 | 27342 | SH | | DEFINED | 1,3,4 | 27342 | | |
| ACUITY BRANDS INC. | COM | 00508Y10 | 1080 | 45240 | SH | | DEFINED | 1,3,4 | 45240 | | |
| ACXIOM CORP. | COM | 00512510 | 621 | 28226 | SH | | DEFINED | 1,3,4 | 28226 | | |
| CARDSYSTEMS SOLUTIONS, INCCOM | 006247\$\$ | 167 | 333500 | SH | | | DEFINED | 3,4 | 333500 | | |
| ADAPTEC, INC. | COM | 00651F10 | 1029 | 117635 | SH | | DEFINED | 1,3,4 | 117635 | | |
| ADECCO | COM | 00675410 | 76 | 5491 | SH | | DEFINED | 1,3,4 | 5491 | | |
| ADMINISTAFF, INC. | COM | 00709410 | 4771 | 273660 | SH | | DEFINED | 1,3,4 | 273660 | | |
| ADOBE SYSTEMS, INC. | COM | 00724F10 | 9867 | 250270 | SH | | DEFINED | 1,3,4 | 250270 | | |
| ADOLOR CORP. | COM | 00724X10 | 2604 | 173273 | SH | | DEFINED | 1,3,4 | 173273 | | |
| ADTRAN INC. | COM | 00738A10 | 9531 | 317240 | SH | | DEFINED | 1,3,4 | 317240 | | |
| ADVANCE AUTO PARTS | COM | 00751Y10 | 4669 | 114820 | SH | | DEFINED | 1,3,4 | 114820 | | |
| ADVANCED DIGITAL INFO CORPCOM | 00752510 | 1449 | 127300 | SH | | | DEFINED | 1,3,4 | 127300 | | |
| ADVANCED MARKETING SERVICECOM | 00753T10 | 203 | 20546 | SH | | | DEFINED | 1,3,4 | 20546 | | |
| ADVANCED FIBRE COMMUNICATICOM | 00754A10 | 632 | 28681 | SH | | | DEFINED | 1,3,4 | 28681 | | |
| ADVANCED NEUROMODULATION SCOM | 00757T10 | 1647 | 45648 | SH | | | DEFINED | 1,3,4 | 45648 | | |
| ADVO, INC. | COM | 00758510 | 2326 | 72237.5 | SH | | DEFINED | 1,3,4 | 72238 | | |
| ADVANCED MEDICAL OPTICS | COM | 00763M10 | 6147 | 251882 | SH | | DEFINED | 1,3,4 | 251882 | | |
| AEROFLEX INC. | COM | 00776810 | 1077 | 79962 | SH | | DEFINED | 1,3,4 | 79962 | | |
| AEROPOSTALE, INC. | COM | 0078651010533 | | 290519 | SH | | DEFINED | 1,3,4 | 290519 | | |
| ADVANCED MICRO DEVICES | COM | 00790310 | 3444 | 212061 | SH | | DEFINED | 1,3,4 | 212061 | | |
| ADVANCED ENERGY INDUSTRIESCOM | 00797310 | 714 | 35143 | SH | | | DEFINED | 1,3,4 | 35143 | | |
| ADVENT SOFTWARE INC | COM | 00797410 | 202 | 10816 | SH | | DEFINED | 1,3,4 | 10816 | | |
| AETNA INC- NEW | COM | 00817Y1025098 | | 279744 | SH | | DEFINED | 1,3,4 | 279744 | | |
| AFFILIATED COMP SVCS -CLA | COM | 00819010 | 6738 | 129840 | SH | | DEFINED | 1,3,4 | 129840 | | |
| AFFYMETRIX, INC. | COM | 00826T10 | 2642 | 78290 | SH | | DEFINED | 1,3,4 | 78290 | | |
| AGILENT TECHNOLOGIES INC | COM | 00846U1032974 | | 1042634.0 | SH | | DEFINED | 1,3,4 | 1042634 | | |
| AGILYSYS, INC. | COM | 00847J10 | 412 | 34631 | SH | | DEFINED | 1,3,4 | 34631 | | |
| AIR PRODUCTS & CHEMICALS, | COM | 00915810 | 6906 | 137767 | SH | | DEFINED | 1,3,4 | 137767 | | |
| AIRGAS INC. | COM | 00936310 | 4759 | 223160 | SH | | DEFINED | 1,3,4 | 223160 | | |
| AKZO NOBEL NV | COM | 01019930 | 107 | 2900 | SH | | DEFINED | 1,3,4 | 2900 | | |
| ALABAMA NATL BANCORPORATIOCOM | 01031710 | 3165 | 57017 | SH | | | DEFINED | 1,3,4 | 57017 | | |
| ALARIS MEDICAL SYSTEMS INCCOM | 01163710 | 2854 | 153030 | SH | | | DEFINED | 1,3,4 | 153030 | | |
| ALASKA AIRGROUP INC. | COM | 01165910 | 221 | 8813 | SH | | DEFINED | 1,3,4 | 8813 | | |
| ALBANY INTL CORP. -CLA | COM | 01234810 | 3942 | 146613 | SH | | DEFINED | 1,3,4 | 146613 | | |
| ALBEMARLE CORP. | COM | 01265310 | 1891 | 65197 | SH | | DEFINED | 1,3,4 | 65197 | | |
| ALBERTO-CULVER CO. | COM | 0130681012865 | | 293325 | SH | | DEFINED | 1,3,4 | 293325 | | |
| ALBERTSONS, INC. | COM | 01310410 | 4928 | 222158 | SH | | DEFINED | 1,3,4 | 222158 | | |
| ALCOA, INC. | COM | 0138171019926 | | 574257 | SH | | DEFINED | 1,3,4 | 574257 | | |
| ALEXANDER & BALDWIN INC. | COM | 01448210 | 455 | 13797 | SH | | DEFINED | 1,3,4 | 13797 | | |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 2753 | 144860 | SH | | DEFINED | 1,3,4 | 144860 | | |
| ALLEGHANY CORP | COM | 01717510 | 40 | 162.24 | SH | | DEFINED | 1,3,4 | 162 | | |
| ALLEGHENY ENERGY | COM | 01736110 | 1047 | 76875 | SH | | DEFINED | 1,3,4 | 76875 | | |
| ALLEGHENY TECHNOLOGIES, INCOM | 01741R10 | 579 | 48826 | SH | | | DEFINED | 1,3,4 | 48826 | | |
| ALLERGAN, INC. | COM | 01849010 | 6687 | 79451 | SH | | DEFINED | 1,3,4 | 79451 | | |
| ALLETE | COM | 01852210 | 1005 | 28683 | SH | | DEFINED | 1,3,4 | 28683 | | |
| ALLIANCE DATA SYSTEMS CORPCOM | 01858110 | 88 | 2630 | SH | | | DEFINED | 1,3,4 | 2630 | | |
| ALLIANCE SEMICONDUCTOR CORCOM | 01877H10 | 289 | 37928 | SH | | | DEFINED | 1,3,4 | 37928 | | |
| ALLIANT CORP. | COM | 01880210 | 2193 | 84231 | SH | | DEFINED | 1,3,4 | 84231 | | |
| ALLIANT TECHSYSTEMS, INC. | COM | 0188041041850 | | 769291 | SH | | DEFINED | 1,3,4 | 769291 | | |
| ALLIED WASTE INDUSTRIES, ICOM | 01958930 | 2577 | 193879 | SH | | | DEFINED | 1,3,4 | 193879 | | |
| ALLMERICA FINANCIAL CORP. | COM | 01975410 | 609 | 17499 | SH | | DEFINED | 1,3,4 | 17499 | | |

| | | | | | | | |
|-------------------------------|----------------|---------------|---------|---------|---------|---------|---------|
| ALLSTATE CORP. | COM | 0200021043065 | 947436 | SH | DEFINED | 1,3,4 | 947436 |
| ALLTEL CORP. | COM | 02003910 9473 | 189973 | SH | DEFINED | 1,3,4 | 189973 |
| ALLSTREAM, INC. - CLASS B | COM | 02004C2023473 | 417630 | SH | DEFINED | 1,3,4 | 417630 |
| ALPHARMA INC. - CL A | COM | 02081310 1095 | 55986 | SH | DEFINED | 1,3,4 | 55986 |
| ALTERA CORP. | COM | 0214411017660 | 864041 | SH | DEFINED | 1,3,4 | 864041 |
| ALTRIA GROUP, INC. | COM | 02209S1095055 | 1745804 | SH | DEFINED | 1,3,4 | 1745804 |
| CORPORATE SERVICES GROUP | PCOM | 02251600 19 | 82587 | SH | DEFINED | 3,4 | 82587 |
| ARRIVA PLC | COM | 0230346 486 | 70462 | SH | DEFINED | 3,4 | 70462 |
| AMAZONCOM, INC. | COM | 0231351011543 | 266705 | SH | DEFINED | 1,3,4 | 266705 |
| AMBAC FINANCIAL GROUP, INCCOM | 0231391029445 | 399128 | SH | DEFINED | 1,3,4 | 399128 | |
| AMERADA HESS CORP. | COM | 02355110 3551 | 54416 | SH | DEFINED | 1,3,4 | 54416 |
| AMEREN CORP. | COM | 0236081030872 | 669773 | SH | DEFINED | 1,3,4 | 669773 |
| AMERICA MOVIL - SERIES L | COM | 02364W1011519 | 297973 | SH | DEFINED | 1,3,4 | 297973 |
| AMCORE FINANCIAL, INC. | COM | 02391210 1294 | 43405 | SH | DEFINED | 1,3,4 | 43405 |
| AMERICAN AXLE & MFG HOLDINCOM | 0240611015254 | 414009 | SH | DEFINED | 1,3,4 | 414009 | |
| AMERICAN DISTRIBUTORS PLC | COM | 02540*11 0 | 1241676 | SH | DEFINED | 3,4 | 1241676 |
| AMERICAN ELECTRIC POWER | COCOM | 0255371010276 | 312289 | SH | DEFINED | 1,3,4 | 312289 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E10 633 | 23487 | SH | DEFINED | 1,3,4 | 23487 |
| AMERICAN EXPRESS CO. | COM | 0258161041459 | 799386 | SH | DEFINED | 1,3,4 | 799386 |
| AMERICAN FINL GROUP INC. | COM | 02593210 715 | 24087 | SH | DEFINED | 1,3,4 | 24087 |
| AMERICAN FINANCIAL REALTY | COM | 02607P30 41 | 2400 | SH | DEFINED | 1,3,4 | 2400 |
| AMERICAN FINANCIAL REALTY | COM | 02607P30 3260 | 192444 | SH | DEFINED | 2,3,4 | 192444 |
| AMERICAN GREETINGS CORP. | COM | 02637510 916 | 40584 | SH | DEFINED | 1,3,4 | 40584 |
| AMERICAN HEALTHWAYS INC | COM | 02649V10 4053 | 166019 | SH | DEFINED | 1,3,4 | 166019 |
| AMERICAN HOME MORTGAGE INVCOM | 02660R1015371 | 533712 | SH | DEFINED | 1,3,4 | 533712 | |
| AMERICAN INTERNATIONAL GROCOM | 02687410151097 | 2117666 | SH | DEFINED | 1,3,4 | 2117666 | |
| AMERICAN ITALIAN PASTA CO.COM | 02707010 777 | 19401 | SH | DEFINED | 1,3,4 | 19401 | |
| AMERICAN MANAGEMENT SYSTEMCOM | 02735210 878 | 45719 | SH | DEFINED | 1,3,4 | 45719 | |
| AMERICAN MEDICAL SYS HLDGSCOM | 02744M10 945 | 35660 | SH | DEFINED | 1,3,4 | 35660 | |
| AMERICAN POWER CONVERSION | COM | 0290661030143 | 1309764 | SH | DEFINED | 1,3,4 | 1309764 |
| AMEM STANDARD CO INC. | COM | 0297121018790 | 165220 | SH | DEFINED | 1,3,4 | 165220 |
| AMERICAN STATES WATER CO. | COM | 02989910 401 | 16393 | SH | DEFINED | 1,3,4 | 16393 |
| AMERICREDIT CORP. | COM | 03060R10 882 | 51831 | SH | DEFINED | 1,3,4 | 51831 |
| AMERISTAR CASINOS, INC. | COM | 03070Q10 7967 | 236067 | SH | DEFINED | 1,3,4 | 236067 |
| AMERON INTERNATIONAL CORP | COM | 03071010 4577 | 135709 | SH | DEFINED | 1,3,4 | 135709 |
| AMERUS LIFE GROUP. | COM | 03072M10 520 | 12927 | SH | DEFINED | 1,3,4 | 12927 |
| AMERISOURCEBERGEN CORP | COM | 03073E10 3715 | 67957 | SH | DEFINED | 1,3,4 | 67957 |
| AMERIGROUP CORP. COM | COM | 03073T1011782 | 257878 | SH | DEFINED | 1,3,4 | 257878 |
| AMETEK INC. | COM | 03110010 564 | 22029 | SH | DEFINED | 1,3,4 | 22029 |
| AMGEN | COM | 0311621068163 | 1171817 | SH | DEFINED | 1,3,4 | 1171817 |
| AMPHENOL CORP | COM | 0320951011221 | 377800 | SH | DEFINED | 1,3,4 | 377800 |
| AMSOUTH BANCORPORATION | COM | 03216510 5410 | 229965 | SH | DEFINED | 1,3,4 | 229965 |
| AMSURG CORP. | COM | 03232P40 3054 | 134506 | SH | DEFINED | 1,3,4 | 134506 |
| ANADARKO PETROLEUM CORP. | COM | 03251110 7944 | 153212 | SH | DEFINED | 1,3,4 | 153212 |
| ANALOG DEVICES | COM | 0326541019522 | 406509 | SH | DEFINED | 1,3,4 | 406509 |
| ANALOGIC CORP. | COM | 03265720 665 | 14576 | SH | DEFINED | 1,3,4 | 14576 |
| ANCHOR BANCORP, INC./WI | COM | 03283910 633 | 24728 | SH | DEFINED | 1,3,4 | 24728 |
| ANDREW CORP. | COM | 03442510 3682 | 210865 | SH | DEFINED | 1,3,4 | 210865 |
| ANGELICA CORP. | COM | 03466310 220 | 9539 | SH | DEFINED | 1,3,4 | 9539 |
| ANGLO AMERICAN PLC | COM | 03485P10 139 | 5740 | SH | DEFINED | 1,3,4 | 5740 |
| ANHEUSER-BUSCH COS., INC. | COM | 0352291044450 | 871586 | SH | DEFINED | 1,3,4 | 871586 |
| ANIXTER INT'L, INC. | COM | 03529010 1105 | 39078 | SH | DEFINED | 1,3,4 | 39078 |
| ANN TAYLOR STORES CORP. | COM | 03611510 3405 | 79562 | SH | DEFINED | 1,3,4 | 79562 |
| ANSYS INC. | COM | 03662Q10 654 | 16413 | SH | DEFINED | 1,3,4 | 16413 |
| ANTHEM, INC. | COM | 03674B1019132 | 211020 | SH | DEFINED | 1,3,4 | 211020 |
| ANTEON INTERNATIONAL CORP.COM | 03674E10 6453 | 223427 | SH | DEFINED | 1,3,4 | 223427 | |
| ANWORTH MORTGAGE ASST CORPCOM | 03734710 3190 | 228551 | SH | DEFINED | 1,3,4 | 228551 | |
| AON CORP. | COM | 0373891031622 | 1133194 | SH | DEFINED | 1,3,4 | 1133194 |
| APACHE CORP. | COM | 0374111025219 | 584909 | SH | DEFINED | 1,3,4 | 584909 |
| APARTMENT INVESTMENT & MANCOM | 03748R10 1758 | 56645 | SH | DEFINED | 1,3,4 | 56645 | |
| APOGEE ENTERPRISES, INC. | COM | 03759810 370 | 29682 | SH | DEFINED | 1,3,4 | 29682 |
| APOLLO GROUP INC. | COM | 0376041027890 | 323941 | SH | DEFINED | 1,3,4 | 323941 |
| APOGENT TECHNOLOGIES, INC.COM | 03760A10 895 | 29216 | SH | DEFINED | 1,3,4 | 29216 | |
| APPLE COMPUTER, INC. | COM | 03783310 6082 | 224920 | SH | DEFINED | 1,3,4 | 224920 |
| APPLEBEES INT'L, INC. | COM | 03789910 756 | 18303 | SH | DEFINED | 1,3,4 | 18303 |
| APRIA HEALTHCARE GROUP INCCOM | 03793310 6406 | 213823 | SH | DEFINED | 1,3,4 | 213823 | |
| APPLERA CORP-APPLIED BIOSYCOM | 03802010 2500 | 126332 | SH | DEFINED | 1,3,4 | 126332 | |
| PE CORP-CELERA GENOMICS GRCOM | 0380202017519 | 1207362 | SH | DEFINED | 1,3,4 | 1207362 | |
| APPLICA INCORPORATED | COM | 03815A10 288 | 25510 | SH | DEFINED | 1,3,4 | 25510 |
| APPLIED FILMS CORP. | COM | 03819710 7469 | 267741 | SH | DEFINED | 1,3,4 | 267741 |
| APPLIED INDUSTRIAL TECH, ICOM | 03820C10 2386 | 105280 | SH | DEFINED | 1,3,4 | 105280 | |
| APPLIED MATERIALS, INC. | COM | 0382221028187 | 1318620 | SH | DEFINED | 1,3,4 | 1318620 |
| APPLIED MICRO CIRCUITS CORCOM | 03822W10 1074 | 188143 | SH | DEFINED | 1,3,4 | 188143 | |
| APTARGROUP, INC. | COM | 03833610 1512 | 39302 | SH | DEFINED | 1,3,4 | 39302 |
| AQUA AMERICA INC | COM | 038336W10 663 | 30498 | SH | DEFINED | 1,3,4 | 30498 |
| AQUILA, INC. | COM | 03840P10 304 | 64396 | SH | DEFINED | 1,3,4 | 64396 |
| ARAMARK CORP-CL B | COM | 03852110 2751 | 100373 | SH | DEFINED | 1,3,4 | 100373 |
| ARBITRON, INC. | COM | 03875Q1026188 | 650334 | SH | DEFINED | 1,3,4 | 650334 |
| ARCH CHEMICALS, INC. | COM | 03937R10 4238 | 149927 | SH | DEFINED | 1,3,4 | 149927 |
| ARCH COAL, INC. | COM | 03938010 548 | 17373 | SH | DEFINED | 1,3,4 | 17373 |
| ARCHER-DANIELS-MIDLAND CO.COM | 0394831020037 | 1187852 | SH | DEFINED | 1,3,4 | 1187852 | |

| | | | | | | | | |
|-------------------------------|----------|------------------------|---------|---------|---------|---------|---------|----------|
| ARCTIC CAT, INC. | COM | 03967010 | 580 | 22666 | SH | DEFINED | 1,3,4 | 22666 |
| ARDEN REALTY INC. | COM | 03979310 | 695 | 21500 | SH | DEFINED | 1,3,4 | 21500 |
| ARGOSY GAMING COMPANY | COM | 04022810 | 1122 | 31609 | SH | DEFINED | 1,3,4 | 31609 |
| ARKANSAS BEST CORP. | COM | 04079010 | 719 | 26915 | SH | DEFINED | 1,3,4 | 26915 |
| ARMOR HOLDINGS, INC. | COM | 04226010 | 1003 | 30382 | SH | DEFINED | 1,3,4 | 30382 |
| ARQULE, INC. | COM | 04269E10 | 182 | 30280 | SH | DEFINED | 1,3,4 | 30280 |
| ARRIS GROUP, INC. | COM | 04269Q10 | 2887 | 313790 | SH | DEFINED | 1,3,4 | 313790 |
| ARROW ELECTRONICS INC. | COM | 04273510 | 6652 | 261182 | SH | DEFINED | 1,3,4 | 261182 |
| ARTESYN TECHNOLOGIES, INC. | COM | 04312710 | 400 | 41766 | SH | DEFINED | 1,3,4 | 41766 |
| ARTHROCARE CORP. | COM | 04313610 | 5168 | 223643 | SH | DEFINED | 1,3,4 | 223643 |
| ARVINMERITOR, INC. | COM | 04335310 | 2576 | 129949 | SH | DEFINED | 1,3,4 | 129949 |
| ASBURY AUTOMOTIVE GROUP | INCOM | 04343610 | 1912 | 110432 | SH | DEFINED | 1,3,4 | 110432 |
| ASCENTIAL SOFTWARE CORP. | COM | 04362P20 | 7433 | 339145 | SH | DEFINED | 1,3,4 | 339145 |
| SEPARATE ACCOUNT LI - MM | COM | 0439895M25556718419085 | | | SH | DEFINED | 1,3,4 | 18419086 |
| ASHLAND, INC. | COM | 04420410 | 1954 | 42082 | SH | DEFINED | 1,3,4 | 42082 |
| ASHWORTH, INC. | COM | 04516H10 | 125 | 14352 | SH | DEFINED | 1,3,4 | 14352 |
| ASK JEEVES INC | COM | 04517410 | 4059 | 113600 | SH | DEFINED | 1,3,4 | 113600 |
| ASPECT COMMUNICATIONS | COM | 04523Q1012517 | | 798852 | SH | DEFINED | 1,3,4 | 798852 |
| ASPEN TECHNOLOGY, INC. | COM | 04532710 | 6676 | 817326 | SH | DEFINED | 1,3,4 | 817326 |
| ASSET ACCEPTANCE CAPITAL | COM | 04543P10 | 4298 | 231015 | SH | DEFINED | 1,3,4 | 231015 |
| ASSOCIATED BANC-CORP. | COM | 04548710 | 1078 | 24183 | SH | DEFINED | 1,3,4 | 24183 |
| ASSOCIATED ESTATES REALTY | COM | 04560410 | 1313 | 143143 | SH | DEFINED | 1,3,4 | 143143 |
| ASTEC INDUSTRIES, INC. | COM | 04622410 | 341 | 21279 | SH | DEFINED | 1,3,4 | 21279 |
| ASTORIA FINL CORP. | COM | 04626510 | 998 | 26197 | SH | DEFINED | 1,3,4 | 26197 |
| ASTRAZENECA GROUP PLC. | COM | 04635310 | 179 | 3840 | SH | DEFINED | 1,3,4 | 3840 |
| ATLANTIC COAST AIRLINES | HOCOM | 04839610 | 357 | 48883 | SH | DEFINED | 1,3,4 | 48883 |
| ATMEL CORP. | COM | 04951310 | 1014 | 155556 | SH | DEFINED | 1,3,4 | 155556 |
| ATMOS ENERGY CORP. | COM | 04956010 | 1432 | 55909 | SH | DEFINED | 1,3,4 | 55909 |
| ATWOOD OCEANICS INC. | COM | 05009510 | 533 | 14936 | SH | DEFINED | 1,3,4 | 14936 |
| AUDIOVOX CORP. | COM | 05075710 | 499 | 24803 | SH | DEFINED | 1,3,4 | 24803 |
| AUTODESK, INC. | COM | 0527691010195 | | 322433 | SH | DEFINED | 1,3,4 | 322433 |
| AUTOMATIC DATA PROCESSING, | COM | 0530151015047 | | 358175 | SH | DEFINED | 1,3,4 | 358175 |
| AUTONATION INC. | COM | 05329W10 | 2863 | 167761 | SH | DEFINED | 1,3,4 | 167761 |
| AUTOZONE, INC. | COM | 05333210 | 4548 | 52864 | SH | DEFINED | 1,3,4 | 52864 |
| AVAYA, INC. | COM | 05349910 | 7151 | 450274 | SH | DEFINED | 1,3,4 | 450274 |
| AVERY DENNISON CORP. | COM | 05361110 | 4159 | 66878 | SH | DEFINED | 1,3,4 | 66878 |
| AVIALL, INC. | COM | 05366B1012732 | | 837142 | SH | DEFINED | 1,3,4 | 837142 |
| AVID TECHNOLOGY, INC. | COM | 05367P10 | 1525 | 33132 | SH | DEFINED | 1,3,4 | 33132 |
| AVISTA CORP. | COM | 05379B10 | 985 | 52097 | SH | DEFINED | 1,3,4 | 52097 |
| AVNET, INC. | COM | 0538071034548 | | 1410664 | SH | DEFINED | 1,3,4 | 1410664 |
| AVOCENT CORPORATION. | COM | 05389310 | 577 | 15757 | SH | DEFINED | 1,3,4 | 15757 |
| AVON PRODUCTS, INC. | COM | 0543031049616 | | 653948 | SH | DEFINED | 1,3,4 | 653948 |
| AXCELIS TECHNOLOGIES, INC. | COM | 05454010 | 1186 | 106692 | SH | DEFINED | 1,3,4 | 106692 |
| AZTAR CORP. | COM | 05480210 | 905 | 36956 | SH | DEFINED | 1,3,4 | 36956 |
| BB&T CORP. | COM | 0549371011711 | | 331590 | SH | DEFINED | 1,3,4 | 331590 |
| BEI TECHNOLOGIES, INC. | COM | 05538P10 | 353 | 15893 | SH | DEFINED | 1,3,4 | 15893 |
| BISYS GROUP, INC. | COM | 05547210 | 662 | 39714 | SH | DEFINED | 1,3,4 | 39714 |
| BJ SERVICES CO. | COM | 0554821022978 | | 531045 | SH | DEFINED | 1,3,4 | 531045 |
| BJS WHOLESALE CLUB INC. | COM | 05548J10 | 2394 | 94154 | SH | DEFINED | 1,3,4 | 94154 |
| BP PLC | COM | 05562210 | 124 | 2420 | SH | DEFINED | 1,3,4 | 2420 |
| BNP PARIBAS - SPONSORED | ADCOM | 05565A20 | 370 | 12100 | SH | DEFINED | 1,3,4 | 12100 |
| BMC SOFTWARE, INC. | COM | 05592110 | 2685 | 137115 | SH | DEFINED | 1,3,4 | 137115 |
| BAKER HUGHES, INC. | COM | 05722410 | 7394 | 202739 | SH | DEFINED | 1,3,4 | 202739 |
| BALDOR ELECTRIC CO. | COM | 05774110 | 810 | 35356 | SH | DEFINED | 1,3,4 | 35356 |
| BALL CORP. | COM | 0584981020251 | | 298792 | SH | DEFINED | 1,3,4 | 298792 |
| BALLY TOTAL FITNESS HOLDIN | COM | 05873K10 | 217 | 36687 | SH | DEFINED | 1,3,4 | 36687 |
| BANCO BRADESCO SA | COM | 05946030 | 79 | 1650 | SH | DEFINED | 1,3,4 | 1650 |
| BANCO SANTANDER CEN | COM | 05964H10 | 242 | 22050 | SH | DEFINED | 1,3,4 | 22050 |
| BANCORPSOUTH, INC. | COM | 05969210 | 5457 | 249487 | SH | DEFINED | 1,3,4 | 249487 |
| BANCORP BANK/THE | COM | 05969F10 | 2298 | 127645 | SH | DEFINED | 1,3,4 | 127645 |
| BANDAG INC. | COM | 05981510 | 7769 | 156138 | SH | DEFINED | 1,3,4 | 156138 |
| BANK OF AMERICA CORP. | COM | 06050510120347 | | 1486219 | SH | DEFINED | 1,3,4 | 1486219 |
| 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 | 838 | 18047 | SH | DEFINED | 1,3,4 | 18047 |
| BANK OF NEW YORK | COM | 0640571014829 | | 470789 | SH | DEFINED | 1,3,4 | 470789 |
| BANK OF NOVA SCOTIA | COM | 06414910 | 196 | 3640 | SH | DEFINED | 1,3,4 | 3640 |
| BANK ONE CORP. | COM | 06423A1038058 | | 698076 | SH | DEFINED | 1,3,4 | 698076 |
| BANKNORTH GROUP, INC. | COM | 06646R10 | 1832 | 53727 | SH | DEFINED | 1,3,4 | 53727 |
| BANKUNITED FINANCIAL CORP | COM | 06652B10 | 2805 | 94445 | SH | DEFINED | 1,3,4 | 94445 |
| BANTA CORP. | COM | 06682110 | 9520 | 205652 | SH | DEFINED | 1,3,4 | 205652 |
| BARD (C.R.), INC. | COM | 0673831016074 | | 164635 | SH | DEFINED | 1,3,4 | 164635 |
| BARCLAYS PLC | COM | 06738E20 | 362 | 10084 | SH | DEFINED | 1,3,4 | 10084 |
| BARNES & NOBLE, INC. | COM | 0677741016156 | | 495523 | SH | DEFINED | 1,3,4 | 495523 |
| BARNES GROUP, INC. | COM | 06780610 | 686 | 24773 | SH | DEFINED | 1,3,4 | 24773 |
| BARR PHARMACEUTICALS, INC. | COM | 06830610 | 6195 | 134983 | SH | DEFINED | 1,3,4 | 134983 |
| BARRA INC. | COM | 06831310 | 710 | 20321 | SH | DEFINED | 1,3,4 | 20321 |
| BASSETT FURNITURE INDS. | COM | 07020310 | 1724 | 86755 | SH | DEFINED | 1,3,4 | 86755 |
| BAUSCH & LOMB, INC. | COM | 0717071019599 | | 326788 | SH | DEFINED | 1,3,4 | 326788 |
| BAXTER INTERNATIONAL, INC. | COM | 0718131011428 | | 370055 | SH | DEFINED | 1,3,4 | 370055 |
| BEA SYSTEMS, INC. | COM | 07332510 | 4044 | 316880 | SH | DEFINED | 1,3,4 | 316880 |

