

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
February 17, 2004

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 31, 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: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed 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: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	February 13, 2004 ----- (Date)
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Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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reported in this report.)

[ ] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)

[ ] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,698

Form 13F Information Table Value Total: \$19,424,695 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
--	-----	-----
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	AIG SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	IN DI
-----	-----	-----	-----	-----	-----	-----	-----
1-800 CONTACTS INC	COM	681977104	52	2,496	SH		
1-800-FLOWERS.COM INC	COM	68243Q106	97	8,813	SH		
1ST SOURCE CORP.	COM	336901103	128	5,942	SH		

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21ST CENTURY INSURANCE COMPANY	COM	90130N103	149	10,824	SH
21ST CENTURY INSURANCE COMPANY	COM	90130N103	734877	53,445,620	SH
3COM CORP.	COM	885535104	4381	536,289	SH
3M	COM	88579Y101	2,806	33,000	SH
3M CO	COM	88579Y101	117907	1,386,650	SH
3M CO	COM	88579Y101	18022	211,950	SH
4KIDS ENTERTAINMENT INC	COM	350865101	148	5,689	SH
7-ELEVEN INC.	COM	817826209	184	11,463	SH
99 CENTS ONLY STORES	COM	65440K106	2810	103,178	SH
99 CENTS ONLY STORES	COM	65440K106	2040	74,900	SH
A C MOORE ARTS & CRAFT	COM	00086T103	114	5,909	SH
A.G. EDWARDS, INC.	COM	281760108	4100	113,157	SH
A.S.V. INC	COM	001963107	115	3,100	SH
AAIPHARMA INC	COM	00252W104	164	6,543	SH
AAON INC	COM	000360206	83	4,267	SH
AAR CORP.	COM	000361105	226	15,110	SH
AARON RENTS INC COM	COM	002535201	12466	619250	SH
AARON RENTS, INC.	COM	002535201	228	11,304	SH
ABBAY NATIONAL PLC	CVT	002920809	15597	574,900	SH
Abbey National PLC 7.375%	COM	002920809	2,855	105,000	SH
ABBOTT LABORATORIES	COM	002824100	35881	769,985	SH
ABBOTT LABS	COM	002824100	18053	387,409	SH
Abbott Labs	COM	002824100	1,165	25,000	SH
ABC BANCORP	COM	000400101	74	4,579	SH
ABERCROMBIE AND FITCH CO.	COM	002896207	3441	139,248	SH
ABGENIX, INC.	COM	00339B107	512	41,469	SH
ABITIBI-PRICE INC.	COM	003924107	2495	311,000	SH
ABLE LABORATORIES INC	COM	00371N407	133	7,353	SH
ABLE LABORATORIES INC COM NEW	COM	00371N407	10148	561600	SH
ABM INDUSTRIES, INC.	COM	000957100	310	17,812	SH
ACADIA REALTY TRUST	COM	004239109	91	7,294	SH
ACCENTURE LTD-CL A	COM	G1150G111	1628	61,865	SH
ACCREDITED HOME LENDERS	COM	00437P107	139	4,531	SH
ACCREDO HEALTH INC.	COM	00437V104	709	22,416	SH
ACE LTD	COM	G0070K103	5168	124,770	SH
ACETO CORP	COM	004446100	103	4,022	SH
ACLARA BIOSCIENCES INC.	COM	00461P106	42	11,382	SH
ACME COMMUNICATION INC	COM	004631107	34	3,909	SH
ACTEL CORP COM	COM	004934105	29518	1224830	SH
ACTEL CORP.	COM	004934105	251	10,416	SH
ACTION PERFORMANCE CO., INC.	COM	004933107	141	7,213	SH
ACTIVCARD CORP	COM	00506J107	137	17,329	SH
ACTIVISION INC NEW	COM	004930202	2366	130,000	SH
ACTIVISION, INC.	COM	004930202	3045	167,233	SH
ACTUANT CORP	COM	00508X203	362	9,993	SH
ACTUANT CORP CL A NEW	COM	00508X203	11160	308300	SH
ACUITY BRANDS INC	COM	00508Y102	505	19,584	SH
ACXIOM CORP.	COM	005125109	2269	121,816	SH

NAME OF ISSUER	(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	2,496		
1-800-FLOWERS.COM INC	8,813		
1ST SOURCE CORP.	5,942		
21ST CENTURY INSURANCE COMPANY	10,824		
21ST CENTURY INSURANCE COMPANY	53,445,620		
3COM CORP.	536,289		
3M	33,000		
3M CO	1,386,650		

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3M CO		211,950	
4KIDS ENTERTAINMENT INC	5,689		
7-ELEVEN INC.	11,463		
99 CENTS ONLY STORES	103,178		
99 CENTS ONLY STORES		74,900	
A C MOORE ARTS & CRAFT	5,909		
A.G. EDWARDS, INC.	113,157		
A.S.V. INC	3,100		
AAIPHARMA INC	6,543		
AAON INC	4,267		
AAR CORP.	15,110		
AARON RENTS INC COM	610250	9000	
AARON RENTS, INC.	11,304		
ABBAY NATIONAL PLC	575		
Abbey National PLC 7.375%	105,000		
ABBOTT LABORATORIES	769,985		
ABBOTT LABS		387,409	
Abbott Labs	25,000		
ABC BANCORP	4,579		
ABERCROMBIE AND FITCH CO.	139,248		
ABGENIX, INC.	41,469		
ABITIBI-PRICE INC.	0	311,000	
ABLE LABORATORIES INC	7,353		
ABLE LABORATORIES INC COM NEW	554400	7200	
ABM INDUSTRIES, INC.	17,812		
ACADIA REALTY TRUST	7,294		
ACCENTURE LTD-CL A	61,865		
ACCREDITED HOME LENDERS	4,531		
ACCREDO HEALTH INC.	22,416		
ACE LTD	124,770		
ACETO CORP	4,022		
ACLARA BIOSCIENCES INC.	11,382		
ACME COMMUNICATION INC	3,909		
ACTEL CORP COM	1177800	47030	
ACTEL CORP.	10,416		
ACTION PERFORMANCE CO., INC.	7,213		
ACTIVCARD CORP	17,329		
ACTIVISION INC NEW		130,000	
ACTIVISION, INC.	167,233		
ACTUANT CORP	9,993		
ACTUANT CORP CL A NEW	303100	5200	
ACUITY BRANDS INC	19,584		
ACXIOM CORP.	121,816		

ADAPTEC, INC.	COM	00651F108	447	50,612	SH
ADC TELECOMMUNICATIONS, INC	COM	000886101	1081	364,031	SH
ADMINISTAFF, INC.	COM	007094105	160	9,202	SH
ADOBE SYS INC	COM	00724F101	1572	40,000	SH
ADOBE SYSTEMS INC.	COM	00724F101	5046	129,132	SH
ADOLOR CORPORATION	COM	00724X102	356	17,814	SH
ADTRAN INC COM	COM	00738A106	8170	263540	SH
ADTRAN, INC.	COM	00738A106	3520	113,192	SH
ADVANCE AUTO PARTS	COM	00751Y106	40	488	SH
Advance Auto Parts	COM	00751Y106	1,221	15,000	SH
ADVANCED DIGITAL INFO CORP.	COM	007525108	410	29,250	SH
ADVANCED ENERGY INDUSTRIES	COM	007973100	205	7,867	SH
ADVANCED FIBRE COMMNCT COM	COM	00754A105	8491	421380	SH

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ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	2519	124,992	SH
ADVANCED MARKETING SERV. INC.	COM	00753T105	78	6,858	SH
ADVANCED MEDICAL OPTICS	COM	00763M108	270	13,744	SH
ADVANCED MICRO DEVICES, INC.	COM	007903107	2341	157,126	SH
ADVANCED NEUROMOD SYS COM	COM	00757t101	7651	166400	SH
ADVANCEPCS	COM	00790K109	17906	339,190	SH
ADVANCES NEUROMODULATIONS SYS	COM	00757T101	394	8,574	SH
ADVANTA CORP [B]	COM	007942204	123	9,693	SH
ADVENT SOFTWARE, INC.	COM	007974108	1076	61,706	SH
ADVISORY BRD CO	COM	00762W107	159	4,557	SH
ADVO, INC.	COM	007585102	448	14,106	SH
AEROFLEX, INC	COM	007768104	318	27,129	SH
AEROPOSTALE INC	COM	007865108	260	9,498	SH
AES DRAX ENERGY LTD	COM	00130H105	2622	277,704	SH
AETHER SYSTEMS INC.	COM	00808V105	81	17,075	SH
AETNA INC	COM	00817Y108	16327	241,600	SH
AETNA INC-NEW	COM	00817Y108	37209	550,595	SH
AFFILIATED COMPUTER CL A	COM	008190100	3829	70300	SH
AFFILIATED COMPUTER SERVICES CLASS A	COM	008190100	10281	188,784	SH
AFFILIATED MANAGERS GROUP	COM	008252108	689	9,905	SH
AFFYMETRIX INC	COM	00826T108	29	1,185	SH
AFLAC, INC.	COM	001055102	42516	1,175,120	SH
AFTERMARKET TECHNOLOGY	COM	008318107	90	6,590	SH
AGCO CORP.	COM	001084102	2185	108,466	SH
AGERE SYS INC CL A	COM	00845V100	5102	1672800	SH
AGERE SYSTEMS INC-CL B W/I	COM	00845V209	96	33,031	SH
AGILE SOFTWARE CORP.	COM	00846X105	201	20,288	SH
AGILENT TECHNOLOGIES INC.	COM	00846U101	7139	244,163	SH
AGILYSYS INC	COM	00847J105	147	13,146	SH
AGL RESOURCES, INC.	COM	001204106	3535	121,467	SH
AGRIUM INC	COM	008916108	2804	169,400	SH
AIR PRODUCTS AND CHEMICALS INC	COM	009158106	5206	98,550	SH
AIRGAS, INC.	COM	009363102	2278	106,052	SH
AIRTRAN HOLDINGS, INC.	COM	00949P108	426	35,830	SH
AK STEEL CORP.	COM	001547108	232	45,460	SH
AKAMAI TECHNOLOGIES INC.	COM	00971T101	521	48,463	SH
AKSYS LTD	COM	010196103	123	13,978	SH
ALABAMA NATIONAL BANCORP	COM	010317105	240	4,563	SH
ALAMO GROUP INC	COM	011311107	39	2,531	SH
ALARIS MEDICAL SYSTEMS INC	COM	011637105	126	8,309	SH

ADAPTEC, INC.	50,612	
ADC TELECOMMUNICATIONS, INC	364,031	
ADMINISTAFF, INC.	9,202	
ADOBE SYS INC		40,000
ADOBE SYSTEMS INC.	129,132	
ADOLOR CORPORATION	17,814	
ADTRAN INC COM	241600	21940
ADTRAN, INC.	113,192	
ADVANCE AUTO PARTS	488	
Advance Auto Parts	15,000	
ADVANCED DIGITAL INFO CORP.	29,250	
ADVANCED ENERGY INDUSTRIES	7,867	
ADVANCED FIBRE COMMNCT COM	387400	33980
ADVANCED FIBRE COMMUNICATIONS	124,992	
ADVANCED MARKETING SERV. INC.	6,858	
ADVANCED MEDICAL OPTICS	13,744	
ADVANCED MICRO DEVICES, INC.	157,126	
ADVANCED NEUROMOD SYS COM	166400	

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ADVANCEPCS	339,190	
ADVANCES NEUROMODULATIONS SYS	8,574	
ADVANTA CORP [B]	9,693	
ADVENT SOFTWARE, INC.	61,706	
ADVISORY BRD CO	4,557	
ADVO, INC.	14,106	
AEROFLEX, INC	27,129	
AEROPOSTALE INC	9,498	
AES DRAX ENERGY LTD	277,704	
AETHER SYSTEMS INC.	17,075	
AETNA INC		241,600
AETNA INC-NEW	550,595	
AFFILIATED COMPUTER CL A	67100	3200
AFFILIATED COMPUTER SERVICES CLASS A	188,784	
AFFILIATED MANAGERS GROUP	9,905	
AFFYMETRIX INC	1,185	
AFLAC, INC.	1,175,120	
AFTERMARKET TECHNOLOGY	6,590	
AGCO CORP.	108,466	
AGERE SYS INC CL A	1604700	68100
AGERE SYSTEMS INC-CL B W/I	33,031	
AGILE SOFTWARE CORP.	20,288	
AGILENT TECHNOLOGIES INC.	244,163	
AGILYSYS INC	13,146	
AGL RESOURCES, INC.	121,467	
AGRIUM INC	0	169,400
AIR PRODUCTS AND CHEMICALS INC	98,550	
AIRGAS, INC.	106,052	
AIRTRAN HOLDINGS, INC.	35,830	
AK STEEL CORP.	45,460	
AKAMAI TECHNOLOGIES INC.	48,463	
AKSYS LTD	13,978	
ALABAMA NATIONAL BANCORP	4,563	
ALAMO GROUP INC	2,531	
ALARIS MEDICAL SYSTEMS INC	8,309	

ALASKA AIR GROUP, INC.	COM	011659109	1341	49,137	SH
ALBANY INTERNATIONAL CORP. CLASS A	COM	012348108	425	12,543	SH
ALBANY MOLECULAR	COM	012423109	188	12,500	SH
ALBEMARLE CORP.	COM	012653101	2202	73,464	SH
ALBERTO-CULVER CO. CLASS B	COM	013068101	1657	26,267	SH
ALBERTSONS INC	COM	013104104	9294	410,323	SH
ALBERTSON'S, INC.	COM	013104104	3731	164,741	SH
ALCAN INC	COM	013716105	1026	21,900	SH
ALCOA INC	COM	013817101	12931	340,300	SH
ALCOA, INC.	COM	013817101	15799	415,760	SH
ALDERWOODS GROUP INC	COM	014383103	164	17,405	SH
ALEXANDER & BALDWIN, INC.	COM	014482103	2664	78,923	SH
ALEXANDER'S, INC.	COM	014752109	116	929	SH
ALEXANDRIA REAL ESTATE EQUITIE	COM	015271109	516	8,918	SH
ALEXION PHARMACEUTICLAS, INC.	COM	015351109	157	9,202	SH
ALFA CORP.	COM	015385107	204	15,848	SH
ALICO INC	COM	016230104	57	1,641	SH
ALIGN TECHNOLOGY INC	COM	016255101	342	20,739	SH
ALKERMES INC	COM	01642T108	410	30,366	SH
ALKERMES INC	COM	01642T108	1013	75,000	SH
ALLEGHANY CORP	COM	017175100	12	56	SH

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ALLEGHENY ENERGY, INC.	COM	017361106	1464	114,716	SH
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	1090	82,415	SH
ALLEGIANT BANCORP INC	COM	017476102	169	6,024	SH
ALLERGAN, INC.	COM	018490102	26404	343,755	SH
ALLETE INC.	COM	018522102	3827	125,052	SH
ALLIANCE DATA SYSTEMS	COM	018581108	8	305	SH
ALLIANCE GAMING CORP	COM	01859P609	573	23,265	SH
ALLIANCE GAMING CORP COM NEW	COM	01859P609	30713	1245944	SH
ALLIANCE IMAGING INC	COM	018606202	21	5,561	SH
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	73	10,212	SH
ALLIANT ENERGY CORP.	COM	018802108	3967	159,322	SH
ALLIANT TECHSYSTEMS INC	COM	018804104	43	740	SH
ALLIED CAPITAL CORP	COM	01903Q108	58	2,079	SH
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	1986	143,077	SH
ALLMERICA FINANCIAL CORP	COM	019754100	3088	100,354	SH
ALLOS THERAPEUTICS INC	COM	019777101	30	8,294	SH
ALLOY ONLINE, INC	COM	019855105	84	16,036	SH
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	60	11,328	SH
ALLSTATE CORP	COM	020002101	9275	215,600	SH
ALLSTATE CORP.	COM	020002101	17931	416,813	SH
ALLSTREAM INC-CL A VOTING SH	COM	02004C105	13	253	SH
ALLSTREAM INC-CL B LTD VOTIN	COM	02004C204	13	225	SH
ALLTEL CORP.	COM	020039103	6401	137,420	SH
ALPHARMA INC. CLASS A	COM	020813101	368	18,287	SH
ALTEON INC	COM	02144G107	28	17,793	SH
ALTERA CORP.	COM	021441100	4765	210,356	SH
ALTIRIS INC	COM	02148M100	165	4,515	SH
ALTRIA GROUP INC	COM	02209S103	81841	1,503,870	SH
ALTRIA GROUP INC	COM	02209S103	21310	391,586	SH
ALVARION LTD SHS (F)	COM	M0861T100	2580	223400	SH
AMAZON COM INC	COM	023135106	9796	186,100	SH
AMAZON.COM, INC.	COM	023135106	1024	19,460	SH

