

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2003
Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Principal Financial Group, Inc.
Address: 711 High Street
Des Moines, IA 50392

13F File Number: 28-10106

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

Person Signing this Report on Behalf of Reporting Manager:

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

Michael Roughton Des Moines, Iowa August 14, 2003

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: 1974
Form 13F Information Table Value Total: \$13488742 (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 CLASS	CUSIP	FORM 13F INFORMATION TABLE					OTHER MANAGERS	SOLE	VOTING AUTHOR	
			VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN			SHARED	NONE
AAR CORP.	COM	000361105	175	25223	SH		DEFINED	1, 3, 4		25223	
ADC COMMUNICATIONS, INC.	COM	000886101	11108	4776616	SH		DEFINED	1, 3, 4		4776616	
ABN-AMRO HOLDINGS	COM	000937102	205	10707	SH		DEFINED	1, 3, 4		10707	
ABM INDUSTRIES, INC.	COM	000957100	598	38978	SH		DEFINED	1, 3, 4		38978	
AFC ENTERPRISES	COM	001040107	366	22495	SH		DEFINED	1, 3, 4		22495	
AFLAC, INC.	COM	001055102	22047	716884	SH		DEFINED	1, 3, 4		716884	
AGCO CORP.	COM	001084102	1644	96056	SH		DEFINED	1, 3, 4		96056	
AGL RESOURCES IN	COM	001204106	6645	261142	SH		DEFINED	1, 3, 4		261142	
AES CORP.	COM	00130H105	2174	343210	SH		DEFINED	1, 3, 4		343210	
AK STEEL HOLDING CORP.	COM	001547108	100	27413	SH		DEFINED	1, 3, 4		27413	
AMB PROPERTY CORP.	COM	00163T109	2187	77700	SH		DEFINED	2, 3, 4		77700	
AMB PROPERTY CORP.	COM	00163T109	13206	468790	SH		DEFINED	1, 3, 4		468790	
AMR CORP.	COM	001765106	4	386	SH		DEFINED	1, 3, 4		386	
AOL TIME WARNER	COM	00184A105	49708	3089716	SH		DEFINED	1, 3, 4		3089716	
AT&T CORP.	COM	001957505	19940	1036488	SH		DEFINED	1, 3, 4		1036488	
ATMI, INC.	COM	00207R101	607	24361	SH		DEFINED	1, 3, 4		24361	
AT&T WIRELESS GROUP	COM	00209A106	35351	4306716	SH		DEFINED	1, 3, 4		4306716	
AAIPHARMA, INC.	COM	00252W104	6920	347938	SH		DEFINED	1, 3, 4		347938	
AARON RENTS INC.	COM	002535201	447	17197	SH		DEFINED	1, 3, 4		17197	
ABBOTT LABORATORIES	COM	002824100	39118	893887	SH		DEFINED	1, 3, 4		893887	
ABERCROMBIE & FITCH CO.	COM	002896207	8792	309717	SH		DEFINED	1, 3, 4		309717	
ACCOR S.A.	COM	00435F101	135	7478	SH		DEFINED	1, 3, 4		7478	
ACCREDO HEALTH, INC.	COM	00437V104	4271	195931	SH		DEFINED	1, 3, 4		195931	
ACTIVISION, INC.	COM	004930202	322	25096	SH		DEFINED	1, 3, 4		25096	
ACTION PERFORMANCE COS INC	COM	004933107	268	14138	SH		DEFINED	1, 3, 4		14138	
ACTEL CORP.	COM	004934105	400	19434	SH		DEFINED	1, 3, 4		19434	
ACUITY BRANDS INC.	COM	00508Y102	597	32878	SH		DEFINED	1, 3, 4		32878	
ACXIOM CORP.	COM	005125109	3120	206496	SH		DEFINED	1, 3, 4		206496	
CARDSYSTEMS SOLUTIONS, INC.	COM	006247\$\$T	334	667000	SH		DEFINED	3, 4		667000	
ADAPTEC, INC.	COM	00651F108	662	84914	SH		DEFINED	1, 3, 4		84914	
ADECCO	COM	006754105	82	7811	SH		DEFINED	1, 3, 4		7811	
ADMINISTAFF, INC.	COM	007094105	215	21043	SH		DEFINED	1, 3, 4		21043	
ADOBE SYSTEMS, INC.	COM	00724F101	5456	170242	SH		DEFINED	1, 3, 4		170242	
ADOLOR CORP.	COM	00724X102	4361	355407	SH		DEFINED	1, 3, 4		355407	
ADTRAN INC.	COM	00738A106	1151	22413	SH		DEFINED	1, 3, 4		22413	
ADVANCE AUTO PARTS	COM	00751Y106	3007	49408	SH		DEFINED	1, 3, 4		49408	
ADVANCED DIGITAL INFO CORP	COM	007525108	3306	330562	SH		DEFINED	1, 3, 4		330562	
ADVANCED MARKETING SERVICES	COM	00753T105	197	15090	SH		DEFINED	1, 3, 4		15090	
ADVANCED FIBRE COMMUNICATION	COM	00754A105	6596	405762	SH		DEFINED	1, 3, 4		405762	
ADVO, INC.	COM	007585102	4695	105676	SH		DEFINED	1, 3, 4		105676	
ADVISORY BOARD CO.	COM	00762W107	4993	123196	SH		DEFINED	1, 3, 4		123196	
ADVANCED MEDICAL OPTICS	COM	00763M108	394	23031	SH		DEFINED	1, 3, 4		23031	
AEROFLEX INC.	COM	007768104	1546	199606	SH		DEFINED	1, 3, 4		199606	
AEROPOSTALE, INC.	COM	007865108	10158	472972	SH		DEFINED	1, 3, 4		472972	
ADVANCED MICRO DEVICES	COM	007903107	1241	194265	SH		DEFINED	1, 3, 4		194265	
ADVANCE PCS	COM	00790K109	1805	47181	SH		DEFINED	1, 3, 4		47181	
ADVANCED ENERGY INDUSTRIES	COM	007973100	364	25482	SH		DEFINED	1, 3, 4		25482	
ADVENT SOFTWARE INC	COM	007974108	136	8084	SH		DEFINED	1, 3, 4		8084	
AETNA INC- NEW	COM	00817Y108	32989	548053	SH		DEFINED	1, 3, 4		548053	
AFFILIATED COMP SVCS -CLA	COM	008190100	4975	108793	SH		DEFINED	1, 3, 4		108793	
AGERE SYSTEMS, INC.	COM	00845V209	958	416667	SH		DEFINED	1, 3, 4		416667	
AGILENT TECHNOLOGIES INC	COM	00846U101	5179	264804	00SH		DEFINED	1, 3, 4		264804	
AGILE SOFTWARE CORP.	COM	00846X105	2382	246902	SH		DEFINED	1, 3, 4		246902	
AGRIUM, INC.	COM	008916108	1032	94125	SH		DEFINED	1, 3, 4		94125	
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	5298	127407	SH		DEFINED	1, 3, 4		127407	
AIRBORNE INC.	COM	009269101	255	12249	SH		DEFINED	1, 3, 4		12249	
AIRGAS INC.	COM	009363102	3294	196681	SH		DEFINED	1, 3, 4		196681	
AIRTRAN HOLDINGS, INC.	COM	00949P108	9675	923952	SH		DEFINED	1, 3, 4		923952	
ELECTROLUX AB	COM	010198208	99	2500	SH		DEFINED	1, 3, 4		2500	
ALASKA AIRGROUP INC.	COM	011659109	144	6724	SH		DEFINED	1, 3, 4		6724	
ALBANY INTL CORP. -CLA	COM	012348108	7694	280990	SH		DEFINED	1, 3, 4		280990	
ALBEMARLE CORP.	COM	012653101	4859	173716	SH		DEFINED	1, 3, 4		173716	
ALBERTO-CULVER CO.	COM	013068101	11421	223417	SH		DEFINED	1, 3, 4		223417	
ALBERTO-CULVER CO.	COM	013068200	1411	28340	SH		DEFINED	1, 3, 4		28340	
ALBERTSONS, INC.	COM	013104104	3951	205837	SH		DEFINED	1, 3, 4		205837	
ALCAN, INC.	COM	013716105	21	669	SH		DEFINED	1, 3, 4		669	
ALCOA, INC.	COM	013817101	12089	474156	SH		DEFINED	1, 3, 4		474156	
ALEXANDER & BALDWIN INC.	COM	014482103	278	10464	SH		DEFINED	1, 3, 4		10464	
ALEXANDRIA REAL EST EQUITIES	COM	015271109	946	21030	SH		DEFINED	1, 3, 4		21030	
ALEXANDRIA REAL EST EQUITIES	COM	015271109	3048	67640	SH		DEFINED	2, 3, 4		67640	
ALLEGHENY ENERGY	COM	017361106	591	70458	SH		DEFINED	1, 3, 4		70458	
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	286	45268	SH		DEFINED	1, 3, 4		45268	
ALLEN TELECOM, INC.	COM	018091108	402	24335	SH		DEFINED	1, 3, 4		24335	
ALLERGAN, INC.	COM	018490102	6662	86462	SH		DEFINED	1, 3, 4		86462	
ALLETE	COM	018522102	575	21776	SH		DEFINED	1, 3, 4		21776	
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	138	28346	SH		DEFINED	1, 3, 4		28346	
ALLIANT CORP.	COM	018802108	444	23459	SH		DEFINED	1, 3, 4		23459	
ALLIANT TECHSYSTEMS, INC.	COM	018804104	36294	699210	SH		DEFINED	1, 3, 4		699210	
ALLIED DOMECQ PLC	COM	019121201	150	6620	SH		DEFINED	1, 3, 4		6620	
ALLIED IRISH BANKS	COM	019228402	140	4670	SH		DEFINED	1, 3, 4		4670	
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	1172	116857	SH		DEFINED	1, 3, 4		116857	
ALLMERICA FINANCIAL CORP.	COM	019754100	242	13446	SH		DEFINED	1, 3, 4		13446	
ALLSTATE CORP.	COM	020002101	34222	960002	SH		DEFINED	1, 3, 4		960002	
ALLTEL CORP.	COM	020039103	13065	270940	SH		DEFINED	1, 3, 4		270940	
ALPHARMA INC. - CL A	COM	020813101	880	40802	SH		DEFINED	1, 3, 4		40802	
ALTERA CORP.	COM	021441100	4321	263425	SH		DEFINED	1, 3, 4		263425	
ALTRIA GROUP, INC.	COM	02209S103	70310	1547284	SH		DEFINED	1, 3, 4		1547284	
CORPORATE SERVICES GROUP PLC (COM	022516000	14	165174	SH		DEFINED	3, 4		165174	
ARRIVA PLC	COM	023034600	812	140924	SH		DEFINED	3, 4		140924	
AMAZONCOM, INC.	COM	023135106	519	14236	SH		DEFINED	1, 3, 4		14236	
AMBAC FINANCIAL GROUP, INC.	COM	023139108	30584	461521	SH		DEFINED	1, 3, 4		461521	
AMERADA HESS CORP.	COM	023551104	2489	50561	SH		DEFINED	1, 3, 4		50561	
AMEREN CORP.	COM	023608102	26693	605334	SH		DEFINED	1, 3, 4		605334	

AMERICA MOVIL - SERIES L	COM	02364W105	15422	822355	SH	DEFINED	1, 3, 4	822355
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	3033	126887	SH	DEFINED	1, 3, 4	126887
AMERICAN ELECTRIC POWER CO., I	COM	025537101	6596	221285	SH	DEFINED	1, 3, 4	221285
AMERICAN EAGLE OUTFITTERS	COM	02553E106	325	17973	SH	DEFINED	1, 3, 4	17973
AMERICAN EXPRESS CO.	COM	025816109	31060	743011	SH	DEFINED	1, 3, 4	743011
AMERICAN FINL GROUP INC.	COM	025932104	399	17592	SH	DEFINED	1, 3, 4	17592
AMERICAN FINANCIAL REALTY TR	COM	02607P305	55	3656	SH	DEFINED	1, 3, 4	3656
AMERICAN FINANCIAL REALTY TR	COM	02607P305	2484	166544	SH	DEFINED	2, 3, 4	166544
AMERICAN GREETINGS CORP.	COM	026375105	711	36813	SH	DEFINED	1, 3, 4	36813
AMERICAN HEALTHWAYS INC	COM	02649V104	443	12265	SH	DEFINED	1, 3, 4	12265
AMERICAN HOME MTG. HOLDINGS, I	COM	02660M108	4894	249974	SH	DEFINED	1, 3, 4	249974
AMERICAN INTERNATIONAL GROUP,	COM	026874107	113427	2055475	SH	DEFINED	1, 3, 4	2055475
AMERICAN ITALIAN PASTA CO.	COM	027070101	5069	121750	SH	DEFINED	1, 3, 4	121750
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	481	33426	SH	DEFINED	1, 3, 4	33426
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	435	25922	SH	DEFINED	1, 3, 4	25922
AMERICAN POWER CONVERSION CORP	COM	029066107	22714	1456840	SH	DEFINED	1, 3, 4	1456840
AMEM STANDARD CO INC.	COM	029712106	11746	158903	SH	DEFINED	1, 3, 4	158903
AMERICAN STATES WATER CO.	COM	029899101	330	12033	SH	DEFINED	1, 3, 4	12033
AMERICAN WOODMARK CORP	COM	030506109	1052	22626	SH	DEFINED	1, 3, 4	22626
AMERICREDIT CORP.	COM	03060R101	333	39515	SH	DEFINED	1, 3, 4	39515
AMERUS LIFE GROUP.	COM	03072M108	277	9878	SH	DEFINED	1, 3, 4	9878
AMERISOURCEBERGEN CORP	COM	03073E105	9676	139548	SH	DEFINED	1, 3, 4	139548
AMERIGROUP CORP. COM	COM	03073T102	608	16359	SH	DEFINED	1, 3, 4	16359
AMETEK INC.	COM	031100100	6546	178556	SH	DEFINED	1, 3, 4	178556
AMGEN	COM	031162100	69051	1039273	SH	DEFINED	1, 3, 4	1039273
AMKOR TECHNOLOGY INC.	COM	031652100	1143	86910	SH	DEFINED	1, 3, 4	86910
AMSOUTH BANCORPORATION	COM	032165102	4691	214747	SH	DEFINED	1, 3, 4	214747
AMSURG CORP.	COM	03232P405	478	15628	SH	DEFINED	1, 3, 4	15628
ANADARKO PETROLEUM CORP.	COM	032511107	10422	234617	SH	DEFINED	1, 3, 4	234617
ANALOG DEVICES	COM	032654105	7534	216487	SH	DEFINED	1, 3, 4	216487
ANALOGIC CORP.	COM	032657207	5986	122759	SH	DEFINED	1, 3, 4	122759
ANCHOR BANCORP, INC./WI	COM	032839102	2887	120733	SH	DEFINED	1, 3, 4	120733
ANDREW CORP.	COM	034425108	11098	1207449	SH	DEFINED	1, 3, 4	1207449
ANGELICA CORP.	COM	034663104	120	6974	SH	DEFINED	1, 3, 4	6974
ANGLO AMERICAN PLC	COM	03485P102	136	8940	SH	DEFINED	1, 3, 4	8940
ANHEUSER-BUSCH COS., INC.	COM	035229103	58500	1145976	SH	DEFINED	1, 3, 4	1145976
ANIXTER INT'L, INC.	COM	035290105	679	29090	SH	DEFINED	1, 3, 4	29090
ANN TAYLOR STORES CORP.	COM	036115103	2368	81723	SH	DEFINED	1, 3, 4	81723
ANSYS INC.	COM	03662Q105	363	11729	SH	DEFINED	1, 3, 4	11729
ANTHEM, INC.	COM	03674B104	15397	199584	SH	DEFINED	1, 3, 4	199584
ANTEON INTERNATIONAL CORP.	COM	03674E108	6477	232001	SH	DEFINED	1, 3, 4	232001
ANTIGENICS, INC.	COM	037032109	2119	184000	SH	DEFINED	1, 3, 4	184000
ANWORTH MORTGAGE ASST CORP.	COM	037347101	3848	249584	SH	DEFINED	1, 3, 4	249584
AON CORP.	COM	037389103	4882	202857	SH	DEFINED	1, 3, 4	202857
APACHE CORP.	COM	037411105	48948	752599	SH	DEFINED	1, 3, 4	752599
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	1812	52412	SH	DEFINED	1, 3, 4	52412
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	2502	72300	SH	DEFINED	2, 3, 4	72300
APOGEE ENTERPRISES, INC.	COM	037598109	194	21534	SH	DEFINED	1, 3, 4	21534
APOLLO GROUP INC.	COM	037604105	6934	112262	SH	DEFINED	1, 3, 4	112262
APOGENT TECHNOLOGIES, INC.	COM	03760A101	498	25095	SH	DEFINED	1, 3, 4	25095
APPLE COMPUTER, INC.	COM	037833100	3911	204779	SH	DEFINED	1, 3, 4	204779
APPLEBEES INT'L, INC.	COM	037899101	441	14026	SH	DEFINED	1, 3, 4	14026
APRIA HEALTHCARE GROUP INC	COM	037933108	10546	424358	SH	DEFINED	1, 3, 4	424358
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	2226	117056	SH	DEFINED	1, 3, 4	117056
PE CORP-CELERA GENOMICS GRP	COM	038020202	6536	633371	SH	DEFINED	1, 3, 4	633371
APPLICA INCORPORATED	COM	03815A106	159	18611	SH	DEFINED	1, 3, 4	18611
APPLIED FILMS CORP.	COM	038197109	1379	53372	SH	DEFINED	1, 3, 4	53372
APPLIED INDUSTRIAL TECH, INC.	COM	03820C105	319	15015	SH	DEFINED	1, 3, 4	15015
APPLIED MATERIALS, INC.	COM	038222105	29527	1861884	SH	DEFINED	1, 3, 4	1861884
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	16219	2681787	SH	DEFINED	1, 3, 4	2681787
APTARGROUP, INC.	COM	038336103	1024	28469	SH	DEFINED	1, 3, 4	28469
AQUILA, INC.	COM	03840P102	123	49145	SH	DEFINED	1, 3, 4	49145
ARBITRON, INC.	COM	03875Q108	25764	721538	SH	DEFINED	1, 3, 4	721538
ARCH CHEMICALS, INC.	COM	03937R102	340	17785	SH	DEFINED	1, 3, 4	17785
ARCH COAL, INC.	COM	039380100	304	13257	SH	DEFINED	1, 3, 4	13257
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	4655	361770	SH	DEFINED	1, 3, 4	361770
ARCHSTONE-SMITH TRUST	COM	039583109	120	5000	SH	DEFINED	1, 3, 4	5000
ARCHSTONE-SMITH TRUST	COM	039583109	5454	227200	SH	DEFINED	2, 3, 4	227200
ARCTIC CAT, INC.	COM	039670104	335	17480	SH	DEFINED	1, 3, 4	17480
ARGOSY GAMING COMPANY	COM	040228108	483	23043	SH	DEFINED	1, 3, 4	23043
ARKANSAS BEST CORP.	COM	040790107	1228	51549	SH	DEFINED	1, 3, 4	51549
ARMOR HOLDINGS, INC.	COM	042260109	292	21823	SH	DEFINED	1, 3, 4	21823
ARQULE, INC.	COM	04269E107	75	18535	SH	DEFINED	1, 3, 4	18535
ARRIS GROUP, INC.	COM	04269Q100	4974	1003214	SH	DEFINED	1, 3, 4	1003214
ARROW ELECTRONICS INC.	COM	042735100	2114	138602	SH	DEFINED	1, 3, 4	138602
ARTESYN TECHNOLOGIES, INC.	COM	043127109	170	30652	SH	DEFINED	1, 3, 4	30652
ARTHROCARE CORP.	COM	043136100	280	16639	SH	DEFINED	1, 3, 4	16639
ARVINMERITOR, INC.	COM	043353101	348	17314	SH	DEFINED	1, 3, 4	17314
ASCENTIAL SOFTWARE CORP.	COM	04362P207	239	14663	SH	DEFINED	1, 3, 4	14663
ASHLAND, INC.	COM	044204105	1174	38313	SH	DEFINED	1, 3, 4	38313
ASHWORTH, INC.	COM	04516H101	73	10254	SH	DEFINED	1, 3, 4	10254
ASSOCIATED BANC-CORP.	COM	045487105	7800	211603	SH	DEFINED	1, 3, 4	211603
ASTEC INDUSTRIES, INC.	COM	046224101	138	15583	SH	DEFINED	1, 3, 4	15583
ASTORIA FINL CORP.	COM	046265104	582	20821	SH	DEFINED	1, 3, 4	20821
ASTROPOWER, INC.	COM	04644A101	53	17300	SH	DEFINED	1, 3, 4	17300
JARVIS HOTELS PLC	COM	047618400	3668	1891752	SH	DEFINED	3, 4	1891752
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	6912	512195	SH	DEFINED	1, 3, 4	512195
ATMEL CORP.	COM	049513104	301	118526	SH	DEFINED	1, 3, 4	118526
ATMOS ENERGY CORP.	COM	049560105	974	39345	SH	DEFINED	1, 3, 4	39345
ATWOOD OCEANICS INC.	COM	050095108	297	10965	SH	DEFINED	1, 3, 4	10965
AUDIOVOX CORP.	COM	050757103	204	18144	SH	DEFINED	1, 3, 4	18144
AUTODESK, INC.	COM	052769106	1003	62451	SH	DEFINED	1, 3, 4	62451
AUTOMATIC DATA PROCESSING, INC	COM	053015103	14502	428236	SH	DEFINED	1, 3, 4	428236
AUTONATION INC.	COM	05329W102	2471	157147	SH	DEFINED	1, 3, 4	157147
AUTOZONE, INC.	COM	053332102	5441	71586	SH	DEFINED	1, 3, 4	71586
AVAYA, INC.	COM	053499109	1365	213095	SH	DEFINED	1, 3, 4	213095
AVENTIS	COM	053561106	106	1938	SH	DEFINED	1, 3, 4	1938
AVERY DENNISON CORP.	COM	053611109	3120	62090	SH	DEFINED	1, 3, 4	62090
AVIAL, INC.	COM	05366B102	8073	709972	SH	DEFINED	1, 3, 4	709972
AVID TECHNOLOGY, INC.	COM	05367P100	783	22411	SH	DEFINED	1, 3, 4	22411

