

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

**FORM 13F**

**FORM 13F COVER PAGE**

Report for the Calendar Year or Quarter Ended: December 31st, 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 February 17th, 2004**

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

**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: 2017  
Form 13F Information Table Value Total: \$16721683 (X\$1000)

**List of Other Included Managers:**

No. 13F File Number Name

01	28-1549	Principal Global Investors, LLC
02	28-10400	Principal Real Estate Investors, LLC
03	28-793	Principal Life Insurance Co
04	28-10107	Principal Financial Services, Inc

## FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF		VALU	SHARES/	S	PUT/	INVSTMT	OTH		VOTING AUTHOR		
	CLAS	CUSIP						(X\$10	PRN	AMT	P	CALL
AAR CORP.	COM	00036110	455	30345	SH		DEFINED	1,3,4		30345		
ADC COMMUNICATIONS, INC.	COM	00088610	1412	475194	SH		DEFINED	1,3,4		475194		
ABN-AMRO HOLDINGS	COM	00093710	259	11003	SH		DEFINED	1,3,4		11003		
ABM INDUSTRIES, INC.	COM	00095710	822	47069	SH		DEFINED	1,3,4		47069		
AFLAC, INC.	COM	0010551025377		701301	SH		DEFINED	1,3,4		701301		
AGCO CORP.	COM	00108410	454	22379	SH		DEFINED	1,3,4		22379		
AGL RESOURCES IN	COM	00120410	6072	208694	SH		DEFINED	1,3,4		208694		
AES CORP.	COM	00130H10	3918	415210	SH		DEFINED	1,3,4		415210		
AMB PROPERTY CORP.	COM	00163T1014726		447881	SH		DEFINED	1,3,4		447881		
AMB PROPERTY CORP.	COM	00163T1011848		360300	SH		DEFINED	2,3,4		360300		
ATI TECHNOLOGIES, INC.	COM	00194110	196	13000	SH		DEFINED	1,3,4		13000		
AT&T CORP.	COM	0019575019559		963689	SH		DEFINED	1,3,4		963689		
ATMI, INC.	COM	00207R10	683	29506	SH		DEFINED	1,3,4		29506		
AT&T WIRELESS GROUP	COM	00209A1012854		1608736	SH		DEFINED	1,3,4		1608736		
AAIPHARMA, INC.	COM	00252W1010345		411731	SH		DEFINED	1,3,4		411731		
AARON RENTS INC.	COM	00253520	626	31211	SH		DEFINED	1,3,4		31211		
ABBOTT LABORATORIES	COM	0028241044322		951143	SH		DEFINED	1,3,4		951143		
ABERCROMBIE & FITCH CO.	COM	00289620	709	28699	SH		DEFINED	1,3,4		28699		
ACADIA REALTY TRUST	COM	00423910	42	3200	SH		DEFINED	1,3,4		3200		
ACADIA REALTY TRUST	COM	00423910	546	43600	SH		DEFINED	2,3,4		43600		
ACCREDO HEALTH, INC.	COM	00437V10	6523	206602	SH		DEFINED	1,3,4		206602		
ACTIVISION, INC.	COM	00493020	479	26318	SH		DEFINED	1,3,4		26318		
ACTION PERFORMANCE COS	INCCOM	00493310	332	17042	SH		DEFINED	1,3,4		17042		
ACTEL CORP.	COM	00493410	585	24162	SH		DEFINED	1,3,4		24162		
ACUITY BRANDS INC.	COM	00508Y10	1117	43363	SH		DEFINED	1,3,4		43363		
ACXIOM CORP.	COM	00512510	471	25190	SH		DEFINED	1,3,4		25190		
CARDSYSTEMS SOLUTIONS, INCCOM	006247\$\$	167	333500	SH			DEFINED	3,4		333500		
ADAPTEC, INC.	COM	00651F10	913	103680	SH		DEFINED	1,3,4		103680		
ADECCO	COM	00675410	180	11191	SH		DEFINED	1,3,4		11191		
ADMINISTAFF, INC.	COM	00709410	8016	461204	SH		DEFINED	1,3,4		461204		
ADOBE SYSTEMS, INC.	COM	00724F10	8256	209934	SH		DEFINED	1,3,4		209934		
ADOLOR CORP.	COM	00724X10	6743	337032	SH		DEFINED	1,3,4		337032		
ADTRAN INC.	COM	00738A10	7700	248378	SH		DEFINED	1,3,4		248378		
ADVANCE AUTO PARTS	COM	00751Y10	3522	43268	SH		DEFINED	1,3,4		43268		
ADVANCED DIGITAL INFO CORP	COM	00752510	9037	645381	SH		DEFINED	1,3,4		645381		
ADVANCED MARKETING SERVICE	COM	00753T10	205	18156	SH		DEFINED	1,3,4		18156		
ADVANCED FIBRE COMMUNICATIO	COM	00754A10	516	25798	SH		DEFINED	1,3,4		25798		
ADVANCED NEUROMODULATION	SCOM	00757T10	3849	83736	SH		DEFINED	1,3,4		83736		
ADVO, INC.	COM	00758510	2143	67520	SH		DEFINED	1,3,4		67520		
ADVANCED MEDICAL OPTICS	COM	00763M10	4879	248346	SH		DEFINED	1,3,4		248346		
AEROFLEX INC.	COM	00776810	738	63343	SH		DEFINED	1,3,4		63343		
AEROPOSTALE, INC.	COM	0078651012936		471681	SH		DEFINED	1,3,4		471681		
ADVANCED MICRO DEVICES	COM	00790310	3064	205810	SH		DEFINED	1,3,4		205810		
ADVANCE PCS	COM	00790K10	1454	27562	SH		DEFINED	1,3,4		27562		
ADVANCED ENERGY INDUSTRIES	COM	00797310	804	30817	SH		DEFINED	1,3,4		30817		
ADVENT SOFTWARE INC	COM	00797410	169	9729	SH		DEFINED	1,3,4		9729		
AETNA INC- NEW	COM	00817Y1023310		344995	SH		DEFINED	1,3,4		344995		
AFFILIATED COMP SVCS -CLA	COM	0081901011787		216337	SH		DEFINED	1,3,4		216337		
AGERE SYSTEMS, INC.	COM	00845V20	1724	594621	SH		DEFINED	1,3,4		594621		
AGILENT TECHNOLOGIES INC	COM	00846U1023510		804068.00	SH		DEFINED	1,3,4		804068		
AGILYSYS, INC.	COM	00847J10	344	30603	SH		DEFINED	1,3,4		30603		
AGRIUM, INC.	COM	00891610	2303	139989	SH		DEFINED	1,3,4		139989		
AIR PRODUCTS & CHEMICALS,	COM	00915810	7099	134343	SH		DEFINED	1,3,4		134343		
AIRGAS INC.	COM	00936310	4723	219760	SH		DEFINED	1,3,4		219760		
AIRTRAN HOLDINGS, INC.	COM	00949P10	9898	831788	SH		DEFINED	1,3,4		831788		
ELECTROLUX AB	COM	01019820	111	2500	SH		DEFINED	1,3,4		2500		
ALABAMA NATL BANCORPORATIO	COM	01031710	3424	65170	SH		DEFINED	1,3,4		65170		
ALASKA AIRGROUP INC.	COM	01165910	211	7926	SH		DEFINED	1,3,4		7926		
ALBANY INTL CORP. -CLA	COM	0123481010623		313400	SH		DEFINED	1,3,4		313400		
ALBEMARLE CORP.	COM	01265310	365	12210	SH		DEFINED	1,3,4		12210		
ALBERTO-CULVER CO.	COM	0130681014772		234241	SH		DEFINED	1,3,4		234241		
ALBERTSONS, INC.	COM	01310410	4924	217132	SH		DEFINED	1,3,4		217132		
ALCOA, INC.	COM	0138171021208		558011	SH		DEFINED	1,3,4		558011		
ALEXANDER & BALDWIN INC.	COM	01448210	417	12410	SH		DEFINED	1,3,4		12410		
ALEXANDRIA REAL EST EQUITIC	COM	01527110	916	15783	SH		DEFINED	1,3,4		15783		
ALEXANDRIA REAL EST EQUITIC	COM	01527110	2127	36740	SH		DEFINED	2,3,4		36740		
ALIGN TECHNOLOGY INC	COM	01625510	2358	142820	SH		DEFINED	1,3,4		142820		
ALLEGHENY ENERGY	COM	01736110	948	74966	SH		DEFINED	1,3,4		74966		
ALLEGHENY TECHNOLOGIES, INCOM	01741R10	619	47611	SH			DEFINED	1,3,4		47611		
ALLERGAN, INC.	COM	01849010	7084	92265	SH		DEFINED	1,3,4		92265		
ALLETE	COM	01852210	793	25800	SH		DEFINED	1,3,4		25800		
ALLIANCE DATA SYSTEMS CORP	COM	01858110	73	2630	SH		DEFINED	1,3,4		2630		
ALLIANCE SEMICONDUCTOR COR	COM	01877H10	235	33488	SH		DEFINED	1,3,4		33488		
ALLIANT CORP.	COM	01880210	817	32860	SH		DEFINED	1,3,4		32860		
ALLIANT TECHSYSTEMS, INC.	COM	0188041033968		587936	SH		DEFINED	1,3,4		587936		
ALLIED DOMEQ PLC	COM	01912120	186	5860	SH		DEFINED	1,3,4		5860		
ALLIED WASTE INDUSTRIES, ICOM	01958930	2616	189057	SH			DEFINED	1,3,4		189057		
ALLMERICA FINANCIAL CORP.	COM	01975410	487	15740	SH		DEFINED	1,3,4		15740		

ALLSTATE CORP.	COM	0200021041034	953846	SH	DEFINED	1,3,4	953846
ALLTEL CORP.	COM	02003910 8595	184480	SH	DEFINED	1,3,4	184480
ALLSTREAM, INC. - CLASS B	COM	02004C2023879	416320	SH	DEFINED	1,3,4	416320
ALPHARMA INC. - CL A	COM	02081310 995	49472	SH	DEFINED	1,3,4	49472
ALTERA CORP.	COM	0214411012453	548740	SH	DEFINED	1,3,4	548740
ALTRIA GROUP, INC.	COM	02209S1073779	1355889	SH	DEFINED	1,3,4	1355889
CORPORATE SERVICES GROUP	PCOM	02251600 14	82587	SH	DEFINED	3,4	82587
ARRIVA PLC	COM	02303460 479	70462	SH	DEFINED	3,4	70462
AMBAC FINANCIAL GROUP, INCCOM	0231391015836	228179	SH	DEFINED	1,3,4	228179	
AMERADA HESS CORP.	COM	02355110 2820	53065	SH	DEFINED	1,3,4	53065
AMEREN CORP.	COM	0236081026097	567328	SH	DEFINED	1,3,4	567328
AMERICA MOVIL - SERIES L	COM	02364W1018983	694348	SH	DEFINED	1,3,4	694348
AMCORE FINANCIAL, INC.	COM	02391210 6489	240176	SH	DEFINED	1,3,4	240176
AMERICAN AXLE & MFG HOLDINCOM	0240611011600	286981	SH	DEFINED	1,3,4	286981	
AMERICAN DISTRIBUTORS PLC	COM	02540*11 0	1241676	SH	DEFINED	3,4	1241676
AMERICAN ELECTRIC POWER	COCOM	02553710 7158	234743	SH	DEFINED	1,3,4	234743
AMERICAN EAGLE OUTFITTERS	COM	02553E10 346	21126	SH	DEFINED	1,3,4	21126
AMERICAN EXPRESS CO.	COM	0258161037606	779718	SH	DEFINED	1,3,4	779718
AMERICAN FINL GROUP INC.	COM	02593210 577	21666	SH	DEFINED	1,3,4	21666
AMERICAN FINANCIAL REALTY	COM	02607P30 235	13856	SH	DEFINED	1,3,4	13856
AMERICAN FINANCIAL REALTY	COM	02607P30 3453	202644	SH	DEFINED	2,3,4	202644
AMERICAN GREETINGS CORP.	COM	02637510 854	39239	SH	DEFINED	1,3,4	39239
AMERICAN HEALTHWAYS INC	COM	02649V10 3802	159198	SH	DEFINED	1,3,4	159198
AMERICAN HOME MORTGAGE INVCOM	02660R10 9360	415836	SH	DEFINED	1,3,4	415836	
AMERICAN INTERNATIONAL GROC	COM	02687410128726	1942142	SH	DEFINED	1,3,4	1942142
AMERICAN ITALIAN PASTA CO.COM	02707010 711	17059	SH	DEFINED	1,3,4	17059	
AMERICAN MANAGEMENT SYSTEMCOM	02735210 611	40399	SH	DEFINED	1,3,4	40399	
AMERICAN MEDICAL SYS HLDGSCOM	02744M10 688	31512	SH	DEFINED	1,3,4	31512	
AMERICAN POWER CONVERSION	COM	0290661049851	2038913	SH	DEFINED	1,3,4	2038913
AMEM STANDARD CO INC.	COM	0297121016814	166949	SH	DEFINED	1,3,4	166949
AMERICAN STATES WATER CO.	COM	02989910 365	14485	SH	DEFINED	1,3,4	14485
AMERICREDIT CORP.	COM	03060R10 741	46447	SH	DEFINED	1,3,4	46447
AMERISTAR CASINOS, INC.	COM	03070Q10 5339	218052	SH	DEFINED	1,3,4	218052
AMERON INTERNATIONAL CORP	COM	03071010 4467	128797	SH	DEFINED	1,3,4	128797
AMERUS LIFE GROUP.	COM	03072M10 409	11627	SH	DEFINED	1,3,4	11627
AMERISOURCEBERGEN CORP	COM	03073E10 3712	66066	SH	DEFINED	1,3,4	66066
AMERIGROUP CORP. COM	COM	03073T10 9368	219683	SH	DEFINED	1,3,4	219683
AMERITRADE HOLDING CORP.	COM	03074K10 722	51450	SH	DEFINED	1,3,4	51450
AMETEK INC.	COM	03110010 477	9907	SH	DEFINED	1,3,4	9907
AMGEN	COM	0311621077414	1252567	SH	DEFINED	1,3,4	1252567
AMKOR TECHNOLOGY INC.	COM	03165210 3538	194180	SH	DEFINED	1,3,4	194180
AMPHENOL CORP	COM	03209510 8464	132396	SH	DEFINED	1,3,4	132396
AMSOUTH BANCORPORATION	COM	03216510 5507	224680	SH	DEFINED	1,3,4	224680
AMSURG CORP.	COM	03232P40 724	19107	SH	DEFINED	1,3,4	19107
ANADARKO PETROLEUM CORP.	COM	03251110 7595	148974	SH	DEFINED	1,3,4	148974
ANALOG DEVICES	COM	03265410 9936	217581	SH	DEFINED	1,3,4	217581
ANALOGIC CORP.	COM	03265720 2416	59018	SH	DEFINED	1,3,4	59018
ANCHOR BANCORP, INC./WI	COM	03283910 549	22048	SH	DEFINED	1,3,4	22048
ANDREW CORP.	COM	03442510 1039	90663	SH	DEFINED	1,3,4	90663
ANGELICA CORP.	COM	03466310 185	8429	SH	DEFINED	1,3,4	8429
ANGLO AMERICAN PLC	COM	03485P10 128	5740	SH	DEFINED	1,3,4	5740
ANGIOTECH PHARMACEUTICALS,COM	03491810 1118	24300	SH	DEFINED	1,3,4	24300	
ANHEUSER-BUSCH COS., INC.	COM	0352291041345	784932	SH	DEFINED	1,3,4	784932
ANIXTER INT'L, INC.	COM	03529010 892	34530	SH	DEFINED	1,3,4	34530
ANN TAYLOR STORES CORP.	COM	03611510 6607	169406	SH	DEFINED	1,3,4	169406
ANSYS INC.	COM	03662Q10 740	18572	SH	DEFINED	1,3,4	18572
ANTHEM, INC.	COM	03674B1015630	208334	SH	DEFINED	1,3,4	208334
ANTEON INTERNATIONAL CORP.COM	03674E1012079	335119	SH	DEFINED	1,3,4	335119	
ANWORTH MORTGAGE ASST CORPCOM	03734710 3183	228551	SH	DEFINED	1,3,4	228551	
AON CORP.	COM	0373891020700	864773	SH	DEFINED	1,3,4	864773
APACHE CORP.	COM	0374111024188	298549	SH	DEFINED	1,3,4	298549
APARTMENT INVESTMENT & MANCOM	03748R10 1919	55621	SH	DEFINED	1,3,4	55621	
APOGEE ENTERPRISES, INC.	COM	03759810 296	26219	SH	DEFINED	1,3,4	26219
APOLLO GROUP INC.	COM	0376041020654	303713	SH	DEFINED	1,3,4	303713
APOGENT TECHNOLOGIES, INC.COM	03760A10 620	26847	SH	DEFINED	1,3,4	26847	
APPLE COMPUTER, INC.	COM	03783310 4596	215085	SH	DEFINED	1,3,4	215085
APPLEBEES INT'L, INC.	COM	03789910 2321	59152	SH	DEFINED	1,3,4	59152
APRIA HEALTHCARE GROUP INCCOM	03793310 7047	247769	SH	DEFINED	1,3,4	247769	
APPLERA CORP-APPLIED BIOSYCOM	03802010 2544	122819	SH	DEFINED	1,3,4	122819	
PE CORP-CELERA GENOMICS GRCOM	0380202016720	1201985	SH	DEFINED	1,3,4	1201985	
APPLICA INCORPORATED	COM	03815A10 170	22540	SH	DEFINED	1,3,4	22540
APPLIED FILMS CORP.	COM	03819710 5054	153122	SH	DEFINED	1,3,4	153122
APPLIED INDUSTRIAL TECH, ICOM	03820C10 438	18355	SH	DEFINED	1,3,4	18355	
APPLIED MATERIALS, INC.	COM	0382221043310	1929527	SH	DEFINED	1,3,4	1929527
APPLIED MICRO CIRCUITS CORCOM	03822W1018558	3104177	SH	DEFINED	1,3,4	3104177	
APTARGROUP, INC.	COM	03833610 1346	34583	SH	DEFINED	1,3,4	34583
AQUILA, INC.	COM	03840P10 197	57924	SH	DEFINED	1,3,4	57924
ARBITRON, INC.	COM	03875Q1030514	731357	SH	DEFINED	1,3,4	731357
ARCH CHEMICALS, INC.	COM	03937R10 7836	305252	SH	DEFINED	1,3,4	305252
ARCH COAL, INC.	COM	03938010 2984	95727	SH	DEFINED	1,3,4	95727
ARCHER-DANIELS-MIDLAND CO.COM	03948310 5837	383496	SH	DEFINED	1,3,4	383496	
ARCHSTONE-SMITH TRUST	COM	03958310 370	13200	SH	DEFINED	1,3,4	13200

ARCHSTONE-SMITH TRUST	COM	03958310	5496	196400	SH	DEFINED	2,3,4	196400
ARCTIC CAT, INC.	COM	03967010	496	20007	SH	DEFINED	1,3,4	20007
ARGOSY GAMING COMPANY	COM	04022810	725	27931	SH	DEFINED	1,3,4	27931
ARKANSAS BEST CORP.	COM	04079010	740	23641	SH	DEFINED	1,3,4	23641
ARMOR HOLDINGS, INC.	COM	04226010	709	26847	SH	DEFINED	1,3,4	26847
ARQULE, INC.	COM	04269E10	127	26758	SH	DEFINED	1,3,4	26758
ARROW ELECTRONICS INC.	COM	04273510	3330	143780	SH	DEFINED	1,3,4	143780
ARTESYN TECHNOLOGIES, INC.	COM	04312710	312	36906	SH	DEFINED	1,3,4	36906
ARTHROCARE CORP.	COM	04313610	5375	219426	SH	DEFINED	1,3,4	219426
ARVINMERITOR, INC.	COM	04335310	494	20328	SH	DEFINED	1,3,4	20328
ASCENTIAL SOFTWARE CORP.	COM	04362P2011737		452442	SH	DEFINED	1,3,4	452442
SEPARATE ACCOUNT LI - MM	COM	0439895M27040719541113			SH	DEFINED	1,3,4	19541114
ASHLAND, INC.	COM	04420410	1784	40504	SH	DEFINED	1,3,4	40504
ASHWORTH, INC.	COM	04516H10	99	12454	SH	DEFINED	1,3,4	12454
ASPECT COMMUNICATIONS	COM	04523Q1013639		865646	SH	DEFINED	1,3,4	865646
ASSOCIATED BANC-CORP.	COM	04548710	928	21754	SH	DEFINED	1,3,4	21754
ASTEC INDUSTRIES, INC.	COM	04622410	232	18803	SH	DEFINED	1,3,4	18803
ASTORIA FINL CORP.	COM	04626510	876	23565	SH	DEFINED	1,3,4	23565
ASTRAZENECA GROUP PLC.	COM	04635310	186	3840	SH	DEFINED	1,3,4	3840
AT ROAD INC	COM	04648K10	1566	117800	SH	DEFINED	1,3,4	117800
JARVIS HOTELS PLC	COM	04761840	2481	945876	SH	DEFINED	3,4	945876
ATLANTIC COAST AIRLINES	HOCOM	04839610	431	43196	SH	DEFINED	1,3,4	43196
ATMEL CORP.	COM	04951310	840	139921	SH	DEFINED	1,3,4	139921
ATMOS ENERGY CORP.	COM	04956010	1168	47990	SH	DEFINED	1,3,4	47990
ATWOOD OCEANICS INC.	COM	05009510	422	13195	SH	DEFINED	1,3,4	13195
AUDIOVOX CORP.	COM	05075710	282	21910	SH	DEFINED	1,3,4	21910
AUTODESK, INC.	COM	05276910	1616	65889	SH	DEFINED	1,3,4	65889
AUTOMATIC DATA PROCESSING,COM	COM	0530151013940		351967	SH	DEFINED	1,3,4	351967
AUTONATION INC.	COM	05329W10	3005	163617	SH	DEFINED	1,3,4	163617
AUTOZONE, INC.	COM	05333210	5231	61419	SH	DEFINED	1,3,4	61419
AVALONBAY COMMUNITIES, INCCOM	COM	05348410	191	4000	SH	DEFINED	1,3,4	4000
AVALONBAY COMMUNITIES, INCCOM	COM	05348410	2762	57800	SH	DEFINED	2,3,4	57800
AVAYA, INC.	COM	05349910	3181	246012	SH	DEFINED	1,3,4	246012
AVERY DENNISON CORP.	COM	05361110	3656	65224	SH	DEFINED	1,3,4	65224
AVIALL, INC.	COM	05366B1011792		760032	SH	DEFINED	1,3,4	760032
AVID TECHNOLOGY, INC.	COM	05367P10	1410	29277	SH	DEFINED	1,3,4	29277
AVISTA CORP.	COM	05379B10	831	46036	SH	DEFINED	1,3,4	46036
AVNET, INC.	COM	05380710	5578	257363	SH	DEFINED	1,3,4	257363
AVOCENT CORPORATION.	COM	05389310	508	13919	SH	DEFINED	1,3,4	13919
AVON PRODUCTS, INC.	COM	0543031010634		157604	SH	DEFINED	1,3,4	157604
AXCELIS TECHNOLOGIES, INC.COM	COM	05454010	968	94278	SH	DEFINED	1,3,4	94278
AZTAR CORP.	COM	05480210	733	32556	SH	DEFINED	1,3,4	32556
BB&T CORP.	COM	0549371012488		323360	SH	DEFINED	1,3,4	323360
BEI TECHNOLOGIES, INC.	COM	05538P10	277	14051	SH	DEFINED	1,3,4	14051
BISYS GROUP, INC.	COM	05547210	524	35080	SH	DEFINED	1,3,4	35080
BJ SERVICES CO.	COM	0554821019582		545474	SH	DEFINED	1,3,4	545474
BJS WHOLESALE CLUB INC.	COM	05548J10	473	20702	SH	DEFINED	1,3,4	20702
BP PLC	COM	05562210	119	2420	SH	DEFINED	1,3,4	2420
BNP PARIBAS - SPONSORED ADCOM	COM	05565A20	381	12100	SH	DEFINED	1,3,4	12100
BMC SOFTWARE, INC.	COM	0559211021918		1175085	SH	DEFINED	1,3,4	1175085
BAKER HUGHES, INC.	COM	05722410	6361	197695	SH	DEFINED	1,3,4	197695
BALDOR ELECTRIC CO.	COM	05774110	712	31242	SH	DEFINED	1,3,4	31242
BALL CORP.	COM	0584981018379		308440	SH	DEFINED	1,3,4	308440
BALLY TOTAL FITNESS HOLDINCOM	COM	05873K10	224	32419	SH	DEFINED	1,3,4	32419
BANCO BRADESCO	COM	05946020	88	3300	SH	DEFINED	1,3,4	3300
BANCO SANTANDER CEN	COM	05964H10	197	16450	SH	DEFINED	1,3,4	16450
BANCO SANTANDER-CHILE - ADCOM	COM	05965X10	1977	83091	SH	DEFINED	1,3,4	83091
BANCORPSOUTH, INC.	COM	05969210	5883	248041	SH	DEFINED	1,3,4	248041
BANDAG INC.	COM	05981510	6259	151843	SH	DEFINED	1,3,4	151843
BANK OF AMERICA CORP.	COM	06050510122920		1528274	SH	DEFINED	1,3,4	1528274
CARDSYSTEMS SOLUTIONS, INCCOM	COM	06249000	0	1000000	SH	DEFINED	3,4	1000000
PALISADE SYSTMES, INC.	COM	06252000	0	100000	SH	DEFINED	3,4	100000
BANK OF HAWAII CORP.	COM	06254010	702	16598	SH	DEFINED	1,3,4	16598
BANK OF NEW YORK	COM	0640571015167		458087	SH	DEFINED	1,3,4	458087
BANK OF NOVA SCOTIA	COM	06414910	185	3640	SH	DEFINED	1,3,4	3640
BANK ONE CORP.	COM	06423A1031022		680418	SH	DEFINED	1,3,4	680418
BANKNORTH GROUP, INC.	COM	06646R10	1561	47979	SH	DEFINED	1,3,4	47979
BANKUNITED FINANCIAL CORP	COM	06652B10	725	28210	SH	DEFINED	1,3,4	28210
BANTA CORP.	COM	06682110	306	7581	SH	DEFINED	1,3,4	7581
BARD (C.R.), INC.	COM	06738310	3254	40099	SH	DEFINED	1,3,4	40099
BARCLAYS PLC	COM	06738E20	367	10084	SH	DEFINED	1,3,4	10084
BARNES & NOBLE, INC.	COM	06777410	650	19771	SH	DEFINED	1,3,4	19771
BARNES GROUP, INC.	COM	06780610	702	21685	SH	DEFINED	1,3,4	21685
BARR LABORATORIES, INC.	COM	06830610	2196	28498	SH	DEFINED	1,3,4	28498
BARRA INC.	COM	06831310	4868	137161	SH	DEFINED	1,3,4	137161
BASSETT FURNITURE INDS.	COM	07020310	180	11047	SH	DEFINED	1,3,4	11047
BAUSCH & LOMB, INC.	COM	0717071015589		300425	SH	DEFINED	1,3,4	300425
BAXTER INTERNATIONAL, INC.COM	COM	0718131011032		361468	SH	DEFINED	1,3,4	361468
BEA SYSTEMS, INC.	COM	07332510	5337	433810	SH	DEFINED	1,3,4	433810
BEAR STEARNS CO.	COM	07390210	5503	68752	SH	DEFINED	1,3,4	68752
BEBE STORES INC.	COM	07557110	3286	126530	SH	DEFINED	1,3,4	126530
BECKMAN COULTER, INC.	COM	0758111022514		442989	SH	DEFINED	1,3,4	442989