ALASKA AIR GROUP, INC.	49,137
ALBANY INTERNATIONAL CORP. CLASS A	12,543
ALBANY MOLECULAR	12,500
ALBEMARLE CORP.	73,464
ALBERTO-CULVER CO. CLASS B	26,267
ALBERTSONS INC	410,323
ALBERTSON'S, INC.	164,741
ALCAN INC	0
ALCOA INC	21,900
ALCOA, INC.	340,300
ALDERWOODS GROUP INC	415,760
ALEXANDER & BALDWIN, INC.	17,405
ALEXANDER'S, INC.	78,923
ALEXANDRIA REAL ESTATE EQUITIE	929
ALEXION PHARMACEUTICLAS, INC.	8,918
ALFA CORP.	9,202
ALICO INC	15,848
ALIGN TECHNOLOGY INC	1,641
ALKERMES INC	20,739
ALKERMES INC	30,366
ALKERMES INC	75,000
ALLEGHANY CORP	56
ALLEGHENY ENERGY, INC.	114,716
ALLEGHENY TECHNOLOGIES, INC.	82,415
ALLEGIANT BANCORP INC	6,024
ALLERGAN, INC.	343,755
ALLETE INC.	125,052

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ALLIANCE DATA SYSTEMS	305	
ALLIANCE GAMING CORP	23,265	
ALLIANCE GAMING CORP COM NEW	1203200	42744
ALLIANCE IMAGING INC	5,561	
ALLIANCE SEMICONDUCTOR CORP.	10,212	
ALLIANT ENERGY CORP.	159,322	
ALLIANT TECHSYSTEMS INC	740	
ALLIED CAPITAL CORP	2,079	
ALLIED WASTE INDUSTRIES, INC.	143,077	
ALLMERICA FINANCIAL CORP	100,354	
ALLOS THERAPEUTICS INC	8,294	
ALLOY ONLINE, INC	16,036	
ALLSCRIPTS HEALTHCARE SOLUTION	11,328	
ALLSTATE CORP		215,600
ALLSTATE CORP.	416,813	
ALLSTREAM INC-CL A VOTING SH	253	
ALLSTREAM INC-CL B LTD VOTIN	225	
ALLTEL CORP.	137,420	
ALPHARMA INC. CLASS A	18,287	
ALTEON INC	17,793	
ALTERA CORP.	210,356	
ALTIRIS INC	4,515	
ALTRIA GROUP INC	1,503,870	
ALTRIA GROUP INC		391,586
ALVARION LTD SHS (F)	223400	
AMAZON COM INC		186,100
AMAZON.COM, INC.	19,460	

AMB PPTY CORP	COM	00163T109	1355	41200	SH
AMB PROPERTY CORP	COM	00163T109	3866	117,581	SH
AMBAC FINANCIAL GROUP INC.	COM	023139108	3315	47,773	SH
AMBASSADORS GROUP INC	COM	023177108	57	2,433	SH
AMBASSADORS INTERNATIONAL	COM	023178106	35	2,805	SH
AMC ENTERTAINMENT, INC.	COM	001669100	224	14,740	SH
AMCOL INTERNATIONAL CORP.	COM	02341W103	182	8,966	SH
AMCORE FINANCIAL, INC.	COM	023912108	316	11,660	SH
AMDOCS LIMITED	COM	G02602103	399	17,760	SH
AMERADA HESS CORP	COM	023551104	2193	41,241	SH
Ameren	COM	023608102	4,048	88,000	SH
AMEREN CORP.	COM	023608102	5663	123,117	SH
AMERICA MOVIL (ADR)	COM	02364W105	12885	471300	SH
AMERICA MOVIL SA ADR EACH R	COM	02364W105	6684	251,470	SH
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	20	505	SH
AMERICAN CAP. STRATEGIES, INC.	COM	024937104	3361	113,051	SH
AMERICAN EAGLE OUTFITTERS	COM	02553E106	2064	125,875	SH
AMERICAN ELECTRIC POWER, INC.	COM	025537101	5462	179,020	SH
AMERICAN EXPRESS CO	COM	025816109	22167	459,600	SH
AMERICAN EXPRESS CO.	COM	025816109	53707	1,113,555	SH
AMERICAN FINANCIAL GROUP, INC.	COM	025932104	2761	104,338	SH
AMERICAN FINANCIAL REALTY TR	COM	02607P305	2556	149,900	SH
AMERICAN FIRST MORTGAGE INVES	COM	55272X102	5426	556,488	SH
AMERICAN GREETINGS CORP. CLASS A	COM	026375105	1275	58,308	SH
AMERICAN HEALTHWAYS INC	COM	02649V104	296	12,396	SH
AMERICAN HOME MORTGAGE INVESTMENT COR	COM	02660R107	2750	122,188	SH
AMERICAN INTL GROUP INC	COM	026874107	2005	30,250	SH
AMERICAN INTL GRP INC COM	COM	026874107	156817	2,365,971	SH
AMERICAN ITALIAN PASTA CO. CLASS A	COM	027070101	293	6,997	SH



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AMERICAN LAND LEASE INC	COM	027118108	48	2,404	SH
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	301	19,984	SH
AMERICAN MED SEC GROUP	COM	02744P101	120	5,368	SH
AMERICAN MEDICAL SYSTEMS HOLDI	COM	02744M108	543	24,871	SH
AMERICAN MORTGAGE ACCEPTANCE	COM	027568104	62	3,784	SH
AMERICAN NATIONAL IN	COM	028591105	13	159	SH
AMERICAN NATL BANKSHAR	COM	027745108	56	2,136	SH
AMERICAN PHARMACEUTICA	COM	02886P109	12	369	SH
AMERICAN PHYSICIANS CAPITAL IN	COM	028884104	75	4,086	SH
AMERICAN POWER CONVERSION	COM	029066107	4001	163,317	SH
AMERICAN PWR CONVERSION CO	COM	029066107	836	34,200	SH
AMERICAN REALTY INVESTORS IN	COM	029174109	9	997	SH
AMERICAN SAFETY INS ORD	COM	G02995101	2895	220800	SH
AMERICAN STANDARD COMPANIES	COM	029712106	3297	32,745	SH
AMERICAN STATES WATER CO.	COM	029899101	178	7,130	SH
AMERICAN TOWER	COM	029912201	12541	1159100	SH
AMERICAN TOWER CORP	COM	029912201	40	3,681	SH
AMERICAN WEST HOLDINGS CORP. CLASS B	COM	023657208	173	13,968	SH
AMERICAN WOODMARK CORP.	COM	030506109	141	2,569	SH
AMERICANWEST BANCORPORATION	COM	03058P109	101	4,425	SH
AMERICA'S CAR-MART INC	COM	03062T105	54	2,022	SH
AMERICREDIT CORP.	COM	03060R101	3586	225,097	SH
AMERIGROUP CORP	COM	03073T102	482	11,291	SH
AMERIGROUP CORP COM	COM	03073T102	9788	229500	SH

AMB PPTY CORP	41200	
AMB PROPERTY CORP	117,581	
AMBAC FINANCIAL GROUP INC.	47,773	
AMBASSADORS GROUP INC	2,433	
AMBASSADORS INTERNATIONAL	2,805	
AMC ENTERTAINMENT, INC.	14,740	
AMCOL INTERNATIONAL CORP.	8,966	
AMCORE FINANCIAL, INC.	11,660	
AMDOCS LIMITED	17,760	
AMERADA HESS CORP	41,241	
Ameren	88,000	
AMEREN CORP.	123,117	
AMERICA MOVIL (ADR)	451500	19800
AMERICA MOVIL SA ADR EACH R	251,470	
AMERICAN AXLE & MFG HOLDINGS	505	
AMERICAN CAP. STRATEGIES, INC.	113,051	
AMERICAN EAGLE OUTFITTERS	125,875	
AMERICAN ELECTRIC POWER, INC.	179,020	
AMERICAN EXPRESS CO		459,600
AMERICAN EXPRESS CO.	1,113,555	
AMERICAN FINANCIAL GROUP, INC.	104,338	
AMERICAN FINANCIAL REALTY TR	149,900	
AMERICAN FIRST MORTGAGE INVES	556,488	
AMERICAN GREETINGS CORP. CLASS A	58,308	
AMERICAN HEALTHWAYS INC	12,396	
AMERICAN HOME MORTGAGE INVESTMENT COR	122,188	
AMERICAN INTL GROUP INC		30,250
AMERICAN INTL GRP INC COM	2,365,971	
AMERICAN ITALIAN PASTA CO. CLASS A	6,997	
AMERICAN LAND LEASE INC	2,404	
AMERICAN MANAGEMENT SYSTEMS	19,984	
AMERICAN MED SEC GROUP	5,368	
AMERICAN MEDICAL SYSTEMS HOLDI	24,871	
AMERICAN MORTGAGE ACCEPTANCE	3,784	

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AMERICAN NATIONAL IN	159	
AMERICAN NATL BANKSHAR	2,136	
AMERICAN PHARMACEUTICA	369	
AMERICAN PHYSICIANS CAPITAL IN	4,086	
AMERICAN POWER CONVERSION	163,317	
AMERICAN PWR CONVERSION CO		34,200
AMERICAN REALTY INVESTORS IN	997	
AMERICAN SAFETY INS ORD	220800	
AMERICAN STANDARD COMPANIES	32,745	
AMERICAN STATES WATER CO.	7,130	
AMERICAN TOWER	1129000	30100
AMERICAN TOWER CORP	3,681	
AMERICAN WEST HOLDINGS CORP. CLASS B	13,968	
AMERICAN WOODMARK CORP.	2,569	
AMERICANWEST BANCORPORATION	4,425	
AMERICA'S CAR-MART INC	2,022	
AMERICREDIT CORP.	225,097	
AMERIGROUP CORP	11,291	
AMERIGROUP CORP COM	225200	4300

AMERISOURCEBERGEN CO	COM	03073E105	21888	389,808	SH
AMERISTAR CASINOS	COM	03070Q101	123	5,024	SH
AMERITRADE HOLDING CORP - CL A	COM	03074K100	66	4,658	SH
AMERON, INC.	COM	030710107	108	3,122	SH
AMERUS GROUP CO.	COM	03072M108	2595	74,212	SH
AMETEK INC NEW	COM	031100100	1983	41,100	SH
AMETEK, INC.	COM	031100100	2318	48,023	SH
AMGEN INC	COM	031162100	20610	333,490	SH
AMGEN, INC.	COM	031162100	70459	1,140,296	SH
AMIS HLDGS INC	COM	031538101	183	10,000	SH
AMKOR TECHNOLOGY INC COM	COM	031652100	8242	452600	SH
AMKOR TECHNOLOGY, INC	COM	031652100	33	1,845	SH
AMLI RESIDENTIAL PROPERTIES	COM	001735109	214	7,973	SH
AMN HEALTHCARE SERVICE	COM	001744101	107	6,229	SH
AMPCO-PITTSBURGH CORP	COM	032037103	33	2,379	SH
AMPHENOL CORP. CLASS A	COM	032095101	214	3,340	SH
AMR CORP.	COM	001765106	1105	85,356	SH
Amsouth Bancorp	COM	032165102	1,715	70,000	SH
AMSOUTH BANCORPORATION	COM	032165102	3874	158,119	SH
AMSURG CORP CL A	COM	03232P405	317	8,341	SH
AMYLIN PHARMACEUTICALS, INC.	COM	032346108	42	1,870	SH
ANADARKO PETROLEUM CORP.	COM	032511107	16236	318,287	SH
ANALOG DEVICES INC	COM	032654105	3319	72,700	SH
ANALOG DEVICES, INC.	COM	032654105	20382	446,485	SH
ANALOGIC CORP.	COM	032657207	152	3,699	SH
ANAREN INC	COM	032744104	147	10,434	SH
ANAREN INC COM	COM	032744104	2226	157676	SH
ANCHOR BANCORP WISCONSIN, INC.	COM	032839102	230	9,219	SH
ANDREW CORP.	COM	034425108	17309	1,493,422	SH
ANDRX GROUP	COM	034553107	33	1,374	SH
ANGELICA CORP	COM	034663104	91	4,130	SH
ANGIOTECH PHARMACEUTLS COM	COM	034918102	4264	92704	SH
ANHEUSER-BUSCH COMPANIES, INC.	COM	035229103	90099	1,710,300	SH
ANIXTER INTERNATIONALL, INC.	COM	035290105	381	14,703	SH
ANN TAYLOR STORES CORP.	COM	036115103	816	20,928	SH
ANNALY MTG MGMT INC	COM	035710409	4036	219,341	SH
ANNTAYLOR STORES CORP COM	COM	036115103	25170	645380	SH

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ANSOFT CORP	COM	036384105	39	3,045	SH
ANSYS INC	COM	03662Q105	276	6,950	SH
ANTEON INTERNATIONAL CORP	COM	03674E108	315	8,738	SH
ANTEON INTL CORP COM	COM	03674E108	22167	614900	SH
ANTHEM INC	COM	03674B104	8843	63,910	SH
ANTHEM INC	COM	03674B104	18810	250,800	SH
ANTHRACITE CAPITAL INC.	COM	037023108	4049	365,728	SH
ANTIGENICS INC.	COM	037032109	105	9,240	SH
ANWORTH MORTGAGE ASSET	COM	037347101	7189	516,115	SH
AO TATNEFT SPON ADR	COM	03737P306	294	12,900	SH
AON CORP.	COM	037389103	3357	140,240	SH
APAC TELESERVICES, INC.	COM	00185E106	37	14,082	SH
APACHE CORP	COM	037411105	16948	208,981	SH
APACHE CORP.	COM	037411105	5701	70,290	SH
APARTMENT INVT & MGMT CL A	COM	03748R101	1266	36700	SH
APARTMENT INVT & MGMT CO - A	COM	03748R101	1467	42,522	SH

AMERISOURCEBERGEN CO			389,808		
AMERISTAR CASINOS			5,024		
AMERITRADE HOLDING CORP - CL A			4,658		
AMERON, INC.			3,122		
AMERUS GROUP CO.			74,212		
AMETEK INC NEW				41,100	
AMETEK, INC.			48,023		
AMGEN INC				333,490	
AMGEN, INC.			1,140,296		
AMIS HLDGS INC				10,000	
AMKOR TECHNOLOGY INC COM			434100		18500
AMKOR TECHNOLOGY, INC			1,845		
AMLI RESIDENTIAL PROPERTIES			7,973		
AMN HEALTHCARE SERVICE			6,229		
AMPCO-PITTSBURGH CORP			2,379		
AMPHENOL CORP. CLASS A			3,340		
AMR CORP.			85,356		
Amsouth Bancorp			70,000		
AMSOUTH BANCORPORATION			158,119		
AMSURG CORP CL A			8,341		
AMYLIN PHARMACEUTICALS, INC.			1,870		
ANADARKO PETROLEUM CORP.			318,287		
ANALOG DEVICES INC				72,700	
ANALOG DEVICES, INC.			446,485		
ANALOGIC CORP.			3,699		
ANAREN INC			10,434		
ANAREN INC COM			143200		14476
ANCHOR BANCORP WISCONSIN, INC.			9,219		
ANDREW CORP.			1,493,422		
ANDRX GROUP			1,374		
ANGELICA CORP			4,130		
ANGIOTECH PHARMACEUTLS COM			85300		7404
ANHEUSER-BUSCH COMPANIES, INC.			1,710,300		
ANIXTER INTERNATIONAL, INC.			14,703		
ANN TAYLOR STORES CORP.			20,928		
ANNALY MTG MGMT INC			219,341		
ANNTAYLOR STORES CORP COM			625900		19480
ANSOFT CORP			3,045		
ANSYS INC			6,950		
ANTEON INTERNATIONAL CORP			8,738		
ANTEON INTL CORP COM			603400		11500
ANTHEM INC			63,910		

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ANTHEM INC	250,800
ANTHRACITE CAPITAL INC.	365,728
ANTIGENICS INC.	9,240
ANWORTH MORTGAGE ASSET	516,115
AO TATNEFT SPON ADR	12,900
AON CORP.	140,240
APAC TELESERVICES, INC.	14,082
APACHE CORP	208,981
APACHE CORP.	70,290
APARTMENT INVNT & MGMT CL A	36700
APARTMENT INVNT & MGMT CO - A	42,522