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|-------------------------------|----------|----------|--------|---------|---------|---------|--------|---------|
| BEAR STEARNS CO. | COM | 07390210 | 5542 | 63222 | SH | DEFINED | 1,3,4 | 63222 |
| BEBE STORES INC. | COM | 07557110 | 4362 | 129989 | SH | DEFINED | 1,3,4 | 129989 |
| BECKMAN COULTER, INC. | COM | 07581110 | 25739 | 472051 | SH | DEFINED | 1,3,4 | 472051 |
| BECTON, DICKINSON & CO. | COM | 07588710 | 42036 | 867120 | SH | DEFINED | 1,3,4 | 867120 |
| BED BATH & BEYOND, INC. | COM | 07589610 | 31417 | 752332 | SH | DEFINED | 1,3,4 | 752332 |
| BEL FUSE INC-CL B | COM | 07734730 | 396 | 12014 | SH | DEFINED | 1,3,4 | 12014 |
| BELDEN, INC. | COM | 07745910 | 530 | 27802 | SH | DEFINED | 1,3,4 | 27802 |
| BELL MICROPRODUCTS, INC. | COM | 07813710 | 207 | 28642 | SH | DEFINED | 1,3,4 | 28642 |
| BELLSOUTH CORP. | COM | 07986010 | 31953 | 1154020 | SH | DEFINED | 1,3,4 | 1154020 |
| BELO CORP. CLASS A | COM | 08055510 | 36721 | 1322888 | SH | DEFINED | 1,3,4 | 1322888 |
| BEMIS CO. | COM | 08143710 | 1692 | 65325 | SH | DEFINED | 1,3,4 | 65325 |
| BENCHMARK ELECTRONICS, INCCOM | 08160H10 | 18351 | 582899 | SH | DEFINED | 1,3,4 | 582899 | |
| BERKLEY (WR) CORP | COM | 08442310 | 15700 | 393725 | SH | DEFINED | 1,3,4 | 393725 |
| BEST BUY CO., INC. | COM | 08651610 | 32986 | 637631 | SH | DEFINED | 1,3,4 | 637631 |
| BEVERLY ENTERPRISES | COM | 08785130 | 2306 | 360220 | SH | DEFINED | 1,3,4 | 360220 |
| BHP BILLITON LTD | COM | 08860610 | 197 | 10460 | SH | DEFINED | 1,3,4 | 10460 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P10 | 1129 | 44808 | SH | DEFINED | 1,3,4 | 44808 |
| BIG LOTS, INC. | COM | 08930210 | 1025 | 70788 | SH | DEFINED | 1,3,4 | 70788 |
| BIOMET, INC. | COM | 09061310 | 26241 | 684068 | SH | DEFINED | 1,3,4 | 684068 |
| BIOPEN IDEC INC | COM | 09062X10 | 52421 | 942593 | SH | DEFINED | 1,3,4 | 942593 |
| BIOSITE, INC. | COM | 09094510 | 540 | 16786 | SH | DEFINED | 1,3,4 | 16786 |
| BIRMINGHAM SOUTHEAST, LLC | COM | 0912502# | 0 | 227670 | SH | DEFINED | 3,4 | 227670 |
| BLACK & DECKER CORP. | COM | 09179710 | 3598 | 63160 | SH | DEFINED | 1,3,4 | 63160 |
| BLACK BOX CORP. | COM | 09182610 | 1046 | 19433 | SH | DEFINED | 1,3,4 | 19433 |
| BLACK HILLS CORP. | COM | 09211310 | 338 | 10612 | SH | DEFINED | 1,3,4 | 10612 |
| VERO GROUP PLC | COM | 09333440 | 654 | 185254 | SH | DEFINED | 3,4 | 185254 |
| BLOCK (H.& R.), INC. | COM | 09367110 | 9018 | 176684 | SH | DEFINED | 1,3,4 | 176684 |
| BLUEBERRY PATCH LTD., THE | COM | 09534510 | 0 | 440 | SH | DEFINED | 3,4 | 440 |
| BLYTH INDUSTRIES INC. | COM | 09643P10 | 489 | 14993 | SH | DEFINED | 1,3,4 | 14993 |
| BOB EVANS FARMS | COM | 09676110 | 372 | 11427 | SH | DEFINED | 1,3,4 | 11427 |
| BOEING CO. | COM | 09702310 | 20998 | 511381 | SH | DEFINED | 1,3,4 | 511381 |
| BOISE CASCADE CORP. | COM | 09738310 | 24222 | 699172 | SH | DEFINED | 1,3,4 | 699172 |
| BORDERS GROUP INC. | COM | 09970910 | 18366 | 773705 | SH | DEFINED | 1,3,4 | 773705 |
| BORG WARNER INC | COM | 09972410 | 765 | 9049 | SH | DEFINED | 1,3,4 | 9049 |
| BOSTON COMMUNICATIONS GROUCOM | 10058210 | 3616 | 305285 | SH | DEFINED | 1,3,4 | 305285 | |
| BOSTON PRIVATE FINL HLDGS.COM | 10111910 | 737 | 26241 | SH | DEFINED | 1,3,4 | 26241 | |
| BOSTON PROPERTIES INC. | COM | 10112110 | 8668 | 159630 | SH | DEFINED | 1,3,4 | 159630 |
| BOSTON PROPERTIES INC. | COM | 10112110 | 21416 | 394400 | SH | DEFINED | 2,3,4 | 394400 |
| BOSTON SCIENTIFIC CORP. | COM | 10113710 | 22977 | 542323 | SH | DEFINED | 1,3,4 | 542323 |
| BOWATER INC. | COM | 10218310 | 798 | 18279 | SH | DEFINED | 1,3,4 | 18279 |
| BOWNE & CO., INC. | COM | 10304310 | 626 | 36562 | SH | DEFINED | 1,3,4 | 36562 |
| BOYD GAMING CORP | COM | 10330410 | 495 | 21586 | SH | DEFINED | 1,3,4 | 21586 |
| BRADLEY PHARMACEUTICALS, ICOM | 10457610 | 13432 | 533393 | SH | DEFINED | 1,3,4 | 533393 | |
| BRADY CORP. | COM | 10467410 | 966 | 25324 | SH | DEFINED | 1,3,4 | 25324 |
| BRANDYWINE REALTY TRUST | COM | 10536820 | 367 | 12000 | SH | DEFINED | 1,3,4 | 12000 |
| BRIGGS & STRATTON CORP. | COM | 10904310 | 22633 | 335518 | SH | DEFINED | 1,3,4 | 335518 |
| BRINKER INTERNATIONAL INC | COM | 10964110 | 1196 | 31590 | SH | DEFINED | 1,3,4 | 31590 |
| THE BRINKS CO. | COM | 10969610 | 495 | 17901 | SH | DEFINED | 1,3,4 | 17901 |
| BRISTOL MYERS SQUIBB CO. | COM | 11012210 | 28826 | 1189896 | SH | DEFINED | 1,3,4 | 1189896 |
| BRISTOL WEST HOLDINGS INC | COM | 11037M10 | 2177 | 106658 | SH | DEFINED | 1,3,4 | 106658 |
| BRITISH AMERICAN TOBACCO PCOM | 11044810 | 125 | 4110 | SH | DEFINED | 1,3,4 | 4110 | |
| BROADCOM CORP. | COM | 11132010 | 7185 | 183526 | SH | DEFINED | 1,3,4 | 183526 |
| BROOKFIELD HOMES CORP. | COM | 11272310 | 10196 | 290585 | SH | DEFINED | 1,3,4 | 290585 |
| BROOKFIELD PROPERTIES CORPCOM | 11290010 | 1318 | 42400 | SH | DEFINED | 1,3,4 | 42400 | |
| BROOKFIELD PROPERTIES CORPCOM | 11290010 | 18370 | 590400 | SH | DEFINED | 2,3,4 | 590400 | |
| BROOKLINE BANCORP INC. | COM | 11373M10 | 1012 | 63425 | SH | DEFINED | 1,3,4 | 63425 |
| BROOKS AUTOMATION INC, | COM | 11434010 | 2972 | 141521 | SH | DEFINED | 1,3,4 | 141521 |
| BROOKTROUT, INC. | COM | 11458010 | 261 | 13426 | SH | DEFINED | 1,3,4 | 13426 |
| BROWN & BROWN, INC. | COM | 11523610 | 876 | 22651 | SH | DEFINED | 1,3,4 | 22651 |
| BROWN-FORMAN DISTILLERS COCOM | 11563720 | 3502 | 73479 | SH | DEFINED | 1,3,4 | 73479 | |
| TOM BROWN, INC. | COM | 11566020 | 3346 | 88936 | SH | DEFINED | 1,3,4 | 88936 |
| BROWN SHOE, INC. | COM | 11573610 | 1816 | 49884 | SH | DEFINED | 1,3,4 | 49884 |
| BRUNSWICK CORP. | COM | 11704310 | 15541 | 380740 | SH | DEFINED | 1,3,4 | 380740 |
| BRUSH WELLMAN, INC. | COM | 11742110 | 363 | 18021 | SH | DEFINED | 1,3,4 | 18021 |
| BUCKEYE TECHNOLOGIES, INC.COM | 11825510 | 2573 | 248248 | SH | DEFINED | 1,3,4 | 248248 | |
| BUFFALO WILD WINGS | COM | 11984810 | 1440 | 50342 | SH | DEFINED | 1,3,4 | 50342 |
| BUILDING MATERIALS HLDG. CCOM | 12011310 | 250 | 14367 | SH | DEFINED | 1,3,4 | 14367 | |
| BURLINGTON COAT FACTORY WHCOM | 12157910 | 3783 | 191214 | SH | DEFINED | 1,3,4 | 191214 | |
| BURLINGTON NORTHERN SANTA COM | 12189T10 | 7095 | 225431 | SH | DEFINED | 1,3,4 | 225431 | |
| BURLINGTON RESOURCES, INC.COM | 12201410 | 39249 | 616919 | SH | DEFINED | 1,3,4 | 616919 | |
| BUTLER MFG. CO. | COM | 12365510 | 151 | 6824 | SH | DEFINED | 1,3,4 | 6824 |
| C&D TECHNOLOGIES, INC. | COM | 12466110 | 461 | 27501 | SH | DEFINED | 1,3,4 | 27501 |
| CBL & ASSOCIATES PROPERTIECOM | 12483010 | 19381 | 316127 | SH | DEFINED | 1,3,4 | 316127 | |
| CBL & ASSOCIATES PROPERTIECOM | 12483010 | 13893 | 226500 | SH | DEFINED | 2,3,4 | 226500 | |
| CBRL GROUP INC. | COM | 12489V10 | 21437 | 540845 | SH | DEFINED | 1,3,4 | 540845 |
| C-COR.NET CORP. | COM | 12501010 | 10251 | 731038 | SH | DEFINED | 1,3,4 | 731038 |
| CDI CORP. | COM | 12507110 | 678 | 21087 | SH | DEFINED | 1,3,4 | 21087 |
| CDW CORP | COM | 12512N10 | 4132 | 61108 | SH | DEFINED | 1,3,4 | 61108 |
| CEC ENTERTAINMENT, INC. | COM | 12513710 | 1449 | 41749 | SH | DEFINED | 1,3,4 | 41749 |
| CH ENERGY GROUP INC. | COM | 12541M10 | 833 | 16997 | SH | DEFINED | 1,3,4 | 16997 |
| C H ROBINSON WORLDWIDE INCCOM | 12541W10 | 1158 | 27864 | SH | DEFINED | 1,3,4 | 27864 | |

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| CIGNA CORP. | COM | 12550910 | 5082 | 86022 | SH | DEFINED | 1,3,4 | 86022 |
| CLECO CORP. | COM | 12561W1012435 | | 653316 | SH | DEFINED | 1,3,4 | 653316 |
| CMS ENERGY CORP. | COM | 12589610 | 863 | 97560 | SH | DEFINED | 1,3,4 | 97560 |
| CPI CORP. | COM | 12590210 | 163 | 8691 | SH | DEFINED | 1,3,4 | 8691 |
| CSK AUTO CORP. | COM | 1259651012320 | | 680511 | SH | DEFINED | 1,3,4 | 680511 |
| CNF INC | COM | 12612W10 | 551 | 16407 | SH | DEFINED | 1,3,4 | 16407 |
| CRH PLC | COM | 12626K20 | 136 | 6600 | SH | DEFINED | 1,3,4 | 6600 |
| CSG SYSTEMS INTL INC. | COM | 12634910 | 295 | 17270 | SH | DEFINED | 1,3,4 | 17270 |
| CSX CORP. | COM | 12640810 | 3924 | 129579 | SH | DEFINED | 1,3,4 | 129579 |
| CTS CORP. | COM | 12650110 | 509 | 38896 | SH | DEFINED | 1,3,4 | 38896 |
| CUNO INCORPORATED | COM | 12658310 | 817 | 18244 | SH | DEFINED | 1,3,4 | 18244 |
| CVS CORP. | COM | 1266501024071 | | 681826 | SH | DEFINED | 1,3,4 | 681826 |
| CABLE & WIRELESS PLC - AD | COM | 12683020 | 113 | 15984 | SH | DEFINED | 1,3,4 | 15984 |
| CABLE DESIGN TECH CP. CL | ACOM | 12692410 | 430 | 45274 | SH | DEFINED | 1,3,4 | 45274 |
| CABOT CORP. | COM | 12705510 | 667 | 20371 | SH | DEFINED | 1,3,4 | 20371 |
| CABOT OIL & GAS CORP | COM | 12709710 | 1066 | 35038 | SH | DEFINED | 1,3,4 | 35038 |
| CABOT MICROELECTRONICS CORP | COM | 12709P10 | 347 | 8179 | SH | DEFINED | 1,3,4 | 8179 |
| CACI INTERNATIONAL, INC. | CCOM | 1271903015807 | | 367495 | SH | DEFINED | 1,3,4 | 367495 |
| CADENCE DESIGN SYSTEMS, INCOM | COM | 12738710 | 1276 | 86795 | SH | DEFINED | 1,3,4 | 86795 |
| CAESARS ENTERTAINMENT INC | COM | 12768710 | 1308 | 99999 | SH | DEFINED | 1,3,4 | 99999 |
| CAL DIVE INTERNATIONAL INCOM | COM | 12791410 | 1045 | 40689 | SH | DEFINED | 1,3,4 | 40689 |
| CALLAWAY GOLF CO. | COM | 13119310 | 479 | 24931 | SH | DEFINED | 1,3,4 | 24931 |
| CALPINE CORP. | COM | 13134710 | 1157 | 250140 | SH | DEFINED | 1,3,4 | 250140 |
| CAMBREX CORP. | COM | 13201110 | 747 | 27813 | SH | DEFINED | 1,3,4 | 27813 |
| CAMPBELL SOUP CO. | COM | 13442910 | 6788 | 248961 | SH | DEFINED | 1,3,4 | 248961 |
| CANADIAN NATURAL RESOURCES | COM | 13638510 | 150 | 2690 | SH | DEFINED | 1,3,4 | 2690 |
| CANDELA CORP. | COM | 1369071014782 | | 1078278 | SH | DEFINED | 1,3,4 | 1078278 |
| CANON, INC. | COM | 13800630 | 193 | 3738 | SH | DEFINED | 1,3,4 | 3738 |
| CAPITAL AUTOMOTIVE REIT | COM | 1397331013041 | | 369293 | SH | DEFINED | 1,3,4 | 369293 |
| CAPITAL AUTOMOTIVE REIT | COM | 1397331014219 | | 402700 | SH | DEFINED | 2,3,4 | 402700 |
| CAPITAL CORP OF THE WEST | COM | 14006510 | 2244 | 57322 | SH | DEFINED | 1,3,4 | 57322 |
| CAPITAL LEASE FUNDING INC | COM | 14028810 | 24 | 1887 | SH | DEFINED | 1,3,4 | 1887 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H1041104 | | 544930 | SH | DEFINED | 1,3,4 | 544930 |
| CAPTARIS, INC. | COM | 14071N10 | 194 | 34673 | SH | DEFINED | 1,3,4 | 34673 |
| CARBO CERAMICS, INC. | COM | 14078110 | 3469 | 55173 | SH | DEFINED | 1,3,4 | 55173 |
| CARAUSTAR INDUSTRIES, INC. | COM | 14090910 | 350 | 30352 | SH | DEFINED | 1,3,4 | 30352 |
| CARDINAL HEALTH, INC. | COM | 14149Y1032685 | | 474353 | SH | DEFINED | 1,3,4 | 474353 |
| CAREER EDUCATION CORP. | COM | 14166510 | 3199 | 56506 | SH | DEFINED | 1,3,4 | 56506 |
| CAREMARK RX, INC. | COM | 1417051013156 | | 395666 | SH | DEFINED | 1,3,4 | 395666 |
| CARLISLE COS INC. | COM | 1423391017915 | | 316308 | SH | DEFINED | 1,3,4 | 316308 |
| CARMAX, INC. | COM | 14313010 | 998 | 34231 | SH | DEFINED | 1,3,4 | 34231 |
| CARNIVAL CORP. | COM | 1436583017164 | | 382243 | SH | DEFINED | 1,3,4 | 382243 |
| CARPENTER TECHNOLOGY CORP. | COM | 14428510 | 795 | 24205 | SH | DEFINED | 1,3,4 | 24205 |
| CARREKER CORP. | COM | 14443310 | 203 | 25743 | SH | DEFINED | 1,3,4 | 25743 |
| CASCADE CORP. | COM | 14719510 | 2360 | 116185 | SH | DEFINED | 1,3,4 | 116185 |
| CASCADE NATURAL GAS CORP. | COM | 14733910 | 262 | 12066 | SH | DEFINED | 1,3,4 | 12066 |
| CASEYS GENERAL STORES, INCOM | COM | 14752810 | 899 | 53770 | SH | DEFINED | 1,3,4 | 53770 |
| CASH AMERICA INTL, INC. | COM | 14754D10 | 703 | 30491 | SH | DEFINED | 1,3,4 | 30491 |
| CASTLE (A M) & CO. | COM | 14841110 | 152 | 17036 | SH | DEFINED | 1,3,4 | 17036 |
| CATALINA MARKETING CORP. | COM | 14886710 | 2813 | 145298 | SH | DEFINED | 1,3,4 | 145298 |
| CATAPULT COMMUNICATIONS CO | COM | 14901610 | 247 | 13928 | SH | DEFINED | 1,3,4 | 13928 |
| CATELLUS DEVELOPMENT CORP. | COM | 1491131012879 | | 495183 | SH | DEFINED | 1,3,4 | 495183 |
| CATELLUS DEVELOPMENT CORP. | COM | 14911310 | 7549 | 290199 | SH | DEFINED | 2,3,4 | 290199 |
| CATERPILLAR, INC. | COM | 1491231016691 | | 211118 | SH | DEFINED | 1,3,4 | 211118 |
| CATO CORP. - CI A | COM | 14920510 | 444 | 22107 | SH | DEFINED | 1,3,4 | 22107 |
| CEMEX SA | COM | 15129088 | 6826 | 228798 | SH | DEFINED | 1,3,4 | 228798 |
| CENDANT CORP. | COM | 1513131050551 | | 2072656 | SH | DEFINED | 1,3,4 | 2072656 |
| CENTENE CORP. | COM | 15135B10 | 667 | 21747 | SH | DEFINED | 1,3,4 | 21747 |
| CENTERPOINT PROPERTIES CORP | COM | 15189510 | 1264 | 15300 | SH | DEFINED | 1,3,4 | 15300 |
| CENTERPOINT PROPERTIES CORP | COM | 1518951017239 | | 208900 | SH | DEFINED | 2,3,4 | 208900 |
| CENTERPOINT ENERGY, INC. | COM | 15189T10 | 3279 | 286598 | SH | DEFINED | 1,3,4 | 286598 |
| CENTEX CORP. | COM | 1523121025157 | | 465323 | SH | DEFINED | 1,3,4 | 465323 |
| CENTRAL FREIGHT LINES, INCOM | COM | 15349110 | 1848 | 140504 | SH | DEFINED | 1,3,4 | 140504 |
| CENTRAL GARDEN & PET CO | COM | 15352710 | 5567 | 154604 | SH | DEFINED | 1,3,4 | 154604 |
| CENTRAL PARKING CORP. | COM | 15478510 | 784 | 39085 | SH | DEFINED | 1,3,4 | 39085 |
| CENTRAL VERMONT PUB SERV | COM | 15577110 | 4010 | 178471 | SH | DEFINED | 1,3,4 | 178471 |
| CENTURY ALUMINUM COMPANY | COM | 15643110 | 6910 | 244697 | SH | DEFINED | 1,3,4 | 244697 |
| CENTURYTEL, INC. | COM | 15670010 | 5353 | 194814 | SH | DEFINED | 1,3,4 | 194814 |
| CEPHALON, INC. | COM | 15670810 | 4693 | 81856 | SH | DEFINED | 1,3,4 | 81856 |
| CERIDIAN CORP. | COM | 1567791020207 | | 1025245 | SH | DEFINED | 1,3,4 | 1025245 |
| CERNER CORP. | COM | 15678210 | 1728 | 38202 | SH | DEFINED | 1,3,4 | 38202 |
| CERTEGY, INC. | COM | 1568801010167 | | 290396 | SH | DEFINED | 1,3,4 | 290396 |
| CHAMPION ENTERPRISES, INC. | COM | 15849610 | 798 | 75057 | SH | DEFINED | 1,3,4 | 75057 |
| CHARLES RIVER ASSOCIATES, COM | COM | 15985210 | 6919 | 211136 | SH | DEFINED | 1,3,4 | 211136 |
| CHARLES RIVER LABORATORIES | COM | 15986410 | 2007 | 46825 | SH | DEFINED | 1,3,4 | 46825 |
| CHARTER ONE FINANCIAL INC. | COM | 1609031028578 | | 808146 | SH | DEFINED | 1,3,4 | 808146 |
| CHECKFREE CORP | COM | 16281310 | 4451 | 151097 | SH | DEFINED | 1,3,4 | 151097 |
| CHECKPOINT SYSTEMS, INC. | COM | 16282510 | 674 | 35465 | SH | DEFINED | 1,3,4 | 35465 |
| CHEESECAKE FACTORY, INC. | COM | 16307210 | 789 | 17056 | SH | DEFINED | 1,3,4 | 17056 |
| CHELSEA PROPERTY GROUP, INCOM | COM | 1634211017643 | | 280407 | SH | DEFINED | 1,3,4 | 280407 |
| CHELSEA PROPERTY GROUP, INCOM | COM | 1634211020815 | | 330680 | SH | DEFINED | 2,3,4 | 330680 |

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|-----------------------------|-----|----------------|------|-----------|----|---------|-------|---------|
| CHESAPEAKE CORP. | COM | 16515910 | 493 | 20586 | SH | DEFINED | 1,3,4 | 20586 |
| CHESAPEAKE ENERGY CORP. | COM | 16516710 | 4025 | 300330 | SH | DEFINED | 1,3,4 | 300330 |
| CHEVRONTXACO, CORP. | COM | 1667641076139 | | 867313 | SH | DEFINED | 1,3,4 | 867313 |
| CHICAGO MERCANTILE EXCHANGE | COM | 16776010 | 9787 | 101180 | SH | DEFINED | 1,3,4 | 101180 |
| CHICO'S FAS INC. | COM | 16861510 | 9083 | 195765 | SH | DEFINED | 1,3,4 | 195765 |
| CHILDRENS PLACE | COM | 16890510 | 3695 | 119257 | SH | DEFINED | 1,3,4 | 119257 |
| CHOICE HOTELS INTL., INC. | COM | 1699051014593 | | 326234 | SH | DEFINED | 1,3,4 | 326234 |
| CHIRON CORP. | COM | 17004010 | 7057 | 160326 | SH | DEFINED | 1,3,4 | 160326 |
| CHITTENDEN CORP. | COM | 17022810 | 1310 | 39598 | SH | DEFINED | 1,3,4 | 39598 |
| CHOICEPOINT, INC. | COM | 17038810 | 1094 | 28844.995 | SH | DEFINED | 1,3,4 | 28845 |
| CHRISTOPHER & BANKS CORP | COM | 17104610 | 860 | 40761 | SH | DEFINED | 1,3,4 | 40761 |
| CHUBB CORP. | COM | 17123210 | 7950 | 114413 | SH | DEFINED | 1,3,4 | 114413 |
| CHURCH & DWIGHT, INC. | COM | 17134010 | 585 | 13516 | SH | DEFINED | 1,3,4 | 13516 |
| CIBER INC. | COM | 17163B10 | 771 | 70269 | SH | DEFINED | 1,3,4 | 70269 |
| CIENA CORP. | COM | 17177910 | 1426 | 287558 | SH | DEFINED | 1,3,4 | 287558 |
| CIMA LABS, INC. | COM | 17179610 | 492 | 15661 | SH | DEFINED | 1,3,4 | 15661 |
| CIMAREX ENERGY CO. | COM | 17179810 | 6806 | 235530 | SH | DEFINED | 1,3,4 | 235530 |
| CINCINNATI BELL INC. | COM | 17187110 | 654 | 160685 | SH | DEFINED | 1,3,4 | 160685 |
| CINCINNATI FINANCIAL CORP. | COM | 17206210 | 4257 | 97934 | SH | DEFINED | 1,3,4 | 97934 |
| CINERGY CORP. | COM | 17247410 | 5704 | 139513 | SH | DEFINED | 1,3,4 | 139513 |
| CIRCUIT CITY STORES, INC. | COM | 17273710 | 1444 | 127485 | SH | DEFINED | 1,3,4 | 127485 |
| CIRCOR INTERNATIONAL, INC. | COM | 17273K10 | 2178 | 96143 | SH | DEFINED | 1,3,4 | 96143 |
| CISCO SYSTEMS, INC. | COM | 17275R10166675 | | 7086809 | SH | DEFINED | 1,3,4 | 7086809 |
| CINTAS CORP. | COM | 17290810 | 5035 | 115726 | SH | DEFINED | 1,3,4 | 115726 |
| CITIGROUP, INC. | COM | 17296710251395 | | 4862593 | SH | DEFINED | 1,3,4 | 4862593 |
| CITIZENS COMMUNICATIONS | COM | 17453B1018011 | | 1392052 | SH | DEFINED | 1,3,4 | 1392052 |
| CITRIX SYSTEMS INC. | COM | 1773761021195 | | 980336 | SH | DEFINED | 1,3,4 | 980336 |
| CITY HOLDING CO | COM | 17783510 | 8247 | 240462 | SH | DEFINED | 1,3,4 | 240462 |
| CITY NATIONAL CORP. | COM | 17856610 | 968 | 16152 | SH | DEFINED | 1,3,4 | 16152 |
| CLAIRE'S STORES, INC. | COM | 1795841014324 | | 687338 | SH | DEFINED | 1,3,4 | 687338 |
| CLARCOR, INC. | COM | 1798951015962 | | 361648 | SH | DEFINED | 1,3,4 | 361648 |
| CLEAR CHANNEL COMMUNICATIO | COM | 1845021015826 | | 373602 | SH | DEFINED | 1,3,4 | 373602 |
| CLEVELAND-CLIFFS, INC. | COM | 18589610 | 739 | 11323 | SH | DEFINED | 1,3,4 | 11323 |
| CLOROX CO. | COM | 18905410 | 6217 | 127237 | SH | DEFINED | 1,3,4 | 127237 |
| COACH, INC. | COM | 1897541030013 | | 732155 | SH | DEFINED | 1,3,4 | 732155 |
| COACHMEN INDUSTRIES, INC. | COM | 18987310 | 280 | 16752 | SH | DEFINED | 1,3,4 | 16752 |
| COCA-COLA CO. | COM | 1912161094685 | | 1882445 | SH | DEFINED | 1,3,4 | 1882445 |
| COCA-COLA ENTERPRISES | COM | 1912191028607 | | 1183372 | SH | DEFINED | 1,3,4 | 1183372 |
| COGNEX CORP. | COM | 19242210 | 9667 | 290923 | SH | DEFINED | 1,3,4 | 290923 |
| COGNIZANT TECH SOLUTIONS | COM | 19244610 | 7397 | 163503 | SH | DEFINED | 1,3,4 | 163503 |
| COHERENT, INC. | COM | 19247910 | 850 | 32430 | SH | DEFINED | 1,3,4 | 32430 |
| COHU INC. | COM | 19257610 | 430 | 23107 | SH | DEFINED | 1,3,4 | 23107 |
| COINSTAR, INC. | COM | 19259P30 | 365 | 22891 | SH | DEFINED | 1,3,4 | 22891 |
| KENNETH COLE PRODUCTIONS-AC | COM | 19329410 | 9453 | 277229 | SH | DEFINED | 1,3,4 | 277229 |
| COLGATE-PALMOLIVE CO. | COM | 1941621017961 | | 325946 | SH | DEFINED | 1,3,4 | 325946 |
| COLONIAL BANCGROUP | COM | 19549330 | 776 | 41920 | SH | DEFINED | 1,3,4 | 41920 |
| COLONIAL PROPERTIES TRUST | COM | 19587210 | 1501 | 36846 | SH | DEFINED | 1,3,4 | 36846 |
| COLUMBIA BANKING SYSTEM INC | COM | 1972361010209 | | 364261 | SH | DEFINED | 1,3,4 | 364261 |
| COMCAST CORP. | COM | 20030N1040537 | | 1410540 | SH | DEFINED | 1,3,4 | 1410540 |
| COMERICA, INC. | COM | 2003401016583 | | 305262 | SH | DEFINED | 1,3,4 | 305262 |
| COMMERCE BANCORP, INC./NJ | COM | 2005191015637 | | 237318 | SH | DEFINED | 1,3,4 | 237318 |
| COMMERCE BANCSHARES, INC. | COM | 20052510 | 9547 | 200100 | SH | DEFINED | 1,3,4 | 200100 |
| COMMERCIAL FEDERAL CORP | COM | 20164710 | 1255 | 45466 | SH | DEFINED | 1,3,4 | 45466 |
| COMMERCIAL METALS CO. | COM | 20172310 | 1618 | 50896 | SH | DEFINED | 1,3,4 | 50896 |
| COMMERCIAL NET LEASE REALT | COM | 20221810 | 1412 | 71518 | SH | DEFINED | 1,3,4 | 71518 |
| COMMONWEALTH INDUSTRIES | COM | 20300410 | 126 | 17264 | SH | DEFINED | 1,3,4 | 17264 |
| COMMONWEALTH TELEPHONE ENT | COM | 20334910 | 1060 | 25844 | SH | DEFINED | 1,3,4 | 25844 |
| COMMSCOPE, INC. | COM | 20337210 | 324 | 19555 | SH | DEFINED | 1,3,4 | 19555 |
| COMMUNITY BANK SYSTEM INC. | COM | 20360710 | 7320 | 158178 | SH | DEFINED | 1,3,4 | 158178 |
| COMMUNITY HEALTH SYSTEMS | COM | 20366810 | 903 | 32498 | SH | DEFINED | 1,3,4 | 32498 |
| COMMUNITY FIRST BANKSHARES | COM | 20390210 | 1297 | 40470 | SH | DEFINED | 1,3,4 | 40470 |
| CIA VALE DO RIO DOCE | COM | 2044122024377 | | 444116 | SH | DEFINED | 1,3,4 | 444116 |
| COMPASS BANCSHARES INC. | COM | 20449H10 | 1661 | 40164 | SH | DEFINED | 1,3,4 | 40164 |
| COMPUTER ASSOCIATES INTL | COM | 20491210 | 9491 | 353504 | SH | DEFINED | 1,3,4 | 353504 |
| COMPUTER SCIENCES CORP. | COM | 2053631011675 | | 289551 | SH | DEFINED | 1,3,4 | 289551 |
| COMPUWARE CORP. | COM | 20563810 | 1750 | 235137 | SH | DEFINED | 1,3,4 | 235137 |
| COMSTOCK RES INC COM NEW | COM | 20576820 | 5121 | 257491 | SH | DEFINED | 1,3,4 | 257491 |
| COMTECH TELECOMMUNICATIONS | COM | 20582620 | 5875 | 253349 | SH | DEFINED | 1,3,4 | 253349 |
| COMVERSE TECHNOLOGY, INC. | COM | 2058624031237 | | 1721725 | SH | DEFINED | 1,3,4 | 1721725 |
| CONAGRA FOODS, INC. | COM | 20588710 | 8756 | 325077 | SH | DEFINED | 1,3,4 | 325077 |
| CONCORD CAMERA CORP. | COM | 20615610 | 197 | 30663 | SH | DEFINED | 1,3,4 | 30663 |
| CONCORD COMMUNICATIONS INC | COM | 20618610 | 276 | 19382 | SH | DEFINED | 1,3,4 | 19382 |
| CONEXANT SYSTEMS, INC. | COM | 20714210 | 3606 | 585370 | SH | DEFINED | 1,3,4 | 585370 |
| CONMED CORP. | COM | 20741010 | 924 | 31325 | SH | DEFINED | 1,3,4 | 31325 |
| CONOCOPHILLIPS | COM | 20825C1048756 | | 698366 | SH | DEFINED | 1,3,4 | 698366 |
| CONSOLIDATED EDISON, INC. | COM | 20911510 | 6036 | 136835 | SH | DEFINED | 1,3,4 | 136835 |
| CONSOLIDATED GRAPHICS INC | COM | 20934110 | 4801 | 124904 | SH | DEFINED | 1,3,4 | 124904 |
| CONSTELLATION BRANDS INC - | COM | 21036P10 | 1120 | 34934 | SH | DEFINED | 1,3,4 | 34934 |
| CONSTELLATION ENERGY GROUP | COM | 2103711038420 | | 961675 | SH | DEFINED | 1,3,4 | 961675 |
| CONVERGYS CORP. | COM | 21248510 | 1315 | 86748 | SH | DEFINED | 1,3,4 | 86748 |
| CONVERIUM HOLDING AG | COM | 21248N10 | 70 | 2890 | SH | DEFINED | 1,3,4 | 2890 |

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|-----------------------------|-------|------------|------|-----------|----|---------|-------|---------|
| COOPER CAMERON CORP. | COM | 21664010 | 785 | 17816 | SH | DEFINED | 1,3,4 | 17816 |
| COOPER COMPANIES, INC. | COM | 2166484013 | 766 | 254948 | SH | DEFINED | 1,3,4 | 254948 |
| COOPER TIRE & RUBBER | COM | 21683110 | 901 | 44709 | SH | DEFINED | 1,3,4 | 44709 |
| COORS (ADOLPH) CO. CLASS | BCOM | 21701610 | 1529 | 22041 | SH | DEFINED | 1,3,4 | 22041 |
| COPART INC. | COM | 21720410 | 639 | 29356 | SH | DEFINED | 1,3,4 | 29356 |
| CORINTHIAN COLLEGES, INC. | COM | 21886810 | 978 | 29606 | SH | DEFINED | 1,3,4 | 29606 |
| CORIXA CORP. | COM | 21887F10 | 1614 | 252091 | SH | DEFINED | 1,3,4 | 252091 |
| CORN PRODUCTS INTL, INC. | COM | 21902310 | 8024 | 200520 | SH | DEFINED | 1,3,4 | 200520 |
| CORNING, INC. | COM | 2193501017 | 1914 | 1601767 | SH | DEFINED | 1,3,4 | 1601767 |
| CORPBANCA SA | COM | 21987A10 | 3400 | 135406 | SH | DEFINED | 1,3,4 | 135406 |
| CORPORATE EXECUTIVE BOARD | COM | 21988R10 | 4495 | 95610 | SH | DEFINED | 1,3,4 | 95610 |
| CORPORATE OFFICE PROPERTIE | COM | 22002T10 | 541 | 21500 | SH | DEFINED | 1,3,4 | 21500 |
| CORPORATE OFFICE PROPERTIE | COM | 22002T10 | 8226 | 328800 | SH | DEFINED | 2,3,4 | 328800 |
| CORRECTIONS CORP OF AMERIC | COM | 22025Y40 | 8136 | 228543 | SH | DEFINED | 1,3,4 | 228543 |
| COST PLUS INC/CALIFORNIA | COM | 22148510 | 981 | 23522 | SH | DEFINED | 1,3,4 | 23522 |
| COSTCO WHOLESALE CORP. | COM | 22160K1025 | 822 | 687455 | SH | DEFINED | 1,3,4 | 687455 |
| COUNTRYWIDE FINANCIAL CORP | COM | 2223721010 | 691 | 111477.93 | SH | DEFINED | 1,3,4 | 111478 |
| COVANCE INC. | COM | 22281610 | 712 | 20698 | SH | DEFINED | 1,3,4 | 20698 |
| COVENTRY HEALTH CARE | COM | 22286210 | 6957 | 164315 | SH | DEFINED | 1,3,4 | 164315 |
| CRANE CO. | COM | 22439910 | 2431 | 73718 | SH | DEFINED | 1,3,4 | 73718 |
| CREDENCE SYSTEMS CORP. | COM | 22530210 | 247 | 21102 | SH | DEFINED | 1,3,4 | 21102 |
| CREDIT SUISSE GROUP | COM | 22540110 | 287 | 8210 | SH | DEFINED | 1,3,4 | 8210 |
| CREE, INC. | COM | 22544710 | 546 | 24330 | SH | DEFINED | 1,3,4 | 24330 |
| CROMPTON CORPORATION | COM | 22711610 | 230 | 36711 | SH | DEFINED | 1,3,4 | 36711 |
| CROSS A.T. & CO. | COM | 22747810 | 105 | 16193 | SH | DEFINED | 1,3,4 | 16193 |
| CROSS COUNTRY HEALTHCARE, | COM | 22748310 | 573 | 34421 | SH | DEFINED | 1,3,4 | 34421 |
| CROWN CASTLE INTL CORP. | COM | 22822710 | 9442 | 747500 | SH | DEFINED | 1,3,4 | 747500 |
| CRYOLIFE, INC. | COM | 22890310 | 149 | 25046 | SH | DEFINED | 1,3,4 | 25046 |
| CUBIC CORP | COM | 22966910 | 869 | 33512 | SH | DEFINED | 1,3,4 | 33512 |
| CULLEN FROST BANKERS, INC. | COM | 22989910 | 3558 | 83211 | SH | DEFINED | 1,3,4 | 83211 |
| CUMMINS, INC. | COM | 23102110 | 2390 | 40930 | SH | DEFINED | 1,3,4 | 40930 |
| CUMULUS MEDIA, INC. - CL | ACOM | 23108210 | 4479 | 223940 | SH | DEFINED | 1,3,4 | 223940 |
| CURATIVE HEALTH SERVICES, | COM | 23126W10 | 188 | 13834 | SH | DEFINED | 1,3,4 | 13834 |
| CURTISS-WRIGHT CORP. | COM | 23156110 | 1046 | 22335 | SH | DEFINED | 1,3,4 | 22335 |
| CYMER, INC. | COM | 23257210 | 1507 | 38893 | SH | DEFINED | 1,3,4 | 38893 |
| CYPRESS SEMICONDUCTOR CORP | COM | 23280610 | 7769 | 379494 | SH | DEFINED | 1,3,4 | 379494 |
| CYTEC INDUSTRIES, INC. | COM | 23282010 | 462 | 12920 | SH | DEFINED | 1,3,4 | 12920 |
| CYTYC CORP. | COM | 23294610 | 4327 | 194635 | SH | DEFINED | 1,3,4 | 194635 |
| DHB INDUSTRIES INC | COM | 23321E10 | 2209 | 299711 | SH | DEFINED | 1,3,4 | 299711 |
| DJ ORTHOPEDICS INCS | COM | 23325G10 | 6500 | 251450 | SH | DEFINED | 1,3,4 | 251450 |
| DPL, INC. | COM | 23329310 | 786 | 41739 | SH | DEFINED | 1,3,4 | 41739 |
| DRS TECHNOLOGIES, INC. | COM | 23330X10 | 818 | 29066 | SH | DEFINED | 1,3,4 | 29066 |
| D R HORTON INC. | COM | 23331A10 | 3694 | 104227 | SH | DEFINED | 1,3,4 | 104227 |
| DST SYSTEMS INC. | COM | 2333261035 | 378 | 780091 | SH | DEFINED | 1,3,4 | 780091 |
| DSP GROUP, INC. | COM | 23332B1019 | 822 | 770466 | SH | DEFINED | 1,3,4 | 770466 |
| DTE ENERGY CO. | COM | 23333110 | 4208 | 102231 | SH | DEFINED | 1,3,4 | 102231 |
| DADE BEHRING HOLDINGS INC | COM | 23342J20 | 2403 | 54020 | SH | DEFINED | 1,3,4 | 54020 |
| DAKTRONICS INC | COM | 23426410 | 457 | 20279 | SH | DEFINED | 1,3,4 | 20279 |
| DANA CORP. | COM | 23581110 | 8083 | 407569 | SH | DEFINED | 1,3,4 | 407569 |
| DANAHER CORP. | COM | 2358511020 | 305 | 217451 | SH | DEFINED | 1,3,4 | 217451 |
| DARDEN RESTAURANTS, INC. | COM | 23719410 | 2472 | 99792 | SH | DEFINED | 1,3,4 | 99792 |
| DATASCOPE CORP. | COM | 23811310 | 562 | 15946 | SH | DEFINED | 1,3,4 | 15946 |
| DAVITA, INC. | COM | 23918K1011 | 606 | 243051 | SH | DEFINED | 1,3,4 | 243051 |
| DEAN FOODS CO. | COM | 2423701012 | 054 | 360939 | SH | DEFINED | 1,3,4 | 360939 |
| 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 | 2441991039 | 855 | 575000 | SH | DEFINED | 1,3,4 | 575000 |
| DEL MONTE FOODS CO. | COM | 24522P1014 | 047 | 1248775 | SH | DEFINED | 1,3,4 | 1248775 |
| DELL INC | COM | 24702R1081 | 433 | 2422321 | SH | DEFINED | 1,3,4 | 2422321 |
| DELPHI CORP. | COM | 24712610 | 3379 | 339237.00 | SH | DEFINED | 1,3,4 | 339237 |
| DELPHI FINANCIAL GROUP - C | COM | 24713110 | 1403 | 33367 | SH | DEFINED | 1,3,4 | 33367 |
| DELTA & PINE LAND CO. | COM | 2473571013 | 203 | 529137 | SH | DEFINED | 1,3,4 | 529137 |
| DELTA AIRLINES, INC. | COM | 24736110 | 581 | 74752 | SH | DEFINED | 1,3,4 | 74752 |
| DELTAIC TIMBER CORP. | COM | 24785010 | 458 | 12906 | SH | DEFINED | 1,3,4 | 12906 |
| DENBURY RESOURCES, INC. | COM | 24791620 | 2301 | 136455 | SH | DEFINED | 1,3,4 | 136455 |
| DELUXE CORP. | COM | 24801910 | 1224 | 30602 | SH | DEFINED | 1,3,4 | 30602 |
| DENDRITE INT'L, INC. | COM | 24823910 | 705 | 43811 | SH | DEFINED | 1,3,4 | 43811 |
| DENTSPLY INTERNATIONAL, INC | COM | 2490301018 | 531 | 417997 | SH | DEFINED | 1,3,4 | 417997 |
| DEPARTMENT 56 | COM | 24950910 | 210 | 14193 | SH | DEFINED | 1,3,4 | 14193 |
| DEUTSCHE TELEKOM AG -SP | ADCOM | 25156610 | 261 | 14530 | SH | DEFINED | 1,3,4 | 14530 |
| DEVELOPERS DIVERS REALTY | CCOM | 2515911014 | 446 | 357604 | SH | DEFINED | 1,3,4 | 357604 |
| DEVELOPERS DIVERS REALTY | CCOM | 2515911019 | 852 | 491452 | SH | DEFINED | 2,3,4 | 491452 |
| DEVON ENERGY CORP. | COM | 25179M10 | 9454 | 162660 | SH | DEFINED | 1,3,4 | 162660 |
| DEVRY, INC. | COM | 25189310 | 700 | 23130 | SH | DEFINED | 1,3,4 | 23130 |
| DIAGEO PLC | COM | 25243Q20 | 169 | 3170 | SH | DEFINED | 1,3,4 | 3170 |
| DIAGNOSTIC PRODUCTS CORP. | COM | 25245010 | 1350 | 31082 | SH | DEFINED | 1,3,4 | 31082 |
| DIEBOLD, INC. | COM | 25365110 | 6337 | 131684 | SH | DEFINED | 1,3,4 | 131684 |
| DIGI INT'L, INC. | COM | 25379810 | 220 | 22512 | SH | DEFINED | 1,3,4 | 22512 |
| DIGITAL RIVER, INC. | COM | 25388B10 | 7684 | 328220 | SH | DEFINED | 1,3,4 | 328220 |