BECTON, DICKINSON & CO.	COM	0758871038702	940865	SH	DEFINED	1,3,4	940865
BED BATH & BEYOND, INC.	COM	0758961033190	765724	SH	DEFINED	1,3,4	765724
BEL FUSE INC-CL B	COM	07734730 348	10616	SH	DEFINED	1,3,4	10616
BELDEN, INC.	COM	07745910 507	24248	SH	DEFINED	1,3,4	24248
BELL MICROPRODUCTS, INC.	COM	07813710 226	25309	SH	DEFINED	1,3,4	25309
BELLSOUTH CORP.	COM	0798601061040	2156815	SH	DEFINED	1,3,4	2156815
BELO CORP. CLASS A	COM	0805551032482	1145940	SH	DEFINED	1,3,4	1145940
BEMIS CO.	COM	08143710 1568	31363	SH	DEFINED	1,3,4	31363
BENCHMARK ELECTRONICS, INCCOM	08160H1022394	643529	SH	DEFINED	1,3,4	643529	
BERKLEY (WR) CORP	COM	0844231025169	720242	SH	DEFINED	1,3,4	720242
BEST BUY CO., INC.	COM	0865161031173	596696	SH	DEFINED	1,3,4	596696
BEVERLY ENTERPRISES	COM	08785130 2090	243340	SH	DEFINED	1,3,4	243340
BHP BILLITON LTD	COM	08860610 191	10460	SH	DEFINED	1,3,4	10460
BIG LOTS, INC.	COM	08930210 980	69013	SH	DEFINED	1,3,4	69013
BIOMET, INC.	COM	0906131023930	657388	SH	DEFINED	1,3,4	657388
BIOGEN IDEC INC	COM	09062X1037997	1033218	SH	DEFINED	1,3,4	1033218
BIOSITE, INC.	COM	09094510 429	14834	SH	DEFINED	1,3,4	14834
BIRMINGHAM SOUTHEAST, LLC	COM	0912502# 0	227670	SH	DEFINED	3,4	227670
BLACK & DECKER CORP.	COM	09179710 2263	45896	SH	DEFINED	1,3,4	45896
BLACK BOX CORP.	COM	09182610 792	17105	SH	DEFINED	1,3,4	17105
BLACK HILLS CORP.	COM	09211310 285	9546	SH	DEFINED	1,3,4	9546
VERO GROUP PLC	COM	09333440 637	185254	SH	DEFINED	3,4	185254
BLOCK (H. & R.), INC.	COM	0936711010675	192846	SH	DEFINED	1,3,4	192846
BLOCKBUSTER, INC.	COM	0936791012257	682687	SH	DEFINED	1,3,4	682687
BLUEBERRY PATCH LTD., THE	COM	09534510 0	440	SH	DEFINED	3,4	440
BLYTH INDUSTRIES INC.	COM	09643P10 435	13511	SH	DEFINED	1,3,4	13511
BOB EVANS FARMS	COM	09676110 338	10377	SH	DEFINED	1,3,4	10377
BOEING CO.	COM	0970231020981	497984	SH	DEFINED	1,3,4	497984
BOISE CASCADE CORP.	COM	0973831031745	965921	SH	DEFINED	1,3,4	965921
BORDERS GROUP INC.	COM	0997091012428	567186	SH	DEFINED	1,3,4	567186
BORG WARNER INC	COM	09972410 689	8140	SH	DEFINED	1,3,4	8140
BOSTON COMMUNICATIONS GROU	COM	10058210 2816	302962	SH	DEFINED	1,3,4	302962
BOSTON PRIVATE FINL HLDGS.	COM	10111910 577	23217	SH	DEFINED	1,3,4	23217
BOSTON PROPERTIES INC.	COM	10112110 6815	141460	SH	DEFINED	1,3,4	141460
BOSTON PROPERTIES INC.	COM	10112110 6107	126700	SH	DEFINED	2,3,4	126700
BOSTON SCIENTIFIC CORP.	COM	1011371019313	525595	SH	DEFINED	1,3,4	525595
BOWATER INC.	COM	10218310 763	16442	SH	DEFINED	1,3,4	16442
BOWNE & CO., INC.	COM	10304310 440	32309	SH	DEFINED	1,3,4	32309
BOYD GAMING CORP	COM	10330410 309	19136	SH	DEFINED	1,3,4	19136
BRADLEY PHARMACEUTICALS, I	COM	10457610 9601	377575	SH	DEFINED	1,3,4	377575
BRADY CORP.	COM	10467410 902	22302	SH	DEFINED	1,3,4	22302
BRASIL TELECOM PART SA	COM	10553010 1166	30800	SH	DEFINED	1,3,4	30800
BRIGGS & STRATTON CORP.	COM	1090431019968	296285	SH	DEFINED	1,3,4	296285
BRINKER INTERNATIONAL INC	COM	10964110 950	28696	SH	DEFINED	1,3,4	28696
THE BRINKS CO.	COM	10969610 365	16102	SH	DEFINED	1,3,4	16102
BRISTOL MYERS SQUIBB CO.	COM	1101221058956	2061518	SH	DEFINED	1,3,4	2061518
BRITISH AMERICAN TOBACCO	COM	11044810 180	6510	SH	DEFINED	1,3,4	6510
BROADCOM CORP.	COM	11132010 7576	222165	SH	DEFINED	1,3,4	222165
BROOKFIELD HOMES CORP.	COM	11272310 3984	154650	SH	DEFINED	1,3,4	154650
BROOKFIELD PROPERTIES CORP	COM	11290010 894	31200	SH	DEFINED	1,3,4	31200
BROOKFIELD PROPERTIES CORP	COM	1129001013537	471700	SH	DEFINED	2,3,4	471700
BROOKLINE BANCORP INC.	COM	11373M10 860	56045	SH	DEFINED	1,3,4	56045
BROOKS AUTOMATION INC,	COM	11434010 3260	134857	SH	DEFINED	1,3,4	134857
BROOKSTONE, INC.	COM	11453710 2011	94308	SH	DEFINED	1,3,4	94308
BROOKTROUT, INC.	COM	11458010 145	11863	SH	DEFINED	1,3,4	11863
BROWN & BROWN, INC.	COM	11523610 665	20374	SH	DEFINED	1,3,4	20374
BROWN-FORMAN DISTILLERS	COM	11563720 3346	35826	SH	DEFINED	1,3,4	35826
TOM BROWN, INC.	COM	11566020 1399	43445	SH	DEFINED	1,3,4	43445
BROWN SHOE, INC.	COM	1157361013409	353611	SH	DEFINED	1,3,4	353611
BRUNSWICK CORP.	COM	11704310 6362	200029	SH	DEFINED	1,3,4	200029
BRUSH WELLMAN, INC.	COM	11742110 241	15783	SH	DEFINED	1,3,4	15783
BUCKEYE TECHNOLOGIES, INC.	COM	11825510 354	35252	SH	DEFINED	1,3,4	35252
BUFFALO WILD WINGS	COM	11984810 1296	49910	SH	DEFINED	1,3,4	49910
BUILDING MATERIALS HLDG.	COM	12011310 199	12696	SH	DEFINED	1,3,4	12696
BURLINGTON COAT FACTORY	COM	12157910 3923	185596	SH	DEFINED	1,3,4	185596
BURLINGTON NORTHERN SANTA	COM	12189T10 7087	219368	SH	DEFINED	1,3,4	219368
BURLINGTON RESOURCES, INC.	COM	1220141032083	579259	SH	DEFINED	1,3,4	579259
BUTLER MFG. CO.	COM	12365510 132	6029	SH	DEFINED	1,3,4	6029
C&D TECHNOLOGIES, INC.	COM	12466110 467	24302	SH	DEFINED	1,3,4	24302
CBL & ASSOCIATES PROPERTIE	COM	1248301032040	567145	SH	DEFINED	1,3,4	567145
CBL & ASSOCIATES PROPERTIE	COM	1248301013269	234800	SH	DEFINED	2,3,4	234800
CBRL GROUP INC.	COM	12489V1020150	526716	SH	DEFINED	1,3,4	526716
C-COR.NET CORP.	COM	12501010 7599	682768	SH	DEFINED	1,3,4	682768
CDI CORP.	COM	12507110 2969	90582	SH	DEFINED	1,3,4	90582
CDW CORP	COM	12512N10 2791	48374	SH	DEFINED	1,3,4	48374
CEC ENTERTAINMENT, INC.	COM	12513710 1166	24593	SH	DEFINED	1,3,4	24593
CH ENERGY GROUP INC.	COM	12541M10 705	15018	SH	DEFINED	1,3,4	15018
C H ROBINSON WORLDWIDE INCCOM	12541W10 2002	52764	SH	DEFINED	1,3,4	52764	
CIGNA CORP.	COM	12550910 4810	83616	SH	DEFINED	1,3,4	83616
C.I.T. GROUP, INC.-A	COM	12558110 8375	232960	SH	DEFINED	1,3,4	232960
CLECO CORP.	COM	12561W1011299	628341	SH	DEFINED	1,3,4	628341
CMS ENERGY CORP.	COM	12589610 802	95133	SH	DEFINED	1,3,4	95133

CPI CORP.	COM	12590210	156	7719	SH	DEFINED	1,3,4	7719
CSK AUTO CORP.	COM	1259651011665		621558	SH	DEFINED	1,3,4	621558
CNF INC	COM	12612W10	500	14758	SH	DEFINED	1,3,4	14758
CSG SYSTEMS INTL INC.	COM	12634910	195	15534	SH	DEFINED	1,3,4	15534
CSX CORP.	COM	12640810	4542	126358	SH	DEFINED	1,3,4	126358
CTS CORP.	COM	12650110	394	34147	SH	DEFINED	1,3,4	34147
CUNO INCORPORATED	COM	12658310	715	15941	SH	DEFINED	1,3,4	15941
CVS CORP.	COM	1266501025731		712205	SH	DEFINED	1,3,4	712205
CV THERAPEUTICS INC.	COM	12666710	1994	136036	SH	DEFINED	1,3,4	136036
CABLE & WIRELESS PLC - AD	COM	12683020	113	15984	SH	DEFINED	1,3,4	15984
CABLE DESIGN TECH CP. CL	ACOM	12692410	361	39752	SH	DEFINED	1,3,4	39752
CABOT CORP.	COM	12705510	583	18316	SH	DEFINED	1,3,4	18316
CABOT OIL & GAS CORP	COM	1270971011740		400078	SH	DEFINED	1,3,4	400078
CABOT MICROELECTRONICS	CORCOM	127099P10	359	7344	SH	DEFINED	1,3,4	7344
CACI INTERNATIONAL, INC.	CCOM	1271903021893		450343	SH	DEFINED	1,3,4	450343
CADENCE DESIGN SYSTEMS,	INCOM	12738710	1408	78071	SH	DEFINED	1,3,4	78071
CAL DIVE INTERNATIONAL	INCCOM	12791410	863	35955	SH	DEFINED	1,3,4	35955
CALLAWAY GOLF CO.	COM	13119310	373	22426	SH	DEFINED	1,3,4	22426
CALPINE CORP.	COM	13134710	1164	243916	SH	DEFINED	1,3,4	243916
CAMBREX CORP.	COM	13201110	618	24577	SH	DEFINED	1,3,4	24577
CAMDEN PROPERTY TRUST	COM	13313110	227	5100	SH	DEFINED	1,3,4	5100
CAMDEN PROPERTY TRUST	COM	13313110	3362	75900	SH	DEFINED	2,3,4	75900
CAMPBELL SOUP CO.	COM	13442910	6516	243047	SH	DEFINED	1,3,4	243047
CANADIAN NATURAL RESOURCES	COM	13638510	136	2690	SH	DEFINED	1,3,4	2690
CANDELA CORP.	COM	1369071012139		667659	SH	DEFINED	1,3,4	667659
CANON, INC.	COM	13800630	334	7038	SH	DEFINED	1,3,4	7038
CAPITAL AUTOMOTIVE REIT	COM	1397331013313		416130	SH	DEFINED	1,3,4	416130
CAPITAL AUTOMOTIVE REIT	COM	1397331011271		352200	SH	DEFINED	2,3,4	352200
CAPITAL CORP OF THE WEST	COM	14006510	1742	43992	SH	DEFINED	1,3,4	43992
CAPITAL ONE FINANCIAL CORP	COM	14040H1010097		164744	SH	DEFINED	1,3,4	164744
CAPTARIS, INC.	COM	14071N10	174	30639	SH	DEFINED	1,3,4	30639
CARBO CERAMICS, INC.	COM	14078110	4692	91553	SH	DEFINED	1,3,4	91553
CARAUSTAR INDUSTRIES, INC.	COM	14090910	368	26820	SH	DEFINED	1,3,4	26820
CARDINAL FINANCIAL CORP	COM	14149F10	1476	178320	SH	DEFINED	1,3,4	178320
CARDINAL HEALTH, INC.	COM	14149Y1036399		595134	SH	DEFINED	1,3,4	595134
CAREER EDUCATION CORP.	COM	14166510	1797	44843	SH	DEFINED	1,3,4	44843
CAREMARK RX, INC.	COM	14170510	2649	104710	SH	DEFINED	1,3,4	104710
CARLISLE COS INC.	COM	1423391016647		273519	SH	DEFINED	1,3,4	273519
CARMAX, INC.	COM	14313010	953	30758	SH	DEFINED	1,3,4	30758
CARNIVAL CORP.	COM	1436583014769		371905	SH	DEFINED	1,3,4	371905
CARPENTER TECHNOLOGY CORP.	COM	14428510	448	15008	SH	DEFINED	1,3,4	15008
CARREKER CORP.	COM	14443310	309	21795	SH	DEFINED	1,3,4	21795
CARTER HOLDINGS, INC.	COM	14622910	584	22947	SH	DEFINED	1,3,4	22947
CASCADE CORP.	COM	14719510	1782	79895	SH	DEFINED	1,3,4	79895
CASCADE NATURAL GAS CORP.	COM	14733910	224	10638	SH	DEFINED	1,3,4	10638
CASELLA WASTE SYSTEMS, INCCOM	COM	14744810	1929	140760	SH	DEFINED	1,3,4	140760
CASEYS GENERAL STORES, INCCOM	COM	14752810	838	47515	SH	DEFINED	1,3,4	47515
CASH AMERICA INTL, INC.	COM	14754D10	563	26672	SH	DEFINED	1,3,4	26672
CASTLE (A M) & CO.	COM	14841110	106	15055	SH	DEFINED	1,3,4	15055
CATALINA MARKETING CORP.	COM	14886710	320	15855	SH	DEFINED	1,3,4	15855
CATAPULT COMMUNICATIONS	COCOM	14901610	176	12304	SH	DEFINED	1,3,4	12304
CATELLUS DEVELOPMENT CORP.	COM	1491131011722		486213.6	SH	DEFINED	1,3,4	486214
CATELLUS DEVELOPMENT CORP.	COM	14911310	5716	237000	SH	DEFINED	2,3,4	237000
CATERPILLAR, INC.	COM	1491231017062		205559	SH	DEFINED	1,3,4	205559
CATO CORP. - CI A	COM	14920510	395	19343	SH	DEFINED	1,3,4	19343
CEMEX SA	COM	15129088	2296	87745	SH	DEFINED	1,3,4	87745
CENDANT CORP.	COM	1513131036394		1633789	SH	DEFINED	1,3,4	1633789
CENTENE CORP.	COM	15135B10	534	19117	SH	DEFINED	1,3,4	19117
CENTERPOINT PROPERTIES	CORCOM	15189510	770	10300	SH	DEFINED	1,3,4	10300
CENTERPOINT PROPERTIES	CORCOM	1518951010847		144900	SH	DEFINED	2,3,4	144900
CENTERPOINT ENERGY, INC.	COM	15189T10	2735	282760	SH	DEFINED	1,3,4	282760
CENTEX CORP.	COM	1523121029374		272906	SH	DEFINED	1,3,4	272906
CENTRAL FREIGHT LINES, INCCOM	COM	15349110	918	51621	SH	DEFINED	1,3,4	51621
CENTRAL GARDEN & PET CO	COM	15352710	2793	99643	SH	DEFINED	1,3,4	99643
CENTRAL PACIFIC FINANCIAL	COM	15476010	3872	128952	SH	DEFINED	1,3,4	128952
CENTRAL PARKING CORP.	COM	15478510	518	34398	SH	DEFINED	1,3,4	34398
CENTRAL VERMONT PUB SERV	COM	15577110	1995	84847	SH	DEFINED	1,3,4	84847
CENTURY ALUMINUM COMPANY	COM	15643110	1702	89521	SH	DEFINED	1,3,4	89521
CENTURYTEL, INC.	COM	1567001011447		350844	SH	DEFINED	1,3,4	350844
CEPHALON, INC.	COM	15670810	5576	115147	SH	DEFINED	1,3,4	115147
CERIDIAN CORP.	COM	1567791020827		994565	SH	DEFINED	1,3,4	994565
CERNER CORP.	COM	15678210	1277	33756	SH	DEFINED	1,3,4	33756
CERTEGY, INC.	COM	15688010	9382	286065	SH	DEFINED	1,3,4	286065
CHAMPION ENTERPRISES, INC.	COM	15849610	570	81310	SH	DEFINED	1,3,4	81310
CHARLES RIVER ASSOCIATES,	COM	15985210	4488	140274	SH	DEFINED	1,3,4	140274
CHARLES RIVER LABORATORIES	COM	15986410	465	13583	SH	DEFINED	1,3,4	13583
CHARTER ONE FINANCIAL INC.	COM	1609031027709		802550	SH	DEFINED	1,3,4	802550
CHECKERS DRIVE-IN RESTAURACOM	COM	16280930	1531	146969	SH	DEFINED	1,3,4	146969
CHECKFREE CORP	COM	1628131014433		522021	SH	DEFINED	1,3,4	522021
CHECKPOINT SYSTEMS, INC.	COM	16282510	596	31337	SH	DEFINED	1,3,4	31337
CHEESECAKE FACTORY, INC.	COM	16307210	680	15342	SH	DEFINED	1,3,4	15342
CHELSEA PROPERTY GROUP, INCOM	COM	1634211015026		274170	SH	DEFINED	1,3,4	274170

CHELSEA PROPERTY GROUP, INCOM	1634211017248	314680	SH	DEFINED	2,3,4	314680
CHEMICAL FINANCIAL CORP.	COM 16373110 3868	106264	SH	DEFINED	1,3,4	106264
CHESAPEAKE CORP.	COM 16515910 387	14600	SH	DEFINED	1,3,4	14600
CHEVRONTEXACO, CORP.	COM 1667641089547	1036536	SH	DEFINED	1,3,4	1036536
CHICAGO MERCANTILE EXCHANGCOM	16776010 9626	133019	SH	DEFINED	1,3,4	133019
CHICO'S FAS INC.	COM 16861510 7077	191575	SH	DEFINED	1,3,4	191575
CHILDRENS PLACE	COM 16890510 680	25454	SH	DEFINED	1,3,4	25454
CHINA LIFE INSURANCE CO-ADCOM	16939P10 8493	257588	SH	DEFINED	1,3,4	257588
CHOICE HOTELS INTL., INC.	COM 1699051012688	359822	SH	DEFINED	1,3,4	359822
CHIRON CORP.	COM 17004010 8769	153871	SH	DEFINED	1,3,4	153871
CHITTENDEN CORP.	COM 17022810 1174	34824	SH	DEFINED	1,3,4	34824
CHOICEPOINT, INC.	COM 17038810 984	25944.995	SH	DEFINED	1,3,4	25944
CHRISTOPHER & BANKS CORP	COM 17104610 2410	123260	SH	DEFINED	1,3,4	123260
CHUBB CORP.	COM 17123210 7558	110987	SH	DEFINED	1,3,4	110987
CHURCH & DWIGHT, INC.	COM 17134010 474	12005	SH	DEFINED	1,3,4	12005
CIBER INC.	COM 17163B10 530	60806	SH	DEFINED	1,3,4	60806
CIENA CORP.	COM 17177910 1860	280668	SH	DEFINED	1,3,4	280668
CIMA LABS, INC.	COM 17179610 453	13837	SH	DEFINED	1,3,4	13837
CIMAREX ENERGY CO.	COM 17179810 1056	39674	SH	DEFINED	1,3,4	39674
CINCINNATI BELL INC.	COM 17187110 7343	1453469	SH	DEFINED	1,3,4	1453469
CINCINNATI FINANCIAL CORP.COM	17206210 3969	94719	SH	DEFINED	1,3,4	94719
CINERGY CORP.	COM 17247410 4082	105135	SH	DEFINED	1,3,4	105135
CIRCUIT CITY STORES, INC.	COM 17273710 1255	124081	SH	DEFINED	1,3,4	124081
CIRCOR INTERNATIONAL, INC.COM	17273K10 1684	69943	SH	DEFINED	1,3,4	69943
CISCO SYSTEMS, INC.	COM 17275R10176446	7263869	SH	DEFINED	1,3,4	7263869
CINTAS CORP.	COM 17290810 5055	100827	SH	DEFINED	1,3,4	100827
CITIGROUP, INC.	COM 17296710246156	5071103	SH	DEFINED	1,3,4	5071103
CITIZENS COMMUNICATIONS COCOM	17453B1017134	1379164	SH	DEFINED	1,3,4	1379164
CITIZENS FIRST BANCORP INCCOM	17461R10 912	40019	SH	DEFINED	1,3,4	40019
CITRIX SYSTEMS INC.	COM 1773761018897	891185	SH	DEFINED	1,3,4	891185
CITY HOLDING CO	COM 17783510 7491	213917	SH	DEFINED	1,3,4	213917
CITY NATIONAL CORP.	COM 17856610 5434	87479	SH	DEFINED	1,3,4	87479
CLAIRE'S STORES, INC.	COM 1795841012744	676366	SH	DEFINED	1,3,4	676366
CLARCOR, INC.	COM 17989510 9573	217226	SH	DEFINED	1,3,4	217226
CLEAR CHANNEL COMMUNICATIOCOM	1845021017059	364335	SH	DEFINED	1,3,4	364335
CLEVELAND-CLIFFS, INC.	COM 18589610 501	9831	SH	DEFINED	1,3,4	9831
CLOROX CO.	COM 18905410 6616	136339	SH	DEFINED	1,3,4	136339
COACH, INC.	COM 1897541029617	784581	SH	DEFINED	1,3,4	784581
COACHMEN INDUSTRIES, INC.	COM 18987310 267	14803	SH	DEFINED	1,3,4	14803
COCA-COLA CO.	COM 1912161078098	1538933	SH	DEFINED	1,3,4	1538933
COCA-COLA ENTERPRISES	COM 1912191040510	1852389	SH	DEFINED	1,3,4	1852389
COGNEX CORP.	COM 19242210 6760	239490	SH	DEFINED	1,3,4	239490
COGNIZANT TECH SOLUTIONS CCOM	19244610 5987	131235	SH	DEFINED	1,3,4	131235
COHERENT, INC.	COM 19247910 679	28390	SH	DEFINED	1,3,4	28390
COHU INC.	COM 19257610 390	20280	SH	DEFINED	1,3,4	20280
COINSTAR, INC.	COM 19259P30 365	20240	SH	DEFINED	1,3,4	20240
KENNETH COLE PRODUCTIONS-ACOM	19329410 8028	273000	SH	DEFINED	1,3,4	273000
COLGATE-PALMOLIVE CO.	COM 1941621021455	428612	SH	DEFINED	1,3,4	428612
COLONIAL BANCGROUP	COM 19549330 640	36927	SH	DEFINED	1,3,4	36927
COLONIAL PROPERTIES TRUST COM	19587210 988	24960	SH	DEFINED	1,3,4	24960
COLUMBIA BANKING SYSTEM INCOM	19723610 6852	316271	SH	DEFINED	1,3,4	316271
COLUMBIA SPORTSWEAR CO.	COM 19851610 1982	36390	SH	DEFINED	1,3,4	36390
COMCAST CORP.	COM 20030N1045258	1377176	SH	DEFINED	1,3,4	1377176
COMCAST CORP.	COM 20030N2019477	622780	SH	DEFINED	1,3,4	622780
COMERICA, INC.	COM 20034010 5806	103535	SH	DEFINED	1,3,4	103535
COMMERCE BANCORP, INC./NJ COM	2005191013290	252273	SH	DEFINED	1,3,4	252273
COMMERCIAL FEDERAL CORP	COM 20164710 1069	40175	SH	DEFINED	1,3,4	40175
COMMERCIAL METALS CO.	COM 20172310 817	26986	SH	DEFINED	1,3,4	26986
COMMONWEALTH INDUSTRIES	COM 20300410 155	15256	SH	DEFINED	1,3,4	15256
COMMONWEALTH TELEPHONE ENTCOM	20334910 861	22836	SH	DEFINED	1,3,4	22836
COMSCOPE, INC.	COM 20337210 290	17590	SH	DEFINED	1,3,4	17590
COMMUNITY BANK SYSTEM INC.COM	20360710 6783	138376	SH	DEFINED	1,3,4	138376
COMMUNITY HEALTH SYSTEMS COM	20366810 777	29231	SH	DEFINED	1,3,4	29231
COMMUNITY FIRST BANKSHARESCOM	20390210 4003	138387	SH	DEFINED	1,3,4	138387
CIA VALE DO RIO DOCE	COM 2044122026914	460010	SH	DEFINED	1,3,4	460010
COMPANHIA DE BEBIDAS	COM 20441W20 6053	237357	SH	DEFINED	1,3,4	237357
COMPASS BANCSHARES INC.	COM 20449H10 1425	36128	SH	DEFINED	1,3,4	36128
COMPUTER ASSOCIATES INTL ICOM	2049121024248	886854	SH	DEFINED	1,3,4	886854
COMPUTER SCIENCES CORP.	COM 2053631029293	662413	SH	DEFINED	1,3,4	662413
COMPUWARE CORP.	COM 20563810 1368	226763	SH	DEFINED	1,3,4	226763
COMSTOCK RES INC COM NEW	COM 20576820 3891	201496	SH	DEFINED	1,3,4	201496
COMTECH TELECOMMUNICATIONSCOM	20582620 3485	120680	SH	DEFINED	1,3,4	120680
COMVERSE TECHNOLOGY, INC. COM	2058624038827	2207429	SH	DEFINED	1,3,4	2207429
CONAGRA FOODS, INC.	COM 20588710 8381	317406	SH	DEFINED	1,3,4	317406
CONCERTO SOFTWARE, INC.	COM 20602T10 126	10651	SH	DEFINED	1,3,4	10651
CONCORD CAMERA CORP.	COM 20615610 254	27326	SH	DEFINED	1,3,4	27326
CONCORD COMMUNICATIONS INCCOM	20618610 339	17126	SH	DEFINED	1,3,4	17126
CONCORD EFS, INC.	COM 20619710 5331	359393	SH	DEFINED	1,3,4	359393
CONMED CORP.	COM 20741010 659	27680	SH	DEFINED	1,3,4	27680
CONNETICS CORP.	COM 20819210 2358	129890	SH	DEFINED	1,3,4	129890
CONOCOPHILLIPS	COM 20825C1047289	721144	SH	DEFINED	1,3,4	721144
CONSOLIDATED EDISON, INC. COM	20911510 5731	133110	SH	DEFINED	1,3,4	133110