APHTON CORP.	COM	03759P101	70	11,720	SH
APOGEE ENTERPRISES, INC.	COM	037598109	119	10,463	SH
APOGENT TECHNOLOGIES	COM	03760A101	3000	130,187	SH
APOLLO GROUP INC	COM	037604105	6752	99,300	SH
APOLLO GROUP INC CL A	COM	037604105	7358	108200	SH
APOLLO GROUP, INC. CLASS A	COM	037604105	7850	115,770	SH
APPLE COMPUTER, INC.	COM	037833100	4336	202,903	SH
APPLEBEES INTERNATIONAL, INC.	COM	037899101	3120	79,318	SH
APPLEBEES INTL INC	COM	037899101	28082	715,100	SH
APPLEBEES INTL INC COM	COM	037899101	10022	255200	SH
APPLERA CORP APPLIED BIOSYSTEM	COM	038020103	2235	107,899	SH
APPLICA INC.	COM	03815A106	68	8,977	SH
APPLIED FILMS CORP	COM	038197109	230	6,977	SH
APPLIED FILMS CORP COM	COM	038197109	3705	112200	SH
APPLIED INDUSTRIAL TECH., INC.	COM	03820C105	190	7,981	SH
APPLIED MATERIALS INC	COM	038222105	24738	1,101,900	SH
APPLIED MATERIALS, INC.	COM	038222105	32365	1,442,305	SH
APPLIED MATLS INC	COM	038222105	593	26400	SH
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	843	141,239	SH
APPLIED MOLECULAR EVOLUTION	COM	03823E108	20	1,100	SH
APPLIED SIGNAL TECHNOLOGY	COM	038237103	95	4,110	SH
APRIA HEALTHCARE GROUP, INC.	COM	037933108	2096	73,609	SH
APTARGROUP, INC.	COM	038336103	21	539	SH
AQUANTIVE INC	COM	03839G105	191	18,664	SH
AQUILA INC	COM	03840P102	1235	364,449	SH
ARAID PHARAMACEUTICLAS, INC.	COM	04033A100	143	19,129	SH
ARAMARK CORP	COM	038521100	39	1,421	SH
ARBITRON, INC.	COM	03875Q108	583	13,967	SH
ARCH CHEMICALS, INC.	COM	03937R102	240	9,370	SH
ARCH COAL INC COM	COM	039380100	22815	731960	SH
ARCH COAL, INC.	COM	039380100	3008	96,513	SH
ARCHER DANIELS MIDLAND CO.	COM	039483102	4397	288,885	SH
ARCHSTONE COMMUNITIES TRUST	COM	039583109	84	3,014	SH
ARCHSTONE SMITH TR COM	COM	039583109	3854	137743	SH
ARCTIC CAT, INC.	COM	039670104	170	6,961	SH
ARDEN GROUP INC	COM	039762109	51	652	SH
ARDEN REALTY INC.	COM	039793104	4050	133,491	SH
ARDEN RLTY GROUP INC COM	COM	039793104	1056	34800	SH
ARENA PHARMACEUTICALS INC	COM	040047102	48	7,817	SH
ARGONAUT GROUP, INC.	COM	040157109	186	11,984	SH
ARGOSY GAMING CO.	COM	040228108	278	10,691	SH
ARIBA, INC.	COM	04033V104	381	126,840	SH
ARKANSAS BEST CORP.	COM	040790107	321	10,188	SH

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ARMOR HOLDINGS, INC.	COM	042260109	251	9,556	SH
ARRIS GROUP INC	COM	04269Q100	181	24,938	SH
ARRIS GROUP INC COM	COM	04269Q100	8022	1108060	SH
ARROW ELECTRONICS INC	COM	042735100	3358	145,123	SH
ARROW FINANCIAL CORP	COM	042744102	111	4,011	SH
ARROW INTERNATIONAL, INC.	COM	042764100	271	10,832	SH
ARTESYN TECHNOLOGIES, INC.	COM	043127109	126	14,820	SH
ARTHROCARE CORP.	COM	043136100	207	8,429	SH
ARTISAN COMPONENTS INC.	COM	042923102	168	8,208	SH
ARVINMERITOR, INC	COM	043353101	2374	98,408	SH

APHTON CORP.			11,720		
APOGEE ENTERPRISES, INC.			10,463		
APOGENT TECHNOLOGIES			130,187		
APOLLO GROUP INC				99,300	
APOLLO GROUP INC CL A			103750	4450	
APOLLO GROUP, INC. CLASS A			115,770		
APPLE COMPUTER, INC.			202,903		
APPLEBEES INTERNATIONAL, INC.			79,318		
APPLEBEES INTL INC				715,100	
APPLEBEES INTL INC COM			250400	4800	
APPLERA CORP APPLIED BIOSYSTEM			107,899		
APPLICA INC.			8,977		
APPLIED FILMS CORP			6,977		
APPLIED FILMS CORP COM			112200		
APPLIED INDUSTRIAL TECH., INC.			7,981		
APPLIED MATERIALS INC				1,101,900	
APPLIED MATERIALS, INC.			1,442,305		
APPLIED MATLS INC			26400		
APPLIED MICRO CIRCUITS CORP.			141,239		
APPLIED MOLECULAR EVOLUTION			1,100		
APPLIED SIGNAL TECHNOLOGY			4,110		
APRIA HEALTHCARE GROUP, INC.			73,609		
APTARGROUP, INC.			539		
AQUANTIVE INC			18,664		
AQUILA INC			364,449		
ARAIID PHARMACEUTICLAS, INC.			19,129		
ARAMARK CORP			1,421		
ARBITRON, INC.			13,967		
ARCH CHEMICALS, INC.			9,370		
ARCH COAL INC COM			703200	28760	
ARCH COAL, INC.			96,513		
ARCHER DANIELS MIDLAND CO.			288,885		
ARCHSTONE COMMUNITIES TRUST			3,014		
ARCHSTONE SMITH TR COM			137743		
ARCTIC CAT, INC.			6,961		
ARDEN GROUP INC			652		
ARDEN REALTY INC.			133,491		
ARDEN RLTY GROUP INC COM			34800		
ARENA PHARMACEUTICALS INC			7,817		
ARGONAUT GROUP, INC.			11,984		
ARGOSY GAMING CO.			10,691		
ARIBA, INC.			126,840		
ARKANSAS BEST CORP.			10,188		
ARMOR HOLDINGS, INC.			9,556		
ARRIS GROUP INC			24,938		
ARRIS GROUP INC COM			1069800	38260	
ARROW ELECTRONICS INC			145,123		
ARROW FINANCIAL CORP			4,011		

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ARROW INTERNATIONAL, INC.	10,832
ARTESYN TECHNOLOGIES, INC.	14,820
ARTHROCARE CORP.	8,429
ARTISAN COMPONENTS INC.	8,208
ARVINMERITOR, INC	98,408

ASBURY AUTOMOTIVE GROUP	COM	043436104	102	5,687	SH
ASCENTIAL SOFTWARE CORP	COM	04362P207	2898	111,716	SH
ASE TEST LTD ORD (F)	COM	Y02516105	18430	1231100	SH
ASHLAND OIL, INC.	COM	044204105	5413	122,858	SH
ASIAINFO HOLDINGS INC.	COM	04518A104	93	13,952	SH
ASK JEEVES INC	COM	045174109	315	17,397	SH
ASML HLDG (ADR)	COM	N07059111	11286	562900	SH
ASML HOLDING N V	COM	N07059111	1303	65,000	SH
ASPECT COMMUNICATIONS INC.	COM	04523Q102	227	14,405	SH
ASPECT MED SYS INC COM	COM	045235108	1824	159900	SH
ASPECT MEDICAL SYSTEMS, INC.	COM	045235108	50	4,349	SH
ASPEN TECHNOLOGY, INC.	COM	045327103	169	16,493	SH
ASSOCIATED BANC-CORP.	COM	045487105	4514	105,457	SH
ASSOCIATED ESTATES REALTY	COM	045604105	56	7,682	SH
ASTEC INDS INC COM	COM	046224101	86	6,963	SH
ASTORIA FINANCIAL CORP.	COM	046265104	4248	114,201	SH
ASYST TECHNOLOGIES INC	COM	04648X107	1128	65,000	SH
ASYST TECHNOLOGIES, INC.	COM	04648X107	374	21,693	SH
ASYST TECHNOLOGY CP COM	COM	04648X107	31772	1831248	SH
AT & T CORP	COM	001957505	49852	2,455,780	SH
AT RD INC	COM	04648K105	178	13,396	SH
AT&T WIRELESS	COM	00209A106	6	720	SH
AT&T WIRELESS (USD)	COM	00209A106	10893	1,363,370	SH
AT+T CORP	COM	001957505	7162	352,829	SH
ATARI INC	COM	04651M105	16	3,703	SH
ATHEROGENICS INC	COM	047439104	257	17,267	SH
ATLANTIC COAST AIRLINES HLDG.	COM	048396105	192	19,507	SH
ATMEL CORP.	COM	049513104	4075	677,965	SH
ATMI INC	COM	00207R101	282	12,200	SH
ATMI, INC.	COM	00207R101	292	12,573	SH
ATMOS ENERGY CORP.	COM	049560105	569	23,418	SH
ATRIX LABS INC	COM	04962L101	237	9,860	SH
ATWOOD OCEANICS, INC.	COM	050095108	118	3,710	SH
AUDIOVOX COPR.	COM	050757103	100	7,806	SH
AUGUST TECHNOLOGY CORP COM	COM	05106U105	2172	117100	SH
AUTOBYTEL.COM INC	COM	05275N106	141	15,530	SH
AUTODESK, INC.	COM	052769106	1234	50,210	SH
AUTOLIV, INC.	COM	052800109	66	1,760	SH
AUTOMATIC DATA PROCESSING INC.	COM	053015103	10328	260,750	SH
AUTONATION INC	COM	05329W102	2245	122,193	SH
AUTOZONE, INC.	COM	053332102	3380	39,672	SH
AVALONBAY COMM	COM	053484101	2825	59100	SH
AVALONBAY COMMUNITIE	COM	053484101	5742	120,123	SH
AVANEX CORP	COM	05348W109	135	27,104	SH
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	83	30,361	SH
AVATAR HOLDINGS, INC.	COM	053494100	90	2,440	SH
AVAYA	COM	053499109	5	398	SH
AVAYA INC.	COM	053499109	2421	187,131	SH
AVERY DENNISON CORP	COM	053611109	8485	151,463	SH
AVERY DENNISON CORP.	COM	053611109	2804	50,052	SH
AVI BIOPHARMA INC	COM	002346104	40	9,716	SH

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AVIALL, INC.	COM	05366B102	229	14,748	SH
AVID TECHNOLOGY, INC.	COM	05367P100	674	14,051	SH
ASBURY AUTOMOTIVE GROUP			5,687		
ASCENTIAL SOFTWARE CORP			111,716		
ASE TEST LTD ORD (F)			1208200	22900	
ASHLAND OIL, INC.			122,858		
ASIAINFO HOLDINGS INC.			13,952		
ASK JEEVES INC			17,397		
ASML HLDG (ADR)			537900	25000	
ASML HOLDING N V				65,000	
ASPECT COMMUNICATIONS INC.			14,405		
ASPECT MED SYS INC COM			159900		
ASPECT MEDICAL SYSTEMS, INC.			4,349		
ASPEN TECHNOLOGY, INC.			16,493		
ASSOCIATED BANC-CORP.			105,457		
ASSOCIATED ESTATES REALTY			7,682		
ASTEC INDS INC COM			6,963		
ASTORIA FINANCIAL CORP.			114,201		
ASYST TECHNOLOGIES INC				65,000	
ASYST TECHNOLOGIES, INC.			21,693		
ASYST TECHNOLOGY CP COM			1775000	56248	
AT & T CORP			2,455,780		
AT RD INC			13,396		
AT&T WIRELESS				720	
AT&T WIRELESS (USD)			1,363,370		
AT+T CORP				352,829	
ATARI INC			3,703		
ATHEROGENICS INC			17,267		
ATLANTIC COAST AIRLINES HLDG.			19,507		
ATMEL CORP.			677,965		
ATMI INC				12,200	
ATMI, INC.			12,573		
ATMOS ENERGY CORP.			23,418		
ATRIX LABS INC			9,860		
ATWOOD OCEANICS, INC.			3,710		
AUDIOVOX COPR.			7,806		
AUGUST TECHNOLOGY CORP COM			117100		
AUTOBYTEL.COM INC			15,530		
AUTODESK, INC.			50,210		
AUTOLIV, INC.			1,760		
AUTOMATIC DATA PROCESSING INC.			260,750		
AUTONATION INC			122,193		
AUTOZONE, INC.			39,672		
AVALONBAY COMM			59100		
AVALONBAY COMMUNITIE			120,123		
AVANEX CORP			27,104		
AVANT IMMUNOTHERAPEUTICS INC			30,361		
AVATAR HOLDINGS, INC.			2,440		
AVAYA				398	
AVAYA INC.			187,131		
AVERY DENNISON CORP				151,463	
AVERY DENNISON CORP.			50,052		
AVI BIOPHARMA INC			9,716		
AVIALL, INC.			14,748		
AVID TECHNOLOGY, INC.			14,051		

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AVISTA CORP	COM	05379B107	413	22,769	SH
AVNET, INC.	COM	053807103	3735	172,422	SH
AVOCENT CORP COM	COM	053893103	19814	542540	SH
AVOCENT CORPORATION	COM	053893103	2462	67,416	SH
AVON PRODS INC	COM	054303102	15401	228,200	SH
AVON PRODUCTS, INC.	COM	054303102	7327	108,560	SH
AVX CORP	COM	002444107	39	2,361	SH
AXCELIS TECHNOLOGIES I COM	COM	054540109	11664	1141300	SH
AXCELIS TECHNOLOGIES INC	COM	054540109	477	46,429	SH
AZTAR CORP.	COM	054802103	298	13,234	SH
BAKER HUGHES, INC.	COM	057224107	4791	148,960	SH
BALDOR ELECTRIC CO.	COM	057741100	314	13,732	SH
BALDWIN & LYONS, INC., CLASS B	COM	057755209	100	3,552	SH
BALL CORP.	COM	058498106	1522	25,554	SH
BALLY TOTAL FITNESS HLDG COR COM	COM	05873K108	103	14,733	SH
BANCFIRST CORP.	COM	05945F103	97	1,688	SH
BANCORPSOUTH, INC.	COM	059692103	32	1,341	SH
BANCTRUST FINANCIAL GROUP IN	COM	05978R107	50	3,142	SH
BANDAG, INC.	COM	059815100	1350	32,758	SH
BANK AMER CORP	COM	060505104	20825	258,925	SH
Bank America Corp	COM	060505104	2,011	25,000	SH
BANK ATLANTIC BANCORP CLASS A	COM	065908501	377	19,867	SH
BANK MUTUAL CORP	COM	063750103	200	17,579	SH
BANK OF AMERICA CORP	COM	060505104	58239	627,700	SH
BANK OF GRANITE CORP.	COM	062401104	137	6,311	SH
BANK OF HAWAII CORP	COM	062540109	3399	80,556	SH
BANK OF MONTREAL	COM	063671101	7170	173,200	SH
BANK OF NEW YORK CO., INC.	COM	064057102	11101	335,180	SH
BANK OF NOVA SCOTIA	COM	064149107	6033	118,500	SH
BANK OF THE OZARKS INC	COM	063904106	103	4,550	SH
BANK UNITED CORP-CPR WI	COM	065416117	61	506,802	SH
BANKNORTH GROUP INC.	COM	06646R107	9096	185,404	SH
BANKONE CORP.	COM	06423A103	22883	501,940	SH
BANKRATE INC	COM	06646V108	35	2,803	SH
BANKUNITED FINANCIAL CORP CLASS A	COM	06652B103	348	13,481	SH
BANNER CORPORATION	COM	06652V109	120	4,777	SH
BANTA CORP.	COM	066821109	1922	47,447	SH
BARNES & NOBLE, INC.	COM	067774109	3137	95,502	SH
BARNES GROUP, INC.	COM	067806109	186	5,754	SH
BARR LABS INC COM	COM	068306109	19616	254915	SH
BARR PHARMACEUTICALS INC	COM	068306109	7420	96,430	SH
BARRA, INC.	COM	068313105	248	6,981	SH
BARRICK GOLD CORPORATION	COM	067901108	4162	183,500	SH
BASSETT FURNITURE INDUSTRIES	COM	070203104	78	4,720	SH
BAUSCH & LOMB, INC.	COM	071707103	1230	23,693	SH
BAXTER INTERNATIONAL, INC.	COM	071813109	8053	263,870	SH
BAY VIEW CAPITAL CORP.	COM	07262L101	64	29,865	SH
BBT CORP.	COM	054937107	9156	236,950	SH
BBVA BANCO FRANCES SA - ADR	COM	07329M100	263	29,100	SH
BCE INC COM	COM	05534B109	4788	214,105	SH
BEA SYS INC	COM	073325102	15957	1,297,300	SH
BEA SYSTEMS, INC.	COM	073325102	428	34,768	SH
BEAR STEARNS COS	COM	073902108	3533	44,192	SH

AVISTA CORP	22,769
AVNET, INC.	172,422



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AVOCENT CORP COM	521400	21140
AVOCENT CORPORATION	67,416	
AVON PRODS INC		228,200
AVON PRODUCTS, INC.	108,560	
AVX CORP	2,361	
AXCELIS TECHNOLOGIES I COM	1122300	19000
AXCELIS TECHNOLOGIES INC	46,429	
AZTAR CORP.	13,234	
BAKER HUGHES, INC.	148,960	
BALDOR ELECTRIC CO.	13,732	
BALDWIN & LYONS, INC., CLASS B	3,552	
BALL CORP.	25,554	
BALLY TOTAL FITNESS HLDG COR COM	14,733	
BANCFIRST CORP.	1,688	
BANCORPSOUTH, INC.	1,341	
BANCTRUST FINANCIAL GROUP IN	3,142	
BANDAG, INC.	32,758	
BANK AMER CORP		258,925
Bank America Corp	25,000	
BANK ATLANTIC BANCORP CLASS A	19,867	
BANK MUTUAL CORP	17,579	
BANK OF AMERICA CORP	592,735	
BANK OF GRANITE CORP.	6,311	
BANK OF HAWAII CORP	80,556	
BANK OF MONTREAL	0	173,200
BANK OF NEW YORK CO., INC.	335,180	
BANK OF NOVA SCOTIA	0	118,500
BANK OF THE OZARKS INC	4,550	
BANK UNITED CORP-CPR WI	506,802	
BANKNORTH GROUP INC.	185,404	
BANKONE CORP.	501,940	
BANKRATE INC	2,803	
BANKUNITED FINANCIAL CORP CLASS A	13,481	
BANNER CORPORATION	4,777	
BANTA CORP.	47,447	
BARNES & NOBLE, INC.	95,502	
BARNES GROUP, INC.	5,754	
BARR LABS INC COM	239600	15315
BARR PHARMACEUTICALS INC	96,430	
BARRA, INC.	6,981	
BARRICK GOLD CORPORATION	0	183,500
BASSETT FURNITURE INDUSTRIES	4,720	
BAUSCH & LOMB, INC.	23,693	
BAXTER INTERNATIONAL, INC.	263,870	
BAY VIEW CAPITAL CORP.	29,865	
BBT CORP.	236,950	
BBVA BANCO FRANCES SA - ADR	29,100	
BCE INC COM	0	214,105
BEA SYS INC		1,297,300
BEA SYSTEMS, INC.	34,768	
BEAR STEARNS COS	44,192	