AVISTA CORP.	COM	05379B107	542	38176	SH	DEFINED 1,3,4	38176
AVNET, INC.	COM	053807103	385	30213	SH	DEFINED 1,3,4	30213
AVOCENT CORPORATION.	COM	053893103	346	11599	SH	DEFINED 1,3,4	11599
AVON PRODUCTS, INC.	COM	054303102	8199	131845	SH	DEFINED 1,3,4	131845
AXCELIS TECHNOLOGIES, INC.	COM	054540109	482	77923	SH	DEFINED 1,3,4	77923
AZTAR CORP.	COM	054802103	446	27780	SH	DEFINED 1,3,4	27780
BB&T CORP.	COM	054937107	9074	264524	SH	DEFINED 1,3,4	264524
BEI TECHNOLOGIES, INC.	COM	05538P104	140	11515	SH	DEFINED 1,3,4	11515
BISYS GROUP, INC.	COM	055472104	558	30295	SH	DEFINED 1,3,4	30295
BJ SERVICES CO.	COM	055482103	15106	404384	SH	DEFINED 1,3,4	404384
BJS WHOLESALE CLUB INC.	COM	05548J106	264	17525	SH	DEFINED 1,3,4	17525
BP PLC	COM	055622104	63	1500	SH	DEFINED 1,3,4	1500
BNP PARIBAS - SPONSORED ADR	COM	05565A202	416	16400	SH	DEFINED 1,3,4	16400
BMC SOFTWARE, INC.	COM	055921100	3490	213687	SH	DEFINED 1,3,4	213687
BAKER HUGHES, INC.	COM	057224107	6345	189040	SH	DEFINED 1,3,4	189040
BALDOR ELECTRIC CO.	COM	057741100	532	25893	SH	DEFINED 1,3,4	25893
BALL CORP.	COM	058498106	13492	296394	SH	DEFINED 1,3,4	296394
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	226	25552	SH	DEFINED 1,3,4	25552
BANCO BRADESCO	COM	059460204	1059	56661	SH	DEFINED 1,3,4	56661
BANCO SANTANDER CEN	COM	05964H105	145	16450	SH	DEFINED 1,3,4	16450
BANCO SANTANDER-CHILE - ADR	COM	05965X109	1188	58203	SH	DEFINED 1,3,4	58203
BANCORPSOUTH, INC.	COM	059692103	4650	223069	SH	DEFINED 1,3,4	223069
BANDAG INC.	COM	059815100	181	4857	SH	DEFINED 1,3,4	4857
BANK OF AMERICA CORP.	COM	060505104	118103	1494343	SH	DEFINED 1,3,4	1494343
BANK OF HAWAII CORP.	COM	062540109	4086	123341	SH	DEFINED 1,3,4	123341
BANK OF THE OZARKS	COM	063904106	1582	40800	SH	DEFINED 1,3,4	40800
BANK OF NEW YORK	COM	064057102	12436	432644	SH	DEFINED 1,3,4	432644
BANK OF NOVA SCOTIA	COM	064149107	1673	36133	SH	DEFINED 1,3,4	36133
BANK ONE CORP.	COM	06423A103	24214	651376	SH	DEFINED 1,3,4	651376
BANKNORTH GROUP, INC.	COM	06646R107	1050	41115	SH	DEFINED 1,3,4	41115
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	467	23288	SH	DEFINED 1,3,4	23288
BANTA CORP.	COM	066821109	209	6388	SH	DEFINED 1,3,4	6388
BARD (C.R.), INC.	COM	067383109	10146	142339	SH	DEFINED 1,3,4	142339
BARCLAYS PLC	COM	06738E204	280	9334	SH	DEFINED 1,3,4	9334
BARNES & NOBLE, INC.	COM	067774109	376	16421	SH	DEFINED 1,3,4	16421
BARNES GROUP, INC.	COM	067806109	1500	68886	SH	DEFINED 1,3,4	68886
BARRICK GOLD CORP.	COM	067901108	20	1080	SH	DEFINED 1,3,4	1080
BARR LABORATORIES, INC.	COM	068306109	1096	16760	SH	DEFINED 1,3,4	16760
BARRA INC.	COM	068313105	546	15369	SH	DEFINED 1,3,4	15369
BASSETT FURNITURE INDS.	COM	070203104	120	9188	SH	DEFINED 1,3,4	9188
BAUSCH & LOMB, INC.	COM	071707103	10366	276544	SH	DEFINED 1,3,4	276544
BAXTER INTERNATIONAL, INC.	COM	071813109	8714	335179	SH	DEFINED 1,3,4	335179
BEA SYSTEMS, INC.	COM	073325102	13002	1197640	SH	DEFINED 1,3,4	1197640
BEAR STEARNS CO.	COM	073902108	36144	499181	SH	DEFINED 1,3,4	499181
BEARINGPOINT, INC.	COM	074002106	1422	147600	SH	DEFINED 1,3,4	147600
BECKMAN COULTER, INC.	COM	075811109	17781	437589	SH	DEFINED 1,3,4	437589
BECTON, DICKINSON & CO.	COM	075887109	41905	1078681	SH	DEFINED 1,3,4	1078681
BED BATH & BEYOND, INC.	COM	075896100	39494	1017641	SH	DEFINED 1,3,4	1017641
BEL FUSE INC-CL B	COM	077347300	197	8674	SH	DEFINED 1,3,4	8674
BELDEN, INC.	COM	077459105	320	20062	SH	DEFINED 1,3,4	20062
BELL MICROPRODUCTS, INC.	COM	078137106	64	15944	SH	DEFINED 1,3,4	15944
BELLSOUTH CORP.	COM	079860102	47244	1774322	SH	DEFINED 1,3,4	1774322
BELO CORP. CLASS A	COM	080555105	25446	1138160	SH	DEFINED 1,3,4	1138160
BEMIS CO.	COM	081437105	1392	29745	SH	DEFINED 1,3,4	29745
BENCHMARK ELECTRONICS, INC.	COM	08160H101	13972	454232	SH	DEFINED 1,3,4	454232
BERKLEY (WR) CORP	COM	084423102	737	13987	SH	DEFINED 1,3,4	13987
BEST BUY CO., INC.	COM	086516101	7949	181016	SH	DEFINED 1,3,4	181016
BIG LOTS, INC.	COM	089302103	980	65377	SH	DEFINED 1,3,4	65377
BIO RAD LABORATORIES	COM	090572207	8658	156447	SH	DEFINED 1,3,4	156447
BIOGEN INC.	COM	090597105	10502	276219	SH	DEFINED 1,3,4	276219
BIOMET, INC.	COM	090613100	15487	540320	SH	DEFINED 1,3,4	540320
BIOVAIL CORP.	COM	09067J109	369	7829	SH	DEFINED 1,3,4	7829
BIOSITE, INC.	COM	090945106	571	11872	SH	DEFINED 1,3,4	11872
BLACK & DECKER CORP.	COM	091797100	20446	470475	SH	DEFINED 1,3,4	470475
BLACK BOX CORP.	COM	091826107	552	15286	SH	DEFINED 1,3,4	15286
BLACK HILLS CORP.	COM	092113109	1023	33316	SH	DEFINED 1,3,4	33316
VERO GROUP PLC	COM	093334400	1174	370508	SH	DEFINED 3,4	370508
BLOCK (H.& R.), INC.	COM	093671105	8916	206193	SH	DEFINED 1,3,4	206193
BLOCKBUSTER, INC.	COM	093679108	10726	636585	SH	DEFINED 1,3,4	636585
BLYTH INDUSTRIES INC.	COM	09643P108	319	11652	SH	DEFINED 1,3,4	11652
BOB EVANS FARMS	COM	096761101	243	8861	SH	DEFINED 1,3,4	8861
BOEING CO.	COM	097023105	16193	471788	SH	DEFINED 1,3,4	471788
BOISE CASCADE CORP.	COM	097383103	14743	617087	SH	DEFINED 1,3,4	617087
BORDERS GROUP INC.	COM	099709107	345	19547	SH	DEFINED 1,3,4	19547
BORG WARNER INC	COM	099724106	433	6756	SH	DEFINED 1,3,4	6756
BOSTON COMMUNICATIONS GROUP	COM	100582105	4639	270882	SH	DEFINED 1,3,4	270882
BOSTON PRIVATE FINL HDGS.	COM	101119105	378	17939	SH	DEFINED 1,3,4	17939
BOSTON PROPERTIES INC.	COM	101121101	5979	136500	SH	DEFINED 1,3,4	136500
BOSTON PROPERTIES INC.	COM	101121101	10073	230000	SH	DEFINED 2,3,4	230000
BOSTON SCIENTIFIC CORP.	COM	101137107	29120	476534	SH	DEFINED 1,3,4	476534
BOWATER INC.	COM	102183100	522	13998	SH	DEFINED 1,3,4	13998
BOWNE & CO., INC.	COM	103043105	345	26624	SH	DEFINED 1,3,4	26624
BRADLEY PHARMACEUTICALS, INC.	COM	104576103	5681	344228	SH	DEFINED 1,3,4	344228
BRADY CORP.	COM	104674106	613	18353	SH	DEFINED 1,3,4	18353
BRASCAN CORP.	COM	10549P606	321	13040	SH	DEFINED 1,3,4	13040
BRASIL TELECOM PART SA	COM	105530109	2485	66425	SH	DEFINED 1,3,4	66425
BRIGGS & STRATTON CORP.	COM	109043109	15066	298100	SH	DEFINED 1,3,4	298100
BRINKER INTERNATIONAL INC	COM	109641100	3169	88017	SH	DEFINED 1,3,4	88017
THE BRINKS CO.	COM	109696104	200	13718	SH	DEFINED 1,3,4	13718
BRISTOL MYERS SQUIBB CO.	COM	110122108	30119	1109282	SH	DEFINED 1,3,4	1109282
BRITISH AMERICAN TOBACCO PLC	COM	110448107	148	6510	SH	DEFINED 1,3,4	6510
BROADCOM CORP.	COM	111320107	8314	333887	SH	DEFINED 1,3,4	333887
BROOKFIELD PROPERTIES CORP.	COM	112900105	159	7500	SH	DEFINED 1,3,4	7500
BROOKFIELD PROPERTIES CORP.	COM	112900105	6610	310900	SH	DEFINED 2,3,4	310900
BROOKS AUTOMATION INC,	COM	114340102	1352	119201	SH	DEFINED 1,3,4	119201
BROOKSTONE, INC.	COM	114537103	852	42110	SH	DEFINED 1,3,4	42110
BROOKTROUT, INC.	COM	114580103	75	9931	SH	DEFINED 1,3,4	9931
BROWN & BROWN, INC.	COM	115236101	559	17214	SH	DEFINED 1,3,4	17214
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2654	33809	SH	DEFINED 1,3,4	33809
TOM BROWN, INC.	COM	115660201	4828	173694	SH	DEFINED 1,3,4	173694

BROWN SHOE, INC.	COM	115736100	8927	299592	SH	DEFINED 1,3,4	299592
BRUNSWICK CORP.	COM	117043109	1266	50589	SH	DEFINED 1,3,4	50589
BRUSH WELLMAN, INC.	COM	117421107	110	13116	SH	DEFINED 1,3,4	13116
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	195	29280	SH	DEFINED 1,3,4	29280
BUILDING MATERIALS HLDG. CP.	COM	120113105	155	10514	SH	DEFINED 1,3,4	10514
BURLINGTON COAT FACTORY WHAREH	COM	121579106	2937	164097	SH	DEFINED 1,3,4	164097
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	16222	570303	SH	DEFINED 1,3,4	570303
BURLINGTON RESOURCES, INC.	COM	122014103	35830	662647	SH	DEFINED 1,3,4	662647
BUTLER MFG. CO.	COM	123655102	81	5011	SH	DEFINED 1,3,4	5011
C&D TECHNOLOGIES, INC.	COM	124661109	293	20268	SH	DEFINED 1,3,4	20268
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	8931	207700	SH	DEFINED 2,3,4	207700
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	10112	235254	SH	DEFINED 1,3,4	235254
CBRL GROUP INC.	COM	12489V106	11077	285095	SH	DEFINED 1,3,4	285095
C-COR.NET CORP.	COM	125010108	140	28834	SH	DEFINED 1,3,4	28834
CDI CORP.	COM	125071100	5188	199767	SH	DEFINED 1,3,4	199767
CDW CORP	COM	12512N105	970	21175	SH	DEFINED 1,3,4	21175
CEC ENTERTAINMENT, INC.	COM	125137109	790	21432	SH	DEFINED 1,3,4	21432
CH ENERGY GROUP INC.	COM	12541M102	1621	35961	SH	DEFINED 1,3,4	35961
C H ROBINSON WORLDWIDE INC	COM	12541W100	2110	59324	SH	DEFINED 1,3,4	59324
CIGNA CORP.	COM	125509109	3705	78931	SH	DEFINED 1,3,4	78931
CLECO CORP.	COM	12561W105	8468	489004	SH	DEFINED 1,3,4	489004
CMS ENERGY CORP.	COM	125896100	642	80741	SH	DEFINED 1,3,4	80741
CPI CORP.	COM	125902106	109	6414	SH	DEFINED 1,3,4	6414
CSK AUTO CORP.	COM	125965103	8468	585856	SH	DEFINED 1,3,4	585856
CNF INC	COM	12612W104	318	12539	SH	DEFINED 1,3,4	12539
CSG SYSTEMS INTL INC.	COM	126349109	183	13218	SH	DEFINED 1,3,4	13218
CSX CORP.	COM	126408103	3602	119684	SH	DEFINED 1,3,4	119684
CTS CORP.	COM	126501105	284	27045	SH	DEFINED 1,3,4	27045
CUNO INCORPORATED	COM	126583103	480	13217	SH	DEFINED 1,3,4	13217
CVS CORP.	COM	126650100	19092	681000	SH	DEFINED 1,3,4	681000
CV THERAPEUTICS INC.	COM	126667104	7689	259088	SH	DEFINED 1,3,4	259088
CABLE & WIRELESS PLC - AD	COM	126830207	183	33484	SH	DEFINED 1,3,4	33484
CABLE DESIGN TECH CP. CL A	COM	126924109	252	35464	SH	DEFINED 1,3,4	35464
CABOT CORP.	COM	127055101	446	15604	SH	DEFINED 1,3,4	15604
CABOT OIL & GAS CORP	COM	127097103	6406	232135	SH	DEFINED 1,3,4	232135
CABOT MICROELECTRONICS CORP.	COM	12709P103	311	6161	SH	DEFINED 1,3,4	6161
CACI INTERNATIONAL, INC. CL -	COM	127190304	14474	422022	SH	DEFINED 1,3,4	422022
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	811	67538	SH	DEFINED 1,3,4	67538
CAL DIVE INTERNATIONAL INC	COM	127914109	648	29799	SH	DEFINED 1,3,4	29799
CALLAWAY GOLF CO.	COM	131193104	10827	818884	SH	DEFINED 1,3,4	818884
CALPINE CORP.	COM	131347106	1404	213504	SH	DEFINED 1,3,4	213504
CAMBREX CORP.	COM	132011107	5368	232949	SH	DEFINED 1,3,4	232949
CAMPBELL SOUP CO.	COM	134429109	5633	230002	SH	DEFINED 1,3,4	230002
CANADIAN NATURAL RESOURCES	COM	136385101	160	4000	SH	DEFINED 1,3,4	4000
CANDELA CORP.	COM	136907102	1188	103142	SH	DEFINED 1,3,4	103142
CANON, INC.	COM	138006309	450	9878	SH	DEFINED 1,3,4	9878
CAPITAL AUTOMOTIVE REIT	COM	139733109	8614	307800	SH	DEFINED 2,3,4	307800
CAPITAL AUTOMOTIVE REIT	COM	139733109	9742	348130	SH	DEFINED 1,3,4	348130
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	6748	137296	SH	DEFINED 1,3,4	137296
CAPTARIS, INC.	COM	14071N104	79	23991	SH	DEFINED 1,3,4	23991
CARBO CERAMICS, INC.	COM	140781105	457	12267	SH	DEFINED 1,3,4	12267
CARAUSTAR INDUSTRIES, INC.	COM	140909102	177	22103	SH	DEFINED 1,3,4	22103
CARDINAL HEALTH, INC.	COM	14149Y108	51569	802064	00SH	DEFINED 1,3,4	802064
CAREER EDUCATION CORP.	COM	141665109	2203	32207	SH	DEFINED 1,3,4	32207
CARLISLE COS INC.	COM	142339100	5826	138216	SH	DEFINED 1,3,4	138216
CARMAX, INC.	COM	143130102	792	26236	SH	DEFINED 1,3,4	26236
CARNIVAL CORP.	COM	143658300	11460	352450	SH	DEFINED 1,3,4	352450
CARPENTER TECHNOLOGY CORP.	COM	144285103	87	5650	SH	DEFINED 1,3,4	5650
CARREKER CORP.	COM	144433109	85	18648	SH	DEFINED 1,3,4	18648
CASCADE NATURAL GAS CORP.	COM	147339105	166	8772	SH	DEFINED 1,3,4	8772
CASEYS GENERAL STORES, INC.	COM	147528103	556	39320	SH	DEFINED 1,3,4	39320
CASH AMERICA INTL, INC.	COM	14754D100	254	19192	SH	DEFINED 1,3,4	19192
CASTLE (A M) & CO.	COM	148411101	81	12512	SH	DEFINED 1,3,4	12512
CATALINA MARKETING CORP.	COM	148867104	237	13508	SH	DEFINED 1,3,4	13508
CATAPULT COMMUNICATIONS CORP	COM	149016107	106	10191	SH	DEFINED 1,3,4	10191
CATERPILLAR, INC.	COM	149123101	10760	193283	SH	DEFINED 1,3,4	193283
CATHAY BANCORP, INC.	COM	149150104	1674	37560	SH	DEFINED 1,3,4	37560
CATO CORP. - CI A	COM	149205106	421	20146	SH	DEFINED 1,3,4	20146
CELL THERAPEUTICS, INC.	COM	150934107	2287	235181	SH	DEFINED 1,3,4	235181
CEMEX SA	COM	151290889	2829	126998	SH	DEFINED 1,3,4	126998
CENDANT CORP.	COM	151313103	10461	571192	SH	DEFINED 1,3,4	571192
CENTENE CORP.	COM	15135B101	337	8673	SH	DEFINED 1,3,4	8673
CENTERPOINT PROPERTIES CORP.	COM	151895109	147	2400	SH	DEFINED 1,3,4	2400
CENTERPOINT PROPERTIES CORP.	COM	151895109	6254	102100	SH	DEFINED 2,3,4	102100
CENTERPOINT ENERGY, INC.	COM	15189T107	1397	171723	SH	DEFINED 1,3,4	171723
CENTEX CORP.	COM	152312104	7071	90903	SH	DEFINED 1,3,4	90903
CENTRAL GARDEN & PET CO	COM	153527106	7066	296308	SH	DEFINED 1,3,4	296308
CENTRAL PACIFIC FINANCIAL CO.	COM	154760102	3204	115660	SH	DEFINED 1,3,4	115660
CENTRAL PARKING CORP.	COM	154785109	354	28589	SH	DEFINED 1,3,4	28589
CENTRAL VERMONT PUB SERV	COM	155771108	178	9374	SH	DEFINED 1,3,4	9374
CENTURY ALUMINUM COMPANY	COM	156431108	116	16685	SH	DEFINED 1,3,4	16685
CENTURYTEL, INC.	COM	156700106	11287	323755	SH	DEFINED 1,3,4	323755
CEPHALON, INC.	COM	156708109	4976	120911	SH	DEFINED 1,3,4	120911
CERIDIAN CORP.	COM	156779100	14926	879476	SH	DEFINED 1,3,4	879476
CERNER CORP.	COM	156782104	644	28179	SH	DEFINED 1,3,4	28179
CERTEGY, INC.	COM	156880106	7872	283826	SH	DEFINED 1,3,4	283826
CHAMPION ENTERPRISES, INC.	COM	158496109	232	44965	SH	DEFINED 1,3,4	44965
CHARLES RIVER LABORATORIES	COM	159864107	368	11455	SH	DEFINED 1,3,4	11455
CHARTER ONE FINANCIAL INC.	COM	160903100	32410	1039814	SH	DEFINED 1,3,4	1039814
CHECKFREE CORP	COM	162813109	9000	323075	SH	DEFINED 1,3,4	323075
CHECKPOINT SYSTEMS, INC.	COM	162825103	370	25913	SH	DEFINED 1,3,4	25913
CHEESECAKE FACTORY, INC.	COM	163072101	466	12953	SH	DEFINED 1,3,4	12953
CHELSEA PROPERTY GROUP, INC.	COM	163421100	10159	252080	SH	DEFINED 2,3,4	252080
CHELSEA PROPERTY GROUP, INC.	COM	163421100	15895	394246	SH	DEFINED 1,3,4	394246
CHEMICAL FINANCIAL CORP.	COM	163731102	2898	97277	SH	DEFINED 1,3,4	97277
CHESAPEAKE CORP.	COM	165159104	261	12123	SH	DEFINED 1,3,4	12123
CHEVRONTEXACO, CORP.	COM	166764100	56923	788361	SH	DEFINED 1,3,4	788361
CHICO'S FAS INC.	COM	168615102	457	21680	SH	DEFINED 1,3,4	21680
CHILDRENS PLACE	COM	168905107	414	21068	SH	DEFINED 1,3,4	21068
CHIPPAC, INC.	COM	169657103	4986	649921	SH	DEFINED 1,3,4	649921

CHOICE HOTELS INTL., INC.	COM	169905106	4610	168500 SH	DEFINED	1, 3, 4	168500
CHIRON CORP.	COM	170040109	4575	104670 SH	DEFINED	1, 3, 4	104670
CHITTENDEN CORP.	COM	170228100	789	28855 SH	DEFINED	1, 3, 4	28855
CHOICEPOINT, INC.	COM	170388102	756	21957.995SH	DEFINED	1, 3, 4	21958
CHRISTOPHER & BANKS CORP	COM	171046105	725	19644 SH	DEFINED	1, 3, 4	19644
CHUBB CORP.	COM	171232101	6221	103682 SH	DEFINED	1, 3, 4	103682
CHURCH & DWIGHT, INC.	COM	171340102	331	10136 SH	DEFINED	1, 3, 4	10136
CIBER INC.	COM	17163B102	359	50669 SH	DEFINED	1, 3, 4	50669
CIENA CORP.	COM	171779101	4483	864114 SH	DEFINED	1, 3, 4	864114
CIMA LABS, INC.	COM	171796105	4340	161404 SH	DEFINED	1, 3, 4	161404
CIMAREX ENERGY CO.	COM	171798101	780	32875.003SH	DEFINED	1, 3, 4	32875
CINCINNATI BELL INC.	COM	171871106	12450	1857646 SH	DEFINED	1, 3, 4	1857646
CINCINNATI FINANCIAL CORP.	COM	172062101	3343	90112 SH	DEFINED	1, 3, 4	90112
CINERGY CORP.	COM	172474108	9728	264449 SH	DEFINED	1, 3, 4	264449
CIRCUIT CITY STORES, INC.	COM	172737108	1018	116145 SH	DEFINED	1, 3, 4	116145
CIRCOR INTERNATIONAL, INC.	COM	17273K109	947	53098 SH	DEFINED	1, 3, 4	53098
CISCO SYSTEMS, INC.	COM	17275R102	128331	7688494 SH	DEFINED	1, 3, 4	7688494
CINTAS CORP.	COM	172908105	4249	119884 SH	DEFINED	1, 3, 4	119884
CITIGROUP, INC.	COM	172967101	204887	4786998 SH	DEFINED	1, 3, 4	4786998
CITIZENS COMMUNICATIONS CO.	COM	17453B101	9750	756177 SH	DEFINED	1, 3, 4	756177
CITIZENS FIRST BANCORP INC.	COM	17461R106	1243	56890 SH	DEFINED	1, 3, 4	56890
CITRIX SYSTEMS INC.	COM	177376100	16976	833832 SH	DEFINED	1, 3, 4	833832
CITY HOLDING CO	COM	177835105	2484	84840 SH	DEFINED	1, 3, 4	84840
CITY NATIONAL CORP.	COM	178566105	14598	327666 SH	DEFINED	1, 3, 4	327666
CLAIRE'S STORES, INC.	COM	179584107	8841	348456 SH	DEFINED	1, 3, 4	348456
CLARCOR, INC.	COM	179895107	6748	175032 SH	DEFINED	1, 3, 4	175032
CLAYTON HOMES, INC.	COM	184190106	429	34438 SH	DEFINED	1, 3, 4	34438
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	14598	344360 SH	DEFINED	1, 3, 4	344360
CLEVELAND-CLIFFS, INC.	COM	185896107	1261	70437 SH	DEFINED	1, 3, 4	70437
CLOROX CO.	COM	189054109	7197	168685 SH	DEFINED	1, 3, 4	168685
COACH, INC.	COM	189754104	20392	410041 SH	DEFINED	1, 3, 4	410041
COACHMEN INDUSTRIES, INC.	COM	189873102	145	12270 SH	DEFINED	1, 3, 4	12270
COBALT CORP	COM	19074W100	4969	241855 SH	DEFINED	1, 3, 4	241855
COCA-COLA BTLNG CONS	COM	191098102	389	7162 SH	DEFINED	1, 3, 4	7162
COCA-COLA CO.	COM	191216100	66026	1422766 SH	DEFINED	1, 3, 4	1422766
COCA-COLA ENTERPRISES	COM	191219104	31015	1708996 SH	DEFINED	1, 3, 4	1708996
COGNEX CORP.	COM	192422103	3511	157241 SH	DEFINED	1, 3, 4	157241
COGNIZANT TECH SOLUTIONS CORP.	COM	192446102	9160	376021 SH	DEFINED	1, 3, 4	376021
COHERENT, INC.	COM	192479103	4114	171908 SH	DEFINED	1, 3, 4	171908
COHU INC.	COM	192576106	253	16590 SH	DEFINED	1, 3, 4	16590
COINSTAR, INC.	COM	19259P300	325	17176 SH	DEFINED	1, 3, 4	17176
KENNETH COLE PRODUCTIONS-A	COM	193294105	6391	327613 SH	DEFINED	1, 3, 4	327613
COLGATE-PALMOLIVE CO.	COM	194162103	35933	620183 SH	DEFINED	1, 3, 4	620183
COLONIAL BANCGROUP	COM	195493309	433	31313 SH	DEFINED	1, 3, 4	31313
COLONIAL PROPERTIES TRUST	COM	195872106	718	20369 SH	DEFINED	1, 3, 4	20369
COLUMBIA BANKING SYSTEM INC.	COM	197236102	2211	123522 SH	DEFINED	1, 3, 4	123522
COLUMBIA SPORTSWEAR CO.	COM	198516106	9881	192200 SH	DEFINED	1, 3, 4	192200
COMCAST CORP.	COM	20030N101	44229	1465666 SH	DEFINED	1, 3, 4	1465666
COMCAST CORP.	COM	20030N200	19823	687863 SH	DEFINED	1, 3, 4	687863
COMERICA, INC.	COM	200340107	4560	98179 SH	DEFINED	1, 3, 4	98179
COMMERCE BANCORP, INC./NJ	COM	200519106	9001	242638 SH	DEFINED	1, 3, 4	242638
COMMERCIAL FEDERAL CORP	COM	201647104	741	35028 SH	DEFINED	1, 3, 4	35028
COMMERCIAL METALS CO.	COM	201723103	392	22273 SH	DEFINED	1, 3, 4	22273
COMMONWEALTH INDUSTRIES	COM	203004106	58	12678 SH	DEFINED	1, 3, 4	12678
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	9861	224257 SH	DEFINED	1, 3, 4	224257
COMMSCOPE, INC.	COM	203372107	144	14973 SH	DEFINED	1, 3, 4	14973
COMMUNITY BANK SYSTEM INC.	COM	203607106	1296	34095 SH	DEFINED	1, 3, 4	34095
COMMUNITY HEALTH SYSTEMS	COM	203668108	3248	168311 SH	DEFINED	1, 3, 4	168311
COMMUNITY FIRST BANKSHARES	COM	203902101	6818	249617 SH	DEFINED	1, 3, 4	249617
CIA VALE DO RIO DOCE	COM	204412209	16325	550554 SH	DEFINED	1, 3, 4	550554
COMPANHIA DE BEBIDAS	COM	20441W203	3323	163444 SH	DEFINED	1, 3, 4	163444
COMPASS BANCSHARES INC.	COM	20449H109	1120	32086 SH	DEFINED	1, 3, 4	32086
COMPUTER ASSOCIATES INTL INC.	COM	204912109	23289	1045457 SH	DEFINED	1, 3, 4	1045457
COMPUTER SCIENCES CORP.	COM	205363104	22966	602500 SH	DEFINED	1, 3, 4	602500
COMPUWARE CORP.	COM	205638109	1224	211884 SH	DEFINED	1, 3, 4	211884
COMVERSE TECHNOLOGY, INC.	COM	205862402	21274	1415612 SH	DEFINED	1, 3, 4	1415612
CONAGRA FOODS, INC.	COM	205887102	7111	301461 SH	DEFINED	1, 3, 4	301461
CONCERTO SOFTWARE, INC.	COM	20602T106	84	9090 SH	DEFINED	1, 3, 4	9090
CONCORD CAMERA CORP.	COM	206156101	155	22127 SH	DEFINED	1, 3, 4	22127
CONCORD COMMUNICATIONS INC	COM	206186108	185	13669 SH	DEFINED	1, 3, 4	13669
CONCORD EFS, INC.	COM	206197105	4020	273383 SH	DEFINED	1, 3, 4	273383
CONMED CORP.	COM	207410101	1770	97011 SH	DEFINED	1, 3, 4	97011
CONNETICS CORP.	COM	208192104	1908	127438 SH	DEFINED	1, 3, 4	127438
CONOCOPHLLIPS	COM	20825C104	33045	602968 SH	DEFINED	1, 3, 4	602968
CONSOLIDATED EDISON, INC.	COM	209115104	5421	125071 SH	DEFINED	1, 3, 4	125071
CONSOLIDATED GRAPHICS INC	COM	209341106	239	10554 SH	DEFINED	1, 3, 4	10554
CONSTELLATION BRANDS INC - A	COM	21036P108	748	23857 SH	DEFINED	1, 3, 4	23857
CONSTELLATION ENERGY GROUP	COM	210371100	3182	92675 SH	DEFINED	1, 3, 4	92675
CONVERGYS CORP.	COM	212485106	1329	83027 SH	DEFINED	1, 3, 4	83027
CONVERIUM HOLDING AG	COM	21248N107	121	5190 SH	DEFINED	1, 3, 4	5190
COOPER CAMERON CORP.	COM	216640102	2215	43930 SH	DEFINED	1, 3, 4	43930
COOPER COMPANIES, INC.	COM	216648402	3690	106085 SH	DEFINED	1, 3, 4	106085
COOPER TIRE & RUBBER	COM	216831107	722	41478 SH	DEFINED	1, 3, 4	41478
COORS (ADOLPH) CO. CLASS B	COM	217016104	995	20341 SH	DEFINED	1, 3, 4	20341
COPART INC.	COM	217204106	217	23122 SH	DEFINED	1, 3, 4	23122
CORINTHIAN COLLEGES, INC.	COM	218868107	539	11073 SH	DEFINED	1, 3, 4	11073
CORIXA CORP.	COM	21887F100	4344	562071 SH	DEFINED	1, 3, 4	562071
CORN PRODUCTS INTL, INC.	COM	219023108	857	28518 SH	DEFINED	1, 3, 4	28518
CORNING, INC.	COM	219350105	7367	996720 SH	DEFINED	1, 3, 4	996720
CORPORATE OFFICE PROPERTIES	COM	22002T108	43	2500 SH	DEFINED	1, 3, 4	2500
CORPORATE OFFICE PROPERTIES	COM	22002T108	1913	113000 SH	DEFINED	2, 3, 4	113000
COST PLUS INC/CALIFORNIA	COM	221485105	604	16917 SH	DEFINED	1, 3, 4	16917
COSTCO WHOLESALE CORP.	COM	22160K105	9813	268227 SH	DEFINED	1, 3, 4	268227
COUNTRYWIDE FINANCIAL CORP.	COM	222372104	18798	270245 SH	DEFINED	1, 3, 4	270245
COUSINS PROPERTIES, INC.	COM	222795106	45	1600 SH	DEFINED	1, 3, 4	1600
COUSINS PROPERTIES, INC.	COM	222795106	3099	111100 SH	DEFINED	2, 3, 4	111100
COVANCE INC.	COM	222816100	281	15537 SH	DEFINED	1, 3, 4	15537
COVENTRY HEALTH CARE	COM	222862104	1655	35874 SH	DEFINED	1, 3, 4	35874
CRANE CO.	COM	224399105	741	33117 SH	DEFINED	1, 3, 4	33117
CRAY INC	COM	225223106	1963	248588 SH	DEFINED	1, 3, 4	248588