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|-------------------------------|---------------|---------------|-----------|---------|---------|--------|---------|
| DIGITAS, INC. | COM | 25388K1015715 | 1527114 | SH | DEFINED | 1,3,4 | 1527114 |
| DIME COMMUNITY BANCORP | COM | 25392210 9973 | 490366.00 | SH | DEFINED | 1,3,4 | 490366 |
| DILLARDS DEPT STORES INC. | COM | 2540671017764 | 927230 | SH | DEFINED | 1,3,4 | 927230 |
| DIMON, INC. | COM | 25439410 343 | 48653 | SH | DEFINED | 1,3,4 | 48653 |
| DIONEX CORP. | COM | 25454610 9827 | 186140 | SH | DEFINED | 1,3,4 | 186140 |
| DIRECT GENERAL CORP. | COM | 25456W20 1353 | 37410 | SH | DEFINED | 1,3,4 | 37410 |
| DISNEY (WALT) CO. | COM | 2546871032018 | 1281309 | SH | DEFINED | 1,3,4 | 1281309 |
| DITECH COMMUNICATIONS, INCCOM | 25500M10 9046 | 542583 | SH | DEFINED | 1,3,4 | 542583 | |
| DOLLAR GENERAL | COM | 25666910 6483 | 337583 | SH | DEFINED | 1,3,4 | 337583 |
| DOLLAR TREE STORES, INC. | COM | 25674710 1175 | 38023 | SH | DEFINED | 1,3,4 | 38023 |
| DOMINION RESOURCES, INC. | COM | 25746U1014456 | 224906 | SH | DEFINED | 1,3,4 | 224906 |
| DONALDSON CO., INC. | COM | 2576511023661 | 891690 | SH | DEFINED | 1,3,4 | 891690 |
| DONNELLEY (R.R.) & SONS COCOM | 25786710 3941 | 130309 | SH | DEFINED | 1,3,4 | 130309 | |
| DORAL FINANCIAL CORP. | COM | 25811P1014990 | 425892 | SH | DEFINED | 1,3,4 | 425892 |
| DOVER CORP. | COM | 2600031013797 | 355900 | SH | DEFINED | 1,3,4 | 355900 |
| DOW CHEMICAL CO. | COM | 2605431023538 | 584444 | SH | DEFINED | 1,3,4 | 584444 |
| DOW JONES & CO., INC. | COM | 26056110 4258 | 88791 | SH | DEFINED | 1,3,4 | 88791 |
| DOWNNEY FINANCIAL CORP. | COM | 26101810 1588 | 30116 | SH | DEFINED | 1,3,4 | 30116 |
| DRESS BARN, INC. | COM | 26157010 555 | 31608 | SH | DEFINED | 1,3,4 | 31608 |
| DREYFUS GOVT. CASH MGMT. | COM | 26200620 0 | 1 | SH | DEFINED | 3,4 | 1 |
| DRIL-QUIP | COM | 26203710 307 | 18647 | SH | DEFINED | 1,3,4 | 18647 |
| E.I. DUPONT CO. | COM | 2635341025585 | 606050 | SH | DEFINED | 1,3,4 | 606050 |
| DUANE READE, INC. | COM | 26357810 444 | 26322 | SH | DEFINED | 1,3,4 | 26322 |
| DUKE POWER CO. | COM | 2643991012450 | 550699 | SH | DEFINED | 1,3,4 | 550699 |
| DUN & BRADSTREET CORP. | COM | 26483E1024280 | 453749 | SH | DEFINED | 1,3,4 | 453749 |
| DUPONT PHOTOMASKS, INC. | COM | 26613X10 459 | 19622 | SH | DEFINED | 1,3,4 | 19622 |
| DUQUESNE LIGHT HOLDINGS, ICOM | 2662331010126 | 519372 | SH | DEFINED | 1,3,4 | 519372 | |
| DYCOM INDUSTRIES, INC. | COM | 26747510 4298 | 162072 | SH | DEFINED | 1,3,4 | 162072 |
| DYNEGY INC. | COM | 26816Q10 903 | 228110 | SH | DEFINED | 1,3,4 | 228110 |
| EGL INC. | COM | 26848410 917 | 51055 | SH | DEFINED | 1,3,4 | 51055 |
| EMC CORP. | COM | 2686481031437 | 2310418 | SH | DEFINED | 1,3,4 | 2310418 |
| ENSCO INTERNATIONAL, INC. | COM | 26874Q10 1403 | 49806 | SH | DEFINED | 1,3,4 | 49806 |
| ENI SPA | COM | 26874R10 259 | 2562 | SH | DEFINED | 1,3,4 | 2562 |
| EOG RESOURCES, INC. | COM | 26875P10 3200 | 69680 | SH | DEFINED | 1,3,4 | 69680 |
| E.ON AG | COM | 26878010 128 | 1927 | SH | DEFINED | 1,3,4 | 1927 |
| E.PIPHANY, INC. | COM | 26881V10 9644 | 1336109 | SH | DEFINED | 1,3,4 | 1336109 |
| EPIQ SYSTEMS INC. | COM | 26882D10 314 | 19170 | SH | DEFINED | 1,3,4 | 19170 |
| ESS TECHNOLOGY | COM | 26915110 2385 | 162889 | SH | DEFINED | 1,3,4 | 162889 |
| E TRADE FINANCIAL CORP. | COM | 26924610 9729 | 728864 | SH | DEFINED | 1,3,4 | 728864 |
| EAGLE MATERIALS INC | COM | 26969P10 0 | 0.0003 | SH | DEFINED | 1,3,4 | 0 |
| EAST WEST BANCORP, INC. | COM | 27579R10 1466 | 26193 | SH | DEFINED | 1,3,4 | 26193 |
| EASTMAN CHEMICAL CO. | COM | 27743210 2000 | 46841 | SH | DEFINED | 1,3,4 | 46841 |
| EASTMAN KODAK CO. | COM | 2774611013123 | 501606 | SH | DEFINED | 1,3,4 | 501606 |
| EATON CORP. | COM | 2780581018103 | 322211 | SH | DEFINED | 1,3,4 | 322211 |
| EATON VANCE CORP. | COM | 2782651016448 | 431524 | SH | DEFINED | 1,3,4 | 431524 |
| EBAY, INC. | COM | 2786421027672 | 399114 | SH | DEFINED | 1,3,4 | 399114 |
| ECOLAB, INC. | COM | 27886510 4465 | 156292 | SH | DEFINED | 1,3,4 | 156292 |
| EDGE TECHNOLOGIES | COM | 27985*20 3120 | 909600 | SH | DEFINED | 3,4 | 909600 |
| EDISON INTERNATIONAL | COM | 2810201038115 | 1569309 | SH | DEFINED | 1,3,4 | 1569309 |
| EDO CORP. | COM | 28134710 513 | 21285 | SH | DEFINED | 1,3,4 | 21285 |
| EDUCATION MANAGEMENT CORP.COM | 28139T10 769 | 24066 | SH | DEFINED | 1,3,4 | 24066 | |
| EDWARDS (A.G.), INC. | COM | 28176010 1035 | 26429 | SH | DEFINED | 1,3,4 | 26429 |
| EDWARDS LIFESCIENCES CORP.COM | 28176E1019144 | 598985 | SH | DEFINED | 1,3,4 | 598985 | |
| EFUNDS CORP. | COM | 28224R10 831 | 50783 | SH | DEFINED | 1,3,4 | 50783 |
| EL PASO CORP. | COM | 28336L10 2767 | 388107 | SH | DEFINED | 1,3,4 | 388107 |
| EL PASO ELECTRIC CO. | COM | 28367785 718 | 51931 | SH | DEFINED | 1,3,4 | 51931 |
| ELECTRO SCIENTIFIC INDS, ICOM | 28522910 706 | 30145 | SH | DEFINED | 1,3,4 | 30145 | |
| ELECTRONIC ARTS, INC. | COM | 2855121012400 | 229829 | SH | DEFINED | 1,3,4 | 229829 |
| ELECTRONIC DATA SYSTEMS COCOM | 28566110 5628 | 290842 | SH | DEFINED | 1,3,4 | 290842 | |
| ELECTRONICS BOUTIQUE HLDGSCOM | 28604510 3278 | 111886 | SH | DEFINED | 1,3,4 | 111886 | |
| ELECTRONICS FOR IMAGING, ICOM | 2860821015295 | 622008 | SH | DEFINED | 1,3,4 | 622008 | |
| ELKCORP | COM | 28745610 2433 | 89952 | SH | DEFINED | 1,3,4 | 89952 |
| EMCOR GROUP INC. | COM | 29084Q10 596 | 16212 | SH | DEFINED | 1,3,4 | 16212 |
| EMERSON ELECTRIC CO. | COM | 2910111015381 | 256700 | SH | DEFINED | 1,3,4 | 256700 |
| EMERSON RADIO CORP. | COM | 29108712 0 | 47249 | SH | DEFINED | 3,4 | 47249 |
| EMMIS COMMUNICATIONS - CL | COM | 29152510 435 | 18264 | SH | DEFINED | 1,3,4 | 18264 |
| EMULEX CORP. | COM | 29247520 4955 | 232714 | SH | DEFINED | 1,3,4 | 232714 |
| ENDO PHARMACEUTICALS HLDGSCOM | 29264F2011725 | 480220 | SH | DEFINED | 1,3,4 | 480220 | |
| ENERGEN CORP. | COM | 29265N1019050 | 461711 | SH | DEFINED | 1,3,4 | 461711 |
| ENEL SPA | COM | 29265W10 167 | 4100 | SH | DEFINED | 1,3,4 | 4100 |
| ENERGY EAST CORP. | COM | 29266M10 3451 | 136288 | SH | DEFINED | 1,3,4 | 136288 |
| ENERGIZER HOLDINGS, INC. | COM | 29266R1012596 | 269776 | SH | DEFINED | 1,3,4 | 269776 |
| ENGELHARD CORP. | COM | 29284510 7888 | 264138 | SH | DEFINED | 1,3,4 | 264138 |
| ENGINEERED SUPPORT SYSTEMSCOM | 2928661020478 | 419754 | SH | DEFINED | 1,3,4 | 419754 | |
| ENESCO GROUP INC. | COM | 29297310 171 | 14984 | SH | DEFINED | 1,3,4 | 14984 |
| ENNIS BUSINESS FORMS | COM | 29338910 1274 | 76100 | SH | DEFINED | 1,3,4 | 76100 |
| ENTERCOM COMMUNICATIONS COCOM | 29363910 771 | 16990 | SH | DEFINED | 1,3,4 | 16990 | |
| ENTERGY CORP. | COM | 29364G1039872 | 670034 | SH | DEFINED | 1,3,4 | 670034 |
| ENTERTAINMENT PROPERTIES TCOM | 29380T1016617 | 406022 | SH | DEFINED | 1,3,4 | 406022 | |
| ENTERTAINMENT PROPERTIES TCOM | 29380T10 3385 | 82700 | SH | DEFINED | 2,3,4 | 82700 | |
| ENZO BIOCHEM, INC. | COM | 29410010 4371 | 260186 | SH | DEFINED | 1,3,4 | 260186 |

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|-------------------------------|------|----------|--------|-----------|----|---------|-------|---------|
| EON LABS, INC. | COM | 29412E10 | 9711 | 144730 | SH | DEFINED | 1,3,4 | 144730 |
| EQUIFAX, INC. | COM | 29442910 | 2193 | 85005 | SH | DEFINED | 1,3,4 | 85005 |
| EQUITABLE RESOURCES, INC. | COM | 29454910 | 14434 | 325090 | SH | DEFINED | 1,3,4 | 325090 |
| EQUITY OFFICE PROPERTIES | COM | 29474110 | 7974 | 276082 | SH | DEFINED | 1,3,4 | 276082 |
| EQUITY OFFICE PROPERTIES | COM | 29474110 | 8663 | 299869 | SH | DEFINED | 2,3,4 | 299869 |
| EQUITY ONE INC | COM | 29475210 | 1110 | 57700 | SH | DEFINED | 1,3,4 | 57700 |
| EQUITY RESIDENTIAL | COM | 29476L10 | 6233 | 208648 | SH | DEFINED | 1,3,4 | 208648 |
| EQUITY RESIDENTIAL | COM | 29476L10 | 12053 | 403600 | SH | DEFINED | 2,3,4 | 403600 |
| ERESEARCHTECHNOLOGY, INC. | COM | 29481V10 | 2220 | 79110 | SH | DEFINED | 1,3,4 | 79110 |
| ERICSSON (LM) TEL | COM | 29482160 | 237 | 8500 | SH | DEFINED | 1,3,4 | 8500 |
| ESSEX PROPERTY TRUST INC | COM | 29717810 | 1608 | 24574 | SH | DEFINED | 1,3,4 | 24574 |
| ESTERLINE TECHNOLOGIES | COM | 29742510 | 564 | 22712 | SH | DEFINED | 1,3,4 | 22712 |
| ETHAN ALLEN INTERIORS INC | COM | 29760210 | 17690 | 428803 | SH | DEFINED | 1,3,4 | 428803 |
| EVERGREEN RES INC. | COM | 29990030 | 3627 | 105535 | SH | DEFINED | 1,3,4 | 105535 |
| EVERGREEN MARINE CORP.-144 | COM | 30024610 | 945 | 93627 | SH | DEFINED | 1,3,4 | 93627 |
| EXAR CORP | COM | 30064510 | 7982 | 431211 | SH | DEFINED | 1,3,4 | 431211 |
| EXELON CORPORATION. | COM | 30161N10 | 39224 | 569724 | SH | DEFINED | 1,3,4 | 569724 |
| EXPEDITORS INT'L WASH, INCCOM | COM | 30213010 | 1369 | 34640 | SH | DEFINED | 1,3,4 | 34640 |
| EXPRESS SCRIPTS, INC. - CLCOM | COM | 30218210 | 3503 | 46955 | SH | DEFINED | 1,3,4 | 46955 |
| EXPRESSJET HOLDINGS, INC. | COM | 30218U10 | 6615 | 531906 | SH | DEFINED | 1,3,4 | 531906 |
| EXTENDED STAY AMERICA, INCCOM | COM | 30224P10 | 624 | 32038 | SH | DEFINED | 1,3,4 | 32038 |
| EYETECH PHARMACEUTICALS INCOM | COM | 30229710 | 2661 | 80140 | SH | DEFINED | 1,3,4 | 80140 |
| EXXON MOBIL CORP. | COM | 30231G10 | 251037 | 6036033 | SH | DEFINED | 1,3,4 | 6036033 |
| FEI COMPANY | COM | 30241L10 | 778 | 35734 | SH | DEFINED | 1,3,4 | 35734 |
| FLIR SYSTEMS, INC. | COM | 30244510 | 1363 | 35723 | SH | DEFINED | 1,3,4 | 35723 |
| FMC CORP. | COM | 30249130 | 498 | 11644 | SH | DEFINED | 1,3,4 | 11644 |
| FMC TECHNOLOGIES, INC. | COM | 30249U10 | 5643 | 208838 | SH | DEFINED | 1,3,4 | 208838 |
| FPL GROUP, INC. | COM | 30257110 | 7461 | 111624 | SH | DEFINED | 1,3,4 | 111624 |
| FACTSET RESEARCH SYSTEMS, | COM | 30307510 | 1551 | 36492 | SH | DEFINED | 1,3,4 | 36492 |
| FAIR ISAAC CORPORATION | COM | 30325010 | 16271 | 450890 | SH | DEFINED | 1,3,4 | 450890 |
| FAIRCHILD SEMICON INTL CL-COM | COM | 30372610 | 13121 | 546103 | SH | DEFINED | 1,3,4 | 546103 |
| FAMILY DOLLAR STORES | COM | 30700010 | 3747 | 104221 | SH | DEFINED | 1,3,4 | 104221 |
| FASTENAL CO. | COM | 31190010 | 8533 | 159015 | SH | DEFINED | 1,3,4 | 159015 |
| FEDDERS CORP. | COM | 31313550 | 192 | 32798 | SH | DEFINED | 1,3,4 | 32798 |
| FREDDIE MAC | COM | 31340030 | 24699 | 418173 | SH | DEFINED | 1,3,4 | 418173 |
| FANNIE MAE | COM | 31358610 | 63565 | 854967 | SH | DEFINED | 1,3,4 | 854967 |
| FEDERAL REALTY INVESTMENT | COM | 31374720 | 18676 | 404256 | SH | DEFINED | 1,3,4 | 404256 |
| FEDERAL SIGNAL CORP. | COM | 31385510 | 315 | 15832 | SH | DEFINED | 1,3,4 | 15832 |
| FEDERATED DEPARTMENT STORECOM | COM | 31410H10 | 40826 | 755321 | SH | DEFINED | 1,3,4 | 755321 |
| FEDERATED INVESTORS, INC. | COM | 31421110 | 15773 | 501920 | SH | DEFINED | 1,3,4 | 501920 |
| FEDEX CORPORATION | COM | 31428X10 | 30745 | 409003 | SH | DEFINED | 1,3,4 | 409003 |
| FERRO CORP. | COM | 31540510 | 353 | 13620 | SH | DEFINED | 1,3,4 | 13620 |
| F5 NETWORKS INC. | COM | 31561610 | 2404 | 71010 | SH | DEFINED | 1,3,4 | 71010 |
| FIDELITY NATIONAL FINL, INCOM | COM | 31632610 | 40505 | 1022803 | SH | DEFINED | 1,3,4 | 1022803 |
| FIFTH THIRD BANCORP | COM | 31677310 | 19122 | 345379 | SH | DEFINED | 1,3,4 | 345379 |
| FILENET CORP. | COM | 31686910 | 1079 | 40499 | SH | DEFINED | 1,3,4 | 40499 |
| FINANCIAL FEDERAL CORP | COM | 31749210 | 671 | 20106 | SH | DEFINED | 1,3,4 | 20106 |
| FINDWHAT.COM | COM | 31779410 | 1861 | 85897 | SH | DEFINED | 1,3,4 | 85897 |
| FIRST AMERICAN CORPORATIONCOM | COM | 31852230 | 7543 | 247926 | SH | DEFINED | 1,3,4 | 247926 |
| FIRST BANCORP/PUERTO RICO | COM | 31867210 | 10263 | 246629 | SH | DEFINED | 1,3,4 | 246629 |
| FIRST DATA CORP. | COM | 31996310 | 30541 | 724404 | SH | DEFINED | 1,3,4 | 724404 |
| FIRST HORIZON PHARMACEUTICCOM | COM | 32051K10 | 6527 | 414043 | SH | DEFINED | 1,3,4 | 414043 |
| FIRST MARBLEHEAD CORP./THECOM | COM | 32077110 | 3150 | 106932 | SH | DEFINED | 1,3,4 | 106932 |
| FIRST MIDWEST BANCORP, INCCOM | COM | 32086710 | 9559 | 279978 | SH | DEFINED | 1,3,4 | 279978 |
| FIRST HEALTH | COM | 32096010 | 11698 | 534932 | SH | DEFINED | 1,3,4 | 534932 |
| FIRST REPUBLIC BANK | COM | 33615810 | 603 | 15679 | SH | DEFINED | 1,3,4 | 15679 |
| FIRST TENNESSEE NATIONAL | CCOM | 33716210 | 3645 | 76357 | SH | DEFINED | 1,3,4 | 76357 |
| FISERV, INC. | COM | 33773810 | 6085 | 170098 | SH | DEFINED | 1,3,4 | 170098 |
| FIRSTFED FINANCIAL CORP | COM | 33790710 | 16444 | 356438 | SH | DEFINED | 1,3,4 | 356438 |
| FIRSTMERIT CORP. | COM | 33791510 | 731 | 27966 | SH | DEFINED | 1,3,4 | 27966 |
| FLAGSTAR BANCORP INC. | COM | 33793010 | 1674 | 65189 | SH | DEFINED | 1,3,4 | 65189 |
| FIRSTENERGY CORP. | COM | 33793210 | 9792 | 250519 | SH | DEFINED | 1,3,4 | 250519 |
| FLEET BOSTON FINANCIAL CORCOM | COM | 33903010 | 31420 | 699694.00 | SH | DEFINED | 1,3,4 | 699694 |
| FLEETWOOD ENTERPRISES, INCCOM | COM | 33909910 | 515 | 41722 | SH | DEFINED | 1,3,4 | 41722 |
| FLORIDA ROCK INDS | COM | 34114010 | 13898 | 329554.5 | SH | DEFINED | 1,3,4 | 329555 |
| FLUOR CORP.(NEW) | COM | 34341210 | 1925 | 49672 | SH | DEFINED | 1,3,4 | 49672 |
| FLOWERS FOODS, INC. | COM | 34349810 | 1275 | 48708 | SH | DEFINED | 1,3,4 | 48708 |
| FLOWERVE CORP. | COM | 34354P10 | 378 | 18233 | SH | DEFINED | 1,3,4 | 18233 |
| FLUSHING FINANCIAL CORP. | COM | 34387310 | 2834 | 156620.00 | SH | DEFINED | 1,3,4 | 156620 |
| FOMENTO ECONOMICO MEXICANOCOM | COM | 34441910 | 2989 | 60649 | SH | DEFINED | 1,3,4 | 60649 |
| FOOT LOCKER INC | COM | 34484910 | 23924 | 927219 | SH | DEFINED | 1,3,4 | 927219 |
| FORD MOTOR CO. | COM | 34537086 | 15078 | 1111409.0 | SH | DEFINED | 1,3,4 | 1111409 |
| FOREST CITY ENTERPRISES INCOM | COM | 34555010 | 5460 | 101286 | SH | DEFINED | 1,3,4 | 101286 |
| FOREST LABORATORIES -CI A | COM | 34583810 | 36314 | 507180 | SH | DEFINED | 1,3,4 | 507180 |
| FOREST OIL CORP. | COM | 34609170 | 443 | 17616 | SH | DEFINED | 1,3,4 | 17616 |
| FORTUNE BRANDS, INC. | COM | 34963110 | 9121 | 119021 | SH | DEFINED | 1,3,4 | 119021 |
| FORWARD AIR CORPORATION | COM | 34985310 | 762 | 23119 | SH | DEFINED | 1,3,4 | 23119 |
| FOSSIL, INC. | COM | 34988210 | 1674 | 50185 | SH | DEFINED | 1,3,4 | 50185 |
| FOUNDRY NETWORKS INC. | COM | 35063R10 | 7890 | 459492 | SH | DEFINED | 1,3,4 | 459492 |
| 4KIDS ENTERTAINMENT, INC. | COM | 35086510 | 4096 | 182964 | SH | DEFINED | 1,3,4 | 182964 |
| FOX ENTERTAINMENT GRP, INCCOM | COM | 35138T10 | 1268 | 46800 | SH | DEFINED | 1,3,4 | 46800 |

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| FRANKLIN RESOURCES, INC. | COM | 35461310 | 8417 | 151179 | SH | DEFINED | 1,3,4 | 151179 |
| FRED'S INC. | COM | 35610810 | 1022 | 42153 | SH | DEFINED | 1,3,4 | 42153 |
| FREEMONT MCMORAN, INC. | COM | 35671D8529973 | | 766749 | SH | DEFINED | 1,3,4 | 766749 |
| FREMONT GENERAL CORP. | COM | 3572881012612 | | 412162 | SH | DEFINED | 1,3,4 | 412162 |
| FRIEDMAN BILLINGS RAMSEY-ACOM | | 35843410 | 8192 | 303500 | SH | DEFINED | 1,3,4 | 303500 |
| FRONTIER AIRLINES, INC. | COM | 35906510 | 397 | 38310 | SH | DEFINED | 1,3,4 | 38310 |
| FRONTIER OIL CORP. | COM | 35914P10 | 547 | 28212 | SH | DEFINED | 1,3,4 | 28212 |
| FULLER (H.B.) CO. | COM | 35969410 | 874 | 30729 | SH | DEFINED | 1,3,4 | 30729 |
| FURNITURE BRANDS INTL, INCCOM | | 36092110 | 2781 | 86295 | SH | DEFINED | 1,3,4 | 86295 |
| G & K SERVICES, INC. | COM | 36126810 | 836 | 22482 | SH | DEFINED | 1,3,4 | 22482 |
| GATX CORP. | COM | 36144810 | 357 | 16221 | SH | DEFINED | 1,3,4 | 16221 |
| GEO GROUP INC/THE | COM | 36159R10 | 1361 | 59224 | SH | DEFINED | 1,3,4 | 59224 |
| GABLES RESIDENTIAL TRUST | COM | 36241810 | 1114 | 30724 | SH | DEFINED | 1,3,4 | 30724 |
| GALLAGHER (ARTHUR J.) & COCOM | | 3635761018481 | | 567393 | SH | DEFINED | 1,3,4 | 567393 |
| GANNETT CO., INC. | COM | 3647301016124 | | 182939 | SH | DEFINED | 1,3,4 | 182939 |
| GAP, INC., THE | COM | 3647601013475 | | 614893 | SH | DEFINED | 1,3,4 | 614893 |
| GARDNER DENVER, INC. | COM | 36555810 | 9626 | 355396 | SH | DEFINED | 1,3,4 | 355396 |
| GARTNER, INC. | COM | 36665110 | 497 | 42652 | SH | DEFINED | 1,3,4 | 42652 |
| GATEWAY, INC. | COM | 36762610 | 1187 | 226722 | SH | DEFINED | 1,3,4 | 226722 |
| GAO GAZPROM-144A | COM | 36828710 | 6922 | 182912 | SH | DEFINED | 1,3,4 | 182912 |
| GEN-PROBE INC. | COM | 36866T10 | 4551 | 136209 | SH | DEFINED | 1,3,4 | 136209 |
| GEMSTAR - TV GUIDE INTERNACOM | | 36866W1012648 | | 1884879 | SH | DEFINED | 1,3,4 | 1884879 |
| GENCORP, INC. | COM | 36868210 | 516 | 47699 | SH | DEFINED | 1,3,4 | 47699 |
| GENERAL COMMUNICATIONS | COM | 36938510 | 554 | 60747 | SH | DEFINED | 1,3,4 | 60747 |
| GENERAL DYNAMICS CORP. | COM | 3695501012793 | | 143162 | SH | DEFINED | 1,3,4 | 143162 |
| GENERAL ELECTRIC CO. | COM | 36960410244233 | | 8002255 | SH | DEFINED | 1,3,4 | 8002255 |
| GENERAL GROWTH PROPERTIES | COM | 3700211037641 | | 1070836 | SH | DEFINED | 1,3,4 | 1070836 |
| GENERAL GROWTH PROPERTIES | COM | 3700211037390 | | 1063700 | SH | DEFINED | 2,3,4 | 1063700 |
| GENERAL MILLS, INC. | COM | 3703341010618 | | 227499 | SH | DEFINED | 1,3,4 | 227499 |
| GENERAL MOTORS CORP. | COM | 3704421016096 | | 341731 | SH | DEFINED | 1,3,4 | 341731 |
| GENESCO INC. | COM | 37153210 | 7285 | 314240 | SH | DEFINED | 1,3,4 | 314240 |
| GENTEX CORP. | COM | 3719011019824 | | 457080 | SH | DEFINED | 1,3,4 | 457080 |
| GENLYTE GROUP, INC. | COM | 37230210 | 4407 | 78648 | SH | DEFINED | 1,3,4 | 78648 |
| GENUINE PARTS CO. | COM | 37246010 | 3449 | 105331 | SH | DEFINED | 1,3,4 | 105331 |
| GENZYME CORP. | COM | 37291710 | 6424 | 136560 | SH | DEFINED | 1,3,4 | 136560 |
| GEORGIA GULF | COM | 37320020 | 1062 | 35331 | SH | DEFINED | 1,3,4 | 35331 |
| GEORGIA PACIFIC GROUP | COM | 3732981025827 | | 766666 | SH | DEFINED | 1,3,4 | 766666 |
| GERBER SCIENTIFIC, INC. | COM | 37373010 | 158 | 23942 | SH | DEFINED | 1,3,4 | 23942 |
| GEVITY HR INC | COM | 37439310 | 2955 | 101253 | SH | DEFINED | 1,3,4 | 101253 |
| GIBRALTAR STEEL CORP. | COM | 37476F10 | 4478 | 182104 | SH | DEFINED | 1,3,4 | 182104 |
| GILEAD SCIENCES, INC. | COM | 3755581016549 | | 296778 | SH | DEFINED | 1,3,4 | 296778 |
| GILLETTE CO., THE | COM | 3757661025804 | | 659890 | SH | DEFINED | 1,3,4 | 659890 |
| GLACIER BANCORP, INC. | COM | 37637Q10 | 2534 | 78490 | SH | DEFINED | 1,3,4 | 78490 |
| GLATFELTER | COM | 37731610 | 162 | 14441 | SH | DEFINED | 1,3,4 | 14441 |
| GLAXOSMITHKLINE PLC | COM | 37733W10 | 220 | 5510 | SH | DEFINED | 1,3,4 | 5510 |
| GLENBOROUGH REALTY TRUST | ICOM | 37803P10 | 755 | 33719 | SH | DEFINED | 1,3,4 | 33719 |
| GLOBAL IMAGING SYSTEMS, INCOM | | 37934A10 | 6858 | 206271 | SH | DEFINED | 1,3,4 | 206271 |
| GLOBAL PAYMENTS, INC. | COM | 37940X1022865 | | 507112 | SH | DEFINED | 1,3,4 | 507112 |
| GOLD BANC CORPORATION, INCCOM | | 37990710 | 693 | 42535 | SH | DEFINED | 1,3,4 | 42535 |
| GOLDEN WEST FINANCIAL CORPCOM | | 3813171024226 | | 216396 | SH | DEFINED | 1,3,4 | 216396 |
| GOLDMAN SACHS GROUP INC. | COM | 38141G1049607 | | 475406 | SH | DEFINED | 1,3,4 | 475406 |
| GOODRICH CORP. | COM | 38238810 | 2028 | 72204 | SH | DEFINED | 1,3,4 | 72204 |
| GOODYEAR TIRE & RUBBER CO.COM | | 38255010 | 898 | 106155 | SH | DEFINED | 1,3,4 | 106155 |
| GOODYS FAMILY CLOTHING, INCOM | | 38258810 | 505 | 35384 | SH | DEFINED | 1,3,4 | 35384 |
| GRACO, INC. | COM | 3841091023162 | | 795931.50 | SH | DEFINED | 1,3,4 | 795932 |
| GRAINGER (W.W.), INC. | COM | 38480210 | 2651 | 55249 | SH | DEFINED | 1,3,4 | 55249 |
| GRANITE CONSTRUCTION, INC.COM | | 38732810 | 324 | 13704 | SH | DEFINED | 1,3,4 | 13704 |
| GRANT PRIDECO, INC. | COM | 38821G10 | 619 | 40062 | SH | DEFINED | 1,3,4 | 40062 |
| GREAT ATLANTIC & PACIFIC TCOM | | 39006410 | 319 | 41534 | SH | DEFINED | 1,3,4 | 41534 |
| GREAT LAKES CHEMICAL | COM | 39056810 | 723 | 30634 | SH | DEFINED | 1,3,4 | 30634 |
| GREAT PLAINS ENERGY, INC. | COM | 3911641019548 | | 578386 | SH | DEFINED | 1,3,4 | 578386 |
| GREATER BAY BANCORP | COM | 39164810 | 5091 | 173984 | SH | DEFINED | 1,3,4 | 173984 |
| GREEN MOUNTAIN POWER CORP.COM | | 39315410 | 142 | 5391 | SH | DEFINED | 1,3,4 | 5391 |
| GREENPOINT FINANCIAL | COM | 39538410 | 1922 | 44000 | SH | DEFINED | 1,3,4 | 44000 |
| GREIF INC | COM | 39762410 | 2191 | 62730 | SH | DEFINED | 1,3,4 | 62730 |
| GRIFFON CORP. | COM | 3984331013551 | | 627754 | SH | DEFINED | 1,3,4 | 627754 |
| GROUP 1 AUTOMOTIVE INC. | COM | 39890510 | 887 | 24462 | SH | DEFINED | 1,3,4 | 24462 |
| GROUP 1 SOFTWARE INC | COM | 39943Y10 | 270 | 16580 | SH | DEFINED | 1,3,4 | 16580 |
| GTECH HOLDINGS CORP. | COM | 4005181024224 | | 409542 | SH | DEFINED | 1,3,4 | 409542 |
| GUIDANT CORP. | COM | 4016981037833 | | 597011 | SH | DEFINED | 1,3,4 | 597011 |
| GUITAR CENTER, INC. | COM | 40204010 | 8767 | 236000 | SH | DEFINED | 1,3,4 | 236000 |
| GYMBOREE CORP. | COM | 40377710 | 543 | 32258 | SH | DEFINED | 1,3,4 | 32258 |
| HCA, INC. | COM | 4041191012206 | | 300610 | SH | DEFINED | 1,3,4 | 300610 |
| HCC INSURANCE HOLDINGS, INCOM | | 40413210 | 680 | 21051 | SH | DEFINED | 1,3,4 | 21051 |
| HSBC HOLDINGS PLC | COM | 40428040 | 219 | 2946 | SH | DEFINED | 1,3,4 | 2946 |
| HAEMONETICS CORP/MASS | COM | 40502410 | 4032 | 128405 | SH | DEFINED | 1,3,4 | 128405 |
| HAGGAR CORP. | COM | 40517310 | 147 | 7301 | SH | DEFINED | 1,3,4 | 7301 |
| HAIN CELESTIAL GROUP, INC.COM | | 40521710 | 843 | 38141 | SH | DEFINED | 1,3,4 | 38141 |
| HALLIBURTON CO. | COM | 40621610 | 8133 | 267600 | SH | DEFINED | 1,3,4 | 267600 |
| HANARO TELECOM INC | COM | 40964920 | 38 | 13200 | SH | DEFINED | 1,3,4 | 13200 |
| HANCOCK FABRICS, INC. | COM | 40990010 | 322 | 20263 | SH | DEFINED | 1,3,4 | 20263 |