BEARINGPOINT INC	COM	074002106	26	2,597	SH
BEASLEY BROADCAST GROUP, INC.	COM	074014101	34	2,067	SH
BEAZER HOMES USA, INC.	COM	07556Q105	602	6,165	SH
BEBE STORES, INC.	COM	075571109	57	2,203	SH
BECKMAN COULTER, INC.	COM	075811109	4515	88,829	SH

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BECTON, DICKINSON AND CO.	COM	075887109	7253	176,300	SH
BED BATH & BEYOND INC COM	COM	075896100	4773	110100	SH
BED BATH & BEYOND, INC.	COM	075896100	8872	204,660	SH
BED BATH + BEYOND INC	COM	075896100	8258	190,500	SH
BEDFORD PRPTY INVESTORS, INC.	COM	076446301	1308	45,678	SH
BEI TECHNOLOGIES INC	COM	05538P104	103	5,152	SH
BEL FUSE INC. CLASS B	COM	077347300	152	4,672	SH
BELDEN, INC.	COM	077459105	225	10,655	SH
BELL MICROPRODUCTS INC COM	COM	078137106	2970	327800	SH
Bellsouth Corp	COM	079860102	1,132	40,000	SH
BELLSOUTH CORP.	COM	079860102	24742	874,280	SH
BELO CORP.	COM	080555105	4656	164,276	SH
BEMIS CO., INC.	COM	081437105	1196	23,913	SH
BEMIS INC	COM	081437105	9278	185,563	SH
BENCHMARK ELECTRONICS, INC.	COM	08160H101	606	17,415	SH
BENCHMARK ELECTRS INC COM	COM	08160H101	46770	1343589	SH
BENTLEY PHARMACEUTICAL	COM	082657107	87	6,555	SH
BERKSHIRE HATHAWAY INC DEL	COM	084610207	31055	11,032	SH
BERKSHIRE HILLS BANCOR	COM	084680107	94	2,598	SH
BERRY PETROLEUM CO. CLASS A	COM	085789105	150	7,423	SH
BEST BUY CO., INC.	COM	086516101	8026	153,638	SH
BEST BUY INC COM	COM	086516101	1332	25500	SH
BEVERLY ENTERPRISE INC COM NEW	COM	087851309	31903	3714000	SH
BEVERLY ENTERPRISES, INC.	COM	087851309	370	43,122	SH
BHA GROUP HOLDINGS INC	COM	055446108	46	1,833	SH
BHP Billiton Ltd-Spon ADR 100		088606108	166	9,110	SH
BIG 5 SPORTING GOODS CORP	COM	08915P101	125	5,988	SH
BIG LOTS INC.	COM	089302103	750	52,814	SH
BIOGEN IDEC INC	COM	09062X103	6457	175,943	SH
BIOLASE TECHNOLOGY INC	COM	090911108	147	8,840	SH
BIOMARIN PHARMACEUTICAL IN	COM	09061G101	777	100,000	SH
BIOMARIN PHARMACEUTICAL INC.	COM	09061G101	231	29,745	SH
BIOMET, INC.	COM	090613100	5104	140,929	SH
BIOPURE CORP.	COM	09065H105	38	15,630	SH
BIO-RAD LABORATORIES, INC., CLASS A	COM	090572207	20	347	SH
BIORELIANCE CORP	COM	090951104	114	2,376	SH
BIOSITE INC.	COM	090945106	142	4,896	SH
BISYS GROUP, INC.	COM	055472104	2533	170,244	SH
BJ SERVICES CO.	COM	055482103	2574	71,688	SH
BJ SVCS CO	COM	055482103	2775	77,300	SH
BJ'S WHOLESALE CLUB INC.	COM	05548J106	3025	131,731	SH
Black & Decker Corp	COM	091797100	986	20,000	SH
BLACK & DECKER CORP.	COM	091797100	3928	79,644	SH
BLACK BOX CORP.	COM	091826107	349	7,579	SH
BLACK HILLS CORP.	COM	092113109	1821	61,037	SH
BLACKROCK INC	COM	09247X101	20	376	SH
BLAIR CORP	COM	092828102	76	3,104	SH
BLOCK FINANCIAL CORP	COM	093671105	4472	80,770	SH

BEARINGPOINT INC	2,597	
BEASLEY BROADCAST GROUP, INC.	2,067	
BEAZER HOMES USA, INC.	6,165	
BEBE STORES, INC.	2,203	
BECKMAN COULTER, INC.	88,829	
BECTON, DICKINSON AND CO.	176,300	
BED BATH & BEYOND INC COM	104900	5200
BED BATH & BEYOND, INC.	204,660	
BED BATH + BEYOND INC		190,500
BEDFORD PRPTY INVESTORS, INC.	45,678	

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BEI TECHNOLOGIES INC	5,152			
BEL FUSE INC. CLASS B	4,672			
BELDEN, INC.	10,655			
BELL MICROPRODUCTS INC COM	327800			
Bellsouth Corp	40,000			
BELLSOUTH CORP.	874,280			
BELO CORP.	164,276			
BEMIS CO., INC.	23,913			
BEMIS INC		185,563		
BENCHMARK ELECTRONICS, INC.	17,415			
BENCHMARK ELECTRS INC COM	1302750		40839	
BENTLEY PHARMACEUTICAL	6,555			
BERKSHIRE HATHAWAY INC DEL		11,032		
BERKSHIRE HILLS BANCOR	2,598			
BERRY PETROLEUM CO. CLASS A	7,423			
BEST BUY CO., INC.	153,638			
BEST BUY INC COM	25500			
BEVERLY ENTERPRISE INC COM NEW	3586200		27800	
BEVERLY ENTERPRISES, INC.	43,122			
BHA GROUP HOLDINGS INC	1,833			
BHP Billiton Ltd-Spon ADR 100	9,110			
BIG 5 SPORTING GOODS CORP	5,988			
BIG LOTS INC.	52,814			
BIOGEN IDEC INC	175,943			
BIOLASE TECHNOLOGY INC	8,840			
BIOMARIN PHARMACEUTICAL IN		100,000		
BIOMARIN PHARMACEUTICAL INC.	29,745			
BIOMET, INC.	140,929			
BIOPURE CORP.	15,630			
BIO-RAD LABORATORIES, INC., CLASS A	347			
BIORELIANCE CORP	2,376			
BIOSITE INC.	4,896			
BISYS GROUP, INC.	170,244			
BJ SERVICES CO.	71,688			
BJ SVCS CO		77,300		
BJ'S WHOLESALE CLUB INC.	131,731			
Black & Decker Corp	20,000			
BLACK & DECKER CORP.	79,644			
BLACK BOX CORP.	7,579			
BLACK HILLS CORP.	61,037			
BLACKROCK INC	376			
BLAIR CORP	3,104			
BLOCK FINANCIAL CORP	80,770			
BLOCKBUSTER INC -CLA	COM	093679108	11	607 SH
BLOUNT INTERNATIONAL INC	COM	095180105	15	1,926 SH
Blue Rhino Corp	COM	095811105	71	5,144 SH
BLYTH INC.	COM	09643P108	2105	65,318 SH
BMC SOFTWARE, INC.	COM	055921100	1914	102,639 SH
BOB EVANS FARMS, INC.	COM	096761101	2150	66,246 SH
BOCA RESORTS INC -CL A	COM	09688T106	175	11,685 SH
BOEING CO	COM	097023105	8679	205,950 SH
Boeing Co	COM	097023105	2,107	50,000 SH
BOEING CO.	COM	097023105	15386	365,120 SH
BOISE CASCADE CORP.	COM	097383103	1563	47,571 SH
BOK FINANCIAL CORP.	COM	05561Q201	10	262 SH
BOMBAY	COM	097924104	1211	148800 SH

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BOMBAY CO INC	COM	097924104	128	15,780	SH
BONE CARE INTERNATIONAL, INC.	COM	098072101	56	4,396	SH
BORDERS GROUP, INC.	COM	099709107	2443	111,440	SH
BORG WARNER INC	COM	099724106	3964	46,598	SH
BORLAND SOFTWARE CORP.	COM	099849101	323	33,205	SH
BOSTON BEER, INC. CLASS A	COM	100557107	59	3,240	SH
BOSTON COMMUNICATIONS GROUP	COM	100582105	70	7,500	SH
BOSTON PRIVATE FINANCIAL HOLDI	COM	101119105	234	9,418	SH
BOSTON PROPERTIES INC	COM	101121101	56	1,158	SH
BOSTON PROPERTIES INC COM	COM	101121101	2366	49100	SH
BOSTON SCIENTIFIC CORP	COM	101137107	12502	340,100	SH
BOSTON SCIENTIFIC CORP.	COM	101137107	14578	396,570	SH
BOWATER, INC.	COM	102183100	3685	79,574	SH
BOWNE & CO., INC.	COM	103043105	214	15,776	SH
BOYD GAMING CORP.	COM	103304101	1723	106,725	SH
BOYDS COLLECTION, LTD.	COM	103354106	38	8,877	SH
BOYKIN LODGING CO.	COM	103430104	74	8,136	SH
BRADLEY PHARMACEUTICAL	COM	104576103	97	3,809	SH
BRADLEY PHARMACEUTICAL COM	COM	104576103	2835	111500	SH
BRADY CORP.	COM	104674106	342	8,394	SH
BRANDYWINE REALTY TRUST	COM	105368203	350	13,065	SH
BRANDYWINE RLTY TR SH BEN INT	COM	105368203	260	9700	SH
BRASIL DISTR PAO ACU-SP ADR	COM	20440T201	272	10,800	SH
BRE PROPERTIES INC CL A	COM	05564E106	885	26500	SH
BRE PROPERTIES, INC., CLASS A	COM	05564E106	29	864	SH
BRIGGS & STRATTON CORP.	COM	109043109	684	10,148	SH
BRIGHAM EXPLORATION COM	COM	109178103	4381	545700	SH
BRIGHT HORIZON FAMILY COM	COM	109195107	23240	553343	SH
BRIGHT HORIZONS FAM. SOLUTIONS	COM	109195107	236	5,619	SH
BRINKER INTERNATIONAL, INC.	COM	109641100	4621	139,357	SH
BRINK'S CO/THE	COM	109696104	2321	102,674	SH
BRISTOL MYERS SQUIBB CO	COM	110122108	31940	1,116,781	SH
BRISTOL MYERS SQUIBB CO.	COM	110122108	40562	1,418,265	SH
BROADCOM CORP.	COM	111320107	5136	150,961	SH
BROADVISION INC	COM	111412607	51	12,039	SH
BROCADE COMMUNICATION	COM	111621108	27	4,723	SH
BROOKFIELD HOMES CORP	COM	112723101	190	7,379	SH
BROOKFIELD PROPERTIES COR	COM	112900105	900	31,200	SH
BROOKLINE BANCORP INC	COM	11373M107	415	27,034	SH
BROOKS AUTOMATION INC	COM	114340102	413	17,416	SH

BLOCKBUSTER INC -CLA	607	
BLOUNT INTERNATIONAL INC	1,926	
Blue Rhino Corp	5,144	
BLYTH INC.	65,318	
BMC SOFTWARE, INC.	102,639	
BOB EVANS FARMS, INC.	66,246	
BOCA RESORTS INC -CL A	11,685	
BOEING CO		205,950
Boeing Co	50,000	
BOEING CO.	365,120	
BOISE CASCADE CORP.	47,571	
BOK FINANCIAL CORP.	262	
BOMBAY	148800	
BOMBAY CO INC	15,780	
BONE CARE INTERNATIONAL, INC.	4,396	
BORDERS GROUP, INC.	111,440	
BORG WARNER INC	46,598	
BORLAND SOFTWARE CORP.	33,205	

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BOSTON BEER, INC. CLASS A	3,240	
BOSTON COMMUNICATIONS GROUP	7,500	
BOSTON PRIVATE FINANCIAL HOLDI	9,418	
BOSTON PROPERTIES INC	1,158	
BOSTON PROPERTIES INC COM	49100	
BOSTON SCIENTIFIC CORP		340,100
BOSTON SCIENTIFIC CORP.	396,570	
BOWATER, INC.	79,574	
BOWNE & CO., INC.	15,776	
BOYD GAMING CORP.	106,725	
BOYDS COLLECTION, LTD.	8,877	
BOYKIN LODGING CO.	8,136	
BRADLEY PHARMACEUTICAL	3,809	
BRADLEY PHARMACEUTICAL COM	111500	
BRADY CORP.	8,394	
BRANDYWINE REALTY TRUST	13,065	
BRANDYWINE RLTY TR SH BEN INT	9700	
BRASIL DISTR PAO ACU-SP ADR	10,800	
BRE PROPERTIES INC CL A	26500	
BRE PROPERTIES, INC., CLASS A	864	
BRIGGS & STRATTON CORP.	10,148	
BRIGHAM EXPLORATION COM	545700	
BRIGHT HORIZON FAMILY COM	545443	7900
BRIGHT HORIZONS FAM. SOLUTIONS	5,619	
BRINKER INTERNATIONAL, INC.	139,357	
BRINK'S CO/THE	102,674	
BRISTOL MYERS SQUIBB CO		1,116,781
BRISTOL MYERS SQUIBB CO.	1,418,265	
BROADCOM CORP.	150,961	
BROADVISION INC	12,039	
BROCADE COMMUNICATION	4,723	
BROOKFIELD HOMES CORP	7,379	
BROOKFIELD PROPERTIES COR	0	31,200
BROOKLINE BANCORP INC	27,034	
BROOKS AUTOMATION INC	17,416	

BROOKS AUTOMATION INC COM	COM	114340102	40413	1672022	SH
BROOKSTONE INC	COM	114537103	120	5,644	SH
BROWN & BROWN INC	COM	115236101	3212	98,502	SH
BROWN FORMAN CORP	COM	115637209	13125	140,449	SH
BROWN SHOE COMANY, INC.	COM	115736100	316	8,336	SH
BROWN TOM INC COM NEW	COM	115660201	9385	291000	SH
BROWN, TOM INC.	COM	115660201	555	17,214	SH
BROWN-FORMAN CORP CLASS B	COM	115637209	2517	26,939	SH
BRT REALTY TRUST	COM	055645303	47	1,634	SH
BRUNSWICK CORP.	COM	117043109	1312	41,217	SH
BRUSH ENGINEERED MATERIALS	COM	117421107	96	6,264	SH
BRYN MAWR BK CORP	COM	117665109	80	3,310	SH
BSB BANCORP, INC.	COM	055652101	152	3,852	SH
BUCKEYE TECHNOLOGIES INC	COM	118255108	126	12,527	SH
BUCKLE, INC.	COM	118440106	78	3,518	SH
BUFFALO WILD WINGS INC	COM	119848109	1298	50,000	SH
BUILDING MATERIAL HOLDING CORP	COM	120113105	89	5,751	SH
BURLINGTON COAT FACTORY WHSE	COM	121579106	181	8,569	SH
BURLINGTON NORTHERN SANTA FE	COM	12189T104	5208	160,980	SH
BURLINGTON RES INC	COM	122014103	19754	356,700	SH
BURLINGTON RESOURCES, INC.	COM	122014103	4769	86,120	SH

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BUSINESS OBJECTS (ADR)	COM	12328X107	5661	163274	SH
BUSINESS OBJECTS S A	COM	12328X107	5551	160,100	SH
C & D TECHNOLOGIES, INC.	COM	124661109	184	9,584	SH
C & F FINANCIAL CORP	COM	12466Q104	62	1,572	SH
C D W CORP COM	COM	12512N105	21614	374200	SH
C H ROBINSON WORLDWIDE	COM	12541W100	1558	41,100	SH
C. H. ROBINSON WORLDWIDE, INC.	COM	12541W100	4834	127,515	SH
C. R. BARD, INC.	COM	067383109	1913	23,544	SH
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	167	18,578	SH
CABLEVISION SYSTEMS-NY GRP-A	COM	12686C109	38	1,614	SH
CABOT CORP.	COM	127055101	2830	88,876	SH
CABOT MICROELECTRONICS COM	COM	12709P103	17842	364116	SH
CABOT MICROELECTRONICS CORP	COM	12709P103	2146	43,789	SH
CABOT OIL & GAS CORP., CLASS A	COM	127097103	345	11,767	SH
CACI INTERNATIONAL	COM	127190304	658	13,533	SH
CACI INTL INC	COM	127190304	6107	125,600	SH
CACI INTL INC CL A	COM	127190304	25202	518356	SH
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	6807	378,580	SH
CAL DIVE INTERNATIONAL, INC.	COM	127914109	400	16,565	SH
CALGON CARBON CORP.	COM	129603106	99	15,993	SH
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	157	7,787	SH
CALIFORNIA WATER SERVICE GROUP	COM	130788102	202	7,368	SH
CALLAWAY GOLF CO.	COM	131193104	2333	138,429	SH
CALPINE CORP.	COM	131347106	892	185,382	SH
CAMBREX CORP.	COM	132011107	229	9,062	SH
CAMCO FINANCIAL CORP	COM	132618109	61	3,532	SH
CAMDEN NATL CORP	COM	133034108	114	3,758	SH
CAMDEN POPERTY TRUST	COM	133131102	27	599	SH
CAMDEN PPTY TR SH BEN INT	COM	133131102	266	6000	SH
CAMPBELL SOUP CO	COM	134429109	1833	68,400	SH
CAMPBELL SOUP CO.	COM	134429109	4758	177,550	SH
CANADIAN IMPERIAL BANK OF COMMERCE	COM	136069101	2144	43,300	SH