CREDENCE SYSTEMS CORP.	COM	225302108	135	15954	SH	DEFINED 1,3,4	15954
CREDIT SUISSE GROUP	COM	225401108	129	4900	SH	DEFINED 1,3,4	4900
CREE, INC.	COM	225447101	3397	208561	SH	DEFINED 1,3,4	208561
CROMPTON CORPORATION	COM	227116100	7722	1095716	SH	DEFINED 1,3,4	1095716
CROSS A.T. & CO.	COM	227478104	71	12031	SH	DEFINED 1,3,4	12031
CRYOLIFE, INC.	COM	228903100	158	15572	SH	DEFINED 1,3,4	15572
CUBIC CORP	COM	229669106	4201	188962	SH	DEFINED 1,3,4	188962
CULLEN FROST BANKERS, INC.	COM	229899109	3204	99828	SH	DEFINED 1,3,4	99828
CUMMINS, INC.	COM	231021106	828	23178	SH	DEFINED 1,3,4	23178
CURATIVE HEALTH SERVICES INC.	COM	231264102	168	9775	SH	DEFINED 1,3,4	9775
CURTISS-WRIGHT CORP.	COM	231561101	2753	43578	SH	DEFINED 1,3,4	43578
CYMER, INC.	COM	232572107	862	27341	SH	DEFINED 1,3,4	27341
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	386	31857	SH	DEFINED 1,3,4	31857
CYTEC INDUSTRIES, INC.	COM	232820100	3686	108980	SH	DEFINED 1,3,4	108980
CYTYC CORP.	COM	232946103	297	28347	SH	DEFINED 1,3,4	28347
DPL, INC.	COM	233293109	508	31986	SH	DEFINED 1,3,4	31986
DQE, INC.	COM	23329J104	5659	375567	SH	DEFINED 1,3,4	375567
DRS TECHNOLOGIES, INC.	COM	23330X100	499	17755	SH	DEFINED 1,3,4	17755
D R HORTON INC.	COM	23331A109	1040	37147	SH	DEFINED 1,3,4	37147
DST SYSTEMS INC.	COM	233326107	11330	298190	SH	DEFINED 1,3,4	298190
DSP GROUP, INC.	COM	23332B106	5826	270698	SH	DEFINED 1,3,4	270698
DTE ENERGY CO.	COM	233331107	3642	94146	SH	DEFINED 1,3,4	94146
DANA CORP.	COM	235811106	1166	101504	SH	DEFINED 1,3,4	101504
DANAHER CORP.	COM	235851102	6851	100775	SH	DEFINED 1,3,4	100775
DARDEN RESTAURANTS, INC.	COM	237194105	1794	94458	SH	DEFINED 1,3,4	94458
DATASCOPE CORP.	COM	238113104	349	11694	SH	DEFINED 1,3,4	11694
DAVITA, INC.	COM	23918K108	2232	83420	SH	DEFINED 1,3,4	83420
DEAN FOODS CO.	COM	242370104	22422	711849	SH	DEFINED 1,3,4	711849
DEERE & CO.	COM	244199105	6131	134135	SH	DEFINED 1,3,4	134135
DEL MONTE FOODS CO.	COM	24522P103	8209	928585	SH	DEFINED 1,3,4	928585
DELL COMPUTER CORP.	COM	247025109	71955	2251236	SH	DEFINED 1,3,4	2251236
DELPHI CORP.	COM	247126105	2719	314990.00	SH	DEFINED 1,3,4	314990
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	756	16189	SH	DEFINED 1,3,4	16189
DELTA & PINE LAND CO.	COM	247357106	662	30112	SH	DEFINED 1,3,4	30112
DELTA AIRLINES, INC.	COM	247361108	1011	69213	SH	DEFINED 1,3,4	69213
DELTIC TIMBER CORP.	COM	247850100	267	9423	SH	DEFINED 1,3,4	9423
DENBURY RESOURCES, INC.	COM	247916208	6507	484561	SH	DEFINED 1,3,4	484561
DELUXE CORP.	COM	248019101	13420	299620	SH	DEFINED 1,3,4	299620
DENDRITE INT'L, INC.	COM	248239105	408	31828	SH	DEFINED 1,3,4	31828
DENTSPLY INTERNATIONAL, INC.	COM	249030107	19508	477029	SH	DEFINED 1,3,4	477029
DEPARTMENT 56	COM	249509100	158	10358	SH	DEFINED 1,3,4	10358
DEUTSCHE TELEKOM AG -SP ADR	COM	251566105	221	14530	SH	DEFINED 1,3,4	14530
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	6109	214744	SH	DEFINED 1,3,4	214744
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	11207	394152	SH	DEFINED 2,3,4	394152
DEVON ENERGY CORP.	COM	25179M103	22228	416270	SH	DEFINED 1,3,4	416270
DEVRY, INC.	COM	251893103	414	17687	SH	DEFINED 1,3,4	17687
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	929	22687	SH	DEFINED 1,3,4	22687
DIAL CORPORATION	COM	25247D101	21514	1105749	SH	DEFINED 1,3,4	1105749
DIEBOLD, INC.	COM	253651103	13029	301258	SH	DEFINED 1,3,4	301258
DIGI INT'L, INC.	COM	253798102	94	15949	SH	DEFINED 1,3,4	15949
DIGITAL RIVER, INC.	COM	25388B104	5152	266980	SH	DEFINED 1,3,4	266980
DIME COMMUNITY BANCORP	COM	253922108	5839	229531	SH	DEFINED 1,3,4	229531
DILLARDS DEPT STORES INC.	COM	254067101	634	47344	SH	DEFINED 1,3,4	47344
DIMON, INC.	COM	254394109	250	35425	SH	DEFINED 1,3,4	35425
DIONEX CORP.	COM	254546104	658	16553	SH	DEFINED 1,3,4	16553
DISNEY (WALT) CO.	COM	254687106	22805	1154748	SH	DEFINED 1,3,4	1154748
DOCUMENTUM, INC.	COM	256159104	3732	189700	SH	DEFINED 1,3,4	189700
DOLLAR GENERAL	COM	256669102	4476	245332	SH	DEFINED 1,3,4	245332
DOLLAR TREE STORES, INC.	COM	256747106	1881	59236	SH	DEFINED 1,3,4	59236
DOMINION HOMES, INC.	COM	257386102	1077	45081	SH	DEFINED 1,3,4	45081
DOMINION RESOURCES, INC.	COM	25746U109	11347	176645	SH	DEFINED 1,3,4	176645
DONALDSON CO., INC.	COM	257651109	487	10992	SH	DEFINED 1,3,4	10992
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1658	63535	SH	DEFINED 1,3,4	63535
DORAL FINANCIAL CORP.	COM	25811P100	10893	243938	SH	DEFINED 1,3,4	243938
DOVER CORP.	COM	260003108	16615	554657	SH	DEFINED 1,3,4	554657
DOW CHEMICAL CO.	COM	260543103	15899	513597	SH	DEFINED 1,3,4	513597
DOW JONES & CO., INC.	COM	260561105	1962	45666	SH	DEFINED 1,3,4	45666
DOWNEY FINANCIAL CORP.	COM	261018105	912	22118	SH	DEFINED 1,3,4	22118
DRESS BARN, INC.	COM	261570105	293	23097	SH	DEFINED 1,3,4	23097
DREYER'S GRAND ICE CREAM HOLDI	COM	261877104	695	8873	SH	DEFINED 1,3,4	8873
DRIL-QUIP	COM	262037104	247	13695	SH	DEFINED 1,3,4	13695
E.I. DUPONT CO.	COM	263534109	37848	909111	SH	DEFINED 1,3,4	909111
DUANE READE, INC.	COM	263578106	281	19037	SH	DEFINED 1,3,4	19037
DUKE POWER CO.	COM	264399106	10077	505335	SH	DEFINED 1,3,4	505335
DUKE REALTY CORP.	COM	264411505	30	1100	SH	DEFINED 1,3,4	1100
DUKE REALTY CORP.	COM	264411505	1228	44500	SH	DEFINED 2,3,4	44500
DUN & BRADSTREET CORP.	COM	26483E100	26165	636559	SH	DEFINED 1,3,4	636559
DUPONT PHOTOMASKS, INC.	COM	26613X101	270	14305	SH	DEFINED 1,3,4	14305
DYCOM INDUSTRIES, INC.	COM	267475101	199	12105	SH	DEFINED 1,3,4	12105
DYNEGY INC.	COM	26816Q101	874	208810	SH	DEFINED 1,3,4	208810
EGL INC.	COM	268484102	176	11917	SH	DEFINED 1,3,4	11917
EMC CORP.	COM	268648102	14442	1379792	SH	DEFINED 1,3,4	1379792
ENSCO INTERNATIONAL, INC.	COM	26874Q100	1016	37786	SH	DEFINED 1,3,4	37786
ENI SPA	COM	26874R108	266	3502	SH	DEFINED 1,3,4	3502
EOG RESOURCES, INC.	COM	26875P101	8297	198305	SH	DEFINED 1,3,4	198305
E.ON AG	COM	268780103	402	7827	SH	DEFINED 1,3,4	7827
ESS TECHNOLOGY	COM	269151106	300	30601	SH	DEFINED 1,3,4	30601
E TRADE GROUP, INC.	COM	269246104	1800	211369	SH	DEFINED 1,3,4	211369
EAST WEST BANCORP, INC.	COM	27579R104	2113	58440	SH	DEFINED 1,3,4	58440
EASTMAN CHEMICAL CO.	COM	277432100	1372	43374	SH	DEFINED 1,3,4	43374
EASTMAN KODAK CO.	COM	277461109	11692	427473	SH	DEFINED 1,3,4	427473
EATON CORP.	COM	278058102	6754	85913	SH	DEFINED 1,3,4	85913
EATON VANCE CORP.	COM	278265103	554	17511	SH	DEFINED 1,3,4	17511
EBAY, INC.	COM	278642103	18764	180117	SH	DEFINED 1,3,4	180117
ECOLAB, INC.	COM	278865100	3779	147651	SH	DEFINED 1,3,4	147651
EDGE TECHNOLOGIES	COM	27985*201	6240	1819200	SH	DEFINED 3,4	1819200
EDISON INTERNATIONAL	COM	281020107	32079	1952251	SH	DEFINED 1,3,4	1952251
EDO CORP.	COM	281347104	278	15611	SH	DEFINED 1,3,4	15611
EDUCATION MANAGEMENT CORP.	COM	28139T101	479	9019	SH	DEFINED 1,3,4	9019
EDWARDS (A.G.), INC.	COM	281760108	696	20269	SH	DEFINED 1,3,4	20269

EDWARDS LIFESCIENCES CORP., IN	COM	28176E108	32069	997962 SH	DEFINED 1,3,4	997962
EFUNDS CORP.	COM	28224R101	427	37023 SH	DEFINED 1,3,4	37023
EL PASO CORP.	COM	28336L109	2716	336057 SH	DEFINED 1,3,4	336057
EL PASO ELECTRIC CO.	COM	283677854	481	38885 SH	DEFINED 1,3,4	38885
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	334	21952 SH	DEFINED 1,3,4	21952
ELECTRONIC ARTS, INC.	COM	285512109	9178	124011 SH	DEFINED 1,3,4	124011
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	5757	268420 SH	DEFINED 1,3,4	268420
ELECTRONICS BOUTIQUE HLDGS	COM	286045109	3709	160551 SH	DEFINED 1,3,4	160551
ELECTRONICS FOR IMAGING, INC.	COM	286082102	4410	217565 SH	DEFINED 1,3,4	217565
ELIZABETH ARDEN INC.	COM	28660G106	1121	84889 SH	DEFINED 1,3,4	84889
ELKCORP	COM	287456107	350	15465 SH	DEFINED 1,3,4	15465
EMBRAER AIRCRAFT CORP.	COM	29081M102	1587	83059 SH	DEFINED 1,3,4	83059
EMCOR GROUP INC.	COM	29084Q100	4072	82504 SH	DEFINED 1,3,4	82504
EMERSON ELECTRIC CO.	COM	291011104	12318	240987 SH	DEFINED 1,3,4	240987
EMMIS COMMUNICATIONS - CL A	COM	291525103	2007	87478 SH	DEFINED 1,3,4	87478
EMULEX CORP.	COM	292475209	23337	1024888 SH	DEFINED 1,3,4	1024888
ENCOR ACQUISITION CO.	COM	29255W100	1032	53873 SH	DEFINED 1,3,4	53873
ENDESA -ADR	COM	29258N107	138	8460 SH	DEFINED 1,3,4	8460
ENDO PHARMACEUTICALS HLDGS	COM	29264F205	7283	430344 SH	DEFINED 1,3,4	430344
ENERGEN CORP.	COM	29265N108	10851	325927 SH	DEFINED 1,3,4	325927
ENERGY EAST CORP.	COM	29266M109	765	36790 SH	DEFINED 1,3,4	36790
ENERGIZER HOLDINGS, INC.	COM	29266R108	16570	527765 SH	DEFINED 1,3,4	527765
ENGELHARD CORP.	COM	292845104	1744	70416 SH	DEFINED 1,3,4	70416
ENGINEERED SUPPORT SYSTEMS	COM	292866100	13014	310948 SH	DEFINED 1,3,4	310948
ENESCO GROUP INC.	COM	292973104	76	11057 SH	DEFINED 1,3,4	11057
ENTEGRIS, INC.	COM	29362U104	2512	186987 SH	DEFINED 1,3,4	186987
ENTERCOM COMMUNICATIONS CORP	COM	293639100	634	12966 SH	DEFINED 1,3,4	12966
ENTERGY CORP.	COM	29364G103	41152	779620 SH	DEFINED 1,3,4	779620
ENTERTAINMENT PROPERTIES TR	COM	29380T105	2056	71500 SH	DEFINED 2,3,4	71500
ENTERTAINMENT PROPERTIES TR	COM	29380T105	4033	140134 SH	DEFINED 1,3,4	140134
ENZON PHARMACEUTICALS, INC.	COM	293904108	1127	90000 SH	DEFINED 1,3,4	90000
ENZO BIOCHEM, INC.	COM	294100102	503	23670 SH	DEFINED 1,3,4	23670
EPLUS, INC.	COM	294268107	1442	135372 SH	DEFINED 1,3,4	135372
EQUIFAX, INC.	COM	294429105	3658	140679 SH	DEFINED 1,3,4	140679
EQUITABLE RESOURCES, INC.	COM	294549100	9271	227655 SH	DEFINED 1,3,4	227655
EQUITY OFFICE PROPERTIES	COM	294741103	6352	235169 SH	DEFINED 1,3,4	235169
EQUITY OFFICE PROPERTIES	COM	294741103	11433	423369 SH	DEFINED 2,3,4	423369
EQUITY RESIDENTIAL	COM	29476L107	4132	159073 SH	DEFINED 1,3,4	159073
EQUITY RESIDENTIAL	COM	29476L107	7823	301500 SH	DEFINED 2,3,4	301500
ERICSSON (LM) TEL	COM	294821608	69	6500 SH	DEFINED 1,3,4	6500
ESSEX PROPERTY TRUST INC	COM	297178105	955	16644 SH	DEFINED 1,3,4	16644
ESTERLINE TECHNOLOGIES	COM	297425100	287	16493 SH	DEFINED 1,3,4	16493
ETHAN ALLEN INTERIORS INC	COM	297602104	1033	29389 SH	DEFINED 1,3,4	29389
EVERGREEN RES INC.	COM	299900308	832	15315 SH	DEFINED 1,3,4	15315
EVERGREEN MARINE CORP.-144A	COM	300246105	563	79280 SH	DEFINED 1,3,4	79280
EXAR CORP	COM	300645108	503	31675 SH	DEFINED 1,3,4	31675
EXELON CORPORATION.	COM	30161N101	41824	699284 SH	DEFINED 1,3,4	699284
EXPEDITORS INT'L WASH, INC.	COM	302130109	915	26412 SH	DEFINED 1,3,4	26412
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	2171	31750 SH	DEFINED 1,3,4	31750
EXPRESSJET HOLDINGS, INC.	COM	30218U108	4846	320960 SH	DEFINED 1,3,4	320960
EXTENDED STAY AMERICA, INC.	COM	30224P101	321	23774 SH	DEFINED 1,3,4	23774
EXXON MOBIL CORP.	COM	30231G102	233075	6490278 SH	DEFINED 1,3,4	6490278
FEI COMPANY	COM	30241L109	488	26026 SH	DEFINED 1,3,4	26026
FLIR SYSTEMS, INC.	COM	302445101	3750	124404 SH	DEFINED 1,3,4	124404
FMC CORP.	COM	302491303	202	8896 SH	DEFINED 1,3,4	8896
FMC TECHNOLOGIES, INC.	COM	30249U101	5469	259767 SH	DEFINED 1,3,4	259767
FPL GROUP, INC.	COM	302571104	18819	281534 SH	DEFINED 1,3,4	281534
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	1164	26439 SH	DEFINED 1,3,4	26439
FAIR ISAAC CORPORATION	COM	303250104	9129	177414 SH	DEFINED 1,3,4	177414
FAIRCHILD SEMICON INTL CL-A	COM	303726103	377	29640 SH	DEFINED 1,3,4	29640
FAMILY DOLLAR STORES	COM	307000109	3689	96696 SH	DEFINED 1,3,4	96696
FASTENAL CO.	COM	311900104	5706	168186 SH	DEFINED 1,3,4	168186
FEDDERS CORP.	COM	313135501	70	23469 SH	DEFINED 1,3,4	23469
FREDDIE MAC	COM	313400301	19999	393940 SH	DEFINED 1,3,4	393940
FANNIE MAE	COM	313586109	60322	894486 SH	DEFINED 1,3,4	894486
FEDERAL REALTY INVESTMENT TRUS	COM	313747206	5197	162402 SH	DEFINED 1,3,4	162402
FEDERAL SIGNAL CORP.	COM	313855108	210	12131 SH	DEFINED 1,3,4	12131
FEDERATED DEPARTMENT STORES	COM	31410H101	3875	105258 SH	DEFINED 1,3,4	105258
FEDERATED INVESTORS, INC. - CL	COM	314211103	9624	350961 SH	DEFINED 1,3,4	350961
FEDEX CORPORATION	COM	31428X106	31649	510280 SH	DEFINED 1,3,4	510280
FERRO CORP.	COM	315405100	228	10291 SH	DEFINED 1,3,4	10291
FIDELITY NATIONAL FINL, INC.	COM	316326107	59664	1939649 SH	DEFINED 1,3,4	1939649
FIFTH THIRD BANCORP	COM	316773100	38888	678222 SH	DEFINED 1,3,4	678222
FILENET CORP.	COM	316869106	2213	122411 SH	DEFINED 1,3,4	122411
FINANCIAL FEDERAL CORP	COM	317492106	361	14667 SH	DEFINED 1,3,4	14667
FINLAY ENTERPRISES, INC.	COM	317884203	2056	124050 SH	DEFINED 1,3,4	124050
FIRST AMERICAN CORPORATION	COM	318522307	14781	561054 SH	DEFINED 1,3,4	561054
FIRST BANCORP/PUERTO RICO	COM	318672102	869	31681 SH	DEFINED 1,3,4	31681
FIRST FEDERAL CAPITAL	COM	319960100	3673	185035 SH	DEFINED 1,3,4	185035
FIRST DATA CORP.	COM	319963104	20190	487335 SH	DEFINED 1,3,4	487335
FIRST ESSEX BANCORP, INC.	COM	320103104	2518	53400 SH	DEFINED 1,3,4	53400
FIRST FINANCIAL HOLDINGS INC.	COM	320239106	2753	101849 SH	DEFINED 1,3,4	101849
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	992	31410 SH	DEFINED 1,3,4	31410
FIRST MIDWEST BANCORP, INC.	COM	320867104	5471	189854 SH	DEFINED 1,3,4	189854
FIRST HEALTH	COM	320960107	668	24109 SH	DEFINED 1,3,4	24109
FIRST NIAGARA FINANCIAL GROUP,	COM	33582V108	4149	297136 SH	DEFINED 1,3,4	297136
FIRST REPUBLIC BANK	COM	336158100	3392	127636 SH	DEFINED 1,3,4	127636
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	34104	776646 SH	DEFINED 1,3,4	776646
FIRST VIRGINIA BANKS, INC.	COM	337477103	750	17342 SH	DEFINED 1,3,4	17342
FISERV, INC.	COM	337738108	3858	108427 SH	DEFINED 1,3,4	108427
FIRSTFED FINANCIAL CORP	COM	337907109	3439	97371 SH	DEFINED 1,3,4	97371
FIRSTMERIT CORP.	COM	337915102	491	21359 SH	DEFINED 1,3,4	21359
FLAGSTAR BANCORP INC.	COM	337930101	3261	133453 SH	DEFINED 1,3,4	133453
FIRSTENERGY CORP.	COM	337932107	6416	166878 SH	DEFINED 1,3,4	166878
FISHER SCIENTIFIC INTL	COM	338032204	507	14537 SH	DEFINED 1,3,4	14537
FLEET BOSTON FINANCIAL CORP.	COM	339030108	17523	589896.00SH	DEFINED 1,3,4	589896
FLEETWOOD ENTERPRISES, INC.	COM	339099103	209	28458 SH	DEFINED 1,3,4	28458
FLORIDA ROCK INDS	COM	341140101	936	22663 SH	DEFINED 1,3,4	22663
FLUOR CORP.(NEW)	COM	343412102	4395	130572 SH	DEFINED 1,3,4	130572
FLOWERS FOODS, INC.	COM	343498101	705	35697 SH	DEFINED 1,3,4	35697