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|----------------------------|--------|------------|------|----------|----|---------|-------|---------|
| HANCOCK HOLDING CO | COM | 41012010 | 1988 | 64200 | SH | DEFINED | 1,3,4 | 64200 |
| JOHN HANCOCK FINANCIAL SRV | COM | 41014S10 | 7668 | 175457 | SH | DEFINED | 1,3,4 | 175457 |
| HANOVER COMPRESSOR CO. | COM | 41076810 | 289 | 24281 | SH | DEFINED | 1,3,4 | 24281 |
| HARLAND (JOHN H.) CO. | COM | 41269310 | 7531 | 242012 | SH | DEFINED | 1,3,4 | 242012 |
| HARLEY-DAVIDSON INC. | COM | 4128221034 | 318 | 643441 | SH | DEFINED | 1,3,4 | 643441 |
| HARMAN INTERNATIONAL | COM | 41308610 | 1730 | 21742 | SH | DEFINED | 1,3,4 | 21742 |
| HARMONIC. INC. | COM | 41316010 | 725 | 75298 | SH | DEFINED | 1,3,4 | 75298 |
| HARRAH'S ENTERTAINMENT | COM | 4136191030 | 591 | 557287 | SH | DEFINED | 1,3,4 | 557287 |
| HARRIS CORP. | COM | 41387510 | 1067 | 22021 | SH | DEFINED | 1,3,4 | 22021 |
| HARSCO CORP. | COM | 41586410 | 618 | 13479 | SH | DEFINED | 1,3,4 | 13479 |
| HARTE HANKS INC. | COM | 41619610 | 674 | 28839 | SH | DEFINED | 1,3,4 | 28839 |
| HARTFORD FINANCIAL SVCS. | GCOM | 4165151040 | 318 | 632933 | SH | DEFINED | 1,3,4 | 632933 |
| HASBRO, INC. | COM | 4180561023 | 774 | 1092711 | SH | DEFINED | 1,3,4 | 1092711 |
| HAVERTY FURNITURE | COM | 41959610 | 509 | 23920 | SH | DEFINED | 1,3,4 | 23920 |
| HAWAIIAN ELECTRIC INDS | COM | 41987010 | 682 | 13112 | SH | DEFINED | 1,3,4 | 13112 |
| HEALTH CARE PROPERTIES INV | COM | 42191510 | 436 | 15400 | SH | DEFINED | 1,3,4 | 15400 |
| HEALTH MANAGEMNT ASSOC. | COM | 4219331017 | 452 | 751884 | SH | DEFINED | 1,3,4 | 751884 |
| HEALTHCARE REALTY TRUST, | ICOM | 42194610 | 3369 | 78834 | SH | DEFINED | 1,3,4 | 78834 |
| HEADWATERS, INC. | COM | 42210P10 | 5935 | 231634 | SH | DEFINED | 1,3,4 | 231634 |
| HEALTH CARE REIT INC. | COM | 42217K10 | 8124 | 200116 | SH | DEFINED | 1,3,4 | 200116 |
| HEALTH CARE REIT INC. | COM | 42217K10 | 9214 | 226900 | SH | DEFINED | 2,3,4 | 226900 |
| HEALTH NET, INC | COM | 42222G10 | 935 | 37503 | SH | DEFINED | 1,3,4 | 37503 |
| HEARST-ARGYLE TELEVISION | ICOM | 42231710 | 7051 | 262130 | SH | DEFINED | 1,3,4 | 262130 |
| HEARTLAND EXPRESS, INC. | COM | 4223471018 | 764 | 823684 | SH | DEFINED | 1,3,4 | 823684 |
| HEIDRICK & STRUGGLES INTL. | COM | 42281910 | 4829 | 201795 | SH | DEFINED | 1,3,4 | 201795 |
| HEINZ (H.J.) CO. | COM | 42307410 | 7993 | 214514.5 | SH | DEFINED | 1,3,4 | 214515 |
| HELIX TECHNOLOGY CORP. | COM | 42331910 | 683 | 28147 | SH | DEFINED | 1,3,4 | 28147 |
| HELMERICH & PAYNE, INC. | COM | 42345210 | 481 | 16566 | SH | DEFINED | 1,3,4 | 16566 |
| HENRY (JACK) & ASSOCIATES | COM | 42628110 | 567 | 29574 | SH | DEFINED | 1,3,4 | 29574 |
| HERCULES, INC. | COM | 42705610 | 8761 | 763787 | SH | DEFINED | 1,3,4 | 763787 |
| HERLEY INDUSTRIES, INC. | COM | 42739810 | 4622 | 245009 | SH | DEFINED | 1,3,4 | 245009 |
| HERSHEY FOODS CORP. | COM | 4278661017 | 836 | 215311 | SH | DEFINED | 1,3,4 | 215311 |
| HEWLETT-PACKARD CO. | COM | 4282361043 | 487 | 1904120 | SH | DEFINED | 1,3,4 | 1904120 |
| HI-TECH PHARMACAL CO. INC. | COM | 42840B10 | 4064 | 207848 | SH | DEFINED | 1,3,4 | 207848 |
| HIBERNIA CORP. - CL A | COM | 4286561031 | 272 | 1331081 | SH | DEFINED | 1,3,4 | 1331081 |
| HIGHLAND HOSPITALITY CORP | COM | 43014110 | 271 | 23259 | SH | DEFINED | 1,3,4 | 23259 |
| HIGHLAND HOSPITALITY CORP | COM | 43014110 | 4032 | 343971 | SH | DEFINED | 2,3,4 | 343971 |
| HIGHWOODS PROPERTIES, INC. | COM | 43128410 | 460 | 17530 | SH | DEFINED | 1,3,4 | 17530 |
| HILB ROGAL & HAMILTON CO. | COM | 43129410 | 1481 | 38768 | SH | DEFINED | 1,3,4 | 38768 |
| HILLENBRAND INDUSTRIES | COM | 4315731026 | 644 | 392408 | SH | DEFINED | 1,3,4 | 392408 |
| HILTON HOTELS CORP. | COM | 43284810 | 3734 | 229909 | SH | DEFINED | 1,3,4 | 229909 |
| HILTON HOTELS CORP. | COM | 43284810 | 1326 | 81600 | SH | DEFINED | 2,3,4 | 81600 |
| HINDALCO INDUSTRIES LTD | 14COM | 43306410 | 1099 | 37826 | SH | DEFINED | 1,3,4 | 37826 |
| HITACHI LTD | COM | 43357850 | 109 | 1400 | SH | DEFINED | 1,3,4 | 1400 |
| HOLOGIC INC. | COM | 43644010 | 443 | 21765 | SH | DEFINED | 1,3,4 | 21765 |
| HOME DEPOT, INC. | COM | 4370761054 | 829 | 1467716 | SH | DEFINED | 1,3,4 | 1467716 |
| HOME PROPERTIES, INC. | COM | 43730610 | 746 | 18300 | SH | DEFINED | 1,3,4 | 18300 |
| HOME PROPERTIES, INC. | COM | 43730610 | 6239 | 153163 | SH | DEFINED | 2,3,4 | 153163 |
| HON INDUSTRIES, INC. | COM | 4380921012 | 153 | 327272 | SH | DEFINED | 1,3,4 | 327272 |
| HONEYWELL INTERNATIONAL, | ICOM | 4385161017 | 645 | 521207 | SH | DEFINED | 1,3,4 | 521207 |
| HOOPER HOLMES, INC. | COM | 43910410 | 437 | 69865 | SH | DEFINED | 1,3,4 | 69865 |
| HORACE MANN EDUCATORS | COM | 44032710 | 222 | 14096 | SH | DEFINED | 1,3,4 | 14096 |
| HORMEL FOODS CORP. | COM | 44045210 | 1340 | 45755 | SH | DEFINED | 1,3,4 | 45755 |
| HOSPITALITY PROPERTIES TR | COM | 44106M10 | 2193 | 47271 | SH | DEFINED | 1,3,4 | 47271 |
| HOST MARRIOTT CORP. | COM | 44107P10 | 477 | 37275 | SH | DEFINED | 1,3,4 | 37275 |
| HOST MARRIOTT CORP. | COM | 44107P10 | 7283 | 570025 | SH | DEFINED | 2,3,4 | 570025 |
| HOT TOPIC, INC. | COM | 44133910 | 1366 | 51592 | SH | DEFINED | 1,3,4 | 51592 |
| HOUSTON EXPLORATION CO. | COM | 4421201013 | 679 | 305872 | SH | DEFINED | 1,3,4 | 305872 |
| HOVNANIAN ENTERPRISES-A | COM | 4424872012 | 269 | 284312 | SH | DEFINED | 1,3,4 | 284312 |
| HUBBELL, INC. - CL B | COM | 44351020 | 792 | 19709 | SH | DEFINED | 1,3,4 | 19709 |
| HUDSON RIVER BANCORP | COM | 44412810 | 1148 | 55719 | SH | DEFINED | 1,3,4 | 55719 |
| HUDSON UNITED BANCORP | COM | 4441651028 | 857 | 758256 | SH | DEFINED | 1,3,4 | 758256 |
| HUFFY CORP. | COM | 44435610 | 67 | 17434 | SH | DEFINED | 1,3,4 | 17434 |
| HUGHES SUPPLY, INC. | COM | 44448210 | 1688 | 32262 | SH | DEFINED | 1,3,4 | 32262 |
| HUMANA, INC. | COM | 44485910 | 1866 | 98151 | SH | DEFINED | 1,3,4 | 98151 |
| HUMAN GENOME SCIENCES INC | COM | 44490310 | 6037 | 481953 | SH | DEFINED | 1,3,4 | 481953 |
| HUNT (JB) TRANSPRT SVCS, | ICOM | 44565810 | 4406 | 156360 | SH | DEFINED | 1,3,4 | 156360 |
| HUNTINGTON BANCSHARES, | INCCOM | 44615010 | 3116 | 140278 | SH | DEFINED | 1,3,4 | 140278 |
| HUTCHINSON TECHNOLOGY, | INCCOM | 44840710 | 787 | 28072 | SH | DEFINED | 1,3,4 | 28072 |
| HYDRIL | COM | 44877410 | 646 | 24593 | SH | DEFINED | 1,3,4 | 24593 |
| IDT CORP | COM | 44894710 | 6599 | 332140 | SH | DEFINED | 1,3,4 | 332140 |
| IDT CORP. | COM | 44894730 | 9148 | 454128 | SH | DEFINED | 1,3,4 | 454128 |
| HYPERION SOLUTIONS CORP. | COM | 44914M10 | 5684 | 137254 | SH | DEFINED | 1,3,4 | 137254 |
| HYUNDAI MOTOR CO.-144A | COM | 44918770 | 289 | 12631 | SH | DEFINED | 1,3,4 | 12631 |
| ICU MEDICAL, INC. | COM | 44930G10 | 447 | 14719 | SH | DEFINED | 1,3,4 | 14719 |
| IHOP CORP. | COM | 44962310 | 790 | 22986 | SH | DEFINED | 1,3,4 | 22986 |
| IMC GLOBAL, INC. | COM | 44966910 | 546 | 37978 | SH | DEFINED | 1,3,4 | 37978 |
| IMCO RECYCLING, INC. | COM | 44968110 | 157 | 16607 | SH | DEFINED | 1,3,4 | 16607 |
| IMS HEALTH, INC. | COM | 4499341036 | 256 | 1558966 | SH | DEFINED | 1,3,4 | 1558966 |
| IRSA | COM | 45004720 | 3559 | 358809 | SH | DEFINED | 1,3,4 | 358809 |
| ISTAR FINANCIAL, INC. | COM | 45031U1015 | 199 | 359312 | SH | DEFINED | 1,3,4 | 359312 |

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|----------------------------|---------|----------------|------|-----------|----|---------|-------|---------|
| ITLA CAPITAL CORP | COM | 45056510 | 394 | 8000 | SH | DEFINED | 1,3,4 | 8000 |
| ITT EDUCATIONAL SERVICES, | COM | 45068B10 | 471 | 15069 | SH | DEFINED | 1,3,4 | 15069 |
| IBERIABANK CORP | COM | 45082810 | 1189 | 20147 | SH | DEFINED | 1,3,4 | 20147 |
| ITT INDUSTRIES, INC. | COM | 4509111025710 | | 336827 | SH | DEFINED | 1,3,4 | 336827 |
| ICICI BANK LTD | COM | 45104G10 | 2011 | 126284 | SH | DEFINED | 1,3,4 | 126284 |
| IDACORP, INC. | COM | 45110710 | 375 | 12591 | SH | DEFINED | 1,3,4 | 12591 |
| IDEX CORP. | COM | 45167R10 | 1542 | 35481 | SH | DEFINED | 1,3,4 | 35481 |
| IDEXX LABS, INC. | COM | 45168D1032376 | | 569207 | SH | DEFINED | 1,3,4 | 569207 |
| ILLINOIS TOOL WORKS, INC. | COM | 4523081031341 | | 395612 | SH | DEFINED | 1,3,4 | 395612 |
| IMATION CORP. | COM | 45245A10 | 436 | 11634 | SH | DEFINED | 1,3,4 | 11634 |
| IMCLONE SYSTEMS | COM | 45245W10 | 480 | 9447 | SH | DEFINED | 1,3,4 | 9447 |
| IMAGISTICS INTL INC | COM | 45247T10 | 8979 | 203787 | SH | DEFINED | 1,3,4 | 203787 |
| IMMUCOR, INC. | COM | 45252610 | 384 | 21224 | SH | DEFINED | 1,3,4 | 21224 |
| IMPERIAL TOBACCO GROUP- | ADCOM | 45314210 | 122 | 2800 | SH | DEFINED | 1,3,4 | 2800 |
| INAMED CORP | COM | 45323510 | 8696 | 163241 | SH | DEFINED | 1,3,4 | 163241 |
| INCO, LTD. | COM | 45325840 | 2088 | 60300 | SH | DEFINED | 1,3,4 | 60300 |
| INDEPENDANCE COMMUNITY BAN | COM | 4534141033120 | | 812842 | SH | DEFINED | 1,3,4 | 812842 |
| INDYMAC BANCORP, INC. | COM | 45660710 | 6434 | 177269 | SH | DEFINED | 1,3,4 | 177269 |
| INET TECHNOLOGIES, INC. | COM | 45662V10 | 1411 | 113761 | SH | DEFINED | 1,3,4 | 113761 |
| INFINITY PROPERTY & CASUAL | COM | 45665Q1015157 | | 482239 | SH | DEFINED | 1,3,4 | 482239 |
| INFORMATICA CORP. | COM | 45666Q10 | 2629 | 306000 | SH | DEFINED | 1,3,4 | 306000 |
| INFORMATION HOLDINGS, INC. | COM | 45672710 | 468 | 22510 | SH | DEFINED | 1,3,4 | 22510 |
| ING GROEP NV | COM | 45683710 | 142 | 6372 | SH | DEFINED | 1,3,4 | 6372 |
| INGRAM MICRO, INC. | COM | 45715310 | 1582 | 87420 | SH | DEFINED | 1,3,4 | 87420 |
| INPUT/OUTPUT, INC. | COM | 45765210 | 431 | 55258 | SH | DEFINED | 1,3,4 | 55258 |
| INSIGHT ENTERPRISES, INC. | COM | 45765U10 | 3994 | 207713 | SH | DEFINED | 1,3,4 | 207713 |
| INSITUFORN TECNOL, INC. - | COM | 45766710 | 447 | 28528 | SH | DEFINED | 1,3,4 | 28528 |
| INSURANCE AUTO AUCTIONS, | ICOM | 45787510 | 182 | 12420 | SH | DEFINED | 1,3,4 | 12420 |
| INTEGRA LIFESCIENCES HOLDI | COM | 45798520 | 896 | 29275 | SH | DEFINED | 1,3,4 | 29275 |
| INTEGRATED DEVICE TECH, IN | COM | 45811810 | 524 | 34779 | SH | DEFINED | 1,3,4 | 34779 |
| INTEGRATED ELECTRICAL SERV | COM | 45811E10 | 2097 | 186680 | SH | DEFINED | 1,3,4 | 186680 |
| INTEGRATED CIRCUIT SYSTEMS | COM | 45811K20 | 598 | 23853 | SH | DEFINED | 1,3,4 | 23853 |
| INTEGRATED SILICON SOLUTIO | COM | 45812P1010112 | | 570258 | SH | DEFINED | 1,3,4 | 570258 |
| INTEL CORP. | COM | 45814010144082 | | 5297417 | SH | DEFINED | 1,3,4 | 5297417 |
| INTER-TEL, INC. - SER A | COM | 4583721010459 | | 347887 | SH | DEFINED | 1,3,4 | 347887 |
| INTERCONTINENTAL HOTELS | GRCOM | 45857310 | 102 | 11100 | SH | DEFINED | 1,3,4 | 11100 |
| INTERFACE, INC. - CI A | COM | 45866510 | 443 | 55370 | SH | DEFINED | 1,3,4 | 55370 |
| INTERMAGNETICS GENERAL COR | COM | 45877110 | 1875 | 70877 | SH | DEFINED | 1,3,4 | 70877 |
| INTERMET CORP. | COM | 45881K10 | 122 | 27607 | SH | DEFINED | 1,3,4 | 27607 |
| INTERNATIONAL BUSINESS MAC | COM | 4592001098546 | | 1073012 | SH | DEFINED | 1,3,4 | 1073012 |
| INTERNATIONAL FLAVORS&FRAG | COM | 45950610 | 9357 | 263664 | SH | DEFINED | 1,3,4 | 263664 |
| INTL GAME TECHNOLOGY | COM | 4599021055963 | | 1244813 | SH | DEFINED | 1,3,4 | 1244813 |
| INTL MULTIFOODS CORP. | COM | 46004310 | 518 | 20828 | SH | DEFINED | 1,3,4 | 20828 |
| INTERNATIONAL PAPER CO. | COM | 4601461012307 | | 291303.00 | SH | DEFINED | 1,3,4 | 291303 |
| INTL RECTIFIER CORP. | COM | 4602541022771 | | 495108 | SH | DEFINED | 1,3,4 | 495108 |
| INT'L SPEEDWAY CORP. | COM | 46033520 | 832 | 17559 | SH | DEFINED | 1,3,4 | 17559 |
| INTERNET SECURITY SYSTEMS | COM | 46060X10 | 287 | 16427 | SH | DEFINED | 1,3,4 | 16427 |
| INTERPUBLIC GROUP OF COS., | COM | 4606901025201 | | 1638966 | SH | DEFINED | 1,3,4 | 1638966 |
| INTERSIL CORP. | COM | 46069S10 | 1024 | 45843 | SH | DEFINED | 1,3,4 | 45843 |
| INTERSTATE BAKERIES CP. | COM | 46072H10 | 168 | 14798 | SH | DEFINED | 1,3,4 | 14798 |
| INTRADO INC. | COM | 46117A10 | 355 | 18358 | SH | DEFINED | 1,3,4 | 18358 |
| INTUIT INC. | COM | 4612021017862 | | 397987 | SH | DEFINED | 1,3,4 | 397987 |
| INVACARE CORP. | COM | 46120310 | 6211 | 137621 | SH | DEFINED | 1,3,4 | 137621 |
| INVESTMENT TECHNOLOGY GP, | COM | 46145F10 | 770 | 50389 | SH | DEFINED | 1,3,4 | 50389 |
| INVISION TECHNOLOGIES, IN | COM | 46185110 | 907 | 18244 | SH | DEFINED | 1,3,4 | 18244 |
| INVITROGEN CORP. | COM | 46185R10 | 1298 | 18128 | SH | DEFINED | 1,3,4 | 18128 |
| INVESTORS FINANCIAL SCVS | CCOM | 46191510 | 903 | 21753 | SH | DEFINED | 1,3,4 | 21753 |
| IONICS, INC. | COM | 46221810 | 694 | 24343 | SH | DEFINED | 1,3,4 | 24343 |
| BANK OF IRELAND | COM | 46267Q10 | 139 | 2750 | SH | DEFINED | 1,3,4 | 2750 |
| IRWN FINANCIAL CORP. | COM | 46411910 | 818 | 30249 | SH | DEFINED | 1,3,4 | 30249 |
| ISHARES MSCI JAPAN INDEX | FCOM | 46428684 | 394 | 36200 | SH | DEFINED | 1,3,4 | 36200 |
| ISHARES MSCI HONG KONG IN | COM | 46428687 | 2650 | 250000 | SH | DEFINED | 1,3,4 | 250000 |
| ISHARES S&P 500 INDEX FUND | COM | 46428720 | 1497 | 13260 | SH | DEFINED | 1,3,4 | 13260 |
| ISHARES MSCI EMERGING MKT | COM | 4642872330761 | | 175290 | SH | DEFINED | 1,3,4 | 175290 |
| ISHARES RUSSELL MIDCAP | GROCOM | 46428748 | 205 | 2660 | SH | DEFINED | 1,3,4 | 2660 |
| ISHARES TRUST - S&P MIDCAP | COM | 46428750 | 1665 | 13820 | SH | DEFINED | 1,3,4 | 13820 |
| ISHARES COHEN & STEERS RL | COM | 46428756 | 1135 | 9600 | SH | DEFINED | 1,3,4 | 9600 |
| ISHARES COHEN & STEERS RL | COM | 46428756 | 3475 | 29400 | SH | DEFINED | 2,3,4 | 29400 |
| ISHARES RUSSELL 1000 VALU | COM | 46428759 | 427 | 7150 | SH | DEFINED | 1,3,4 | 7150 |
| ISHARES TR S&P MIDCAP | GROWCOM | 46428760 | 206 | 1665 | SH | DEFINED | 1,3,4 | 1665 |
| ISHARES TRUST-S&P SM-CAP | 6COM | 4642878014273 | | 100460 | SH | DEFINED | 1,3,4 | 100460 |
| ISHARES TRUST - S&P EUR | 35COM | 46428786 | 845 | 13000 | SH | DEFINED | 1,3,4 | 13000 |
| ITRON, INC. | COM | 46574110 | 411 | 22164 | SH | DEFINED | 1,3,4 | 22164 |
| IVAX CORP. | COM | 46582310 | 1474 | 64813 | SH | DEFINED | 1,3,4 | 64813 |
| J & J SNACK FOODS CORP. | COM | 46603210 | 426 | 9490 | SH | DEFINED | 1,3,4 | 9490 |
| JDS UNIPHASE CORP. | COM | 46612J10 | 3553 | 872341 | SH | DEFINED | 1,3,4 | 872341 |
| JDA SOFTWARE GROUP, INC. | COM | 46612K10 | 455 | 31264 | SH | DEFINED | 1,3,4 | 31264 |
| JILL GROUP, INC. | COM | 46618910 | 440 | 21466 | SH | DEFINED | 1,3,4 | 21466 |
| JLG INDUSTRIES INC. | COM | 46621010 | 674 | 46816 | SH | DEFINED | 1,3,4 | 46816 |
| JP MORGAN CHASE & CO. | COM | 46625H1085948 | | 2048858 | SH | DEFINED | 1,3,4 | 2048858 |
| JSC MMC NORILSK NICKEL | COM | 46626D10 | 8926 | 118257 | SH | DEFINED | 1,3,4 | 118257 |

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| J2 GLOBAL COMMUNICATIONS, | COM | 46626E20 | 562 | 24871 | SH | DEFINED | 1,3,4 | 24871 |
| JABIL CIRCUIT INC. | COM | 46631310 | 4508 | 153250 | SH | DEFINED | 1,3,4 | 153250 |
| JACK IN THE BOX, INC. | COM | 46636710 | 977 | 39129 | SH | DEFINED | 1,3,4 | 39129 |
| JACOBS ENGINEERING GROUP | COM | 46981410 | 822 | 18455 | SH | DEFINED | 1,3,4 | 18455 |
| JAKKS PACIFIC INC. | COM | 47012E10 | 404 | 27032 | SH | DEFINED | 1,3,4 | 27032 |
| JANUS CAPITAL GROUP, INC. | COM | 47102X10 | 2388 | 145719 | SH | DEFINED | 1,3,4 | 145719 |
| JEFFERIES GROUP, INC. | COM | 47231910 | 642 | 18173 | SH | DEFINED | 1,3,4 | 18173 |
| JEFFERSON-PILOT CORP. | COM | 47507010 | 4692 | 85404 | SH | DEFINED | 1,3,4 | 85404 |
| JETBLUE AIRWAYS CORP. | COM | 47714310 | 852 | 33678 | SH | DEFINED | 1,3,4 | 33678 |
| JO-ANN STORES INC. | COM | 47758P30 | 661 | 23512 | SH | DEFINED | 1,3,4 | 23512 |
| JOHNSON & JOHNSON | COM | 47816010 | 138615 | 2732911 | SH | DEFINED | 1,3,4 | 2732911 |
| JOHNSON CONTROLS, INC. | COM | 47836610 | 6762 | 114293 | SH | DEFINED | 1,3,4 | 114293 |
| JONES APPAREL GROUP INC | COM | 48007410 | 2766 | 76492 | SH | DEFINED | 1,3,4 | 76492 |
| JOURNAL COMMUNICATIONS, INCOM | COM | 48113010 | 2954 | 147675 | SH | DEFINED | 1,3,4 | 147675 |
| JOY GLOBAL INC. | COM | 48116510 | 6098 | 217224 | SH | DEFINED | 1,3,4 | 217224 |
| JUNIPER NETWORKS, INC. | COM | 48203R10 | 577 | 22204 | SH | DEFINED | 1,3,4 | 22204 |
| KCS ENERGY, INC. | COM | 48243420 | 9312 | 870193 | SH | DEFINED | 1,3,4 | 870193 |
| KLA-TENCOR CORP. | COM | 48248010 | 7066 | 140326 | SH | DEFINED | 1,3,4 | 140326 |
| K-SWISS, INC. CLASS A | COM | 48268610 | 934 | 38226 | SH | DEFINED | 1,3,4 | 38226 |
| KT&G CORP.-144A | COM | 48268G10 | 945 | 83153 | SH | DEFINED | 1,3,4 | 83153 |
| K2, INC. | COM | 48273210 | 574 | 35786 | SH | DEFINED | 1,3,4 | 35786 |
| KAMAN CORP. CLASS A | COM | 48354810 | 361 | 24381 | SH | DEFINED | 1,3,4 | 24381 |
| KANSAS CITY SOUTHERN | COM | 48517030 | 930 | 66936 | SH | DEFINED | 1,3,4 | 66936 |
| KAYDON CORP. | COM | 48658710 | 837 | 30428 | SH | DEFINED | 1,3,4 | 30428 |
| KEANE, INC. | COM | 48666510 | 327 | 21136 | SH | DEFINED | 1,3,4 | 21136 |
| KB HOME | COM | 48666K10 | 19592 | 242553 | SH | DEFINED | 1,3,4 | 242553 |
| KEITHLEY INSTURMENTS, INC. | COM | 48758410 | 351 | 17205 | SH | DEFINED | 1,3,4 | 17205 |
| KELLOGG CO. | COM | 48783610 | 9887 | 252074 | SH | DEFINED | 1,3,4 | 252074 |
| KELLWOOD CO. | COM | 48804410 | 10402 | 265028 | SH | DEFINED | 1,3,4 | 265028 |
| KELLY SERVICES, INC. -CI | ACOM | 48815220 | 340 | 11474 | SH | DEFINED | 1,3,4 | 11474 |
| KEMET CORP. | COM | 48836010 | 406 | 28522 | SH | DEFINED | 1,3,4 | 28522 |
| KENNAMETAL, INC. | COM | 48917010 | 493 | 11963 | SH | DEFINED | 1,3,4 | 11963 |
| KERR-MCGEE CORP. | COM | 49238610 | 3166 | 61356 | SH | DEFINED | 1,3,4 | 61356 |
| KEYCORP | COM | 49326710 | 7698 | 254130 | SH | DEFINED | 1,3,4 | 254130 |
| KEYSPAN CORP. | COM | 49337W10 | 3679 | 96303 | SH | DEFINED | 1,3,4 | 96303 |
| KEYSTONE PROPERTY TRUST | COM | 49359610 | 1098 | 45200 | SH | DEFINED | 1,3,4 | 45200 |
| KILROY REALTY CORP. | COM | 49427F10 | 1072 | 30245 | SH | DEFINED | 1,3,4 | 30245 |
| KIMBERLY-CLARK CORP. | COM | 49436810 | 21773 | 345001 | SH | DEFINED | 1,3,4 | 345001 |
| KIMCO REALTY CORP. | COM | 49446R10 | 52898 | 1037720 | SH | DEFINED | 1,3,4 | 1037720 |
| KIMCO REALTY CORP. | COM | 49446R10 | 23863 | 468100 | SH | DEFINED | 2,3,4 | 468100 |
| KINDER MORGAN, INC. | COM | 49455P10 | 6665 | 105683 | SH | DEFINED | 1,3,4 | 105683 |
| KINETIC CONCEPTS INC | COM | 49460W20 | 465 | 10375 | SH | DEFINED | 1,3,4 | 10375 |
| KING PHARMACEUTICALS, INC. | COM | 49558210 | 2474 | 147067 | SH | DEFINED | 1,3,4 | 147067 |
| KIRBY CORP. | COM | 49726610 | 888 | 26153 | SH | DEFINED | 1,3,4 | 26153 |
| KNIGHT-RIDDER, INC. | COM | 49904010 | 14021 | 191365 | SH | DEFINED | 1,3,4 | 191365 |
| KNIGHT TRANSPORTATION, INCOM | COM | 49906410 | 971 | 40451 | SH | DEFINED | 1,3,4 | 40451 |
| KOHL'S CORP. | COM | 50025510 | 9972 | 206214 | SH | DEFINED | 1,3,4 | 206214 |
| KONINKLIJKE PHILIPS ELEC. | COM | 50047230 | 151 | 5227 | SH | DEFINED | 1,3,4 | 5227 |
| KOOKMIN BANK | COM | 50049M10 | 77 | 1888 | SH | DEFINED | 1,3,4 | 1888 |
| KOPIN CORP | COM | 50060010 | 438 | 75544 | SH | DEFINED | 1,3,4 | 75544 |
| KORN/FERRY INTERNATIONAL | COM | 50064320 | 5355 | 334787 | SH | DEFINED | 1,3,4 | 334787 |
| KRISPY KREME DOUGHNUTS, INCOM | COM | 50101410 | 692 | 20131 | SH | DEFINED | 1,3,4 | 20131 |
| KROGER CO., THE | COM | 50104410 | 7521 | 452320 | SH | DEFINED | 1,3,4 | 452320 |
| KROLL, INC. | COM | 50104910 | 1214 | 45063 | SH | DEFINED | 1,3,4 | 45063 |
| KRONOS INC. | COM | 50105210 | 1081 | 33330 | SH | DEFINED | 1,3,4 | 33330 |
| KULICKE & SOFFA | COM | 50124210 | 643 | 54617 | SH | DEFINED | 1,3,4 | 54617 |
| LNR PROPERTY CORP | COM | 50194010 | 1142 | 21312 | SH | DEFINED | 1,3,4 | 21312 |
| LSI LOGIC CORP. | COM | 50216110 | 2150 | 229692 | SH | DEFINED | 1,3,4 | 229692 |
| LTX CORP. | COM | 50239210 | 295 | 19633 | SH | DEFINED | 1,3,4 | 19633 |
| L-3 COMMUNICATIONS HOLDING | COM | 50242410 | 2068 | 34758 | SH | DEFINED | 1,3,4 | 34758 |
| LA-Z-BOY, INC. | COM | 50533610 | 1236 | 56702 | SH | DEFINED | 1,3,4 | 56702 |
| LABOR READY, INC. | COM | 50540120 | 599 | 44408 | SH | DEFINED | 1,3,4 | 44408 |
| LABONE, INC. | COM | 50540L10 | 374 | 12300 | SH | DEFINED | 1,3,4 | 12300 |
| LABRANCHE & CO., INC. | COM | 50544710 | 222 | 19729 | SH | DEFINED | 1,3,4 | 19729 |
| LACLEDE GROUP INC. | COM | 50559710 | 624 | 20649 | SH | DEFINED | 1,3,4 | 20649 |
| LAM RESEARCH CORP. | COM | 51280710 | 4075 | 161636 | SH | DEFINED | 1,3,4 | 161636 |
| LAMAR ADVERTISING CO. | COM | 51281510 | 1476 | 36728 | SH | DEFINED | 1,3,4 | 36728 |
| STATE BK OF INDIA | COM | 5131091 | 937 | 24306 | SH | DEFINED | 1,3,4 | 24306 |
| LANCASTER COLONY CORP. | COM | 51384710 | 9894 | 244865 | SH | DEFINED | 1,3,4 | 244865 |
| LANCE, INC. | COM | 51460610 | 514 | 31440 | SH | DEFINED | 1,3,4 | 31440 |
| LANDAMERICA FINANCIAL GROU | COM | 51493610 | 3420 | 75582 | SH | DEFINED | 1,3,4 | 75582 |
| LANDRY'S RESTAURANTS | COM | 51508L10 | 888 | 29700 | SH | DEFINED | 1,3,4 | 29700 |
| LANDSTAR SYSTEM, INC. | COM | 51509810 | 1305 | 32008 | SH | DEFINED | 1,3,4 | 32008 |
| LASALLE HOTEL PROPERTIES | COM | 51794210 | 7488 | 317202 | SH | DEFINED | 1,3,4 | 317202 |
| LASALLE HOTEL PROPERTIES | COM | 51794210 | 6229 | 263900 | SH | DEFINED | 2,3,4 | 263900 |
| LATTICE SEMICONDUCTOR CORP | COM | 51841510 | 321 | 37209 | SH | DEFINED | 1,3,4 | 37209 |
| LAWSON PRODUCTS | COM | 52077610 | 333 | 10240 | SH | DEFINED | 1,3,4 | 10240 |
| LEAR CORP. | COM | 52186510 | 17680 | 285305 | SH | DEFINED | 1,3,4 | 285305 |
| LEE ENTERPRISES | COM | 52376810 | 668 | 14829 | SH | DEFINED | 1,3,4 | 14829 |
| LEGGETT & PLATT, INC. | COM | 52466010 | 2756 | 116212 | SH | DEFINED | 1,3,4 | 116212 |
| LEGG MASON, INC. | COM | 52490110 | 20550 | 221529 | SH | DEFINED | 1,3,4 | 221529 |