CONSOLIDATED GRAPHICS INC	COM	20934110	3890	123156	SH	DEFINED	1,3,4	123156
CONSTELLATION BRANDS INC	-COM	21036P1010719		325567	SH	DEFINED	1,3,4	325567
CONSTELLATION ENERGY GROUP	COM	2103711011936		304858	SH	DEFINED	1,3,4	304858
CONTINENTAL AIRLINES-CL B	COM	21079530	1209	74285	SH	DEFINED	1,3,4	74285
CONVERGYS CORP.	COM	21248510	1494	85255	SH	DEFINED	1,3,4	85255
CONVERIUM HOLDING AG	COM	21248N10	76	2890	SH	DEFINED	1,3,4	2890
COOPER CAMERON CORP.	COM	21664010	3342	71776	SH	DEFINED	1,3,4	71776
COOPER COMPANIES, INC.	COM	2166484011024		233745	SH	DEFINED	1,3,4	233745
COOPER TIRE & RUBBER	COM	21683110	927	43596	SH	DEFINED	1,3,4	43596
COORS (ADOLPH) CO. CLASS	BCOM	21701610	1207	21493	SH	DEFINED	1,3,4	21493
COPART INC.	COM	21720410	437	26390	SH	DEFINED	1,3,4	26390
CORINTHIAN COLLEGES, INC.	COM	21886810	1084	19554	SH	DEFINED	1,3,4	19554
CORIXA CORP.	COM	21887F10	246	40935	SH	DEFINED	1,3,4	40935
CORN PRODUCTS INTL, INC.	COM	21902310	6958	201949	SH	DEFINED	1,3,4	201949
CORNING, INC.	COM	2193501010670		1023625	SH	DEFINED	1,3,4	1023625
CORBANCA SA	COM	21987A10	4797	183479	SH	DEFINED	1,3,4	183479
CORPORATE EXECUTIVE BOARD	COM	21988R10	5369	115072	SH	DEFINED	1,3,4	115072
CORPORATE OFFICE PROPERTIE	COM	22002T10	452	21400	SH	DEFINED	1,3,4	21400
CORPORATE OFFICE PROPERTIE	COM	22002T10	6693	318700	SH	DEFINED	2,3,4	318700
CORRECTIONAL PROPERTIES TR	COM	22025E10	1585	55017	SH	DEFINED	1,3,4	55017
CORRECTIONS CORP OF AMERIC	COM	22025Y40	6552	227262	SH	DEFINED	1,3,4	227262
COST PLUS INC/CALIFORNIA	COM	22148510	852	20785	SH	DEFINED	1,3,4	20785
COSTCO WHOLESALE CORP.	COM	22160K1025080		674534	SH	DEFINED	1,3,4	674534
COUNTRYWIDE FINANCIAL CORP	COM	2223721020669		272569.72	SH	DEFINED	1,3,4	272570
COUSINS PROPERTIES, INC.	COM	22279510	177	5800	SH	DEFINED	1,3,4	5800
COUSINS PROPERTIES, INC.	COM	22279510	2186	71400	SH	DEFINED	2,3,4	71400
COVANCE INC.	COM	22281610	492	18399	SH	DEFINED	1,3,4	18399
COVENTRY HEALTH CARE	COM	22286210	8365	129655	SH	DEFINED	1,3,4	129655
CRANE CO.	COM	2243991013857		450706	SH	DEFINED	1,3,4	450706
CREDENCE SYSTEMS CORP.	COM	22530210	251	18841	SH	DEFINED	1,3,4	18841
CREDIT SUISSE GROUP	COM	22540110	298	8210	SH	DEFINED	1,3,4	8210
CREE, INC.	COM	22544710	391	22023	SH	DEFINED	1,3,4	22023
CROMPTON CORPORATION	COM	22711610	240	33022	SH	DEFINED	1,3,4	33022
CROSS A.T. & CO.	COM	22747810	96	14310	SH	DEFINED	1,3,4	14310
CROSS COUNTRY HEALTHCARE,	COM	22748310	454	30416	SH	DEFINED	1,3,4	30416
CRYOLIFE, INC.	COM	22890310	109	18799	SH	DEFINED	1,3,4	18799
CUBIC CORP	COM	22966910	2328	101235	SH	DEFINED	1,3,4	101235
CULLEN FROST BANKERS, INC.	COM	22989910	3307	81518	SH	DEFINED	1,3,4	81518
CUMMINS, INC.	COM	23102110	1221	24976	SH	DEFINED	1,3,4	24976
CUMULUS MEDIA, INC. - CL	ACOM	23108210	2840	129100	SH	DEFINED	1,3,4	129100
CURATIVE HEALTH SERVICES,	COM	23126W10	176	12225	SH	DEFINED	1,3,4	12225
CURTISS-WRIGHT CORP.	COM	23156110	1777	39471	SH	DEFINED	1,3,4	39471
CYMER, INC.	COM	23257210	1586	34368	SH	DEFINED	1,3,4	34368
CYPRESS SEMICONDUCTOR CORP	COM	23280610	7671	359082	SH	DEFINED	1,3,4	359082
CYTEC INDUSTRIES, INC.	COM	23282010	7524	195896	SH	DEFINED	1,3,4	195896
CYTYC CORP.	COM	23294610	445	32558	SH	DEFINED	1,3,4	32558
DPL, INC.	COM	23329310	788	37546	SH	DEFINED	1,3,4	37546
DRS TECHNOLOGIES, INC.	COM	23330X10	1279	45949	SH	DEFINED	1,3,4	45949
D R HORTON INC.	COM	23331A10	2810	64953	SH	DEFINED	1,3,4	64953
DST SYSTEMS INC.	COM	2333261032085		768365	SH	DEFINED	1,3,4	768365
DSP GROUP, INC.	COM	23332B1013523		542738	SH	DEFINED	1,3,4	542738
DTE ENERGY CO.	COM	23333110	3917	99367	SH	DEFINED	1,3,4	99367
DANA CORP.	COM	23581110	7585	413464	SH	DEFINED	1,3,4	413464
DANAHER CORP.	COM	2358511021790		237537	SH	DEFINED	1,3,4	237537
DARDEN RESTAURANTS, INC.	COM	23719410	2047	97337	SH	DEFINED	1,3,4	97337
DATASCOPE CORP.	COM	23811310	505	14075	SH	DEFINED	1,3,4	14075
DATASTREAM SYSTEMS INC	COM	23812410	1471	187670	SH	DEFINED	1,3,4	187670
DAVITA, INC.	COM	23918K10	9420	241454	SH	DEFINED	1,3,4	241454
DEAN FOODS CO.	COM	2423701019414		590511	SH	DEFINED	1,3,4	590511
DECISIONONE CORP	COM	24345710	0	1166	SH	DEFINED	3,4	1166
DECISIONONE WARRANTS	COM	24345711	0	684	SH	DEFINED	3,4	684
DECISIONONE WARRANTS	COM	24345712	0	1180	SH	DEFINED	3,4	1180
DECISIONONE WARRANTS	COM	24345713	0	700	SH	DEFINED	3,4	700
DEERE & CO.	COM	2441991010746		165198	SH	DEFINED	1,3,4	165198
DEL MONTE FOODS CO.	COM	24522P10	9305	894650	SH	DEFINED	1,3,4	894650
DELL INC	COM	24702R1077963		2295558	SH	DEFINED	1,3,4	2295558
DELPHI CORP.	COM	24712610	3379	330801.00	SH	DEFINED	1,3,4	330801
DELPHI FINANCIAL GROUP -	CCOM	24713110	1061	29484	SH	DEFINED	1,3,4	29484
DELTA & PINE LAND CO.	COM	2473571013225		520728	SH	DEFINED	1,3,4	520728
DELTA AIRLINES, INC.	COM	24736110	865	73678	SH	DEFINED	1,3,4	73678
DELTAIC TIMBER CORP.	COM	24785010	346	11403	SH	DEFINED	1,3,4	11403
DENBURY RESOURCES, INC.	COM	24791620	1804	129659	SH	DEFINED	1,3,4	129659
DELUXE CORP.	COM	24801910	1229	29840	SH	DEFINED	1,3,4	29840
DENDRITE INT'L, INC.	COM	24823910	606	38713	SH	DEFINED	1,3,4	38713
DENTSPLY INTERNATIONAL, IN	COM	2490301019468		430847	SH	DEFINED	1,3,4	430847
DEPARTMENT 56	COM	24950910	167	12541	SH	DEFINED	1,3,4	12541
DEUTSCHE TELEKOM AG -SP	ADCOM	25156610	262	14530	SH	DEFINED	1,3,4	14530
DEVELOPERS DIVERS REALTY	CCOM	25159110	8052	239814	SH	DEFINED	1,3,4	239814
DEVELOPERS DIVERS REALTY	CCOM	2515911015284		455452	SH	DEFINED	2,3,4	455452
DEVON ENERGY CORP.	COM	25179M10	8584	149909	SH	DEFINED	1,3,4	149909
DEVRY, INC.	COM	25189310	521	20788	SH	DEFINED	1,3,4	20788
DIAGEO PLC	COM	25243Q20	73	1370	SH	DEFINED	1,3,4	1370

DIAGNOSTIC PRODUCTS CORP.	COM	25245010	1263	27466	SH	DEFINED	1,3,4	27466
DIAL CORPORATION	COM	25247D10	814	28605	SH	DEFINED	1,3,4	28605
DIEBOLD, INC.	COM	25365110	6989	129742	SH	DEFINED	1,3,4	129742
DIGI INT'L, INC.	COM	25379810	187	19621	SH	DEFINED	1,3,4	19621
DIGITAL INSIGHT CORP	COM	25385P1020390		818687	SH	DEFINED	1,3,4	818687
DIGITAL RIVER, INC.	COM	25388B10	3526	159668	SH	DEFINED	1,3,4	159668
DIGITAS, INC.	COM	25388K1014321		1536274	SH	DEFINED	1,3,4	1536274
DIME COMMUNITY BANCORP	COM	25392210	9419	306291	SH	DEFINED	1,3,4	306291
DILLARDS DEPT STORES INC.	COM	25406710	810	49180	SH	DEFINED	1,3,4	49180
DIMON, INC.	COM	25439410	287	42927	SH	DEFINED	1,3,4	42927
DIONEX CORP.	COM	25454610	9173	199398	SH	DEFINED	1,3,4	199398
DIRECT GENERAL CORP.	COM	25456W20	1220	36855	SH	DEFINED	1,3,4	36855
DISNEY (WALT) CO.	COM	2546871051355		2201032	SH	DEFINED	1,3,4	2201032
DITECH COMMUNICATIONS, INCCOM	COM	25500M10	5984	313276	SH	DEFINED	1,3,4	313276
DOLLAR GENERAL	COM	25666910	6069	288844	SH	DEFINED	1,3,4	288844
DOLLAR TREE STORES, INC.	COM	25674710	2029	67431	SH	DEFINED	1,3,4	67431
DOMINION HOMES, INC.	COM	25738610	1213	39873	SH	DEFINED	1,3,4	39873
DOMINION RESOURCES, INC.	COM	25746U1012243		191921	SH	DEFINED	1,3,4	191921
DONALDSON CO., INC.	COM	2576511016524		279257	SH	DEFINED	1,3,4	279257
DONEGAL GROUP INC.	COM	25770120	1817	82520	SH	DEFINED	1,3,4	82520
DONNELLEY (R.R.) & SONS	COCOM	25786710	2041	67683	SH	DEFINED	1,3,4	67683
DORAL FINANCIAL CORP.	COM	25811P1012906		399869	SH	DEFINED	1,3,4	399869
DOVER CORP.	COM	2600031021571		542568	SH	DEFINED	1,3,4	542568
DOW CHEMICAL CO.	COM	2605431022745		547096	SH	DEFINED	1,3,4	547096
DOW JONES & CO., INC.	COM	26056110	3890	78152	SH	DEFINED	1,3,4	78152
DOWNEY FINANCIAL CORP.	COM	26101810	1311	26613	SH	DEFINED	1,3,4	26613
DRESS BARN, INC.	COM	26157010	417	27930	SH	DEFINED	1,3,4	27930
DREYFUS GOVT. CASH MGMT.	COM	26200620	0	1	SH	DEFINED	3,4	1
DRIL-QUIP	COM	26203710	268	16478	SH	DEFINED	1,3,4	16478
E.I. DUPONT CO.	COM	2635341027092		590399	SH	DEFINED	1,3,4	590399
DUANE READE, INC.	COM	26357810	386	22905	SH	DEFINED	1,3,4	22905
DUKE POWER CO.	COM	2643991010978		537036	SH	DEFINED	1,3,4	537036
DUKE REALTY CORP.	COM	26441150	90	2900	SH	DEFINED	1,3,4	2900
DUKE REALTY CORP.	COM	26441150	1325	42700	SH	DEFINED	2,3,4	42700
DUN & BRADSTREET CORP.	COM	26483E1027588		543918	SH	DEFINED	1,3,4	543918
DUPONT PHOTOMASKS, INC.	COM	26613X10	418	17275	SH	DEFINED	1,3,4	17275
DUQUESNE LIGHT HOLDINGS, ICOM	COM	26623310	9457	515598	SH	DEFINED	1,3,4	515598
DYCOM INDUSTRIES, INC.	COM	26747510	2360	87992	SH	DEFINED	1,3,4	87992
DYNEGY INC.	COM	26816Q10	953	223502	SH	DEFINED	1,3,4	223502
EGL INC.	COM	26848410	250	14052	SH	DEFINED	1,3,4	14052
EMC CORP.	COM	2686481027664		2141750	SH	DEFINED	1,3,4	2141750
ENSCO INTERNATIONAL, INC.	COM	26874Q10	1208	44482	SH	DEFINED	1,3,4	44482
ENI SPA	COM	26874R10	243	2562	SH	DEFINED	1,3,4	2562
EOG RESOURCES, INC.	COM	26875P10	4570	98929	SH	DEFINED	1,3,4	98929
E.ON AG	COM	26878010	487	7427	SH	DEFINED	1,3,4	7427
E.PIPHANY, INC.	COM	26881V10	3488	484092	SH	DEFINED	1,3,4	484092
EPIQ SYSTEMS INC.	COM	26882D10	290	16939	SH	DEFINED	1,3,4	16939
ESS TECHNOLOGY	COM	26915110	628	37035	SH	DEFINED	1,3,4	37035
E TRADE FINANCIAL CORP.	COM	26924610	9910	783503	SH	DEFINED	1,3,4	783503
EAST WEST BANCORP, INC.	COM	27579R10	1246	23144	SH	DEFINED	1,3,4	23144
EASTMAN CHEMICAL CO.	COM	27743210	1811	45677	SH	DEFINED	1,3,4	45677
EASTMAN KODAK CO.	COM	27746110	4372	170339	SH	DEFINED	1,3,4	170339
EATON CORP.	COM	2780581014493		134210	SH	DEFINED	1,3,4	134210
EATON VANCE CORP.	COM	27826510	9834	268365	SH	DEFINED	1,3,4	268365
EBAY, INC.	COM	2786421025144		389318	SH	DEFINED	1,3,4	389318
ECOLAB, INC.	COM	2788651015906		581222	SH	DEFINED	1,3,4	581222
EDGE TECHNOLOGIES	COM	27985*20	3120	909600	SH	DEFINED	3,4	909600
EDISON INTERNATIONAL	COM	2810201039315		1792837	SH	DEFINED	1,3,4	1792837
EDO CORP.	COM	28134710	466	18808	SH	DEFINED	1,3,4	18808
EDUCATION MANAGEMENT CORP.COM	COM	28139T10	668	21472	SH	DEFINED	1,3,4	21472
EDWARDS (A.G.), INC.	COM	28176010	844	23349	SH	DEFINED	1,3,4	23349
EDWARDS LIFESCIENCES CORP.COM	COM	28176E1027979		930185	SH	DEFINED	1,3,4	930185
EFUNDS CORP.	COM	28224R10	782	44875	SH	DEFINED	1,3,4	44875
EL PASO CORP.	COM	28336L10	2948	359094	SH	DEFINED	1,3,4	359094
EL PASO ELECTRIC CO.	COM	28367785	2099	157243	SH	DEFINED	1,3,4	157243
ELECTRO SCIENTIFIC INDS, ICOM	COM	28522910	631	26608	SH	DEFINED	1,3,4	26608
ELECTRONIC ARTS, INC.	COM	28551210	9754	204101	SH	DEFINED	1,3,4	204101
ELECTRONIC DATA SYSTEMS COCOM	COM	28566110	6962	283611	SH	DEFINED	1,3,4	283611
ELECTRONICS BOUTIQUE HLDGSCOM	COM	28604510	1879	82181	SH	DEFINED	1,3,4	82181
ELECTRONICS FOR IMAGING, ICOM	COM	2860821014575		560451	SH	DEFINED	1,3,4	560451
ELKCORP	COM	28745610	498	18690	SH	DEFINED	1,3,4	18690
EMCOR GROUP INC.	COM	29084Q10	626	14306	SH	DEFINED	1,3,4	14306
EMERSON ELECTRIC CO.	COM	2910111016167		249780	SH	DEFINED	1,3,4	249780
EMERSON RADIO CORP.	COM	29108712	0	47249	SH	DEFINED	3,4	47249
EMMIS COMMUNICATIONS - CL	COM	29152510	2380	87930	SH	DEFINED	1,3,4	87930
EMULEX CORP.	COM	29247520	6178	231538	SH	DEFINED	1,3,4	231538
ENCOR ACQUISITION CO.	COM	29255W10	1312	53179	SH	DEFINED	1,3,4	53179
ENDESA -ADR	COM	29258N10	161	8460	SH	DEFINED	1,3,4	8460
ENDO PHARMACEUTICALS HLDGSCOM	COM	29264F20	9207	478089	SH	DEFINED	1,3,4	478089
ENERGEN CORP.	COM	29265N1018480		450551	SH	DEFINED	1,3,4	450551
ENERGY EAST CORP.	COM	29266M10	972	43345	SH	DEFINED	1,3,4	43345
ENERGIZER HOLDINGS, INC.	COM	29266R10	8192	218067	SH	DEFINED	1,3,4	218067

ENERGY PARTNERS LTD	COM	29270U10	279	20116	SH	DEFINED	1,3,4	20116
ENGELHARD CORP.	COM	29284510	7807	260851	SH	DEFINED	1,3,4	260851
ENGINEERED SUPPORT SYSTEMS	COM	29286610	8084	146848	SH	DEFINED	1,3,4	146848
ENESCO GROUP INC.	COM	29297310	139	13410	SH	DEFINED	1,3,4	13410
ENTEGRIS, INC.	COM	29362U10	2482	193100	SH	DEFINED	1,3,4	193100
ENTERCOM COMMUNICATIONS	COCOM	29363910	809	15247	SH	DEFINED	1,3,4	15247
ENERGY CORP.	COM	29364G10	42866	750398	SH	DEFINED	1,3,4	750398
ENTERTAINMENT PROPERTIES	TCOM	29380T10	13823	398138	SH	DEFINED	1,3,4	398138
ENTERTAINMENT PROPERTIES	TCOM	29380T10	3176	91500	SH	DEFINED	2,3,4	91500
ENZO BIOCHEM, INC.	COM	29410010	3727	208218	SH	DEFINED	1,3,4	208218
EQUIFAX, INC.	COM	29442910	2010	82113	SH	DEFINED	1,3,4	82113
EQUITABLE RESOURCES, INC.	COM	29454910	12749	297089	SH	DEFINED	1,3,4	297089
EQUITY OFFICE PROPERTIES	COM	29474110	7577	264462	SH	DEFINED	1,3,4	264462
EQUITY OFFICE PROPERTIES	COM	29474110	11977	418169	SH	DEFINED	2,3,4	418169
EQUITY RESIDENTIAL	COM	29476L10	5566	188533	SH	DEFINED	1,3,4	188533
EQUITY RESIDENTIAL	COM	29476L10	11299	382900	SH	DEFINED	2,3,4	382900
ERICSSON (LM) TEL	COM	29482160	151	8500	SH	DEFINED	1,3,4	8500
ESSEX PROPERTY TRUST INC	COM	29717810	1395	21714	SH	DEFINED	1,3,4	21714
ESTERLINE TECHNOLOGIES	COM	29742510	533	20042	SH	DEFINED	1,3,4	20042
ETHAN ALLEN INTERIORS INC	COM	29760210	15608	372788	SH	DEFINED	1,3,4	372788
EVERGREEN RES INC.	COM	29990030	4573	140648	SH	DEFINED	1,3,4	140648
EVERGREEN MARINE CORP.-144	COM	30024610	817	93627	SH	DEFINED	1,3,4	93627
EXAR CORP	COM	30064510	8576	501952	SH	DEFINED	1,3,4	501952
EXELON CORPORATION.	COM	30161N10	39138	589720	SH	DEFINED	1,3,4	589720
EXPEDITORS INT'L WASH, INCCOM	COM	30213010	1176	31158	SH	DEFINED	1,3,4	31158
EXPRESS SCRIPTS, INC. - CL	COM	30218210	3081	46374	SH	DEFINED	1,3,4	46374
EXPRESSJET HOLDINGS, INC.	COM	30218U10	7935	528897	SH	DEFINED	1,3,4	528897
EXTENDED STAY AMERICA, INCCOM	COM	30224P10	418	28817	SH	DEFINED	1,3,4	28817
EXXON MOBIL CORP.	COM	30231G10	241768	5896889	SH	DEFINED	1,3,4	5896889
FEI COMPANY	COM	30241L10	711	31575	SH	DEFINED	1,3,4	31575
FLIR SYSTEMS, INC.	COM	30244510	1143	31329	SH	DEFINED	1,3,4	31329
FMC CORP.	COM	30249130	357	10474	SH	DEFINED	1,3,4	10474
FMC TECHNOLOGIES, INC.	COM	30249U10	4790	205596	SH	DEFINED	1,3,4	205596
FPL GROUP, INC.	COM	30257110	7148	109213	SH	DEFINED	1,3,4	109213
FACTSET RESEARCH SYSTEMS,	COM	30307510	4938	129152	SH	DEFINED	1,3,4	129152
FAIR ISAAC CORPORATION	COM	30325010	11526	234459	SH	DEFINED	1,3,4	234459
FAIRCHILD SEMICON INTL CL-	COM	30372610	872	34944	SH	DEFINED	1,3,4	34944
FAMILY DOLLAR STORES	COM	30700010	3649	101799	SH	DEFINED	1,3,4	101799
FASTENAL CO.	COM	31190010	7979	159829	SH	DEFINED	1,3,4	159829
FEDDERS CORP.	COM	31313512	0	28970	SH	DEFINED	1,3,4	28970
FEDDERS CORP.	COM	31313550	208	28970	SH	DEFINED	1,3,4	28970
FREDDIE MAC	COM	31340030	24034	412081	SH	DEFINED	1,3,4	412081
FANNIE MAE	COM	31358610	63192	841782	SH	DEFINED	1,3,4	841782
FEDERAL REALTY INVESTMENT	COM	31374720	15482	403323	SH	DEFINED	1,3,4	403323
FEDERAL SIGNAL CORP.	COM	31385510	247	14240	SH	DEFINED	1,3,4	14240
FEDERATED DEPARTMENT STORE	COM	31410H10	36768	780111	SH	DEFINED	1,3,4	780111
FEDERATED INVESTORS, INC.	COM	31421110	13835	471335	SH	DEFINED	1,3,4	471335
FEDEX CORPORATION	COM	31428X10	11914	176449	SH	DEFINED	1,3,4	176449
FERRO CORP.	COM	31540510	328	12251	SH	DEFINED	1,3,4	12251
F5 NETWORKS INC.	COM	31561610	2878	114640	SH	DEFINED	1,3,4	114640
FIDELITY NATIONAL FINL, INCOM	COM	31632610	38639	996224.75	SH	DEFINED	1,3,4	996225
FIFTH THIRD BANCORP	COM	31677310	26408	446931	SH	DEFINED	1,3,4	446931
FILENET CORP.	COM	31686910	968	35787	SH	DEFINED	1,3,4	35787
FINANCIAL FEDERAL CORP	COM	31749210	544	17766	SH	DEFINED	1,3,4	17766
FINDWHAT.COM	COM	31779410	6288	335272	SH	DEFINED	1,3,4	335272
FIRST AMERICAN CORPORATION	COM	31852230	12564	422119	SH	DEFINED	1,3,4	422119
FIRST BANCORP/PUERTO RICO	COM	31867210	18258	461467	SH	DEFINED	1,3,4	461467
FIRST FEDERAL CAPITAL	COM	31996010	6086	269964	SH	DEFINED	1,3,4	269964
FIRST DATA CORP.	COM	31996310	24326	592217	SH	DEFINED	1,3,4	592217
FIRST MARBLEHEAD CORP./THE	COM	32077110	5272	240878	SH	DEFINED	1,3,4	240878
FIRST MIDWEST BANCORP, INCCOM	COM	32086710	8723	269141	SH	DEFINED	1,3,4	269141
FIRST HEALTH	COM	32096010	545	28007	SH	DEFINED	1,3,4	28007
FIRST REPUBLIC BANK	COM	33615810	1466	40961	SH	DEFINED	1,3,4	40961
FIRST TENNESSEE NATIONAL	CCOM	33716210	3301	74819	SH	DEFINED	1,3,4	74819
FISERV, INC.	COM	33773810	7132	180571	SH	DEFINED	1,3,4	180571
FIRSTFED FINANCIAL CORP	COM	33790710	12722	292624	SH	DEFINED	1,3,4	292624
FIRSTMERT CORP.	COM	33791510	676	25102	SH	DEFINED	1,3,4	25102
FLAGSTAR BANCORP INC.	COM	33793010	1233	57603	SH	DEFINED	1,3,4	57603
FIRSTENERGY CORP.	COM	33793210	6876	195267	SH	DEFINED	1,3,4	195267
FLEET BOSTON FINANCIAL	CORCOM	33903010	31711	726513	SH	DEFINED	1,3,4	726513
FLEETWOOD ENTERPRISES, INCCOM	COM	33909910	382	36867	SH	DEFINED	1,3,4	36867
FLORIDA ROCK INDS	COM	34114010	1502	27332	SH	DEFINED	1,3,4	27332
FLUOR CORP. (NEW)	COM	34341210	1923	48439	SH	DEFINED	1,3,4	48439
FLOWERS FOODS, INC.	COM	34349810	1107	42812	SH	DEFINED	1,3,4	42812
FLOWERVE CORP.	COM	34354P10	340	16400	SH	DEFINED	1,3,4	16400
FLUSHING FINANCIAL CORP.	COM	34387310	2080	113770.50	SH	DEFINED	1,3,4	113771
FOOT LOCKER INC	COM	34484910	9468	403700	SH	DEFINED	1,3,4	403700
FORD MOTOR CO.	COM	34537086	17368	1085607	SH	DEFINED	1,3,4	1085607
FOREST CITY ENTERPRISES	INCOM	34555010	4255	89592	SH	DEFINED	1,3,4	89592
FOREST LABORATORIES -CI A	COM	34583810	34736	562100	SH	DEFINED	1,3,4	562100
FOREST OIL CORP.	COM	34609170	2959	103546	SH	DEFINED	1,3,4	103546
FORTUNE BRANDS, INC.	COM	34963110	7859	109885	SH	DEFINED	1,3,4	109885