BROOKS AUTOMATION INC COM	1612700	59322	
BROOKSTONE INC	5,644		
BROWN & BROWN INC	98,502		
BROWN FORMAN CORP		140,449	
BROWN SHOE COMANY, INC.	8,336		
BROWN TOM INC COM NEW	285500	5500	
BROWN, TOM INC.	17,214		
BROWN-FORMAN CORP CLASS B	26,939		
BRT REALTY TRUST	1,634		
BRUNSWICK CORP.	41,217		
BRUSH ENGINEERED MATERIALS	6,264		
BRYN MAWR BK CORP	3,310		
BSB BANCORP, INC.	3,852		
BUCKEYE TECHNOLOGIES INC	12,527		
BUCKLE, INC.	3,518		
BUFFALO WILD WINGS INC		50,000	
BUILDING MATERIAL HOLDING CORP	5,751		
BURLINGTON COAT FACTORY WHSE	8,569		
BURLINGTON NORTHERN SANTA FE	160,980		
BURLINGTON RES INC		356,700	
BURLINGTON RESOURCES, INC.	86,120		
BUSINESS OBJECTS (ADR)	144800	18474	
BUSINESS OBJECTS S A		160,100	
C & D TECHNOLOGIES, INC.	9,584		
C & F FINANCIAL CORP	1,572		
C D W CORP COM	358700	15500	

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C H ROBINSON WORLDWIDE		41,100	
C. H. ROBINSON WORLDWIDE, INC.	127,515		
C. R. BARD, INC.	23,544		
CABLE DESIGN TECHNOLOGIES CORP	18,578		
CABLEVISION SYSTEMS-NY GRP-A	1,614		
CABOT CORP.	88,876		
CABOT MICROELECTRONICS COM	349300	14816	
CABOT MICROELECTRONICS CORP	43,789		
CABOT OIL & GAS CORP., CLASS A	11,767		
CACI INTERNATIONAL	13,533		
CACI INTL INC		125,600	
CACI INTL INC CL A	500800	17556	
CADENCE DESIGN SYSTEMS, INC.	378,580		
CAL DIVE INTERNATIONAL, INC.	16,565		
CALGON CARBON CORP.	15,993		
CALIFORNIA PIZZA KITCHEN INC	7,787		
CALIFORNIA WATER SERVICE GROUP	7,368		
CALLAWAY GOLF CO.	138,429		
CALPINE CORP.	185,382		
CAMBREX CORP.	9,062		
CAMCO FINANCIAL CORP	3,532		
CAMDEN NATL CORP	3,758		
CAMDEN POPERTY TRUST	599		
CAMDEN PPTY TR SH BEN INT	6000		
CAMPBELL SOUP CO		68,400	
CAMPBELL SOUP CO.	177,550		
CANADIAN IMPERIAL BANK OF COMMERCE	0	43,300	

CANADIAN NATURAL RESORUCES	COM	136385101	3374	66,700	SH
CANDELA CORP	COM	136907102	66	3,616	SH
CANTEL MEDICAL CORP	COM	138098108	51	3,179	SH
CAPITAL AUTOMOTIVE REIT	COM	139733109	370	11,575	SH
CAPITAL CITY BANK GROUP, INC.	COM	139674105	190	4,121	SH
CAPITAL CORP OF THE WEST	COM	140065103	92	2,321	SH
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	9251	150,940	SH
CAPITAL ONE FINL CORP	COM	14040H105	29015	473,400	SH
CAPITAL SOURCE INC.	COM	14055X102	5632	259800	SH
CAPITOL BANCORP LTD	COM	14056D105	129	4,542	SH
CAPITOL FEDERAL FINANCIAL	COM	14057C106	12	332	SH
CAPSTEAD MORTGAGE CORP.	COM	14067E506	78	4,655	SH
CARAUSTAR INDUSTRIES, INC.	COM	140909102	170	12,298	SH
CARBO CERAMICS INC	COM	140781105	247	4,820	SH
CARDIAC SCIENCE INC.	COM	141410209	96	24,145	SH
CARDINAL HEALTH INC	COM	14149Y108	13832	226,160	SH
Cardinal Health Inc	COM	14149Y108	1,223	20,000	SH
CARDIODYNAMICS INTERNATIONAL	COM	141597104	93	15,583	SH
CAREER EDUCATION CORP	COM	141665109	6105	151,679	SH
CAREMARK RX INC	COM	141705103	2525	99,700	SH
CAREMARK RX INC COM	COM	141705103	3782	149300	SH
CARLISLE COS INC.	COM	142339100	2704	44,427	SH
CARMAX INC	COM	143130102	4620	149,381	SH
CARMIKE CINEMAS INC	COM	143436400	22	632	SH
CARNIVAL CORP	COM	143658300	10842	272,900	SH
CARNIVAL CORP	COM	143658300	18776	472,600	SH
CARPENTER TECHNOLOGY CORP.	COM	144285103	1217	41,166	SH
CARRAMERICA REALTY C	COM	144418100	27	909	SH
CARRAMERICA REALTY CORPORATION	COM	144418100	2435	81762	SH

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CASCADE BANCORP	COM	147154108	116	6,034	SH
CASCADE CORP	COM	147195101	107	4,808	SH
CASCADE NAT GAS CORP COM	COM	147339105	113	5,355	SH
CASELLA WASTE SYSTEMS, INC.	COM	147448104	81	5,953	SH
CASEYS GENERAL STORES, INC.	COM	147528103	367	20,782	SH
CASH AMERICA INTERNATIONAL	COM	14754D100	281	13,267	SH
CASUAL MALE RETAIL GROUP INC	COM	148711104	98	14,174	SH
CATALINA MARKETING CORP.	COM	148867104	1896	94,028	SH
CATAPULT COMM CORP	COM	149016107	38	2,627	SH
CATELLUS DEVELOPMENT	COM	149113102	273	11,330	SH
CATERPILLAR INC	COM	149123101	11141	134,200	SH
CATERPILLAR INC DEL COM	COM	149123101	423	5100	SH
CATERPILLAR, INC.	COM	149123101	12486	150,400	SH
CATHAY GENERAL BANCORP INC.	COM	149150104	522	9,313	SH
CATO CORP. CLASS A	COM	149205106	161	7,830	SH
CAVALRY BANCORP INC	COM	149547101	42	2,403	SH
CB BANCSHARES INC HAWA	COM	124785106	127	2,023	SH
CBL & ASSOC PPTYS INC COM	COM	124830100	898	15900	SH
CBL & ASSOCIATES PROPERTIES	COM	124830100	19	332	SH
CBRL GROUP, INC.	COM	12489V106	2729	71,289	SH
CCBT FINANCIAL COMPANIES INC	COM	12500Q102	1658	47,440	SH
CCC INFORMATION SERVICES	COM	12487Q109	98	5,809	SH
C-COR ELECTRONICS, INC.	COM	125010108	165	14,796	SH
CDI CORP.	COM	125071100	187	5,720	SH
CANADIAN NATURAL RESORUCES		0	66,700		
CANDELA CORP		3,616			
CANTEL MEDICAL CORP		3,179			
CAPITAL AUTOMOTIVE REIT		11,575			
CAPITAL CITY BANK GROUP, INC.		4,121			
CAPITAL CORP OF THE WEST		2,321			
CAPITAL ONE FINANCIAL CORP.		150,940			
CAPITAL ONE FINL CORP			473,400		
CAPITAL SOURCE INC.		248900		10900	
CAPITOL BANCORP LTD		4,542			
CAPITOL FEDERAL FINANCIAL		332			
CAPSTEAD MORTGAGE CORP.		4,655			
CARAUSTAR INDUSTRIES, INC.		12,298			
CARBO CERAMICS INC		4,820			
CARDIAC SCIENCE INC.		24,145			
CARDINAL HEALTH INC		226,160			
Cardinal Health Inc		20,000			
CARDIODYNAMICS INTERNATIONAL		15,583			
CAREER EDUCATION CORP		151,679			
CAREMARK RX INC			99,700		
CAREMARK RX INC COM		142300		7000	
CARLISLE COS INC.		44,427			
CARMAX INC		149,381			
CARMIKE CINEMAS INC		632			
CARNIVAL CORP		272,900			
CARNIVAL CORP			472,600		
CARPENTER TECHNOLOGY CORP.		41,166			
CARRAMERICA REALTY C		909			
CARRAMERICA REALTY CORPORATION		81762			
CASCADE BANCORP		6,034			
CASCADE CORP		4,808			
CASCADE NAT GAS CORP COM		5,355			
CASELLA WASTE SYSTEMS, INC.		5,953			
CASEYS GENERAL STORES, INC.		20,782			



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CASH AMERICA INTERNATIONAL	13,267
CASUAL MALE RETAIL GROUP INC	14,174
CATALINA MARKETING CORP.	94,028
CATAPULT COMM CORP	2,627
CATELLUS DEVELOPMENT	11,330
CATERPILLAR INC	
CATERPILLAR INC DEL COM	5100
CATERPILLAR, INC.	150,400
CATHAY GENERAL BANCORP INC.	9,313
CATO CORP. CLASS A	7,830
CAVALRY BANCORP INC	2,403
CB BANCSHARES INC HAWA	2,023
CBL & ASSOC PPTYS INC COM	15900
CBL & ASSOCIATES PROPERTIES	332
CBRL GROUP, INC.	71,289
CCBT FINANCIAL COMPANIES INC	47,440
CCC INFORMATION SERVICES	5,809
C-COR ELECTRONICS, INC.	14,796
CDI CORP.	5,720

134,200

CDW CORP	COM	12512N105	7268	125,823	SH
CEC ENTERTAINMENT, INC.	COM	125137109	523	11,029	SH
CELERA GENOMICS GROU	COM	038020202	473	33,987	SH
CELGENE CORP	COM	151020104	73	1,628	SH
CELGENE CORP	COM	151020104	2251	50,000	SH
CELL GENESYS, INC.	COM	150921104	209	16,320	SH
CELL THERAPEUTICS, INC.	COM	150934107	127	14,632	SH
CELLSTAR CORP COM NEW	COM	150925204	2949	233500	SH
CEMEX SA -SPONS ADR PART CER	COM	151290889	769	29,335	SH
CEMIG CIA ENERG MG SPON ADR	COM	204409601	1056	57,955	SH
CENDANT CORP.	COM	151313103	9780	439,140	SH
CENTENE CORP DEL	COM	15135B101	232	8,291	SH
CENTENE CORP DEL	COM	15135B101	5734	204,700	SH
CENTENE CORP.	COM	15135B101	9277	331200	SH
CENTENNIAL CELLULAR CORP.	COM	15133V208	28	5,415	SH
CENTER BANCORP INC	COM	151408101	69	3,529	SH
CENTER FINANCIAL CORP	COM	15146E102	59	2,167	SH
CENTERPOINT ENERGY INC	COM	15189T107	1486	153,395	SH
CENTERPOINT PROPERTIES CORP.	COM	151895109	30	401	SH
CENTEX CONSTRUCTION PRODUCTION	COM	15231R109	2071	34,362	SH
CENTEX CORP.	COM	152312104	3035	28,196	SH
CENTILLIUM COMMUNICATIONS	COM	152319109	82	14,650	SH
CENTRAL COAST BANCORP	COM	153145107	69	3,830	SH
CENTRAL EURO DISTRIBUTION CP	COM	153435102	103	3,263	SH
CENTRAL GARDEN & PET C	COM	153527106	208	7,411	SH
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	202	6,734	SH
CENTRAL PARKING CORP.	COM	154785109	127	8,487	SH
CENTRAL VT PUB SVC CORP COM	COM	155771108	133	5,668	SH
CENTURY ALUMINUM CO.	COM	156431108	110	5,784	SH
CENTURY BANCORP INC	COM	156432106	53	1,507	SH
CENTURY BUSINESS SERVICES	COM	156490104	153	34,182	SH
CENTURYTEL, INC.	COM	156700106	4800	147,164	SH
CEPHALON INC	COM	156708109	230	4,748	SH
CEPHALON INC	COM	156708109	7257	149,900	SH
CEPHEID	COM	15670R107	138	14,407	SH
CERADYNE INC	COM	156710105	132	3,888	SH
CERIDIAN CORP	COM	156779100	4650	222,064	SH

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CERNER CORP	COM	156782104	505	13,344	SH
CERTEGY INC	COM	156880106	3057	93,192	SH
CERUS CORP.	COM	157085101	31	6,837	SH
CEVA INC	COM	157210105	74	7,126	SH
CFS BANCORP, INC.	COM	12525D102	67	4,510	SH
CH ENERGY GROUP INC.	COM	12541M102	316	6,747	SH
CHAMPION ENTERPRISES, INC.	COM	158496109	172	24,564	SH
CHARLES RIVER ASSOCIAT	COM	159852102	118	3,676	SH
CHARLES RIVER LABORATORIES	COM	159864107	2266	66,013	SH
CHARLES SCHWAB CORP.	COM	808513105	7135	602,590	SH
CHARLOTTE RUSSE HOLDING INC	COM	161048103	73	5,321	SH
CHARMING SHOPPES, INC.	COM	161133103	262	47,821	SH
CHARTER COMMUNICATIONS INC CLASS A	COM	16117M107	492	122,300	SH
CHARTER FINL CORP WEST	COM	16122M100	71	1,860	SH
CHARTER MUNICIPAL MORTGAGE ACC	COM	160908109	411	19,468	SH
CHARTER ONE FINANCIAL INC.	COM	160903100	3466	100,322	SH

CDW CORP		125,823			
CEC ENTERTAINMENT, INC.		11,029			
CELERA GENOMICS GROU		33,987			
CELGENE CORP		1,628			
CELGENE CORP			50,000		
CELL GENESYS, INC.		16,320			
CELL THERAPEUTICS, INC.		14,632			
CELLSTAR CORP COM NEW		233500			
CEMEX SA -SPONS ADR PART CER		29,335			
CEMIG CIA ENERG MG SPON ADR		57,955			
CENDANT CORP.		439,140			
CENTENE CORP DEL		8,291			
CENTENE CORP DEL			204,700		
CENTENE CORP.		324100		7100	
CENTENNIAL CELLULAR CORP.		5,415			
CENTER BANCORP INC		3,529			
CENTER FINANCIAL CORP		2,167			
CENTERPOINT ENERGY INC		153,395			
CENTERPOINT PROPERTIES CORP.		401			
CENTEX CONSTRUCTION PRODUCTION		34,362			
CENTEX CORP.		28,196			
CENTILLIUM COMMUNICATIONS		14,650			
CENTRAL COAST BANCORP		3,830			
CENTRAL EURO DISTRIBUTION CP		3,263			
CENTRAL GARDEN & PET C		7,411			
CENTRAL PACIFIC FINANCIAL CO		6,734			
CENTRAL PARKING CORP.		8,487			
CENTRAL VT PUB SVC CORP COM		5,668			
CENTURY ALUMINUM CO.		5,784			
CENTURY BANCORP INC		1,507			
CENTURY BUSINESS SERVICES		34,182			
CENTURYTEL, INC.		147,164			
CEPHALON INC		4,748			
CEPHALON INC			149,900		
CEPHEID		14,407			
CERADYNE INC		3,888			
CERIDIAN CORP		222,064			
CERNER CORP		13,344			
CERTEGY INC		93,192			
CERUS CORP.		6,837			
CEVA INC		7,126			
CFS BANCORP, INC.		4,510			

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CH ENERGY GROUP INC.	6,747
CHAMPION ENTERPRISES, INC.	24,564
CHARLES RIVER ASSOCIAT	3,676
CHARLES RIVER LABORATORIES	66,013
CHARLES SCHWAB CORP.	602,590
CHARLOTTE RUSSE HOLDING INC	5,321
CHARMING SHOPPES, INC.	47,821
CHARTER COMMUNICATIONS INC CLASS A	122,300
CHARTER FINL CORP WEST	1,860
CHARTER MUNICIPAL MORTGAGE ACC	19,468
CHARTER ONE FINANCIAL INC.	100,322