FLOWERVE CORP.	COM	34354P105	277	13964	SH	DEFINED	1, 3, 4	13964
FLUSHING FINANCIAL CORP.	COM	343873105	1091	49121	SH	DEFINED	1, 3, 4	49121
FOMENTO ECONOMICO MEXICANO B (COM	344419106	1492	36256	SH	DEFINED	1, 3, 4	36256
FOOTSTAR INC.	COM	344912100	209	15964	SH	DEFINED	1, 3, 4	15964
FORD MOTOR CO.	COM	345370860	24186	2200933	SH	DEFINED	1, 3, 4	2200933
FOREST LABORATORIES -CI A	COM	345838106	39483	721241	SH	DEFINED	1, 3, 4	721241
FOREST OIL CORP.	COM	346091705	6318	251469	SH	DEFINED	1, 3, 4	251469
FORTUNE BRANDS, INC.	COM	349631101	18156	347846	SH	DEFINED	1, 3, 4	347846
FORWARD AIR CORPORATION	COM	349853101	427	16822	SH	DEFINED	1, 3, 4	16822
FOSSIL, INC.	COM	349882100	869	36818	SH	DEFINED	1, 3, 4	36818
4KIDS ENTERTAINMENT, INC.	COM	350865101	191	10402	SH	DEFINED	1, 3, 4	10402
FOX ENTERTAINMENT GRP, INC. A	COM	35138T107	15997	555777	SH	DEFINED	1, 3, 4	555777
FRANKLIN RESOURCES, INC.	COM	354613101	5555	142212	SH	DEFINED	1, 3, 4	142212
FRED'S INC.	COM	356108100	758	20378	SH	DEFINED	1, 3, 4	20378
FREEMONT MCMORAN, INC.	COM	35671D857	23665	965889	SH	DEFINED	1, 3, 4	965889
FREMONT GENERAL CORP.	COM	357288109	823	59978	SH	DEFINED	1, 3, 4	59978
FRONTIER AIRLINES, INC.	COM	359065109	213	23488	SH	DEFINED	1, 3, 4	23488
FRONTIER OIL CORP.	COM	35914P105	313	20695	SH	DEFINED	1, 3, 4	20695
FULLER (H.B.) CO.	COM	359694106	495	22476	SH	DEFINED	1, 3, 4	22476
FURNITURE BRANDS INTL, INC.	COM	360921100	2935	112436	SH	DEFINED	1, 3, 4	112436
G & K SERVICES, INC.	COM	361268105	487	16420	SH	DEFINED	1, 3, 4	16420
GATX CORP.	COM	361448103	200	12404	SH	DEFINED	1, 3, 4	12404
GBC BANCORP	COM	361475106	353	9151	SH	DEFINED	1, 3, 4	9151
GABLES RESIDENTIAL TRUST	COM	362418105	588	19463	SH	DEFINED	1, 3, 4	19463
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	14034	515734	SH	DEFINED	1, 3, 4	515734
GAMESTOP CORP.	COM	36466R101	16844	1303749	SH	DEFINED	1, 3, 4	1303749
GANNETT CO., INC.	COM	364730101	11581	150779	SH	DEFINED	1, 3, 4	150779
GAP, INC., THE	COM	364760108	10724	571817	SH	DEFINED	1, 3, 4	571817
GARDNER DENVER, INC.	COM	365558105	258	12707	SH	DEFINED	1, 3, 4	12707
GARTS SPORTS CO	COM	366630101	1144	40327	SH	DEFINED	1, 3, 4	40327
GARTNER, INC.	COM	366651107	6402	844507	SH	DEFINED	1, 3, 4	844507
GARTNER INC - CL B	COM	366651206	151	20167	SH	DEFINED	1, 3, 4	20167
GATEWAY, INC.	COM	367626108	651	181022	SH	DEFINED	1, 3, 4	181022
OAO GAZPROM-144A	COM	368287108	2957	157940	SH	DEFINED	1, 3, 4	157940
GENCORP, INC.	COM	368682100	307	34450	SH	DEFINED	1, 3, 4	34450
GENE LOGIC, INC.	COM	368689105	1082	181500	SH	DEFINED	1, 3, 4	181500
GENERAL COMMUNICATIONS	COM	369385109	381	44278	SH	DEFINED	1, 3, 4	44278
GENERAL DYNAMICS CORP.	COM	369550108	8019	110654	SH	DEFINED	1, 3, 4	110654
GENERAL ELECTRIC CO.	COM	369604103	215861	7526765	SH	DEFINED	1, 3, 4	7526765
GENERAL GROWTH PROPERTIES	COM	370021107	300	4800	SH	DEFINED	1, 3, 4	4800
GENERAL GROWTH PROPERTIES	COM	370021107	13391	214500	SH	DEFINED	2, 3, 4	214500
GENERAL MILLS, INC.	COM	370334104	10705	225772	SH	DEFINED	1, 3, 4	225772
GENERAL MOTORS CORP.	COM	370442105	11324	314741	SH	DEFINED	1, 3, 4	314741
GENESCO INC.	COM	371532102	303	17219	SH	DEFINED	1, 3, 4	17219
GENESIS HEALTH VENTURES	COM	37183F107	2637	149470	SH	DEFINED	1, 3, 4	149470
GENESIS MICROCHIP, INC.	COM	37184C103	6065	447685	SH	DEFINED	1, 3, 4	447685
GENTEX CORP.	COM	371901109	9446	308571	SH	DEFINED	1, 3, 4	308571
GENLYTE GROUP, INC.	COM	372302109	1357	38820	SH	DEFINED	1, 3, 4	38820
GENUINE PARTS CO.	COM	372460105	3121	97483	SH	DEFINED	1, 3, 4	97483
GENZYME CORP.	COM	372917104	7454	178225	SH	DEFINED	1, 3, 4	178225
GEORGIA GULF	COM	373200203	6282	317135	SH	DEFINED	1, 3, 4	317135
GEORGIA PACIFIC GROUP	COM	373298108	2672	140769	SH	DEFINED	1, 3, 4	140769
GERBER SCIENTIFIC, INC.	COM	373730100	116	17545	SH	DEFINED	1, 3, 4	17545
GETTY IMAGES, INC.	COM	374276103	723	17500	SH	DEFINED	1, 3, 4	17500
GETTY REALTY CORP.	COM	374297109	2526	113200	SH	DEFINED	1, 3, 4	113200
GIBRALTAR STEEL CORP.	COM	37476F103	1682	82060	SH	DEFINED	1, 3, 4	82060
GILEAD SCIENCES, INC.	COM	375558103	6431	115697	SH	DEFINED	1, 3, 4	115697
GILLETTE CO., THE	COM	375766102	18464	579769	SH	DEFINED	1, 3, 4	579769
GLATELFELTER	COM	377316104	163	11048	SH	DEFINED	1, 3, 4	11048
GLAXOSMITHKLINE PLC	COM	37733W105	235	5810	SH	DEFINED	1, 3, 4	5810
GLENBOROUGH REALTY TRUST INC	COM	37803P105	421	22009	SH	DEFINED	1, 3, 4	22009
GLIMCHER REALTY TRUST	COM	379302102	806	36046	SH	DEFINED	1, 3, 4	36046
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	9598	414336	SH	DEFINED	1, 3, 4	414336
GLOBAL PAYMENTS, INC.	COM	37940X102	13672	385037	SH	DEFINED	1, 3, 4	385037
GLOBESPANVIRATA, INC.	COM	37957V106	3033	367378	SH	DEFINED	1, 3, 4	367378
GOLD BANC CORPORATION, INC.	COM	379907108	5038	479590	SH	DEFINED	1, 3, 4	479590
GOLDEN WEST FINANCIAL CORP.	COM	381317106	13754	171937	SH	DEFINED	1, 3, 4	171937
GOLDMAN SACHS GROUP INC.	COM	38141G104	41092	490620	SH	DEFINED	1, 3, 4	490620
GOODRICH CORP.	COM	382388106	1381	65823	SH	DEFINED	1, 3, 4	65823
GOODYEAR TIRE & RUBBER CO.	COM	382550101	506	98498	SH	DEFINED	1, 3, 4	98498
GOODYS FAMILY CLOTHING, INC.	COM	382588101	223	25787	SH	DEFINED	1, 3, 4	25787
GRACO, INC.	COM	384109104	10809	337946	SH	DEFINED	1, 3, 4	337946
GRAINGER (W.W.), INC.	COM	384802104	2395	51236	SH	DEFINED	1, 3, 4	51236
GRANITE CONSTRUCTION, INC.	COM	387328107	199	10503	SH	DEFINED	1, 3, 4	10503
GRANT PRIDECO, INC.	COM	38821G101	359	30696	SH	DEFINED	1, 3, 4	30696
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	269	30502	SH	DEFINED	1, 3, 4	30502
GREAT LAKES CHEMICAL	COM	390568103	563	28055	SH	DEFINED	1, 3, 4	28055
GREAT PLAINS ENERGY, INC.	COM	391164100	1214	42083	SH	DEFINED	1, 3, 4	42083
GREATER BAY BANCORP	COM	391648102	9505	465446	SH	DEFINED	1, 3, 4	465446
GREEN MOUNTAIN POWER CORP.	COM	393154109	79	3930	SH	DEFINED	1, 3, 4	3930
GREENPOINT FINANCIAL	COM	395384100	7899	155061	SH	DEFINED	1, 3, 4	155061
GRIFFON CORP.	COM	398433102	8721	545454	SH	DEFINED	1, 3, 4	545454
GROUP 1 AUTOMOTIVE INC.	COM	398905109	578	17782	SH	DEFINED	1, 3, 4	17782
GTECH HOLDINGS CORP.	COM	400518106	34118	906156	SH	DEFINED	1, 3, 4	906156
GRUPO FINANCIERO BBVA	COM	40051M204	116	6800	SH	DEFINED	1, 3, 4	6800
GUIDANT CORP.	COM	401698105	26513	597278	SH	DEFINED	1, 3, 4	597278
GUITAR CENTER, INC.	COM	402040109	4774	164592	SH	DEFINED	1, 3, 4	164592
GYMBOREE CORP.	COM	403777105	1120	66656	SH	DEFINED	1, 3, 4	66656
HCA, INC.	COM	404119109	9202	287178	SH	DEFINED	1, 3, 4	287178
HCC INSURANCE HOLDINGS, INC.	COM	404132102	472	15878	SH	DEFINED	1, 3, 4	15878
HSBC HOLDINGS PLC	COM	404280406	280	4715	SH	DEFINED	1, 3, 4	4715
HAEMONETICS CORP/MASS	COM	405024100	359	19063	SH	DEFINED	1, 3, 4	19063
HAGGAR CORP.	COM	405173105	62	5081	SH	DEFINED	1, 3, 4	5081
HAIN CELESTIAL GROUP, INC.	COM	405217100	431	26967	SH	DEFINED	1, 3, 4	26967
HALLIBURTON CO.	COM	406216101	6349	275852	SH	DEFINED	1, 3, 4	275852
HANCOCK FABRICS, INC.	COM	409900107	233	14642	SH	DEFINED	1, 3, 4	14642
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	25495	829551	SH	DEFINED	1, 3, 4	829551
HANGER ORTHOPEDIC GRP.	COM	41043F208	4756	415450	SH	DEFINED	1, 3, 4	415450
HANOVER COMPRESSOR CO	COM	410768105	190	16852	SH	DEFINED	1, 3, 4	16852
HARLAND (JOHN H.) CO.	COM	412693103	5903	225593	SH	DEFINED	1, 3, 4	225593

HARLEY-DAVIDSON INC.	COM	412822108	30458	764021	SH	DEFINED 1,3,4	764021
HARMAN INTERNATIONAL	COM	413086109	2022	25496	SH	DEFINED 1,3,4	25496
HARMONIC. INC.	COM	413160102	191	47882	SH	DEFINED 1,3,4	47882
HARRAH'S ENTERTAINMENT	COM	413619107	18346	455878	SH	DEFINED 1,3,4	455878
HARRIS CORP.	COM	413875105	503	16803	SH	DEFINED 1,3,4	16803
HARSCO CORP.	COM	415864107	369	10254	SH	DEFINED 1,3,4	10254
HARTE HANKS INC.	COM	416196103	425	22303	SH	DEFINED 1,3,4	22303
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	19034	377932	SH	DEFINED 1,3,4	377932
HASBRO, INC.	COM	418056107	8206	468989	SH	DEFINED 1,3,4	468989
HAVERTY FURNITURE	COM	419596101	303	17294	SH	DEFINED 1,3,4	17294
HAWAIIAN ELECTRIC INDS	COM	419870100	429	9388	SH	DEFINED 1,3,4	9388
HEALTH MANAGEMNT ASSOC.	COM	421933102	19158	1038526	SH	DEFINED 1,3,4	1038526
HEALTHCARE REALTY TRUST, INC.	COM	421946104	771	26426	SH	DEFINED 1,3,4	26426
HEALTHCARE REALTY TRUST, INC.	COM	421946104	1801	61700	SH	DEFINED 2,3,4	61700
HEALTH CARE REIT INC.	COM	42217K106	1708	56000	SH	DEFINED 2,3,4	56000
HEALTH CARE REIT INC.	COM	42217K106	4345	142464	SH	DEFINED 1,3,4	142464
HEALTH NET, INC	COM	42222G108	7637	231768	SH	DEFINED 1,3,4	231768
HEARTLAND EXPRESS, INC.	COM	422347104	10105	454095	SH	DEFINED 1,3,4	454095
HEIDRICK & STRUGGLES INTL.	COM	422819102	178	14378	SH	DEFINED 1,3,4	14378
HEINZ (H.J.) CO.	COM	423074103	6499	196992	SH	DEFINED 1,3,4	196992
HELIX TECHNOLOGY CORP.	COM	423319102	273	20672	SH	DEFINED 1,3,4	20672
HELMERICH & PAYNE, INC.	COM	423452101	372	12649	SH	DEFINED 1,3,4	12649
HENRY (JACK) & ASSOCIATES	COM	426281101	395	22213	SH	DEFINED 1,3,4	22213
HERCULES, INC.	COM	427056106	5636	570250	SH	DEFINED 1,3,4	570250
HERLEY INDUSTRIES, INC.	COM	427398102	1789	105346	SH	DEFINED 1,3,4	105346
HERSHEY FOODS CORP.	COM	427866108	7216	103640	SH	DEFINED 1,3,4	103640
HEWLETT-PACKARD CO.	COM	428236103	64321	3019563	SH	DEFINED 1,3,4	3019563
HIBERNIA CORP. - CL A	COM	428656102	18630	1025828	SH	DEFINED 1,3,4	1025828
HILB ROGAL & HAMILTON CO.	COM	431294107	10786	316875	SH	DEFINED 1,3,4	316875
HILLENBRAND INDUSTRIES	COM	431573104	19107	378736	SH	DEFINED 1,3,4	378736
HILTON HOTELS CORP.	COM	432848109	2703	211837	SH	DEFINED 1,3,4	211837
HINES HORTICULTURE, INC.	COM	433245107	676	423422	SH	DEFINED 1,3,4	423422
HISPANIC BROADCASTING - CL A	COM	43357B104	700	27528	SH	DEFINED 1,3,4	27528
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	6413	372641	SH	DEFINED 1,3,4	372641
HOLOGIC INC.	COM	436440101	206	15591	SH	DEFINED 1,3,4	15591
HOME DEPOT, INC.	COM	437076102	44243	1335739	SH	DEFINED 1,3,4	1335739
HOME PROPERTIES OF NY INC	COM	437306103	1131	32101	SH	DEFINED 1,3,4	32101
HOME PROPERTIES OF NY INC	COM	437306103	4077	115700	SH	DEFINED 2,3,4	115700
HON HAI PRECISION-144A	COM	438090102	92	12246	SH	DEFINED 1,3,4	12246
HON INDUSTRIES, INC.	COM	438092108	450	14706	SH	DEFINED 1,3,4	14706
HONDA MOTOR CO LTD	COM	438128308	145	7668	SH	DEFINED 1,3,4	7668
HONEYWELL INTERNATIONAL, INC.	COM	438516106	12913	481121	SH	DEFINED 1,3,4	481121
HOOPER HOLMES, INC.	COM	439104100	332	51236	SH	DEFINED 1,3,4	51236
HORACE MANN EDUCATORS	COM	440327104	177	10795	SH	DEFINED 1,3,4	10795
HORMEL FOODS CORP.	COM	440452100	834	35000	SH	DEFINED 1,3,4	35000
HOSPITALITY PROPERTIES TR	COM	44106M102	497	15821	SH	DEFINED 1,3,4	15821
HOST MARRIOTT CORP.	COM	44107P104	84	9075	SH	DEFINED 1,3,4	9075
HOST MARRIOTT CORP.	COM	44107P104	3723	406925	SH	DEFINED 2,3,4	406925
HOT TOPIC, INC.	COM	441339108	670	24958	SH	DEFINED 1,3,4	24958
HOUSTON EXPLORATION CO.	COM	442120101	6672	192469	SH	DEFINED 1,3,4	192469
HUBBELL, INC. - CL B	COM	443510201	495	14992	SH	DEFINED 1,3,4	14992
HUDSON UNITED BANCORP	COM	444165104	13524	396008	SH	DEFINED 1,3,4	396008
HUFFY CORP.	COM	444356109	78	11652	SH	DEFINED 1,3,4	11652
HUGHES SUPPLY, INC.	COM	444482103	643	18556	SH	DEFINED 1,3,4	18556
HUMANA, INC.	COM	444859102	1933	128288	SH	DEFINED 1,3,4	128288
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	2567	67987	SH	DEFINED 1,3,4	67987
HUNTINGTON BANCSHARES, INC.	COM	446150104	2507	128323	SH	DEFINED 1,3,4	128323
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	5432	165209	SH	DEFINED 1,3,4	165209
HYDRIL CO.	COM	448774109	489	17928	SH	DEFINED 1,3,4	17928
ICN PHARMACEUTICALS, INC.	COM	448924100	3762	224519	SH	DEFINED 1,3,4	224519
HYPERION SOLUTIONS CORP.	COM	44914M104	4176	123731	SH	DEFINED 1,3,4	123731
ICOS CORP.	COM	449295104	3150	85700	SH	DEFINED 1,3,4	85700
ICU MEDICAL, INC.	COM	449306107	4455	143055	SH	DEFINED 1,3,4	143055
IDEC PHARMACEUTICALS CORP.	COM	449370105	1334	39210	SH	DEFINED 1,3,4	39210
IHOP CORP.	COM	449623107	535	16978	SH	DEFINED 1,3,4	16978
IMC GLOBAL, INC.	COM	449669100	194	29108	SH	DEFINED 1,3,4	29108
IMCO RECYCLING, INC.	COM	449681105	80	12115	SH	DEFINED 1,3,4	12115
IMS HEALTH, INC.	COM	449934108	26426	1468467	SH	DEFINED 1,3,4	1468467
ITC-144A	COM	450318100	1519	88033	SH	DEFINED 1,3,4	88033
ISTAR FINANCIAL, INC.	COM	45031U101	10241	280540	SH	DEFINED 1,3,4	280540
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	1037	35459	SH	DEFINED 1,3,4	35459
IBERIABANK CORP	COM	450828108	944	19354	SH	DEFINED 1,3,4	19354
ITT INDUSTRIES, INC.	COM	450911102	16132	246379	SH	DEFINED 1,3,4	246379
IDACORP, INC.	COM	451107106	252	9657	SH	DEFINED 1,3,4	9657
IDEX CORP.	COM	45167R104	936	25734	SH	DEFINED 1,3,4	25734
IDEXX LABS, INC.	COM	45168D104	4376	130456	SH	DEFINED 1,3,4	130456
IKON OFFICE SOLUTIONS, INC.	COM	451713101	1878	211160	SH	DEFINED 1,3,4	211160
IDENTIX, INC.	COM	451906101	792	125148	SH	DEFINED 1,3,4	125148
ILEX ONCOLOGY, INC.	COM	451923106	2945	151771	SH	DEFINED 1,3,4	151771
ILLINOIS TOOL WORKS, INC.	COM	452308109	25936	393853	SH	DEFINED 1,3,4	393853
IMATION CORP.	COM	45245A107	4259	112617	SH	DEFINED 1,3,4	112617
IMAGISTICS INTL INC	COM	45247T104	5355	207409	SH	DEFINED 1,3,4	207409
IMMUCOR, INC.	COM	452526106	2820	129425	SH	DEFINED 1,3,4	129425
IMPATH, INC.	COM	452556101	181	13025	SH	DEFINED 1,3,4	13025
IMPERIAL TOBACCO GROUP- ADR	COM	453142101	191	5300	SH	DEFINED 1,3,4	5300
INAMED CORP	COM	453235103	10057	187317	SH	DEFINED 1,3,4	187317
INCO, LTD.	COM	453258402	7	369	SH	DEFINED 1,3,4	369
INDEPENDANCE COMMUNITY BANK	COM	453414104	8054	285431	SH	DEFINED 1,3,4	285431
INDEPENDENT BANK CORP - MASS.	COM	453836108	777	34515	SH	DEFINED 1,3,4	34515
INDYMAC BANCORP, INC.	COM	456607100	10202	401027	SH	DEFINED 1,3,4	401027
INFINEON TECHNOLOGIES	COM	45662N103	108	11220	SH	DEFINED 1,3,4	11220
INET TECHNOLOGIES, INC.	COM	45662V105	1593	159817	SH	DEFINED 1,3,4	159817
INFOCUS CORPORATION.	COM	45665B106	46	9951	SH	DEFINED 1,3,4	9951
INFORMATION HOLDINGS, INC.	COM	456727106	310	16999	SH	DEFINED 1,3,4	16999
ING GROEP NV	COM	456837103	141	8050	SH	DEFINED 1,3,4	8050
INGRAM MICRO, INC.	COM	457153104	936	84990	SH	DEFINED 1,3,4	84990
INPUT/OUTPUT, INC.	COM	457652105	217	40586	SH	DEFINED 1,3,4	40586
INSIGHT ENTERPRISES, INC.	COM	45765U103	368	36538	SH	DEFINED 1,3,4	36538
INSITUFORM TECNOL, INC. - CI A	COM	457667103	370	20959	SH	DEFINED 1,3,4	20959
INSURANCE AUTO AUCTIONS, INC.	COM	457875102	115	9145	SH	DEFINED 1,3,4	9145

INTEGRA LIFESCIENCES HOLDING	COM	457985208	544	20639	SH	DEFINED 1,3,4	20639
INTEGRATED DEVICE TECH, INC.	COM	458118106	1282	116192	SH	DEFINED 1,3,4	116192
INTEL CORP.	COM	458140100	98949	4760836	SH	DEFINED 1,3,4	4760836
INTER-TEL, INC.- SER A	COM	458372109	9982	470342	SH	DEFINED 1,3,4	470342
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1391	368525	SH	DEFINED 1,3,4	368525
INTERFACE, INC.- CI A	COM	458665106	185	40726	SH	DEFINED 1,3,4	40726
INTERDIGITAL COMM CORP	COM	45866A105	6323	270574	SH	DEFINED 1,3,4	270574
INTERMAGNETICS GENERAL CORP.	COM	458771102	3262	164701	SH	DEFINED 1,3,4	164701
INTERMET CORP.	COM	45881K104	68	20274	SH	DEFINED 1,3,4	20274
INTERMUNE, INC.	COM	45884X103	2163	134260	SH	DEFINED 1,3,4	134260
INTERNATIONAL BUSINESS MACHINE	COM	459200101	94823	1149251	SH	DEFINED 1,3,4	1149251
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	16373	512800	SH	DEFINED 1,3,4	512800
INTL GAME TECHNOLOGY	COM	459902102	52800	516048	SH	DEFINED 1,3,4	516048
INTL MULTIFOODS CORP.	COM	460043102	349	15201	SH	DEFINED 1,3,4	15201
INTERNATIONAL PAPER CO.	COM	460146103	9609	268883.00	SH	DEFINED 1,3,4	268883
INTL RECTIFIER CORP.	COM	460254105	11180	416920	SH	DEFINED 1,3,4	416920
INT'L SPEEDWAY CORP.	COM	460335201	528	13448	SH	DEFINED 1,3,4	13448
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	5490	379043	SH	DEFINED 1,3,4	379043
INTERPUBLIC GROUP OF COS., INC	COM	460690100	19950	1490946	SH	DEFINED 1,3,4	1490946
INTERSIL CORP.	COM	46069S109	920	34608	SH	DEFINED 1,3,4	34608
INTERSTATE BAKERIES CP.	COM	46072H108	145	11327	SH	DEFINED 1,3,4	11327
INTUIT INC.	COM	461202103	32395	727624	SH	DEFINED 1,3,4	727624
INVACARE CORP.	COM	461203101	808	24413	SH	DEFINED 1,3,4	24413
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	222	11939	SH	DEFINED 1,3,4	11939
INVISTON TECHNOLOGIES, INC.	COM	461851107	338	13591	SH	DEFINED 1,3,4	13591
INVITROGEN CORP.	COM	46185R100	850	22135	SH	DEFINED 1,3,4	22135
INVESTORS FINANCIAL SCVS CP	COM	461915100	476	16441	SH	DEFINED 1,3,4	16441
IOMEGA CORP.	COM	462030305	3733	352216	SH	DEFINED 1,3,4	352216
IONICS, INC.	COM	462218108	312	13901	SH	DEFINED 1,3,4	13901
BANK OF IRELAND	COM	46267Q103	139	2850	SH	DEFINED 1,3,4	2850
IRWN FINANCIAL CORP.	COM	464119106	570	22114	SH	DEFINED 1,3,4	22114
ISHARES MSCI PACIFIC JAPAN IND	COM	464286665	153	2600	SH	DEFINED 1,3,4	2600
ISHARES MSCI NETHERLANDS INDEX	COM	464286814	33	2500	SH	DEFINED 1,3,4	2500
ISHARES MSCI JAPAN INDEX FUND	COM	464286848	431	59500	SH	DEFINED 1,3,4	59500
ISHARES S&P 500 INDEX FUND	COM	464287200	135	1385	SH	DEFINED 1,3,4	1385
ISHARES MSCI EAFE INDEX FUND	COM	464287465	1153	10650	SH	DEFINED 1,3,4	10650
ISHARES RUSSELL MILDCAP GROWTH	COM	464287481	178	2882	SH	DEFINED 1,3,4	2882
ISHARES TRUST - S&P MIDCAP 400	COM	464287507	18860	196442	SH	DEFINED 1,3,4	196442
ISHARES RUSSELL 1000 VALUE	COM	464287598	1649	32600	SH	DEFINED 1,3,4	32600
ISHARES RUSSELL 2000 VALUE	COM	464287630	1452	11286	SH	DEFINED 1,3,4	11286
ISHARES TRUST - RUSSELL 2000 G	COM	464287648	3847	81411	SH	DEFINED 1,3,4	81411
ISHARES TRUST - RUSSELL 2000	COM	464287655	28170	316878	SH	DEFINED 1,3,4	316878
ISHARES TRUST-S&P SM-CAP 600	COM	464287804	29337	267501	SH	DEFINED 1,3,4	267501
ISHARES TRUST - S&P EUR 350	COM	464287861	343	6495	SH	DEFINED 1,3,4	6495
ISHARES S&P SMALLCAP 600/VAL	COM	464287879	1474	18070	SH	DEFINED 1,3,4	18070
ISLE OF CAPRI CASINOS	COM	464592104	1650	99875	SH	DEFINED 1,3,4	99875
ITRON, INC.	COM	465741106	3138	145398	SH	DEFINED 1,3,4	145398
IVAX CORP.	COM	465823102	883	49293	SH	DEFINED 1,3,4	49293
J & J SNACK FOODS CORP.	COM	466032109	216	6863	SH	DEFINED 1,3,4	6863
JDS UNIPHASE CORP.	COM	46612J101	2810	801618	SH	DEFINED 1,3,4	801618
JDA SOFTWARE GROUP, INC.	COM	46612K108	249	22573	SH	DEFINED 1,3,4	22573
JILL GROUP, INC.	COM	466189107	261	15502	SH	DEFINED 1,3,4	15502
JLG INDUSTRIES INC.	COM	466210101	229	34059	SH	DEFINED 1,3,4	34059
JP MORGAN CHASE & CO.	COM	46625H100	46441	1358737	SH	DEFINED 1,3,4	1358737
JSC MMC NORILSK NICKEL	COM	46626D108	1713	50066	SH	DEFINED 1,3,4	50066
J2 GLOBAL COMMUNICATIONS, INC.	COM	46626E205	6425	139753	SH	DEFINED 1,3,4	139753
JABIL CIRCUIT INC.	COM	466313103	2463	111318	SH	DEFINED 1,3,4	111318
JACK IN THE BOX, INC.	COM	466367109	1733	77687	SH	DEFINED 1,3,4	77687
JACOBS ENGINEERING GROUP	COM	469814107	587	13989	SH	DEFINED 1,3,4	13989
JAKKS PACIFIC INC.	COM	47012E106	255	19471	SH	DEFINED 1,3,4	19471
JANUS CAPITAL GROUP, INC.	COM	47102X105	2204	134482	SH	DEFINED 1,3,4	134482
JARDEN CORP.	COM	471109108	4021	145350	SH	DEFINED 1,3,4	145350
JEFFERIES GROUP, INC.	COM	472319102	1068	21441	SH	DEFINED 1,3,4	21441
JEFFERSON-PILOT CORP.	COM	475070108	3312	79914	SH	DEFINED 1,3,4	79914
SAMSUNG ELECTRONICS CO., LTD-1	COM	4773096	180	2515	SH	DEFINED 1,3,4	2515
JO-ANN STORES, INC. CLASS A	COM	47758P109	7354	290362	SH	DEFINED 1,3,4	290362
JOHNSON & JOHNSON	COM	478160104	146231	2828535	SH	DEFINED 1,3,4	2828535
JOHNSON CONTROLS, INC.	COM	478366107	4281	50083	SH	DEFINED 1,3,4	50083
JONES APPAREL GROUP INC	COM	480074103	2251	76859	SH	DEFINED 1,3,4	76859
JOS A BANK CLOTHEIERS, INC.	COM	480838101	2197	65743	SH	DEFINED 1,3,4	65743
JUNIPER NETWORKS, INC.	COM	48203R104	441	35655	SH	DEFINED 1,3,4	35655
KLA-TENCOR CORP.	COM	482480100	6331	136242	SH	DEFINED 1,3,4	136242
K-SWISS, INC. CLASS A	COM	482686102	478	13933	SH	DEFINED 1,3,4	13933
KT&G CORP.-144A	COM	48268G100	323	39367	SH	DEFINED 1,3,4	39367
KT CORPORATION	COM	48268K101	20458	1037687	SH	DEFINED 1,3,4	1037687
K2, INC.	COM	482732104	3614	294992	SH	DEFINED 1,3,4	294992
KAMAN CORP. CLASS A	COM	483548103	209	17855	SH	DEFINED 1,3,4	17855
KANSAS CITY SOUTHERN	COM	485170302	586	48819	SH	DEFINED 1,3,4	48819
KAYDON CORP.	COM	486587108	497	23884	SH	DEFINED 1,3,4	23884
KEANE, INC.	COM	486665102	229	16873	SH	DEFINED 1,3,4	16873
KB HOME	COM	48666K109	2768	44719	SH	DEFINED 1,3,4	44719
KEITHLEY INSTRUMENTS, INC.	COM	487584104	172	12259	SH	DEFINED 1,3,4	12259
KELLOGG CO.	COM	487836108	8829	256956	SH	DEFINED 1,3,4	256956
KELLWOOD CO.	COM	488044108	4176	132024	SH	DEFINED 1,3,4	132024
KELLY SERVICES, INC. -CI A	COM	488152208	216	8997	SH	DEFINED 1,3,4	8997
KEMET CORP.	COM	488360108	220	21829	SH	DEFINED 1,3,4	21829
KENNAMETAL, INC.	COM	489170100	299	8947	SH	DEFINED 1,3,4	8947
KERR-MCGEE CORP.	COM	492386107	2527	56547	SH	DEFINED 1,3,4	56547
KEYCORP	COM	493267108	5989	237042	SH	DEFINED 1,3,4	237042
KEYSPAN CORP.	COM	49337W100	3130	88294	SH	DEFINED 1,3,4	88294
KEYSTONE PROPERTY TRUST	COM	493596100	1006	54559	SH	DEFINED 1,3,4	54559
KILROY REALTY CORP.	COM	49427F108	596	21761	SH	DEFINED 1,3,4	21761
KIMBERLY-CLARK CORP.	COM	494368103	14894	285575	SH	DEFINED 1,3,4	285575
KIMCO REALTY CORP.	COM	49446R109	14386	379650	SH	DEFINED 2,3,4	379650
KIMCO REALTY CORP.	COM	49446R109	31098	820513	SH	DEFINED 1,3,4	820513
KINDER MORGAN, INC.	COM	49455P101	4430	81059	SH	DEFINED 1,3,4	81059
KING PHARMACEUTICALS, INC.	COM	495582108	9734	659435	SH	DEFINED 1,3,4	659435
KIRBY CORP.	COM	497266106	538	19082	SH	DEFINED 1,3,4	19082
KNIGHT-RIDDER, INC.	COM	499040103	15795	229116	SH	DEFINED 1,3,4	229116
KNIGHT TRANSPORTATION, INC.	COM	499064103	737	29563	SH	DEFINED 1,3,4	29563