| | | | | | | |
|-------------------------------|-------------------|---------|----|---------|---------|---------|
| LEHMAN BROTHERS HOLDINGS, COM | 5249081031979 | 385931 | SH | DEFINED | 1, 3, 4 | 385931 |
| LENNAR CORP. | COM 52605710 4251 | 78613 | SH | DEFINED | 1, 3, 4 | 78613 |
| LENNOX INTERNATIONAL, INC.COM | 52610710 1178 | 63426 | SH | DEFINED | 1, 3, 4 | 63426 |
| LEUCADIA NATIONAL CORP | COM 5272881022581 | 423989 | SH | DEFINED | 1, 3, 4 | 423989 |
| LEXINGTON GENETICS, INC. | COM 52887210 9171 | 1462970 | SH | DEFINED | 1, 3, 4 | 1462970 |
| LEXINGTON CORPORATE PPTYS | COM 52904310 2227 | 102188 | SH | DEFINED | 1, 3, 4 | 102188 |
| LEXMARK INTERNATIONAL, INCCOM | 5297711058828 | 639525 | SH | DEFINED | 1, 3, 4 | 639525 |
| LIBBEY, INC. | COM 52989810 380 | 14657 | SH | DEFINED | 1, 3, 4 | 14657 |
| LIBERTY MEDIA GROUP | COM 5307181032174 | 2938243 | SH | DEFINED | 1, 3, 4 | 2938243 |
| LIBERTY PROPERTY TRUST | COM 53117210 1243 | 27588 | SH | DEFINED | 1, 3, 4 | 27588 |
| LIFEPOINT HOSPITALS, INC. | COM 53219L10 402 | 12437 | SH | DEFINED | 1, 3, 4 | 12437 |
| LIGAND PHARMACEUTICALS, INCOM | 53220K2013789 | 686051 | SH | DEFINED | 1, 3, 4 | 686051 |
| LILLY (ELI) & CO. | COM 5324571046467 | 694550 | SH | DEFINED | 1, 3, 4 | 694550 |
| LIMITED BRANDS, INC. | COM 53271610 5677 | 283738 | SH | DEFINED | 1, 3, 4 | 283738 |
| LIN TV CORP. | COM 53277410 1733 | 72930 | SH | DEFINED | 1, 3, 4 | 72930 |
| LINCARE HOLDINGS, INC. | COM 5327911017290 | 550275 | SH | DEFINED | 1, 3, 4 | 550275 |
| LINCOLN NATIONAL CORP. | COM 5341871036044 | 761639 | SH | DEFINED | 1, 3, 4 | 761639 |
| LINDSAY MANUFACTURING CO. | COM 53555510 304 | 12677 | SH | DEFINED | 1, 3, 4 | 12677 |
| LINEAR TECHNOLOGIES CORP. | COM 5356781028849 | 779412 | SH | DEFINED | 1, 3, 4 | 779412 |
| LINENS N THINGS, INC. | COM 53567910 4090 | 115411 | SH | DEFINED | 1, 3, 4 | 115411 |
| LION BIOSCIENCE | COM 53619110 126 | 59192 | SH | DEFINED | 3, 4 | 59192 |
| LITTELFUSE, INC. | COM 53700810 5654 | 151931 | SH | DEFINED | 1, 3, 4 | 151931 |
| LIZ CLAIBORNE, INC. | COM 53932010 2428 | 66072 | SH | DEFINED | 1, 3, 4 | 66072 |
| LOCAL FINANCIAL CORP. | COM 53955310 2585 | 118617 | SH | DEFINED | 1, 3, 4 | 118617 |
| LOCKHEED MARTIN CORP. | COM 5398301012479 | 273444 | SH | DEFINED | 1, 3, 4 | 273444 |
| LOEWS CORP. | COM 5404241021822 | 369508 | SH | DEFINED | 1, 3, 4 | 369508 |
| LONE STAR STEAKHOUSE SALOOCOM | 54230710 667 | 22792 | SH | DEFINED | 1, 3, 4 | 22792 |
| LONE STAR TECHNOLOGIES, INCOM | 54231210 549 | 30876 | SH | DEFINED | 1, 3, 4 | 30876 |
| LONGS DRUG STORES CORP. | COM 54316210 231 | 12365 | SH | DEFINED | 1, 3, 4 | 12365 |
| LONGVIEW FIBRE CO. | COM 54321310 188 | 16853 | SH | DEFINED | 1, 3, 4 | 16853 |
| LOUISIANA PACIFIC CORP. | COM 54634710 3042 | 117973 | SH | DEFINED | 1, 3, 4 | 117973 |
| LOWE'S COMPANIES, INC. | COM 5486611027326 | 486832 | SH | DEFINED | 1, 3, 4 | 486832 |
| LUBRIZOL CORP. | COM 54927110 536 | 17024 | SH | DEFINED | 1, 3, 4 | 17024 |
| LUCENT TECHNOLOGIES, INC. | COM 5494631010642 | 2588632 | SH | DEFINED | 1, 3, 4 | 2588632 |
| LYDALL, INC. | COM 55081910 181 | 17525 | SH | DEFINED | 1, 3, 4 | 17525 |
| LYONDELL CHEMICAL CO. | COM 55207810 866 | 58350 | SH | DEFINED | 1, 3, 4 | 58350 |
| M & T BANK CORPORATION | COM 55261F1034485 | 383792 | SH | DEFINED | 1, 3, 4 | 383792 |
| MAF BANCORP INC. | COM 55261R10 3182 | 73218 | SH | DEFINED | 1, 3, 4 | 73218 |
| MBIA, INC. | COM 55262C10 5515 | 87910 | SH | DEFINED | 1, 3, 4 | 87910 |
| MBNA CORP. | COM 55262L1038514 | 1393879 | SH | DEFINED | 1, 3, 4 | 1393879 |
| MB FINANCIAL, INC. | COM 55264U10 1792 | 45872 | SH | DEFINED | 1, 3, 4 | 45872 |
| MDC HOLDINGS, INC. | COM 55267610 3416 | 48801 | SH | DEFINED | 1, 3, 4 | 48801 |
| MDU RESOURCES GROUP, INC. | COM 5526901023713 | 1009619 | SH | DEFINED | 1, 3, 4 | 1009619 |
| MFA MORTGAGE INVESTMENTS, | COM 55272X10 1324 | 131257 | SH | DEFINED | 1, 3, 4 | 131257 |
| MGIC INVESTMENT CORP. (WISCOM | 55284810 3867 | 60124 | SH | DEFINED | 1, 3, 4 | 60124 |
| MGI PHARMA, INC. | COM 55288010 6354 | 103735 | SH | DEFINED | 1, 3, 4 | 103735 |
| M/I HOMES, INC. | COM 55305B10 8598 | 181904 | SH | DEFINED | 1, 3, 4 | 181904 |
| MKS INSTRUMENTS, INC. | COM 55306N10 3798 | 158132 | SH | DEFINED | 1, 3, 4 | 158132 |
| MPS GROUP, INC. | COM 55340910 382 | 34456 | SH | DEFINED | 1, 3, 4 | 34456 |
| MRO SOFTWARE, INC. | COM 55347W10 309 | 26727 | SH | DEFINED | 1, 3, 4 | 26727 |
| MSC SOFTWARE CORPORATION | COM 55353110 1469 | 166900 | SH | DEFINED | 1, 3, 4 | 166900 |
| MTS SYSTEMS CORPORATION | COM 55377710 1854 | 67016 | SH | DEFINED | 1, 3, 4 | 67016 |
| MACDERMID, INC. | COM 5542731010963 | 311513 | SH | DEFINED | 1, 3, 4 | 311513 |
| MACERICH CO. | COM 5543821031601 | 586290 | SH | DEFINED | 1, 3, 4 | 586290 |
| MACERICH CO. | COM 55438210 5170 | 95900 | SH | DEFINED | 2, 3, 4 | 95900 |
| MACK-CALI REALTY CORP. | COM 55448910 1250 | 27825 | SH | DEFINED | 1, 3, 4 | 27825 |
| MACROVISION CORP | COM 55590410 3460 | 185351 | SH | DEFINED | 1, 3, 4 | 185351 |
| MACROMEDIA, INC. | COM 55610010 2498 | 124456 | SH | DEFINED | 1, 3, 4 | 124456 |
| BANCO CENTRAL DE URUGUAY | COM 55713630 0 | 3500000 | SH | DEFINED | 3, 4 | 3500000 |
| BANCO CENTRAL DE URUGUAY | COM 55713740 0 | 1500000 | SH | DEFINED | 3, 4 | 1500000 |
| MAGNA INTERNATIONAL-CL A | COM 55922240 109 | 1375 | SH | DEFINED | 1, 3, 4 | 1375 |
| MAGNETEK, INC. | COM 55942410 233 | 30702 | SH | DEFINED | 1, 3, 4 | 30702 |
| MAGUIRE PROPERTIES INC. | COM 55977510 696 | 27200 | SH | DEFINED | 1, 3, 4 | 27200 |
| 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 5625671010640 | 185812 | SH | DEFINED | 1, 3, 4 | 185812 |
| MANHATTAN ASSOCIATES, INC.COM | 56275010 898 | 32297 | SH | DEFINED | 1, 3, 4 | 32297 |
| MANITOWOC CO. | COM 56357110 845 | 28652 | SH | DEFINED | 1, 3, 4 | 28652 |
| MANOR CARE, INC. | COM 56405510 1926 | 54500 | SH | DEFINED | 1, 3, 4 | 54500 |
| MANPOWER, INC. WI | COM 56418H10 1364 | 29233 | SH | DEFINED | 1, 3, 4 | 29233 |
| MANTECH INTERNATIONAL CORPCOM | 56456310 708 | 34563 | SH | DEFINED | 1, 3, 4 | 34563 |
| MANUGISTICS, INC. | COM 56501110 2478 | 361830 | SH | DEFINED | 1, 3, 4 | 361830 |
| MAPINFO CORP | COM 56510510 265 | 20966 | SH | DEFINED | 1, 3, 4 | 20966 |
| MARATHON OIL CORP. | COM 5658491027788 | 825277 | SH | DEFINED | 1, 3, 4 | 825277 |
| MARCUS CORP. | COM 56633010 557 | 32033 | SH | DEFINED | 1, 3, 4 | 32033 |
| MARSH & MCLENNAN COS., INCCOM | 5717481014898 | 321885 | SH | DEFINED | 1, 3, 4 | 321885 |
| MARSHALL & IISLEY CORP. | COM 5718341042841 | 1132989 | SH | DEFINED | 1, 3, 4 | 1132989 |
| MARRIOTT INTERNATIONAL, INCOM | 5719032013140 | 308721 | SH | DEFINED | 1, 3, 4 | 308721 |
| MARTIN MARIETTA MATERIALS | COM 57328410 7186 | 155721 | SH | DEFINED | 1, 3, 4 | 155721 |
| MASCO CORP. | COM 5745991019180 | 630456 | SH | DEFINED | 1, 3, 4 | 630456 |

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|-----------------------------|-----|----------------|------|-----------|----|---------|-------|---------|
| HON HAI PRECISION-Reg S | COM | 5758218 | 362 | 36824 | SH | DEFINED | 1,3,4 | 36824 |
| MASSEY ENERGY CO, | COM | 57620610 | 1795 | 81245 | SH | DEFINED | 1,3,4 | 81245 |
| MASTEC, INC. | COM | 57632310 | 9681 | 1022100 | SH | DEFINED | 1,3,4 | 1022100 |
| MATERIAL SCIENCES CORP | COM | 57667410 | 167 | 15380 | SH | DEFINED | 1,3,4 | 15380 |
| MATRIX SERVICE CO | COM | 57685310 | 1681 | 124220 | SH | DEFINED | 1,3,4 | 124220 |
| MATSUSHITA ELEC IND | COM | 57687920 | 159 | 10350 | SH | DEFINED | 1,3,4 | 10350 |
| MATTEL, INC. | COM | 5770811018679 | | 1012870 | SH | DEFINED | 1,3,4 | 1012870 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K1023867 | | 506870 | SH | DEFINED | 1,3,4 | 506870 |
| MAY DEPARTMENT STORES CO. | COM | 57777810 | 6866 | 198493 | SH | DEFINED | 1,3,4 | 198493 |
| MAVERICK TUBE CORP | COM | 57791410 | 3944 | 167535 | SH | DEFINED | 1,3,4 | 167535 |
| MAXIMUS, INC. | COM | 57793310 | 824 | 23603 | SH | DEFINED | 1,3,4 | 23603 |
| MAYTAG CORP. | COM | 57859210 | 1504 | 47561 | SH | DEFINED | 1,3,4 | 47561 |
| MCCLATCHY CO | COM | 57948910 | 3884 | 54660 | SH | DEFINED | 1,3,4 | 54660 |
| MCCORMICK & CO. | COM | 5797802028175 | | 840580 | SH | DEFINED | 1,3,4 | 840580 |
| MCDATA CORPORATION-A | COM | 58003120 | 273 | 38592 | SH | DEFINED | 1,3,4 | 38592 |
| MCDATA CORP. | COM | 58003120 | 0 | 44 | SH | DEFINED | 3,4 | 44 |
| MCDONALDS CORP. | COM | 5801351041370 | | 1447995 | SH | DEFINED | 1,3,4 | 1447995 |
| MCGRAW-HILL, INC. | COM | 5806451010143 | | 133172 | SH | DEFINED | 1,3,4 | 133172 |
| MCKESSON CORP. | COM | 58155Q10 | 5299 | 176221 | SH | DEFINED | 1,3,4 | 176221 |
| MCLEOD USA, INC. - ESCROW | COM | 58226699 | 0 | 5131325 | SH | DEFINED | 1,3,4 | 5131325 |
| MEADE INSTRUMENTS CORP. | COM | 58306210 | 86 | 21551 | SH | DEFINED | 1,3,4 | 21551 |
| MEADWESTVACO CORP. | COM | 58333410 | 3441 | 121765 | SH | DEFINED | 1,3,4 | 121765 |
| MEDCO HEALTH SOLUTIONS, INC | COM | 58405U10 | 5580 | 164211.99 | SH | DEFINED | 1,3,4 | 164212 |
| MEDIA GENERAL - CLASS A | COM | 5844041017692 | | 262984 | SH | DEFINED | 1,3,4 | 262984 |
| MEDICIS PHARMACEUTICAL-CL | COM | 58469030 | 2399 | 59971 | SH | DEFINED | 1,3,4 | 59971 |
| MEDIMMUNE, INC. | COM | 5846991017763 | | 769632 | SH | DEFINED | 1,3,4 | 769632 |
| MEDTRONIC, INC. | COM | 5850551063527 | | 1330359 | SH | DEFINED | 1,3,4 | 1330359 |
| MELLON FINANCIAL CORP. | COM | 58551A10 | 8162 | 260853 | SH | DEFINED | 1,3,4 | 260853 |
| MEMBERWORKS, INC. | COM | 58600210 | 388 | 11144 | SH | DEFINED | 1,3,4 | 11144 |
| MENS WEARHOUSE, INC., (THE | COM | 58711810 | 2836 | 106628 | SH | DEFINED | 1,3,4 | 106628 |
| MENTOR CORP. | COM | 58718810 | 1422 | 47207 | SH | DEFINED | 1,3,4 | 47207 |
| MENTOR GRAPHICS CORP. | COM | 58720010 | 400 | 22500 | SH | DEFINED | 1,3,4 | 22500 |
| MERCANTILE BANKSHARES CORP | COM | 58740510 | 1126 | 26270 | SH | DEFINED | 1,3,4 | 26270 |
| MERCK & CO., INC. | COM | 5893311062520 | | 1414792 | SH | DEFINED | 1,3,4 | 1414792 |
| MERCURY COMPUTER SYSTEMS, | COM | 58937810 | 582 | 22840 | SH | DEFINED | 1,3,4 | 22840 |
| MERCURY GENERAL CORP | COM | 5894001014150 | | 283415 | SH | DEFINED | 1,3,4 | 283415 |
| MERCURY INTERACTIVE CORP. | COM | 58940510 | 2442 | 54513 | SH | DEFINED | 1,3,4 | 54513 |
| MEREDITH CORP. | COM | 58943310 | 2830 | 55995 | SH | DEFINED | 1,3,4 | 55995 |
| MERIDIAN BROTHERS INC. | COM | 58958410 | 1196 | 117340 | SH | DEFINED | 1,3,4 | 117340 |
| MERIDIAN RESOURCE CORP | COM | 58977Q10 | 7247 | 1203426 | SH | DEFINED | 1,3,4 | 1203426 |
| MERIT MEDICAL SYSTEMS INC | COM | 58988910 | 7289 | 336841.32 | SH | DEFINED | 1,3,4 | 336841 |
| MERIDIAN GOLD INC | COM | 58997510 | 1255 | 102830 | SH | DEFINED | 1,3,4 | 102830 |
| MERITAGE CORP COM | COM | 59001A10 | 1051 | 14146 | SH | DEFINED | 1,3,4 | 14146 |
| MERRILL LYNCH & CO., INC. | COM | 5901881075652 | | 1270277 | SH | DEFINED | 1,3,4 | 1270277 |
| MESA AIR GROUP, INC. | COM | 59047910 | 2483 | 300661 | SH | DEFINED | 1,3,4 | 300661 |
| METAL MANAGEMENT INC | COM | 59109720 | 2003 | 54550 | SH | DEFINED | 1,3,4 | 54550 |
| METHODE ELECTRONICS | COM | 59152020 | 5185 | 401739 | SH | DEFINED | 1,3,4 | 401739 |
| METLIFE, INC. | COM | 59156R1017916 | | 502163 | SH | DEFINED | 1,3,4 | 502163 |
| METRO-GOLDWYN-MAYER INC. | COM | 59161010 | 571 | 32836 | SH | DEFINED | 1,3,4 | 32836 |
| MICHAELS STORES, INC. | COM | 5940871016798 | | 345496 | SH | DEFINED | 1,3,4 | 345496 |
| MICREL, INC. | COM | 59479310 | 8521 | 638460 | SH | DEFINED | 1,3,4 | 638460 |
| MICROS SYSTEMS, INC. | COM | 59490110 | 4548 | 100756 | SH | DEFINED | 1,3,4 | 100756 |
| MICROSOFT CORP. | COM | 59491810220125 | | 8816058 | SH | DEFINED | 1,3,4 | 8816058 |
| MICROCHIP TECHNOLOGY, INC. | COM | 59501710 | 3442 | 129624 | SH | DEFINED | 1,3,4 | 129624 |
| MICROMUSE INC. | COM | 59509410 | 2590 | 331802 | SH | DEFINED | 1,3,4 | 331802 |
| MICRON TECHNOLOGY | COM | 59511210 | 6164 | 368939 | SH | DEFINED | 1,3,4 | 368939 |
| MICROSEMI CORP | COM | 5951371012875 | | 941096 | SH | DEFINED | 1,3,4 | 941096 |
| MID-AMERICA APT CMNTYS IN | COM | 59522J10 | 1117 | 30100 | SH | DEFINED | 1,3,4 | 30100 |
| MIDAS, INC. | COM | 59562610 | 318 | 16409 | SH | DEFINED | 1,3,4 | 16409 |
| MIDWAY GAMES, INC. | COM | 59814810 | 434 | 60291 | SH | DEFINED | 1,3,4 | 60291 |
| MILACRON, INC. | COM | 59870910 | 134 | 37548 | SH | DEFINED | 1,3,4 | 37548 |
| MILLENNIUM PHARMACTCLS, IN | COM | 5999021010737 | | 635224 | SH | DEFINED | 1,3,4 | 635224 |
| MILLER (HERMAN), INC. | COM | 60054410 | 640 | 24025 | SH | DEFINED | 1,3,4 | 24025 |
| MILLIPORE CORP. | COM | 60107310 | 1545 | 30031 | SH | DEFINED | 1,3,4 | 30031 |
| MILLS CORP. | COM | 60114810 | 9746 | 182870 | SH | DEFINED | 1,3,4 | 182870 |
| MILLS CORP. | COM | 6011481014602 | | 274000 | SH | DEFINED | 2,3,4 | 274000 |
| MINERALS TECHNOLOGIES, IN | COM | 6031581013915 | | 243675 | SH | DEFINED | 1,3,4 | 243675 |
| ZHEJIANG SOUTHEAST ELECTRIC | COM | 6045641 | 163 | 199996 | SH | DEFINED | 1,3,4 | 199996 |
| MISSION WEST PROPERTIES | COM | 60520310 | 1762 | 132942 | SH | DEFINED | 1,3,4 | 132942 |
| LIGHTHOUSE COMMUNICATIONS, | COM | 606600\$\$ | 0 | 150000 | SH | DEFINED | 3,4 | 150000 |
| MITSUBISHI CORP. | COM | 60676930 | 324 | 13710 | SH | DEFINED | 1,3,4 | 13710 |
| MITSUBISHI TOKYO FINL GROU | COM | 60681610 | 169 | 17000 | SH | DEFINED | 1,3,4 | 17000 |
| MOBIUS MANAGEMENT SYSTEMS | COM | 60692510 | 2973 | 325514 | SH | DEFINED | 1,3,4 | 325514 |
| MOBILE MINI INC | COM | 60740F10 | 265 | 15473 | SH | DEFINED | 1,3,4 | 15473 |
| MODINE MANUFACTURING CO. | COM | 60782810 | 290 | 11323 | SH | DEFINED | 1,3,4 | 11323 |
| MOHAWK INDUSTRIES, INC. | COM | 6081901029847 | | 362374 | SH | DEFINED | 1,3,4 | 362374 |
| MOLEX, INC. | COM | 60855410 | 6951 | 228708 | SH | DEFINED | 1,3,4 | 228708 |
| MONACO COACH CORP. | COM | 60886R10 | 841 | 31373.5 | SH | DEFINED | 1,3,4 | 31374 |
| MONRO MUFFLER BRAKE INC. | COM | 61023610 | 1651 | 66037 | SH | DEFINED | 1,3,4 | 66037 |
| MONSANTO | COM | 61166W1047069 | | 1283667 | SH | DEFINED | 1,3,4 | 1283667 |
| MONSTER WORLDWIDE, INC. | COM | 61174210 | 1790 | 68416 | SH | DEFINED | 1,3,4 | 68416 |

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|-------------------------------|-----|---------------|------|-----------|----|---------|-------|---------|
| MONY GROUP INC. | COM | 61533710 | 490 | 15568 | SH | DEFINED | 1,3,4 | 15568 |
| MOODY'S CORP. | COM | 6153691027504 | | 388517 | SH | DEFINED | 1,3,4 | 388517 |
| MOOG INC | COM | 6153942010038 | | 294161 | SH | DEFINED | 1,3,4 | 294161 |
| MORGAN STANLEY | COM | 6174464452393 | | 914317 | SH | DEFINED | 1,3,4 | 914317 |
| DAIRY FARM INTL. | COM | 6180274 | 3429 | 1741500 | SH | DEFINED | 1,3,4 | 1741500 |
| MOTOROLA, INC. | COM | 6200761025023 | | 1421893 | SH | DEFINED | 1,3,4 | 1421893 |
| MOVIE GALLERY, INC. | COM | 6245811011285 | | 575819 | SH | DEFINED | 1,3,4 | 575819 |
| INTERWAVE COMMUNICATION | COM | 6246HMS0 | 2 | 500.2 | SH | DEFINED | 3,4 | 500 |
| MUELLER INDUSTRIES | COM | 62475610 | 1282 | 37652 | SH | DEFINED | 1,3,4 | 37652 |
| MULTIMEDIA GAMES, INC. | COM | 62545310 | 1883 | 76088 | SH | DEFINED | 1,3,4 | 76088 |
| MURPHY OIL CORP. | COM | 62671710 | 1907 | 30308 | SH | DEFINED | 1,3,4 | 30308 |
| MYERS INDUSTRIES, INC. | COM | 62846410 | 401 | 32509 | SH | DEFINED | 1,3,4 | 32509 |
| MYKROLIS CORPORATION | COM | 62852P10 | 7372 | 516928 | SH | DEFINED | 1,3,4 | 516928 |
| MYLAN LABORATORIES, INC. | COM | 6285301014864 | | 653931 | SH | DEFINED | 1,3,4 | 653931 |
| NBTY, INC. | COM | 62878210 | 6663 | 179178 | SH | DEFINED | 1,3,4 | 179178 |
| NCO GROUP INC. | COM | 62885810 | 3891 | 166343 | SH | DEFINED | 1,3,4 | 166343 |
| NCR CORP. | COM | 62886E1020119 | | 456603 | SH | DEFINED | 1,3,4 | 456603 |
| NTL INC. | COM | 62940M1014853 | | 249854 | SH | DEFINED | 1,3,4 | 249854 |
| NUI CORP. | COM | 62943110 | 293 | 17277 | SH | DEFINED | 1,3,4 | 17277 |
| NVR, INC. | COM | 62944T10 | 3233 | 7027 | SH | DEFINED | 1,3,4 | 7027 |
| ELEC & ELTEK INTERNATIONAL | COM | 6298188 | 354 | 115000 | SH | DEFINED | 1,3,4 | 115000 |
| NASH FINCH CO. | COM | 63115810 | 310 | 13048 | SH | DEFINED | 1,3,4 | 13048 |
| AG WASTE RECOVERY SYSTEMS | COM | 63150000 | 125 | 56819 | SH | DEFINED | 3,4 | 56819 |
| NATIONAL CITY CORP. | COM | 6354051015926 | | 447771 | SH | DEFINED | 1,3,4 | 447771 |
| NATIONAL COMMERCE FINANCIACOM | COM | 63545P10 | 1936 | 67636 | SH | DEFINED | 1,3,4 | 67636 |
| NATIONAL FUEL GAS CO. | COM | 63618010 | 664 | 26981 | SH | DEFINED | 1,3,4 | 26981 |
| NATIONAL GRID TRANSFO PLC | COM | 63627410 | 2701 | 67145 | SH | DEFINED | 1,3,4 | 67145 |
| NATIONAL INSTRUMENTS CORP. | COM | 63651810 | 811 | 25825 | SH | DEFINED | 1,3,4 | 25825 |
| NATIONAL-OILWELL, INC. | COM | 63707110 | 796 | 28065 | SH | DEFINED | 1,3,4 | 28065 |
| NATIONAL PRESTO INDS., INCCOM | COM | 63721510 | 286 | 7351 | SH | DEFINED | 1,3,4 | 7351 |
| NATIONAL SEMICONDUCTOR CORCOM | COM | 6376401011407 | | 256721 | SH | DEFINED | 1,3,4 | 256721 |
| NAVIGATORS GROUP, INC. | COM | 63890410 | 6587 | 228931 | SH | DEFINED | 1,3,4 | 228931 |
| NATURES SUNSHINE PRODS, INCOM | COM | 63902710 | 222 | 15034 | SH | DEFINED | 1,3,4 | 15034 |
| NAUTILUS GROUP, INC. | COM | 63910B10 | 554 | 35155 | SH | DEFINED | 1,3,4 | 35155 |
| NAVISTAR INTERNATIONAL CORCOM | COM | 63934E10 | 4771 | 103995 | SH | DEFINED | 1,3,4 | 103995 |
| NDCHEALTH CORP. | COM | 63948010 | 1042 | 38500 | SH | DEFINED | 1,3,4 | 38500 |
| NEIMAN MARCUS GROUP, INC.-COM | COM | 6402042031521 | | 584310 | SH | DEFINED | 1,3,4 | 584310 |
| NELSON (THOMAS), INC. | COM | 64037610 | 424 | 15568 | SH | DEFINED | 1,3,4 | 15568 |
| NETWORK ASSOCIATES INC. | COM | 64093810 | 961 | 53267 | SH | DEFINED | 1,3,4 | 53267 |
| NESTLE SA | COM | 64106940 | 290 | 4573 | SH | DEFINED | 1,3,4 | 4573 |
| NETEGRITY, INC. | COM | 64110P10 | 341 | 40555 | SH | DEFINED | 1,3,4 | 40555 |
| NETWORK EQUIPMENT TECH, INCOM | COM | 64120810 | 261 | 25860 | SH | DEFINED | 1,3,4 | 25860 |
| NETWORK APPLIANCE, INC. | COM | 64120L10 | 6947 | 323965 | SH | DEFINED | 1,3,4 | 323965 |
| NEUROCRINEBIOSCIENCES, INCCOM | COM | 64125C10 | 1970 | 33330 | SH | DEFINED | 1,3,4 | 33330 |
| NEW CENTURY FINANCIAL CORPCOM | COM | 64352D1014168 | | 291667 | SH | DEFINED | 1,3,4 | 291667 |
| NEW ENGLAND BUSINESS SVC.,COM | COM | 64387210 | 482 | 14340 | SH | DEFINED | 1,3,4 | 14340 |
| NEW JERSEY RESOURCES | COM | 64602510 | 9296 | 245971 | SH | DEFINED | 1,3,4 | 245971 |
| NEW PLAN EXCEL REALTY TRUSCOM | COM | 64805310 | 1960 | 71731 | SH | DEFINED | 1,3,4 | 71731 |
| NEW YORK COMMUNITY BANCORPCOM | COM | 64944510 | 3056 | 89135.003 | SH | DEFINED | 1,3,4 | 89135 |
| NEW YORK TIMES CO. | COM | 65011110 | 4044 | 91546 | SH | DEFINED | 1,3,4 | 91546 |
| NEWCASTLE INVESTMENT CORP.COM | COM | 65105M1017876 | | 530505 | SH | DEFINED | 1,3,4 | 530505 |
| NEWELL RUBBERMAID, INC. | COM | 65122910 | 3853 | 166140 | SH | DEFINED | 1,3,4 | 166140 |
| NEWFIELD EXPLORATION CO. | COM | 65129010 | 2448 | 51065 | SH | DEFINED | 1,3,4 | 51065 |
| NEWMONT MINING CORP. (HOLDCOM | COM | 6516391041206 | | 883700 | SH | DEFINED | 1,3,4 | 883700 |
| NEWPORT CORP. | COM | 65182410 | 216 | 12867 | SH | DEFINED | 1,3,4 | 12867 |
| NEWS CORP LTD. | COM | 6524877014474 | | 402104 | SH | DEFINED | 1,3,4 | 402104 |
| NEWTEK CAPITAL, INC. | COM | 65252610 | 780 | 149909 | SH | DEFINED | 3,4 | 149909 |
| WANT WANT HOLDINGS LTD | COM | 6526469 | 1422 | 1120000 | SH | DEFINED | 1,3,4 | 1120000 |
| NEXTEL COMMS | COM | 65332V1045085 | | 1823297 | SH | DEFINED | 1,3,4 | 1823297 |
| NICOR, INC. | COM | 65408610 | 937 | 26665 | SH | DEFINED | 1,3,4 | 26665 |
| NIKE, INC. | COM | 6541061013041 | | 167475 | SH | DEFINED | 1,3,4 | 167475 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 577 | 23786 | SH | DEFINED | 1,3,4 | 23786 |
| NIPPON TELEGRAPH &TELE | COM | 65462410 | 102 | 3600 | SH | DEFINED | 1,3,4 | 3600 |
| NISOURCE, INC. | COM | 65473P10 | 3371 | 158912 | SH | DEFINED | 1,3,4 | 158912 |
| NISSAN MOTOR CO LTD | COM | 65474440 | 406 | 18390 | SH | DEFINED | 1,3,4 | 18390 |
| NOKIA CORP. | COM | 6549022017378 | | 856963 | SH | DEFINED | 1,3,4 | 856963 |
| NOBLE ENERGY, INC. | COM | 6550441012770 | | 271167 | SH | DEFINED | 1,3,4 | 271167 |
| NOMURA HOLDINGS, INC. | COM | 65535H20 | 209 | 11430 | SH | DEFINED | 1,3,4 | 11430 |
| NORDSON CORP. | COM | 65566310 | 2491 | 66447 | SH | DEFINED | 1,3,4 | 66447 |
| NORDSTROM, INC. | COM | 65566410 | 4131 | 103396 | SH | DEFINED | 1,3,4 | 103396 |
| NORFOLK SOUTHERN CORP. | COM | 65584410 | 5226 | 236736 | SH | DEFINED | 1,3,4 | 236736 |
| NORTEL NETWORKS CORP NEW | COM | 65656810 | 1944 | 327098 | SH | DEFINED | 1,3,4 | 327098 |
| NORTH FORK BANCORPORATION,COM | COM | 6594241057146 | | 1350184 | SH | DEFINED | 1,3,4 | 1350184 |
| NORTHEAST UTILITIES | COM | 66439710 | 782 | 42025 | SH | DEFINED | 1,3,4 | 42025 |
| NORTHERN TRUST CORP. | COM | 66585910 | 6229 | 133589 | SH | DEFINED | 1,3,4 | 133589 |
| NORTHROP GRUMMAN CORP. | COM | 6668071011127 | | 113120 | SH | DEFINED | 1,3,4 | 113120 |
| NORTHWEST NATURAL GAS CO. | COM | 66765510 | 3846 | 123084 | SH | DEFINED | 1,3,4 | 123084 |
| NOVARTIS AG | COM | 66987V10 | 342 | 8044 | SH | DEFINED | 1,3,4 | 8044 |
| NOVELL, INC. | COM | 67000610 | 2594 | 227933 | SH | DEFINED | 1,3,4 | 227933 |
| NOVELLUS SYSTEMS INC. | COM | 67000810 | 2952 | 92837 | SH | DEFINED | 1,3,4 | 92837 |
| NOVEN PHARMACEUTICALS, INCCOM | COM | 67000910 | 523 | 24286 | SH | DEFINED | 1,3,4 | 24286 |