CHATTEM INC	COM	162456107	119	6,645	SH
CHECK POINT SOFTWARE TECH	COM	M22465104	299	17,760	SH
CHECKFREE HOLDINGS CORP.	COM	162813109	3162	114,358	SH
CHECKPOINT SYSTEMS, INC.	COM	162825103	306	16,189	SH
CHEESECAKE FACTORY	COM	163072101	3274	74,339	SH
CHELSEA PPTY GROUP INC COM	COM	163421100	893	16300	SH
CHELSEA PROPERTY GROUP INC.	COM	163421100	34	614	SH
CHEMICAL FINANCIAL CORP.	COM	163731102	405	11,116	SH
CHEROKEE INC DEL NEW	COM	16444H102	66	2,894	SH
CHESAPEAKE CORP.	COM	165159104	178	6,710	SH
CHESAPEAKE ENERGY CORP.	COM	165167107	49	3,607	SH
CHESAPEAKE UTILITIES CORP	COM	165303108	68	2,617	SH
CHEVRONTEXACO CORP	COM	166764100	40688	470,980	SH
CHICAGO MERCANTILE EXCHANGE	COM	167760107	7	96	SH
CHICAGO PIZZA & BREWER	COM	167889104	75	5,052	SH
CHICOS FAS INC	COM	168615102	4523	122,400	SH
CHICOS'S FAS INC.	COM	168615102	4638	125,528	SH
CHILDREN'S PLACE, INC.	COM	168905107	157	5,880	SH
CHINA MOBILE HK LTD - SPON ADR	COM	16941M109	1699	109,410	SH
CHINA PETROLEUM & CHEM-ADR	COM	16941R108	1922	43,270	SH
CHINA UNICOM LTD (ADR)	COM	16945R104	7382	790400	SH
CHIPPAC INC	COM	169657103	552	72,674	SH
CHIQUITA BRANDS INTL	COM	170032809	366	16,260	SH
CHIRON CORP	COM	170040109	16356	287,000	SH
CHIRON CORP COM	COM	170040109	7791	136700	SH
CHIRON CORP.	COM	170040109	5888	103,343	SH
CHITTENDEN CORP.	COM	170228100	529	15,713	SH
CHOICE HOTELS INTL INC.	COM	169905106	324	9,205	SH
CHOICEPOINT INC.	COM	170388102	4794	125,861	SH
CHOLESTECH CORP	COM	170393102	49	6,387	SH
CHRISTOPHER & BANKS CORPORATIO	COM	171046105	325	16,640	SH
CHRONIMED INC	COM	171164106	50	5,870	SH
CHUBB CORP.	COM	171232101	7104	104,320	SH
CHURCH & DWIGHT CO., INC.	COM	171340102	2308	58,275	SH
CHURCHILL DOWNS, INC.	COM	171484108	102	2,801	SH
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	COM	204421101	975	63,900	SH
CIBER, INC.	COM	17163B102	205	23,717	SH
CIENA CORP.	COM	171779101	1405	214,165	SH
CIGNA CORP.	COM	125509109	3751	65,231	SH
CIMA LABS	COM	171796105	219	6,718	SH
CIMAREX ENERGY CO	COM	171798101	523	19,612	SH
CINCINNATI BELL INC	COM	171871106	4163	824,335	SH
CINCINNATI FINANCIAL CORP.	COM	172062101	2999	71,837	SH
Cinergy	COM	172474108		30,000	SH
CINERGY CORP.	COM	172474108	23516	605,932	SH

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CINTAS CORP.	COM	172908105	4571	91,229	SH
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	121	10,607	SH
CIRCOR INTERNATIONAL, INC.	COM	17273K109	140	5,789	SH
CIRCUIT CITY STORES INC	COM	172737108	1214	119,800	SH
CIRCUIT CITY STORES, INC.	COM	172737108	952	94,009	SH
CIRRUS LOGIC, INC.	COM	172755100	252	32,832	SH
CISCO SYS INC	COM	17275R102	39668	1,633,105	SH
CISCO SYS INC COM	COM	17275R102	1467	60400	SH

CHATTEM INC				6,645	
CHECK POINT SOFTWARE TECH				17,760	
CHECKFREE HOLDINGS CORP.				114,358	
CHECKPOINT SYSTEMS, INC.				16,189	
CHEESECAKE FACTORY				74,339	
CHELSEA PPTY GROUP INC COM				16300	
CHELSEA PROPERTY GROUP INC.				614	
CHEMICAL FINANCIAL CORP.				11,116	
CHEROKEE INC DEL NEW				2,894	
CHESAPEAKE CORP.				6,710	
CHESAPEAKE ENERGY CORP.				3,607	
CHESAPEAKE UTILITIES CORP				2,617	
CHEVRONTEXACO CORP				470,980	
CHICAGO MERCANTILE EXCHANGE				96	
CHICAGO PIZZA & BREWER				5,052	
CHICOS FAS INC					122,400
CHICOS'S FAS INC.				125,528	
CHILDREN'S PLACE, INC.				5,880	
CHINA MOBILE HK LTD - SPON ADR				109,410	
CHINA PETROLEUM & CHEM-ADR				43,270	
CHINA UNICOM LTD (ADR)				757700	32700
CHIPPAC INC				72,674	
CHIQUITA BRANDS INTL				16,260	
CHIRON CORP					287,000
CHIRON CORP COM				130700	6000
CHIRON CORP.				103,343	
CHITTENDEN CORP.				15,713	
CHOICE HOTELS INTL INC.				9,205	
CHOICEPOINT INC.				125,861	
CHOLESTECH CORP				6,387	
CHRISTOPHER & BANKS CORPORATIO				16,640	
CHRONIMED INC				5,870	
CHUBB CORP.				104,320	
CHURCH & DWIGHT CO., INC.				58,275	
CHURCHILL DOWNS, INC.				2,801	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)				63,900	
CIBER, INC.				23,717	
CIENA CORP.				214,165	
CIGNA CORP.				65,231	
CIMA LABS				6,718	
CIMAREX ENERGY CO				19,612	
CINCINNATI BELL INC				824,335	
CINCINNATI FINANCIAL CORP.				71,837	
Cinergy				30,000	
CINERGY CORP.				605,932	
CINTAS CORP.				91,229	
CIPHERGEN BIOSYSTEMS INC				10,607	
CIRCOR INTERNATIONAL, INC.				5,789	
CIRCUIT CITY STORES INC					119,800
CIRCUIT CITY STORES, INC.				94,009	

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CIRRUS LOGIC, INC.		32,832			
CISCO SYS INC				1,633,105	
CISCO SYS INC COM		60400			
CISCO SYSTEMS, INC.	COM	17275R102	135018	5,572,345	SH
CIT GROUP INC	COM	125581108	24237	674,184	SH
CIT GROUP INC NEW	COM	125581108	10871	302,400	SH
CITIGROUP INC	COM	172967101	251689	5,185,181	SH
CITIGROUP INC	COM	172967101	43501	896,186	SH
CITIZENS BANKING CORP.	COM	174420109	664	20,303	SH
CITIZENS COMMUNICATIONS INC	COM	17453B101	1590	128,054	SH
CITIZENS FIRST BANCORP	COM	17461R106	94	4,129	SH
CITIZENS INC	COM	174740100	127	13,423	SH
CITIZENS SOUTH BANKING CORP	COM	176682102	58	4,186	SH
CITRIX SYS INC	COM	177376100	3387	159,700	SH
CITRIX SYSTEMS, INC.	COM	177376100	1872	88,472	SH
CITY HOLDING CO.	COM	177835105	273	7,800	SH
CITY NATIONAL CORP.	COM	178566105	4366	70,290	SH
CITYBANK	COM	17770A109	126	3,846	SH
CK WITCO CORP	COM	227116100	1522	212,259	SH
CKE RESTAURANTS INC	COM	12561E105	141	22,076	SH
CLAIRE'S STORES, INC.	COM	179584107	2649	140,588	SH
CLARCOR INC COM	COM	179895107	983	22300	SH
CLARCOR, INC.	COM	179895107	516	11,696	SH
CLARK INC	COM	181457102	141	7,324	SH
CLAYTON WILLIAMS ENERGY, INC.	COM	969490101	47	1,614	SH
CLEAN HARBORS INC	COM	184496107	32	3,647	SH
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	48110	1,027,342	SH
CLECO CORP	COM	12561W105	375	20,883	SH
CLEVELAND CLIFFS INC	COM	185896107	5090	99,900	SH
CLEVELAND-CLIFFS, INC.	COM	185896107	217	4,267	SH
CLOROX CO	COM	189054109	10860	223,648	SH
CLOROX CO.	COM	189054109	4615	95,046	SH
CLOSURE MED CORP COM	COM	189093107	2792	82300	SH
CLOSURE MEDICAL CORP.	COM	189093107	107	3,137	SH
CMGI INC.	COM	125750109	308	173,190	SH
CMS ENERGY CORP.	COM	125896100	1201	141,020	SH
CNA FINANCIAL CORP	COM	126117100	9	353	SH
CNA SURETY CORP.	COM	12612L108	69	7,277	SH
CNB FINANCIAL CORP/PA	COM	126128107	72	1,711	SH
CNET NETWORKS INC.	COM	12613R104	323	47,405	SH
CNF INC.	COM	12612W104	2426	71,560	SH
COACH INC	COM	189754104	20008	530,014	SH
COACH INC	COM	189754104	23794	630,300	SH
COACH INC COM	COM	189754104	10830	286900	SH
COACHMEN INDUSTRIES, INC.	COM	189873102	118	6,514	SH
COASTAL BANCORP INC	COM	19041P105	78	1,907	SH
COASTAL FINL CORP DEL	COM	19046E105	88	5,008	SH
COBIZ INC	COM	190897108	71	3,868	SH
COCA COLA CO	COM	191216100	32845	647,200	SH
COCA COLA ENTERPRISES, INC.	COM	191219104	5107	233,516	SH
COCA-COLA BOTTLING CO.	COM	191098102	90	1,694	SH
COCA-COLA CO.	COM	191216100	96178	1,895,140	SH
COEUR D'ALENE MINES CORP	COM	192108108	559	96,796	SH
COGNEX CORP.	COM	192422103	452	15,995	SH
COGNIZANT TECH SOLUTION	COM	192446102	57	1,240	SH
COGNOS INC	COM	19244C109	7413	242,100	SH

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CISCO SYSTEMS, INC.	5,572,345		
CIT GROUP INC	674,184		
CIT GROUP INC NEW		302,400	
CITIGROUP INC	5,185,181		
CITIGROUP INC		896,186	
CITIZENS BANKING CORP.	20,303		
CITIZENS COMMUNICATIONS INC	128,054		
CITIZENS FIRST BANCORP	4,129		
CITIZENS INC	13,423		
CITIZENS SOUTH BANKING CORP	4,186		
CITRIX SYS INC		159,700	
CITRIX SYSTEMS, INC.	88,472		
CITY HOLDING CO.	7,800		
CITY NATIONAL CORP.	70,290		
CITYBANK	3,846		
CK WITCO CORP	212,259		
CKE RESTAURANTS INC	22,076		
CLAIRE'S STORES, INC.	140,588		
CLARCOR INC COM	22300		
CLARCOR, INC.	11,696		
CLARK INC	7,324		
CLAYTON WILLIAMS ENERGY, INC.	1,614		
CLEAN HARBORS INC	3,647		
CLEAR CHANNEL COMMUNICATIONS	1,027,342		
CLECO CORP	20,883		
CLEVELAND CLIFFS INC		99,900	
CLEVELAND-CLIFFS, INC.	4,267		
CLOROX CO		223,648	
CLOROX CO.	95,046		
CLOSURE MED CORP COM	82300		
CLOSURE MEDICAL CORP.	3,137		
CMGI INC.	173,190		
CMS ENERGY CORP.	141,020		
CNA FINANCIAL CORP	353		
CNA SURETY CORP.	7,277		
CNB FINANCIAL CORP/PA	1,711		
CNET NETWORKS INC.	47,405		
CNF INC.	71,560		
COACH INC	530,014		
COACH INC		630,300	
COACH INC COM	274700		12200
COACHMEN INDUSTRIES, INC.	6,514		
COASTAL BANCORP INC	1,907		
COASTAL FINL CORP DEL	5,008		
COBIZ INC	3,868		
COCA COLA CO		647,200	
COCA COLA ENTERPRISES, INC.	233,516		
COCA-COLA BOTTLING CO.	1,694		
COCA-COLA CO.	1,895,140		
COEUR D'ALENE MINES CORP	96,796		
COGNEX CORP.	15,995		
COGNIZANT TECH SOLUTION	1,240		
COGNOS INC		242,100	

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COHERENT, INC.	COM	192479103	330	13,869	SH
COHU, INC.	COM	192576106	189	9,830	SH
COINSTAR, INC	COM	19259P300	184	10,177	SH
COLDWATER CREEK, INC.	COM	193068103	61	5,532	SH
COLE NATIONAL CORP. CLASS A	COM	193290103	112	5,615	SH
COLE, K. PRODUCTIONS, INC. CLASS A	COM	193294105	78	2,654	SH
Colgate	COM	194162103	2,002	40,000	SH
COLGATE-PALMOLIVE CO.	COM	194162103	13548	270,690	SH
COLLAGENEX	COM	19419B100	49	4,364	SH
COLLINS & AIKMAN CORP	COM	194830204	64	14,716	SH
COLONIAL BANCGROUP, INC.	COM	195493309	3101	179,025	SH
COLONIAL PROPERTIES TRUST	COM	195872106	325	8,207	SH
COLUMBIA BANCORP	COM	197227101	85	2,658	SH
COLUMBIA BANCORP/OR	COM	197231103	61	3,542	SH
COLUMBIA BANKING SYSTEM, INC	COM	197236102	138	6,393	SH
COLUMBIA LABORATORIES, INC.	COM	197779101	97	15,435	SH
COLUMBIA SPORTSWEAR	COM	198516106	15	275	SH
COMCAST CORP NEW	COM	20030N200	1658	53,000	SH
COMCAST CORP NEW CL A	COM	20030N101	34	1,037	SH
COMCAST CORP-CL A	COM	20030N101	38657	1,178,930	SH
COMERICA, INC.	COM	200340107	6606	117,832	SH
COMMERCE BANCORP INC	COM	200519106	5741	108,984	SH
COMMERCE BANCSHARES	COM	200525103	51	1,035	SH
COMMERCE GROUP, INC.	COM	200641108	429	10,861	SH
COMMERCIAL BANKSHARES INC/FL	COM	201607108	53	1,587	SH
COMMERCIAL CAPITAL BANCORP	COM	20162L105	75	3,516	SH
COMMERCIAL FEDERAL CORP.	COM	201647104	554	20,755	SH
COMMERCIAL METALS CO.	COM	201723103	361	11,870	SH
COMMERCIAL NET LEASE REALTY	COM	202218103	345	19,364	SH
COMMONWEALTH EDISON	COM	30161N101	9876	148,830	SH
COMMONWEALTH TELEPHONE ENT.	COM	203349105	389	10,310	SH
COMMSCOPE INC.	COM	203372107	1773	108,564	SH
COMMUNITY BANK OF NORTH VIRG	COM	203566104	36	1,930	SH
COMMUNITY BANK SYSTEM, INC.	COM	203607106	262	5,340	SH
COMMUNITY BANKS INC	COM	203628102	152	3,875	SH
COMMUNITY FIRST BANKSHARES	COM	203902101	494	17,085	SH
COMMUNITY HEALTH SYS	COM	203668108	3745	140,896	SH
COMMUNITY HLTH SYS NEW COM	COM	203668108	9070	341220	SH
COMMUNITY TRUST BANCORP	COM	204149108	207	6,856	SH
COMPANHIA DE BEBIDAS-PR ADR	COM	20441W203	2779	108,930	SH
COMPASS BANCSHARES, INC.	COM	20449H109	6894	175,193	SH
COMPUCOM SYS INC	COM	204780100	58	11,149	SH
COMPUCREDIT CORPORATION	COM	20478N100	133	6,251	SH
COMPUTER ASSOCIATES INT'L.	COM	204912109	6859	250,870	SH
COMPUTER HORIZONS CORP	COM	205908106	56	14,221	SH
COMPUTER NETWORK TECHNOLOGY	COM	204925101	121	12,664	SH
COMPUTER PROGRAMS & SY	COM	205306103	59	2,913	SH
COMPUTER SCIENCES CORP.	COM	205363104	4342	98,162	SH
COMPUWARE CORP.	COM	205638109	1150	190,329	SH
COMSTOCK RESOURCES, INC.	COM	205768203	271	14,062	SH
COMTECH TELECOMMUNICATIONS	COM	205826209	188	6,546	SH
COMVERSE TECHNOLOGY, INC.	COM	205862402	1776	100,945	SH
CONAGRA INC	COM	205887102	9645	365,466	SH