KOHL'S CORP.	COM	500255104	22754	442810	SH	DEFINED	1, 3, 4	442810
KONINKLIJKE PHILIPS ELEC.	COM	500472303	98	5227	SH	DEFINED	1, 3, 4	5227
KOOKMIN BANK	COM	50049M109	67	2238	SH	DEFINED	1, 3, 4	2238
KOPIN CORP	COM	500600101	338	54963	SH	DEFINED	1, 3, 4	54963
KOREA ELECTRIC POWER	COM	500631106	614	68900	SH	DEFINED	1, 3, 4	68900
KORN/FERRY INTERNATIONAL	COM	500643200	75	9500	SH	DEFINED	1, 3, 4	9500
KOS PHARMACEUTICALS INC.	COM	500648100	705	30020	SH	DEFINED	1, 3, 4	30020
KRISPY KREME DOUGHNUTS, INC.	COM	501014104	2118	51440	SH	DEFINED	1, 3, 4	51440
KROGER CO., THE	COM	501044101	7055	423196	SH	DEFINED	1, 3, 4	423196
KROLL, INC.	COM	501049100	860	31740	SH	DEFINED	1, 3, 4	31740
KRONOS INC.	COM	501052104	3745	73676	SH	DEFINED	1, 3, 4	73676
KULICKE & SOFFA	COM	501242101	248	39385	SH	DEFINED	1, 3, 4	39385
LSI LOGIC CORP.	COM	502161102	1739	246220	SH	DEFINED	1, 3, 4	246220
LTX CORP.	COM	502392103	105	12520	SH	DEFINED	1, 3, 4	12520
L-3 COMMUNICATIONS HOLDINGS IN	COM	502424104	6977	160473	SH	DEFINED	1, 3, 4	160473
LA-Z-BOY, INC.	COM	505336107	992	44328	SH	DEFINED	1, 3, 4	44328
LABOR READY, INC.	COM	505401208	1603	224088	SH	DEFINED	1, 3, 4	224088
LABRANCHE & CO., INC.	COM	505447102	1368	66118	SH	DEFINED	1, 3, 4	66118
LACLEDE GROUP INC.	COM	505597104	402	15079	SH	DEFINED	1, 3, 4	15079
LAM RESEARCH CORP.	COM	512807108	1778	97664	SH	DEFINED	1, 3, 4	97664
STATE BK OF INDIA-Reg S	COM	5131091	677	33118	SH	DEFINED	1, 3, 4	33118
LANCASTER COLONY CORP.	COM	513847103	7220	186736	SH	DEFINED	1, 3, 4	186736
LANCE, INC.	COM	514606102	208	23045	SH	DEFINED	1, 3, 4	23045
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	695	14681	SH	DEFINED	1, 3, 4	14681
LANDRY'S RESTAURANTS	COM	51508L103	11451	485324	SH	DEFINED	1, 3, 4	485324
LANDSTAR SYSTEM, INC.	COM	515098101	4778	76015	SH	DEFINED	1, 3, 4	76015
LASALLE HOTEL PROPERTIES	COM	517942108	25	1700	SH	DEFINED	1, 3, 4	1700
LASALLE HOTEL PROPERTIES	COM	517942108	1108	75000	SH	DEFINED	2, 3, 4	75000
LATTICE SEMICONDUCTOR CORP.	COM	518415104	233	28438	SH	DEFINED	1, 3, 4	28438
ESTEE LAUDER CO. CL A	COM	518439104	1090	32464	SH	DEFINED	1, 3, 4	32464
LAWSON PRODUCTS	COM	520776105	206	7515	SH	DEFINED	1, 3, 4	7515
LEAR CORP.	COM	521865105	17017	369724	SH	DEFINED	1, 3, 4	369724
LEE ENTERPRISES	COM	523768109	418	11231	SH	DEFINED	1, 3, 4	11231
LEGATO SYSTEMS INC.	COM	524651106	243	29404	SH	DEFINED	1, 3, 4	29404
LEGGETT & PLATT, INC.	COM	524660107	2206	107851	SH	DEFINED	1, 3, 4	107851
LEGG MASON, INC.	COM	524901105	2549	39241	SH	DEFINED	1, 3, 4	39241
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	30151	453597	SH	DEFINED	1, 3, 4	453597
LENNAR CORP.	COM	526057104	16829	235377	SH	DEFINED	1, 3, 4	235377
LENNOX INTERNATIONAL, INC.	COM	526107107	7953	618000	SH	DEFINED	1, 3, 4	618000
LEUCADIA NATIONAL CORP	COM	527288104	13210	355871	SH	DEFINED	1, 3, 4	355871
LEVEL 3 COMMUNICATIONS	COM	52729N100	809	121950	SH	DEFINED	1, 3, 4	121950
LEXINGTON CORPORATE PPTYS TR	COM	529043101	51	2900	SH	DEFINED	1, 3, 4	2900
LEXINGTON CORPORATE PPTYS TR	COM	529043101	2585	146100	SH	DEFINED	2, 3, 4	146100
LEXMARK INTERNATIONAL, INC., C	COM	529771107	15322	216481	SH	DEFINED	1, 3, 4	216481
LIBBEY, INC.	COM	529898108	238	10461	SH	DEFINED	1, 3, 4	10461
LIBERTY MEDIA GROUP	COM	530718105	42336	3662496	SH	DEFINED	1, 3, 4	3662496
LIBERTY PROPERTY TRUST	COM	531172104	769	22219	SH	DEFINED	1, 3, 4	22219
LIBERTY PROPERTY TRUST	COM	531172104	3396	98200	SH	DEFINED	2, 3, 4	98200
LIFEPOINT HOSPITALS, INC.	COM	53219L109	3027	144609	SH	DEFINED	1, 3, 4	144609
LILLY (ELI) & CO.	COM	532457108	44672	647658	SH	DEFINED	1, 3, 4	647658
LIMITED BRANDS, INC.	COM	532716107	4531	292547	SH	DEFINED	1, 3, 4	292547
LIN TV CORP.	COM	532774106	687	29200	SH	DEFINED	1, 3, 4	29200
LINCARE HOLDINGS, INC.	COM	532791100	10518	333762	SH	DEFINED	1, 3, 4	333762
LINCOLN ELECTRIC HOLDINGS	COM	533900106	1139	55835	SH	DEFINED	1, 3, 4	55835
LINCOLN NATIONAL CORP.	COM	534187109	3551	99728	SH	DEFINED	1, 3, 4	99728
LINDSAY MANUFACTURING CO.	COM	535555106	215	9291	SH	DEFINED	1, 3, 4	9291
LINEAR TECHNOLOGIES CORP.	COM	535678106	35016	1086977	SH	DEFINED	1, 3, 4	1086977
LINENS N THINGS, INC.	COM	535679104	826	34932	SH	DEFINED	1, 3, 4	34932
LION BIOSCIENCE	COM	536191109	536	118384	SH	DEFINED	3, 4	118384
LIZ CLAIBORNE, INC.	COM	539320101	10598	300714	SH	DEFINED	1, 3, 4	300714
LOCAL FINANCIAL CORP.	COM	539553107	4677	324215	SH	DEFINED	1, 3, 4	324215
LOCKHEED MARTIN CORP.	COM	539830109	24467	514364	SH	DEFINED	1, 3, 4	514364
LOEWS CORP.	COM	540424108	4925	104200	SH	DEFINED	1, 3, 4	104200
LONE STAR STEAKHOUSE SALOON	COM	542307103	4551	209133	SH	DEFINED	1, 3, 4	209133
LONE STAR TECHNOLOGIES, INC	COM	542312103	479	22512	SH	DEFINED	1, 3, 4	22512
LONGS DRUG STORES CORP.	COM	543162101	158	9432	SH	DEFINED	1, 3, 4	9432
LONGVIEW FIBRE CO.	COM	543213102	103	12914	SH	DEFINED	1, 3, 4	12914
LOUISIANA PACIFIC CORP.	COM	546347105	8479	783076	SH	DEFINED	1, 3, 4	783076
LOWE'S COMPANIES, INC.	COM	548661107	19898	463312	SH	DEFINED	1, 3, 4	463312
LUBRIZOL CORP.	COM	549271104	3978	128318	SH	DEFINED	1, 3, 4	128318
LUCENT TECHNOLOGIES, INC.	COM	549463107	5178	2549641	SH	DEFINED	1, 3, 4	2549641
LYDALL, INC.	COM	550819106	139	12732	SH	DEFINED	1, 3, 4	12732
LYONDELL CHEMICAL CO.	COM	552078107	551	40785	SH	DEFINED	1, 3, 4	40785
M & T BANK CORPORATION	COM	55261F104	31720	376621	SH	DEFINED	1, 3, 4	376621
MAF BANCORP INC.	COM	55261R108	7888	212821	SH	DEFINED	1, 3, 4	212821
MBIA, INC.	COM	55262C100	3933	80669	SH	DEFINED	1, 3, 4	80669
MBNA CORP.	COM	55262L100	15306	734473	SH	DEFINED	1, 3, 4	734473
MB FINANCIAL, INC.	COM	55264U108	1092	27335	SH	DEFINED	1, 3, 4	27335
MDC HOLDINGS, INC.	COM	552676108	1092	22606	SH	DEFINED	1, 3, 4	22606
MDU RESOURCES GROUP, INC.	COM	552690109	631	18769	SH	DEFINED	1, 3, 4	18769
MEMC ELECTRONIC MATERIALS	COM	552715104	3333	340000	SH	DEFINED	1, 3, 4	340000
MFA MORTGAGE INVESTMENTS, INC.	COM	55272X102	2937	292761	SH	DEFINED	1, 3, 4	292761
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	2586	55369	SH	DEFINED	1, 3, 4	55369
MGI PHARMA, INC.	COM	552880106	516	20103	SH	DEFINED	1, 3, 4	20103
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	3175	74372	SH	DEFINED	1, 3, 4	74372
MKS INSTRUMENTS, INC.	COM	55306N104	831	46000	SH	DEFINED	1, 3, 4	46000
MPS GROUP, INC.	COM	553409103	178	25660	SH	DEFINED	1, 3, 4	25660
MRO SOFTWARE, INC.	COM	55347W105	2283	264761	SH	DEFINED	1, 3, 4	264761
MTS SYSTEMS CORPORATION	COM	553777103	881	60030	SH	DEFINED	1, 3, 4	60030
MACDERMID, INC.	COM	554273102	672	25590	SH	DEFINED	1, 3, 4	25590
MACERICH CO.	COM	554382101	2520	71700	SH	DEFINED	2, 3, 4	71700
MACERICH CO.	COM	554382101	8091	230320	SH	DEFINED	1, 3, 4	230320
MACK-CALI REALTY CORP.	COM	554489104	530	14581	SH	DEFINED	1, 3, 4	14581
MACROVISION CORP	COM	555904101	244	12276	SH	DEFINED	1, 3, 4	12276
MACROMEDIA, INC.	COM	556100105	5417	257550	SH	DEFINED	1, 3, 4	257550
STEVEN MADDEN LTD	COM	556269108	2769	126831	SH	DEFINED	1, 3, 4	126831
MAGNETEK, INC.	COM	559424106	43	18638	SH	DEFINED	1, 3, 4	18638
MANDALAY RESORT GROUP	COM	562567107	481	15002	SH	DEFINED	1, 3, 4	15002
MANHATTAN ASSOCIATES, INC.	COM	562750109	604	23200	SH	DEFINED	1, 3, 4	23200
MANITOWOC CO.	COM	563571108	467	20917	SH	DEFINED	1, 3, 4	20917

MANOR CARE, INC.	COM	564055101	1260	50292	SH	DEFINED 1,3,4	50292
MANPOWER, INC. WI	COM	56418H100	723	19561	SH	DEFINED 1,3,4	19561
MANTECH INTERNATIONAL CORP.	COM	564563104	5509	287113	SH	DEFINED 1,3,4	287113
MANUFACTURED HOMES	COM	564682102	84	2400	SH	DEFINED 1,3,4	2400
MANUFACTURED HOMES	COM	564682102	3263	92900	SH	DEFINED 2,3,4	92900
MAPINFO CORP	COM	565105103	85	12199	SH	DEFINED 1,3,4	12199
MARATHON OIL CORP.	COM	565849106	16452	624206	SH	DEFINED 1,3,4	624206
MARCUS CORP.	COM	566330106	351	23332	SH	DEFINED 1,3,4	23332
MARSH & MCLENNAN COS., INC.	COM	571748102	15333	300429	SH	DEFINED 1,3,4	300429
MARSHALL & IISLEY CORP.	COM	571834100	13704	448182	SH	DEFINED 1,3,4	448182
MARRIOTT INTERNATIONAL, INC.	COM	571903202	4998	130063	SH	DEFINED 1,3,4	130063
MARTIN MARIETTA MATERIALS	COM	573284106	416	12363	SH	DEFINED 1,3,4	12363
MASCO CORP.	COM	574599106	7164	300252	SH	DEFINED 1,3,4	300252
HON HAI PRECISION-Reg S	COM	5758218	230	30687	SH	DEFINED 1,3,4	30687
MASSEY ENERGY CO,	COM	576206106	4455	338910	SH	DEFINED 1,3,4	338910
MATERIAL SCIENCES CORP	COM	576674105	109	11201	SH	DEFINED 1,3,4	11201
MATSUSHITA ELEC IND	COM	576879209	75	7500	SH	DEFINED 1,3,4	7500
MATTEL, INC.	COM	577081102	21955	1160393	SH	DEFINED 1,3,4	1160393
MAXTOR CORP	COM	577729205	11195	1490645	SH	DEFINED 1,3,4	1490645
MAXIM INTEGRATED PRODUCTS	COM	57772K101	17931	524481	SH	DEFINED 1,3,4	524481
MAY DEPARTMENT STORES CO.	COM	577778103	3607	161955	SH	DEFINED 1,3,4	161955
MAVERICK TUBE CORP	COM	577914104	635	33175	SH	DEFINED 1,3,4	33175
MAXIMUS, INC.	COM	577933104	455	16401	SH	DEFINED 1,3,4	16401
MAYTAG CORP.	COM	578592107	1072	43903	SH	DEFINED 1,3,4	43903
MCCORMICK & CO.	COM	579780206	32028	1177642	SH	DEFINED 1,3,4	1177642
MCDATA CORP.	COM	580031201	2	88	SH	DEFINED 3,4	88
MCDATA CORPORATION-A	COM	580031201	10062	685959	SH	DEFINED 1,3,4	685959
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	218	36550	SH	DEFINED 1,3,4	36550
MCDONALDS CORP.	COM	580135101	16098	729585	SH	DEFINED 1,3,4	729585
KT&G CORP.-REG S	COM	5804069	235	28611	SH	DEFINED 1,3,4	28611
MCGRAW-HILL, INC.	COM	580645109	6630	106943	SH	DEFINED 1,3,4	106943
MCKESSON CORP.	COM	581550103	16886	472268	SH	DEFINED 1,3,4	472268
MEADE INSTRUMENTS CORP.	COM	583062104	47	15685	SH	DEFINED 1,3,4	15685
MEADWESTVACO CORP.	COM	583334107	2773	112378	SH	DEFINED 1,3,4	112378
MEDIA GENERAL - CLASS A	COM	584404107	1335	23445	SH	DEFINED 1,3,4	23445
MEDICIS PHARMACEUTICAL-CL A	COM	584690309	1217	21509	SH	DEFINED 1,3,4	21509
MEDIMMUNE, INC.	COM	584699102	6027	165584	SH	DEFINED 1,3,4	165584
MEDTRONIC, INC.	COM	585055106	77450	1614456	SH	DEFINED 1,3,4	1614456
MELLON FINANCIAL CORP.	COM	58551A108	6723	242445	SH	DEFINED 1,3,4	242445
MEMBERWORKS, INC.	COM	586002107	186	9543	SH	DEFINED 1,3,4	9543
MENS WEARHOUSE, INC., (THE)	COM	587118100	683	31316	SH	DEFINED 1,3,4	31316
MENTOR CORP.	COM	587188103	3310	170797	SH	DEFINED 1,3,4	170797
MENTOR GRAPHICS CORP.	COM	587200106	243	17043	SH	DEFINED 1,3,4	17043
MERCANTILE BANKSHARES CORP.	COM	587405101	2625	66608	SH	DEFINED 1,3,4	66608
MERCK & CO., INC.	COM	589331107	96424	1592484	SH	DEFINED 1,3,4	1592484
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	304	16742	SH	DEFINED 1,3,4	16742
MERCURY INTERACTIVE CORP.	COM	589405109	2518	65105	SH	DEFINED 1,3,4	65105
MEREDITH CORP.	COM	589433101	1778	40420	SH	DEFINED 1,3,4	40420
MERIT MEDICAL SYSTEMS INC	COM	589889104	2965	148479	SH	DEFINED 1,3,4	148479
MERITAGE CORP COM	COM	59001A102	3420	69425	SH	DEFINED 1,3,4	69425
MERRILL LYNCH & CO., INC.	COM	590188108	26597	569650	SH	DEFINED 1,3,4	569650
MESA AIR GROUP, INC.	COM	590479101	8832	1103937	SH	DEFINED 1,3,4	1103937
METHODE ELECTRONICS - CL A	COM	591520200	3792	352626	SH	DEFINED 1,3,4	352626
METLIFE, INC.	COM	59156R108	12309	434516	SH	DEFINED 1,3,4	434516
METRO ONE COMMUNICATIONS	COM	59163F105	104	19559	SH	DEFINED 1,3,4	19559
MICHAELS STORES, INC.	COM	594087108	31040	815442	SH	DEFINED 1,3,4	815442
MICREL, INC.	COM	594793101	2247	216365	SH	DEFINED 1,3,4	216365
MICROS SYSTEMS, INC.	COM	594901100	3209	97232	SH	DEFINED 1,3,4	97232
MICROSOFT CORP.	COM	594918104	216327	8447124	SH	DEFINED 1,3,4	8447124
MICROSTRATEGY, INC.	COM	594972408	3152	86510	SH	DEFINED 1,3,4	86510
MICROCHIP TECHNOLOGY, INC.	COM	595017104	1898	77198	SH	DEFINED 1,3,4	77198
MICROMUSE INC.	COM	595094103	2964	371373	SH	DEFINED 1,3,4	371373
MICRON TECHNOLOGY	COM	595112103	3965	341225	SH	DEFINED 1,3,4	341225
MICROSEMI CORP	COM	595137100	8137	508516	SH	DEFINED 1,3,4	508516
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	3351	64023	SH	DEFINED 1,3,4	64023
MIDAS, INC.	COM	595626102	142	11910	SH	DEFINED 1,3,4	11910
S & P 400 MIDCAP DEP REC	COM	595635103	65823	750384	SH	DEFINED 1,3,4	750384
MIDWAY GAMES, INC.	COM	598148104	133	36801	SH	DEFINED 1,3,4	36801
MILACRON, INC.	COM	598709103	134	26788	SH	DEFINED 1,3,4	26788
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	1184	75128	SH	DEFINED 1,3,4	75128
MILLER (HERMAN), INC.	COM	600544100	377	18398	SH	DEFINED 1,3,4	18398
MILLIPORE CORP.	COM	601073109	1202	27179	SH	DEFINED 1,3,4	27179
MILLS CORP.	COM	601148109	1065	31734	SH	DEFINED 1,3,4	31734
MILLS CORP.	COM	601148109	6184	184300	SH	DEFINED 2,3,4	184300
MINERALS TECHNOLOGIES, INC.	COM	603158106	248	5080	SH	DEFINED 1,3,4	5080
MIRANT CORPORATION	COM	604675108	646	226364	SH	DEFINED 1,3,4	226364
LIGHTHOUSE COMMUNICATIONS, INC	COM	606600\$ST	4	300000	SH	DEFINED 3,4	300000
MITSUBISHI CORP.	COM	606769305	220	15850	SH	DEFINED 1,3,4	15850
MOBILE MINI INC	COM	60740F105	185	11321	SH	DEFINED 1,3,4	11321
MODINE MANUFACTURING CO.	COM	607828100	167	8536	SH	DEFINED 1,3,4	8536
MOHAWK INDUSTRIES, INC.	COM	608190104	923	16679	SH	DEFINED 1,3,4	16679
MOLEX, INC.	COM	608554101	2894	107128	SH	DEFINED 1,3,4	107128
MONACO COACH CORP.	COM	60886R103	355	22981.5	SH	DEFINED 1,3,4	22982
MONSANTO	COM	61166W101	10117	467800	SH	DEFINED 1,3,4	467800
MONSTER WORLDWIDE, INC.	COM	611742107	1230	62655	SH	DEFINED 1,3,4	62655
MONY GROUP INC.	COM	615337102	317	11871	SH	DEFINED 1,3,4	11871
MOODY'S CORP.	COM	615369105	25044	475198	SH	DEFINED 1,3,4	475198
MOOG INC	COM	615394202	4792	138089	SH	DEFINED 1,3,4	138089
MORGAN STANLEY	COM	617446448	39567	925612	SH	DEFINED 1,3,4	925612
MOTHERS WORK, INC.	COM	619903107	5136	192197	SH	DEFINED 1,3,4	192197
MOTOROLA, INC.	COM	620076109	12248	1299134	SH	DEFINED 1,3,4	1299134
MOVIE GALLERY, INC.	COM	624581104	471	25520	SH	DEFINED 1,3,4	25520
INTERWAVE COMMUNICATION	COM	6246HMS00	2	1000.4	SH	DEFINED 3,4	1000
MUELLER INDUSTRIES	COM	624756102	736	27133	SH	DEFINED 1,3,4	27133
MULTIMEDIA GAMES, INC.	COM	625453105	2061	80687	SH	DEFINED 1,3,4	80687
MURPHY OIL CORP.	COM	626717102	1826	34792	SH	DEFINED 1,3,4	34792
MYERS INDUSTRIES, INC.	COM	628464109	226	23844	SH	DEFINED 1,3,4	23844
MYLAN LABORATORIES, INC.	COM	628530107	3697	106461	SH	DEFINED 1,3,4	106461
NBTY, INC.	COM	628782104	1106	52627	SH	DEFINED 1,3,4	52627
NCO GROUP INC.	COM	628858102	368	20517	SH	DEFINED 1,3,4	20517