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| NVO-NORDISK A/S | COM | 67010020 | 75 | 1600 | SH | DEFINED | 1,3,4 | 1600 |
| NSTAR | COM | 67019E10 | 888 | 17499 | SH | DEFINED | 1,3,4 | 17499 |
| NUCOR CORP. | COM | 67034610 | 2911 | 47401 | SH | DEFINED | 1,3,4 | 47401 |
| NUEVO ENERGY CO. | COM | 6705091014699 | 451548 | 451548 | SH | DEFINED | 1,3,4 | 451548 |
| NVIDIA CORP. | COM | 67066G10 | 2601 | 98189 | SH | DEFINED | 1,3,4 | 98189 |
| NYFIX, INC. | COM | 67071210 | 178 | 34272 | SH | DEFINED | 1,3,4 | 34272 |
| O CAHRLAYS, INC. | COM | 67082310 | 417 | 22821 | SH | DEFINED | 1,3,4 | 22821 |
| OGE ENERGY, CORP. | COM | 67083710 | 7718 | 291881 | SH | DEFINED | 1,3,4 | 291881 |
| OM GROUP, INC. | COM | 67087210 | 4867 | 160166 | SH | DEFINED | 1,3,4 | 160166 |
| NUVEEN INVESTMENTS, INC. | COM | 67090F1012910 | 463476 | 463476 | SH | DEFINED | 1,3,4 | 463476 |
| OCCIDENTAL PETROLEUM CORP. | COM | 6745991036849 | 800285 | 800285 | SH | DEFINED | 1,3,4 | 800285 |
| OCEANEERING INTERNATIONAL | COM | 67523210 | 797 | 26205 | SH | DEFINED | 1,3,4 | 26205 |
| OCTEL CORP. COM. | COM | 67572710 | 2003 | 67070 | SH | DEFINED | 1,3,4 | 67070 |
| ODYSSEY HEALTHCARE INC. | COM | 67611V10 | 738 | 39132 | SH | DEFINED | 1,3,4 | 39132 |
| OFFICE DEPOT, INC. | COM | 67622010 | 3539 | 188029 | SH | DEFINED | 1,3,4 | 188029 |
| OFFSHORE LOGISTICS | COM | 67625510 | 5186 | 225004 | SH | DEFINED | 1,3,4 | 225004 |
| OHIO CASUALTY CORP. | COM | 67724010 | 400 | 20105 | SH | DEFINED | 1,3,4 | 20105 |
| LUKOIL HOLDING | COM | 67786210 | 8384 | 67473 | SH | DEFINED | 1,3,4 | 67473 |
| OLD DOMINION FREIGHT LINE | COM | 67958010 | 1739 | 51620 | SH | DEFINED | 1,3,4 | 51620 |
| OLD REPUBLIC INTL, CORP. | COM | 68022310 | 1470 | 59819 | SH | DEFINED | 1,3,4 | 59819 |
| OLIN, CORP. | COM | 68066520 | 405 | 22800 | SH | DEFINED | 1,3,4 | 22800 |
| OMNICARE, INC. | COM | 68190410 | 1502 | 33799 | SH | DEFINED | 1,3,4 | 33799 |
| OMNICOM | COM | 6819191021895 | 272922 | 272922 | SH | DEFINED | 1,3,4 | 272922 |
| OMNIVISION TECHNOLOGIES, I | COM | 68212810 | 1458 | 53380 | SH | DEFINED | 1,3,4 | 53380 |
| OMNOVA SOLUTIONS, INC. | COM | 68212910 | 224 | 43142 | SH | DEFINED | 1,3,4 | 43142 |
| OMRON CORP | COM | 68215130 | 85 | 3400 | SH | DEFINED | 1,3,4 | 3400 |
| ON ASSIGNMENT INC. | COM | 68215910 | 150 | 27165 | SH | DEFINED | 1,3,4 | 27165 |
| ONEOK, INC. | COM | 68268010 | 8441 | 374510 | SH | DEFINED | 1,3,4 | 374510 |
| ONYX PHARMACEUTICALS INC. | COM | 68339910 | 8165 | 201799 | SH | DEFINED | 1,3,4 | 201799 |
| OPTICAL COMMUNICATION PRODCOM | COM | 68382T10 | 864 | 263006 | SH | DEFINED | 1,3,4 | 263006 |
| ORACLE CORP. | COM | 68389X1038918 | 3240459 | 3240459 | SH | DEFINED | 1,3,4 | 3240459 |
| ORBITAL SCIENCES CORP. | COM | 68556410 | 7472 | 596448 | SH | DEFINED | 1,3,4 | 596448 |
| O REILLY AUTOMOTIVE, INC. COM | COM | 68609110 | 718 | 17910 | SH | DEFINED | 1,3,4 | 17910 |
| ORTHODONTIC CENTERS OF AME | COM | 68750P10 | 427 | 54061 | SH | DEFINED | 1,3,4 | 54061 |
| OSHKOSH B'GOSH, INC.-CL A | COM | 68822220 | 299 | 12776 | SH | DEFINED | 1,3,4 | 12776 |
| OSHKOSH TRUCK CORP. | COM | 68823920 | 8335 | 149587 | SH | DEFINED | 1,3,4 | 149587 |
| OSTEOTECH, INC. | COM | 68858210 | 118 | 18441 | SH | DEFINED | 1,3,4 | 18441 |
| OUTBACK STEAKHOUSE INC. | COM | 68989910 | 1199 | 24687 | SH | DEFINED | 1,3,4 | 24687 |
| TOTAL ACCESS COMMUNICATION | COM | 6899310 | 2629 | 970000 | SH | DEFINED | 1,3,4 | 970000 |
| OVERSEAS SHIPHOLDING GROUP | COM | 6903681012092 | 331252 | 331252 | SH | DEFINED | 1,3,4 | 331252 |
| OWENS & MINOR, INC. | COM | 69073210 | 4041 | 159778 | SH | DEFINED | 1,3,4 | 159778 |
| OXFORD HEALTH PLANS, INC. COM | COM | 69147110 | 1337 | 27314 | SH | DEFINED | 1,3,4 | 27314 |
| OXFORD INDUSTRIES, INC. | COM | 69149730 | 806 | 17459 | SH | DEFINED | 1,3,4 | 17459 |
| PC-TEL, INC. | COM | 69325Q10 | 226 | 22147 | SH | DEFINED | 1,3,4 | 22147 |
| P G & E CORP. | COM | 69331C10 | 7374 | 254546 | SH | DEFINED | 1,3,4 | 254546 |
| PFF BANCORP INC. | COM | 69331W10 | 5397 | 141545 | SH | DEFINED | 1,3,4 | 141545 |
| P.F. CHANGS CHINA BISTRO I | COM | 69333Y10 | 1379 | 27459 | SH | DEFINED | 1,3,4 | 27459 |
| PMC-SIERRA, INC. | COM | 69344F10 | 8492 | 500649 | SH | DEFINED | 1,3,4 | 500649 |
| PMI GROUP, INC. | COM | 69344M1010154 | 271787 | 271787 | SH | DEFINED | 1,3,4 | 271787 |
| PNC BANK CORP. | COM | 69347510 | 9317 | 168069 | SH | DEFINED | 1,3,4 | 168069 |
| POSCO | COM | 69348310 | 8341 | 235685 | SH | DEFINED | 1,3,4 | 235685 |
| PNM RESOURCES INC. | COM | 69349H10 | 398 | 13280 | SH | DEFINED | 1,3,4 | 13280 |
| PPG INDUSTRIES, INC. | COM | 6935061014651 | 251304 | 251304 | SH | DEFINED | 1,3,4 | 251304 |
| PPL CORP., INC. | COM | 69351T10 | 4913 | 107640 | SH | DEFINED | 1,3,4 | 107640 |
| PRG-SCHULTZ INTERNATIONAL | COM | 69357C10 | 295 | 66408 | SH | DEFINED | 1,3,4 | 66408 |
| PS BUSINESS PARKS INC/CA | COM | 69360J10 | 9174 | 197949 | SH | DEFINED | 1,3,4 | 197949 |
| PS BUSINESS PARKS INC/CA | COM | 69360J10 | 3508 | 75700 | SH | DEFINED | 2,3,4 | 75700 |
| PACCAR, INC. | COM | 6937181038631 | 686962 | 686962 | SH | DEFINED | 1,3,4 | 686962 |
| PACIFIC CAPITAL BANCORP | COM | 69404P1011999 | 302481 | 302481 | SH | DEFINED | 1,3,4 | 302481 |
| PACIFIC SUNWEAR OF CALIFOR | COM | 6948731011621 | 473439 | 473439 | SH | DEFINED | 1,3,4 | 473439 |
| PACIFICARE HEALTH SYSTEMS, | COM | 69511210 | 5869 | 148268 | SH | DEFINED | 1,3,4 | 148268 |
| PACKAGING CORP OF AMERICA | COM | 69515610 | 4731 | 209477 | SH | DEFINED | 1,3,4 | 209477 |
| PACTIV CORP. | COM | 69525710 | 2118 | 95206 | SH | DEFINED | 1,3,4 | 95206 |
| PALL CORP. | COM | 69642930 | 3124 | 137841 | SH | DEFINED | 1,3,4 | 137841 |
| PAN PACIFIC RETAIL PPTYS I | COM | 69806L10 | 3807 | 73150 | SH | DEFINED | 1,3,4 | 73150 |
| PAN PACIFIC RETAIL PPTYS I | COM | 69806L1015848 | 304100 | 304100 | SH | DEFINED | 2,3,4 | 304100 |
| PANERA BREAD, CO. | COM | 69840W10 | 1266 | 32472 | SH | DEFINED | 1,3,4 | 32472 |
| PAPA JOHNS INTERNATIONAL, | COM | 69881310 | 658 | 19389 | SH | DEFINED | 1,3,4 | 19389 |
| PARAMETRIC TECH | COM | 69917310 | 721 | 161359 | SH | DEFINED | 1,3,4 | 161359 |
| PAREXEL INTERNATIONAL, COR | COM | 69946210 | 503 | 28156 | SH | DEFINED | 1,3,4 | 28156 |
| PARK ELECTROCHEMICAL CORP. | COM | 70041620 | 542 | 21333 | SH | DEFINED | 1,3,4 | 21333 |
| PARKER-HANNIFIN CORP. | COM | 70109410 | 4054 | 71793 | SH | DEFINED | 1,3,4 | 71793 |
| PATINA OIL & GAS CORP. | COM | 70322410 | 4114 | 156946 | SH | DEFINED | 1,3,4 | 156946 |
| PATTERSON DENTAL CO. | COM | 70341210 | 1544 | 22515 | SH | DEFINED | 1,3,4 | 22515 |
| PATTERSON-UTI ENERGY, INC. | COM | 70348110 | 3218 | 90946 | SH | DEFINED | 1,3,4 | 90946 |
| PAXAR CORP. | COM | 70422710 | 620 | 42184 | SH | DEFINED | 1,3,4 | 42184 |
| PAYCHEX, INC. | COM | 7043261030103 | 845759 | 845759 | SH | DEFINED | 1,3,4 | 845759 |
| PAYLESS SHOESOURCE, INC. | COM | 70437910 | 310 | 22454 | SH | DEFINED | 1,3,4 | 22454 |
| PEABODY ENERGY CORP | COM | 70454910 | 942 | 20262 | SH | DEFINED | 1,3,4 | 20262 |
| PEDIATRIX MEDICAL GROUP, I | COM | 70532410 | 5792 | 91911 | SH | DEFINED | 1,3,4 | 91911 |
| PEGASUS SYSTEMS, INC. | COM | 70590610 | 313 | 26974 | SH | DEFINED | 1,3,4 | 26974 |

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|--------------------------------|------|----------------|------|---------|----|---------|-------|---------|
| PENFORD CORP. | COM | 70705110 | 160 | 9421 | SH | DEFINED | 1,3,4 | 9421 |
| PENN-AMERICA GROUP, INC. | COM | 70724710 | 3571 | 243667 | SH | DEFINED | 1,3,4 | 243667 |
| PENN NATIONAL GAMING | COM | 7075691012618 | | 438560 | SH | DEFINED | 1,3,4 | 438560 |
| PENNEY (J.C.) CO., INC. (HCOM | | 70816010 | 5751 | 165307 | SH | DEFINED | 1,3,4 | 165307 |
| PENTAIR, INC. | COM | 70963110 | 963 | 16292 | SH | DEFINED | 1,3,4 | 16292 |
| PEOPLES ENERGY CORP. | COM | 71103010 | 3072 | 68853 | SH | DEFINED | 1,3,4 | 68853 |
| PEOPLESOFT, INC. | COM | 71271310 | 4076 | 220356 | SH | DEFINED | 1,3,4 | 220356 |
| PEP BOYS-MANNY, MOE & JACKCOM | | 71327810 | 1770 | 63809 | SH | DEFINED | 1,3,4 | 63809 |
| PEPCO HOLDINGS, INC. | COM | 71329110 | 1153 | 56548 | SH | DEFINED | 1,3,4 | 56548 |
| PEPSI BOTTLING GROUP INC | COM | 71340910 | 4716 | 158527 | SH | DEFINED | 1,3,4 | 158527 |
| PEPSIAMERICAS, INC. | COM | 71343P20 | 8182 | 400808 | SH | DEFINED | 1,3,4 | 400808 |
| PEPSICO, INC. | COM | 71344481059710 | | 1108803 | SH | DEFINED | 1,3,4 | 1108803 |
| PERFORMANCE FOOD GROUP CO.COM | | 71375510 | 1696 | 49412 | SH | DEFINED | 1,3,4 | 49412 |
| PERICOM SEMICONDUCTOR CORPCOM | | 71383110 | 313 | 27193 | SH | DEFINED | 1,3,4 | 27193 |
| PERKINELMER, INC. | COM | 71404610 | 1601 | 77503 | SH | DEFINED | 1,3,4 | 77503 |
| PEROT SYS CORP CL-A | COM | 71426510 | 2340 | 175910 | SH | DEFINED | 1,3,4 | 175910 |
| PERRIGO, CO. | COM | 71429010 | 464 | 23138 | SH | DEFINED | 1,3,4 | 23138 |
| PETROCHINA CO. LTD. - ADR | COM | 71646E10 | 606 | 11872 | SH | DEFINED | 1,3,4 | 11872 |
| PETROBRAS BRASILEIRO S.A. | COM | 71654V4037042 | | 1105665 | SH | DEFINED | 1,3,4 | 1105665 |
| PETSMART, INC. | COM | 71676810 | 1282 | 47195 | SH | DEFINED | 1,3,4 | 47195 |
| PFIZER, INC. | COM | 71708110240427 | | 6859201 | SH | DEFINED | 1,3,4 | 6859201 |
| PHARMACEUTICAL PROD DEV, ICOM | | 71712410 | 1804 | 60576 | SH | DEFINED | 1,3,4 | 60576 |
| PHARMACEUTICAL RESOURCES, COM | | 7171251017599 | | 309499 | SH | DEFINED | 1,3,4 | 309499 |
| PHELPS DODGE CORP. | COM | 7172651010208 | | 124976 | SH | DEFINED | 1,3,4 | 124976 |
| PHILADELPHIA CONS HLDG CO | COM | 71752810 | 1375 | 23705 | SH | DEFINED | 1,3,4 | 23705 |
| PHILIPPINE LONG DISTANCE | TCOM | 71825260 | 4789 | 280089 | SH | DEFINED | 1,3,4 | 280089 |
| PHILLIPS-VAN HEUSEN | COM | 71859210 | 610 | 32886 | SH | DEFINED | 1,3,4 | 32886 |
| PHOENIX TECHNOLOGIES LTD | COM | 71915310 | 142 | 26350 | SH | DEFINED | 1,3,4 | 26350 |
| PHOTON DYNAMICS, INC. | COM | 71936410 | 579 | 17805 | SH | DEFINED | 1,3,4 | 17805 |
| PHOTRONICS INC. | COM | 71940510 | 622 | 35031 | SH | DEFINED | 1,3,4 | 35031 |
| PIEDMONT NATURAL GAS CO | COM | 72018610 | 1726 | 41030 | SH | DEFINED | 1,3,4 | 41030 |
| PIER I IMPORTS, INC. | COM | 7202791011413 | | 481589 | SH | DEFINED | 1,3,4 | 481589 |
| PINNACLE ENTERTAINMENT, INCOM | | 72345610 | 532 | 38202 | SH | DEFINED | 1,3,4 | 38202 |
| PINNACLE SYSTEMS INC. | COM | 72348110 | 659 | 73251 | SH | DEFINED | 1,3,4 | 73251 |
| PINNACLE WEST CAPITAL CORPCOM | | 72348410 | 2179 | 55262 | SH | DEFINED | 1,3,4 | 55262 |
| PIIONEER CORP | COM | 72364610 | 91 | 3100 | SH | DEFINED | 1,3,4 | 3100 |
| PIIONEER NATURAL RESOURCES,COM | | 7237871014730 | | 455859 | SH | DEFINED | 1,3,4 | 455859 |
| PIPER JAFFRAY COS | COM | 72407810 | 1125 | 20781 | SH | DEFINED | 1,3,4 | 20781 |
| PITNEY BOWES, INC. | COM | 7244791015000 | | 352077 | SH | DEFINED | 1,3,4 | 352077 |
| PLAINS RESOURCES, INC. | COM | 72654050 | 464 | 25448 | SH | DEFINED | 1,3,4 | 25448 |
| PLANAR SYSTEMS, INC. | COM | 72690010 | 221 | 15729 | SH | DEFINED | 1,3,4 | 15729 |
| PLANTRONICS INC. | COM | 72749310 | 7428 | 202883 | SH | DEFINED | 1,3,4 | 202883 |
| PLEXUS CORP. | COM | 72913210 | 1755 | 98797 | SH | DEFINED | 1,3,4 | 98797 |
| PLUM CREEK TIMBER CO INC. | COM | 72925110 | 3601 | 110902 | SH | DEFINED | 1,3,4 | 110902 |
| POGO PRODUCING CO. | COM | 7304481016765 | | 365467 | SH | DEFINED | 1,3,4 | 365467 |
| POLARIS INDS, INC. | COM | 73106810 | 4621 | 101790 | SH | DEFINED | 1,3,4 | 101790 |
| POLO RALPH LAUREN CORP. | COM | 7315721018413 | | 537179 | SH | DEFINED | 1,3,4 | 537179 |
| POLYCOM, INC. | COM | 73172K1042834 | | 2017451 | SH | DEFINED | 1,3,4 | 2017451 |
| POLYMEDICA CORP. | COM | 73173810 | 756 | 28318 | SH | DEFINED | 1,3,4 | 28318 |
| POLYONE CORPORATION | COM | 73179P10 | 659 | 98935 | SH | DEFINED | 1,3,4 | 98935 |
| POPE & TALBOT, INC. | COM | 73282710 | 291 | 16866 | SH | DEFINED | 1,3,4 | 16866 |
| PORTFOLIO RECOVERY ASSOCIACOM | | 73640Q10 | 6272 | 232757 | SH | DEFINED | 1,3,4 | 232757 |
| POSSIS MEDICAL INC | COM | 73740710 | 540 | 19166 | SH | DEFINED | 1,3,4 | 19166 |
| POTLATCH CORP. | COM | 73762810 | 383 | 9487 | SH | DEFINED | 1,3,4 | 9487 |
| POWER INTEGRATIONS, INC. | COM | 73927610 | 956 | 32500 | SH | DEFINED | 1,3,4 | 32500 |
| POWER-ONE, INC. | COM | 73930810 | 550 | 50417 | SH | DEFINED | 1,3,4 | 50417 |
| POWERWAVE TECHNOLOGIES, INCOM | | 73936310 | 163 | 20871 | SH | DEFINED | 1,3,4 | 20871 |
| PRAXAIR, INC. | COM | 74005P10 | 7337 | 197659 | SH | DEFINED | 1,3,4 | 197659 |
| PREPAID LEGAL SERVICES, INCOM | | 74006510 | 6858 | 280241 | SH | DEFINED | 1,3,4 | 280241 |
| PRECISION CASTPARTS CORP. | COM | 7401891010390 | | 235970 | SH | DEFINED | 1,3,4 | 235970 |
| PRENTISS PROPERTIES TRUST | COM | 74070610 | 358 | 9700 | SH | DEFINED | 1,3,4 | 9700 |
| PRESIDENTIAL LIFE | COM | 74088410 | 474 | 31632 | SH | DEFINED | 1,3,4 | 31632 |
| PRICE COMMUNICATIONS CORP.COM | | 74143730 | 280 | 17845 | SH | DEFINED | 1,3,4 | 17845 |
| T ROWE PRICE GROUP INC. | COM | 74144T10 | 4103 | 76202 | SH | DEFINED | 1,3,4 | 76202 |
| PRIDE INTERNATIONAL, INC. | COM | 74153Q10 | 766 | 44755 | SH | DEFINED | 1,3,4 | 44755 |
| PRIMA ENERGY CORP. | COM | 74190120 | 479 | 13921 | SH | DEFINED | 1,3,4 | 13921 |
| PRIME HOSPITALITY CORP. | COM | 74191710 | 549 | 48228 | SH | DEFINED | 1,3,4 | 48228 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V10 | 841 | 23644 | SH | DEFINED | 1,3,4 | 23644 |
| PRIORITY HLTHCARE CP- CL BCOM | | 74264T10 | 996 | 46846 | SH | DEFINED | 1,3,4 | 46846 |
| PROASSURANCE CORP. | COM | 74267C10 | 1383 | 39544 | SH | DEFINED | 1,3,4 | 39544 |
| PROCTER & GAMBLE CO. | COM | 74271810126930 | | 1210237 | SH | DEFINED | 1,3,4 | 1210237 |
| PROGRESS ENERGY, INC. | COM | 74326310 | 6992 | 148447 | SH | DEFINED | 1,3,4 | 148447 |
| PROGRESS ENERGY, INC. - CVCOM | | 743263AA | 0 | 160 | SH | DEFINED | 1,3,4 | 160 |
| PROGRESS SOFTWARE CORP. | COM | 74331210 | 3191 | 133018 | SH | DEFINED | 1,3,4 | 133018 |
| PROGRESSIVE CORP. | COM | 7433151011534 | | 131657 | SH | DEFINED | 1,3,4 | 131657 |
| PROLOGIS | COM | 7434101017889 | | 498528 | SH | DEFINED | 1,3,4 | 498528 |
| PROLOGIS | COM | 7434101014970 | | 417330 | SH | DEFINED | 2,3,4 | 417330 |
| PROTECTIVE LIFE, CORP. | COM | 74367410 | 849 | 22739 | SH | DEFINED | 1,3,4 | 22739 |
| PROTEIN DESIGN LABS INC. | COM | 74369L10 | 734 | 30924 | SH | DEFINED | 1,3,4 | 30924 |
| PROVIDENT BANKSHARES CORP | COM | 74385910 | 5178 | 165084 | SH | DEFINED | 1,3,4 | 165084 |
| PROVIDENT FINANCIAL GROUP | COM | 74386610 | 648 | 16134 | SH | DEFINED | 1,3,4 | 16134 |

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|-------------------------------|------|---------------|------|----------|-----|---------|-------|---------|
| PROVINCE HEALTHCARE CO. | COM | 74397710 | 3655 | 229967 | SH | DEFINED | 1,3,4 | 229967 |
| PROVIDIAN FINANCIAL CORP. | COM | 74406A10 | 2302 | 175726 | SH | DEFINED | 1,3,4 | 175726 |
| PRUDENTIAL FINANCIAL, INC. | COM | 7443201032079 | | 716283 | SH | DEFINED | 1,3,4 | 716283 |
| PUBLIC SERVICE ENTERPRISE | COM | 74457310 | 9141 | 194620 | SH | DEFINED | 1,3,4 | 194620 |
| PUBLIC STORAGE INC. | COM | 74460D10 | 7002 | 143861 | SH | DEFINED | 1,3,4 | 143861 |
| PUBLIC STORAGE INC. | COM | 74460D1012850 | | 264000 | SH | DEFINED | 2,3,4 | 264000 |
| PUGET ENERGY, INC. | COM | 74531010 | 694 | 31088 | SH | DEFINED | 1,3,4 | 31088 |
| PULTE HOMES INC. | COM | 7458671012935 | | 232641 | SH | DEFINED | 1,3,4 | 232641 |
| QRS CORP. | COM | 74726X10 | 94 | 17157 | SH | DEFINED | 1,3,4 | 17157 |
| QLOGIC CORP. | COM | 74727710 | 2489 | 75259 | SH | DEFINED | 1,3,4 | 75259 |
| QUAKER CHEMICAL CORP. | COM | 74731610 | 258 | 10327 | SH | DEFINED | 1,3,4 | 10327 |
| QUALCOMM, INC. | COM | 7475251032478 | | 488916 | SH | DEFINED | 1,3,4 | 488916 |
| QUANEX CORP. | COM | 74762010 | 9995 | 235164 | SH | DEFINED | 1,3,4 | 235164 |
| QUANTA SERVICES, INC. | COM | 74762E10 | 270 | 38466 | SH | DEFINED | 1,3,4 | 38466 |
| QUANTUM CORP. | COM | 74790620 | 3508 | 947642 | SH | DEFINED | 1,3,4 | 947642 |
| QUEST DIAGNOSTIC | COM | 74834L10 | 7726 | 93215 | SH | DEFINED | 1,3,4 | 93215 |
| QUEST SOFTWARE INC. | COM | 74834T10 | 3923 | 239840 | SH | DEFINED | 1,3,4 | 239840 |
| QUESTAR CORP. | COM | 7483561040972 | | 1124633 | SH | DEFINED | 1,3,4 | 1124633 |
| QUICKSILVER INC. | COM | 74838C10 | 5178 | 237065 | SH | DEFINED | 1,3,4 | 237065 |
| QUILMES INDUSTRIAL QUINS | SCOM | 74838Y20 | 5219 | 286287 | SH | DEFINED | 1,3,4 | 286287 |
| QWEST COMMUNICATIONS INTL | COM | 74912110 | 4621 | 1073260. | 0SH | DEFINED | 1,3,4 | 1073260 |
| R&G FINANCIAL CORP. CL B | COM | 7491361014752 | | 427048 | SH | DEFINED | 1,3,4 | 427048 |
| RLI CORPORATION | COM | 74960710 | 1044 | 27149 | SH | DEFINED | 1,3,4 | 27149 |
| RPM INTERNATIONAL, INC. | COM | 74968510 | 629 | 38204 | SH | DEFINED | 1,3,4 | 38204 |
| RSA SECURITY, INC. | COM | 7497191013982 | | 744170 | SH | DEFINED | 1,3,4 | 744170 |
| RTI INT'L METALS, INC. | COM | 74973W10 | 356 | 22471 | SH | DEFINED | 1,3,4 | 22471 |
| RF MICRO DEVICES, INC. | COM | 74994110 | 521 | 61308 | SH | DEFINED | 1,3,4 | 61308 |
| RADIAN GROUP INC. | COM | 75023610 | 1322 | 30982 | SH | DEFINED | 1,3,4 | 30982 |
| RADIANT SYSTEMS, INC. | COM | 75025N10 | 172 | 27757 | SH | DEFINED | 1,3,4 | 27757 |
| RADIOSHACK CORP | COM | 75043810 | 5561 | 167759 | SH | DEFINED | 1,3,4 | 167759 |
| RADISYS CORP | COM | 75045910 | 9648 | 461393 | SH | DEFINED | 1,3,4 | 461393 |
| RALCORP HOLDINGS, INC. | COM | 75102810 | 957 | 31363 | SH | DEFINED | 1,3,4 | 31363 |
| RARE HOSPITALITY INTL., INCOM | COM | 75382010 | 1007 | 36297 | SH | DEFINED | 1,3,4 | 36297 |
| RAYMOND JAMES FINANCIAL CO | COM | 75473010 | 3193 | 128424 | SH | DEFINED | 1,3,4 | 128424 |
| RAYONIER, INC. | COM | 75490710 | 9861 | 225552 | SH | DEFINED | 1,3,4 | 225552 |
| RAYTHEON CO. | COM | 7551115023666 | | 755228 | SH | DEFINED | 1,3,4 | 755228 |
| READERS DIGEST ASSN, INC. | COM | 75526710 | 462 | 32686 | SH | DEFINED | 1,3,4 | 32686 |
| REALTY INCOME CORP | COM | 75610910 | 409 | 9200 | SH | DEFINED | 1,3,4 | 9200 |
| REALTY INCOME CORP | COM | 75610910 | 5488 | 122900 | SH | DEFINED | 2,3,4 | 122900 |
| REDWOOD TRUST, INC. | COM | 7580754010871 | | 174848 | SH | DEFINED | 1,3,4 | 174848 |
| REEBOK INTERNATL., LTD. | COM | 7581101012185 | | 294718 | SH | DEFINED | 1,3,4 | 294718 |
| REGAL BELOIT | COM | 75875010 | 542 | 26992 | SH | DEFINED | 1,3,4 | 26992 |
| REGAL ENTERTAINMENT GROUP | COM | 75876610 | 783 | 35605 | SH | DEFINED | 1,3,4 | 35605 |
| REGENCY CENTERS CORP. | COM | 75884910 | 2620 | 56059 | SH | DEFINED | 2,3,4 | 56059 |
| REGENERON PHARMACEUT | COM | 75886F10 | 816 | 59633 | SH | DEFINED | 1,3,4 | 59633 |
| REGIS CORP. MN | COM | 7589321021506 | | 483887 | SH | DEFINED | 1,3,4 | 483887 |
| REGIONS FINANCIAL CORP. | COM | 75894010 | 5614 | 153631 | SH | DEFINED | 1,3,4 | 153631 |
| REHABCARE GROUP INC. | COM | 75914810 | 343 | 17381 | SH | DEFINED | 1,3,4 | 17381 |
| RELIANCE INDUSTRIES-144A | COM | 75947010 | 4405 | 152780 | SH | DEFINED | 1,3,4 | 152780 |
| RELIANCE STEEL & ALUMINUM | COM | 75950910 | 1214 | 34546 | SH | DEFINED | 1,3,4 | 34546 |
| REMINGTON OIL & GAS CORP. | COM | 75959430 | 574 | 28989 | SH | DEFINED | 1,3,4 | 28989 |
| RENAL CARE GROUP, INC. | COM | 75993010 | 2244 | 48991 | SH | DEFINED | 1,3,4 | 48991 |
| RENT-A-CENTER, INC. | COM | 76009N1011547 | | 350091 | SH | DEFINED | 1,3,4 | 350091 |
| REPSOL YPF SA | COM | 76026T20 | 243 | 11730 | SH | DEFINED | 1,3,4 | 11730 |
| REPUBLIC BANCORP | COM | 76028210 | 964 | 68503 | SH | DEFINED | 1,3,4 | 68503 |
| REPUBLIC WASTE INC. CLASS | COM | 7607591041238 | | 1523426 | SH | DEFINED | 1,3,4 | 1523426 |
| RESMED INC. | COM | 76115210 | 1636 | 36240 | SH | DEFINED | 1,3,4 | 36240 |
| RESPIRONICS, INC. | COM | 7612301016701 | | 309184 | SH | DEFINED | 1,3,4 | 309184 |
| RETEK, INC. | COM | 76128Q10 | 133 | 18031 | SH | DEFINED | 1,3,4 | 18031 |
| REWARDS NETWORK, INC. | COM | 76155710 | 260 | 26059 | SH | DEFINED | 1,3,4 | 26059 |
| REYNOLDS & REYNOLDS - CL A | COM | 7616951017207 | | 605827 | SH | DEFINED | 1,3,4 | 605827 |
| RJ REYNOLDS TOBACCO HOLDIN | COM | 76182K10 | 3107 | 51339 | SH | DEFINED | 1,3,4 | 51339 |
| RIGGS NATL CORP. WASH DC | COM | 76657010 | 533 | 30863 | SH | DEFINED | 1,3,4 | 30863 |
| RITE AID CORP. | COM | 7677541018897 | | 3473559 | SH | DEFINED | 1,3,4 | 3473559 |
| ROBBINS & MEYERS, INC. | COM | 77019610 | 337 | 15581 | SH | DEFINED | 1,3,4 | 15581 |
| ROBERT HALF INTL, INC. | COM | 77032310 | 2446 | 103668 | SH | DEFINED | 1,3,4 | 103668 |
| ROCHE HOLDINGS LTD-SPONS A | COM | 77119510 | 97 | 990 | SH | DEFINED | 1,3,4 | 990 |
| ROCK-TENN CO. | COM | 77273920 | 2419 | 167894 | SH | DEFINED | 1,3,4 | 167894 |
| ROCKWELL AUTOMATION, INC. | COM | 7739031013646 | | 393542 | SH | DEFINED | 1,3,4 | 393542 |
| ROCKWELL COLLINS. | COM | 7743411012566 | | 397612 | SH | DEFINED | 1,3,4 | 397612 |
| CHEREPOVETS MK SEVERSTAL | COM | 7743751 | 563 | 15000 | SH | DEFINED | 1,3,4 | 15000 |
| ROGERS CORP | COM | 77513310 | 930 | 17449 | SH | DEFINED | 1,3,4 | 17449 |
| ROHM AND HAAS CO. | COM | 77537110 | 5409 | 135813 | SH | DEFINED | 1,3,4 | 135813 |
| ROLLINS, INC. | COM | 77571110 | 6378 | 247521 | SH | DEFINED | 1,3,4 | 247521 |
| ROPER INDUSTRIES, INC. | COM | 77669610 | 1873 | 38836 | SH | DEFINED | 1,3,4 | 38836 |
| ROSS STORES INC. | COM | 7782961013560 | | 443071 | SH | DEFINED | 1,3,4 | 443071 |
| ROTO-ROOTER INC. | COM | 77878710 | 539 | 10656 | SH | DEFINED | 1,3,4 | 10656 |
| ROUSE CO. (THE) | COM | 77927310 | 1443 | 26900 | SH | DEFINED | 1,3,4 | 26900 |
| ROUSE CO. (THE) | COM | 7792731021199 | | 395500 | SH | DEFINED | 2,3,4 | 395500 |
| ROWAN COS., INC. | COM | 77938210 | 1328 | 63045 | SH | DEFINED | 1,3,4 | 63045 |
| ROXIO, INC. | COM | 78000810 | 160 | 36161 | SH | DEFINED | 1,3,4 | 36161 |