FORWARD AIR CORPORATION	COM	34985310	562	20428	SH	DEFINED	1,3,4	20428
FOSSIL, INC.	COM	34988210	1242	44344	SH	DEFINED	1,3,4	44344
FOUNDRY NETWORKS INC.	COM	35063R10	1274	46570	SH	DEFINED	1,3,4	46570
4KIDS ENTERTAINMENT, INC.	COM	35086510	4683	180092	SH	DEFINED	1,3,4	180092
FOX ENTERTAINMENT GRP, INCCOM	35138T10	933	32000	SH	DEFINED	1,3,4	32000	
FRANKLIN RESOURCES, INC.	COM	3546131010970		210735	SH	DEFINED	1,3,4	210735
FRED'S INC.	COM	35610810	1151	37258	SH	DEFINED	1,3,4	37258
FREEPORT MCMORAN, INC.	COM	35671D8531644		751133	SH	DEFINED	1,3,4	751133
FREMONT GENERAL CORP.	COM	35728810	1831	108236	SH	DEFINED	1,3,4	108236
FRONTIER AIRLINES, INC.	COM	35906510	934	65209	SH	DEFINED	1,3,4	65209
FRONTIER OIL CORP.	COM	35914P10	431	24928	SH	DEFINED	1,3,4	24928
FULLER (H.B.) CO.	COM	35969410	806	27085	SH	DEFINED	1,3,4	27085
FURNITURE BRANDS INTL, INCCOM	36092110	1855	63261	SH	DEFINED	1,3,4	63261	
G & K SERVICES, INC.	COM	36126810	727	19780	SH	DEFINED	1,3,4	19780
GATX CORP.	COM	36144810	409	14590	SH	DEFINED	1,3,4	14590
GABLES RESIDENTIAL TRUST	COM	36241810	942	27149	SH	DEFINED	1,3,4	27149
GALLAGHER (ARTHUR J.) & COCOM	3635761018679		574916	SH	DEFINED	1,3,4	574916	
GAMESTOP CORP.	COM	36466R10	3971	257630	SH	DEFINED	1,3,4	257630
GANNETT CO., INC.	COM	3647301014297		160368	SH	DEFINED	1,3,4	160368
GAP, INC., THE	COM	3647601014600		628935	SH	DEFINED	1,3,4	628935
GARDNER DENVER, INC.	COM	36555810	8224	344147	SH	DEFINED	1,3,4	344147
GARTNER, INC.	COM	36665110	434	38365	SH	DEFINED	1,3,4	38365
GATEWAY, INC.	COM	36762610	872	191518	SH	DEFINED	1,3,4	191518
OA0 GAZPROM-144A	COM	36828710	4454	173325	SH	DEFINED	1,3,4	173325
GEN-PROBE INC.	COM	36866T10	4948	135679	SH	DEFINED	1,3,4	135679
GEMSTAR - TV GUIDE INTERNACOM	36866W10	8645	1712320	SH	DEFINED	1,3,4	1712320	
GENCORP, INC.	COM	36868210	451	41915	SH	DEFINED	1,3,4	41915
GENERAL COMMUNICATIONS	COM	36938510	468	53679	SH	DEFINED	1,3,4	53679
GENERAL DYNAMICS CORP.	COM	3695501010603		117309	SH	DEFINED	1,3,4	117309
GENERAL ELECTRIC CO.	COM	36960410244317		7886283	SH	DEFINED	1,3,4	7886283
GENERAL GROWTH PROPERTIES	COM	3700211029902		1077630	SH	DEFINED	1,3,4	1077630
GENERAL GROWTH PROPERTIES	COM	3700211025036		902200	SH	DEFINED	2,3,4	902200
GENERAL MILLS, INC.	COM	3703341010012		220990	SH	DEFINED	1,3,4	220990
GENERAL MOTORS CORP.	COM	3704421018709		350373	SH	DEFINED	1,3,4	350373
GENESCO INC.	COM	37153210	1879	124353	SH	DEFINED	1,3,4	124353
GENTEX CORP.	COM	3719011020458		463366	SH	DEFINED	1,3,4	463366
GENLYTE GROUP, INC.	COM	37230210	4569	78245	SH	DEFINED	1,3,4	78245
GENUINE PARTS CO.	COM	37246010	3416	102713	SH	DEFINED	1,3,4	102713
GENZYME CORP.	COM	37291710	7763	157285	SH	DEFINED	1,3,4	157285
GEORGIA GULF	COM	37320020	4144	143560	SH	DEFINED	1,3,4	143560
GEORGIA PACIFIC GROUP	COM	3732981023707		773089	SH	DEFINED	1,3,4	773089
GERBER SCIENTIFIC, INC.	COM	37373010	167	21155	SH	DEFINED	1,3,4	21155
GETTY IMAGES, INC.	COM	37427610	877	17500	SH	DEFINED	1,3,4	17500
GEVITY HR INC	COM	37439310	3258	146513	SH	DEFINED	1,3,4	146513
GIBRALTAR STEEL CORP.	COM	37476F10	3786	150664	SH	DEFINED	1,3,4	150664
GILEAD SCIENCES, INC.	COM	3755581013654		234841	SH	DEFINED	1,3,4	234841
GILLETTE CO., THE	COM	3757661025198		685962	SH	DEFINED	1,3,4	685962
GLACIER BANCORP, INC.	COM	37637Q10	3422	105550	SH	DEFINED	1,3,4	105550
GLATFELTER	COM	37731610	165	12989	SH	DEFINED	1,3,4	12989
GLAXOSMITHKLINE PLC	COM	37733W10	272	5810	SH	DEFINED	1,3,4	5810
GLENBOROUGH REALTY TRUST	ICOM	37803P10	527	26463	SH	DEFINED	1,3,4	26463
GLIMCHER REALTY TRUST	COM	37930210	774	34646	SH	DEFINED	1,3,4	34646
GLOBAL IMAGING SYSTEMS, INCOM	37934A10	7089	223240	SH	DEFINED	1,3,4	223240	
GLOBAL PAYMENTS, INC.	COM	37940X1043190		916547	SH	DEFINED	1,3,4	916547
GLOBESPANVIRATA, INC.	COM	37957V10	2858	486143	SH	DEFINED	1,3,4	486143
GOLD BANC CORPORATION, INCCOM	37990710	529	37586	SH	DEFINED	1,3,4	37586	
GOLDEN WEST FINANCIAL CORPCOM	3813171025890		250946	SH	DEFINED	1,3,4	250946	
GOLDMAN SACHS GROUP INC.	COM	38141G1049167		498044	SH	DEFINED	1,3,4	498044
GOODRICH CORP.	COM	38238810	2064	69433	SH	DEFINED	1,3,4	69433
GOODYEAR TIRE & RUBBER CO.COM	38255010	806	103515	SH	DEFINED	1,3,4	103515	
GOODYS FAMILY CLOTHING, INCOM	38258810	295	31267	SH	DEFINED	1,3,4	31267	
GRACO, INC.	COM	3841091015861		395398	SH	DEFINED	1,3,4	395398
GRAINGER (W.W.), INC.	COM	38480210	2555	53878	SH	DEFINED	1,3,4	53878
GRANITE CONSTRUCTION, INC.COM	38732810	287	12327	SH	DEFINED	1,3,4	12327	
GRANT PRIDECO, INC.	COM	38821G10	470	36036	SH	DEFINED	1,3,4	36036
GREAT ATLANTIC & PACIFIC TCOM	39006410	304	36701	SH	DEFINED	1,3,4	36701	
GREAT LAKES CHEMICAL	COM	39056810	809	29873	SH	DEFINED	1,3,4	29873
GREAT PLAINS ENERGY, INC.	COM	3911641018020		566460	SH	DEFINED	1,3,4	566460
GREATER BAY BANCORP	COM	39164810	441	15537	SH	DEFINED	1,3,4	15537
GREEN MOUNTAIN POWER CORP.COM	39315410	112	4765	SH	DEFINED	1,3,4	4765	
GREENPOINT FINANCIAL	COM	39538410	1396	39578	SH	DEFINED	1,3,4	39578
GREIF INC	COM	39762410	1534	43140	SH	DEFINED	1,3,4	43140
GRIFON CORP.	COM	3984331015814		780968	SH	DEFINED	1,3,4	780968
GROUP 1 AUTOMOTIVE INC.	COM	39890510	783	21615	SH	DEFINED	1,3,4	21615
GROUP 1 SOFTWARE INC	COM	39943Y10	8003	454272	SH	DEFINED	1,3,4	454272
GRUPO TELEVISIA SA	COM	40049J2012344		309624	SH	DEFINED	1,3,4	309624
GTECH HOLDINGS CORP.	COM	4005181037563		758982	SH	DEFINED	1,3,4	758982
GRUPO FINANCIERO BBVA	COM	40051M20	68	4000	SH	DEFINED	1,3,4	4000
GUIDANT CORP.	COM	4016981035491		589650	SH	DEFINED	1,3,4	589650
GUITAR CENTER, INC.	COM	40204010	5290	162286	SH	DEFINED	1,3,4	162286
GYMBOREE CORP.	COM	40377710	490	28230	SH	DEFINED	1,3,4	28230
HCA, INC.	COM	4041191012586		293150	SH	DEFINED	1,3,4	293150

HCC INSURANCE HOLDINGS, INCOM	40413210	600	18936	SH	DEFINED	1,3,4	18936
HSBC HOLDINGS PLC	COM 40428040	311	3946	SH	DEFINED	1,3,4	3946
HAEMONETICS CORP/MASS	COM 40502410	552	23071	SH	DEFINED	1,3,4	23071
HAGGAR CORP.	COM 40517310	120	6143	SH	DEFINED	1,3,4	6143
HAIN CELESTIAL GROUP, INC.	COM 40521710	754	32622	SH	DEFINED	1,3,4	32622
HALLIBURTON CO.	COM 4062161022328		858700	SH	DEFINED	1,3,4	858700
HANCOCK FABRICS, INC.	COM 40990010	262	17905	SH	DEFINED	1,3,4	17905
JOHN HANCOCK FINANCIAL SRVCOM	41014810	6416	171102	SH	DEFINED	1,3,4	171102
HANGER ORTHOPEDIC GRP.	COM 41043F20	7030	451521	SH	DEFINED	1,3,4	451521
HANOVER COMPRESSOR CO.	COM 41076810	243	21840	SH	DEFINED	1,3,4	21840
HARLAND (JOHN H.) CO.	COM 41269310	6495	237896	SH	DEFINED	1,3,4	237896
HARLEY-DAVIDSON INC.	COM 4128221031646		665911	SH	DEFINED	1,3,4	665911
HARMAN INTERNATIONAL	COM 41308610	4636	62665	SH	DEFINED	1,3,4	62665
HARMONIC. INC.	COM 41316010	486	66537	SH	DEFINED	1,3,4	66537
HARRAH'S ENTERTAINMENT	COM 4136191021907		440206	SH	DEFINED	1,3,4	440206
HARRIS CORP.	COM 41387510	748	19764	SH	DEFINED	1,3,4	19764
HARSCO CORP.	COM 41586410	532	12125	SH	DEFINED	1,3,4	12125
HARTE HANKS INC.	COM 41619610	564	25940	SH	DEFINED	1,3,4	25940
HARTFORD FINANCIAL SVCS.	GCOM 4165151034546		585328	SH	DEFINED	1,3,4	585328
HASBRO, INC.	COM 4180561034822		1636435	SH	DEFINED	1,3,4	1636435
HAVERTY FURNITURE	COM 41959610	421	21136	SH	DEFINED	1,3,4	21136
HAWAIIAN ELECTRIC INDS	COM 41987010	529	11201	SH	DEFINED	1,3,4	11201
HEALTH MANAGEMNT ASSOC.	COM 4219331021950		914337	SH	DEFINED	1,3,4	914337
HEALTHCARE REALTY TRUST, ICOM	42194610	1388	38764	SH	DEFINED	1,3,4	38764
HEADWATERS, INC.	COM 42210P10	2321	118300	SH	DEFINED	1,3,4	118300
HEALTH CARE REIT INC.	COM 42217K10	5993	166499	SH	DEFINED	1,3,4	166499
HEALTH CARE REIT INC.	COM 42217K10	5274	146500	SH	DEFINED	2,3,4	146500
HEALTH NET, INC	COM 42222G1011455		350370	SH	DEFINED	1,3,4	350370
HEARTLAND EXPRESS, INC.	COM 4223471013782		569543	SH	DEFINED	1,3,4	569543
HEIDRICK & STRUGGLES INTL.	COM 42281910	382	17440	SH	DEFINED	1,3,4	17440
HEINZ (H.J.) CO.	COM 42307410	7580	208077.5	SH	DEFINED	1,3,4	208078
HELIX TECHNOLOGY CORP.	COM 42331910	514	24873	SH	DEFINED	1,3,4	24873
HELMERICH & PAYNE, INC.	COM 42345210	420	14867	SH	DEFINED	1,3,4	14867
HENRY (JACK) & ASSOCIATES	COM 42628110	546	26470	SH	DEFINED	1,3,4	26470
HERCULES, INC.	COM 42705610	806	66355	SH	DEFINED	1,3,4	66355
HERLEY INDUSTRIES, INC.	COM 42739810	7865	379730	SH	DEFINED	1,3,4	379730
HERSHEY FOODS CORP.	COM 4278661017832		231643	SH	DEFINED	1,3,4	231643
HEWLETT-PACKARD CO.	COM 4282361042674		1858032	SH	DEFINED	1,3,4	1858032
HI-TECH PHARMACAL CO. INC.COM	42840B10	5350	227650	SH	DEFINED	1,3,4	227650
HIBERNIA CORP. - CL A	COM 4286561022378		951868	SH	DEFINED	1,3,4	951868
HIGHLAND HOSPITALITY CORP	COM 43014110	79	7259	SH	DEFINED	1,3,4	7259
HIGHLAND HOSPITALITY CORP	COM 43014110	1236	113371	SH	DEFINED	2,3,4	113371
HIGHWOODS PROPERTIES, INC.	COM 43128410	400	15768	SH	DEFINED	1,3,4	15768
HILB ROGAL & HAMILTON CO.	COM 43129410	1097	34257	SH	DEFINED	1,3,4	34257
HILLENBRAND INDUSTRIES	COM 4315731024007		386892	SH	DEFINED	1,3,4	386892
HILTON HOTELS CORP.	COM 43284810	4093	238893	SH	DEFINED	1,3,4	238893
HILTON HOTELS CORP.	COM 43284810	3763	219700	SH	DEFINED	2,3,4	219700
HINDALCO INDUSTRIES LTD	14COM 43306410	1504	49172	SH	DEFINED	1,3,4	49172
HITACHI LTD	COM 43357850	84	1400	SH	DEFINED	1,3,4	1400
HOLLYWOOD ENTERTAINMENT	COCOM 43614110	2694	195940	SH	DEFINED	1,3,4	195940
HOLOGIC INC.	COM 43644010	323	18850	SH	DEFINED	1,3,4	18850
HOME DEPOT, INC.	COM 4370761050888		1433995	SH	DEFINED	1,3,4	1433995
HOME PROPERTIES, INC.	COM 43730610	2142	52993	SH	DEFINED	1,3,4	52993
HOME PROPERTIES, INC.	COM 43730610	6055	149863	SH	DEFINED	2,3,4	149863
HON HAI PRECISION-144A	COM 43809010	303	38919	SH	DEFINED	1,3,4	38919
HON INDUSTRIES, INC.	COM 4380921010949		252820	SH	DEFINED	1,3,4	252820
HONDA MOTOR CO LTD	COM 43812830	76	3408	SH	DEFINED	1,3,4	3408
HONEYWELL INTERNATIONAL, ICOM	4385161017055		510201	SH	DEFINED	1,3,4	510201
HOOPER HOLMES, INC.	COM 43910410	382	61736	SH	DEFINED	1,3,4	61736
HORACE MANN EDUCATORS	COM 44032710	175	12680	SH	DEFINED	1,3,4	12680
HORMEL FOODS CORP.	COM 44045210	1060	41118	SH	DEFINED	1,3,4	41118
HOSPITALITY PROPERTIES TR	COM 44106M10	767	18575	SH	DEFINED	1,3,4	18575
HOST MARRIOTT CORP.	COM 44107P10	474	38475	SH	DEFINED	1,3,4	38475
HOST MARRIOTT CORP.	COM 44107P10	7090	575525	SH	DEFINED	2,3,4	575525
HOT TOPIC, INC.	COM 44133910	1342	45590	SH	DEFINED	1,3,4	45590
HOUSTON EXPLORATION CO.	COM 44212010	7179	196727	SH	DEFINED	1,3,4	196727
HOVNANIAN ENTERPRISES-A	COM 4424872012203		140164	SH	DEFINED	1,3,4	140164
HUBBELL, INC. - CL B	COM 44351020	784	17729	SH	DEFINED	1,3,4	17729
HUDSON UNITED BANCORP	COM 4441651030844		834813	SH	DEFINED	1,3,4	834813
HUFFY CORP.	COM 44435610	77	15405	SH	DEFINED	1,3,4	15405
HUGHES SUPPLY, INC.	COM 44448210	1119	22490	SH	DEFINED	1,3,4	22490
HUMANA, INC.	COM 44485910	2687	117552	SH	DEFINED	1,3,4	117552
HUMAN GENOME SCIENCES INC	COM 44490310	6340	478589	SH	DEFINED	1,3,4	478589
HUNT (JB) TRANSPRT SVCS, ICOM	4456581010101		373964	SH	DEFINED	1,3,4	373964
HUNTINGTON BANCSHARES, INCCOM	44615010	3056	135636	SH	DEFINED	1,3,4	135636
HUTCHINSON TECHNOLOGY, INCCOM	44840710	4983	162186	SH	DEFINED	1,3,4	162186
HYDRIL	COM 44877410	521	21732	SH	DEFINED	1,3,4	21732
IDT CORP.	COM 44894730	2957	127762	SH	DEFINED	1,3,4	127762
HYPERION SOLUTIONS CORP.	COM 44914M10	4051	134453	SH	DEFINED	1,3,4	134453
HYUNDAI MOTOR CO.-144A	COM 44918770	294	13877	SH	DEFINED	1,3,4	13877
ICU MEDICAL, INC.	COM 44930G10	447	13006	SH	DEFINED	1,3,4	13006
IHOP CORP.	COM 44962310	785	20313	SH	DEFINED	1,3,4	20313

IMC GLOBAL, INC.	COM	44966910	337	34162	SH	DEFINED	1,3,4	34162
IMCO RECYCLING, INC.	COM	44968110	146	14674	SH	DEFINED	1,3,4	14674
IMS HEALTH, INC.	COM	4499341038002		1528843	SH	DEFINED	1,3,4	1528843
IRSA	COM	45004720	2008	200686	SH	DEFINED	1,3,4	200686
ISTAR FINANCIAL, INC.	COM	45031U1011109		285610	SH	DEFINED	1,3,4	285610
ITT EDUCATIONAL SERVICES,	COM	45068B10	2024	43135	SH	DEFINED	1,3,4	43135
IBERIABANK CORP	COM	45082810	1766	29937	SH	DEFINED	1,3,4	29937
ITT INDUSTRIES, INC.	COM	4509111023268		313533	SH	DEFINED	1,3,4	313533
ICICI BANK LTD	COM	45104G10	4742	276136	SH	DEFINED	1,3,4	276136
IDACORP, INC.	COM	45110710	337	11340	SH	DEFINED	1,3,4	11340
IDEX CORP.	COM	45167R10	1304	31354	SH	DEFINED	1,3,4	31354
IDEXX LABS, INC.	COM	45168D1014714		318047	SH	DEFINED	1,3,4	318047
ILEX ONCOLOGY, INC.	COM	45192310	4160	195730	SH	DEFINED	1,3,4	195730
ILLINOIS TOOL WORKS, INC.	COM	4523081032893		392012	SH	DEFINED	1,3,4	392012
IMATION CORP.	COM	45245A10	367	10565	SH	DEFINED	1,3,4	10565
IMAGISTICS INTL INC	COM	45247T10	7515	200366	SH	DEFINED	1,3,4	200366
IMMUCOR, INC.	COM	45252610	2965	145207	SH	DEFINED	1,3,4	145207
IMPERIAL TOBACCO GROUP-	ADCOM	45314210	111	2800	SH	DEFINED	1,3,4	2800
INAMED CORP	COM	45323510	8805	183232	SH	DEFINED	1,3,4	183232
INDEPENDANCE COMMUNITY	BANCOM	4534141011665		324257	SH	DEFINED	1,3,4	324257
INDEPENDENT BANK CORP -	MACOM	45383610	579	20081	SH	DEFINED	1,3,4	20081
INDYMAC BANCORP, INC.	COM	4566071017225		578159	SH	DEFINED	1,3,4	578159
INET TECHNOLOGIES, INC.	COM	45662V10	1340	111657	SH	DEFINED	1,3,4	111657
INFINITY PROPERTY & CASUAL	COM	45665Q1010077		304884	SH	DEFINED	1,3,4	304884
INFORMATICA CORP.	COM	45666Q10	3094	300400	SH	DEFINED	1,3,4	300400
INFORMATION HOLDINGS, INC.	COM	45672710	439	19890	SH	DEFINED	1,3,4	19890
ING GROEP NV	COM	45683710	149	6372	SH	DEFINED	1,3,4	6372
INGRAM MICRO, INC.	COM	45715310	1362	85710	SH	DEFINED	1,3,4	85710
INPUT/OUTPUT, INC.	COM	45765210	218	48828	SH	DEFINED	1,3,4	48828
INSIGHT ENTERPRISES, INC.	COM	45765U10	3742	199273	SH	DEFINED	1,3,4	199273
INSITUFORN TECNOL, INC. -	COM	45766710	418	25209	SH	DEFINED	1,3,4	25209
INSURANCE AUTO AUCTIONS,	ICOM	45787510	141	10975	SH	DEFINED	1,3,4	10975
INTEGRA LIFESCIENCES HOLDI	COM	45798520	741	25868	SH	DEFINED	1,3,4	25868
INTEGRATED DEVICE TECH, IN	COM	45811810	8242	480072	SH	DEFINED	1,3,4	480072
INTEGRATED CIRCUIT SYSTEMS	COM	45811K20	609	21411	SH	DEFINED	1,3,4	21411
INTEGRATED SILICON SOLUTIO	COM	45812P10	7702	491678	SH	DEFINED	1,3,4	491678
INTEL CORP.	COM	45814010169491		5263674	SH	DEFINED	1,3,4	5263674
INTER-TEL, INC.- SER A	COM	4583721014460		578840	SH	DEFINED	1,3,4	578840
INTERFACE, INC.- CI A	COM	45866510	270	48927	SH	DEFINED	1,3,4	48927
INTERDIGITAL COMM CORP	COM	45866A10	5646	273481	SH	DEFINED	1,3,4	273481
INTERMAGNETICS GENERAL COR	COM	45877110	1821	82114	SH	DEFINED	1,3,4	82114
INTERMET CORP.	COM	45881K10	130	24395	SH	DEFINED	1,3,4	24395
INTERNATIONAL BUSINESS MACCO	COM	4592001098075		1058157	SH	DEFINED	1,3,4	1058157
INTERNATIONAL FLAVORS&FRAG	COM	4595061016920		484668	SH	DEFINED	1,3,4	484668
INTL GAME TECHNOLOGY	COM	4599021049210		1378379	SH	DEFINED	1,3,4	1378379
INTL MULTIFOODS CORP.	COM	46004310	328	18399	SH	DEFINED	1,3,4	18399
INTERNATIONAL PAPER CO.	COM	4601461012234		283672.00	SH	DEFINED	1,3,4	283672
INTL RECTIFIER CORP.	COM	46025410	8109	164167	SH	DEFINED	1,3,4	164167
INT'L SPEEDWAY CORP.	COM	46033520	704	15795	SH	DEFINED	1,3,4	15795
INTERNATIONAL STEEL GROUP	COM	46037710	3208	82338	SH	DEFINED	1,3,4	82338
INTERNET SECURITY SYSTEMS	COM	46060X10	280	14776	SH	DEFINED	1,3,4	14776
INTERPUBLIC GROUP OF COS.,	COM	4606901025682		1646310	SH	DEFINED	1,3,4	1646310
INTERSIL CORP.	COM	46069S10	1742	70060	SH	DEFINED	1,3,4	70060
INTERSTATE BAKERIES CP.	COM	46072H10	187	13297	SH	DEFINED	1,3,4	13297
INTRADO INC.	COM	46117A10	337	15348	SH	DEFINED	1,3,4	15348
INTUIT INC.	COM	4612021021871		413416	SH	DEFINED	1,3,4	413416
INVACARE CORP.	COM	46120310	7023	173940	SH	DEFINED	1,3,4	173940
INVESTMENT TECHNOLOGY GP,	COM	46145F10	223	13869	SH	DEFINED	1,3,4	13869
INVISION TECHNOLOGIES, INCCO	COM	46185110	539	16121	SH	DEFINED	1,3,4	16121
INVITROGEN CORP.	COM	46185R10	884	12635	SH	DEFINED	1,3,4	12635
INVESTORS FINANCIAL SCVS	CCOM	46191510	2128	55382	SH	DEFINED	1,3,4	55382
IONICS, INC.	COM	46221810	539	16926	SH	DEFINED	1,3,4	16926
BANK OF IRELAND	COM	46267Q10	152	2750	SH	DEFINED	1,3,4	2750
IRWN FINANCIAL CORP.	COM	46411910	838	26730	SH	DEFINED	1,3,4	26730
ISHARES MSCI JAPAN INDEX FCO	COM	46428684	415	42900	SH	DEFINED	1,3,4	42900
ISHARES MSCI HONG KONG INDCO	COM	46428687	2500	250000	SH	DEFINED	1,3,4	250000
ISHARES S&P 500 INDEX FUNDCO	COM	46428720	2059	18530	SH	DEFINED	1,3,4	18530
ISHARES MSCI EMERGING MKT CO	COM	4642872335497		216523	SH	DEFINED	1,3,4	216523
ISHARES MSCI EAFE INDEX FUCO	COM	46428746	314	2300	SH	DEFINED	1,3,4	2300
ISHARES RUSSELL MIDCAP GROCO	COM	46428748	3844	52135	SH	DEFINED	1,3,4	52135
ISHARES TRUST - S&P MIDCAPCO	COM	46428750	1158	10050	SH	DEFINED	1,3,4	10050
ISHARES RUSSELL 1000 VALUECO	COM	46428759	418	7190	SH	DEFINED	1,3,4	7190
ISHARES TR S&P MIDCAP GROWC	COM	46428760	848	7150	SH	DEFINED	1,3,4	7150
ISHARES TRUST - RUSSELL 20CO	COM	46428764	578	9769	SH	DEFINED	1,3,4	9769
ISHARES TRUST-S&P SM-CAP 6CO	COM	46428780	9986	74520	SH	DEFINED	1,3,4	74520
ISHARES TRUST S&P SMCAP GRCO	COM	46428788	5047	56900	SH	DEFINED	1,3,4	56900
ISLE OF CAPRI CASINOS	COM	46459210	2159	100605	SH	DEFINED	1,3,4	100605
ITRON, INC.	COM	46574110	359	19584	SH	DEFINED	1,3,4	19584
IVAX CORP.	COM	46582310	2582	108181	SH	DEFINED	1,3,4	108181
J & J SNACK FOODS CORP.	COM	46603210	312	8283	SH	DEFINED	1,3,4	8283
JDS UNIPHASE CORP.	COM	46612J10	4154	1137904	SH	DEFINED	1,3,4	1137904
JDA SOFTWARE GROUP, INC.	COM	46612K10	2351	142397	SH	DEFINED	1,3,4	142397