NCR CORP.	COM	62886E108	1375	53644	SH	DEFINED 1,3,4	53644
NPS PHARMACEUTICALS, INC.	COM	62936P103	5640	231636	SH	DEFINED 1,3,4	231636
NTT DOCOMO, INC.	COM	62942M201	102	4650	SH	DEFINED 1,3,4	4650
NUI CORP.	COM	629431107	196	12687	SH	DEFINED 1,3,4	12687
NVR, INC.	COM	62944T105	3663	8909	SH	DEFINED 1,3,4	8909
NACCO INDUSTRIES, INC.	COM	629579103	972	16444	SH	DEFINED 1,3,4	16444
NASH FINCH CO.	COM	631158102	156	9464	SH	DEFINED 1,3,4	9464
AG WASTE RECOVERY SYSTEMS	COM	631500000	250	113638	SH	DEFINED 3,4	113638
NATIONAL CITY CORP.	COM	635405103	23002	703300	SH	DEFINED 1,3,4	703300
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	1148	51735	SH	DEFINED 1,3,4	51735
NATIONAL FUEL GAS CO.	COM	636180101	533	20427	SH	DEFINED 1,3,4	20427
NATIONAL INSTRUMENTS CORP.	COM	636518102	489	13016	SH	DEFINED 1,3,4	13016
NATIONAL-OILWELL, INC.	COM	637071101	7282	330966	SH	DEFINED 1,3,4	330966
NATIONAL PRESTO INDS., INC.	COM	637215104	169	5398	SH	DEFINED 1,3,4	5398
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	5498	278805	SH	DEFINED 1,3,4	278805
NATURES SUNSHINE PRODS, INC.	COM	639027101	90	11021	SH	DEFINED 1,3,4	11021
NAUTICA ENTERPRISES INC.	COM	639089101	344	26601	SH	DEFINED 1,3,4	26601
NAUTILUS GROUP, INC.	COM	63910B102	321	25784	SH	DEFINED 1,3,4	25784
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1241	38227	SH	DEFINED 1,3,4	38227
NDCHEALTH CORP.	COM	639480102	503	27588	SH	DEFINED 1,3,4	27588
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	7065	193103	SH	DEFINED 1,3,4	193103
NELSON (THOMAS), INC.	COM	640376109	143	11379	SH	DEFINED 1,3,4	11379
NETWORK ASSOCIATES INC.	COM	640938106	500	39555	SH	DEFINED 1,3,4	39555
NESTLE SA	COM	641069406	180	3523	SH	DEFINED 1,3,4	3523
NETEGRITY, INC.	COM	64110P107	159	27183	SH	DEFINED 1,3,4	27183
NETSCOUT SYSTEMS, INC.	COM	64115T104	1497	279389	SH	DEFINED 1,3,4	279389
NETWORK EQUIPMENT TECH, INC.	COM	641208103	151	17923	SH	DEFINED 1,3,4	17923
NETWORK APPLIANCE, INC.	COM	64120L104	3083	190179	SH	DEFINED 1,3,4	190179
NEUBERGER BERMAN, INC.	COM	641234109	707	17768	SH	DEFINED 1,3,4	17768
NEUROCRINEBIOSCIENCES, INC.	COM	64125C109	971	19440	SH	DEFINED 1,3,4	19440
NEW CENTURY FINANCIAL CORP.	COM	64352D101	7423	170068	SH	DEFINED 1,3,4	170068
NEW ENGLAND BUSINESS SVC., INC	COM	643872104	309	10281	SH	DEFINED 1,3,4	10281
NEW JERSEY RESOURCES	COM	646025106	4987	140353	SH	DEFINED 1,3,4	140353
NEW PLAN EXCEL REALTY TRUST	COM	648053106	523	24536	SH	DEFINED 1,3,4	24536
NEW YORK COMMUNITY BANCORP	COM	649445103	2634	90607	SH	DEFINED 1,3,4	90607
NEW YORK TIMES CO.	COM	650111107	3846	84614	SH	DEFINED 1,3,4	84614
NEWCASTLE INVESTMENT CORP.	COM	65105M108	5699	290890	SH	DEFINED 1,3,4	290890
NEWELL RUBBERMAID, INC.	COM	651229106	4298	153589	SH	DEFINED 1,3,4	153589
NEWFIELD EXPLORATION CO.	COM	651290108	6447	171662	SH	DEFINED 1,3,4	171662
NEWMONT MINING CORP. (HOLDING	COM	651639106	32828	1011368	SH	DEFINED 1,3,4	1011368
NEWPORT CORP.	COM	651824104	148	9777	SH	DEFINED 1,3,4	9777
NEWS CORP LTD.	COM	652487703	44081	1456553	SH	DEFINED 1,3,4	1456553
NEWTEK CAPITAL, INC.	COM	652526104	1592	299818	SH	DEFINED 3,4	299818
NEXTEL COMMS	COM	65332V103	12807	708410	SH	DEFINED 1,3,4	708410
NICOR, INC.	COM	654086107	914	24666	SH	DEFINED 1,3,4	24666
NIKE, INC.	COM	654106103	8326	155727	SH	DEFINED 1,3,4	155727
99 CENTS ONLY STORES	COM	65440K106	4900	142750	SH	DEFINED 1,3,4	142750
NIPPON TELEGRAPH & TELE	COM	654624105	71	3600	SH	DEFINED 1,3,4	3600
NISOURCE, INC.	COM	65473P105	3546	186386	SH	DEFINED 1,3,4	186386
NISSAN MOTOR CO LTD	COM	654744408	348	18390	SH	DEFINED 1,3,4	18390
NOKIA CORP.	COM	654902204	19621	1194312	SH	DEFINED 1,3,4	1194312
NOBLE ENERGY, INC.	COM	655044105	10477	277272	SH	DEFINED 1,3,4	277272
NOMURA HOLDINGS, INC.	COM	65535H208	87	6800	SH	DEFINED 1,3,4	6800
NORDSON CORP.	COM	655663102	204	8522	SH	DEFINED 1,3,4	8522
NORDSTROM, INC.	COM	655664100	1482	75938	SH	DEFINED 1,3,4	75938
NORFOLK SOUTHERN CORP.	COM	655844108	9787	509788	SH	DEFINED 1,3,4	509788
NORTEL NETWORKS CORP NEW	COM	656568102	778	288104	SH	DEFINED 1,3,4	288104
NORTH FORK BANCORPORATION, INC	COM	659424105	17839	523858	SH	DEFINED 1,3,4	523858
NORTHEAST UTILITIES	COM	664397106	567	33656	SH	DEFINED 1,3,4	33656
NORTHERN TRUST CORP.	COM	665859104	5175	123754	SH	DEFINED 1,3,4	123754
NORTHROP GRUMMAN CORP.	COM	666807102	14447	167409	SH	DEFINED 1,3,4	167409
NORTHWEST NATURAL GAS CO.	COM	667655104	4174	153348	SH	DEFINED 1,3,4	153348
NORTHWESTERN CORP.	COM	668074107	58	29841	SH	DEFINED 1,3,4	29841
NOVARTIS AG	COM	66987V109	307	7704	SH	DEFINED 1,3,4	7704
NOVELL, INC.	COM	670006105	2830	921962	SH	DEFINED 1,3,4	921962
NOVELLUS SYSTEMS INC.	COM	670008101	4128	112834	SH	DEFINED 1,3,4	112834
NOVEN PHARMACEUTICALS, INC.	COM	670009109	1166	114313	SH	DEFINED 1,3,4	114313
NVO-NORDISK A/S	COM	670100205	145	4195	SH	DEFINED 1,3,4	4195
NSTAR	COM	67019E107	611	13408	SH	DEFINED 1,3,4	13408
NUCOR CORP.	COM	670346105	2142	43813	SH	DEFINED 1,3,4	43813
NUEVO ENERGY CO.	COM	670509108	5202	298229	SH	DEFINED 1,3,4	298229
NVIDIA CORP.	COM	67066G104	2047	88913	SH	DEFINED 1,3,4	88913
NYFIX, INC.	COM	670712108	158	24671	SH	DEFINED 1,3,4	24671
O CAHREYS, INC.	COM	670823103	344	16000	SH	DEFINED 1,3,4	16000
OGE ENERGY, CORP.	COM	670837103	427	20028	SH	DEFINED 1,3,4	20028
OM GROUP, INC.	COM	670872100	333	22455	SH	DEFINED 1,3,4	22455
NUVEEN INVESTMENTS, INC.	COM	67090F106	13779	505797	SH	DEFINED 1,3,4	505797
OSI PHARMACEUTICALS, INC.	COM	671040103	933	29000	SH	DEFINED 1,3,4	29000
OSI SYSTEMS, INC.	COM	671044105	5540	345063	SH	DEFINED 1,3,4	345063
OCCIDENTAL PETROLEUM CORP.	COM	674599105	40843	1217518	SH	DEFINED 1,3,4	1217518
OCEANEERING INTERNATIONAL	COM	675232102	484	18990	SH	DEFINED 1,3,4	18990
OCTEL CORP. COM.	COM	675727101	931	67013	SH	DEFINED 1,3,4	67013
OFFICE DEPOT, INC.	COM	676220106	2508	173028	SH	DEFINED 1,3,4	173028
OFFSHORE LOGISTICS	COM	676255102	388	17827	SH	DEFINED 1,3,4	17827
OHIO CASUALTY CORP.	COM	677240103	200	15381	SH	DEFINED 1,3,4	15381
LUKOIL HOLDING	COM	677862104	3261	41236	SH	DEFINED 1,3,4	41236
OLD REPUBLIC INTL, CORP.	COM	680223104	31494	919136	SH	DEFINED 1,3,4	919136
OLIN, CORP.	COM	680665205	248	14683	SH	DEFINED 1,3,4	14683
OMNICARE, INC.	COM	681904108	859	25362	SH	DEFINED 1,3,4	25362
OMNICOM	COM	681919106	7577	105674	SH	DEFINED 1,3,4	105674
OMNOVA SOLUTIONS, INC.	COM	682129101	125	31624	SH	DEFINED 1,3,4	31624
ON ASSIGNMENT INC.	COM	682159108	78	20087	SH	DEFINED 1,3,4	20087
ONEOK, INC.	COM	682680103	11256	573416	SH	DEFINED 1,3,4	573416
VYMPPEL COM	COM	68370R109	48	1030	SH	DEFINED 1,3,4	1030
OPEN TEXT CORP.	COM	683715106	3421	121173	SH	DEFINED 1,3,4	121173
ORACLE CORP.	COM	68389X105	36550	3040693	SH	DEFINED 1,3,4	3040693
O REILLY AUTOMOTIVE, INC.	COM	686091109	1414	42365	SH	DEFINED 1,3,4	42365
ORTHODONTIC CENTERS OF AMER	COM	68750P103	2257	281785	SH	DEFINED 1,3,4	281785
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	253	9397	SH	DEFINED 1,3,4	9397
OSHKOSH TRUCK CORP.	COM	688239201	4232	71270	SH	DEFINED 1,3,4	71270

OSTEOTECH, INC.	COM	688582105	184	13498	SH	DEFINED 1,3,4	13498
OUTBACK STEAKHOUSE INC.	COM	689899102	745	19098	SH	DEFINED 1,3,4	19098
OVERLAND STORAGE, INC.	COM	690310107	853	41980	SH	DEFINED 1,3,4	41980
OVERSEAS SHIPHOLDING GROUP	COM	690368105	192	8723	SH	DEFINED 1,3,4	8723
OVERTURE SERVICES, INC.	COM	69039R100	295	16110	SH	DEFINED 1,3,4	16110
OWENS & MINOR, INC.	COM	690732102	3387	151669	SH	DEFINED 1,3,4	151669
OXFORD HEALTH PLANS, INC.	COM	691471106	1818	43250	SH	DEFINED 1,3,4	43250
OXFORD INDUSTRIES, INC.	COM	691497309	259	6262	SH	DEFINED 1,3,4	6262
PC-TEL, INC.	COM	69325Q105	183	15556	SH	DEFINED 1,3,4	15556
P G & E CORP.	COM	69331C108	5374	254242	SH	DEFINED 1,3,4	254242
PFF BANCORP INC.	COM	69331W104	3503	90617	SH	DEFINED 1,3,4	90617
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	986	20025	SH	DEFINED 1,3,4	20025
PLX TECHNOLOGY, INC.	COM	693417107	58	14701	SH	DEFINED 1,3,4	14701
PMA CAPITAL CORP.	COM	693419202	11732	933340	SH	DEFINED 1,3,4	933340
PMC-SIERRA, INC.	COM	69344F106	8475	722664	SH	DEFINED 1,3,4	722664
PMI GROUP, INC.	COM	69344M101	604	22486	SH	DEFINED 1,3,4	22486
PNC BANK CORP.	COM	693475105	7738	158606	SH	DEFINED 1,3,4	158606
POSCO	COM	693483109	11518	439818	SH	DEFINED 1,3,4	439818
PNM RESOURCES INC.	COM	69349H107	265	9891	SH	DEFINED 1,3,4	9891
PPG INDUSTRIES, INC.	COM	693506107	4821	95066	SH	DEFINED 1,3,4	95066
PPL CORP., INC.	COM	69351T106	32142	747386	SH	DEFINED 1,3,4	747386
PRG-SCHULTZ INTERNATIONAL INC.	COM	69357C107	286	49048	SH	DEFINED 1,3,4	49048
PS BUSINESS PARKS INC/CA	COM	69360J107	53	1500	SH	DEFINED 1,3,4	1500
PS BUSINESS PARKS INC/CA	COM	69360J107	2385	67500	SH	DEFINED 2,3,4	67500
PACCAR, INC.	COM	693718108	31826	471064.00	SH	DEFINED 1,3,4	471064
PACIFIC CAPITAL BANCORP	COM	69404P101	8032	229221	SH	DEFINED 1,3,4	229221
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	2905	120610	SH	DEFINED 1,3,4	120610
PACIFICARE HEALTH SYSTEMS, INC	COM	695112102	460	9368	SH	DEFINED 1,3,4	9368
PACKAGING CORP OF AMERICA	COM	695156109	490	26465	SH	DEFINED 1,3,4	26465
PACKETEER, INC.	COM	695210104	4707	302272	SH	DEFINED 1,3,4	302272
PACTIV CORP.	COM	695257105	12486	633178	SH	DEFINED 1,3,4	633178
PALL CORP.	COM	696429307	1550	68971	SH	DEFINED 1,3,4	68971
PANAMSAT CORP	COM	697933109	10074	546680	SH	DEFINED 1,3,4	546680
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	3450	87739	SH	DEFINED 1,3,4	87739
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	9826	249800	SH	DEFINED 2,3,4	249800
PANERA BREAD, CO.	COM	69840W108	939	23459	SH	DEFINED 1,3,4	23459
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	4254	151700	SH	DEFINED 1,3,4	151700
PARADYNE NETWORKS, INC.	COM	69911G107	680	377000	SH	DEFINED 1,3,4	377000
PARAMETRIC TECH	COM	699173100	441	147850	SH	DEFINED 1,3,4	147850
PAREXEL INTERNATIONAL, CORP.	COM	699462107	288	20308	SH	DEFINED 1,3,4	20308
PARK ELECTROCHEMICAL CORP.	COM	700416209	310	15645	SH	DEFINED 1,3,4	15645
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	1611	177141	SH	DEFINED 1,3,4	177141
PARKER-HANNIFIN CORP.	COM	701094104	2784	66221	SH	DEFINED 1,3,4	66221
PARTHUSCEVA, INC.	COM	70212E106	194	23800	SH	DEFINED 1,3,4	23800
PATINA OTL & GAS CORP.	COM	703224105	8427	261995	SH	DEFINED 1,3,4	261995
PATTERSON DENTAL CO.	COM	703412106	782	17195	SH	DEFINED 1,3,4	17195
PATTERSON-UTI ENERGY, INC.	COM	703481101	654	20309	SH	DEFINED 1,3,4	20309
PAXAR CORP.	COM	704227107	3189	289956	SH	DEFINED 1,3,4	289956
PAYCHEX, INC.	COM	704326107	26311	897690	SH	DEFINED 1,3,4	897690
PAYLESS SHOESOURCE, INC.	COM	704379106	217	17186	SH	DEFINED 1,3,4	17186
PEABODY ENERGY CORP	COM	704549104	3276	97568	SH	DEFINED 1,3,4	97568
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	2312	64966	SH	DEFINED 1,3,4	64966
PEGASUS COMMUNICATIONS CORP.	COM	705904605	310	10498	SH	DEFINED 1,3,4	10498
PEGASUS SYSTEMS, INC.	COM	705906105	321	19631	SH	DEFINED 1,3,4	19631
PENFORD CORP.	COM	707051108	76	6740	SH	DEFINED 1,3,4	6740
PENN-AMERICA GROUP, INC.	COM	707247102	1746	155224	SH	DEFINED 1,3,4	155224
PENN NATIONAL GAMING	COM	707569109	4645	226287	SH	DEFINED 1,3,4	226287
PENNEY (J.C.) CO., INC. (HOLDI	COM	708160106	24225	1438124	SH	DEFINED 1,3,4	1438124
PENTAIR, INC.	COM	709631105	11336	290162	SH	DEFINED 1,3,4	290162
PEOPLES ENERGY CORP.	COM	711030106	2278	53173	SH	DEFINED 1,3,4	53173
PEOPLESOFT, INC.	COM	712713106	3465	196875	SH	DEFINED 1,3,4	196875
PEP BOYS-MANNY, MOE & JACK	COM	713278109	17066	1263185	SH	DEFINED 1,3,4	1263185
PEPCO HOLDINGS, INC.	COM	713291102	824	43094	SH	DEFINED 1,3,4	43094
PEPSI BOTTLING GROUP INC	COM	713409100	3082	154042	SH	DEFINED 1,3,4	154042
PEPSIAMERICAS, INC.	COM	71343P200	456	36400	SH	DEFINED 1,3,4	36400
PEPSICO, INC.	COM	713448108	45535	1023130	SH	DEFINED 1,3,4	1023130
PERFORMANCE FOOD GROUP CO.	COM	713755106	5218	141056	SH	DEFINED 1,3,4	141056
PERICOM SEMICONDUCTOR CORP.	COM	713831105	187	20335	SH	DEFINED 1,3,4	20335
PERKINELMER, INC.	COM	714046109	964	70666	SH	DEFINED 1,3,4	70666
PERRIGO, CO.	COM	714290103	272	17558	SH	DEFINED 1,3,4	17558
PETROCHINA CO. LTD. - ADR	COM	71646E100	451	14936	SH	DEFINED 1,3,4	14936
PETROLEO BRASILEIRO S.A.	COM	71654V408	5251	265523	SH	DEFINED 1,3,4	265523
PETSMART, INC.	COM	716768106	1496	89660	SH	DEFINED 1,3,4	89660
PEUGEOT CITROEN SA	COM	716825500	150	3050	SH	DEFINED 1,3,4	3050
PFIZER, INC.	COM	717081103	233205	6828797	SH	DEFINED 1,3,4	6828797
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	5164	179706	SH	DEFINED 1,3,4	179706
PHARMACEUTICAL RESOURCES, INC.	COM	717125108	1821	37416	SH	DEFINED 1,3,4	37416
PHELPS DODGE CORP.	COM	717265102	1906	49722	SH	DEFINED 1,3,4	49722
PHILADELPHIA CONS HLDG CO	COM	717528103	698	17318	SH	DEFINED 1,3,4	17318
PHILADELPHIA SUBURBAN CORP.	COM	718009608	420	17217	SH	DEFINED 1,3,4	17217
PHILIPPINE LONG DISTANCE TELEP	COM	718252604	1988	184593	SH	DEFINED 1,3,4	184593
PHILLIPS-VAN HEUSEN	COM	718592108	328	24016	SH	DEFINED 1,3,4	24016
PHOENIX TECHNOLOGIES LTD	COM	719153108	109	19185	SH	DEFINED 1,3,4	19185
PHOTON DYNAMICS, INC.	COM	719364101	352	12650	SH	DEFINED 1,3,4	12650
PHOTONICS INC.	COM	719405102	4467	255919	SH	DEFINED 1,3,4	255919
PIEDMONT NATURAL GAS CO	COM	720186105	1024	26380	SH	DEFINED 1,3,4	26380
PIER I IMPORTS, INC.	COM	720279108	10874	533136	SH	DEFINED 1,3,4	533136
PINNACLE ENTERTAINMENT, INC.	COM	723456109	138	20537	SH	DEFINED 1,3,4	20537
PINNACLE SYSTEMS INC.	COM	723481107	9307	869999	SH	DEFINED 1,3,4	869999
PINNACLE WEST CAPITAL CORP.	COM	723484101	1920	51136	SH	DEFINED 1,3,4	51136
PIONEER NATURAL RESOURCES, CO.	COM	723787107	776	29746	SH	DEFINED 1,3,4	29746
PIONEER STANDARD ELECTRONICS	COM	723877106	214	25325	SH	DEFINED 1,3,4	25325
PITNEY BOWES, INC.	COM	724479100	16144	420307	SH	DEFINED 1,3,4	420307
PIXELWORKS INC.	COM	72581M107	3792	638414	SH	DEFINED 1,3,4	638414
PLACER DOME, INC.	COM	725906101	8	615	SH	DEFINED 1,3,4	615
PLAINS RESOURCES, INC.	COM	726540503	264	18792	SH	DEFINED 1,3,4	18792
PLANAR SYSTEMS, INC.	COM	726900103	217	11094	SH	DEFINED 1,3,4	11094
PLANTRONICS INC.	COM	727493108	9612	443781	SH	DEFINED 1,3,4	443781
PLEXUS CORP.	COM	729132100	121	10688	SH	DEFINED 1,3,4	10688
PLUM CREEK TIMBER CO INC.	COM	729251108	15344	591327	SH	DEFINED 1,3,4	591327

POGO PRODUCING CO.	COM	730048107	5862	137133	SH	DEFINED	1,3,4	137133
POLARIS INDS, INC.	COM	731068102	1061	17256	SH	DEFINED	1,3,4	17256
POLO RALPH LAUREN CORP.	COM	731572103	13781	534259	SH	DEFINED	1,3,4	534259
POLYCOM, INC.	COM	73172K104	346	24986	SH	DEFINED	1,3,4	24986
POLYMEDICA CORP.	COM	731738100	7834	171089	SH	DEFINED	1,3,4	171089
POLYONE CORPORATION	COM	73179P106	323	72629	SH	DEFINED	1,3,4	72629
POPE & TALBOT, INC.	COM	732827100	136	12383	SH	DEFINED	1,3,4	12383
POPULAR INC.	COM	733174106	9123	236303	SH	DEFINED	1,3,4	236303
POSSIS MEDICAL INC	COM	737407106	190	13884	SH	DEFINED	1,3,4	13884
POTLATCH CORP.	COM	737628107	184	7240	SH	DEFINED	1,3,4	7240
POWER INTEGRATIONS, INC.	COM	739276103	559	22986	SH	DEFINED	1,3,4	22986
POWER-ONE, INC.	COM	739308104	1673	235769	SH	DEFINED	1,3,4	235769
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	104	16681	SH	DEFINED	1,3,4	16681
PRAXAIR, INC.	COM	74005P104	7103	118270	SH	DEFINED	1,3,4	118270
PREPAID LEGAL SERVICES, INC.	COM	740065107	6103	248911	SH	DEFINED	1,3,4	248911
PRECISION CASTPARTS CORP.	COM	740189105	12341	396821	SH	DEFINED	1,3,4	396821
PREMCOR INC.	COM	74045Q104	585	27192	SH	DEFINED	1,3,4	27192
PRENTISS PROPERTIES TRUST	COM	740706106	1191	39728	SH	DEFINED	1,3,4	39728
PRESIDENTIAL LIFE	COM	740884101	330	23232	SH	DEFINED	1,3,4	23232
PRICE COMMUNICATIONS CORP.	COM	741437305	176	13768	SH	DEFINED	1,3,4	13768
T ROWE PRICE GROUP INC.	COM	74144T108	6488	171670	SH	DEFINED	1,3,4	171670
PRIDE INTERNATIONAL, INC.	COM	74153Q102	2974	158143	SH	DEFINED	1,3,4	158143
PRIME MEDICAL SVCS, INC.	COM	74156D108	1225	260610	SH	DEFINED	1,3,4	260610
PRIMEDIA INC.	COM	74157K101	1516	497000	SH	DEFINED	1,3,4	497000
PRIMA ENERGY CORP.	COM	741901201	209	10089	SH	DEFINED	1,3,4	10089
PRIME HOSPITALITY CORP.	COM	741917108	234	35426	SH	DEFINED	1,3,4	35426
PRINCIPAL FINANCIAL GROUP	COM	74251V102	492	15193	SH	DEFINED	1,3,4	15193
PRIORITY HLTHCARE CP- CL B	COM	74264T102	4333	233736	SH	DEFINED	1,3,4	233736
PROASSURANCE CORP.	COM	74267C106	1268	46955	SH	DEFINED	1,3,4	46955
PROCTER & GAMBLE CO.	COM	742718109	119096	1335403	SH	DEFINED	1,3,4	1335403
PROGRESS ENERGY, INC.	COM	743263105	5934	135288	SH	DEFINED	1,3,4	135288
PROGRESS SOFTWARE CORP.	COM	743312100	4059	195742	SH	DEFINED	1,3,4	195742
PROGRESSIVE CORP.	COM	743315103	10606	145157	SH	DEFINED	1,3,4	145157
PROLOGIS	COM	743410102	11409	417730	SH	DEFINED	2,3,4	417730
PROLOGIS	COM	743410102	17006	622843	SH	DEFINED	1,3,4	622843
PROTECTIVE LIFE, CORP.	COM	743674103	468	17418	SH	DEFINED	1,3,4	17418
PROTEIN DESIGN LABS INC.	COM	74369L103	330	23600	SH	DEFINED	1,3,4	23600
PROVIDENT BANKSHARES CORP	COM	743859100	494	19388	SH	DEFINED	1,3,4	19388
PROVIDENT FINANCIAL GROUP	COM	743866105	316	12329	SH	DEFINED	1,3,4	12329
PROVINCE HEALTHCARE CO.	COM	743977100	427	38587	SH	DEFINED	1,3,4	38587
PROVIDIAN FINANCIAL CORP.	COM	74406A102	2109	227882	SH	DEFINED	1,3,4	227882
PRUDENTIAL FINANCIAL, INC.	COM	744320102	25406	754918	SH	DEFINED	1,3,4	754918
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	11912	281839	SH	DEFINED	1,3,4	281839
PUBLIC STORAGE INC.	COM	74460D109	3869	114200	SH	DEFINED	2,3,4	114200
PUBLIC STORAGE INC.	COM	74460D109	15182	448395	SH	DEFINED	1,3,4	448395
PUGET ENERGY, INC.	COM	745310102	13245	554843	SH	DEFINED	1,3,4	554843
PULTE HOMES INC.	COM	745867101	2110	34190	SH	DEFINED	1,3,4	34190
QRS CORP.	COM	74726X105	63	12546	SH	DEFINED	1,3,4	12546
QLOGIC CORP.	COM	747277101	4653	96252	SH	DEFINED	1,3,4	96252
QUAKER CHEMICAL CORP.	COM	747316107	182	7408	SH	DEFINED	1,3,4	7408
QUALCOMM, INC.	COM	747525103	17239	482207	SH	DEFINED	1,3,4	482207
QUANEX CORP.	COM	747620102	11413	384075	SH	DEFINED	1,3,4	384075
QUANTA SERVICES, INC.	COM	74762E102	205	29379	SH	DEFINED	1,3,4	29379
QUANTUM CORP.	COM	747906204	6906	1704782	SH	DEFINED	1,3,4	1704782
QUEST DIAGNOSTIC	COM	74834L100	3763	58962	SH	DEFINED	1,3,4	58962
QUESTAR CORP.	COM	748356102	43850	1309887	SH	DEFINED	1,3,4	1309887
QUICKSILVER INC.	COM	74838C106	706	42973	SH	DEFINED	1,3,4	42973
QUILMES INDUSTRIAL QUINS SA	COM	74838Y207	1647	128754	SH	DEFINED	1,3,4	128754
QUINTILES TRANSNATIONAL CORP	COM	748767100	938	66248	SH	DEFINED	1,3,4	66248
QWEST COMMUNICATIONS INTL	COM	749121109	5216	1091099	SH	DEFINED	1,3,4	1091099
R&G FINANCIAL CORP. CL B	COM	749136107	8064	271573	SH	DEFINED	1,3,4	271573
RC2 CORP	COM	749388104	891	52440	SH	DEFINED	1,3,4	52440
R.H. DONNELLEY CORP.	COM	74955W307	3348	91790	SH	DEFINED	1,3,4	91790
RLI CORPORATION	COM	749607107	3487	105963	SH	DEFINED	1,3,4	105963
RPM INTERNATIONAL, INC.	COM	749685103	401	29228	SH	DEFINED	1,3,4	29228
RSA SECURITY, INC.	COM	749719100	2669	248364	SH	DEFINED	1,3,4	248364
RTI INT'L METALS, INC.	COM	74973W107	177	16498	SH	DEFINED	1,3,4	16498
RF MICRO DEVICES, INC.	COM	749941100	277	46280	SH	DEFINED	1,3,4	46280
RADIAN GROUP INC.	COM	750236101	867	23599	SH	DEFINED	1,3,4	23599
RADIANT SYSTEMS, INC.	COM	75025N102	146	21853	SH	DEFINED	1,3,4	21853
RADIO ONE, INC. CL D	COM	75040P405	4862	273597	SH	DEFINED	1,3,4	273597
RADIOSHACK CORP	COM	750438103	2488	94509	SH	DEFINED	1,3,4	94509
RADISYS CORP	COM	750459109	181	14042	SH	DEFINED	1,3,4	14042
RAINBOW TECHNOLOGIES, INC.	COM	750862104	180	21260	SH	DEFINED	1,3,4	21260
RALCORP HOLDINGS, INC.	COM	751028101	570	22883	SH	DEFINED	1,3,4	22883
RANBAXY LABORATORIES LTD.-144A	COM	751881103	1482	76609	SH	DEFINED	1,3,4	76609
RANGE RESOURCES CORP	COM	75281A109	2557	407332	SH	DEFINED	1,3,4	407332
RARE HOSPITALITY INTL., INC	COM	753820109	6007	183671	SH	DEFINED	1,3,4	183671
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	1269	38420	SH	DEFINED	1,3,4	38420
RAYONIER, INC.	COM	754907103	31474	953735	SH	DEFINED	1,3,4	953735
RAYTHEON CO.	COM	755111507	24787	754845	SH	DEFINED	1,3,4	754845
READERS DIGEST ASSN, INC.	COM	755267101	332	24798	SH	DEFINED	1,3,4	24798
REALTY INCOME CORP	COM	756109104	992	26099	SH	DEFINED	1,3,4	26099
REALTY INCOME CORP	COM	756109104	3637	95600	SH	DEFINED	2,3,4	95600
REEBOK INTERNATL., LTD.	COM	758110100	9755	289988	SH	DEFINED	1,3,4	289988
REGAL BELOIT	COM	758750103	1444	75479	SH	DEFINED	1,3,4	75479
REGAL ENTERTAINMENT GROUP	COM	758766109	2791	118425	SH	DEFINED	1,3,4	118425
REGENCY CENTERS CORP.	COM	758849103	98	2800	SH	DEFINED	1,3,4	2800
REGENCY CENTERS CORP.	COM	758849103	5224	149400	SH	DEFINED	2,3,4	149400
REGENERON PHARMACEUT	COM	75886F107	583	37146	SH	DEFINED	1,3,4	37146
REGIS CORP. MN	COM	758932107	2241	77142	SH	DEFINED	1,3,4	77142
REGIONS FINANCIAL CORP.	COM	758940100	4213	124772	SH	DEFINED	1,3,4	124772
REHABCARE GROUP INC.	COM	759148109	185	12592	SH	DEFINED	1,3,4	12592
REINSURANCE GROUP OF AMERICA	COM	759351109	9315	290193	SH	DEFINED	1,3,4	290193
RELIANCE INDUSTRIES-144A	COM	759470107	2066	143381	SH	DEFINED	1,3,4	143381
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	516	25157	SH	DEFINED	1,3,4	25157
RELIANT RESOURCES, INC.	COM	75952B105	4	511	SH	DEFINED	1,3,4	511
REMINGTON OIL & GAS CORP. - CL	COM	759594302	386	20954	SH	DEFINED	1,3,4	20954
RENAL CARE GROUP, INC.	COM	759930100	1349	38219	SH	DEFINED	1,3,4	38219
RENT-A-CENTER, INC.	COM	76009N100	23121	304987	SH	DEFINED	1,3,4	304987