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|-----------------------------|------|---------------|---------|---------|----|---------|-------|---------|
| RUBY TUESDAY, INC. | COM | 78118210 | 9347 | 290871 | SH | DEFINED | 1,3,4 | 290871 |
| RUDDICK CORP. | COM | 78125810 | 306 | 15293 | SH | DEFINED | 1,3,4 | 15293 |
| RUDOLPH TECHNOLOGIES INC | COM | 78127010 | 331 | 17735 | SH | DEFINED | 1,3,4 | 17735 |
| RUSS BERRIE AND CO., INC. | COM | 78223310 | 778 | 22267 | SH | DEFINED | 1,3,4 | 22267 |
| RUSSELL CORP. | COM | 78235210 | 638 | 35028 | SH | DEFINED | 1,3,4 | 35028 |
| RYAN'S FAMILY STEAK HOUSES | COM | 78351910 | 781 | 45591 | SH | DEFINED | 1,3,4 | 45591 |
| RYDER SYSTEM, INC. | COM | 78354910 | 7221 | 186222 | SH | DEFINED | 1,3,4 | 186222 |
| RYERSON TULL, INC. | COM | 78375P10 | 348 | 26805 | SH | DEFINED | 1,3,4 | 26805 |
| RYLAND GROUP, INC. | COM | 78376410 | 3132 | 35260 | SH | DEFINED | 1,3,4 | 35260 |
| S&T BANCORP INC | COM | 78385910 | 1203 | 40000 | SH | DEFINED | 1,3,4 | 40000 |
| SBC COMMUNICATIONS, INC. | COM | 78387G1051487 | 2098074 | 2098074 | SH | DEFINED | 1,3,4 | 2098074 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 251 | 16319 | SH | DEFINED | 1,3,4 | 16319 |
| SBA COMMUNICATIONS CORP | COM | 78388J10 | 3698 | 953299 | SH | DEFINED | 1,3,4 | 953299 |
| SCM MICROSYSTEMS, INC. | COM | 78401810 | 108 | 16470 | SH | DEFINED | 1,3,4 | 16470 |
| SCP POOL CORP. | COM | 78402810 | 1426 | 38284 | SH | DEFINED | 1,3,4 | 38284 |
| SCPIE HOLDINGS INC. | COM | 78402P10 | 83 | 10638 | SH | DEFINED | 1,3,4 | 10638 |
| SEI INVESTMENTS CO. | COM | 7841171023169 | 701914 | 701914 | SH | DEFINED | 1,3,4 | 701914 |
| SK TELECOM CO LTD. | COM | 78440P1013149 | 617179 | 617179 | SH | DEFINED | 1,3,4 | 617179 |
| SL GREEN REALTY CORP. | COM | 78440X1012602 | 264065 | 264065 | SH | DEFINED | 1,3,4 | 264065 |
| SL GREEN REALTY CORP. | COM | 78440X1011338 | 237700 | 237700 | SH | DEFINED | 2,3,4 | 237700 |
| SLM CORP. | COM | 78442P1011442 | 273359 | 273359 | SH | DEFINED | 1,3,4 | 273359 |
| SPSS, INC. | COM | 78462K10 | 341 | 18748 | SH | DEFINED | 1,3,4 | 18748 |
| SPX CORP. | COM | 78463510 | 1981 | 43546 | SH | DEFINED | 1,3,4 | 43546 |
| S1 CORPORATION | COM | 78463B10 | 46 | 6100 | SH | DEFINED | 1,3,4 | 6100 |
| S1 CORPORATION | COM | 78463B10 | 1850 | 243310 | SH | DEFINED | 3,4 | 243310 |
| SRA INTERNATIONAL, INC. | COM | 78464R10 | 4206 | 113864 | SH | DEFINED | 1,3,4 | 113864 |
| SWS GROUP INC. | COM | 78503N10 | 338 | 18490 | SH | DEFINED | 1,3,4 | 18490 |
| SABRE HOLDINGS CORP. | COM | 78590510 | 2105 | 84823 | SH | DEFINED | 1,3,4 | 84823 |
| SAFECO CORP. | COM | 78642910 | 3659 | 84666 | SH | DEFINED | 1,3,4 | 84666 |
| SAFENET, INC. | COM | 78645R10 | 2411 | 64220 | SH | DEFINED | 1,3,4 | 64220 |
| SAFEWAY, INC. | COM | 78651420 | 5511 | 267796 | SH | DEFINED | 1,3,4 | 267796 |
| ST JOE CO. | COM | 7901481016016 | 393678 | 393678 | SH | DEFINED | 1,3,4 | 393678 |
| ST. JUDE MEDICAL, INC. | COM | 7908491029645 | 411206 | 411206 | SH | DEFINED | 1,3,4 | 411206 |
| ST MARY LAND & EXPLOR CO. | COM | 79222810 | 1021 | 30559 | SH | DEFINED | 1,3,4 | 30559 |
| ST. PAUL COS., INC. | COM | 79286010 | 5541 | 138435 | SH | DEFINED | 1,3,4 | 138435 |
| SAKS, INC. | COM | 79377W10 | 797 | 45057 | SH | DEFINED | 1,3,4 | 45057 |
| SALTON INC. | COM | 79575710 | 112 | 12097 | SH | DEFINED | 1,3,4 | 12097 |
| SAMSUNG ELECTRONIC - 144 | ACOM | 79605088 | 5725 | 23123 | SH | DEFINED | 1,3,4 | 23123 |
| SANDISK CORP. | COM | 80004C1016112 | 567794 | 567794 | SH | DEFINED | 1,3,4 | 567794 |
| JOHN B. SANFILIPPO & SON | COM | 80042210 | 4518 | 123091 | SH | DEFINED | 1,3,4 | 123091 |
| SANMINA-SCI CORPORATION. | COM | 8009071028763 | 2612157 | 2612157 | SH | DEFINED | 1,3,4 | 2612157 |
| SANOFI-SYNTHELABO SA | COM | 80105N10 | 98 | 3000 | SH | DEFINED | 1,3,4 | 3000 |
| SAP AG | COM | 80305420 | 102 | 2600 | SH | DEFINED | 1,3,4 | 2600 |
| SARA LEE CORP. | COM | 8031111010482 | 479656 | 479656 | SH | DEFINED | 1,3,4 | 479656 |
| SATYAM COMPUTER SERVICES | COM | 80409810 | 255 | 12437 | SH | DEFINED | 1,3,4 | 12437 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q10 | 2050 | 542028 | SH | DEFINED | 1,3,4 | 542028 |
| SCANA CORP. | COM | 80589M1012840 | 363147 | 363147 | SH | DEFINED | 1,3,4 | 363147 |
| HENRY SCHEIN, INC. | COM | 80640710 | 9841 | 137821 | SH | DEFINED | 1,3,4 | 137821 |
| SCHERING-PLOUGH CORP. | COM | 8066051014489 | 892913 | 892913 | SH | DEFINED | 1,3,4 | 892913 |
| SCHLUMBERGER, LTD. | COM | 8068571022832 | 357623 | 357623 | SH | DEFINED | 1,3,4 | 357623 |
| SCHNITZER STEEL INDS. | COM | 8068821016632 | 518565 | 518565 | SH | DEFINED | 1,3,4 | 518565 |
| SCHOLASTIC CORP. | COM | 80706610 | 357 | 13006 | SH | DEFINED | 1,3,4 | 13006 |
| SCHOOL SPECIALTY, INC. | COM | 80786310 | 720 | 20335 | SH | DEFINED | 1,3,4 | 20335 |
| SCHULMAN (A.), INC. | COM | 80819410 | 636 | 32442 | SH | DEFINED | 1,3,4 | 32442 |
| SCHWAB, CHARLES CORP. | COM | 80851310 | 9574 | 824842 | SH | DEFINED | 1,3,4 | 824842 |
| SCHWEITZER-MAUDUIT INT'L, | COM | 80854110 | 515 | 15927 | SH | DEFINED | 1,3,4 | 15927 |
| SCIENTIFIC-ATLANTA, INC. | COM | 80865510 | 5878 | 181670 | SH | DEFINED | 1,3,4 | 181670 |
| SCIENTIFIC GAMES CORP. | COM | 80874P1012966 | 692693 | 692693 | SH | DEFINED | 1,3,4 | 692693 |
| SCOTTISH POWER PLC | COM | 81013T70 | 190 | 6690 | SH | DEFINED | 1,3,4 | 6690 |
| SCOTTS CO. | COM | 81018610 | 685 | 10687 | SH | DEFINED | 1,3,4 | 10687 |
| SCRIPPS CO., E.W. | COM | 8110542013765 | 136166 | 136166 | SH | DEFINED | 1,3,4 | 136166 |
| SCS TRANSPORTATION, INC. | COM | 81111T10 | 5374 | 246497 | SH | DEFINED | 1,3,4 | 246497 |
| SEACOAST FINL SERVICES COR | COM | 81170Q10 | 930 | 27755 | SH | DEFINED | 1,3,4 | 27755 |
| SEAGATE TECHNOLOGY-ESCROW | COM | 81180498 | 0 | 157800 | SH | DEFINED | 1,3,4 | 157800 |
| SEACOR HOLDINGS, INC. | COM | 81190410 | 827 | 20155 | SH | DEFINED | 1,3,4 | 20155 |
| SEALED AIR CORP. | COM | 81211K10 | 2559 | 51449 | SH | DEFINED | 1,3,4 | 51449 |
| SEARS ROEBUCK & CO. | COM | 81238710 | 5812 | 135314 | SH | DEFINED | 1,3,4 | 135314 |
| SECURE COMPUTING CORP | COM | 81370510 | 1326 | 81030 | SH | DEFINED | 1,3,4 | 81030 |
| SELECT COMFORT CORP. | COM | 81616X10 | 1001 | 36279 | SH | DEFINED | 1,3,4 | 36279 |
| SELECT MEDICAL CORP. | COM | 81619610 | 8319 | 498105 | SH | DEFINED | 1,3,4 | 498105 |
| SELECTIVE INS GROUP INC | COM | 81630010 | 5192 | 148056 | SH | DEFINED | 1,3,4 | 148056 |
| SEMTECH CORP. | COM | 81685010 | 4821 | 211233 | SH | DEFINED | 1,3,4 | 211233 |
| SEMPRA ENERGY | COM | 8168511011553 | 363361 | 363361 | SH | DEFINED | 1,3,4 | 363361 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T10 | 285 | 15399 | SH | DEFINED | 1,3,4 | 15399 |
| SEPRACOR INC. | COM | 81731510 | 1342 | 28011 | SH | DEFINED | 1,3,4 | 28011 |
| SEQUA CORP. - CI A | COM | 81732010 | 171 | 3444 | SH | DEFINED | 1,3,4 | 3444 |
| SERENA SOFTWARE, INC. | COM | 81749210 | 6809 | 334504 | SH | DEFINED | 1,3,4 | 334504 |
| SERVICEMASTER COMPANY | COM | 81760N1015107 | 1257828 | 1257828 | SH | DEFINED | 1,3,4 | 1257828 |
| SHARPER IMAGE CORP | COM | 82001310 | 2166 | 66430 | SH | DEFINED | 1,3,4 | 66430 |
| SHAW GROUP, INC. | COM | 82028010 | 711 | 65550 | SH | DEFINED | 1,3,4 | 65550 |
| SHERWIN-WILLIAMS CO., THE | COM | 82434810 | 3424 | 89062 | SH | DEFINED | 1,3,4 | 89062 |

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| SHOPKO STORES, INC. | COM | 82491110 | 465 | 31503 | SH | DEFINED | 1,3,4 | 31503 |
| SHUFFLE MASTER, INC. | COM | 82554910 | 825 | 17767 | SH | DEFINED | 1,3,4 | 17767 |
| SHURGARD STORAGE CENTERS-ACOM | 82567D10 | 1963 | 49213 | SH | DEFINED | 1,3,4 | 49213 | |
| SIEBEL SYSTEMS, INC. | COM | 82617010 | 3464 | 301258 | SH | DEFINED | 1,3,4 | 301258 |
| SIEMENS AG | COM | 82619750 | 216 | 2890 | SH | DEFINED | 1,3,4 | 2890 |
| SIERRA HEALTH SERVICES, INCOM | 82632210 | 4534 | 124464 | SH | DEFINED | 1,3,4 | 124464 | |
| SIERRA PACIFIC RESOURCES | COM | 82642810 | 287 | 38664 | SH | DEFINED | 1,3,4 | 38664 |
| SIGMA-ALDRICH CORP. | COM | 82655210 | 2320 | 41981 | SH | DEFINED | 1,3,4 | 41981 |
| SIGNATURE BANK | COM | 82669G10 | 492 | 23546 | SH | DEFINED | 1,3,4 | 23546 |
| SILICON LABORATORIES, INC.COM | 82691910 | 7244 | 136926 | SH | DEFINED | 1,3,4 | 136926 | |
| SILGAN HOLDINGS INC. | COM | 82704810 | 5142 | 112427 | SH | DEFINED | 1,3,4 | 112427 |
| SILICON STORAGE TECHNOLOGYCOM | 82705710 | 2678 | 206810 | SH | DEFINED | 1,3,4 | 206810 | |
| SILICON VY BANCSHARES | COM | 82706410 | 372 | 11459 | SH | DEFINED | 1,3,4 | 11459 |
| SIMON PROPERTY GROUP, INC.COM | 8288061019390 | | 331779 | SH | DEFINED | 1,3,4 | 331779 | |
| SIMON PROPERTY GROUP, INC.COM | 8288061015429 | | 264000 | SH | DEFINED | 2,3,4 | 264000 | |
| SIMPSON MANUFACTURING INC | COM | 82907310 | 4274 | 87307 | SH | DEFINED | 1,3,4 | 87307 |
| SINCLAIR BROADCAST GROUP -COM | 82922610 | 3001 | 239960 | SH | DEFINED | 1,3,4 | 239960 | |
| SIX FLAGS INC, . | COM | 83001P10 | 235 | 30559 | SH | DEFINED | 1,3,4 | 30559 |
| SKYLINE CORP. | COM | 83083010 | 344 | 9049 | SH | DEFINED | 1,3,4 | 9049 |
| SKYWEST INC. | COM | 83087910 | 1193 | 62384 | SH | DEFINED | 1,3,4 | 62384 |
| SKYWORKS SOLUTIONS, INC. | COM | 83088M10 | 1874 | 160758 | SH | DEFINED | 1,3,4 | 160758 |
| SMITH (A.O.) CORPORATION | COM | 83186520 | 910 | 31577 | SH | DEFINED | 1,3,4 | 31577 |
| SMITH INTERNATIONAL, INC. | COM | 83211010 | 1768 | 33035 | SH | DEFINED | 1,3,4 | 33035 |
| SMITHFIELD FOODS INC. | COM | 83224810 | 989 | 36526 | SH | DEFINED | 1,3,4 | 36526 |
| SMUCKER (JM) CO. | COM | 83269640 | 869 | 16514 | SH | DEFINED | 1,3,4 | 16514 |
| SNAP-ON TOOLS, INC. | COM | 83303410 | 1139 | 35276 | SH | DEFINED | 1,3,4 | 35276 |
| SOLA INTL INC. | COM | 83409210 | 800 | 34467 | SH | DEFINED | 1,3,4 | 34467 |
| SOLECTRON CORP. | COM | 83418210 | 2802 | 507221 | SH | DEFINED | 1,3,4 | 507221 |
| SONIC CORP. | COM | 83545110 | 1452 | 42491 | SH | DEFINED | 1,3,4 | 42491 |
| SONICWALL, INC. | COM | 83547010 | 1896 | 212430 | SH | DEFINED | 1,3,4 | 212430 |
| SONOCO PRODUCTS CO. | COM | 83549510 | 785 | 32207 | SH | DEFINED | 1,3,4 | 32207 |
| SOTHEBY'S HOLDING CIA | COM | 83589810 | 263 | 20356 | SH | DEFINED | 1,3,4 | 20356 |
| SOURCECORP | COM | 83616710 | 463 | 17355 | SH | DEFINED | 1,3,4 | 17355 |
| SOUTH FINANCIAL GROUP, INCCOM | 8378411021822 | | 737407 | SH | DEFINED | 1,3,4 | 737407 | |
| SOUTH JERSEY INDUSRIES | COM | 83851810 | 2226 | 54372 | SH | DEFINED | 1,3,4 | 54372 |
| SOUTHERN CO. | COM | 8425871015755 | | 516501 | SH | DEFINED | 1,3,4 | 516501 |
| SOUTHERN FINANCIAL BANCORPCOM | 84287010 | 0 | 0.6 | SH | DEFINED | 1,3,4 | 1 | |
| SOUTHERN PERU COPPER CORP | COM | 84361110 | 5486 | 135657 | SH | DEFINED | 1,3,4 | 135657 |
| SOUTHERN UNION COMPANY | COM | 84403010 | 8582 | 453578 | SH | DEFINED | 1,3,4 | 453578 |
| SOUTHTRUST CORP. | COM | 8447301019739 | | 595218 | SH | DEFINED | 1,3,4 | 595218 |
| SOUTHWEST AIRLINES CO. | COM | 84474110 | 6791 | 478131 | SH | DEFINED | 1,3,4 | 478131 |
| SOUTHWEST BANCORP OF TEXASCOM | 84476R10 | 1397 | 36969 | SH | DEFINED | 1,3,4 | 36969 | |
| SOUTHWEST GAS CO. | COM | 84489510 | 857 | 36701 | SH | DEFINED | 1,3,4 | 36701 |
| SOUTHWESTERN ENERGY CO | COM | 84546710 | 2158 | 89428 | SH | DEFINED | 1,3,4 | 89428 |
| SOVEREIGN BANCORP INC. | COM | 84590510 | 2179 | 101886 | SH | DEFINED | 1,3,4 | 101886 |
| SOVRAN SELF STORAGE, INC. | COM | 84610H10 | 376 | 9000 | SH | DEFINED | 1,3,4 | 9000 |
| SPECTRALINK CORP | COM | 84758010 | 5097 | 299278 | SH | DEFINED | 1,3,4 | 299278 |
| SPHERION CORPORATION. | COM | 84842010 | 667 | 64873 | SH | DEFINED | 1,3,4 | 64873 |
| SPINNAKER EXPLORATION CO | COM | 84855W10 | 1290 | 35879 | SH | DEFINED | 1,3,4 | 35879 |
| SPORTS AUTHORITY INC. | COM | 84917U1019616 | | 489445 | SH | DEFINED | 1,3,4 | 489445 |
| SPRINT CORP. (FON GROUP) | COM | 8520611010134 | | 549746 | SH | DEFINED | 1,3,4 | 549746 |
| SPRINT CORP. (PCS GROUP) | COM | 85206150 | 5837 | 634459 | SH | DEFINED | 1,3,4 | 634459 |
| SS&C TECHNOLOGIES INC | COM | 85227Q10 | 4429 | 182552 | SH | DEFINED | 1,3,4 | 182552 |
| STANCORP FINANCIAL GROUP | COM | 8528911016344 | | 250423 | SH | DEFINED | 1,3,4 | 250423 |
| STANDARD MICROSYSTEMS CORPCOM | 85362610 | 4316 | 161900 | SH | DEFINED | 1,3,4 | 161900 | |
| STANDARD MOTOR PRODS | COM | 85366610 | 335 | 21272 | SH | DEFINED | 1,3,4 | 21272 |
| STANDARD PACIFIC CP | COM | 85375C10 | 4811 | 80198 | SH | DEFINED | 1,3,4 | 80198 |
| STANDARD REGISTER CO., THECOM | 85388710 | 495 | 30695 | SH | DEFINED | 1,3,4 | 30695 | |
| STANDEX INTERNATIONAL CORPCOM | 85423110 | 352 | 13181 | SH | DEFINED | 1,3,4 | 13181 | |
| STANLEY WORKS | COM | 85461610 | 2094 | 49075 | SH | DEFINED | 1,3,4 | 49075 |
| STAPLES, INC. | COM | 8550301028301 | | 1114495 | SH | DEFINED | 1,3,4 | 1114495 |
| STARBUCKS CORP. | COM | 85524410 | 9062 | 240027 | SH | DEFINED | 1,3,4 | 240027 |
| STARTEK INC. | COM | 85569C10 | 560 | 15411 | SH | DEFINED | 1,3,4 | 15411 |
| STARWOOD HOTELS & RESORTS | COM | 85590A20 | 7860 | 194013 | SH | DEFINED | 1,3,4 | 194013 |
| STARWOOD HOTELS & RESORTS | COM | 85590A20 | 4313 | 106550 | SH | DEFINED | 2,3,4 | 106550 |
| STATE BANK OF INDIA | COM | 85655210 | 5255 | 136480 | SH | DEFINED | 1,3,4 | 136480 |
| STATE STREET CORP. | COM | 8574771011406 | | 218729 | SH | DEFINED | 1,3,4 | 218729 |
| STATEN ISLAND BANCORP, INCCOM | 85755010 | 1577 | 63367 | SH | DEFINED | 1,3,4 | 63367 | |
| STATOIL ASA | COM | 85771P10 | 170 | 13700 | SH | DEFINED | 1,3,4 | 13700 |
| THE STEAK N SHAKE COMPANY | COM | 85787310 | 570 | 29523 | SH | DEFINED | 1,3,4 | 29523 |
| STEEL DYNAMICS INC. | COM | 85811910 | 1287 | 51874 | SH | DEFINED | 1,3,4 | 51874 |
| STEEL TECHNOLOGIES | COM | 85814710 | 258 | 13266 | SH | DEFINED | 1,3,4 | 13266 |
| STEIN MART INC. | COM | 85837510 | 619 | 44997 | SH | DEFINED | 1,3,4 | 44997 |
| STERLING BANCSHARES INC | COM | 85890710 | 643 | 47879 | SH | DEFINED | 1,3,4 | 47879 |
| STERICYCLE, INC. | COM | 85891210 | 666 | 13883 | SH | DEFINED | 1,3,4 | 13883 |
| STERIS CORP. | COM | 85915210 | 2659 | 103132 | SH | DEFINED | 1,3,4 | 103132 |
| STERLING FINL CORP. | COM | 85931910 | 6816 | 184719 | SH | DEFINED | 1,3,4 | 184719 |
| STEWART & STEVENSON SERVICCOM | 86034210 | 451 | 30853 | SH | DEFINED | 1,3,4 | 30853 | |
| STEWART INFO SVCS | COM | 86037210 | 8284 | 210727 | SH | DEFINED | 1,3,4 | 210727 |
| STONE ENERGY CORP. | COM | 86164210 | 1406 | 28459 | SH | DEFINED | 1,3,4 | 28459 |
| STORAGE TECHNOLOGY, INC. | COM | 8621112042107 | | 1513026 | SH | DEFINED | 1,3,4 | 1513026 |

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| STRAYER EDUCATION INC | COM | 86323610 | 8797 | 75211 | SH | DEFINED | 1,3,4 | 75211 |
| STRIDE RITE CORP. | COM | 86331410 | 452 | 42421 | SH | DEFINED | 1,3,4 | 42421 |
| STRYKER CORP. | COM | 86366710 | 10748 | 121369 | SH | DEFINED | 1,3,4 | 121369 |
| STURM RUGER & CO INC. | COM | 86415910 | 394 | 29018 | SH | DEFINED | 1,3,4 | 29018 |
| SUMMIT PROPERTIES, INC. | COM | 86623910 | 1072 | 45000 | SH | DEFINED | 1,3,4 | 45000 |
| SUN MICROSYSTEMS, INC. | COM | 86681010 | 8280 | 1992070 | SH | DEFINED | 1,3,4 | 1992070 |
| SUNGARD DATA SYSTEMS | COM | 86736310 | 12948 | 472618 | SH | DEFINED | 1,3,4 | 472618 |
| SUNOCO, INC. | COM | 86764P10 | 2915 | 46767 | SH | DEFINED | 1,3,4 | 46767 |
| SUNRISE SENIOR LIVING, INCCOM | 86768K10 | 780 | 21823 | SH | DEFINED | 1,3,4 | 21823 | |
| SUNTRUST BANKS, INC. | COM | 86791410 | 11931 | 171147 | SH | DEFINED | 1,3,4 | 171147 |
| SUPERIOR INDUSTRIES, INC. | COM | 86816810 | 312 | 8827 | SH | DEFINED | 1,3,4 | 8827 |
| SUPERTEX , INC. | COM | 86853210 | 229 | 13844 | SH | DEFINED | 1,3,4 | 13844 |
| SUPERVALU, INC. | COM | 86853610 | 3130 | 102607 | SH | DEFINED | 1,3,4 | 102607 |
| SURMODICS, INC. | COM | 86887310 | 370 | 18841 | SH | DEFINED | 1,3,4 | 18841 |
| SUSQUEHANNA BANCSHARES INCCOM | 86909910 | 1103 | 42948 | SH | DEFINED | 1,3,4 | 42948 | |
| SWIFT ENERGY CO. | COM | 87073810 | 2532 | 134374 | SH | DEFINED | 1,3,4 | 134374 |
| SWIFT TRANSPORTATIONS CO.,COM | 87075610 | 475 | 27589 | SH | DEFINED | 1,3,4 | 27589 | |
| SYBASE, INC. | COM | 87113010 | 673 | 31906 | SH | DEFINED | 1,3,4 | 31906 |
| SYBRON DENTAL SPECIALTIES | COM | 87114210 | 15823 | 580762 | SH | DEFINED | 1,3,4 | 580762 |
| SYCAMORE NETWORKS, INC. | COM | 87120610 | 1693 | 414925 | SH | DEFINED | 1,3,4 | 414925 |
| SYKES ENTERPRISES INC. | COM | 87123710 | 1467 | 246680 | SH | DEFINED | 1,3,4 | 246680 |
| SYLVAN LEARNING SYSTEMS, ICOM | 87139910 | 502 | 14377 | SH | DEFINED | 1,3,4 | 14377 | |
| SYMANTEC CORP. | COM | 87150310 | 43441 | 938267 | SH | DEFINED | 1,3,4 | 938267 |
| SYMBION INC | COM | 87150710 | 2057 | 113215 | SH | DEFINED | 1,3,4 | 113215 |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 1935 | 139986 | SH | DEFINED | 1,3,4 | 139986 |
| SYMMETRICOM INC. | COM | 87154310 | 428 | 47764 | SH | DEFINED | 1,3,4 | 47764 |
| SYNOPSYS INC. | COM | 87160710 | 32196 | 1111923 | SH | DEFINED | 1,3,4 | 1111923 |
| SYNOVUS FINANCIAL CORP. | COM | 87161C10 | 4467 | 182706 | SH | DEFINED | 1,3,4 | 182706 |
| SYSCO CORP. | COM | 87182910 | 33578 | 859752 | SH | DEFINED | 1,3,4 | 859752 |
| TBC CORP. | COM | 87218010 | 692 | 23516 | SH | DEFINED | 1,3,4 | 23516 |
| TCF FINANCIAL CORP. | COM | 87227510 | 52875 | 1035430.9 | SH | DEFINED | 1,3,4 | 1035431 |
| TDK CORP | COM | 87235140 | 132 | 1740 | SH | DEFINED | 1,3,4 | 1740 |
| TECO ENERGY | COM | 87237510 | 1668 | 113716 | SH | DEFINED | 1,3,4 | 113716 |
| THQ INC. | COM | 87244340 | 832 | 41041 | SH | DEFINED | 1,3,4 | 41041 |
| TJX COS., INC. | COM | 87254010 | 24134 | 982732 | SH | DEFINED | 1,3,4 | 982732 |
| TRW AUTOMOTIVE | COM | 87264S10 | 608 | 27909 | SH | DEFINED | 1,3,4 | 27909 |
| TTM TECHNOLOGIES | COM | 87305R10 | 3582 | 290853 | SH | DEFINED | 1,3,4 | 290853 |
| TXU CORP. | COM | 87316810 | 5779 | 201587 | SH | DEFINED | 1,3,4 | 201587 |
| TAIWAN SEMICONDUCTOR MFG LCOM | 87403910 | 160 | 15234.52 | SH | DEFINED | 1,3,4 | 15235 | |
| TAKE-TWO INTERACTIVE SOFTWCOM | 87405410 | 4886 | 132804 | SH | DEFINED | 1,3,4 | 132804 | |
| TALISMAN ENERGY, INC. | COM | 87425E10 | 83 | 1400 | SH | DEFINED | 1,3,4 | 1400 |
| TALX CORP. | COM | 87491810 | 326 | 14709 | SH | DEFINED | 1,3,4 | 14709 |
| TANGER FACTORY OUTLET CENTCOM | 87546510 | 993 | 21900 | SH | DEFINED | 1,3,4 | 21900 | |
| TANOX INC | COM | 87588Q10 | 8562 | 574897 | SH | DEFINED | 1,3,4 | 574897 |
| TARGET CORP. | COM | 87612E10 | 25631 | 569003 | SH | DEFINED | 1,3,4 | 569003 |
| TAUBMAN CENTERS INC | COM | 87666410 | 83 | 3300 | SH | DEFINED | 1,3,4 | 3300 |
| TAUBMAN CENTERS INC | COM | 87666410 | 2447 | 97300 | SH | DEFINED | 2,3,4 | 97300 |
| TECH DATA CORP. | COM | 87823710 | 767 | 18797 | SH | DEFINED | 1,3,4 | 18797 |
| TECHNE CORP. | COM | 87837710 | 7110 | 174368 | SH | DEFINED | 1,3,4 | 174368 |
| TECHNITROL, INC. | COM | 87855510 | 812 | 43434 | SH | DEFINED | 1,3,4 | 43434 |
| TECHNOLOGY INVESTMENT CAPICOM | 87871730 | 798 | 54739 | SH | DEFINED | 1,3,4 | 54739 | |
| TECUMSEH PRODUCTS CO. | COM | 87889520 | 261 | 6097 | SH | DEFINED | 1,3,4 | 6097 |
| TEKELEC | COM | 87910110 | 5919 | 356887 | SH | DEFINED | 1,3,4 | 356887 |
| TEKTRONIX, INC. | COM | 87913110 | 15105 | 461794 | SH | DEFINED | 1,3,4 | 461794 |
| TELEDYNE TECHNOLOGIES | COM | 87936010 | 658 | 34992 | SH | DEFINED | 1,3,4 | 34992 |
| TELEFLEX INC. | COM | 87936910 | 644 | 13097 | SH | DEFINED | 1,3,4 | 13097 |
| TELEFONOS DE MEXICO | COM | 87940378 | 5566 | 159453 | SH | DEFINED | 1,3,4 | 159453 |
| TELEPHON & DATA | COM | 87943310 | 3197 | 440294 | SH | DEFINED | 1,3,4 | 440294 |
| TELEMIG CELULAR PARTICIPACCOM | 87944E10 | 3598 | 91982 | SH | DEFINED | 1,3,4 | 91982 | |
| TELLABS, INC. | COM | 87966410 | 2193 | 253792 | SH | DEFINED | 1,3,4 | 253792 |
| TEMPLE-INLAND, INC. | COM | 87986810 | 13473 | 212722 | SH | DEFINED | 1,3,4 | 212722 |
| SYSTEM SOFTWARE ASSOC., INCOM | 87WARRAN | 0 | 185096 | SH | DEFINED | 3,4 | 185096 | |
| TENARIS SA - ADR | COM | 88031M10 | 3759 | 114643 | SH | DEFINED | 1,3,4 | 114643 |
| TENET HEALTHCARE CORP. | COM | 88033G10 | 9346 | 837241 | SH | DEFINED | 1,3,4 | 837241 |
| TENNECO AUTOMOTIVE, INC. | COM | 88034910 | 2512 | 197778 | SH | DEFINED | 1,3,4 | 197778 |
| TERADYNE, INC. | COM | 88077010 | 2774 | 116273 | SH | DEFINED | 1,3,4 | 116273 |
| TESCO PLC | COM | 88157530 | 187 | 13700 | SH | DEFINED | 1,3,4 | 13700 |
| TEVA PHARMACEUTICAL INDS LCOM | 88162420 | 131 | 2070 | SH | DEFINED | 1,3,4 | 2070 | |
| TETRA TECHNOLOGIES, INC./DCOM | 88162F10 | 3271 | 125180 | SH | DEFINED | 1,3,4 | 125180 | |
| TETRA TECH, INC. | COM | 88162G10 | 12419 | 578513 | SH | DEFINED | 1,3,4 | 578513 |
| TEXAS INDUSTRIES, INC. | COM | 88249110 | 821 | 22756 | SH | DEFINED | 1,3,4 | 22756 |
| TEXAS INSTRUMENTS, INC. | COM | 88250810 | 53149 | 1818619 | SH | DEFINED | 1,3,4 | 1818619 |
| TEXTRON, INC. | COM | 88320310 | 4450 | 83656 | SH | DEFINED | 1,3,4 | 83656 |
| THERAGENICS CORP. | COM | 88337510 | 173 | 32281 | SH | DEFINED | 1,3,4 | 32281 |
| THERMO ELECTRON CORP. | COM | 88355610 | 7073 | 250053 | SH | DEFINED | 1,3,4 | 250053 |
| THOMAS & BETTS CORP. | COM | 88431510 | 766 | 35399 | SH | DEFINED | 1,3,4 | 35399 |
| THOMAS INDUSTRIES, INC. | COM | 88442510 | 4073 | 129173 | SH | DEFINED | 1,3,4 | 129173 |
| THOR INDUSTRIES, INC. | COM | 88516010 | 5277 | 196565 | SH | DEFINED | 1,3,4 | 196565 |
| THORNBURG MORTGAGE | COM | 88521810 | 7906 | 254184 | SH | DEFINED | 1,3,4 | 254184 |
| 3COM CORP. | COM | 88553510 | 13260 | 1877585 | SH | DEFINED | 1,3,4 | 1877585 |
| THREE-FIVE SYSTEMS, INC. | COM | 88554L10 | 149 | 22989 | SH | DEFINED | 1,3,4 | 22989 |