COHERENT, INC.	13,869
COHU, INC.	9,830
COINSTAR, INC	10,177
COLDWATER CREEK, INC.	5,532

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COLE NATIONAL CORP. CLASS A	5,615	
COLE, K. PRODUCTIONS, INC. CLASS A	2,654	
Colgate	40,000	
COLGATE-PALMOLIVE CO.	270,690	
COLLAGENEX	4,364	
COLLINS & AIKMAN CORP	14,716	
COLONIAL BANCGROUP, INC.	179,025	
COLONIAL PROPERTIES TRUST	8,207	
COLUMBIA BANCORP	2,658	
COLUMBIA BANCORP/OR	3,542	
COLUMBIA BANKING SYSTEM, INC	6,393	
COLUMBIA LABORATORIES, INC.	15,435	
COLUMBIA SPORTSWEAR	275	
COMCAST CORP NEW		53,000
COMCAST CORP NEW CL A		1,037
COMCAST CORP-CL A	1,178,930	
COMERICA, INC.	117,832	
COMMERCE BANCORP INC	108,984	
COMMERCE BANCSHARES	1,035	
COMMERCE GROUP, INC.	10,861	
COMMERCIAL BANKSHARES INC/FL	1,587	
COMMERCIAL CAPITAL BANCORP	3,516	
COMMERCIAL FEDERAL CORP.	20,755	
COMMERCIAL METALS CO.	11,870	
COMMERCIAL NET LEASE REALTY	19,364	
COMMONWEALTH EDISON	148,830	
COMMONWEALTH TELEPHONE ENT.	10,310	
COMMSCOPE INC.	108,564	
COMMUNITY BANK OF NORTH VIRG	1,930	
COMMUNITY BANK SYSTEM, INC.	5,340	
COMMUNITY BANKS INC	3,875	
COMMUNITY FIRST BANKSHARES	17,085	
COMMUNITY HEALTH SYS	140,896	
COMMUNITY HLTH SYS NEW COM	311100	30120
COMMUNITY TRUST BANCORP	6,856	
COMPANHIA DE BEBIDAS-PR ADR	108,930	
COMPASS BANCSHARES, INC.	175,193	
COMPUCOM SYS INC	11,149	
COMPUCREDIT CORPORATION	6,251	
COMPUTER ASSOCIATES INT'L.	250,870	
COMPUTER HORIZONS CORP	14,221	
COMPUTER NETWORK TECHNOLOGY	12,664	
COMPUTER PROGRAMS & SY	2,913	
COMPUTER SCIENCES CORP.	98,162	
COMPUWARE CORP.	190,329	
COMSTOCK RESOURCES, INC.	14,062	
COMTECH TELECOMMUNICATIONS	6,546	
COMVERSE TECHNOLOGY, INC.	100,945	
CONAGRA INC		365,466

CONAGRA, INC.	COM	205887102	6141	232,720	SH
CONCEPTUS INC	COM	206016107	86	8,122	SH
CONCORD CAMERA CORP.	COM	206156101	114	12,346	SH
CONCORD COMMUNICATIONS	COM	206186108	151	7,647	SH
CONCORD COMMUNICATIONS COM	COM	206186108	6065	303700	SH
CONCORD EFS INC	COM	206197105	8940	602,426	SH
CONCUR TECHNOLOGIES INC	COM	206708109	104	10,749	SH
CONCURRENT COMPUTER	COM	206710204	127	29,133	SH



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CONMED CORP.	COM	207410101	326	13,694	SH
CONNECTICUT BANCSHARES INC	COM	207540105	4098	79,508	SH
CONNECTICUT WATER SVC INC	COM	207797101	103	3,729	SH
CONNETICS CORP	COM	208192104	238	13,116	SH
ConocoPhillips	COM	20825C104	1,639	25,000	SH
CONOCOPHILLIPS PETROLEUM CO	COM	20825C104	53926	822,416	SH
CONS TOMOKA LAND CO-FLORIDA	COM	210226106	86	2,635	SH
CONSOL ENERGY INC	COM	20854P109	12	476	SH
CONSOL ENERGY INC COM	COM	20854P109	17713	683900	SH
CONSOLIDATED EDISON, INC.	COM	209115104	19850	461,510	SH
CONSOLIDATED GRAPHICS, INC.	COM	209341106	167	5,298	SH
CONSTELLATION BRANDS	COM	21036P108	4972	150,978	SH
CONSTELLATION ENERGY GRUOP INC	COM	210371100	2948	75,291	SH
CONTINENTAL AIRLS INC COM CL B	COM	210795308	514	31,579	SH
CONVERA CORP.	COM	211919105	21	6,059	SH
CONVERGYS CORP	COM	212485106	1130	64,691	SH
COOPER CAMERON CORP.	COM	216640102	4234	90,857	SH
COOPER COMPANIES, INC.	COM	216648402	686	14,561	SH
COOPER COS INC COM NEW	COM	216648402	22349	474200	SH
COOPER INDUSTRIES INC CL A	COM	G24182100	2347	40,520	SH
COOPER INDUSTRIES LTD	COM	G24182100	8064	139,200	SH
COOPER TIRE & RUBBER CO	COM	216831107	1344	62,853	SH
COORS ADOLPH CLASS B	COM	217016104	914	16,292	SH
COPART, INC.	COM	217204106	2630	158,448	SH
CORINTHIAN COLLEGES COM	COM	218868107	17664	317918	SH
CORINTHIAN COLLEGES INC	COM	218868107	3546	63,883	SH
CORIXA CORP.	COM	21887F100	128	21,217	SH
CORN PRODUCTS INTERNATIONAL	COM	219023108	582	16,897	SH
CORNELL COMPANIES INC	COM	219141108	79	5,781	SH
CORNERSTONE REALITY INCOME	COM	21922V102	1442	164,641	SH
CORNING INC	COM	219350105	1356	130,000	SH
CORNING, INC.	COM	219350105	6267	600,845	SH
CORP EXEC BOARD CO.	COM	21988R102	36	761	SH
CORPORATE EXEC BRD CO COM	COM	21988R102	28965	620630	SH
CORPORATE OFFICE PROPERTIES TR	COM	22002T108	289	13,758	SH
CORRECTIONAL PROPERTIES TRUST	COM	22025E104	142	4,939	SH
CORRECTIONS CORP AMER NEW	COM	22025Y407	1	28	SH
CORRECTIONS CORP. OF AMERICA	COM	22025Y407	476	16,520	SH
CORUS BANKSHARES, INC.	COM	220873103	225	7,254	SH
CORVEL CORP.	COM	221006109	115	3,046	SH
CORVIS CORP	COM	221009103	283	166,663	SH
COST PLUS, INC.	COM	221485105	414	10,099	SH
COSTAR GROUP INC COM	COM	22160N109	2605	62500	SH
COSTAR GROUP, INC.	COM	22160N109	291	6,986	SH
COSTCO WHOLESALE CORPORATION	COM	22160K105	8027	215,890	SH

CONAGRA, INC.	232,720
CONCEPTUS INC	8,122
CONCORD CAMERA CORP.	12,346
CONCORD COMMUNICATIONS	7,647
CONCORD COMMUNICATIONS COM	303700
CONCORD EFS INC	602,426
CONCUR TECHNOLOGIES INC	10,749
CONCURRENT COMPUTER	29,133
CONMED CORP.	13,694
CONNECTICUT BANCSHARES INC	79,508
CONNECTICUT WATER SVC INC	3,729
CONNETICS CORP	13,116
ConocoPhillips	25,000

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CONOCOPHILLIPS PETROLEUM CO	822,416	
CONS TOMOKA LAND CO-FLORIDA	2,635	
CONSOL ENERGY INC	476	
CONSOL ENERGY INC COM	670900	13000
CONSOLIDATED EDISON, INC.	461,510	
CONSOLIDATED GRAPHICS, INC.	5,298	
CONSTELLATION BRANDS	150,978	
CONSTELLATION ENERGY GRUOP INC	75,291	
CONTINENTAL AIRLS INC COM CL B	31,579	
CONVERA CORP.	6,059	
CONVERGYS CORP	64,691	
COOPER CAMERON CORP.	90,857	
COOPER COMPANIES, INC.	14,561	
COOPER COS INC COM NEW	465400	8800
COOPER INDUSTRIES INC CL A	40,520	
COOPER INDUSTRIES LTD		139,200
COOPER TIRE & RUBBER CO	62,853	
COORS ADOLPH CLASS B	16,292	
COPART, INC.	158,448	
CORINTHIAN COLLEGES COM	304600	13318
CORINTHIAN COLLEGES INC	63,883	
CORIXA CORP.	21,217	
CORN PRODUCTS INTERNATIONAL	16,897	
CORNELL COMPANIES INC	5,781	
CORNERSTONE REALITY INCOME	164,641	
CORNING INC		130,000
CORNING, INC.	600,845	
CORP EXEC BOARD CO.	761	
CORPORATE EXEC BRD CO COM	599200	21430
CORPORATE OFFICE PROPERTIES TR	13,758	
CORRECTIONAL PROPERTIES TRUST	4,939	
CORRECTIONS CORP AMER NEW		28
CORRECTIONS CORP. OF AMERICA	16,520	
CORUS BANKSHARES, INC.	7,254	
CORVEL CORP.	3,046	
CORVIS CORP	166,663	
COST PLUS, INC.	10,099	
COSTAR GROUP INC COM	62500	
COSTAR GROUP, INC.	6,986	
COSTCO WHOLESALE CORPORATION	215,890	

COTT CORPORATION	COM	22163N106	1280	45,500	SH
COUNTRYWIDE FINANCIAL	COM	222372104	6297	83,022	SH
COURIER CORP	COM	222660102	104	2,714	SH
COURTYARD BY MARRIOTT II	COM	44107P104	57	4,631	SH
COUSINS PPTYS INC COM	COM	222795106	682	22300	SH
COUSINS PROPERTIES, INC.	COM	222795106	18	596	SH
COVANCE INC	COM	222816100	1541	57,500	SH
COVANCE INC COM	COM	222816100	9635	359520	SH
COVANCE INC.	COM	222816100	3137	117,035	SH
COVANSYS CORP COM	COM	22281W103	2428	220700	SH
COVENANT TRANSPORT INC CLASS A	COM	22284P105	65	3,433	SH
COVENTRY HEALTH CARE COM	COM	222862104	18981	294332	SH
COVENTRY HEALTH CARE, INC.	COM	222862104	8019	124,351	SH
COX COMMUNICATIONS, INC. CLASS A	COM	224044107	15987	464,050	SH
COX RADIO INC-CL A	COM	224051102	16	622	SH
CPI CORP.	COM	125902106	77	3,801	SH

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CRANE CO.	COM	224399105	3781	123,002	SH
CRAWFORD & CO. CLASS B	COM	224633107	36	5,042	SH
CRAY INC	COM	225223106	326	32,787	SH
CRAY INC	COM	225223106	695	70,000	SH
CREDENCE SYSTEMS CORP.	COM	225302108	1579	120,010	SH
CREDIT ACCEPTANCE CORP.	COM	225310101	93	6,060	SH
CREE INC	COM	225447101	1892	106,977	SH
CRESCENT REAL ESTATE EQUITIES, INC.	COM	225756105	24	1,402	SH
CRIIMI MAE INC	COM	226603504	61	5,801	SH
CROSS COUNTRY HEALTHCARE INC	COM	227483104	135	9,042	SH
CROSS TIMBERS RLTY TR	COM	22757R109	13	442	SH
CROWN CASTLE INTERNATIONAL	COM	228227104	16	1,495	SH
CROWN HOLDINGS INC	COM	228368106	704	77,659	SH
CROWN MEDIA HOLDINGS-CLASS A	COM	228411104	49	5,883	SH
CRYOLIFE INC.	COM	228903100	44	7,658	SH
CSG SYSTEMS INTERNATIONAL, INC	COM	126349109	1238	99,151	SH
CSK AUTO CORP	COM	125965103	293	15,594	SH
CSS INDUSTRIES, INC.	COM	125906107	67	2,176	SH
CSX CORP.	COM	126408103	5008	139,337	SH
CT COMMUNICATION	COM	126426402	111	8,239	SH
CTI MOLECULAR IMAGING COM	COM	22943D105	1691	99994	SH
CTI MOLECULAR IMAGING INC	COM	22943D105	192	11,347	SH
CTS CORP.	COM	126501105	187	16,251	SH
CUBIC CORP.	COM	229669106	167	7,260	SH
CUBIST PHARMA INC	COM	229678107	225	18,453	SH
CUBIST PHARMACEUTICALS COM	COM	229678107	7673	631000	SH
CUBIST PHARMACEUTICALS INC	COM	229678107	4065	334,300	SH
CULLEN/FROST BANKERS	COM	229899109	3030	74,678	SH
CUMMINS INC	COM	231021106	4767	97,400	SH
CUMMINS INC.	COM	231021106	930	19,013	SH
CUMULUS MEDIA INC CL A	COM	231082108	40590	1845014	SH
CUMULUS MEDIA, INC.	COM	231082108	444	20,196	SH
CUNO, INC.	COM	126583103	313	6,947	SH
CURAGEN CORP	COM	23126R101	147	20,101	SH
CURATIVE HEALTH SVCS I	COM	23126W100	69	4,981	SH
CURTISS-WRIGHT CORP.	COM	231561101	349	7,748	SH
CV THERAPEUTICS, INC.	COM	126667104	195	13,270	SH

COTT CORPORATION	0	45,500	
COUNTRYWIDE FINANCIAL	83,022		
COURIER CORP	2,714		
COURTYARD BY MARRIOTT II	4,631		
COUSINS PPTYS INC COM	22300		
COUSINS PROPERTIES, INC.	596		
COVANCE INC		57,500	
COVANCE INC COM	330600		28920
COVANCE INC.	117,035		
COVANSYS CORP COM	220700		
COVENANT TRANSPORT INC CLASS A	3,433		
COVENTRY HEALTH CARE COM	270300		24032
COVENTRY HEALTH CARE, INC.	124,351		
COX COMMUNICATIONS, INC. CLASS A	464,050		
COX RADIO INC-CL A	622		
CPI CORP.	3,801		
CRANE CO.	123,002		
CRAWFORD & CO. CLASS B	5,042		
CRAY INC	32,787		
CRAY INC		70,000	
CREDENCE SYSTEMS CORP.	120,010		

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CREDIT ACCEPTANCE CORP.	6,060	
CREE INC	106,977	
CRESCENT REAL ESTATE EQUITIES, INC.	1,402	
CRIIMI MAE INC	5,801	
CROSS COUNTRY HEALTHCARE INC	9,042	
CROSS TIMBERS RLTY TR		442
CROWN CASTLE INTERNATIONAL	1,495	
CROWN HOLDINGS INC	77,659	
CROWN MEDIA HOLDINGS-CLASS A	5,883	
CRYOLIFE INC.	7,658	
CSG SYSTEMS INTERNATIONAL, INC	99,151	
CSK AUTO CORP	15,594	
CSS INDUSTRIES, INC.	2,176	
CSX CORP.	139,337	
CT COMMUNICATION	8,239	
CTI MOLECULAR IMAGING COM	96100	3894
CTI MOLECULAR IMAGING INC	11,347	
CTS CORP.	16,251	
CUBIC CORP.	7,260	
CUBIST PHARMA INC	18,453	
CUBIST PHARMACEUTICALS COM	621800	9200
CUBIST PHARMACEUTICALS INC		334,300
CULLEN/FROST BANKERS	74,678	
CUMMINS INC		97,400
CUMMINS INC.	19,013	
CUMULUS MEDIA INC CL A	1781897	63117
CUMULUS MEDIA, INC.	20,196	
CUNO, INC.	6,947	
CURAGEN CORP	20,101	
CURATIVE HEALTH SVCS I	4,981	
CURTISS-WRIGHT CORP.	7,748	
CV THERAPEUTICS, INC.	13,270	

CVB FINANCIAL CORP	COM	126600105	328	17,014	SH
CVS CORP	COM	126650100	722	20,000	SH
CVS CORP.	COM	126650100	6340	175,530	SH
CYBERGUARD CORP	COM	231910100	44	5,045	SH
CYBERONICS	COM	23251P102	302	9,422	SH
CYMER INC	COM	232572107	1898	41,100	SH
CYMER INC COM	COM	232572107	6104	132142	SH
CYMER, INC.	COM	232572107	748	16,201	SH
CYPRESS SEMICONDUCTOR COM	COM	232806109	8401	393300	SH
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	3697	173,068	SH
CYTEC INDUSTRIES, INC.	COM	232820100	2157	56,179	SH
CYTYC CORP	COM	232946103	3400	247,100	SH
CYTYC CORPORATION	COM	232946103	2888	208,706	SH
D & E COMMUNICATIONSINC	COM	232860106	88	6,036	SH
D & K HEALTHCARE RES I	COM	232861104	80	5,900	SH
D.R. HORTON INC	COM	23331A109	9752	225,427	SH
DADE BEHRING HOLDINGS INC	COM	23342J206	674	18,871	SH
DAKTRONICS INC	COM	234264109	170	6,755	SH
DANA CORP	COM	235811106	2442	133,084	SH
DANAHER CORP.	COM	235851102	85368	930,440	SH
DARDEN RESTAURANTS, INC.	COM	237194105	1572	74,725	SH
DARLING INTERNATIONAL INC	COM	237266101	72	26,218	SH
DATASCOPE CORP.	COM	238113104	177	4,927	SH
DATASTREAM SYSTEMS	COM	238124101	64	8,109	SH