RENTOKIL INITIAL PLC	COM	760125104	66	4200	SH	DEFINED 1,3,4	4200
REPUBLIC BANCORP	COM	760282103	611	45558	SH	DEFINED 1,3,4	45558
REPUBLIC WASTE INC. CLASS A	COM	760759100	34883	1538848	SH	DEFINED 1,3,4	1538848
RESMED INC.	COM	761152107	1034	26314	SH	DEFINED 1,3,4	26314
RESPIRONICS, INC.	COM	761230101	8819	234874	SH	DEFINED 1,3,4	234874
RETEK, INC.	COM	761280109	86	13613	SH	DEFINED 1,3,4	13613
REX STORES CORP.	COM	761624105	890	73514	SH	DEFINED 1,3,4	73514
REYNOLDS & REYNOLDS - CL A	COM	761695105	480	16913	SH	DEFINED 1,3,4	16913
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	1752	47116	SH	DEFINED 1,3,4	47116
RIGGS NATL CORP. WASH DC	COM	766570105	345	22596	SH	DEFINED 1,3,4	22596
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	3907	308895	SH	DEFINED 1,3,4	308895
RIO TINTO PLC	COM	767204100	143	1870	SH	DEFINED 1,3,4	1870
ROADWAY CORP.	COM	769742107	2942	102985	SH	DEFINED 1,3,4	102985
ROBBINS & MEYERS, INC.	COM	770196103	1377	74313	SH	DEFINED 1,3,4	74313
ROBERT HALF INTL, INC.	COM	770323103	1803	95147	SH	DEFINED 1,3,4	95147
ROCK-TENN CO.	COM	772739207	461	27328	SH	DEFINED 1,3,4	27328
ROCKWELL AUTOMATION, INC.	COM	773903109	5519	231492	SH	DEFINED 1,3,4	231492
ROCKWELL COLLINS.	COM	774341101	9007	365804	SH	DEFINED 1,3,4	365804
ROGERS CORP	COM	775133101	418	12627	SH	DEFINED 1,3,4	12627
ROHM AND HAAS CO.	COM	775371107	3857	124348	SH	DEFINED 1,3,4	124348
ROLLINS, INC.	COM	775711104	217	11397	SH	DEFINED 1,3,4	11397
ROPER INDUSTRIES, INC.	COM	776696106	962	25854	SH	DEFINED 1,3,4	25854
ROSLYN BANCORP, INC.	COM	778162107	418	19495	SH	DEFINED 1,3,4	19495
ROSS STORES INC.	COM	778296103	1250	29295	SH	DEFINED 1,3,4	29295
ROTO-ROOTER INC.	COM	778787101	298	7780	SH	DEFINED 1,3,4	7780
ROWAN COS., INC.	COM	779382100	1173	52449	SH	DEFINED 1,3,4	52449
ROXIO, INC.	COM	780008108	143	21649	SH	DEFINED 1,3,4	21649
ROYAL DUTCH PETROLEUM CO.	COM	780257804	213	4575	SH	DEFINED 1,3,4	4575
KONINKLIJKE KPN NV	COM	780641205	124	17600	SH	DEFINED 1,3,4	17600
RUBY TUESDAY, INC.	COM	781182100	1599	64612	SH	DEFINED 1,3,4	64612
RUDDICK CORP.	COM	781258108	181	11729	SH	DEFINED 1,3,4	11729
RUDOLPH TECHNOLOGIES INC	COM	781270103	206	12962	SH	DEFINED 1,3,4	12962
RUSS BERRIE AND CO., INC.	COM	782233100	593	16277	SH	DEFINED 1,3,4	16277
RUSSELL CORP.	COM	782352108	1588	83491	SH	DEFINED 1,3,4	83491
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	469	33366	SH	DEFINED 1,3,4	33366
RYDER SYSTEM, INC.	COM	783549108	5114	199558	SH	DEFINED 1,3,4	199558
RYERSON TULL, INC.	COM	78375P107	171	19652	SH	DEFINED 1,3,4	19652
RYLAND GROUP, INC.	COM	783764103	9584	138069	SH	DEFINED 1,3,4	138069
SBC COMMUNICATIONS, INC.	COM	78387G103	60969	2386228	SH	DEFINED 1,3,4	2386228
SBS TECHNOLOGIES INC	COM	78387P103	114	11564	SH	DEFINED 1,3,4	11564
SCM MICROSYSTEMS, INC.	COM	784018103	65	12271	SH	DEFINED 1,3,4	12271
SCP POOL CORP.	COM	784028102	643	18632	SH	DEFINED 1,3,4	18632
SCPIE HOLDINGS INC.	COM	78402P104	58	7787	SH	DEFINED 1,3,4	7787
SEI INVESTMENTS CO.	COM	784117103	7082	221339	SH	DEFINED 1,3,4	221339
SKF AB-Sponsored ADR	COM	784375404	70	2400	SH	DEFINED 1,3,4	2400
SK TELECOM CO LTD.	COM	78440P108	3142	166630	SH	DEFINED 1,3,4	166630
SL GREEN REALTY CORP.	COM	78440X101	7219	206900	SH	DEFINED 2,3,4	206900
SL GREEN REALTY CORP.	COM	78440X101	7272	208453	SH	DEFINED 1,3,4	208453
SLM CORP.	COM	78442P106	10412	265932	SH	DEFINED 1,3,4	265932
SPS TECHNOLOGIES, INC.	COM	784626103	279	10220	SH	DEFINED 1,3,4	10220
SPSS, INC.	COM	78462K102	227	13673	SH	DEFINED 1,3,4	13673
SPX CORP.	COM	784635104	867	19734	SH	DEFINED 1,3,4	19734
S1 CORPORATION	COM	78463B101	1964	486620	SH	DEFINED 3,4	486620
S1 CORPORATION	COM	78463B101	2114	523420	SH	DEFINED 1,3,4	523420
SRA INTERNATIONAL, INC.	COM	78464R105	4023	125713	SH	DEFINED 1,3,4	125713
SWS GROUP INC.	COM	78503N107	272	13429	SH	DEFINED 1,3,4	13429
SABRE HOLDINGS CORP.	COM	785905100	1976	80296	SH	DEFINED 1,3,4	80296
SAFECO CORP.	COM	786429100	8392	237866	SH	DEFINED 1,3,4	237866
SAFEWAY, INC.	COM	786514208	5062	247658	SH	DEFINED 1,3,4	247658
ST. JUDE MEDICAL, INC.	COM	790849103	34530	600419	SH	DEFINED 1,3,4	600419
ST MARY LAND & EXPLOR CO.	COM	792228108	604	22219	SH	DEFINED 1,3,4	22219
ST. PAUL COS., INC.	COM	792860108	4663	127743	SH	DEFINED 1,3,4	127743
SAKS, INC.	COM	79377W108	351	36100	SH	DEFINED 1,3,4	36100
SALTON INC.	COM	795757103	77	8859	SH	DEFINED 1,3,4	8859
SAMSUNG ELECTRONIC - 144 A	COM	796050888	4069	27384	SH	DEFINED 1,3,4	27384
SANDISK CORP.	COM	80004C101	7046	174609	SH	DEFINED 1,3,4	174609
JOHN B. SANFILIPPO & SON	COM	800422107	566	35100	SH	DEFINED 1,3,4	35100
SANMINA-SCI CORPORATION.	COM	800907107	1805	285837	SH	DEFINED 1,3,4	285837
SARA LEE CORP.	COM	803111103	9288	494056	SH	DEFINED 1,3,4	494056
SAVIENT PHARMACEUTICALS INC.	COM	80517Q100	2501	539009	SH	DEFINED 1,3,4	539009
SAXON CAPITAL, INC.	COM	80556P302	3234	186110	SH	DEFINED 1,3,4	186110
SCANA CORP.	COM	80589M102	11938	348254	SH	DEFINED 1,3,4	348254
HENRY SCHEIN, INC.	COM	806407102	8958	171143	SH	DEFINED 1,3,4	171143
SCHERING AG	COM	806585204	129	2640	SH	DEFINED 1,3,4	2640
SCHERING-PLOUGH CORP.	COM	806605101	15322	823761	SH	DEFINED 1,3,4	823761
SCHLUMBERGER, LTD.	COM	806857108	15545	326843	SH	DEFINED 1,3,4	326843
SCHOLASTIC CORP.	COM	807066105	293	9915	SH	DEFINED 1,3,4	9915
SCHOOL SPECIALTY, INC.	COM	807863105	1493	52463	SH	DEFINED 1,3,4	52463
SCHULMAN (A.), INC.	COM	808194104	3215	200297	SH	DEFINED 1,3,4	200297
SCHWAB, CHARLES CORP.	COM	808513105	7648	757977	SH	DEFINED 1,3,4	757977
SCHWEITZER-MAUDUIT INT'L, INC.	COM	808541106	284	11712	SH	DEFINED 1,3,4	11712
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1996	83574	SH	DEFINED 1,3,4	83574
SCIENTIFIC GAMES CORP.	COM	80874P109	6259	665605	SH	DEFINED 1,3,4	665605
SCOTTISH POWER PLC	COM	81013T705	151	6220	SH	DEFINED 1,3,4	6220
SCOTTS CO.	COM	810186106	1235	24900	SH	DEFINED 1,3,4	24900
SCRIPPS CO., E.W.	COM	811054204	12892	145309	SH	DEFINED 1,3,4	145309
SCS TRANSPORTATION, INC.	COM	81111T102	2664	211078	SH	DEFINED 1,3,4	211078
SEACOAST FINL SERVICES CORP	COM	81170Q106	391	19759	SH	DEFINED 1,3,4	19759
SEACOR SMIT, INC.	COM	811904101	1204	33098	SH	DEFINED 1,3,4	33098
SEALED AIR CORP.	COM	81211K100	3640	76378	SH	DEFINED 1,3,4	76378
SEARS ROEBUCK & CO.	COM	812387108	5806	172472	SH	DEFINED 1,3,4	172472
SELECT MEDICAL CORP.	COM	816196109	1864	75275	SH	DEFINED 1,3,4	75275
SELECTIVE INS GROUP INC	COM	816300107	4618	184162	SH	DEFINED 1,3,4	184162
SEMTECH CORP.	COM	816850101	264	18550	SH	DEFINED 1,3,4	18550
SEMPRA ENERGY	COM	816851109	3316	116348	SH	DEFINED 1,3,4	116348
SENSIENT TECHNOLOGIES CORP	COM	81725T100	274	11914	SH	DEFINED 1,3,4	11914
SEPRACOR INC.	COM	817315104	390	21330	SH	DEFINED 1,3,4	21330
SEQUA CORP. - CI A	COM	817320104	92	2636	SH	DEFINED 1,3,4	2636
SERENA SOFTWARE, INC.	COM	817492101	666	31991	SH	DEFINED 1,3,4	31991
SERVICEMASTER COMPANY	COM	81760N109	12383	1157445	SH	DEFINED 1,3,4	1157445

SHARPER IMAGE CORP	COM	820013100	2214	81160	SH	DEFINED	1,3,4	81160
SHAW GROUP, INC.	COM	820280105	362	29891	SH	DEFINED	1,3,4	29891
SHELL TRANSPORT & TRADING-ADR	COM	822703609	240	6006	SH	DEFINED	1,3,4	6006
SHERWIN-WILLIAMS CO., THE	COM	824348106	6531	243141	SH	DEFINED	1,3,4	243141
SHOE CARNIVAL, INC.	COM	824889109	762	51737	SH	DEFINED	1,3,4	51737
SHOPKO STORES, INC.	COM	824911101	300	23038	SH	DEFINED	1,3,4	23038
SHUFFLE MASTER, INC.	COM	825549108	4320	146961	SH	DEFINED	1,3,4	146961
SHURGARD STORAGE CENTERS-A	COM	82567D104	946	28521	SH	DEFINED	1,3,4	28521
SICOR, INC.	COM	825846108	605	29776	SH	DEFINED	1,3,4	29776
SIEBEL SYSTEMS, INC.	COM	826170102	7657	802578	SH	DEFINED	1,3,4	802578
SIEMENS AG	COM	826197501	124	2550	SH	DEFINED	1,3,4	2550
SIERRA HEALTH SERVICES, INC.	COM	826322109	11142	557142	SH	DEFINED	1,3,4	557142
SIERRA PACIFIC RESOURCES	COM	826428104	176	29621	SH	DEFINED	1,3,4	29621
SIGMA-ALDRICH CORP.	COM	826552101	27970	516270	SH	DEFINED	1,3,4	516270
SILICON LABORATORIES, INC.	COM	826919102	3181	119363	SH	DEFINED	1,3,4	119363
SILGAN HOLDINGS INC.	COM	827048109	7303	233516	SH	DEFINED	1,3,4	233516
SILICON VY BANCSHARES	COM	827064106	236	9813	SH	DEFINED	1,3,4	9813
SIMON PROPERTY GROUP, INC.	COM	828806109	15097	386800	SH	DEFINED	2,3,4	386800
SIMON PROPERTY GROUP, INC.	COM	828806109	26524	679421	SH	DEFINED	1,3,4	679421
SIMPSON MANUFACTURING INC	COM	829073105	2698	73890	SH	DEFINED	1,3,4	73890
SINCLAIR BROADCAST GROUP - A	COM	829226109	952	82000	SH	DEFINED	1,3,4	82000
SIX FLAGS INC, .	COM	83001P109	159	23418	SH	DEFINED	1,3,4	23418
SKY FINANCIAL GROUP, INC.	COM	83080P103	4351	200128	SH	DEFINED	1,3,4	200128
SKYLINE CORP.	COM	830830105	198	6644	SH	DEFINED	1,3,4	6644
SKYWEST INC.	COM	830879102	869	45653	SH	DEFINED	1,3,4	45653
SKYWORKS SOLUTIONS, INC.	COM	83088M102	742	109799	SH	DEFINED	1,3,4	109799
SMITH (A.O.) CORPORATION	COM	831865209	7860	279227	SH	DEFINED	1,3,4	279227
SMITH INTERNATIONAL, INC.	COM	832110100	948	25783	SH	DEFINED	1,3,4	25783
SMITHFIELD FOODS INC.	COM	832248108	3446	150372	SH	DEFINED	1,3,4	150372
SMUCKER (JM) CO.	COM	832696405	500	12582	SH	DEFINED	1,3,4	12582
SNAP-ON TOOLS, INC.	COM	833034101	939	32504	SH	DEFINED	1,3,4	32504
SOLA INTL INC.	COM	834092108	339	19477	SH	DEFINED	1,3,4	19477
SOLETRON CORP.	COM	834182107	1742	464754	SH	DEFINED	1,3,4	464754
SONIC CORP.	COM	835451105	782	30647	SH	DEFINED	1,3,4	30647
SONOCO PRODUCTS CO.	COM	835495102	588	24444	SH	DEFINED	1,3,4	24444
SOTHEBY'S HOLDING CIA	COM	835898107	113	15564	SH	DEFINED	1,3,4	15564
SONUS NETWORKS, INC.	COM	835916107	1283	254980	SH	DEFINED	1,3,4	254980
SOURCECORP	COM	836167106	280	12940	SH	DEFINED	1,3,4	12940
SOUTH FINANCIAL GROUP, INC.	COM	837841105	13350	572525	SH	DEFINED	1,3,4	572525
SOUTHERN CO.	COM	842587107	13214	424140	SH	DEFINED	1,3,4	424140
SOUTHERN UNION COMPANY	COM	844030106	11186	660418	SH	DEFINED	1,3,4	660418
SOUTHTRUST CORP.	COM	844730101	15519	570687	SH	DEFINED	1,3,4	570687
SOUTHWEST AIRLINES CO.	COM	844741108	7509	436658	SH	DEFINED	1,3,4	436658
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	872	26898	SH	DEFINED	1,3,4	26898
SOUTHWEST GAS CO.	COM	844895102	560	26650	SH	DEFINED	1,3,4	26650
SOUTHWESTERN ENERGY CO	COM	845467109	2253	150239	SH	DEFINED	1,3,4	150239
SOVEREIGN BANCORP INC.	COM	845905108	1031	66038	SH	DEFINED	1,3,4	66038
SPHERION CORPORATION.	COM	848420105	327	46955	SH	DEFINED	1,3,4	46955
SPINNAKER EXPLORATION CO	COM	84855W109	689	26292	SH	DEFINED	1,3,4	26292
SPORTS AUTHORITY INC.	COM	849176102	9138	854080	SH	DEFINED	1,3,4	854080
SPRINT CORP. (FON GROUP)	COM	852061100	7259	503948	SH	DEFINED	1,3,4	503948
SPRINT CORP. (PCS GROUP)	COM	852061506	3913	680532	SH	DEFINED	1,3,4	680532
SS&C TECHNOLOGIES INC	COM	85227Q100	2150	134800	SH	DEFINED	1,3,4	134800
STAGE STORES, INC.	COM	85254C305	3661	155760	SH	DEFINED	1,3,4	155760
STANCORP FINANCIAL GROUP	COM	852891100	3760	71976	SH	DEFINED	1,3,4	71976
STANDARD MICROSYSTEMS CORP	COM	853626109	3005	198035	SH	DEFINED	1,3,4	198035
STANDARD MOTOR PRODS	COM	853666105	162	14498	SH	DEFINED	1,3,4	14498
STANDARD PACIFIC CP	COM	85375C101	840	25503	SH	DEFINED	1,3,4	25503
STANDARD REGISTER CO., THE	COM	853887107	369	22372	SH	DEFINED	1,3,4	22372
STANDEX INTERNATIONAL CORP	COM	854231107	198	9506	SH	DEFINED	1,3,4	9506
STANLEY WORKS	COM	854616109	1316	47787	SH	DEFINED	1,3,4	47787
STAPLES, INC.	COM	855030102	7021	382791	SH	DEFINED	1,3,4	382791
STARBUCKS CORP.	COM	855244109	6253	255223	SH	DEFINED	1,3,4	255223
STARTEK INC.	COM	85569C107	298	11250	SH	DEFINED	1,3,4	11250
STARWOOD HOTELS & RESORTS	COM	85590A203	3216	112458	SH	DEFINED	1,3,4	112458
STATE BANK OF INDIA-144 A	COM	856552104	4288	210069	SH	DEFINED	1,3,4	210069
STATE STREET CORP.	COM	857477103	7540	191393	SH	DEFINED	1,3,4	191393
STATEN ISLAND BANCORP, INC.	COM	857550107	921	47298	SH	DEFINED	1,3,4	47298
STATOIL ASA	COM	85771P102	257	29900	SH	DEFINED	1,3,4	29900
THE STEAK N SHAKE COMPANY	COM	857873103	328	21403	SH	DEFINED	1,3,4	21403
STEEL DYNAMICS INC.	COM	858119100	3262	238158	SH	DEFINED	1,3,4	238158
STEEL TECHNOLOGIES	COM	858147101	76	7731	SH	DEFINED	1,3,4	7731
STEIN MART INC.	COM	858375108	194	32919	SH	DEFINED	1,3,4	32919
STERLING BANCSHARES INC	COM	858907108	456	34897	SH	DEFINED	1,3,4	34897
STERICYCLE, INC.	COM	858912108	396	10303	SH	DEFINED	1,3,4	10303
STERIS CORP.	COM	859152100	27692	1199488	SH	DEFINED	1,3,4	1199488
STERLING BANCORP-NY	COM	859158107	2273	81488	SH	DEFINED	1,3,4	81488
STEWART & STEVENSON SERVICES,	COM	860342104	1675	106229	SH	DEFINED	1,3,4	106229
STEWART ENTERPRISES, INC.	COM	860370105	2914	678161	SH	DEFINED	1,3,4	678161
STEWART INFO SVCS	COM	860372101	3822	137118	SH	DEFINED	1,3,4	137118
STONE ENERGY CORP.	COM	861642106	873	20866	SH	DEFINED	1,3,4	20866
STORAGE TECHNOLOGY, INC.	COM	862111200	18031	700386	SH	DEFINED	1,3,4	700386
STRIDE RITE CORP.	COM	863314100	307	31177	SH	DEFINED	1,3,4	31177
STRYKER CORP.	COM	863667101	9011	129922	SH	DEFINED	1,3,4	129922
STURM RUGER & CO INC.	COM	864159108	211	21312	SH	DEFINED	1,3,4	21312
SUN MICROSYSTEMS, INC.	COM	866810104	8333	1811948	SH	DEFINED	1,3,4	1811948
SUNGARD DATA SYSTEMS	COM	867363103	11043	426121	SH	DEFINED	1,3,4	426121
SUNOCO, INC.	COM	86764P109	1619	42972	SH	DEFINED	1,3,4	42972
SUNRISE SENIOR LIVING, INC.	COM	86768K106	395	17615	SH	DEFINED	1,3,4	17615
SUNTRUST BANKS, INC.	COM	867914103	9338	157267	SH	DEFINED	1,3,4	157267
SUPERIOR ENERGY SERVICES, INC.	COM	868157108	971	102390	SH	DEFINED	1,3,4	102390
SUPERIOR INDUSTRIES, INC.	COM	868168105	1160	27835	SH	DEFINED	1,3,4	27835
SUPERTEX , INC.	COM	868532102	182	10023	SH	DEFINED	1,3,4	10023
SUPERVALU, INC.	COM	868536103	1595	74993	SH	DEFINED	1,3,4	74993
SURMODICS, INC.	COM	868873100	417	13757	SH	DEFINED	1,3,4	13757
SUSQUEHANNA BANCSHARES INC	COM	869099101	735	31420	SH	DEFINED	1,3,4	31420
SWIFT ENERGY CO.	COM	870738101	1294	117529	SH	DEFINED	1,3,4	117529
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	393	21002	SH	DEFINED	1,3,4	21002
SYBASE, INC.	COM	871130100	328	23858	SH	DEFINED	1,3,4	23858
SYBRON DENTAL SPECIALTIES	COM	871142105	4386	185897	SH	DEFINED	1,3,4	185897