JILL GROUP, INC.	COM	46618910	235	18657	SH	DEFINED	1,3,4	18657
JLG INDUSTRIES INC.	COM	46621010	628	41368	SH	DEFINED	1,3,4	41368
JP MORGAN CHASE & CO.	COM	46625H1057504		1565653	SH	DEFINED	1,3,4	1565653
JSC MMC NORILSK NICKEL	COM	46626D10	7289	111934	SH	DEFINED	1,3,4	111934
J2 GLOBAL COMMUNICATIONS,	COM	46626E20	544	21977	SH	DEFINED	1,3,4	21977
JABIL CIRCUIT INC.	COM	46631310	3343	118230	SH	DEFINED	1,3,4	118230
JACK IN THE BOX, INC.	COM	46636710	733	34328	SH	DEFINED	1,3,4	34328
JACOBS ENGINEERING GROUP	COM	46981410	794	16456	SH	DEFINED	1,3,4	16456
JAKKS PACIFIC INC.	COM	47012E10	310	23886	SH	DEFINED	1,3,4	23886
JANUS CAPITAL GROUP, INC.	COM	47102X10	2332	142093	SH	DEFINED	1,3,4	142093
JEFFERIES GROUP, INC.	COM	47231910	1717	51946	SH	DEFINED	1,3,4	51946
JEFFERSON-PILOT CORP.	COM	47507010	4218	83280	SH	DEFINED	1,3,4	83280
JETBLUE AIRWAYS CORP.	COM	47714310	800	30106	SH	DEFINED	1,3,4	30106
JO-ANN STORES INC.	COM	47758P30	424	20617	SH	DEFINED	1,3,4	20617
JOHNSON & JOHNSON	COM	47816010139636		2702961	SH	DEFINED	1,3,4	2702961
JOHNSON CONTROLS, INC.	COM	47836610	6198	53391	SH	DEFINED	1,3,4	53391
JONES APPAREL GROUP INC	COM	48007410	2628	74592	SH	DEFINED	1,3,4	74592
JOS A BANK CLOTHEIERS, INCCOM	COM	48083810	4129	119002	SH	DEFINED	1,3,4	119002
JOURNAL COMMUNICATIONS, INCOM	COM	48113010	3398	183309	SH	DEFINED	1,3,4	183309
JOY GLOBAL INC.	COM	48116510	5645	215906	SH	DEFINED	1,3,4	215906
JUNIPER NETWORKS, INC.	COM	48203R10	1121	60140	SH	DEFINED	1,3,4	60140
KCS ENERGY, INC.	COM	48243420	7166	679656	SH	DEFINED	1,3,4	679656
KLA-TENCOR CORP.	COM	48248010	8238	140485	SH	DEFINED	1,3,4	140485
K-SWISS, INC. CLASS A	COM	48268610	811	33598	SH	DEFINED	1,3,4	33598
KT&G CORP.-144A	COM	48268G10	252	28721	SH	DEFINED	1,3,4	28721
K2, INC.	COM	48273210	481	31483	SH	DEFINED	1,3,4	31483
KAMAN CORP. CLASS A	COM	48354810	273	21544	SH	DEFINED	1,3,4	21544
KANSAS CITY SOUTHERN	COM	48517030	845	59149	SH	DEFINED	1,3,4	59149
KAYDON CORP.	COM	48658710	695	26835	SH	DEFINED	1,3,4	26835
KEANE, INC.	COM	48666510	279	19012	SH	DEFINED	1,3,4	19012
KB HOME	COM	48666K10	8545	117860	SH	DEFINED	1,3,4	117860
KEITHLEY INSTURMENTS, INC.	COM	48758410	269	14772	SH	DEFINED	1,3,4	14772
KELLOGG CO.	COM	4878361011004		288914	SH	DEFINED	1,3,4	288914
KELLWOOD CO.	COM	48804410	6871	167539	SH	DEFINED	1,3,4	167539
KELLY SERVICES, INC. -CI	ACOM	48815220	297	10288	SH	DEFINED	1,3,4	10288
KEMET CORP.	COM	48836010	349	25652	SH	DEFINED	1,3,4	25652
KENNAMETAL, INC.	COM	48917010	427	10700	SH	DEFINED	1,3,4	10700
KERR-MCGEE CORP.	COM	49238610	2795	60172	SH	DEFINED	1,3,4	60172
KEYCORP	COM	49326710	7262	247819	SH	DEFINED	1,3,4	247819
KEYSPAN CORP.	COM	49337W10	3462	93910	SH	DEFINED	1,3,4	93910
KILROY REALTY CORP.	COM	49427F10	875	26727	SH	DEFINED	1,3,4	26727
KIMBERLY-CLARK CORP.	COM	4943681018886		319629	SH	DEFINED	1,3,4	319629
KIMCO REALTY CORP.	COM	49446R1049299		1101757	SH	DEFINED	1,3,4	1101757
KIMCO REALTY CORP.	COM	49446R1018725		418400	SH	DEFINED	2,3,4	418400
KINDER MORGAN, INC.	COM	49455P10	5570	94279	SH	DEFINED	1,3,4	94279
KING PHARMACEUTICALS, INC.	COM	49558210	2186	143434	SH	DEFINED	1,3,4	143434
KIRBY CORP.	COM	49726610	809	23111	SH	DEFINED	1,3,4	23111
KNIGHT-RIDDER, INC.	COM	4990401017876		231015	SH	DEFINED	1,3,4	231015
KNIGHT TRANSPORTATION, INCCOM	COM	49906410	916	35666	SH	DEFINED	1,3,4	35666
KOHL'S CORP.	COM	5002551014447		321392	SH	DEFINED	1,3,4	321392
KOMAG INC	COM	50045320	1890	129416	SH	DEFINED	1,3,4	129416
KONINKLIJKE PHILIPS ELEC.	COM	50047230	151	5227	SH	DEFINED	1,3,4	5227
KOOKMIN BANK	COM	50049M10	72	1888	SH	DEFINED	1,3,4	1888
KOPIN CORP	COM	50060010	448	66420	SH	DEFINED	1,3,4	66420
KORN/FERRY INTERNATIONAL	COM	50064320	147	11162	SH	DEFINED	1,3,4	11162
KOS PHARMACEUTICALS INC.	COM	50064810	3568	82860	SH	DEFINED	1,3,4	82860
KRISPY KREME DOUGHNUTS, INCOM	COM	50101410	654	17891	SH	DEFINED	1,3,4	17891
KROGER CO., THE	COM	50104410	8165	441143	SH	DEFINED	1,3,4	441143
KROLL, INC.	COM	50104910	1036	39821	SH	DEFINED	1,3,4	39821
KRONOS INC.	COM	50105210	1140	28841	SH	DEFINED	1,3,4	28841
KULICKE & SOFFA	COM	50124210	685	47662	SH	DEFINED	1,3,4	47662
LSI LOGIC CORP.	COM	50216110	2000	225383	SH	DEFINED	1,3,4	225383
LTX CORP.	COM	50239210	232	15554	SH	DEFINED	1,3,4	15554
L-3 COMMUNICATIONS HOLDINGCOM	COM	50242410	9793	190534	SH	DEFINED	1,3,4	190534
LA-Z-BOY, INC.	COM	50533610	1068	50890	SH	DEFINED	1,3,4	50890
LABOR READY, INC.	COM	50540120	506	38592	SH	DEFINED	1,3,4	38592
LABONE, INC.	COM	50540L10	3984	122669	SH	DEFINED	1,3,4	122669
LABRANCHE & CO., INC.	COM	50544710	207	17745	SH	DEFINED	1,3,4	17745
LACLEDE GROUP INC.	COM	50559710	522	18212	SH	DEFINED	1,3,4	18212
LAM RESEARCH CORP.	COM	51280710	5521	171088	SH	DEFINED	1,3,4	171088
STATE BK OF INDIA-Reg S	COM	51310910	1290	37655	SH	DEFINED	1,3,4	37655
LANCASTER COLONY CORP.	COM	5138471010726		237399	SH	DEFINED	1,3,4	237399
LANCE, INC.	COM	51460610	420	27760	SH	DEFINED	1,3,4	27760
LANDAMERICA FINANCIAL GROUCOM	COM	51493610	3828	73246	SH	DEFINED	1,3,4	73246
LANDRYS RESTAURANTS	COM	51508L10	673	26245	SH	DEFINED	1,3,4	26245
LANDSTAR SYSTEM, INC.	COM	51509810	5987	157362	SH	DEFINED	1,3,4	157362
LASALLE HOTEL PROPERTIES	COM	51794210	175	9400	SH	DEFINED	1,3,4	9400
LASALLE HOTEL PROPERTIES	COM	51794210	2617	140900	SH	DEFINED	2,3,4	140900
LATTICE SEMICONDUCTOR CORPCOM	COM	51841510	323	33470	SH	DEFINED	1,3,4	33470
ESTE LAUDER CO. CL A	COM	5184391011001		280200	SH	DEFINED	1,3,4	280200
LAWSON PRODUCTS	COM	52077610	298	9046	SH	DEFINED	1,3,4	9046
LEAR CORP.	COM	52186510	9104	148432	SH	DEFINED	1,3,4	148432

LEE ENTERPRISES	COM	52376810	575	13232	SH	DEFINED	1,3,4	13232
LEGGETT & PLATT, INC.	COM	52466010	2452	113323	SH	DEFINED	1,3,4	113323
LEGG MASON, INC.	COM	5249011016886		218735	SH	DEFINED	1,3,4	218735
LEHMAN BROTHERS HOLDINGS,	COM	5249081036803		476527	SH	DEFINED	1,3,4	476527
LENNAR CORP.	COM	52605710	2247	23393	SH	DEFINED	1,3,4	23393
LENNOX INTERNATIONAL, INC.	COM	52610710	935	56049	SH	DEFINED	1,3,4	56049
LEUCADIA NATIONAL CORP	COM	5272881019677		426931	SH	DEFINED	1,3,4	426931
LEXINGTON GENETICS, INC.	COM	52887210	7165	1216865	SH	DEFINED	1,3,4	1216865
LEXINGTON CORPORATE PPTYS	COM	52904310	780	38636	SH	DEFINED	1,3,4	38636
LEXMARK INTERNATIONAL, INCCOM	5297711047127			599257	SH	DEFINED	1,3,4	599257
LIBBEY, INC.	COM	52989810	371	12953	SH	DEFINED	1,3,4	12953
LIBERTY MEDIA GROUP	COM	5307181033498		2817292	SH	DEFINED	1,3,4	2817292
LIBERTY PROPERTY TRUST	COM	53117210	1107	28480	SH	DEFINED	1,3,4	28480
LIBERTY PROPERTY TRUST	COM	53117210	3205	82400	SH	DEFINED	2,3,4	82400
LIFEPOINT HOSPITALS, INC.	COM	53219110	328	11186	SH	DEFINED	1,3,4	11186
LILLY (ELI) & CO.	COM	5324571048474		689185	SH	DEFINED	1,3,4	689185
LIMITED BRANDS, INC.	COM	53271610	5503	305057	SH	DEFINED	1,3,4	305057
LIN TV CORP.	COM	53277410	1295	50140	SH	DEFINED	1,3,4	50140
LINCARE HOLDINGS, INC.	COM	5327911016065		535129	SH	DEFINED	1,3,4	535129
LINCOLN NATIONAL CORP.	COM	5341871031422		778386	SH	DEFINED	1,3,4	778386
LINDSAY MANUFACTURING CO.	COM	53555510	283	11194	SH	DEFINED	1,3,4	11194
LINEAR TECHNOLOGIES CORP.	COM	5356781034780		826869	SH	DEFINED	1,3,4	826869
LINENS N THINGS, INC.	COM	53567910	1285	42653	SH	DEFINED	1,3,4	42653
LION BIOSCIENCE	COM	53619110	235	59192	SH	DEFINED	3,4	59192
LIZ CLAIBORNE, INC.	COM	53932010	2282	64429	SH	DEFINED	1,3,4	64429
LOCAL FINANCIAL CORP.	COM	53955310	4342	208333	SH	DEFINED	1,3,4	208333
LOCKHEED MARTIN CORP.	COM	5398301033892		659298	SH	DEFINED	1,3,4	659298
LOEWS CORP.	COM	5404241016656		336784	SH	DEFINED	1,3,4	336784
LONE STAR STEAKHOUSE SALOOCOM	54230710	463		19854	SH	DEFINED	1,3,4	19854
LONE STAR TECHNOLOGIES, INCOM	54231210	438		27283	SH	DEFINED	1,3,4	27283
LONGS DRUG STORES CORP.	COM	54316210	277	11118	SH	DEFINED	1,3,4	11118
LONGVIEW FIBRE CO.	COM	54321310	187	15160	SH	DEFINED	1,3,4	15160
LOUISIANA PACIFIC CORP.	COM	54634710	2173	121591	SH	DEFINED	1,3,4	121591
LOWE'S COMPANIES, INC.	COM	5486611026332		475295	SH	DEFINED	1,3,4	475295
LUBRIZOL CORP.	COM	54927110	498	15301	SH	DEFINED	1,3,4	15301
LUCENT TECHNOLOGIES, INC.	COM	54946310	7054	2485299	SH	DEFINED	1,3,4	2485299
LYDALL, INC.	COM	55081910	160	15486	SH	DEFINED	1,3,4	15486
LYONDELL CHEMICAL CO.	COM	55207810	888	52484	SH	DEFINED	1,3,4	52484
M & T BANK CORPORATION	COM	55261F1037765		384211	SH	DEFINED	1,3,4	384211
MAF BANCORP INC.	COM	55261R10	2462	58819	SH	DEFINED	1,3,4	58819
MBIA, INC.	COM	55262C10	5059	85441	SH	DEFINED	1,3,4	85441
MBNA CORP.	COM	55262L1020235	814159.00	SH	DEFINED	1,3,4	814159	
MB FINANCIAL, INC.	COM	55264U10	1645	45233	SH	DEFINED	1,3,4	45233
MDC HOLDINGS, INC.	COM	55267610	2603	40533	SH	DEFINED	1,3,4	40533
MDU RESOURCES GROUP, INC.	COM	5526901023724		996274	SH	DEFINED	1,3,4	996274
MFA MORTGAGE INVESTMENTS,	COM	55272X10	1415	145267	SH	DEFINED	1,3,4	145267
MGIC INVESTMENT CORP. (WISCOM	55284810	3306		58125	SH	DEFINED	1,3,4	58125
MGI PHARMA, INC.	COM	55288010	4398	106840	SH	DEFINED	1,3,4	106840
M/I SCHOTTENSTEIN HOMES, ICOM	55305B10	7094		181674	SH	DEFINED	1,3,4	181674
MKS INSTRUMENTS, INC.	COM	55306N10	6483	223552	SH	DEFINED	1,3,4	223552
MPS GROUP, INC.	COM	55340910	289	30994	SH	DEFINED	1,3,4	30994
MRO SOFTWARE, INC.	COM	55347W10	314	23382	SH	DEFINED	1,3,4	23382
MSC INDUSTRIAL DIRECT	COM	5535301019838		721400	SH	DEFINED	1,3,4	721400
MSC.SOFTWARE CORPORATION	COM	55353110	1313	138940	SH	DEFINED	1,3,4	138940
MTS SYSTEMS CORPORATION	COM	55377710	1784	92756	SH	DEFINED	1,3,4	92756
MACDERMID, INC.	COM	5542731010370		302811	SH	DEFINED	1,3,4	302811
MACERICH CO.	COM	5543821027429		616378	SH	DEFINED	1,3,4	616378
MACERICH CO.	COM	55438210	4198	94300	SH	DEFINED	2,3,4	94300
MACK-CALI REALTY CORP.	COM	55448910	720	17300	SH	DEFINED	1,3,4	17300
MACROVISION CORP	COM	55590410	5232	231855	SH	DEFINED	1,3,4	231855
MACROMEDIA, INC.	COM	55610010	328	18580	SH	DEFINED	1,3,4	18580
STEVEN MADDEN LTD	COM	55626910	1780	87280	SH	DEFINED	1,3,4	87280
BANCO CENTRAL DE URUGUAY	COM	55713630	0	3500000	SH	DEFINED	3,4	3500000
BANCO CENTRAL DE URUGUAY	COM	55713740	0	1500000	SH	DEFINED	3,4	1500000
MAGNA INTERNATIONAL-CL A	COM	55922240	110	1375	SH	DEFINED	1,3,4	1375
MAGNETEK, INC.	COM	55942410	177	27105	SH	DEFINED	1,3,4	27105
MAIN STREET ATHLETIC CLUBSCOM	55990310	0		2684	SH	DEFINED	3,4	2684
MAIN STREET ATHLETIC CLUBSCOM	55990312	0		2684	SH	DEFINED	3,4	2684
MAIN STREET ATHLETIC CLUBSCOM	55990314	0		2684	SH	DEFINED	3,4	2684
MANDALAY RESORT GROUP	COM	5625671018833		421101	SH	DEFINED	1,3,4	421101
MANHATTAN ASSOCIATES, INC.	COM	56275010	792	28540	SH	DEFINED	1,3,4	28540
MANITOWOC CO.	COM	56357110	793	25318	SH	DEFINED	1,3,4	25318
MANOR CARE, INC.	COM	56405510	1819	52629	SH	DEFINED	1,3,4	52629
MANPOWER, INC. WI	COM	56418H10	2677	56900	SH	DEFINED	1,3,4	56900
MANTECH INTERNATIONAL CORP	COM	56456310	761	30542	SH	DEFINED	1,3,4	30542
MANUFACTURED HOMES	COM	56468210	109	2900	SH	DEFINED	1,3,4	2900
MANUFACTURED HOMES	COM	56468210	3786	100600	SH	DEFINED	2,3,4	100600
MAPINFO CORP	COM	56510510	146	14655	SH	DEFINED	1,3,4	14655
MARATHON OIL CORP.	COM	5658491033736		1019391	SH	DEFINED	1,3,4	1019391
MARCUS CORP.	COM	56633010	460	28240	SH	DEFINED	1,3,4	28240
MARSH & MCLENNAN COS., INCCOM	5717481015034			313899	SH	DEFINED	1,3,4	313899
MARSHALL & IISLEY CORP.	COM	5718341027918		729742	SH	DEFINED	1,3,4	729742



MARRIOTT INTERNATIONAL, INCOM	5719032020668	447401	SH	DEFINED	1,3,4	447401
MARTIN MARIETTA MATERIALS	COM 57328410 7551	160800	SH	DEFINED	1,3,4	160800
MASCO CORP.	COM 57459910 7872	287387	SH	DEFINED	1,3,4	287387
HON HAI PRECISION-Reg S	COM 5758218 286	36824	SH	DEFINED	1,3,4	36824
MASSEY ENERGY CO,	COM 57620610 1499	71793	SH	DEFINED	1,3,4	71793
MATERIAL SCIENCES CORP	COM 57667410 137	13548	SH	DEFINED	1,3,4	13548
MATSUSHITA ELEC IND	COM 57687920 143	10350	SH	DEFINED	1,3,4	10350
MATTEL, INC.	COM 5770811019254	999080	SH	DEFINED	1,3,4	999080
MAXTOR CORP	COM 57772920 8811	793880	SH	DEFINED	1,3,4	793880
MAXIM INTEGRATED PRODUCTS	COM 57772K1025371	509636	SH	DEFINED	1,3,4	509636
MAY DEPARTMENT STORES CO.	COM 57777810 4992	171682	SH	DEFINED	1,3,4	171682
MAVERICK TUBE CORP	COM 57791410 774	39980	SH	DEFINED	1,3,4	39980
MAXIMUS, INC.	COM 57793310 779	19903	SH	DEFINED	1,3,4	19903
MAYTAG CORP.	COM 57859210 1294	46377	SH	DEFINED	1,3,4	46377
MCCORMICK & CO.	COM 5797802030946	1027947	SH	DEFINED	1,3,4	1027947
MCDATA CORPORATION-A	COM 58003120 325	34251	SH	DEFINED	1,3,4	34251
MCDATA CORP.	COM 58003120 0	44	SH	DEFINED	3,4	44
MCDONALDS CORP.	COM 5801351037148	1496153	SH	DEFINED	1,3,4	1496153
MCGRAW-HILL, INC.	COM 58064510 7973	114074	SH	DEFINED	1,3,4	114074
MCKESSON CORP.	COM 58155Q10 6552	203551	SH	DEFINED	1,3,4	203551
MCLEOD USA, INC. - ESCROW	COM 58226699 0	5131325	SH	DEFINED	1,3,4	5131325
MEADE INSTRUMENTS CORP.	COM 58306210 62	18957	SH	DEFINED	1,3,4	18957
MEADWESTVACO CORP.	COM 58333410 3516	118418	SH	DEFINED	1,3,4	118418
MEDCO HEALTH SOLUTIONS, INCOM	58405U10 5442	160141.99	SH	DEFINED	1,3,4	160142
MEDIA GENERAL - CLASS A	COM 5844041013525	207725	SH	DEFINED	1,3,4	207725
MEDICIS PHARMACEUTICAL-CL	COM 58469030 1864	26130	SH	DEFINED	1,3,4	26130
MEDIMMUNE, INC.	COM 5846991013081	514855	SH	DEFINED	1,3,4	514855
MEDTRONIC, INC.	COM 5850551068541	1409872	SH	DEFINED	1,3,4	1409872
MELLON FINANCIAL CORP.	COM 58551A10 8170	254376	SH	DEFINED	1,3,4	254376
MEMBERWORKS, INC.	COM 58600210 280	10345	SH	DEFINED	1,3,4	10345
MENS WEARHOUSE, INC., (THECOM	58711810 2365	94441	SH	DEFINED	1,3,4	94441
MENTOR CORP.	COM 58718810 1060	43994	SH	DEFINED	1,3,4	43994
MENTOR GRAPHICS CORP.	COM 58720010 291	20238	SH	DEFINED	1,3,4	20238
MERCANTILE BANKSHARES CORP	COM 58740510 1075	23629	SH	DEFINED	1,3,4	23629
MERCK & CO., INC.	COM 5893311063097	1365816	SH	DEFINED	1,3,4	1365816
MERCURY COMPUTER SYSTEMS,	COM 58937810 496	20048	SH	DEFINED	1,3,4	20048
MERCURY GENERAL CORP	COM 58940010 2268	48720	SH	DEFINED	1,3,4	48720
MERCURY INTERACTIVE CORP.	COM 58940510 3585	73808	SH	DEFINED	1,3,4	73808
MEREDITH CORP.	COM 58943310 2648	54199	SH	DEFINED	1,3,4	54199
MERIDIAN BROTHERS INC.	COM 58958410 1197	114760	SH	DEFINED	1,3,4	114760
MERIDIAN RESOURCE CORP	COM 58977Q10 252	42391	SH	DEFINED	1,3,4	42391
MERIT MEDICAL SYSTEMS INC	COM 58988910 6718	301992.32	SH	DEFINED	1,3,4	301992
MERITAGE CORP COM	COM 59001A10 7183	108334	SH	DEFINED	1,3,4	108334
MERRILL LYNCH & CO., INC.	COM 5901881075138	1281120	SH	DEFINED	1,3,4	1281120
MESA AIR GROUP, INC.	COM 59047910 5950	475064	SH	DEFINED	1,3,4	475064
METHODE ELECTRONICS - CL	ACOM 59152020 4835	395553	SH	DEFINED	1,3,4	395553
METLIFE, INC.	COM 59156R1015549	461928	SH	DEFINED	1,3,4	461928
METRO ONE COMMUNICATIONS	COM 59163F10 56	23607	SH	DEFINED	1,3,4	23607
MICHAELS STORES, INC.	COM 5940871013597	307627	SH	DEFINED	1,3,4	307627
MICREL, INC.	COM 59479310 8436	540953	SH	DEFINED	1,3,4	540953
MICROS SYSTEMS, INC.	COM 59490110 4810	110909	SH	DEFINED	1,3,4	110909
MICROSOFT CORP.	COM 59491810240620	8737160	SH	DEFINED	1,3,4	8737160
MICROCHIP TECHNOLOGY, INC.	COM 59501710 4005	119948	SH	DEFINED	1,3,4	119948
MICROMUSE INC.	COM 59509410 2274	329682	SH	DEFINED	1,3,4	329682
MICRON TECHNOLOGY	COM 59511210 4851	360505	SH	DEFINED	1,3,4	360505
MICROSEMI CORP	COM 5951371019924	810452	SH	DEFINED	1,3,4	810452
MID ATLANTIC MEDICAL SERVICOM	59523C10 3876	59829	SH	DEFINED	1,3,4	59829
MIDAS, INC.	COM 59562610 207	14499	SH	DEFINED	1,3,4	14499
MIDWAY GAMES, INC.	COM 59814810 207	53275	SH	DEFINED	1,3,4	53275
MILACRON, INC.	COM 59870910 136	33178	SH	DEFINED	1,3,4	33178
MILLENNIUM PHARMACTCLS, INCOM	5999021013610	728891	SH	DEFINED	1,3,4	728891
MILLER (HERMAN), INC.	COM 60054410 528	21640	SH	DEFINED	1,3,4	21640
MILLIPORE CORP.	COM 60107310 1234	28818	SH	DEFINED	1,3,4	28818
MILLS CORP.	COM 60114810 723	16400	SH	DEFINED	1,3,4	16400
MILLS CORP.	COM 6011481010185	231500	SH	DEFINED	2,3,4	231500
MINERALS TECHNOLOGIES, INCCOM	6031581010116	170878	SH	DEFINED	1,3,4	170878
LIGHTHOUSE COMMUNICATIONS,	COM 606600\$\$ 2	150000	SH	DEFINED	3,4	150000
MITSUBISHI CORP.	COM 60676930 290	13710	SH	DEFINED	1,3,4	13710
MITSUBISHI TOKYO FINL GROUCOM	60681610 97	12400	SH	DEFINED	1,3,4	12400
MOBIUS MANAGEMENT SYSTEMS	COM 60692510 3995	315844	SH	DEFINED	1,3,4	315844
MOBILE MINI INC	COM 60740F10 269	13673	SH	DEFINED	1,3,4	13673
MODINE MANUFACTURING CO.	COM 60782810 270	10149	SH	DEFINED	1,3,4	10149
MOHAWK INDUSTRIES, INC.	COM 6081901023722	336183	SH	DEFINED	1,3,4	336183
MOLEX, INC.	COM 6085541021808	625154	SH	DEFINED	1,3,4	625154
MONACO COACH CORP.	COM 60886R10 655	27723.5	SH	DEFINED	1,3,4	27724
MONRO MUFFLER BRAKE INC.	COM 61023610 1613	80647	SH	DEFINED	1,3,4	80647
MONSANTO	COM 61166W1041473	1441092	SH	DEFINED	1,3,4	1441092
MONSTER WORLDWIDE, INC.	COM 61174210 1461	66718	SH	DEFINED	1,3,4	66718
MONY GROUP INC.	COM 61533710 438	14004	SH	DEFINED	1,3,4	14004
MOODY'S CORP.	COM 6153691027294	450773	SH	DEFINED	1,3,4	450773
MOOG INC	COM 6153942012090	244701	SH	DEFINED	1,3,4	244701
MORGAN STANLEY	COM 6174464455532	959618	SH	DEFINED	1,3,4	959618