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| 3M COMPANY | COM | 88579Y1068050 | 831213 | SH | DEFINED | 1,3,4 | 831213 |
| TIBCO SOFTWARE, INC. | COM | 88632Q10 3286 | 402088 | SH | DEFINED | 1,3,4 | 402088 |
| TIDEWATER INC. | COM | 88642310 559 | 19988 | SH | DEFINED | 1,3,4 | 19988 |
| TIFFANY & CO. | COM | 8865471020338 | 532767 | SH | DEFINED | 1,3,4 | 532767 |
| TIMBERLAND CO. -CL A | COM | 88710010 684 | 11504 | SH | DEFINED | 1,3,4 | 11504 |
| TIME WARNER, INC. | COM | 8873171047554 | 2820678 | SH | DEFINED | 1,3,4 | 2820678 |
| TIMKEN CO. | COM | 88738910 2633 | 113355 | SH | DEFINED | 1,3,4 | 113355 |
| TITAN CORP. | COM | 88826610 544 | 26879 | SH | DEFINED | 1,3,4 | 26879 |
| TOLL BROTHERS, INC. | COM | 88947810 1100 | 24192 | SH | DEFINED | 1,3,4 | 24192 |
| TOLLGRADE COMMUNICATIONS, | COM | 88954210 232 | 14647 | SH | DEFINED | 1,3,4 | 14647 |
| TOM ONLINE INC | COM | 88972820 90 | 7348 | SH | DEFINED | 1,3,4 | 7348 |
| TOMKINS PLC | COM | 89003020 154 | 7870 | SH | DEFINED | 1,3,4 | 7870 |
| TOO, INC. | COM | 89033310 774 | 37038 | SH | DEFINED | 1,3,4 | 37038 |
| TOOTSIE INDS | COM | 89051610 5339 | 146424.76 | SH | DEFINED | 1,3,4 | 146425 |
| TORCHMARK CORP. | COM | 8910271020418 | 379635 | SH | DEFINED | 1,3,4 | 379635 |
| TORO CO. | COM | 8910921012066 | 194630 | SH | DEFINED | 1,3,4 | 194630 |
| TOTAL FINA ELF SA | COM | 89151E10 315 | 3430 | SH | DEFINED | 1,3,4 | 3430 |
| TOWER AUTOMOTIVE INC. | COM | 89170710 308 | 60716 | SH | DEFINED | 1,3,4 | 60716 |
| TOYOTA MOTOR CORP | COM | 89233130 118 | 1590 | SH | DEFINED | 1,3,4 | 1590 |
| TOYS 'R' US, INC. | COM | 89233510 2178 | 129400 | SH | DEFINED | 1,3,4 | 129400 |
| TRACTOR SUPPLY COMPANY | COM | 89235610 4024 | 103927 | SH | DEFINED | 1,3,4 | 103927 |
| TRNSACTN SYS ARCHTCTS | COM | 89341610 6609 | 285670 | SH | DEFINED | 1,3,4 | 285670 |
| TRAVELERS PROPERTY/CASUALTY | COM | 89420G4011499 | 665904 | SH | DEFINED | 1,3,4 | 665904 |
| TREDEGAR INDUSTRIES, INC. | COM | 89465010 606 | 41253 | SH | DEFINED | 1,3,4 | 41253 |
| TRIAD HOSPITALS, INC. | COM | 89579K10 769 | 24854 | SH | DEFINED | 1,3,4 | 24854 |
| TRIARC COS, INC. | COM | 89592730 699 | 63886 | SH | DEFINED | 1,3,4 | 63886 |
| TRIBUNE CO. | COM | 8960471010099 | 200143 | SH | DEFINED | 1,3,4 | 200143 |
| TRIMBLE NAVIGATION LTD | COM | 89623910 5168 | 225288 | SH | DEFINED | 1,3,4 | 225288 |
| TRINITY INDUSTRIES, INC. | COM | 89652210 429 | 15460 | SH | DEFINED | 1,3,4 | 15460 |
| TRIQUINT SEMICONDUCTOR INCCOM | COM | 89674K10 321 | 44293 | SH | DEFINED | 1,3,4 | 44293 |
| TRIUMPH GROUP, INC. | COM | 89681810 563 | 17099 | SH | DEFINED | 1,3,4 | 17099 |
| TRIZEC PROPERTIES, INC. | COM | 89687P10 273 | 15800 | SH | DEFINED | 1,3,4 | 15800 |
| TRIZEC PROPERTIES, INC. | COM | 89687P10 5054 | 294800 | SH | DEFINED | 2,3,4 | 294800 |
| TRUSTCO BANK CORP./NY | COM | 89834910 2289 | 169984 | SH | DEFINED | 1,3,4 | 169984 |
| TUESDAY MORNING CORP. | COM | 89903550 3015 | 87540 | SH | DEFINED | 1,3,4 | 87540 |
| TUPPERWARE CORP. | COM | 89989610 346 | 19390 | SH | DEFINED | 1,3,4 | 19390 |
| TYCO INTERNATIONAL, LTD. | COM | 9021241035448 | 1237473 | SH | DEFINED | 1,3,4 | 1237473 |
| TYSON FOODS, INC. | COM | 9024941019678 | 1090258 | SH | DEFINED | 1,3,4 | 1090258 |
| UCBH HOLDINGS, INC. | COM | 90262T30 1942 | 48559 | SH | DEFINED | 1,3,4 | 48559 |
| UGI CORP. | COM | 90268110 6032 | 183313 | SH | DEFINED | 1,3,4 | 183313 |
| UICI | COM | 90273710 736 | 49940 | SH | DEFINED | 1,3,4 | 49940 |
| UIL HOLDINGS CORPORATION | COM | 90274810 752 | 15597 | SH | DEFINED | 1,3,4 | 15597 |
| UST, INC. | COM | 9029111032879 | 910987 | SH | DEFINED | 1,3,4 | 910987 |
| US BANCORP. | COM | 9029733034019 | 1230301 | SH | DEFINED | 1,3,4 | 1230301 |
| URS CORP. | COM | 90323610 3266 | 113424 | SH | DEFINED | 1,3,4 | 113424 |
| USANA HEALTH SCIENCES INC. | COM | 90328M10 4489 | 192411 | SH | DEFINED | 1,3,4 | 192411 |
| USG CORP. | COM | 9032934010968 | 627164 | SH | DEFINED | 1,3,4 | 627164 |
| USEC INC | COM | 90333E10 1485 | 175800 | SH | DEFINED | 1,3,4 | 175800 |
| US ONCOLOGY, INC. | COM | 90338W10 5824 | 394129 | SH | DEFINED | 1,3,4 | 394129 |
| ULTIMATE ELECTRONICS INC | COM | 90384910 105 | 15900 | SH | DEFINED | 1,3,4 | 15900 |
| ULTRATECH STEPPER, INC. | COM | 90403410 9478 | 406764 | SH | DEFINED | 1,3,4 | 406764 |
| UMPQUA HOLDINGS CORP. | COM | 90421410 618 | 30615 | SH | DEFINED | 1,3,4 | 30615 |
| UNIBANCO | COM | 90458E10 3668 | 149770 | SH | DEFINED | 1,3,4 | 149770 |
| UNILEVER N.V. | COM | 90478470 156 | 2250 | SH | DEFINED | 1,3,4 | 2250 |
| UNION PACIFIC CORP. | COM | 90781810 9390 | 156929 | SH | DEFINED | 1,3,4 | 156929 |
| UNION PLANTERS | COM | 90806810 3448 | 115365 | SH | DEFINED | 1,3,4 | 115365 |
| UNIONBANCAL CORP. | COM | 9089061026522 | 506328 | SH | DEFINED | 1,3,4 | 506328 |
| UNISOURCE ENERGY CORP HLD | COM | 90920510 895 | 36313 | SH | DEFINED | 1,3,4 | 36313 |
| UNISYS CORP. | COM | 9092141017838 | 1249299 | SH | DEFINED | 1,3,4 | 1249299 |
| UNIT CORP. | COM | 9092181015481 | 564582 | SH | DEFINED | 1,3,4 | 564582 |
| UNITED BANKSHARES, INC./WVCOM | COM | 90990710 1448 | 47422 | SH | DEFINED | 1,3,4 | 47422 |
| UNITED DEFENSE INDUSTRIES | COM | 91018B10 3934 | 123729 | SH | DEFINED | 1,3,4 | 123729 |
| UNITED DOMINION REALTY TRUCOM | COM | 91019710 1794 | 91333 | SH | DEFINED | 1,3,4 | 91333 |
| UNITED DOMINION REALTY TRUCOM | COM | 91019710 9008 | 458900 | SH | DEFINED | 2,3,4 | 458900 |
| UNITED MICROELECTRONICS | COM | 91087320 281 | 54050 | SH | DEFINED | 1,3,4 | 54050 |
| UNITED NATURAL FOODS, INC. | COM | 91116310 1015 | 21078 | SH | DEFINED | 1,3,4 | 21078 |
| UNITED ONLINE, INC. | COM | 9112681014260 | 856060 | SH | DEFINED | 1,3,4 | 856060 |
| UNITED PARCEL SERVICE-CL BCOM | COM | 9113121048821 | 699017 | SH | DEFINED | 1,3,4 | 699017 |
| UNITED RENTALS INC, | COM | 91136310 450 | 25423 | SH | DEFINED | 1,3,4 | 25423 |
| UNITED STATES STEEL CORP. | COM | 91290910 2549 | 68529 | SH | DEFINED | 1,3,4 | 68529 |
| UNITED STATIONERS, INC. | COM | 9130041019834 | 471073 | SH | DEFINED | 1,3,4 | 471073 |
| UNITED SURGICAL PARTNERS ICOM | COM | 9130163011237 | 331125 | SH | DEFINED | 1,3,4 | 331125 |
| UNITED TECHNOLOGIES CORP. | COM | 9130171046647 | 540550 | SH | DEFINED | 1,3,4 | 540550 |
| UNITEDHEALTH GROUP, INC. | COM | 91324P1060124 | 933061 | SH | DEFINED | 1,3,4 | 933061 |
| UNITRIN INC. | COM | 91327510 1604 | 37384 | SH | DEFINED | 1,3,4 | 37384 |
| UNIVERSAL AMERICAN FINANCCOM | COM | 91337710 3555 | 296311 | SH | DEFINED | 1,3,4 | 296311 |
| UNIVERSAL COMPRESSION HOLDCOM | COM | 9134311011890 | 361384 | SH | DEFINED | 1,3,4 | 361384 |
| UNIVERSAL CORP. | COM | 9134561018780 | 369781 | SH | DEFINED | 1,3,4 | 369781 |
| UNIVERSAL FOREST PRODS, INCOM | COM | 91354310 9747 | 315847 | SH | DEFINED | 1,3,4 | 315847 |
| UNIVERSAL HEALTH SERVICES,COM | COM | 91390310 882 | 19129 | SH | DEFINED | 1,3,4 | 19129 |
| UNIVISION COMMUNICATIONS ICOM | COM | 91490610 6452 | 195343 | SH | DEFINED | 1,3,4 | 195343 |

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|-------------------------------|---------------|----------------|-----------|---------|---------|--------|---------|
| UNOCAL CORP. | COM | 9152891019526 | 523783 | SH | DEFINED | 1,3,4 | 523783 |
| UNUMPROVIDENT CORP. | COM | 91529Y10 2623 | 179254 | SH | DEFINED | 1,3,4 | 179254 |
| UPM-KYMMENE OYJ | COM | 91543610 97 | 5224 | SH | DEFINED | 1,3,4 | 5224 |
| URBAN OUTFITTERS, INC. | COM | 91704710 2056 | 42744 | SH | DEFINED | 1,3,4 | 42744 |
| USF CORP. | COM | 91729Q10 1012 | 29573 | SH | DEFINED | 1,3,4 | 29573 |
| VCA ANTECH INC. | COM | 91819410 3333 | 93526 | SH | DEFINED | 1,3,4 | 93526 |
| VF CORP. | COM | 91820410 3056 | 65427 | SH | DEFINED | 1,3,4 | 65427 |
| VAIL RESORTS, INC. | COM | 91879Q10 1856 | 117780 | SH | DEFINED | 1,3,4 | 117780 |
| VALASSIS COMMUNICATIONS, | ICOM | 91886610 3800 | 125125 | SH | DEFINED | 1,3,4 | 125125 |
| VALEANT PHARMACEUTICALS | INCOM | 91911X10 655 | 27415 | SH | DEFINED | 1,3,4 | 27415 |
| VALERO ENERGY CORP. | COM | 91913Y1017946 | 299294 | SH | DEFINED | 1,3,4 | 299294 |
| VALMONT INDUSTRIES | COM | 92025310 509 | 25631 | SH | DEFINED | 1,3,4 | 25631 |
| VALSPAR CORP. | COM | 9203551026975 | 548000 | SH | DEFINED | 1,3,4 | 548000 |
| VALUECLICK INC | COM | 92046N10 2935 | 271680 | SH | DEFINED | 1,3,4 | 271680 |
| VANS, INC. | COM | 92193010 2558 | 172910 | SH | DEFINED | 1,3,4 | 172910 |
| VARCO INTERNATIONAL, INC. | COM | 92212210 577 | 32202 | SH | DEFINED | 1,3,4 | 32202 |
| VARIAN INC. | COM | 92220610 463 | 11487 | SH | DEFINED | 1,3,4 | 11487 |
| VARIAN SEMICONDUCTOR EQUIP | COM | 9222071018062 | 430026 | SH | DEFINED | 1,3,4 | 430026 |
| VARIAN MEDICAL SYSTEMS, | INCOM | 92220P1028187 | 326592 | SH | DEFINED | 1,3,4 | 326592 |
| VECTREN CORPORATION | COM | 92240G10 613 | 25008 | SH | DEFINED | 1,3,4 | 25008 |
| VEECO INSTRUMENTS, INC. | COM | 92241710 3313 | 118055 | SH | DEFINED | 1,3,4 | 118055 |
| VENTAS, INC. | COM | 92276F1010826 | 393922 | SH | DEFINED | 1,3,4 | 393922 |
| VENTAS, INC. | COM | 92276F1018754 | 682582 | SH | DEFINED | 2,3,4 | 682582 |
| VERITAS SOFTWARE CORP. | COM | 9234361043796 | 1627188 | SH | DEFINED | 1,3,4 | 1627188 |
| VERITY INC. | COM | 92343C10 558 | 40808 | SH | DEFINED | 1,3,4 | 40808 |
| VERITAS DGC INC. | COM | 92343P10 749 | 36368 | SH | DEFINED | 1,3,4 | 36368 |
| VERIZON COMMUNICATIONS. | COM | 92343V1081533 | 2231647 | SH | DEFINED | 1,3,4 | 2231647 |
| VERINT SYSTEMS, INC. | COM | 92343X10 9654 | 312465 | SH | DEFINED | 1,3,4 | 312465 |
| VERTEX PHARMACEUTICALS, | INCOM | 92532F10 237 | 25638 | SH | DEFINED | 1,3,4 | 25638 |
| VIACOM, INC. | COM | 9255243042355 | 1080283 | SH | DEFINED | 1,3,4 | 1080283 |
| VIAD CORP. | COM | 92552R1013941 | 576680 | SH | DEFINED | 1,3,4 | 576680 |
| VIASAT, INC. | COM | 92552V10 708 | 28424 | SH | DEFINED | 1,3,4 | 28424 |
| VIASYS HEALTHCARE, INC. | COM | 92553Q20 737 | 32601 | SH | DEFINED | 1,3,4 | 32601 |
| VICOR CORP. | COM | 92581510 555 | 45142 | SH | DEFINED | 1,3,4 | 45142 |
| VIGNETTE CORP. | COM | 92673410 1763 | 851453 | SH | DEFINED | 1,3,4 | 851453 |
| VINTAGE PETROLEUM, INC. | COM | 92746010 6776 | 462005 | SH | DEFINED | 1,3,4 | 462005 |
| VISHAY INTRTECHNOLOGY | COM | 92829810 1131 | 52941 | SH | DEFINED | 1,3,4 | 52941 |
| VISTEON CORP. | COM | 92839U10 750 | 79157.997 | SH | DEFINED | 1,3,4 | 79158 |
| VISX INC/DE | COM | 92844S10 311 | 15946 | SH | DEFINED | 1,3,4 | 15946 |
| VITAL SIGNS, INC. | COM | 92846910 472 | 13939 | SH | DEFINED | 1,3,4 | 13939 |
| VITESSE SEMICONDUCTOR CORP | COM | 9284971010969 | 1547042 | SH | DEFINED | 1,3,4 | 1547042 |
| VIVENDI UNIVERSAL | COM | 92851S20 163 | 6110 | SH | DEFINED | 1,3,4 | 6110 |
| VODAFONE GROUP PLC | COM | 92857W10 482 | 20122 | SH | DEFINED | 1,3,4 | 20122 |
| VOLT INFO SCIENCES, INC. | COM | 92870310 402 | 16413 | SH | DEFINED | 1,3,4 | 16413 |
| VOLVO | COM | 92885640 154 | 4650 | SH | DEFINED | 1,3,4 | 4650 |
| VORNADO REALTY | COM | 92904210 1304 | 21550 | SH | DEFINED | 1,3,4 | 21550 |
| VORNADO REALTY | COM | 9290421020099 | 332300 | SH | DEFINED | 2,3,4 | 332300 |
| VOTORANTIM CELULOSE E | COM | 92906P10 2988 | 85900 | SH | DEFINED | 1,3,4 | 85900 |
| VULCAN MATERIALS CO. | COM | 9291601017104 | 360510 | SH | DEFINED | 1,3,4 | 360510 |
| WD-40 CO. | COM | 92923610 641 | 18330 | SH | DEFINED | 1,3,4 | 18330 |
| WFS FINANCIAL INC | COM | 92923B10 3917 | 90390 | SH | DEFINED | 1,3,4 | 90390 |
| WGL HOLDINGS, INC. | COM | 92924F10 488 | 16050 | SH | DEFINED | 1,3,4 | 16050 |
| W-H ENERGY SERVICES, INC. | COM | 92925E10 424 | 29424 | SH | DEFINED | 1,3,4 | 29424 |
| WMS INDUSTRIES, INC. | COM | 92929710 995 | 32204 | SH | DEFINED | 1,3,4 | 32204 |
| WPP GROUP PLC. | COM | 92930930 139 | 2714 | SH | DEFINED | 1,3,4 | 2714 |
| WPS RESOURCES CORP | COM | 92931B10 1785 | 37241 | SH | DEFINED | 1,3,4 | 37241 |
| WABASH NATIONAL CORP. | COM | 92956610 905 | 38116 | SH | DEFINED | 1,3,4 | 38116 |
| WACHOVIA CORP. | COM | 9299031068770 | 1463147 | SH | DEFINED | 1,3,4 | 1463147 |
| WADDELL & REED FINANCIAL | -COM | 93005910 669 | 27181 | SH | DEFINED | 1,3,4 | 27181 |
| WAL-MART STORES, INC. | COM | 93114210195672 | 3278231 | SH | DEFINED | 1,3,4 | 3278231 |
| WALGREEN CO. | COM | 9314221021390 | 649308 | SH | DEFINED | 1,3,4 | 649308 |
| WARNACO GROUP, INC. | COM | 93439040 2618 | 130258 | SH | DEFINED | 1,3,4 | 130258 |
| WASHINGTON FEDERAL, INC. | COM | 93882410 660 | 25882 | SH | DEFINED | 1,3,4 | 25882 |
| WASHINGTON GROUP INTL, INCCOM | 93886220 7340 | 200508 | SH | DEFINED | 1,3,4 | 200508 | |
| WASHINGTON MUTUAL, INC. | COM | 9393221023256 | 544516 | SH | DEFINED | 1,3,4 | 544516 |
| WASHINGTON POST CI B | COM | 93964010 2790 | 3155 | SH | DEFINED | 1,3,4 | 3155 |
| WASTE CONNECTIONS, INC. | COM | 94105310 1223 | 30709 | SH | DEFINED | 1,3,4 | 30709 |
| WASTE MANAGEMENT, INC. | COM | 94106L1026263 | 870459 | SH | DEFINED | 1,3,4 | 870459 |
| WATERS CORP. | COM | 94184810 2997 | 73518 | SH | DEFINED | 1,3,4 | 73518 |
| WATSCO, INC. | COM | 94262220 8873 | 305970 | SH | DEFINED | 1,3,4 | 305970 |
| WATSON PHARMACEUTICALS | COM | 9426831014336 | 335060 | SH | DEFINED | 1,3,4 | 335060 |
| WATSON WYATT & CO. HOLDING | COM | 94271210 892 | 35477 | SH | DEFINED | 1,3,4 | 35477 |
| WATTS WATER TECHNOLOGIES, | COM | 94274910 799 | 34144 | SH | DEFINED | 1,3,4 | 34144 |
| WAUSAU-MOSINEE PAPER CORP. | COM | 94331510 783 | 55592 | SH | DEFINED | 1,3,4 | 55592 |
| WAYPOINT FINANCIAL CORP. | COM | 94675610 972 | 36303 | SH | DEFINED | 1,3,4 | 36303 |
| WEBWX COMMUNICATIONS, INC. | COM | 94767L10 4167 | 140163 | SH | DEFINED | 1,3,4 | 140163 |
| WEBSense, INC. | COM | 94768410 712 | 24126 | SH | DEFINED | 1,3,4 | 24126 |
| WEBSTER FINANCIAL CORP. | COM | 94789010 765 | 15052 | SH | DEFINED | 1,3,4 | 15052 |
| WEINGARTEN REALTY INVST | COM | 94874110 790 | 22800 | SH | DEFINED | 1,3,4 | 22800 |
| WEINGARTEN REALTY INVST | COM | 9487411010700 | 309225.00 | SH | DEFINED | 2,3,4 | 309225 |
| WELLCHOICE, INC. | COM | 94947510 9293 | 251795 | SH | DEFINED | 1,3,4 | 251795 |

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| WELLMAN INC. | COM | 94970210 | 284 | 34386 | SH | DEFINED | 1,3,4 | 34386 |
| WELLPOINT HEALTH NETWORKS | COM | 94973H1011770 | | 103493 | SH | DEFINED | 1,3,4 | 103493 |
| WELLS FARGO & CO. | COM | 9497461071192 | | 1256174 | SH | DEFINED | 1,3,4 | 1256174 |
| WENDY'S INTERNATIONAL | COM | 9505901015158 | | 372345 | SH | DEFINED | 1,3,4 | 372345 |
| WERNER ENTERPRISES | COM | 95075510 | 2447 | 129126 | SH | DEFINED | 1,3,4 | 129126 |
| WESTAMERICA BACORPORATION | COM | 95709010 | 5780 | 114526 | SH | DEFINED | 1,3,4 | 114526 |
| WESTAR ENERGY, INC. | COM | 95709T1015049 | | 717873 | SH | DEFINED | 1,3,4 | 717873 |
| WESTELL TECHNOLOGIES INC | COM | 95754110 | 4477 | 613318 | SH | DEFINED | 1,3,4 | 613318 |
| WESTERN GAS RESOURCES INC. | COM | 95825910 | 5171 | 101691 | SH | DEFINED | 1,3,4 | 101691 |
| WESTERN WIRELESS CORP-CL | ACOM | 95988E20 | 7683 | 328799 | SH | DEFINED | 1,3,4 | 328799 |
| WESTPORT RESOURCES CORP. | COM | 96141810 | 2592 | 78611 | SH | DEFINED | 1,3,4 | 78611 |
| WESTWOOD ONE, INC. | COM | 96181510 | 968 | 32981 | SH | DEFINED | 1,3,4 | 32981 |
| WET SEAL, INC. | COM | 96184010 | 261 | 32386 | SH | DEFINED | 1,3,4 | 32386 |
| WEYERHAEUSER CO. | COM | 9621661010657 | | 162740 | SH | DEFINED | 1,3,4 | 162740 |
| WHIRLPOOL CORP. | COM | 9633201012003 | | 174275 | SH | DEFINED | 1,3,4 | 174275 |
| WHITNEY HOLDING CORP. | COM | 96661210 | 1814 | 43551 | SH | DEFINED | 1,3,4 | 43551 |
| WHOLE FOODS MARKET, INC. | COM | 96683710 | 6105 | 81475 | SH | DEFINED | 1,3,4 | 81475 |
| JOHN WILEY & SONS | COM | 96822320 | 2526 | 84377 | SH | DEFINED | 1,3,4 | 84377 |
| WILLIAMS CO. INC., THE | COM | 96945710 | 5064 | 528954 | SH | DEFINED | 1,3,4 | 528954 |
| WILLIAMS-SONOMA, INC. | COM | 96990410 | 1326 | 38744 | SH | DEFINED | 1,3,4 | 38744 |
| WILMINGTON TRUST CO. | COM | 97180710 | 814 | 21775 | SH | DEFINED | 1,3,4 | 21775 |
| WILSON GREATBATCH TECH., | ICOM | 97223210 | 828 | 22838 | SH | DEFINED | 1,3,4 | 22838 |
| WIND RIVER SYSTEMS | COM | 97314910 | 292 | 26500 | SH | DEFINED | 1,3,4 | 26500 |
| WINN-DIXIE STORES, INC. | COM | 97428010 | 645 | 85836 | SH | DEFINED | 1,3,4 | 85836 |
| WINNEBAGO INDUSTRIES | COM | 97463710 | 1139 | 36537 | SH | DEFINED | 1,3,4 | 36537 |
| WINTRUST FINANCIAL CORP. | COM | 97650W10 | 1993 | 40951 | SH | DEFINED | 1,3,4 | 40951 |
| WIRELESS FACILITIES, INC. | COM | 97653A10 | 1556 | 141420 | SH | DEFINED | 1,3,4 | 141420 |
| WISCONSIN ENERGY CORP. | COM | 97665710 | 1258 | 39113 | SH | DEFINED | 1,3,4 | 39113 |
| WOLVERINE TUBE, INC. | COM | 97809310 | 108 | 13241 | SH | DEFINED | 1,3,4 | 13241 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 8855 | 367026 | SH | DEFINED | 1,3,4 | 367026 |
| WOODWARD COVENOR CO. | COM | 98074510 | 766 | 12020 | SH | DEFINED | 1,3,4 | 12020 |
| WORLD ACCEPTANCE CORP | COM | 98141910 | 3405 | 174615 | SH | DEFINED | 1,3,4 | 174615 |
| WORTHINGTON INDUSTRIES, INCOM | | 98181110 | 1001 | 52324 | SH | DEFINED | 1,3,4 | 52324 |
| WRIGHT MEDICAL GROUP, INC. | COM | 98235T10 | 1480 | 48222 | SH | DEFINED | 1,3,4 | 48222 |
| WRIGLEY (WM) JR. CO. | COM | 98252610 | 8247 | 139550 | SH | DEFINED | 1,3,4 | 139550 |
| WYETH | COM | 9830241033626 | | 895605 | SH | DEFINED | 1,3,4 | 895605 |
| X-RITE, INC. | COM | 98385710 | 1176 | 79086 | SH | DEFINED | 1,3,4 | 79086 |
| XTO ENERGY, INC. | COM | 98385X1022588 | | 894967 | SH | DEFINED | 1,3,4 | 894967 |
| XCEL ENERGY INC. | COM | 98389B10 | 4304 | 241473 | SH | DEFINED | 1,3,4 | 241473 |
| XILINX, INC. | COM | 98391910 | 7944 | 209027 | SH | DEFINED | 1,3,4 | 209027 |
| XEROX CORP. | COM | 98412110 | 7071 | 485322 | SH | DEFINED | 1,3,4 | 485322 |
| YAHOO INC. | COM | 9843321020215 | | 416079 | SH | DEFINED | 1,3,4 | 416079 |
| YANKEE CANDLE CO. | COM | 98475710 | 4156 | 150670 | SH | DEFINED | 1,3,4 | 150670 |
| YELLOW ROADWAY CORP. | COM | 98557710 | 7021 | 208466 | SH | DEFINED | 1,3,4 | 208466 |
| YORK INTL | COM | 98667010 | 516 | 13222 | SH | DEFINED | 1,3,4 | 13222 |
| YUM BRANDS, INC. | COM | 9884981025819 | | 679592 | SH | DEFINED | 1,3,4 | 679592 |
| ZALE CORP. | COM | 9888581012834 | | 208489 | SH | DEFINED | 1,3,4 | 208489 |
| ZEBRA TECHNOLOGIES CP -CL | COM | 9892071016555 | | 238668 | SH | DEFINED | 1,3,4 | 238668 |
| ZENITH NATIONAL INSURANCE | COM | 98939010 | 793 | 20290 | SH | DEFINED | 1,3,4 | 20290 |
| ZIMMER HOLDINGS, INC. | COM | 98956P1014049 | | 190401 | SH | DEFINED | 1,3,4 | 190401 |
| ZIONS BANCORPORATION | COM | 9897011016146 | | 282296 | SH | DEFINED | 1,3,4 | 282296 |
| ZIX CORP. | COM | 98974P10 | 437 | 30134 | SH | DEFINED | 1,3,4 | 30134 |
| ZURICH FINANCIAL SVCS-ADR | COM | 98982M10 | 170 | 10800 | SH | DEFINED | 1,3,4 | 10800 |
| ACE LTD | COM | G0070K10 | 7247 | 169832 | SH | DEFINED | 1,3,4 | 169832 |
| ARCH CAPITAL GROUP LTD | COM | G0450A1014619 | | 347796 | SH | DEFINED | 1,3,4 | 347796 |
| ACCENTURE LTD. | COM | G1150G11 | 40 | 1600 | SH | DEFINED | 1,3,4 | 1600 |
| BUNGE LIMITED | COM | G1696210 | 2894 | 72029 | SH | DEFINED | 1,3,4 | 72029 |
| COOPER INDUSTRIES, LTD. - | COM | G2418210 | 3221 | 56221 | SH | DEFINED | 1,3,4 | 56221 |
| CREDICORP, LTD. | COM | G2519Y10 | 2308 | 179519 | SH | DEFINED | 1,3,4 | 179519 |
| EVEREST RE GROUP LTD. | COM | G3223R1052888 | | 618978 | SH | DEFINED | 1,3,4 | 618978 |
| FRESH DEL MONTE PRODUCE, | ICOM | G3673810 | 2917 | 113260 | SH | DEFINED | 1,3,4 | 113260 |
| INGERSOLL-RAND CO. | COM | G4776G10 | 9844 | 145548 | SH | DEFINED | 1,3,4 | 145548 |
| MAX RE CAPITAL LTD | COM | G6052F10 | 2957 | 130835 | SH | DEFINED | 1,3,4 | 130835 |
| NABORS INDUSTRIES, LTD. | COM | G6359F10 | 4077 | 89179 | SH | DEFINED | 1,3,4 | 89179 |
| NOBLE CORP. | COM | G6542210 | 3124 | 81296 | SH | DEFINED | 1,3,4 | 81296 |
| PLATINUM UNDERWRITERS HOLD | COM | G7127P10 | 1638 | 51125 | SH | DEFINED | 1,3,4 | 51125 |
| SCOTTISH RE GROUP LTD | COM | G7885T10 | 3281 | 135744 | SH | DEFINED | 1,3,4 | 135744 |
| TRANSOCEAN, INC. | COM | G9007810 | 5405 | 193682 | SH | DEFINED | 1,3,4 | 193682 |
| WEATHERFORD INTL LTD. | COM | G950891011470 | | 272865 | SH | DEFINED | 1,3,4 | 272865 |
| XL CAPITAL LTD. | COM | G9825510 | 6316 | 83113 | SH | DEFINED | 1,3,4 | 83113 |
| UBS AG - REG | COM | H8920M85 | 271 | 3640 | SH | DEFINED | 1,3,4 | 3640 |
| 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 |
| TEEKAY SHIPPING CORP | COM | Y8564W10 | 848 | 12300 | SH | DEFINED | 1,3,4 | 12300 |
| TATA ENGINEERING & LOCOMOT | COM | Y8574012 | 844 | 75824 | SH | DEFINED | 1,3,4 | 75824 |