SYCAMORE NETWORKS, INC.	COM	871206108	2582	674800	SH	DEFINED	1, 3, 4	674800
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	236	10360	SH	DEFINED	1, 3, 4	10360
SYMANTEC CORP.	COM	871503108	31256	712695	SH	DEFINED	1, 3, 4	712695
SYMBOL TECHNOLOGIES	COM	871508107	11824	908902	SH	DEFINED	1, 3, 4	908902
SYMMETRICOM INC.	COM	871543104	145	33388	SH	DEFINED	1, 3, 4	33388
SYNAPTICS INC.	COM	87157D109	1261	93619	SH	DEFINED	1, 3, 4	93619
SYNOPSIS INC.	COM	871607107	2446	39576	SH	DEFINED	1, 3, 4	39576
SYNOVUS FINANCIAL CORP.	COM	87161C105	3654	170106	SH	DEFINED	1, 3, 4	170106
SYSCO CORP.	COM	871829107	37455	1246754	SH	DEFINED	1, 3, 4	1246754
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	238	26640	SH	DEFINED	1, 3, 4	26640
TBC CORP.	COM	872180104	326	16990	SH	DEFINED	1, 3, 4	16990
TCF FINANCIAL CORP.	COM	872275102	32756	822230	SH	DEFINED	1, 3, 4	822230
TDK CORP	COM	872351408	143	2900	SH	DEFINED	1, 3, 4	2900
TECO ENERGY	COM	872375100	1178	98649	SH	DEFINED	1, 3, 4	98649
THQ INC.	COM	872443403	542	30277	SH	DEFINED	1, 3, 4	30277
TJX COS., INC.	COM	872540109	14971	794730	SH	DEFINED	1, 3, 4	794730
TXU CORP.	COM	873168108	4051	180415	SH	DEFINED	1, 3, 4	180415
TAIWAN SEMICONDUCTOR MFG LTD	COM	874039100	3124	309946	SH	DEFINED	1, 3, 4	309946
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	17075	602409	SH	DEFINED	1, 3, 4	602409
TALISMAN ENERGY, INC.	COM	87425E103	160	3490	SH	DEFINED	1, 3, 4	3490
TALX CORP.	COM	874918105	244	10740	SH	DEFINED	1, 3, 4	10740
TANOX INC	COM	87588Q109	1461	91100	SH	DEFINED	1, 3, 4	91100
TARGET CORP.	COM	87612E106	19702	520571	SH	DEFINED	1, 3, 4	520571
TECH DATA CORP.	COM	878237106	387	14326	SH	DEFINED	1, 3, 4	14326
TECHNE CORP.	COM	878377100	14573	480461	SH	DEFINED	1, 3, 4	480461
TECHNITROL, INC.	COM	878555101	480	31818	SH	DEFINED	1, 3, 4	31818
TECUMSEH PRODUCTS CO.	COM	878895200	4118	107643	SH	DEFINED	1, 3, 4	107643
TEKELEC	COM	879101103	2918	258491	SH	DEFINED	1, 3, 4	258491
TEKTRONIX, INC.	COM	879131100	1021	47443	SH	DEFINED	1, 3, 4	47443
TELEDYNE TECHNOLOGIES	COM	879360105	335	25479	SH	DEFINED	1, 3, 4	25479
TELEFLEX INC.	COM	879369106	423	9981	SH	DEFINED	1, 3, 4	9981
TELEFONICA SA	COM	879382208	99	2844	SH	DEFINED	1, 3, 4	2844
TELEFONOS DE MEXICO	COM	879403780	6584	209573	SH	DEFINED	1, 3, 4	209573
TELEPHON & DATA	COM	879433100	9401	189161	SH	DEFINED	1, 3, 4	189161
TELLABS, INC.	COM	879664100	1515	231592	SH	DEFINED	1, 3, 4	231592
TEMPLE-INLAND, INC.	COM	879868107	1297	30185	SH	DEFINED	1, 3, 4	30185
TENET HEALTHCARE CORP.	COM	880336100	3053	261892	SH	DEFINED	1, 3, 4	261892
TERADYNE, INC.	COM	880770102	1798	103663	SH	DEFINED	1, 3, 4	103663
TEREX CORP	COM	880779103	6243	319914	SH	DEFINED	1, 3, 4	319914
TEVA PHARMACEUTICAL INDS LTD	COM	881624209	20717	363931	SH	DEFINED	1, 3, 4	363931
TETRA TECHNOLOGIES, INC./DE	COM	88162F105	929	31266	SH	DEFINED	1, 3, 4	31266
TETRA TECH, INC.	COM	88162G103	725	42340	SH	DEFINED	1, 3, 4	42340
TEXAS GENCO HOLDINGS, INC.	COM	882443104	1	54	SH	DEFINED	1, 3, 4	54
TEXAS INDUSTRIES, INC.	COM	882491103	399	16678	SH	DEFINED	1, 3, 4	16678
TEXAS INSTRUMENTS, INC.	COM	882508104	33039	1877030	SH	DEFINED	1, 3, 4	1877030
TEXTRON, INC.	COM	883203101	8375	214562	SH	DEFINED	1, 3, 4	214562
THERAGENICS CORP.	COM	883375107	103	23696	SH	DEFINED	1, 3, 4	23696
THERMO ELECTRON CORP.	COM	883556102	5725	272273	SH	DEFINED	1, 3, 4	272273
THOMAS & BETTS CORP.	COM	884315102	872	60925	SH	DEFINED	1, 3, 4	60925
THOMAS INDUSTRIES, INC.	COM	884425109	370	13596	SH	DEFINED	1, 3, 4	13596
THOR INDUSTRIES, INC.	COM	885160101	1880	46109	SH	DEFINED	1, 3, 4	46109
THORNBURG MORTGAGE	COM	885218107	5632	227996	SH	DEFINED	1, 3, 4	227996
3COM CORP.	COM	885535104	4327	924859	SH	DEFINED	1, 3, 4	924859
THREE-FIVE SYSTEMS, INC.	COM	88554L108	117	16857	SH	DEFINED	1, 3, 4	16857
3M COMPANY	COM	88579Y101	56960	441649	SH	DEFINED	1, 3, 4	441649
TIDEWATER INC.	COM	886423102	448	15317	SH	DEFINED	1, 3, 4	15317
TIFFANY & CO.	COM	886547108	18881	577581	SH	DEFINED	1, 3, 4	577581
TIMBERLAND CO. -CL A	COM	887100105	480	9070	SH	DEFINED	1, 3, 4	9070
TIMKEN CO.	COM	887389104	1188	67689	SH	DEFINED	1, 3, 4	67689
TITAN CORP.	COM	888266103	205	20078	SH	DEFINED	1, 3, 4	20078
TOLL BROTHERS, INC.	COM	889478103	499	17665	SH	DEFINED	1, 3, 4	17665
TOLLGRADE COMMUNICATIONS, INC.	COM	889542106	198	10735	SH	DEFINED	1, 3, 4	10735
TOMKINS PLC	COM	890030208	71	4700	SH	DEFINED	1, 3, 4	4700
TOO, INC.	COM	890333107	549	27173	SH	DEFINED	1, 3, 4	27173
TOOTSIE INDS	COM	890516107	4640	152442	SH	DEFINED	1, 3, 4	152442
TORCHMARK CORP.	COM	891027104	10465	280938	SH	DEFINED	1, 3, 4	280938
TORO CO.	COM	891092108	8929	224662	SH	DEFINED	1, 3, 4	224662
TOTAL FINA ELF SA	COM	89151E109	260	3430	SH	DEFINED	1, 3, 4	3430
TOWER AUTOMOTIVE INC.	COM	891707101	162	44524	SH	DEFINED	1, 3, 4	44524
TOYS 'R' US, INC.	COM	892335100	1443	119230	SH	DEFINED	1, 3, 4	119230
TPG NV	COM	892339102	67	3950	SH	DEFINED	1, 3, 4	3950
TRACTOR SUPPLY COMPANY	COM	892356106	3383	70891	SH	DEFINED	1, 3, 4	70891
TRNSACTN SYS ARCHTCTS	COM	893416107	2231	249129	SH	DEFINED	1, 3, 4	249129
TRANSCANADA CORP	COM	89353D107	75	4280	SH	DEFINED	1, 3, 4	4280
TRAVELERS PROPERTY CASUALTY	COM	89420G109	8	533	SH	DEFINED	1, 3, 4	533
TRAVELERS PROPERTY/CASUALTY IN	COM	89420G406	8885	563850	SH	DEFINED	1, 3, 4	563850
TREDEGAR INDUSTRIES, INC.	COM	894650100	455	30274	SH	DEFINED	1, 3, 4	30274
TRIAD HOSPITALS, INC.	COM	89579K109	469	18961	SH	DEFINED	1, 3, 4	18961
TRIAD GUARANTY, INC.	COM	895925105	1567	41270	SH	DEFINED	1, 3, 4	41270
TRIARC COS, INC. -CI A	COM	895927101	496	16589	SH	DEFINED	1, 3, 4	16589
TRIBUNE CO.	COM	896047107	27315	565595	SH	DEFINED	1, 3, 4	565595
TRIMBLE NAVIGATION LTD	COM	896239100	1240	54119	SH	DEFINED	1, 3, 4	54119
TRINITY INDUSTRIES, INC.	COM	896522109	216	11621	SH	DEFINED	1, 3, 4	11621
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	140	33656	SH	DEFINED	1, 3, 4	33656
TRIUMPH GROUP, INC.	COM	896818101	355	12555	SH	DEFINED	1, 3, 4	12555
TRUSTCO BANK CORP./NY	COM	898349105	653	58988	SH	DEFINED	1, 3, 4	58988
TUESDAY MORNING CORP.	COM	899035505	7552	287129	SH	DEFINED	1, 3, 4	287129
TULARIK, INC.	COM	899165104	1009	101400	SH	DEFINED	1, 3, 4	101400
TUPPERWARE CORP.	COM	899896104	460	32600	SH	DEFINED	1, 3, 4	32600
TYCO INTERNATIONAL, LTD.	COM	902124106	22419	1181287	SH	DEFINED	1, 3, 4	1181287
TYSON FOODS, INC.	COM	902494103	938	88689	SH	DEFINED	1, 3, 4	88689
UCBH HOLDINGS, INC.	COM	90262T308	958	33426	SH	DEFINED	1, 3, 4	33426
UGI CORP.	COM	902681105	4725	148937	SH	DEFINED	1, 3, 4	148937
UICI	COM	902737105	14990	994329	SH	DEFINED	1, 3, 4	994329
UIL HOLDINGS CORPORATION	COM	902748102	466	11452	SH	DEFINED	1, 3, 4	11452
UST, INC.	COM	902911106	43863	1251929	SH	DEFINED	1, 3, 4	1251929
US BANCORP.	COM	902973304	41600	1698423	SH	DEFINED	1, 3, 4	1698423
URS CORP.	COM	903236107	2205	113051	SH	DEFINED	1, 3, 4	113051
US ONCOLOGY, INC.	COM	90338W103	4134	559776	SH	DEFINED	1, 3, 4	559776
ULTIMATE ELECTRONICS INC	COM	903849107	146	11546	SH	DEFINED	1, 3, 4	11546

ULTRATECH STEPPER, INC.	COM	904034105	334	18025	SH	DEFINED 1,3,4	18025
UNIFI INC.	COM	904677101	81	13612	SH	DEFINED 1,3,4	13612
UNILEVER N.V.	COM	904784709	342	6339	SH	DEFINED 1,3,4	6339
UNION PACIFIC CORP.	COM	907818108	26003	448211	SH	DEFINED 1,3,4	448211
UNION PLANTERS	COM	908068109	3455	111301	SH	DEFINED 1,3,4	111301
UNIONBANCAL CORP.	COM	908906100	22827	551788	SH	DEFINED 1,3,4	551788
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	502	26600	SH	DEFINED 1,3,4	26600
UNISYS CORP.	COM	909214108	20339	1656468	SH	DEFINED 1,3,4	1656468
UNIT CORP.	COM	909218109	717	34465	SH	DEFINED 1,3,4	34465
UNITED BANKSHARES, INC./WV	COM	909907107	939	32982	SH	DEFINED 1,3,4	32982
UNITED DEFENSE INDUSTRIES	COM	91018B104	5333	205440	SH	DEFINED 1,3,4	205440
UNITED DOMINION REALTY TRUST	COM	910197102	614	35600	SH	DEFINED 1,3,4	35600
UNITED DOMINION REALTY TRUST	COM	910197102	5599	325200	SH	DEFINED 2,3,4	325200
UNITED MICROELECTRONICS	COM	910873207	2290	610604	SH	DEFINED 1,3,4	610604
UNITED NATURAL FOODS, INC.	COM	911163103	426	15166	SH	DEFINED 1,3,4	15166
UNITED ONLINE, INC.	COM	911268100	5156	203451	SH	DEFINED 1,3,4	203451
UNITED PARCEL SERVICE-CL B	COM	911312106	40893	641950	SH	DEFINED 1,3,4	641950
UNITED RENTALS INC,	COM	911363109	274	19510	SH	DEFINED 1,3,4	19510
UNITED STATES STEEL CORP.	COM	912909108	17021	1040232	SH	DEFINED 1,3,4	1040232
UNITED STATIONERS, INC.	COM	913004107	942	26065	SH	DEFINED 1,3,4	26065
UNITED SURGICAL PARTNERS INTER	COM	913016309	7288	322728	SH	DEFINED 1,3,4	322728
UNITED TECHNOLOGIES CORP.	COM	913017109	29496	416578	SH	DEFINED 1,3,4	416578
UNITED THERAPEUTICS CORP.	COM	91307C102	6352	291618	SH	DEFINED 1,3,4	291618
UNITEDHEALTH GROUP, INC.	COM	91324P102	54607	1086892	SH	DEFINED 1,3,4	1086892
UNITRIN INC.	COM	913275103	462	17081	SH	DEFINED 1,3,4	17081
UNIVERSAL COMPRESSION HOLDINGS	COM	913431102	710	34075	SH	DEFINED 1,3,4	34075
UNIVERSAL CORP.	COM	913456109	9325	220638	SH	DEFINED 1,3,4	220638
UNIVERSAL FOREST PRODS, INC.	COM	913543104	6807	325122	SH	DEFINED 1,3,4	325122
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	1465	36984	SH	DEFINED 1,3,4	36984
UNIVISION COMMUNICATIONS INC.	COM	914906102	3908	128468	SH	DEFINED 1,3,4	128468
UNOCAL CORP.	COM	915289102	4150	144620	SH	DEFINED 1,3,4	144620
UNUMPROVDENT CORP.	COM	91529Y106	2159	160993	SH	DEFINED 1,3,4	160993
UPM-KYMENE OYJ	COM	915436109	76	5224	SH	DEFINED 1,3,4	5224
URBAN OUTFITTERS, INC.	COM	917047102	6093	169680	SH	DEFINED 1,3,4	169680
USF CORP.	COM	91729Q101	578	21395	SH	DEFINED 1,3,4	21395
UTSTARCOM, INC.	COM	918076100	2468	69381	SH	DEFINED 1,3,4	69381
VF CORP.	COM	918204108	2470	72747	SH	DEFINED 1,3,4	72747
VALASSIS COMMUNICATIONS, INC.	COM	918866104	20891	812215	SH	DEFINED 1,3,4	812215
VALERO ENERGY CORP.	COM	91913Y100	3743	103089	SH	DEFINED 1,3,4	103089
VALMONT INDUSTRIES	COM	920253101	2334	120032	SH	DEFINED 1,3,4	120032
VALSPAR CORP.	COM	920355104	539	12762	SH	DEFINED 1,3,4	12762
VARCO INTERNATIONAL, INC.	COM	922122106	483	24595	SH	DEFINED 1,3,4	24595
VARIAN INC.	COM	922206107	6635	191514	SH	DEFINED 1,3,4	191514
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	1739	58409	SH	DEFINED 1,3,4	58409
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	12804	222425	SH	DEFINED 1,3,4	222425
VECTREN CORPORATION	COM	92240G101	426	17212	SH	DEFINED 1,3,4	17212
VEECO INSTRUMENTS, INC.	COM	922417100	396	23160	SH	DEFINED 1,3,4	23160
VERIDIAN CORP	COM	92342R203	804	23027	SH	DEFINED 1,3,4	23027
VERITAS SOFTWARE CORP.	COM	923436109	41109	1434045	SH	DEFINED 1,3,4	1434045
VERITY INC.	COM	92343C106	2178	171623	SH	DEFINED 1,3,4	171623
VERITAS DGC INC.	COM	92343P107	307	26416	SH	DEFINED 1,3,4	26416
VERIZON COMMUNICATIONS.	COM	92343V104	86432	2191055	SH	DEFINED 1,3,4	2191055
VERINT SYSTEMS, INC.	COM	92343X100	1818	71500	SH	DEFINED 1,3,4	71500
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	283	19395	SH	DEFINED 1,3,4	19395
VIACOM, INC.	COM	925524308	67159	1538364	SH	DEFINED 1,3,4	1538364
VIAD CORP.	COM	92552R109	23187	1035835	SH	DEFINED 1,3,4	1035835
VIASAT, INC.	COM	92552V100	296	20688	SH	DEFINED 1,3,4	20688
VIASYS HEALTHCARE, INC.	COM	92553Q209	479	23240	SH	DEFINED 1,3,4	23240
VICOR CORP.	COM	925815102	320	33072	SH	DEFINED 1,3,4	33072
VINTAGE PETROLEUM, INC.	COM	927460105	7448	660442	SH	DEFINED 1,3,4	660442
VISHAY INTRTECHNOLOGY	COM	928298108	534	40380	SH	DEFINED 1,3,4	40380
VISTEON CORP.	COM	92839U107	490	73329.997SH	SH	DEFINED 1,3,4	73329.9975
VISX INC/DE	COM	92844S105	223	12992	SH	DEFINED 1,3,4	12992
VITAL SIGNS, INC.	COM	928469105	264	10289	SH	DEFINED 1,3,4	10289
VITALWORKS, INC.	COM	928483106	2816	712990	SH	DEFINED 1,3,4	712990
VITESSE SEMICONDUCTOR CORP	COM	928497106	5368	1090948	SH	DEFINED 1,3,4	1090948
VIVENDI UNIVERSAL	COM	92851S204	199	10820	SH	DEFINED 1,3,4	10820
VODAFONE GROUP PLC	COM	92857W100	398	20122	SH	DEFINED 1,3,4	20122
VOLT INFO SCIENCES, INC.	COM	928703107	164	12050	SH	DEFINED 1,3,4	12050
VORNADO REALTY	COM	929042109	161	3700	SH	DEFINED 1,3,4	3700
VORNADO REALTY	COM	929042109	7028	161200	SH	DEFINED 2,3,4	161200
VULCAN MATERIALS CO.	COM	929160109	10399	280512	SH	DEFINED 1,3,4	280512
WD-40 CO.	COM	929236107	376	13123	SH	DEFINED 1,3,4	13123
WGL HOLDINGS, INC.	COM	92924F106	322	12284	SH	DEFINED 1,3,4	12284
W-H ENERGY SERVICES, INC.	COM	92925E108	416	21440	SH	DEFINED 1,3,4	21440
WMC RESOURCES, LTD.	COM	92928R106	38	4200	SH	DEFINED 1,3,4	4200
WMS INDUSTRIES, INC.	COM	929297109	371	23687	SH	DEFINED 1,3,4	23687
WPP GROUP PLC.	COM	929309300	109	2714	SH	DEFINED 1,3,4	2714
WPS RESOURCES CORP	COM	92931B106	327	8145	SH	DEFINED 1,3,4	8145
WABASH NATIONAL CORP.	COM	929566107	287	20323	SH	DEFINED 1,3,4	20323
WABTEC	COM	929740108	4352	312936	SH	DEFINED 1,3,4	312936
WACHOVIA CORP.	COM	929903102	58583	1466060	SH	DEFINED 1,3,4	1466060
WADDELL & REED FINANCIAL - A	COM	930059100	532	20777	SH	DEFINED 1,3,4	20777
WAL-MART STORES, INC.	COM	931142103	180344	3360228	SH	DEFINED 1,3,4	3360228
WALGREEN CO.	COM	931422109	20864	693214	SH	DEFINED 1,3,4	693214
WALTER INDUSTRIES INC.	COM	93317Q105	989	84638	SH	DEFINED 1,3,4	84638
WASHINGTON FEDERAL, INC.	COM	938824109	1267	55105	SH	DEFINED 1,3,4	55105
WASHINGTON MUTUAL, INC.	COM	939322103	47008	1138301	SH	DEFINED 1,3,4	1138301
WASHINGTON POST CI B	COM	939640108	1766	2407	SH	DEFINED 1,3,4	2407
WASTE CONNECTIONS, INC.	COM	941053100	8550	243758	SH	DEFINED 1,3,4	243758
WASTE MANAGEMENT, INC.	COM	94106L109	21718	901683	SH	DEFINED 1,3,4	901683
WATERS CORP.	COM	941848103	2024	69491	SH	DEFINED 1,3,4	69491
WATSCO, INC.	COM	942622200	4467	269691	SH	DEFINED 1,3,4	269691
WATSON PHARMACEUTICALS	COM	942683103	16260	402860	SH	DEFINED 1,3,4	402860
WATSON WYATT & CO. HOLDINGS	COM	942712100	604	26088	SH	DEFINED 1,3,4	26088
WATTS INDUSTRIES, INC.	COM	942749102	5886	329940	SH	DEFINED 1,3,4	329940
WAUSAU-MOSINEE PAPER CORP.	COM	943315101	143	13034	SH	DEFINED 1,3,4	13034
WAYPOINT FINANCIAL CORP.	COM	946756103	469	25868	SH	DEFINED 1,3,4	25868
WEBWX COMMUNICATIONS, INC.	COM	94767L109	1971	141280	SH	DEFINED 1,3,4	141280
WEBSense, INC.	COM	947684106	4883	311845	SH	DEFINED 1,3,4	311845

WEBMD CORP.	COM	94769M105	11799	1089291	SH	DEFINED 1,3,4	1089291
WEBSTER FINANCIAL CORP.	COM	947890109	432	11530	SH	DEFINED 1,3,4	11530
WEINGARTEN REALTY INVST	COM	948741103	109	2600	SH	DEFINED 1,3,4	2600
WEINGARTEN REALTY INVST	COM	948741103	7144	170550	SH	DEFINED 2,3,4	170550
WELLMAN INC.	COM	949702104	284	25249	SH	DEFINED 1,3,4	25249
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	10144	120294	SH	DEFINED 1,3,4	120294
WELLS FARGO & CO.	COM	949746101	84851	1683560	SH	DEFINED 1,3,4	1683560
WENDY'S INTERNATIONAL	COM	950590109	1842	63640	SH	DEFINED 1,3,4	63640
WERNER ENTERPRISES	COM	950755108	342	16138	SH	DEFINED 1,3,4	16138
WEST MARINE INC.	COM	954235107	2336	133378	SH	DEFINED 1,3,4	133378
WESTAMERICA BACORPORATION	COM	957090103	6922	160683	SH	DEFINED 1,3,4	160683
WESTAR ENERGY, INC.	COM	95709T100	295	18190	SH	DEFINED 1,3,4	18190
WESTERN DIGITAL CORP	COM	958102105	3535	343211	SH	DEFINED 1,3,4	343211
WESTERN GAS RESOURCES INC.	COM	958259103	4953	125095	SH	DEFINED 1,3,4	125095
WESTPORT RESOURCES CORP.	COM	961418100	1364	59965	SH	DEFINED 1,3,4	59965
WESTWOOD ONE, INC.	COM	961815107	2440	71872	SH	DEFINED 1,3,4	71872
WET SEAL, INC.	COM	961840105	247	23420	SH	DEFINED 1,3,4	23420
WEYERHAEUSER CO.	COM	962166104	6633	122806	SH	DEFINED 1,3,4	122806
WHIRLPOOL CORP.	COM	963320106	2444	38354	SH	DEFINED 1,3,4	38354
WHITE ELECTRONIC DESIGNS	COM	963801105	1486	140300	SH	DEFINED 1,3,4	140300
WHITNEY HOLDING CORP.	COM	966612103	8032	251246	SH	DEFINED 1,3,4	251246
WHOLE FOODS MARKET, INC.	COM	966837106	15566	327530	SH	DEFINED 1,3,4	327530
WILD OATS MARKETS, INC.	COM	96808B107	904	82720	SH	DEFINED 1,3,4	82720
WILLIAMS CO. INC., THE	COM	969457100	2288	290674	SH	DEFINED 1,3,4	290674
WILLIAMS-SONOMA, INC.	COM	969904101	2118	72536	SH	DEFINED 1,3,4	72536
WILMINGTON TRUST CO.	COM	971807102	488	16612	SH	DEFINED 1,3,4	16612
WIMM BILL DANN FOODS	COM	97263M109	1940	95701	SH	DEFINED 1,3,4	95701
WIND RIVER SYSTEMS	COM	973149107	74	20125	SH	DEFINED 1,3,4	20125
WINN-DIXIE STORES, INC.	COM	974280109	964	78659	SH	DEFINED 1,3,4	78659
WINNEBAGO INDUSTRIES	COM	974637100	545	14356	SH	DEFINED 1,3,4	14356
WINTRUST FINANCIAL CORP.	COM	97650W108	6948	234770	SH	DEFINED 1,3,4	234770
WISCONSIN ENERGY CORP.	COM	976657106	850	29394	SH	DEFINED 1,3,4	29394
WOLVERINE TUBE, INC.	COM	978093102	53	9724	SH	DEFINED 1,3,4	9724
WOLVERINE WORLD WIDE	COM	978097103	3283	170598	SH	DEFINED 1,3,4	170598
WOODWARD COVENER CO.	COM	980745103	383	8896	SH	DEFINED 1,3,4	8896
WORTHINGTON INDUSTRIES, INC.	COM	981811102	4048	302620	SH	DEFINED 1,3,4	302620
WRIGHT MEDICAL GROUP, INC.	COM	98235T107	1148	60329	SH	DEFINED 1,3,4	60329
WRIGLEY (WM) JR. CO.	COM	982526105	20449	363709	SH	DEFINED 1,3,4	363709
WYETH	COM	983024100	34679	761320	SH	DEFINED 1,3,4	761320
X-RITE, INC.	COM	983857103	159	16040	SH	DEFINED 1,3,4	16040
XTO ENERGY, INC.	COM	98385X106	934	46385.740	SH	DEFINED 1,3,4	46385.7405
XCEL ENERGY INC.	COM	98389B100	3365	223419	SH	DEFINED 1,3,4	223419
XILINX, INC.	COM	983919101	4789	189382	SH	DEFINED 1,3,4	189382
XEROX CORP.	COM	984121103	10874	1027264	SH	DEFINED 1,3,4	1027264
YAHOO INC.	COM	984332106	12857	392666	SH	DEFINED 1,3,4	392666
YARDVILLE NATIONAL BANKCORP	COM	985021104	2410	123600	SH	DEFINED 1,3,4	123600
YELLOW CORP.	COM	985509108	5870	253552	SH	DEFINED 1,3,4	253552
YORK INTL	COM	986670107	2205	94226	SH	DEFINED 1,3,4	94226
YUM BRANDS, INC.	COM	988498101	6228	210755	SH	DEFINED 1,3,4	210755
YUKOS	COM	98849W108	5152	91985.250	SH	DEFINED 1,3,4	91985.2502
ZALE CORP.	COM	988858106	1017	25410	SH	DEFINED 1,3,4	25410
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	14862	197651	SH	DEFINED 1,3,4	197651
ZENITH NATIONAL INSURANCE CO.	COM	989390109	426	14872	SH	DEFINED 1,3,4	14872
ZIMMER HOLDINGS, INC.	COM	98956P102	5643	125304	SH	DEFINED 1,3,4	125304
ZIONS BANCORPORATION	COM	989701107	6980	137938	SH	DEFINED 1,3,4	137938
ZIX CORP.	COM	98974P100	63	17858	SH	DEFINED 1,3,4	17858
ZORAN CORP.	COM	98975F101	4683	243745	SH	DEFINED 1,3,4	243745
ZURICH FINANCIAL SVCS-ADR	COM	98982M107	128	10800	SH	DEFINED 1,3,4	10800
ZOLL MEDICAL CORP.	COM	989922109	927	27610	SH	DEFINED 1,3,4	27610
ACE LTD	COM	G0070K103	5089	148498	SH	DEFINED 1,3,4	148498
AMDOCS LTD.	COM	G02602103	17158	714994	SH	DEFINED 1,3,4	714994
ARCH CAPITAL GROUP LTD	COM	G0450A105	3979	114549	SH	DEFINED 1,3,4	114549
BUNGE LIMITED	COM	G16962105	1947	68195	SH	DEFINED 1,3,4	68195
COOPER INDUSTRIES, LTD. - CLAS	COM	G24182100	14088	341149	SH	DEFINED 1,3,4	341149
EVEREST RE GROUP LTD.	COM	G3223R108	50748	663221	SH	DEFINED 1,3,4	663221
FRESH DEL MONTE PRODUCE, INC.	COM	G36738105	10618	413381	SH	DEFINED 1,3,4	413381
INGERSOLL-RAND CO.	COM	G4776G101	6036	127507	SH	DEFINED 1,3,4	127507
NABORS INDUSTRIES, LTD.	COM	G6359F103	3234	81736	SH	DEFINED 1,3,4	81736
NOBLE CORP.	COM	G65422100	7279	212227	SH	DEFINED 1,3,4	212227
PLATINUM UNDERWRITERS HOLDINGS	COM	G7127P100	7682	283184	SH	DEFINED 1,3,4	283184
SCOTTISH ANNUITY & LIFE HOLDIN	COM	G7885T104	1219	60329	SH	DEFINED 1,3,4	60329
TOMMY HILFIGER CORP.	COM	G8915Z102	2579	278920	SH	DEFINED 1,3,4	278920
TRANSOCEAN, INC.	COM	G90078109	3933	179112	SH	DEFINED 1,3,4	179112
WEATHERFORD INTL LTD.	COM	G95089101	10895	260028	SH	DEFINED 1,3,4	260028
XL CAPITAL LTD.	COM	G98255105	6353	76542	SH	DEFINED 1,3,4	76542
UBS AG - REG	COM	H8920M855	140	2540	SH	DEFINED 1,3,4	2540
LEADING EDGE MEASUREMENT SYSTE	COM	LEMS12345	500	500000	SH	DEFINED 3,4	500000
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	2914	149125	SH	DEFINED 1,3,4	149125
RADVISION, LTD.	COM	M81869105	1555	233081	SH	DEFINED 1,3,4	233081
SHELL SHOCKED SOUND, INC.	COM	SHELL1234	350	175000	SH	DEFINED 3,4	175000
FLEXTRONICS INTL LTD.	COM	Y2573F102	903	86631	SH	DEFINED 1,3,4	86631