DAIRY FARM INTL.	COM	6180274	2925	1710900	SH	DEFINED	1,3,4	1710900
MOTOROLA, INC.	COM	6200761019399		1379042	SH	DEFINED	1,3,4	1379042
MOVIE GALLERY, INC.	COM	6245811010607		567821	SH	DEFINED	1,3,4	567821
INTERWAVE COMMUNICATION	COM	6246HMS0	2	500.2	SH	DEFINED	3,4	500
MUELLER INDUSTRIES	COM	62475610	1125	32652	SH	DEFINED	1,3,4	32652
MULTIMEDIA GAMES, INC.	COM	62545310	2146	52207	SH	DEFINED	1,3,4	52207
MURPHY OIL CORP.	COM	62671710	1780	27262	SH	DEFINED	1,3,4	27262
MYERS INDUSTRIES, INC.	COM	628846410	348	28726	SH	DEFINED	1,3,4	28726
MYKROLIS CORPORATION	COM	62852P10	6591	409737	SH	DEFINED	1,3,4	409737
MYLAN LABORATORIES, INC.	COM	62853010	4001	158503	SH	DEFINED	1,3,4	158503
NBTY, INC.	COM	62878210	1705	63324	SH	DEFINED	1,3,4	63324
NCO GROUP INC.	COM	62885810	565	24754	SH	DEFINED	1,3,4	24754
NCR CORP.	COM	62886E1015447		398052	SH	DEFINED	1,3,4	398052
NTL INC.	COM	62940M1011132		159620	SH	DEFINED	1,3,4	159620
NTT DOCOMO, INC.	COM	62942M20	74	3280	SH	DEFINED	1,3,4	3280
NUI CORP.	COM	62943110	244	15267	SH	DEFINED	1,3,4	15267
NVR, INC.	COM	62944T10	3145	6753	SH	DEFINED	1,3,4	6753
NACCO INDUSTRIES, INC.	COM	62957910	773	8631	SH	DEFINED	1,3,4	8631
NASH FINCH CO.	COM	63115810	258	11531	SH	DEFINED	1,3,4	11531
AG WASTE RECOVERY SYSTEMS	COM	63150000	125	56819	SH	DEFINED	3,4	56819
NATIONAL CITY CORP.	COM	6354051014982		441638	SH	DEFINED	1,3,4	441638
NATIONAL COMMERCE FINANCIACOM	COM	63545P10	1659	60839	SH	DEFINED	1,3,4	60839
NATIONAL FUEL GAS CO.	COM	63618010	590	24139	SH	DEFINED	1,3,4	24139
NATIONAL INSTRUMENTS CORP.COM	COM	63651810	704	15432	SH	DEFINED	1,3,4	15432
NATIONAL-OILWELL, INC.	COM	63707110	567	25245	SH	DEFINED	1,3,4	25245
NATIONAL PRESTO INDS., INCCOM	COM	63721510	232	6496	SH	DEFINED	1,3,4	6496
NATIONAL SEMICONDUCTOR CORCOM	COM	6376401012006		304635	SH	DEFINED	1,3,4	304635
NAVIGATORS GROUP, INC.	COM	63890410	8610	278998	SH	DEFINED	1,3,4	278998
NATURES SUNSHINE PRODS, INCOM	COM	63902710	113	13282	SH	DEFINED	1,3,4	13282
NAUTILUS GROUP, INC.	COM	63910B10	436	31065	SH	DEFINED	1,3,4	31065
NAVISTAR INTERNATIONAL CORCOM	COM	63934E10	3442	71830	SH	DEFINED	1,3,4	71830
NDCHEALTH CORP.	COM	63948010	856	33544	SH	DEFINED	1,3,4	33544
NEIMAN MARCUS GROUP, INC.-COM	COM	6402042030923		576251	SH	DEFINED	1,3,4	576251
NELNET INC	COM	64031N10	83	3663	SH	DEFINED	1,3,4	3663
NELSON (THOMAS), INC.	COM	64037610	266	13723	SH	DEFINED	1,3,4	13723
NETWORK ASSOCIATES INC.	COM	64093810	724	47914	SH	DEFINED	1,3,4	47914
NESTLE SA	COM	64106940	184	2973	SH	DEFINED	1,3,4	2973
NETEGRITY, INC.	COM	64110P1010054		975048	SH	DEFINED	1,3,4	975048
NETWORK EQUIPMENT TECH, INCOM	COM	64120810	242	22254	SH	DEFINED	1,3,4	22254
NETWORK APPLIANCE, INC.	COM	64120L10	5133	250166	SH	DEFINED	1,3,4	250166
NEUROCRINEBIOSCIENCES, INCCOM	COM	64125C1017983		329760	SH	DEFINED	1,3,4	329760
NEW CENTURY FINANCIAL CORPCOM	COM	64352D1011362		286425	SH	DEFINED	1,3,4	286425
NEW ENGLAND BUSINESS SVC., COM	COM	64387210	373	12596	SH	DEFINED	1,3,4	12596
NEW JERSEY RESOURCES	COM	64602510	6989	181532	SH	DEFINED	1,3,4	181532
JARDINE MATHESON HLDGS LTDCOM	COM	6472119	805	88400	SH	DEFINED	1,3,4	88400
NEW PLAN EXCEL REALTY TRUSCOM	COM	64805310	714	29001	SH	DEFINED	1,3,4	29001
NEW YORK COMMUNITY BANCORPCOM	COM	64944510	8872	233084	SH	DEFINED	1,3,4	233084
NEW YORK TIMES CO.	COM	65011110	4197	87942	SH	DEFINED	1,3,4	87942
NEWCASTLE INVESTMENT CORP.COM	COM	65105M1016408		605400	SH	DEFINED	1,3,4	605400
NEWELL RUBBERMAID, INC.	COM	65122910	3684	162008	SH	DEFINED	1,3,4	162008
NEWFIELD EXPLORATION CO.	COM	6512901023400		525399	SH	DEFINED	1,3,4	525399
NEWMONT MINING CORP. (HOLDCOM	COM	6516391026322		541538	SH	DEFINED	1,3,4	541538
NEWPORT CORP.	COM	65182410	191	11574	SH	DEFINED	1,3,4	11574
NEWS CORP LTD.	COM	6524877018337		508008	SH	DEFINED	1,3,4	508008
NEWTEK CAPITAL, INC.	COM	65252610	1040	149909	SH	DEFINED	3,4	149909
NEXTEL COMMS	COM	65332V1019885		708615	SH	DEFINED	1,3,4	708615
NICOR, INC.	COM	65408610	882	25999	SH	DEFINED	1,3,4	25999
NIKE, INC.	COM	6541061011204		163649	SH	DEFINED	1,3,4	163649
99 CENTS ONLY STORES	COM	65440K10	585	21395	SH	DEFINED	1,3,4	21395
NIPPON TELEGRAPH &TELE	COM	65462410	88	3600	SH	DEFINED	1,3,4	3600
NISOURCE, INC.	COM	65473P1011344		517230	SH	DEFINED	1,3,4	517230
NISSAN MOTOR CO LTD	COM	65474440	414	18390	SH	DEFINED	1,3,4	18390
NOKIA CORP.	COM	65490220	82	4816	SH	DEFINED	1,3,4	4816
NOBLE ENERGY, INC.	COM	6550441014365		323300	SH	DEFINED	1,3,4	323300
NOMURA HOLDINGS, INC.	COM	65535H20	195	11430	SH	DEFINED	1,3,4	11430
NORDSON CORP.	COM	65566310	344	10059	SH	DEFINED	1,3,4	10059
NORDSTROM, INC.	COM	65566410	3427	99882	SH	DEFINED	1,3,4	99882
NORFOLK SOUTHERN CORP.	COM	65584410	5482	231605	SH	DEFINED	1,3,4	231605
NORTEL NETWORKS CORP NEW	COM	65656810	1210	286098	SH	DEFINED	1,3,4	286098
NORTH FORK BANCORPORATION,COM	COM	6594241023532		581481	SH	DEFINED	1,3,4	581481
NORTHEAST UTILITIES	COM	66439710	798	39722	SH	DEFINED	1,3,4	39722
NORTHERN TRUST CORP.	COM	66585910	6883	148171	SH	DEFINED	1,3,4	148171
NORTHROP GRUMMAN CORP.	COM	6668071011084		115960	SH	DEFINED	1,3,4	115960
NORTHWEST NATURAL GAS CO.	COM	66765510	4828	157034	SH	DEFINED	1,3,4	157034
NOVARTIS AG	COM	66987V10	286	6244	SH	DEFINED	1,3,4	6244
NOVELL, INC.	COM	67000610	2315	220473	SH	DEFINED	1,3,4	220473
NOVELLUS SYSTEMS INC.	COM	67000810	6561	156087	SH	DEFINED	1,3,4	156087
NOVEN PHARMACEUTICALS, INCCOM	COM	67000910	322	21461	SH	DEFINED	1,3,4	21461
NPTEST HOLDING CORP.	COM	67019A10	1258	113917	SH	DEFINED	1,3,4	113917
NSTAR	COM	67019E10	791	16379	SH	DEFINED	1,3,4	16379
NUCOR CORP.	COM	67034610	2590	46223	SH	DEFINED	1,3,4	46223
NUEVO ENERGY CO.	COM	6705091014065		581729	SH	DEFINED	1,3,4	581729

NVIDIA CORP.	COM	67066G10	2224	95750	SH	DEFINED	1,3,4	95750
NYFIX, INC.	COM	67071210	238	30285	SH	DEFINED	1,3,4	30285
O CAHRLEYS, INC.	COM	67082310	357	19843	SH	DEFINED	1,3,4	19843
OGE ENERGY, CORP.	COM	67083710	7993	330412	SH	DEFINED	1,3,4	330412
OM GROUP, INC.	COM	67087210	707	27019	SH	DEFINED	1,3,4	27019
NUVEEN INVESTMENTS, INC.	COM	67090F1011448		429416	SH	DEFINED	1,3,4	429416
OAK HILL FINANCIAL, INC.	COM	67133710	1367	44407	SH	DEFINED	1,3,4	44407
OCCIDENTAL PETROLEUM CORP.	COM	6745991044236		1047183	SH	DEFINED	1,3,4	1047183
OCEANEERING INTERNATIONAL	COM	67523210	648	23156	SH	DEFINED	1,3,4	23156
OCTEL CORP. COM.	COM	67572710	1254	63692	SH	DEFINED	1,3,4	63692
ODYSSEY HEALTHCARE INC.	COM	67611V10	1012	34579	SH	DEFINED	1,3,4	34579
OFFICE DEPOT, INC.	COM	67622010	3099	185301	SH	DEFINED	1,3,4	185301
OFFSHORE LOGISTICS	COM	67625510	7798	317983	SH	DEFINED	1,3,4	317983
OHIO CASUALTY CORP.	COM	67724010	311	18084	SH	DEFINED	1,3,4	18084
LUKOIL HOLDING	COM	67786210	6195	66606	SH	DEFINED	1,3,4	66606
OLD REPUBLIC INTL, CORP.	COM	6802231016713		659127.00	SH	DEFINED	1,3,4	659127
OLIN, CORP.	COM	68066520	350	17405	SH	DEFINED	1,3,4	17405
OMNICARE, INC.	COM	68190410	1227	30402	SH	DEFINED	1,3,4	30402
OMNICOM	COM	6819191010634		121825	SH	DEFINED	1,3,4	121825
OMNIVISION TECHNOLOGIES, I	COM	68212810	2229	40330	SH	DEFINED	1,3,4	40330
OMNOVA SOLUTIONS, INC.	COM	68212910	179	38092	SH	DEFINED	1,3,4	38092
ON ASSIGNMENT INC.	COM	68215910	124	24003	SH	DEFINED	1,3,4	24003
ONEOK, INC.	COM	6826801011475		519731	SH	DEFINED	1,3,4	519731
ONYX PHARMACEUTICALS INC.	COM	68339910	3193	113165	SH	DEFINED	1,3,4	113165
OPEN SOLUTIONS INC	COM	68371P10	626	35642	SH	DEFINED	1,3,4	35642
ORACLE CORP.	COM	68389X1042035		3184755	SH	DEFINED	1,3,4	3184755
ORBITAL SCIENCES CORP.	COM	6855641010629		884563	SH	DEFINED	1,3,4	884563
ORBITZ INC	COM	68556Y10	2336	100722	SH	DEFINED	1,3,4	100722
O REILLY AUTOMOTIVE, INC.	COM	68609110	618	16111	SH	DEFINED	1,3,4	16111
ORTHODONTIC CENTERS OF AME	COM	68750P10	387	47770	SH	DEFINED	1,3,4	47770
OSHKOSH B'GOSH, INC.-CL A	COM	68822220	239	11290	SH	DEFINED	1,3,4	11290
OSHKOSH TRUCK CORP.	COM	68823920	9081	177839	SH	DEFINED	1,3,4	177839
OSTEOTECH, INC.	COM	68858210	144	16295	SH	DEFINED	1,3,4	16295
OUTBACK STEAKHOUSE INC.	COM	68989910	982	22205	SH	DEFINED	1,3,4	22205
OVERSEAS SHIPHOLDING GROUP	COM	69036810	361	10581	SH	DEFINED	1,3,4	10581
OWENS & MINOR, INC.	COM	69073210	4119	188213	SH	DEFINED	1,3,4	188213
OXFORD HEALTH PLANS, INC.	COM	69147110	1044	24036	SH	DEFINED	1,3,4	24036
OXFORD INDUSTRIES, INC.	COM	69149730	520	15400	SH	DEFINED	1,3,4	15400
PC-TEL, INC.	COM	69325Q10	204	19571	SH	DEFINED	1,3,4	19571
P G & E CORP.	COM	69331C10	6825	245747	SH	DEFINED	1,3,4	245747
PFF BANCORP INC.	COM	69331W10	5106	140751	SH	DEFINED	1,3,4	140751
P.F. CHANGS CHINA BISTRO I	COM	69333Y10	1239	24265	SH	DEFINED	1,3,4	24265
PMC-SIERRA, INC.	COM	69344F10	7908	392265	SH	DEFINED	1,3,4	392265
PMI GROUP, INC.	COM	69344M10	1048	28182	SH	DEFINED	1,3,4	28182
PNC BANK CORP.	COM	69347510	9006	164597	SH	DEFINED	1,3,4	164597
POSCO	COM	6934831010532		310153	SH	DEFINED	1,3,4	310153
PNM RESOURCES INC.	COM	69349H10	334	11945	SH	DEFINED	1,3,4	11945
PPG INDUSTRIES, INC.	COM	69350610	6523	101906	SH	DEFINED	1,3,4	101906
PPL CORP., INC.	COM	69351T1023577		538659	SH	DEFINED	1,3,4	538659
PRG-SCHULTZ INTERNATIONAL	COM	69357C10	286	58681	SH	DEFINED	1,3,4	58681
PS BUSINESS PARKS INC/CA	COM	69360J10	7422	179979	SH	DEFINED	1,3,4	179979
PS BUSINESS PARKS INC/CA	COM	69360J10	3286	79600	SH	DEFINED	2,3,4	79600
PACCAR, INC.	COM	6937181040214		472463.00	SH	DEFINED	1,3,4	472463
PACIFIC CAPITAL BANCORP	COM	69404P1010349		280929	SH	DEFINED	1,3,4	280929
PACIFIC SUNWEAR OF CALIFOR	COM	6948731010338		489238	SH	DEFINED	1,3,4	489238
PACIFICARE HEALTH SYSTEMS,	COM	69511210	840	12399	SH	DEFINED	1,3,4	12399
PACKAGING CORP OF AMERICA	COM	69515610	3130	143192	SH	DEFINED	1,3,4	143192
PACKETEER, INC.	COM	69521010	2893	170360	SH	DEFINED	1,3,4	170360
PACTIV CORP.	COM	69525710	2215	92837	SH	DEFINED	1,3,4	92837
PALL CORP.	COM	6964293012537		467151	SH	DEFINED	1,3,4	467151
PAN PACIFIC RETAIL PPTYS I	COM	69806L1014065		295155	SH	DEFINED	1,3,4	295155
PAN PACIFIC RETAIL PPTYS I	COM	69806L1013321		279600	SH	DEFINED	2,3,4	279600
PANERA BREAD, CO.	COM	69840W10	1127	28533	SH	DEFINED	1,3,4	28533
PAPA JOHNS INTERNATIONAL,	COM	69881310	571	17133	SH	DEFINED	1,3,4	17133
PARAMETRIC TECH	COM	69917310	610	157199	SH	DEFINED	1,3,4	157199
PAREXEL INTERNATIONAL, COR	COM	69946210	405	24714	SH	DEFINED	1,3,4	24714
PARK ELECTROCHEMICAL CORP.	COM	70041620	500	18831	SH	DEFINED	1,3,4	18831
PARK PLACE ENTERTAINMENT	COM	70069010	970	89948	SH	DEFINED	1,3,4	89948
PARKER-HANNIFIN CORP.	COM	70109410	4166	70006	SH	DEFINED	1,3,4	70006
PATINA OIL & GAS CORP.	COM	70322410	4641	94683	SH	DEFINED	1,3,4	94683
PATTERSON DENTAL CO.	COM	70341210	1302	20252	SH	DEFINED	1,3,4	20252
PATTERSON-UTI ENERGY, INC.	COM	70348110	2052	62142	SH	DEFINED	1,3,4	62142
PAXAR CORP.	COM	70422710	498	37276	SH	DEFINED	1,3,4	37276
PAYCHEX, INC.	COM	7043261031831		855575	SH	DEFINED	1,3,4	855575
PAYLESS SHOESOURCE, INC.	COM	70437910	270	20197	SH	DEFINED	1,3,4	20197
PEABODY ENERGY CORP	COM	70454910	671	16098	SH	DEFINED	1,3,4	16098
PEDIATRIX MEDICAL GROUP,	COM	70532410	4870	88451	SH	DEFINED	1,3,4	88451
PEGASUS SYSTEMS, INC.	COM	70590610	249	23836	SH	DEFINED	1,3,4	23836
PENFORD CORP.	COM	70705110	106	8227	SH	DEFINED	1,3,4	8227
PENN-AMERICA GROUP, INC.	COM	70724710	3038	229227	SH	DEFINED	1,3,4	229227
PENN NATIONAL GAMING	COM	70756910	8910	385733	SH	DEFINED	1,3,4	385733
PENNEY (J.C.) CO., INC. (H	COM	70816010	4235	161196	SH	DEFINED	1,3,4	161196

PENTAIR, INC.	COM	70963110	669	14655	SH	DEFINED	1,3,4	14655
PEOPLES ENERGY CORP.	COM	71103010	911	21728	SH	DEFINED	1,3,4	21728
PEOPLESOFTE, INC.	COM	7127131013067		573401	SH	DEFINED	1,3,4	573401
PEP BOYS-MANNY, MOE & JACKCO	COM	71327810	1191	51985	SH	DEFINED	1,3,4	51985
PEPCO HOLDINGS, INC.	COM	71329110	994	50867	SH	DEFINED	1,3,4	50867
PEPSI BOTTLING GROUP INC	COM	71340910	3750	155146	SH	DEFINED	1,3,4	155146
PEPSIAMERICAS, INC.	COM	71343P20	731	42835	SH	DEFINED	1,3,4	42835
PEPSICO, INC.	COM	7134481058436		1253560	SH	DEFINED	1,3,4	1253560
PER-SE TECHNOLOGIES INC	COM	71356930	5239	343428	SH	DEFINED	1,3,4	343428
PERFORMANCE FOOD GROUP CO.COM	COM	71375510	1580	43664	SH	DEFINED	1,3,4	43664
PERICOM SEMICONDUCTOR CORP	COM	71383110	263	24684	SH	DEFINED	1,3,4	24684
PERKINELMER, INC.	COM	71404610	1278	174893	SH	DEFINED	1,3,4	174893
PEROT SYS CORP CL-A	COM	71426510	2336	173300	SH	DEFINED	1,3,4	173300
PERRIGO, CO.	COM	71429010	323	20737	SH	DEFINED	1,3,4	20737
PETROCHINA CO. LTD. - ADR	COM	71646E10	375	6580	SH	DEFINED	1,3,4	6580
PETROBRAS BRASILEIRO S.A.	COM	71654V4024908		851746	SH	DEFINED	1,3,4	851746
PETSMART, INC.	COM	71676810	1009	42451	SH	DEFINED	1,3,4	42451
PFIZER, INC.	COM	71708110238157		6741022	SH	DEFINED	1,3,4	6741022
PHARMACEUTICAL PROD DEV, ICOM	COM	71712410	1435	53335	SH	DEFINED	1,3,4	53335
PHARMACEUTICAL RESOURCES, COM	COM	71712510	7490	114942	SH	DEFINED	1,3,4	114942
PHELPS DODGE CORP.	COM	71726510	9281	121919	SH	DEFINED	1,3,4	121919
PHILADELPHIA CONS HLDG CO	COM	71752810	1022	20947	SH	DEFINED	1,3,4	20947
PHILADELPHIA SUBURBAN CORP	COM	71800960	605	27432	SH	DEFINED	1,3,4	27432
PHILIPPINE LONG DISTANCE	TCOM	71825260	4553	261357	SH	DEFINED	1,3,4	261357
PHILLIPS-VAN HEUSEN	COM	71859210	512	28927	SH	DEFINED	1,3,4	28927
PHOENIX TECHNOLOGIES LTD	COM	71915310	186	23134	SH	DEFINED	1,3,4	23134
PHOTON DYNAMICS, INC.	COM	71936410	619	15404	SH	DEFINED	1,3,4	15404
PHOTONICS INC.	COM	71940510	616	30802	SH	DEFINED	1,3,4	30802
PIEDMONT NATURAL GAS CO	COM	72018610	1390	31982	SH	DEFINED	1,3,4	31982
PIER I IMPORTS, INC.	COM	72027910	9985	456783	SH	DEFINED	1,3,4	456783
PINNACLE ENTERTAINMENT, INCOM	COM	72345610	227	24711	SH	DEFINED	1,3,4	24711
PINNACLE SYSTEMS INC.	COM	72348110	538	63233	SH	DEFINED	1,3,4	63233
PINNACLE WEST CAPITAL CORP	COM	72348410	2162	53890	SH	DEFINED	1,3,4	53890
PIONEER CORP	COM	72364610	87	3100	SH	DEFINED	1,3,4	3100
PIONEER NATURAL RESOURCES,COM	COM	72378710	1119	35030	SH	DEFINED	1,3,4	35030
PITNEY BOWES, INC.	COM	7244791015425		379746	SH	DEFINED	1,3,4	379746
PLAINS RESOURCES, INC.	COM	72654050	362	22487	SH	DEFINED	1,3,4	22487
PLANAR SYSTEMS, INC.	COM	72690010	7513	308977	SH	DEFINED	1,3,4	308977
PLANTRONICS INC.	COM	72749310	6251	191442	SH	DEFINED	1,3,4	191442
PLEXUS CORP.	COM	72913210	213	12614	SH	DEFINED	1,3,4	12614
PLUM CREEK TIMBER CO INC.	COM	72925110	3290	108043	SH	DEFINED	1,3,4	108043
POGO PRODUCING CO.	COM	7304481017706		366631	SH	DEFINED	1,3,4	366631
POLARIS INDS, INC.	COM	73106810	4235	47812	SH	DEFINED	1,3,4	47812
POLO RALPH LAUREN CORP.	COM	7315721015307		531444	SH	DEFINED	1,3,4	531444
POLYCOM, INC.	COM	73172K1035830		1835586	SH	DEFINED	1,3,4	1835586
POLYMEDICA CORP.	COM	73173810	641	24351	SH	DEFINED	1,3,4	24351
POLYONE CORPORATION	COM	73179P10	563	87423	SH	DEFINED	1,3,4	87423
POPE & TALBOT, INC.	COM	73282710	267	14904	SH	DEFINED	1,3,4	14904
POPULAR INC.	COM	7331741011278		250953	SH	DEFINED	1,3,4	250953
PORTFOLIO RECOVERY ASSOCIACOM	COM	73640Q10	6148	231578	SH	DEFINED	1,3,4	231578
POSSIS MEDICAL INC	COM	73740710	335	16928	SH	DEFINED	1,3,4	16928
POTLATCH CORP.	COM	73762810	293	8532	SH	DEFINED	1,3,4	8532
POWELL INDUSTRIES INC.	COM	73912810	1638	85482	SH	DEFINED	1,3,4	85482
POWER INTEGRATIONS, INC.	COM	73927610	4164	124517	SH	DEFINED	1,3,4	124517
POWER-ONE, INC.	COM	73930810	524	49163	SH	DEFINED	1,3,4	49163
POWERWAVE TECHNOLOGIES, INCOM	COM	73936310	142	18735	SH	DEFINED	1,3,4	18735
PRAXAIR, INC.	COM	74005P1018134		474907	SH	DEFINED	1,3,4	474907
PREPAID LEGAL SERVICES, INCOM	COM	74006510	7208	276003	SH	DEFINED	1,3,4	276003
PRECISION CASTPARTS CORP.	COM	74018910	837	18401	SH	DEFINED	1,3,4	18401
RESIDENTIAL LIFE	COM	74088410	367	27952	SH	DEFINED	1,3,4	27952
PRICE COMMUNICATIONS CORP.COM	COM	74143730	219	16052	SH	DEFINED	1,3,4	16052
T ROWE PRICE GROUP INC.	COM	74144T10	4933	103968	SH	DEFINED	1,3,4	103968
PRIDE INTERNATIONAL, INC.	COM	74153Q10	750	40258	SH	DEFINED	1,3,4	40258
PRIMA ENERGY CORP.	COM	74190120	433	12301	SH	DEFINED	1,3,4	12301
PRIME HOSPITALITY CORP.	COM	74191710	434	42617	SH	DEFINED	1,3,4	42617
PRIMUS TELECOMMUNICATIONS	COM	74192910	1932	189730	SH	DEFINED	1,3,4	189730
PRINCIPAL FINANCIAL GROUP	COM	74251V10	665	20081	SH	DEFINED	1,3,4	20081
PRIORITY HLTHCARE CP- CL BC	COM	74264T10	998	41236	SH	DEFINED	1,3,4	41236
PROASSURANCE CORP.	COM	74267C10	2333	72654	SH	DEFINED	1,3,4	72654
PROCTER & GAMBLE CO.	COM	74271810110800		1109324	SH	DEFINED	1,3,4	1109324
PROGRESS ENERGY, INC.	COM	74326310	6549	144757	SH	DEFINED	1,3,4	144757
PROGRESS ENERGY, INC. - CVC	COM	743263AA	0	160	SH	DEFINED	1,3,4	160
PROGRESS SOFTWARE CORP.	COM	74331210	3568	174304	SH	DEFINED	1,3,4	174304
PROGRESSIVE CORP.	COM	7433151011403		136415	SH	DEFINED	1,3,4	136415
PROLOGIS	COM	7434101016048		499992	SH	DEFINED	1,3,4	499992
PROLOGIS	COM	7434101011314		352530	SH	DEFINED	2,3,4	352530
PROTECTIVE LIFE, CORP.	COM	74367410	693	20452	SH	DEFINED	1,3,4	20452
PROTEIN DESIGN LABS INC.	COM	74369L10	493	27817	SH	DEFINED	1,3,4	27817
PROVIDENT BANKSHARES CORP	COM	74385910	8521	289418	SH	DEFINED	1,3,4	289418
PROVIDENT FINANCIAL GROUP	COM	74386610	462	14513	SH	DEFINED	1,3,4	14513
PROVINCE HEALTHCARE CO.	COM	74397710	2683	167902	SH	DEFINED	1,3,4	167902
PROVIDIAN FINANCIAL CORP.	COM	74406A10	1994	171353	SH	DEFINED	1,3,4	171353

PRUDENTIAL FINANCIAL, INC.COM	7443201039930	955997	SH	DEFINED	1,3,4	955997
PUBLIC SERVICE ENTERPRISE	COM 74457310 6094	139025	SH	DEFINED	1,3,4	139025
PUBLIC STORAGE INC.	COM 74460D1013039	300554	SH	DEFINED	1,3,4	300554
PUBLIC STORAGE INC.	COM 74460D1010420	240100	SH	DEFINED	2,3,4	240100
PUGET ENERGY, INC.	COM 74531010 666	27964	SH	DEFINED	1,3,4	27964
PULTE HOMES INC.	COM 74586710 4113	43934	SH	DEFINED	1,3,4	43934
QLT INC.	COM 74692710 9658	512260	SH	DEFINED	1,3,4	512260
QRS CORP.	COM 74726X10 127	15161	SH	DEFINED	1,3,4	15161
QLOGIC CORP.	COM 74727710 5665	109812	SH	DEFINED	1,3,4	109812
QUAKER CHEMICAL CORP.	COM 74731610 279	9127	SH	DEFINED	1,3,4	9127
QUALCOMM, INC.	COM 7475251026045	482874	SH	DEFINED	1,3,4	482874
QUANEX CORP.	COM 7476201010469	227106	SH	DEFINED	1,3,4	227106
QUANTA SERVICES, INC.	COM 74762E10 249	34601	SH	DEFINED	1,3,4	34601
QUANTUM CORP.	COM 74790620 5594	1794582	SH	DEFINED	1,3,4	1794582
QUEST DIAGNOSTIC	COM 74834L10 6344	86750	SH	DEFINED	1,3,4	86750
QUEST SOFTWARE INC.	COM 74834T10 2090	147170	SH	DEFINED	1,3,4	147170
QUESTAR CORP.	COM 7483561032790	932928	SH	DEFINED	1,3,4	932928
QUICKSILVER RESOURCES INC	COM 74837R10 3187	98720	SH	DEFINED	1,3,4	98720
QUICKSILVER INC.	COM 74838C10 3916	221030	SH	DEFINED	1,3,4	221030
QUILMES INDUSTRIAL QUINS	SCOM 74838Y20 2834	173347	SH	DEFINED	1,3,4	173347
QWEST COMMUNICATIONS INTL	COM 74912110 4524	1047922	SH	DEFINED	1,3,4	1047922
R&G FINANCIAL CORP. CL B	COM 7491361011760	295465	SH	DEFINED	1,3,4	295465
RLI CORPORATION	COM 74960710 897	23963	SH	DEFINED	1,3,4	23963
RPM INTERNATIONAL, INC.	COM 74968510 562	34324	SH	DEFINED	1,3,4	34324
RSA SECURITY, INC.	COM 7497191015168	1068082	SH	DEFINED	1,3,4	1068082
RTI INT'L METALS, INC.	COM 74973W10 339	19856	SH	DEFINED	1,3,4	19856
RF MICRO DEVICES, INC.	COM 74994110 554	55045	SH	DEFINED	1,3,4	55045
RADIAN GROUP INC.	COM 7502361012294	252158	SH	DEFINED	1,3,4	252158
RADIANT SYSTEMS, INC.	COM 75025N10 220	26432	SH	DEFINED	1,3,4	26432
RADIOSHACK CORP	COM 75043810 5103	166238	SH	DEFINED	1,3,4	166238
RADISYS CORP	COM 75045910 7858	466538	SH	DEFINED	1,3,4	466538
RAINBOW TECHNOLOGIES, INC.COM	75086210 2051	182129	SH	DEFINED	1,3,4	182129
RALCORP HOLDINGS, INC.	COM 75102810 8517	271756	SH	DEFINED	1,3,4	271756
RARE HOSPITALITY INTL., INCOM	75382010 782	32073.000	SH	DEFINED	1,3,4	32073
RAYMOND JAMES FINANCIAL	COCOM 75473010 626	16639	SH	DEFINED	1,3,4	16639
RAYONIER, INC.	COM 7549071015334	369462	SH	DEFINED	1,3,4	369462
RAYTHEON CO.	COM 7551115022413	746178	SH	DEFINED	1,3,4	746178
READERS DIGEST ASSN, INC.	COM 75526710 430	29361	SH	DEFINED	1,3,4	29361
REALTY INCOME CORP	COM 75610910 232	5800	SH	DEFINED	1,3,4	5800
REALTY INCOME CORP	COM 75610910 3432	85800	SH	DEFINED	2,3,4	85800
REDWOOD TRUST, INC.	COM 75807540 8860	174252	SH	DEFINED	1,3,4	174252
REEBOK INTERNATL., LTD.	COM 7581101012067	306872	SH	DEFINED	1,3,4	306872
REGAL BELOIT	COM 75875010 522	23852	SH	DEFINED	1,3,4	23852
REGAL ENTERTAINMENT GROUP	COM 75876610 731	35605	SH	DEFINED	1,3,4	35605
REGENCY CENTERS CORP.	COM 75884910 6069	152310	SH	DEFINED	1,3,4	152310
REGENCY CENTERS CORP.	COM 75884910 3647	91500	SH	DEFINED	2,3,4	91500
REGENERON PHARMACEUT	COM 75886F10 776	52694	SH	DEFINED	1,3,4	52694
REGIS CORP. MN	COM 7589321028045	709709	SH	DEFINED	1,3,4	709709
REGIONS FINANCIAL CORP.	COM 75894010 4882	131167	SH	DEFINED	1,3,4	131167
REHABCARE GROUP INC.	COM 75914810 323	15359	SH	DEFINED	1,3,4	15359
RELIANCE INDUSTRIES-144A	COM 75947010 4206	136663	SH	DEFINED	1,3,4	136663
RELIANCE STEEL & ALUMINUM	COM 75950910 1018	30528	SH	DEFINED	1,3,4	30528
REMINGTON OIL & GAS CORP.	COM 75959430 508	25615	SH	DEFINED	1,3,4	25615
RENAL CARE GROUP, INC.	COM 75993010 3286	79810	SH	DEFINED	1,3,4	79810
RENT-A-CENTER, INC.	COM 76009N10 9875	330509	SH	DEFINED	1,3,4	330509
REPSOL YPF SA	COM 76026T20 229	11730	SH	DEFINED	1,3,4	11730
REPUBLIC BANCORP	COM 76028210 816	60532	SH	DEFINED	1,3,4	60532
REPUBLIC WASTE INC. CLASS	COM 7607591038262	1492962	SH	DEFINED	1,3,4	1492962
RESMED INC.	COM 76115210 1343	32358	SH	DEFINED	1,3,4	32358
RESPIRONICS, INC.	COM 76123010 6426	142465	SH	DEFINED	1,3,4	142465
RETEK, INC.	COM 76128Q10 149	16218	SH	DEFINED	1,3,4	16218
REWARDS NETWORK, INC.	COM 76155710 245	23028	SH	DEFINED	1,3,4	23028
REYNOLDS & REYNOLDS - CL	ACOM 7616951016556	569867	SH	DEFINED	1,3,4	569867
RJ REYNOLDS TOBACCO HOLDIN	COM 76182K10 4527	77837	SH	DEFINED	1,3,4	77837
RIGGS NATL CORP. WASH DC	COM 76657010 451	27272	SH	DEFINED	1,3,4	27272
RITE AID CORP.	COM 7677541018459	3056200	SH	DEFINED	1,3,4	3056200
ROBBINS & MEYERS, INC.	COM 77019610 1980	104282	SH	DEFINED	1,3,4	104282
ROBERT HALF INTL, INC.	COM 77032310 2357	101089	SH	DEFINED	1,3,4	101089
ROCHE HOLDINGS LTD-SPONS	ACOM 77119510 99	990	SH	DEFINED	1,3,4	990
ROCK-TENN CO.	COM 77273920 574	33216	SH	DEFINED	1,3,4	33216
ROCKWELL AUTOMATION, INC.	COM 7739031019231	540197	SH	DEFINED	1,3,4	540197
ROCKWELL COLLINS.	COM 7743411011794	392630	SH	DEFINED	1,3,4	392630
ROGERS CORP	COM 77513310 679	15417	SH	DEFINED	1,3,4	15417
ROHM AND HAAS CO.	COM 77537110 5619	131461	SH	DEFINED	1,3,4	131461
ROLLINS, INC.	COM 77571110 5523	245000	SH	DEFINED	1,3,4	245000
ROPER INDUSTRIES, INC.	COM 77669610 1681	34164	SH	DEFINED	1,3,4	34164
ROSS STORES INC.	COM 77829610 1194	45115	SH	DEFINED	1,3,4	45115
ROTO-ROOTER INC.	COM 77878710 435	9415	SH	DEFINED	1,3,4	9415
ROUSE CO. (THE)	COM 77927310 921	19600	SH	DEFINED	1,3,4	19600
ROUSE CO. (THE)	COM 7792731013983	297500	SH	DEFINED	2,3,4	297500
ROWAN COS., INC.	COM 77938210 1285	55536	SH	DEFINED	1,3,4	55536
ROXIO, INC.	COM 78000810 126	26569	SH	DEFINED	1,3,4	26569

RUBY TUESDAY, INC.	COM	78118210	7266	254983	SH	DEFINED	1,3,4	254983
RUDDICK CORP.	COM	78125810	250	13736	SH	DEFINED	1,3,4	13736
RUDOLPH TECHNOLOGIES INC	COM	78127010	384	15671	SH	DEFINED	1,3,4	15671
RUSS BERRIE AND CO., INC.	COM	78223310	666	19676	SH	DEFINED	1,3,4	19676
RUSSELL CORP.	COM	78235210	2032	115896	SH	DEFINED	1,3,4	115896
RYAN'S FAMILY STEAK HOUSES	COM	78351910	609	40287	SH	DEFINED	1,3,4	40287
RYDER SYSTEM, INC.	COM	78354910	7397	216586	SH	DEFINED	1,3,4	216586
RYERSON TULL, INC.	COM	78375P10	272	23659	SH	DEFINED	1,3,4	23659
RYLAND GROUP, INC.	COM	7837641010321	116439	116439	SH	DEFINED	1,3,4	116439
SBC COMMUNICATIONS, INC.	COM	78387G1052929	2030053	2030053	SH	DEFINED	1,3,4	2030053
SBS TECHNOLOGIES INC	COM	78387P10	209	14354	SH	DEFINED	1,3,4	14354
SBA COMMUNICATIONS CORP	COM	78388J10	3554	940838	SH	DEFINED	1,3,4	940838
SCM MICROSYSTEMS, INC.	COM	78401810	115	14553	SH	DEFINED	1,3,4	14553
SCP POOL CORP.	COM	78402810	1105	33742	SH	DEFINED	1,3,4	33742
SCPIE HOLDINGS INC.	COM	78402P10	82	9400	SH	DEFINED	1,3,4	9400
SEI INVESTMENTS CO.	COM	7841171011252	369098	369098	SH	DEFINED	1,3,4	369098
SK TELECOM CO LTD.	COM	78440P10	4950	265255	SH	DEFINED	1,3,4	265255
SL GREEN REALTY CORP.	COM	78440X1011224	273443	273443	SH	DEFINED	1,3,4	273443
SL GREEN REALTY CORP.	COM	78440X1010689	260500	260500	SH	DEFINED	2,3,4	260500
SLM CORP.	COM	78442P1010033	266170	266170	SH	DEFINED	1,3,4	266170
SPSS, INC.	COM	78462K10	293	16566	SH	DEFINED	1,3,4	16566
SPX CORP.	COM	78463510	1330	22608	SH	DEFINED	1,3,4	22608
S1 CORPORATION	COM	78463B10	1958	243310	SH	DEFINED	3,4	243310
SWS GROUP INC.	COM	78503N10	294	16308	SH	DEFINED	1,3,4	16308
SABRE HOLDINGS CORP.	COM	78590510	1836	85019	SH	DEFINED	1,3,4	85019
SAFECO CORP.	COM	7864291017084	438818	438818	SH	DEFINED	1,3,4	438818
SAFEGUARD SCIENTIFICS, INCCOM	78644910	3774	934114	934114	SH	DEFINED	1,3,4	934114
SAFWAY, INC.	COM	78651420	5751	262258	SH	DEFINED	1,3,4	262258
ST JOE CO.	COM	7901481012484	334889	334889	SH	DEFINED	1,3,4	334889
ST. JUDE MEDICAL, INC.	COM	7908491036160	589438	589438	SH	DEFINED	1,3,4	589438
ST MARY LAND & EXPLOR CO.	COM	79222810	763	26825	SH	DEFINED	1,3,4	26825
ST. PAUL COS., INC.	COM	79286010	5375	135584	SH	DEFINED	1,3,4	135584
SAKS, INC.	COM	79377W10	606	40696	SH	DEFINED	1,3,4	40696
SALTON INC.	COM	79575710	138	10660	SH	DEFINED	1,3,4	10660
SAMSUNG ELECTRONIC - 144	ACOM	79605088	4947	26445	SH	DEFINED	1,3,4	26445
SANDISK CORP.	COM	80004C10	7416	121276	SH	DEFINED	1,3,4	121276
JOHN B. SANFILIPPO & SON	COM	8004221012267	240359	240359	SH	DEFINED	1,3,4	240359
SANMINA-SCI CORPORATION.	COM	8009071015699	1245061	1245061	SH	DEFINED	1,3,4	1245061
SAP AG	COM	80305420	108	2600	SH	DEFINED	1,3,4	2600
SARA LEE CORP.	COM	8031111010162	468132	468132	SH	DEFINED	1,3,4	468132
SATYAM COMPUTER SERVICES	COM	80409810	365	12437	SH	DEFINED	1,3,4	12437
SAVIENT PHARMACEUTICALS INCOM	80517Q10	2790	605309	605309	SH	DEFINED	1,3,4	605309
SCANA CORP.	COM	80589M1012049	351861	351861	SH	DEFINED	1,3,4	351861
HENRY SCHEIN, INC.	COM	8064071010594	156806	156806	SH	DEFINED	1,3,4	156806
SCHERING-PLOUGH CORP.	COM	8066051015123	869711	869711	SH	DEFINED	1,3,4	869711
SCHLUMBERGER, LTD.	COM	8068571018968	346662	346662	SH	DEFINED	1,3,4	346662
SCHNITZER STEEL INDS.	COM	80688210	5564	91947	SH	DEFINED	1,3,4	91947
SCHOLASTIC CORP.	COM	80706610	398	11672	SH	DEFINED	1,3,4	11672
SCHOOL SPECIALTY, INC.	COM	80786310	612	17969	SH	DEFINED	1,3,4	17969
SCHULMAN (A.), INC.	COM	80819410	2110	98977	SH	DEFINED	1,3,4	98977
SCHWAB, CHARLES CORP.	COM	80851310	9528	804420	SH	DEFINED	1,3,4	804420
SCHWEITZER-MAUDUIT INT'L,	COM	80854110	418	14073	SH	DEFINED	1,3,4	14073
SCIENTIFIC-ATLANTA, INC.	COM	80865510	8712	319247	SH	DEFINED	1,3,4	319247
SCIENTIFIC GAMES CORP.	COM	80874P1011715	688672	688672	SH	DEFINED	1,3,4	688672
SCOTTISH POWER PLC	COM	81013T70	182	6690	SH	DEFINED	1,3,4	6690
SCOTTS CO.	COM	81018610	567	9572	SH	DEFINED	1,3,4	9572
SCRIPPS CO., E.W.	COM	8110542016795	178389	178389	SH	DEFINED	1,3,4	178389
SCS TRANSPORTATION, INC.	COM	81111T10	4516	256882	SH	DEFINED	1,3,4	256882
SEACOAST FINL SERVICES CORCOM	81170Q10	672	24526	24526	SH	DEFINED	1,3,4	24526
SEAGATE TECHNOLOGY-ESCROW	COM	81180498	0	157800	SH	DEFINED	1,3,4	157800
SEACOR SMT, INC.	COM	81190410	748	17810	SH	DEFINED	1,3,4	17810
SEALED AIR CORP.	COM	81211K10	2716	50171	SH	DEFINED	1,3,4	50171
SEARS ROEBUCK & CO.	COM	81238710	6846	150501	SH	DEFINED	1,3,4	150501
SECURE COMPUTING CORP	COM	81370510	2823	157600	SH	DEFINED	1,3,4	157600
SELECT MEDICAL CORP.	COM	81619610	4363	267950	SH	DEFINED	1,3,4	267950
SELECTIVE INS GROUP INC	COM	81630010	5753	177674	SH	DEFINED	1,3,4	177674
SEMTECH CORP.	COM	81685010	2796	123107	SH	DEFINED	1,3,4	123107
SEMPRA ENERGY	COM	81685110	4992	166170	SH	DEFINED	1,3,4	166170
SENSIENT TECHNOLOGIES CORP	COM	81725T10	275	13853	SH	DEFINED	1,3,4	13853
SEPRACOR INC.	COM	81731510	3141	131394	SH	DEFINED	1,3,4	131394
SEQUA CORP. - CI A	COM	81732010	152	3098	SH	DEFINED	1,3,4	3098
SERENA SOFTWARE, INC.	COM	81749210	6023	328125	SH	DEFINED	1,3,4	328125
SERVICEMASTER COMPANY	COM	81760N1013512	1159691	1159691	SH	DEFINED	1,3,4	1159691
SHARPER IMAGE CORP	COM	82001310	9821	300806	SH	DEFINED	1,3,4	300806
SHAW GROUP, INC.	COM	82028010	750	55066	SH	DEFINED	1,3,4	55066
SHERWIN-WILLIAMS CO., THE	COM	82434810	3023	86869	SH	DEFINED	1,3,4	86869
SHOPKO STORES, INC.	COM	82491110	426	27771	SH	DEFINED	1,3,4	27771
SHUFFLE MASTER, INC.	COM	82554910	547	15794	SH	DEFINED	1,3,4	15794
SHURGARD STORAGE CENTERS-ACOM	82567D10	1638	43486	43486	SH	DEFINED	1,3,4	43486
SICOR, INC.	COM	82584610	963	35327	SH	DEFINED	1,3,4	35327
SIEBEL SYSTEMS, INC.	COM	8261701010772	776843	776843	SH	DEFINED	1,3,4	776843
SIEMENS AG	COM	82619750	230	2890	SH	DEFINED	1,3,4	2890

SIERRA HEALTH SERVICES, INCOM	82632210	4046	147519	SH	DEFINED	1,3,4	147519
SIERRA PACIFIC RESOURCES	COM 82642810	256	34778	SH	DEFINED	1,3,4	34778
SIGMA-ALDRICH CORP.	COM 82655210	3363	58912	SH	DEFINED	1,3,4	58912
SILICON LABORATORIES, INC.COM	82691910	5794	134067	SH	DEFINED	1,3,4	134067
SILGAN HOLDINGS INC.	COM 8270481010745		252250	SH	DEFINED	1,3,4	252250
SILICON VY BANCSHARES	COM 82706410	372	10307	SH	DEFINED	1,3,4	10307
SIMON PROPERTY GROUP, INC.COM	8288061014995		323629	SH	DEFINED	1,3,4	323629
SIMON PROPERTY GROUP, INC.COM	8288061011326		244400	SH	DEFINED	2,3,4	244400
SIMPSON MANUFACTURING INC	COM 82907310	4291	84308	SH	DEFINED	1,3,4	84308
SINCLAIR BROADCAST GROUP	-COM 82922610	6094	408489	SH	DEFINED	1,3,4	408489
SIX FLAGS INC.,	COM 83001P10	205	27488	SH	DEFINED	1,3,4	27488
SKYLINE CORP.	COM 83083010	277	7996	SH	DEFINED	1,3,4	7996
SKYWEST INC.	COM 83087910	1001	55124	SH	DEFINED	1,3,4	55124
SKYWORKS SOLUTIONS, INC.	COM 83088M10	1229	141589	SH	DEFINED	1,3,4	141589
SMITH (A.O.) CORPORATION	COM 83186520	4828	137656	SH	DEFINED	1,3,4	137656
SMITH INTERNATIONAL, INC.	COM 83211010	2950	71064	SH	DEFINED	1,3,4	71064
SMITHFIELD FOODS INC.	COM 8322481021897		1057815	SH	DEFINED	1,3,4	1057815
SMUCKER (JM) CO.	COM 8326964014538		320914	SH	DEFINED	1,3,4	320914
SNAP-ON TOOLS, INC.	COM 83303410	1107	34401	SH	DEFINED	1,3,4	34401
SOLA INTL INC.	COM 83409210	555	29488	SH	DEFINED	1,3,4	29488
SOLETRON CORP.	COM 83418210	2930	496462	SH	DEFINED	1,3,4	496462
SONIC CORP.	COM 83545110	1149	37438	SH	DEFINED	1,3,4	37438
SONOCO PRODUCTS CO.	COM 83549510	1764	71523	SH	DEFINED	1,3,4	71523
SOTHEBY'S HOLDING CIA	COM 83589810	254	18310	SH	DEFINED	1,3,4	18310
SOURCECORP	COM 83616710	393	15335	SH	DEFINED	1,3,4	15335
SOUTH FINANCIAL GROUP, INCCOM	8378411020594		738988	SH	DEFINED	1,3,4	738988
SOUTH JERSEY INDUSRIES	COM 83851810	1837	45342	SH	DEFINED	1,3,4	45342
SOUTHERN CO.	COM 8425871013139		434178	SH	DEFINED	1,3,4	434178
SOUTHERN FINANCIAL BANCORPCOM	84287010	0	0.6	SH	DEFINED	1,3,4	1
SOUTHERN UNION COMPANY	COM 84403010	9703	528193	SH	DEFINED	1,3,4	528193
SOUTHTRUST CORP.	COM 8447301026357		805405	SH	DEFINED	1,3,4	805405
SOUTHWEST AIRLINES CO.	COM 84474110	7518	466149	SH	DEFINED	1,3,4	466149
SOUTHWEST BANCORP OF TEXASCOM	84476R10	1266	32582	SH	DEFINED	1,3,4	32582
SOUTHWEST GAS CO.	COM 84489510	729	32431	SH	DEFINED	1,3,4	32431
SOUTHWESTERN ENERGY CO	COM 84546710	5994	250823	SH	DEFINED	1,3,4	250823
SOVEREIGN BANCORP INC.	COM 84590510	2058	86819	SH	DEFINED	1,3,4	86819
SPECTRALINK CORP	COM 84758010	4621	241004	SH	DEFINED	1,3,4	241004
SPHERION CORPORATION.	COM 84842010	560	56911	SH	DEFINED	1,3,4	56911
SPINNAKER EXPLORATION CO	COM 84855W10	1024	31705	SH	DEFINED	1,3,4	31705
SPORTS AUTHORITY INC.	COM 84917U1019881		517653	SH	DEFINED	1,3,4	517653
SPRINT CORP. (FON GROUP)	COM 8520611021078		1284104	SH	DEFINED	1,3,4	1284104
SPRINT CORP. (PCS GROUP)	COM 85206150	4139	736960	SH	DEFINED	1,3,4	736960
SS&C TECHNOLOGIES INC	COM 85227Q10	5825	208376	SH	DEFINED	1,3,4	208376
STAGE STORES, INC.	COM 85254C30	4848	173769	SH	DEFINED	1,3,4	173769
STANCORP FINANCIAL GROUP	COM 85289110	5383	85588	SH	DEFINED	1,3,4	85588
STANDARD MICROSYSTEMS CORPCOM	85362610	3859	152376	SH	DEFINED	1,3,4	152376
STANDARD MOTOR PRODS	COM 85366610	225	18798	SH	DEFINED	1,3,4	18798
STANDARD PACIFIC CP	COM 85375C10	3030	62459	SH	DEFINED	1,3,4	62459
STANDARD REGISTER CO., THECOM	85388710	456	27117	SH	DEFINED	1,3,4	27117
STANDEX INTERNATIONAL CORPCOM	85423110	323	11628	SH	DEFINED	1,3,4	11628
STANLEY WORKS	COM 85461610	1811	47854	SH	DEFINED	1,3,4	47854
STAPLES, INC.	COM 8550301030876		1130934	SH	DEFINED	1,3,4	1130934
STARBUCKS CORP.	COM 85524410	9768	295450	SH	DEFINED	1,3,4	295450
STARTEK INC.	COM 85569C10	556	13617	SH	DEFINED	1,3,4	13617
STARWOOD HOTELS & RESORTS	COM 85590A20	4547	126457	SH	DEFINED	1,3,4	126457
STARWOOD HOTELS & RESORTS	COM 85590A20	3801	105650	SH	DEFINED	2,3,4	105650
STATE BANK OF INDIA-144 A	COM 85655210	6149	179404	SH	DEFINED	1,3,4	179404
STATE STREET CORP.	COM 8574771010549		202523	SH	DEFINED	1,3,4	202523
STATEN ISLAND BANCORP, INCCOM	85755010	1259	55993	SH	DEFINED	1,3,4	55993
STATOIL ASA	COM 85771P10	155	13700	SH	DEFINED	1,3,4	13700
THE STEAK N SHAKE COMPANY	COM 85787310	462	25979	SH	DEFINED	1,3,4	25979
STEEL DYNAMICS INC.	COM 85811910	1075	45838	SH	DEFINED	1,3,4	45838
STEEL TECHNOLOGIES	COM 85814710	166	9305	SH	DEFINED	1,3,4	9305
STEIN MART INC.	COM 85837510	1693	205682	SH	DEFINED	1,3,4	205682
STERLING BANCSHARES INC	COM 85890710	564	42307	SH	DEFINED	1,3,4	42307
STERICYCLE, INC.	COM 85891210	583	12488	SH	DEFINED	1,3,4	12488
STERIS CORP.	COM 85915210	9044	400420	SH	DEFINED	1,3,4	400420
STERLING FINL CORP.	COM 85931910	6641	194138	SH	DEFINED	1,3,4	194138
STEWART & STEVENSON SERVICCOM	86034210	382	27265	SH	DEFINED	1,3,4	27265
STEWART INFO SVCS	COM 86037210	8977	221393	SH	DEFINED	1,3,4	221393
STONE ENERGY CORP.	COM 86164210	1068	25148	SH	DEFINED	1,3,4	25148
STORAGE TECHNOLOGY, INC.	COM 8621112039222		1523334	SH	DEFINED	1,3,4	1523334
STRIDE RITE CORP.	COM 86331410	424	37426	SH	DEFINED	1,3,4	37426
STRYKER CORP.	COM 8636671011226		131965	SH	DEFINED	1,3,4	131965
STURM RUGER & CO INC.	COM 86415910	294	25642	SH	DEFINED	1,3,4	25642
SUN MICROSYSTEMS, INC.	COM 86681010	8673	1930690	SH	DEFINED	1,3,4	1930690
SUNGARD DATA SYSTEMS	COM 8673631013960		503925	SH	DEFINED	1,3,4	503925
SUNOCO, INC.	COM 86764P10	2332	45606	SH	DEFINED	1,3,4	45606
SUNRISE SENIOR LIVING, INCCOM	86768K10	746	19284	SH	DEFINED	1,3,4	19284
SUNTRUST BANKS, INC.	COM 8679141011908		166516	SH	DEFINED	1,3,4	166516
SUPERIOR INDUSTRIES, INC.	COM 86816810	1745	40159	SH	DEFINED	1,3,4	40159
SUPERTEX , INC.	COM 86853210	228	12182	SH	DEFINED	1,3,4	12182

SUPERVALU, INC.	COM	86853610	2341	81980	SH	DEFINED	1,3,4	81980
SURMODICS, INC.	COM	86887310	401	16614	SH	DEFINED	1,3,4	16614
SUSQUEHANNA BANCSHARES INCCOM		86909910	950	37952	SH	DEFINED	1,3,4	37952
SWIFT ENERGY CO.	COM	87073810	2944	174640	SH	DEFINED	1,3,4	174640
SWIFT TRANSPORTATIONS CO.,	COM	87075610	521	24816	SH	DEFINED	1,3,4	24816
SYBASE, INC.	COM	87113010	619	29999	SH	DEFINED	1,3,4	29999
SYBRON DENTAL SPECIALTIES COM		8711421015756		560886	SH	DEFINED	1,3,4	560886
SYCAMORE NETWORKS, INC.	COM	87120610	2175	414925	SH	DEFINED	1,3,4	414925
SYLVAN LEARNING SYSTEMS, ICOM		87139910	372	12932	SH	DEFINED	1,3,4	12932
SYMANTEC CORP.	COM	8715031037489		1081857	SH	DEFINED	1,3,4	1081857
SYMBOL TECHNOLOGIES	COM	87150810	2299	136127	SH	DEFINED	1,3,4	136127
SYMMETRICOM INC.	COM	87154310	305	41656	SH	DEFINED	1,3,4	41656
SYNOPSIS INC.	COM	8716071023498		696167	SH	DEFINED	1,3,4	696167
SYNOVUS FINANCIAL CORP.	COM	87161C10	5148	178163	SH	DEFINED	1,3,4	178163
SYSCO CORP.	COM	8718291038048		1021979	SH	DEFINED	1,3,4	1021979
SYSTEMS & COMPUTER TECH COCOM		87187310	4597	281026	SH	DEFINED	1,3,4	281026
TBC CORP.	COM	87218010	538	20780	SH	DEFINED	1,3,4	20780
TCF FINANCIAL CORP.	COM	8722751050170		977022.92	SH	DEFINED	1,3,4	977023
TDK CORP	COM	87235140	125	1740	SH	DEFINED	1,3,4	1740
TECO ENERGY	COM	87237510	1600	110891	SH	DEFINED	1,3,4	110891
THQ INC.	COM	87244340	616	36403	SH	DEFINED	1,3,4	36403
TJX COS., INC.	COM	8725401021106		957258	SH	DEFINED	1,3,4	957258
TXU CORP.	COM	8731681013939		587726	SH	DEFINED	1,3,4	587726
TAIWAN SEMICONDUCTOR MFG LCOM		87403910	180	17425.44	SH	DEFINED	1,3,4	17425
TAKE-TWO INTERACTIVE SOFTWCOM		87405410	4091	142108	SH	DEFINED	1,3,4	142108
TALISMAN ENERGY, INC.	COM	87425E10	79	1400	SH	DEFINED	1,3,4	1400
TALX CORP.	COM	87491810	299	12927	SH	DEFINED	1,3,4	12927
TANOX INC	COM	87588Q10	3962	266657	SH	DEFINED	1,3,4	266657
TARGET CORP.	COM	87612E1021581		561999	SH	DEFINED	1,3,4	561999
TECH DATA CORP.	COM	87823710	669	16859	SH	DEFINED	1,3,4	16859
TECHNE CORP.	COM	87837710	3239	85810	SH	DEFINED	1,3,4	85810
TECHNITROL, INC.	COM	87855510	796	38323	SH	DEFINED	1,3,4	38323
TECHNOLOGY INVESTMENT CAPICOM		87871730	6011	386566	SH	DEFINED	1,3,4	386566
TECUMSEH PRODUCTS CO.	COM	87889520	264	5485	SH	DEFINED	1,3,4	5485
TEKELEC	COM	87910110	4599	295665	SH	DEFINED	1,3,4	295665
TEKTRONIX, INC.	COM	8791311021203		670761	SH	DEFINED	1,3,4	670761
TELEDYNE TECHNOLOGIES	COM	87936010	582	30713	SH	DEFINED	1,3,4	30713
TELEFLEX INC.	COM	87936910	569	11780	SH	DEFINED	1,3,4	11780
TELEFONOS DE MEXICO	COM	87940378	5066	153319	SH	DEFINED	1,3,4	153319
TELEPHON & DATA	COM	87943310	7852	125496	SH	DEFINED	1,3,4	125496
TELLABS, INC.	COM	87966410	2076	246335	SH	DEFINED	1,3,4	246335
TEMPLE-INLAND, INC.	COM	87986810	2288	36482	SH	DEFINED	1,3,4	36482
SYSTEM SOFTWARE ASSOC., INCOM		87WARRAN	0	185096	SH	DEFINED	3,4	185096
TEMPUR-PEDIC INTERNATIONALCOM		88023U10	339	21892	SH	DEFINED	1,3,4	21892
TENARIS SA - ADR	COM	88031M10	3325	99743	SH	DEFINED	1,3,4	99743
TENET HEALTHCARE CORP.	COM	88033G10	4416	275260	SH	DEFINED	1,3,4	275260
TERADYNE, INC.	COM	88077010	2886	113395	SH	DEFINED	1,3,4	113395
TEVA PHARMACEUTICAL INDS LCOM		8816242013591		239708	SH	DEFINED	1,3,4	239708
TETRA TECHNOLOGIES, INC./DCOM		88162F10	505	20870	SH	DEFINED	1,3,4	20870
TETRA TECH, INC.	COM	88162G1012986		522361	SH	DEFINED	1,3,4	522361
TEXAS INDUSTRIES, INC.	COM	88249110	743	20089	SH	DEFINED	1,3,4	20089
TEXAS INSTRUMENTS, INC.	COM	8825081054130		1842180	SH	DEFINED	1,3,4	1842180
TEXTRON, INC.	COM	88320310	4599	80566	SH	DEFINED	1,3,4	80566
THERAGENICS CORP.	COM	88337510	158	28525	SH	DEFINED	1,3,4	28525
THERASENSE INC	COM	88338110	3851	189730	SH	DEFINED	1,3,4	189730
THERMO ELECTRON CORP.	COM	88355610	5982	237636	SH	DEFINED	1,3,4	237636
THOMAS & BETTS CORP.	COM	88431510	785	34519	SH	DEFINED	1,3,4	34519
THOMAS INDUSTRIES, INC.	COM	88442510	3464	99948	SH	DEFINED	1,3,4	99948
THOR INDUSTRIES, INC.	COM	88516010	1532	27272	SH	DEFINED	1,3,4	27272
THORNBURG MORTGAGE	COM	88521810	7095	260827	SH	DEFINED	1,3,4	260827
3COM CORP.	COM	88553510	9761	1195250	SH	DEFINED	1,3,4	1195250
THREE-FIVE SYSTEMS, INC.	COM	88554L10	103	20314	SH	DEFINED	1,3,4	20314
3M COMPANY	COM	88579Y1076327		897624	SH	DEFINED	1,3,4	897624
TIBCO SOFTWARE, INC.	COM	88632Q10	1947	287710	SH	DEFINED	1,3,4	287710
TIDEWATER INC.	COM	88642310	538	17978	SH	DEFINED	1,3,4	17978
TIFFANY & CO.	COM	8865471027701		612882	SH	DEFINED	1,3,4	612882
TIMBERLAND CO. -CL A	COM	88710010	543	10392	SH	DEFINED	1,3,4	10392
TIME WARNER, INC.	COM	8873171064082		3561770	SH	DEFINED	1,3,4	3561770
TIME WARNER TELECOM CLA A	COM	88731910	1879	185560	SH	DEFINED	1,3,4	185560
TIMKEN CO.	COM	88738910	1703	84864	SH	DEFINED	1,3,4	84864
TITAN CORP.	COM	88826610	529	24177	SH	DEFINED	1,3,4	24177
TOLL BROTHERS, INC.	COM	88947810	863	21684	SH	DEFINED	1,3,4	21684
TOLLGRADE COMMUNICATIONS,	COM	88954210	228	12935	SH	DEFINED	1,3,4	12935
TOMKINS PLC	COM	89003020	153	7970	SH	DEFINED	1,3,4	7970
TOO, INC.	COM	89033310	550	32729	SH	DEFINED	1,3,4	32729
TOOTSIE INDS	COM	89051610	5543	154135	SH	DEFINED	1,3,4	154135
TORCHMARK CORP.	COM	8910271017325		380301	SH	DEFINED	1,3,4	380301
TORO CO.	COM	8910921010108		217795	SH	DEFINED	1,3,4	217795
TOTAL FINA ELF SA	COM	89151E10	317	3430	SH	DEFINED	1,3,4	3430
TOWER AUTOMOTIVE INC.	COM	89170710	363	53651	SH	DEFINED	1,3,4	53651
TOYOTA MOTOR CORP	COM	89233130	109	1590	SH	DEFINED	1,3,4	1590
TOYS 'R' US, INC.	COM	89233510	1609	127187	SH	DEFINED	1,3,4	127187



TRACTOR SUPPLY COMPANY	COM	89235610	4532	116519	SH	DEFINED	1,3,4	116519	
TRNSACTN SYS ARCHTCTS	COM	89341610	242	10575	SH	DEFINED	1,3,4	10575	
TRAVELERS PROPERTY/CASUALTCOM	89420G4011069			652643	SH	DEFINED	1,3,4	652643	
TREDEGAR INDUSTRIES, INC.	COM	89465010	569	36346	SH	DEFINED	1,3,4	36346	
TRIAD HOSPITALS, INC.	COM	89579K10	742	22356	SH	DEFINED	1,3,4	22356	
TRIARC COS, INC.	COM	89592730	609	56452	SH	DEFINED	1,3,4	56452	
TRIBUNE CO.	COM	89604710	9553	185094	SH	DEFINED	1,3,4	185094	
TRIMBLE NAVIGATION LTD	COM	89623910	5391	144893	SH	DEFINED	1,3,4	144893	
TRINITY INDUSTRIES, INC.	COM	89652210	423	13756	SH	DEFINED	1,3,4	13756	
TRIQUINT SEMICONDUCTOR INCCOM	89674K10			282	39840	SH	DEFINED	1,3,4	39840
TRIUMPH GROUP, INC.	COM	89681810	552	15100	SH	DEFINED	1,3,4	15100	
TRIZEC PROPERTIES, INC.	COM	89687P10	170	11063	SH	DEFINED	1,3,4	11063	
TRIZEC PROPERTIES, INC.	COM	89687P10	2507	162837	SH	DEFINED	2,3,4	162837	
TRUSTCO BANK CORP./NY	COM	89834910	932	70944	SH	DEFINED	1,3,4	70944	
TUESDAY MORNING CORP.	COM	89903550	3280	108390	SH	DEFINED	1,3,4	108390	
TUPPERWARE CORP.	COM	89989610	588	34501	SH	DEFINED	1,3,4	34501	
TYCO INTERNATIONAL, LTD.	COM	9021241031993		1207408	SH	DEFINED	1,3,4	1207408	
TYSON FOODS, INC.	COM	90249410	2544	192488	SH	DEFINED	1,3,4	192488	
UCBH HOLDINGS, INC.	COM	90262T30	1674	42908	SH	DEFINED	1,3,4	42908	
UGI CORP.	COM	90268110	5717	168715	SH	DEFINED	1,3,4	168715	
UICI	COM	90273710	584	44131	SH	DEFINED	1,3,4	44131	
UIL HOLDINGS CORPORATION	COM	90274810	623	13782	SH	DEFINED	1,3,4	13782	
UST, INC.	COM	9029111036999		1036759	SH	DEFINED	1,3,4	1036759	
US BANCORP.	COM	9029733069962		2349342	SH	DEFINED	1,3,4	2349342	
URS CORP.	COM	90323610	4910	196169	SH	DEFINED	1,3,4	196169	
USANA HEALTH SCIENCES INC.	COM	90328M10	5105	166824	SH	DEFINED	1,3,4	166824	
USG CORP.	COM	9032934010578		638257	SH	DEFINED	1,3,4	638257	
US ONCOLOGY, INC.	COM	90338W10	4974	462249	SH	DEFINED	1,3,4	462249	
ULTIMATE ELECTRONICS INC	COM	90384910	104	13970	SH	DEFINED	1,3,4	13970	
ULTRATECH STEPPER, INC.	COM	9040341011223		382071	SH	DEFINED	1,3,4	382071	
UMPQUA HOLDINGS CORP.	COM	90421410	562	27053	SH	DEFINED	1,3,4	27053	
UNIBANCO	COM	90458E10	4616	185180	SH	DEFINED	1,3,4	185180	
UNIFI INC.	COM	90467710	100	15468	SH	DEFINED	1,3,4	15468	
UNILEVER N.V.	COM	90478470	223	3450	SH	DEFINED	1,3,4	3450	
UNION PACIFIC CORP.	COM	9078181010488		150872	SH	DEFINED	1,3,4	150872	
UNION PLANTERS	COM	90806810	3501	111328	SH	DEFINED	1,3,4	111328	
UNIONBANCAL CORP.	COM	9089061025550		443948	SH	DEFINED	1,3,4	443948	
UNISOURCE ENERGY CORP HLD	COM	90920510	792	32087	SH	DEFINED	1,3,4	32087	
UNISYS CORP.	COM	9092141019061		1284141	SH	DEFINED	1,3,4	1284141	
UNIT CORP.	COM	9092181012265		520949	SH	DEFINED	1,3,4	520949	
UNITED BANKSHARES, INC./WVCOM	90990710			1311	41903	SH	DEFINED	1,3,4	41903
UNITED DEFENSE INDUSTRIES	COM	91018B10	3105	97458	SH	DEFINED	1,3,4	97458	
UNITED DOMINION REALTY TRUCOM	91019710			1227	64074	SH	DEFINED	1,3,4	64074
UNITED DOMINION REALTY TRUCOM	91019710			7148	372300	SH	DEFINED	2,3,4	372300
UNITED MICROELECTRONICS	COM	91087320	328	66250.13	SH	DEFINED	1,3,4	66250.13	
UNITED NATURAL FOODS, INC.	COM	91116310	668	18624	SH	DEFINED	1,3,4	18624	
UNITED ONLINE, INC.	COM	91126810	5445	324264	SH	DEFINED	1,3,4	324264	
UNITED PARCEL SERVICE-CL	BCOM	9113121051484		690619	SH	DEFINED	1,3,4	690619	
UNITED RENTALS INC,	COM	91136310	441	22868	SH	DEFINED	1,3,4	22868	
UNITED STATES STEEL CORP.	COM	91290910	2140	60975	SH	DEFINED	1,3,4	60975	
UNITED STATIONERS, INC.	COM	9130041013771		336497	SH	DEFINED	1,3,4	336497	
UNITED SURGICAL PARTNERS	ICOM	9130163011250		336068	SH	DEFINED	1,3,4	336068	
UNITED TECHNOLOGIES CORP.	COM	9130171036179		381732	SH	DEFINED	1,3,4	381732	
UNITEDGLOBALCOM, INC.	COM	91324750	9148	1078900	SH	DEFINED	1,3,4	1078900	
UNITEDHEALTH GROUP, INC.	COM	91324P1051127		878817	SH	DEFINED	1,3,4	878817	
UNITRIN INC.	COM	91327510	833	20055	SH	DEFINED	1,3,4	20055	
UINIVERSAL AMERICAN FINANCCOM	91337710			181	18227	SH	DEFINED	1,3,4	18227
UNIVERSAL COMPRESSION HOLDCOM	91343110			1248	47697	SH	DEFINED	1,3,4	47697
UNIVERSAL CORP.	COM	9134561016179		366282	SH	DEFINED	1,3,4	366282	
UNIVERSAL FOREST PRODS, INCOM	9135431012866			399896	SH	DEFINED	1,3,4	399896	
UNIVERSAL HEALTH SERVICES,COM	91390310			923	17208	SH	DEFINED	1,3,4	17208
UNIVERSAL TECHNICAL INSTITCOM	91391510			384	12791	SH	DEFINED	1,3,4	12791
UNIVISION COMMUNICATIONS	ICOM	91490610	9457	238187	SH	DEFINED	1,3,4	238187	
UNOCAL CORP.	COM	91528910	5663	153696	SH	DEFINED	1,3,4	153696	
UNUMPROVIDENT CORP.	COM	91529Y10	2758	174798	SH	DEFINED	1,3,4	174798	
UPM-KYMMENE OYJ	COM	91543610	102	5224	SH	DEFINED	1,3,4	5224	
URBAN OUTFITTERS, INC.	COM	91704710	1399	37769	SH	DEFINED	1,3,4	37769	
USF CORP.	COM	91729Q10	894	26132	SH	DEFINED	1,3,4	26132	
VCA ANTECH INC.	COM	91819410	3691	119148	SH	DEFINED	1,3,4	119148	
VF CORP.	COM	91820410	3360	77535	SH	DEFINED	1,3,4	77535	
VAIL RESORTS, INC.	COM	91879Q10	1453	85490	SH	DEFINED	1,3,4	85490	
VALASSIS COMMUNICATIONS, ICOM	91886610			9877	336549	SH	DEFINED	1,3,4	336549
VALEANT PHARMACEUTICALS INCOM	91911X10			624	24660	SH	DEFINED	1,3,4	24660
VALERO ENERGY CORP.	COM	91913Y10	1653	35695	SH	DEFINED	1,3,4	35695	
VALMONT INDUSTRIES	COM	92025310	525	22650	SH	DEFINED	1,3,4	22650	
VALSPAR CORP.	COM	92035510	740	15026	SH	DEFINED	1,3,4	15026	
VANS, INC.	COM	92193010	376	33000	SH	DEFINED	1,3,4	33000	
VARCO INTERNATIONAL, INC.	COM	92212210	596	28966	SH	DEFINED	1,3,4	28966	
VARIAN INC.	COM	92220610	428	10283	SH	DEFINED	1,3,4	10283	
VARIAN SEMICONDUCTOR EQUIPCOM	92220710			3702	84737	SH	DEFINED	1,3,4	84737
VARIAN MEDICAL SYSTEMS, INCOM	92220P1028739			415828	SH	DEFINED	1,3,4	415828	
VECTREN CORPORATION	COM	92240G10	550	22443	SH	DEFINED	1,3,4	22443	

VEECO INSTRUMENTS, INC.	COM	92241710	4000	141666	SH	DEFINED	1,3,4	141666
VENTAS, INC.	COM	92276F10	6110	277624	SH	DEFINED	1,3,4	277624
VENTAS, INC.	COM	92276F10	5359	243482	SH	DEFINED	2,3,4	243482
VERITAS SOFTWARE CORP.	COM	9234361047101		1267365	SH	DEFINED	1,3,4	1267365
VERITY INC.	COM	92343C10	601	35781	SH	DEFINED	1,3,4	35781
VERITAS DGC INC.	COM	92343P10	335	32062	SH	DEFINED	1,3,4	32062
VERIZON COMMUNICATIONS.	COM	92343V1068613		1955912	SH	DEFINED	1,3,4	1955912
VERINT SYSTEMS, INC.	COM	92343X10	9823	435355	SH	DEFINED	1,3,4	435355
VERTEX PHARMACEUTICALS, INC.	COM	92532F10	239	23061	SH	DEFINED	1,3,4	23061
VIACOM, INC.	COM	9255243047581		1072175	SH	DEFINED	1,3,4	1072175
VIAD CORP.	COM	92552R1013664		546241	SH	DEFINED	1,3,4	546241
VIASAT, INC.	COM	92552V10	480	25023	SH	DEFINED	1,3,4	25023
VIASYS HEALTHCARE, INC.	COM	92553Q20	592	28808	SH	DEFINED	1,3,4	28808
VICOR CORP.	COM	92581510	458	39891	SH	DEFINED	1,3,4	39891
VICURON PHARMACEUTICALS, INC.	COM	92647110	1867	100073	SH	DEFINED	1,3,4	100073
VIGNETTE CORP.	COM	92673410	3015	1327651	SH	DEFINED	1,3,4	1327651
VINTAGE PETROLEUM, INC.	COM	92746010	7989	664075	SH	DEFINED	1,3,4	664075
VISHAY INSTRUMENT TECHNOLOGY	COM	92829810	1091	47620	SH	DEFINED	1,3,4	47620
VISTEON CORP.	COM	92839U10	798	77189.997	SH	DEFINED	1,3,4	77189.9975
VISX INC/DC	COM	92844S10	3145	135914	SH	DEFINED	1,3,4	135914
VITAL SIGNS, INC.	COM	92846910	399	12298	SH	DEFINED	1,3,4	12298
VITESSE SEMICONDUCTOR CORP	COM	92849710	7147	1217449	SH	DEFINED	1,3,4	1217449
VIVENDI UNIVERSAL	COM	92851S20	227	9310	SH	DEFINED	1,3,4	9310
VIVUS INC	COM	92855110	1196	315460	SH	DEFINED	1,3,4	315460
VODAFONE GROUP PLC	COM	92857W10	508	20122	SH	DEFINED	1,3,4	20122
VOLT INFO SCIENCES, INC.	COM	92870310	329	14502	SH	DEFINED	1,3,4	14502
VOLVO	COM	92885640	72	2350	SH	DEFINED	1,3,4	2350
VORNADO REALTY	COM	92904210	1332	24350	SH	DEFINED	1,3,4	24350
VORNADO REALTY	COM	9290421020080		366800	SH	DEFINED	2,3,4	366800
VOTORANTIM CELULOSE E	COM	92906P10	2665	85000	SH	DEFINED	1,3,4	85000
VULCAN MATERIALS CO.	COM	9291601016968		356747	SH	DEFINED	1,3,4	356747
WD-40 CO.	COM	92923610	565	16035	SH	DEFINED	1,3,4	16035
WGL HOLDINGS, INC.	COM	92924F10	397	14425	SH	DEFINED	1,3,4	14425
W-H ENERGY SERVICES, INC.	COM	92925E10	419	26001	SH	DEFINED	1,3,4	26001
WMS INDUSTRIES, INC.	COM	92929710	735	28012	SH	DEFINED	1,3,4	28012
WPP GROUP PLC.	COM	92930930	133	2714	SH	DEFINED	1,3,4	2714
WPS RESOURCES CORP	COM	92931B10	498	10740	SH	DEFINED	1,3,4	10740
WABASH NATIONAL CORP.	COM	92956610	720	24622	SH	DEFINED	1,3,4	24622
WACHOVIA CORP.	COM	9299031069604		1494057	SH	DEFINED	1,3,4	1494057
WADDELL & REED FINANCIAL	COM	93005910	573	24449	SH	DEFINED	1,3,4	24449
WAL-MART STORES, INC.	COM	93114210174304		3285581	SH	DEFINED	1,3,4	3285581
WALGREEN CO.	COM	9314221022155		609042	SH	DEFINED	1,3,4	609042
WARNACO GROUP, INC.	COM	93439040	2077	130258	SH	DEFINED	1,3,4	130258
WASHINGTON FEDERAL, INC.	COM	93882410	587	20688	SH	DEFINED	1,3,4	20688
WASHINGTON GROUP INTL, INC	COM	93886220	6775	199467	SH	DEFINED	1,3,4	199467
WASHINGTON MUTUAL, INC.	COM	9393221021766		542631.00	SH	DEFINED	1,3,4	542631.0002
WASHINGTON POST CI B	COM	93964010	2240	2829	SH	DEFINED	1,3,4	2829
WASTE CONNECTIONS, INC.	COM	94105310	1025	27137	SH	DEFINED	1,3,4	27137
WASTE MANAGEMENT, INC.	COM	94106L1025444		859670	SH	DEFINED	1,3,4	859670
WATERS CORP.	COM	94184810	2393	72060	SH	DEFINED	1,3,4	72060
WATSCO, INC.	COM	94262220	9037	397493	SH	DEFINED	1,3,4	397493
WATSON PHARMACEUTICALS	COM	9426831013785		299567	SH	DEFINED	1,3,4	299567
WATSON WYATT & CO. HOLDING	COM	94271210	769	31688	SH	DEFINED	1,3,4	31688
WATTS WATER TECHNOLOGIES, INC.	COM	94274910	672	30100	SH	DEFINED	1,3,4	30100
WAUSAU-MOSINEE PAPER CORP.	COM	94331510	205	15301	SH	DEFINED	1,3,4	15301
WAYPOINT FINANCIAL CORP.	COM	94675610	694	32079	SH	DEFINED	1,3,4	32079
WEBX COMMUNICATIONS, INC.	COM	94767L10	819	40722	SH	DEFINED	1,3,4	40722
WEBSense, INC.	COM	94768410	624	21320	SH	DEFINED	1,3,4	21320
WEBMD CORP.	COM	94769M10	2365	263038	SH	DEFINED	1,3,4	263038
WEBSTER FINANCIAL CORP.	COM	94789010	625	13539	SH	DEFINED	1,3,4	13539
WEINGARTEN REALTY INVST	COM	94874110	555	12500	SH	DEFINED	1,3,4	12500
WEINGARTEN REALTY INVST	COM	94874110	8081	182250	SH	DEFINED	2,3,4	182250
WELLMAN INC.	COM	94970210	311	30384	SH	DEFINED	1,3,4	30384
WELLPOINT HEALTH NETWORKS	COM	94973H10	9676	99793	SH	DEFINED	1,3,4	99793
WELLS FARGO & CO.	COM	9497461071931		1221556	SH	DEFINED	1,3,4	1221556
WENDY'S INTERNATIONAL	COM	9505901012322		313949	SH	DEFINED	1,3,4	313949
WERNER ENTERPRISES	COM	95075510	461	23671	SH	DEFINED	1,3,4	23671
WESTAMERICA BACORPORATION	COM	95709010	5598	112672	SH	DEFINED	1,3,4	112672
WESTAR ENERGY, INC.	COM	95709T1012500		617196	SH	DEFINED	1,3,4	617196
WESTELL TECHNOLOGIES INC	COM	95754110	3843	608766	SH	DEFINED	1,3,4	608766
WESTERN GAS RESOURCES INC.	COM	95825910	6539	138435	SH	DEFINED	1,3,4	138435
WESTPORT RESOURCES CORP.	COM	96141810	2521	84281	SH	DEFINED	1,3,4	84281
WESTWOOD ONE, INC.	COM	96181510	1018	29674	SH	DEFINED	1,3,4	29674
WET SEAL, INC.	COM	96184010	283	28617	SH	DEFINED	1,3,4	28617
WEYERHAEUSER CO.	COM	9621661024291		379613	SH	DEFINED	1,3,4	379613
WHIRLPOOL CORP.	COM	9633201013592		187057	SH	DEFINED	1,3,4	187057
WHITNEY HOLDING CORP.	COM	96661210	1578	38483	SH	DEFINED	1,3,4	38483
WHOLE FOODS MARKET, INC.	COM	96683710	6809	101407	SH	DEFINED	1,3,4	101407
WILLIAMS CO. INC., THE	COM	96945710	7770	791578	SH	DEFINED	1,3,4	791578
WILLIAMS-SONOMA, INC.	COM	96990410	2259	64901	SH	DEFINED	1,3,4	64901
WILMINGTON TRUST CO.	COM	97180710	710	19586	SH	DEFINED	1,3,4	19586
WILSON GREATBATCH TECH., INC.	COM	97223210	852	20181	SH	DEFINED	1,3,4	20181

WIND RIVER SYSTEMS	COM	97314910	217	24978	SH	DEFINED	1,3,4	24978
WINN-DIXIE STORES, INC.	COM	97428010	828	83615	SH	DEFINED	1,3,4	83615
WINNEBAGO INDUSTRIES	COM	97463710	1109	16127	SH	DEFINED	1,3,4	16127
WINTRUST FINANCIAL CORP.	COM	97650W1010968		243163	SH	DEFINED	1,3,4	243163
WIRELESS FACILITIES, INC.	COM	97653A10	2070	139220	SH	DEFINED	1,3,4	139220
WISCONSIN ENERGY CORP.	COM	97665710	1169	34922	SH	DEFINED	1,3,4	34922
WOLVERINE TUBE, INC.	COM	97809310	72	11700	SH	DEFINED	1,3,4	11700
WOLVERINE WORLD WIDE	COM	97809710	5372	263495	SH	DEFINED	1,3,4	263495
WOODWARD COVENER CO.	COM	98074510	605	10616	SH	DEFINED	1,3,4	10616
WORLD ACCEPTANCE CORP	COM	98141910	158	7945	SH	DEFINED	1,3,4	7945
WORTHINGTON INDUSTRIES, INCOM		98181110	914	50833	SH	DEFINED	1,3,4	50833
WRIGHT MEDICAL GROUP, INC.COM		98235T10	1547	50792	SH	DEFINED	1,3,4	50792
WRIGLEY (WM) JR. CO.	COM	9825261020242		360214	SH	DEFINED	1,3,4	360214
WYETH	COM	9830241044064		1037954	SH	DEFINED	1,3,4	1037954
X-RITE, INC.	COM	98385710	221	19578	SH	DEFINED	1,3,4	19578
XTO ENERGY, INC.	COM	98385X1019800		699546.74	SH	DEFINED	1,3,4	699546.7405
XCEL ENERGY INC.	COM	98389B1010735		632364	SH	DEFINED	1,3,4	632364
XELINX, INC.	COM	98391910	7837	202410	SH	DEFINED	1,3,4	202410
XEROX CORP.	COM	98412110	6479	469859	SH	DEFINED	1,3,4	469859
YAHOO INC.	COM	9843321017576		389225	SH	DEFINED	1,3,4	389225
YANKEE CANDLE CO.	COM	98475710	2275	83240	SH	DEFINED	1,3,4	83240
YELLOW ROADWAY CORP.	COM	98557710	9791	270773	SH	DEFINED	1,3,4	270773
YORK INTL	COM	98667010	442	11893	SH	DEFINED	1,3,4	11893
YOUNG BROADCASTING INC.-A	COM	98743410	2910	145272	SH	DEFINED	1,3,4	145272
YUM BRANDS, INC.	COM	98849810	8919	259272	SH	DEFINED	1,3,4	259272
YUKOS	COM	98849W10	1572	38184.500	SH	DEFINED	1,3,4	38184.5003
ZALE CORP.	COM	9888581011693		219805	SH	DEFINED	1,3,4	219805
ZEBRA TECHNOLOGIES CP -CL	COM	9892071016793		253026	SH	DEFINED	1,3,4	253026
ZENITH NATIONAL INSURANCE	COM	98939010	584	17929	SH	DEFINED	1,3,4	17929
ZIMMER HOLDINGS, INC.	COM	98956P1027414		389462	SH	DEFINED	1,3,4	389462
ZIONS BANCORPORATION	COM	9897011028008		456625	SH	DEFINED	1,3,4	456625
ZIX CORP.	COM	98974P10	234	26628	SH	DEFINED	1,3,4	26628
ZURICH FINANCIAL SVCS-ADR	COM	98982M10	156	10800	SH	DEFINED	1,3,4	10800
ACE LTD	COM	G0070K10	6862	165629	SH	DEFINED	1,3,4	165629
ARCH CAPITAL GROUP LTD	COM	G0450A10	9716	243692	SH	DEFINED	1,3,4	243692
BUNGE LIMITED	COM	G1696210	2174	66042	SH	DEFINED	1,3,4	66042
COOPER INDUSTRIES, LTD. -	COM	G2418210	3214	55456	SH	DEFINED	1,3,4	55456
CREDICORP, LTD.	COM	G2519Y10	1305	97600	SH	DEFINED	1,3,4	97600
EVEREST RE GROUP LTD.	COM	G3223R1051704		611263	SH	DEFINED	1,3,4	611263
FRESH DEL MONTE PRODUCE, ICOM		G3673810	2630	110322	SH	DEFINED	1,3,4	110322
INGERSOLL-RAND CO.	COM	G4776G10	9125	134540	SH	DEFINED	1,3,4	134540
NABORS INDUSTRIES, LTD.	COM	G6359F10	3626	87314	SH	DEFINED	1,3,4	87314
NOBLE CORP.	COM	G6542210	6840	191158	SH	DEFINED	1,3,4	191158
PLATINUM UNDERWRITERS HOLDCOM		G7127P10	1454	48405	SH	DEFINED	1,3,4	48405
SCOTTISH RE GROUP LTD	COM	G7885T10	1938	93384	SH	DEFINED	1,3,4	93384
TRANSOCEAN, INC.	COM	G9007810	4529	188866	SH	DEFINED	1,3,4	188866
WEATHERFORD INTL LTD.	COM	G9508910	9619	267101	SH	DEFINED	1,3,4	267101
XL CAPITAL LTD.	COM	G9825510	6314	81447	SH	DEFINED	1,3,4	81447
UBS AG - REG	COM	H8920M85	173	2540	SH	DEFINED	1,3,4	2540
LEADING EDGE MEASUREMENT	SCOM	LEMS1234	250	250000	SH	DEFINED	3,4	250000
RADVISION, LTD.	COM	M8186910	225	19439	SH	DEFINED	1,3,4	19439
SHELL SHOCKED SOUND, INC.	COM	SHELL123	175	87500	SH	DEFINED	3,4	87500
TATA ENGINEERING & LOCOMOTCOM		Y8574012	1139	115571	SH	DEFINED	1,3,4	115571