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DAVE & BUSTERS INC	COM	23833N104	66	5,198	SH
DAVITA INC	COM	23918K108	47	1,203	SH
DEAN FOODS CO	COM	242370104	7375	224,372	SH
DEB SHOPS, INC	COM	242728103	44	2,035	SH
DECODE GENETICS, INC	COM	243586104	175	21,392	SH
DEERE & CO COM	COM	244199105	416	6400	SH
DEERE & CO.	COM	244199105	6761	103,940	SH
DEERE + CO	COM	244199105	14797	227,475	SH
DEL LABS INC	COM	245091103	58	2,337	SH
DEL MONTE	COM	24522P103	34	3,279	SH
DELL INC	COM	24702R101	80404	2,366,220	SH
DELL INC	COM	24702R101	27281	803,325	SH
DELPHI CORP	COM	247126105	2557	250,451	SH
DELPHI FINANCIAL GROUP, INC., CLASS A	COM	247131105	414	11,511	SH
DELTA & PINE LAND CO.	COM	247357106	449	17,681	SH
DELTA AIR LINES, INC.	COM	247361108	1821	154,188	SH
DELTIC TIMBER CORP.	COM	247850100	137	4,517	SH
DELUXE CORP.	COM	248019101	1192	28,845	SH
DENBURY RESOURCES INC	COM	247916208	224	16,068	SH
DENDREON CORP	COM	24823Q107	1172	145,468	SH
DENDRITE INTERNATIONAL, INC.	COM	248239105	221	14,102	SH
DENTSPLY INTERNATIONAL INC.	COM	249030107	5404	119,645	SH
DEPARTMENT 56 INC	COM	249509100	76	5,800	SH
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	43	1,281	SH
DEVON ENERGY CORP.	COM	25179M103	5770	100,770	SH
DEVRY, INC.	COM	251893103	2530	100,659	SH
DHB INDS INC	COM	23321E103	66	9,482	SH
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	442	9,617	SH
DIAL CORP.	COM	25247D101	7959	279,570	SH

CVB FINANCIAL CORP	17,014		
CVS CORP		20,000	
CVS CORP.	175,530		
CYBERGUARD CORP	5,045		
CYBERONICS	9,422		
CYMER INC		41,100	
CYMER INC COM	120200		11942
CYMER, INC.	16,201		
CYPRESS SEMICONDUCTOR COM	375200		18100
CYPRESS SEMICONDUCTOR CORP.	173,068		
CYTEC INDUSTRIES, INC.	56,179		
CYTYC CORP		247,100	
CYTYC CORPORATION	208,706		
D & E COMMUNICATIONSINC	6,036		
D & K HEALTHCARE RES I	5,900		
D.R. HORTON INC	225,427		
DADE BEHRING HOLDINGS INC	18,871		
DAKTRONICS INC	6,755		
DANA CORP	133,084		
DANAHER CORP.	930,440		
DARDEN RESTAURANTS, INC.	74,725		
DARLING INTERNATIONAL INC	26,218		
DATASCOPE CORP.	4,927		
DATASTREAM SYSTEMS	8,109		
DAVE & BUSTERS INC	5,198		
DAVITA INC	1,203		
DEAN FOODS CO	224,372		
DEB SHOPS, INC	2,035		
DECODE GENETICS, INC	21,392		

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DEERE & CO COM	6400	
DEERE & CO.	103,940	
DEERE + CO		227,475
DEL LABS INC	2,337	
DEL MONTE	3,279	
DELL INC	2,366,220	
DELL INC		803,325
DELPHI CORP	250,451	
DELPHI FINANCIAL GROUP, INC., CLASS A	11,511	
DELTA & PINE LAND CO.	17,681	
DELTA AIR LINES, INC.	154,188	
DELTIC TIMBER CORP.	4,517	
DELUXE CORP.	28,845	
DENBURY RESOURCES INC	16,068	
DENDREON CORP	145,468	
DENDRITE INTERNATIONAL, INC.	14,102	
DENTSPLY INTERNATIONAL INC.	119,645	
DEPARTMENT 56 INC	5,800	
DEVELOPERS DIVERSIFIED REALTY	1,281	
DEVON ENERGY CORP.	100,770	
DEVRY, INC.	100,659	
DHB INDS INC	9,482	
DIAGNOSTIC PRODUCTS CORP.	9,617	
DIAL CORP.	279,570	

DIAMOND OFFSHORE DRILLING	COM	25271C102	439	21,395	SH
DICK'S SPORTING GOODS INC	COM	253393102	291	5,976	SH
DIEBOLD, INC.	COM	253651103	5624	104,396	SH
DIGENE CORP	COM	253752109	236	5,894	SH
DIGENE CORP	COM	253752109	401	10,000	SH
DIGIMARC CORP	COM	253807101	66	4,941	SH
DIGITAL GENERATION SYSTEMS	COM	253921100	30	13,410	SH
DIGITAL INSIGHT	COM	25385P106	339	13,639	SH
DIGITAL RIV INC	COM	25388B104	285	12,879	SH
DIGITAL RIV INC COM	COM	25388B104	4637	209800	SH
DIGITAL THEATER SYS INC	COM	25389G102	862	34,900	SH
DIGITAL THINK INC	COM	25388M100	53	18,779	SH
DIGITALNET HLDGS INC COM	COM	25389B103	3510	180000	SH
DIGITAS INC	COM	25388K104	72	7,753	SH
DIGITAS INC COM	COM	25388K104	29234	3136656	SH
DILLARDS, INC. CLASS A	COM	254067101	1105	67,140	SH
DIME COMMUNITY BANCSHARES	COM	253922108	293	9,539	SH
DIMON, INC.	COM	254394109	131	19,458	SH
DIODES INC	COM	254543101	55	2,914	SH
DIONEX CORP.	COM	254546104	362	7,874	SH
DISCOVERY LABORATORIES INC	COM	254668106	175	16,643	SH
DISNEY WALT CO	COM	254687106	15379	659,200	SH
DISTRIB Y SERVICIO ADR EACH	COM	254753106	62	3,000	SH
DITECH COMMUNICATIONS CORP	COM	25500M103	232	12,149	SH
DIVERSA CORP	COM	255064107	84	9,109	SH
DJ ORTHOPEDICS INC	COM	23325G104	82	3,058	SH
DOBSON COMMUNICATIONS	COM	256069105	10429	1,587,291	SH
DOBSON COMMUNICATIONS CORP	COM	256069105	190	28,964	SH
DOLLAR GENERAL CORP.	COM	256669102	4749	226,274	SH
DOLLAR THRIFTY AUTOMOTIVE	COM	256743105	282	10,853	SH
DOLLAR TREE STORES INC.	COM	256747106	5232	174,004	SH
DOMINION HOMES INC	COM	257386102	53	1,748	SH

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Dominion Resources	COM	25746U109	1,596	25,000	SH
DOMINION RESOURCES, INC.	COM	25746U109	22257	348,690	SH
DONALDSON CO., INC.	COM	257651109	3689	62,348	SH
DONEGAL GROUP INC CL A	COM	257701201	2752	125000	SH
DONEGAL GROUP INC-CL A	COM	257701201	36	1,636	SH
DORAL FINANCIAL CORP.	COM	25811P100	56	1,742	SH
DORCHESTER MINERALS LP	COM	25820R105	82	4,200	SH
DOT HILL SYS CORP COM	COM	25848T109	9199	607200	SH
DOT HILL SYSTEMS CORP	COM	25848T109	253	16,667	SH
DOUBLECLICK INC	COM	258609304	21	2,025	SH
DOV PHARMACEUTICAL INC	COM	259858108	73	5,492	SH
DOVER CORP.	COM	260003108	5255	132,213	SH
DOVER DOWNS GAMING & ENTERTA	COM	260095104	37	3,934	SH
DOVER MOTORSPORTS INC	COM	260174107	24	6,765	SH
DOW CHEM CO COM	COM	260543103	915	22000	SH
Dow Chemical	COM	260543103	624	15,000	SH
DOW CHEMICAL CO.	COM	260543103	16548	398,080	SH
DOW JONES & CO., INC.	COM	260561105	2853	57,225	SH
DOWNEY FINANCIAL CORP.	COM	261018105	17	339	SH
DPL, INC.	COM	233293109	3799	181,939	SH
DRESS BARN, INC.	COM	261570105	134	8,914	SH

DIAMOND OFFSHORE DRILLING	21,395		
DICK'S SPORTING GOODS INC	5,976		
DIEBOLD, INC.	104,396		
DIGENE CORP	5,894		
DIGENE CORP		10,000	
DIGIMARC CORP	4,941		
DIGITAL GENERATION SYSTEMS	13,410		
DIGITAL INSIGHT	13,639		
DIGITAL RIV INC	12,879		
DIGITAL RIV INC COM	205700	4100	
DIGITAL THEATER SYS INC		34,900	
DIGITAL THINK INC	18,779		
DIGITALNET HLDGS INC COM	180000		
DIGITAS INC	7,753		
DIGITAS INC COM	3029300	107356	
DILLARDS, INC. CLASS A	67,140		
DIME COMMUNITY BANCSHARES	9,539		
DIMON, INC.	19,458		
DIODES INC	2,914		
DIONEX CORP.	7,874		
DISCOVERY LABORATORIES INC	16,643		
DISNEY WALT CO		659,200	
DISTRIB Y SERVICIO ADR EACH	3,000		
DITECH COMMUNICATIONS CORP	12,149		
DIVERSA CORP	9,109		
DJ ORTHOPEDICS INC	3,058		
DOBSON COMMUNICATIONS	1,587,291		
DOBSON COMMUNICATIONS CORP		28,964	
DOLLAR GENERAL CORP.	226,274		
DOLLAR THRIFTY AUTOMOTIVE	10,853		
DOLLAR TREE STORES INC.	174,004		
DOMINION HOMES INC	1,748		
Dominion Resources	25,000		
DOMINION RESOURCES, INC.	348,690		
DONALDSON CO., INC.	62,348		
DONEGAL GROUP INC CL A	125000		
DONEGAL GROUP INC-CL A	1,636		

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DORAL FINANCIAL CORP.	1,742	
DORCHESTER MINERALS LP	4,200	
DOT HILL SYS CORP COM	595700	11500
DOT HILL SYSTEMS CORP	16,667	
DOUBLECLICK INC	2,025	
DOV PHARMACEUTICAL INC	5,492	
DOVER CORP.	132,213	
DOVER DOWNS GAMING & ENTERTA	3,934	
DOVER MOTORSPORTS INC	6,765	
DOW CHEM CO COM	22000	
Dow Chemical	15,000	
DOW CHEMICAL CO.	398,080	
DOW JONES & CO., INC.	57,225	
DOWNEY FINANCIAL CORP.	339	
DPL, INC.	181,939	
DRESS BARN, INC.	8,914	

DREW INDUSTRIES INC	COM	26168L205	81	2,904	SH
DREXLER TECHNOLOGY COR	COM	261876106	56	4,180	SH
DREYERS GRAND ICE CREAM	COM	261877104	1006	12,940	SH
DRILL QUIP	COM	262037104	47	2,913	SH
DRS TECHNOLOGIES INC	COM	23330X100	318	11,432	SH
DRUGSTORE.COM	COM	262241102	82	14,857	SH
DSP GROUP, INC. COM	COM	23332B106	823	32,975	SH
DST SYS INC DEL	COM	233326107	3449	82,600	SH
DST SYSTEMS INC	COM	233326107	5018	120,167	SH
DTE ENERGY CO.	COM	233331107	16381	415,749	SH
DTE Energy Company	COM	233331107	5,319	135,000	SH
DU PONT E I DE NEMOURS + C	COM	263534109	10027	218,496	SH
DUANE READE, INC.	COM	263578106	256	15,140	SH
DUCOMMUN INC DEL	COM	264147109	70	3,127	SH
DUKE ENERGY CORP.	COM	264399106	8126	397,370	SH
DUKE REALTY	COM	264411505	69	2,231	SH
DUKE REALTY CORP COM NEW	COM	264411505	2266	73081	SH
DUN & BRADSTREET CORP NEW WI	COM	26483E100	5314	104,800	SH
DUPONT PHOTOMASKS	COM	26613X101	135	5,594	SH
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	2701	147,270	SH
DURA AUTOMOTIVE SYSTEM	COM	265903104	93	7,152	SH
DURATEK INC	COM	26658Q102	47	3,579	SH
DURECT CORPORATION	COM	266605104	34	13,676	SH
DYCOM INDUSTRIES, INC.	COM	267475101	2445	91,166	SH
DYNACQ INTERNATIONAL INC	COM	26779V105	20	2,662	SH
DYNEGY INC.	COM	26816Q101	718	167,744	SH
E TRADE FINL CORP	COM	269246104	1503	118,800	SH
E TRADE GROUP INC COM	COM	269246104	11118	878878	SH
E*TRADE FINANCIAL CORP	COM	269246104	6662	526,666	SH
E.I. DU PONT DE NEMOURS AND CO	COM	263534109	21093	459,650	SH
E.PIHPANY, INC.	COM	26881V100	191	26,462	SH
EARTHLINK INC	COM	270321102	556	55,559	SH
EAST WEST BANCORP	COM	27579R104	570	10,616	SH
EASTERN VIRGINIA BANKSHARES	COM	277196101	66	2,276	SH
EASTGROUP PROPERTIES, INC.	COM	277276101	274	8,455	SH
EASTMAN CHEMICAL CO.	COM	277432100	1621	40,998	SH
EASTMAN KODAK CO.	COM	277461109	3310	128,951	SH
EATON CORP.	COM	278058102	3693	34,203	SH
EATON VANCE CORP.	COM	278265103	3645	99,493	SH
EBAY INC	COM	278642103	8855	137,100	SH



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EBAY, INC.	COM	278642103	33429	517,390	SH
ECHELON	COM	27874N105	148	13,263	SH
ECHOSTAR COMMUNICATIONS CO	COM	278762109	11178	328,775	SH
ECHOSTAR COMMUNICATIONS CORP. CLASS A	COM	278762109	631	18,560	SH
ECLIPSYS CORP.	COM	278856109	190	16,308	SH
ECOLAB, INC.	COM	278865100	3157	115,353	SH
ECOLLEGE COM COM	COM	27887E100	3662	198400	SH
ECOLLEGE.COM INC	COM	27887E100	123	6,646	SH
EDISON INTERNATIONAL INC	COM	281020107	3203	146,056	SH
EDO CORP	COM	281347104	179	7,261	SH
EDUCATION MANAGEMENT CORP.	COM	28139T101	3230	104,070	SH
EDUCATION MGMT CORP COM	COM	28139T101	24346	784336	SH
EDWARDS LIFESCIENCES CP	COM	28176E108	2570	85,428	SH

DREW INDUSTRIES INC		2,904			
DREXLER TECHNOLOGY COR		4,180			
DREYERS GRAND ICE CREAM		12,940			
DRILL QUIP		2,913			
DRS TECHNOLOGIES INC		11,432			
DRUGSTORE.COM		14,857			
DSP GROUP, INC. COM		32,975			
DST SYS INC DEL			82,600		
DST SYSTEMS INC		120,167			
DTE ENERGY CO.		415,749			
DTE Energy Company		135,000			
DU PONT E I DE NEMOURS + C			218,496		
DUANE READE, INC.		15,140			
DUCOMMUN INC DEL		3,127			
DUKE ENERGY CORP.		397,370			
DUKE REALTY		2,231			
DUKE REALTY CORP COM NEW		73081			
DUN & BRADSTREET CORP NEW WI		104,800			
DUPONT PHOTOMASKS		5,594			
DUQUESNE LIGHT HOLDINGS INC		147,270			
DURA AUTOMOTIVE SYSTEM		7,152			
DURATEK INC		3,579			
DURECT CORPORATION		13,676			
DYCOM INDUSTRIES, INC.		91,166			
DYNACQ INTERNATIONAL INC		2,662			
DYNEGY INC.		167,744			
E TRADE FINL CORP			118,800		
E TRADE GROUP INC COM		808000		70878	
E*TRADE FINANCIAL CORP		526,666			
E.I. DU PONT DE NEMOURS AND CO		459,650			
E.PIHPANY, INC.		26,462			
EARTHLINK INC		55,559			
EAST WEST BANCORP		10,616			
EASTERN VIRGINIA BANKSHARES		2,276			
EASTGROUP PROPERTIES, INC.		8,455			
EASTMAN CHEMICAL CO.		40,998			
EASTMAN KODAK CO.		128,951			
EATON CORP.		34,203			
EATON VANCE CORP.		99,493			
EBAY INC			137,100		
EBAY, INC.		517,390			
ECHELON		13,263			
ECHOSTAR COMMUNICATIONS CO			328,775		
ECHOSTAR COMMUNICATIONS CORP. CLASS A		18,560			
ECLIPSYS CORP.		16,308			

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ECOLAB, INC.		115,353			
ECOLLEGE COM COM		198400			
ECOLLEGE.COM INC		6,646			
EDISON INTERNATIONAL INC		146,056			
EDO CORP		7,261			
EDUCATION MANAGEMENT CORP.		104,070			
EDUCATION MGMT CORP COM		750400	33936		
EDWARDS LIFESCIENCES CP		85,428			
EFUNDS CORP	COM	28224R101	383	22,090	SH
EGL INC.	COM	268484102	1447	82,329	SH
EL PASO CORP	COM	28336L109	2240	273,539	SH
EL PASO ELECTRIC CO.	COM	283677854	308	23,040	SH
ELECTRO RENT CORP.	COM	285218103	545	40,843	SH
ELECTRO SCIENTIFIC INDUSTRIES,	COM	285229100	313	13,172	SH
ELECTRONIC ARTS	COM	285512109	7659	160,638	SH
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	5293	215,706	SH
ELECTRONICS BOUTIQUE HLDGS. CO	COM	286045109	143	6,245	SH
ELECTRONICS FOR IMAGING, INC.	COM	286082102	541	20,783	SH
ELI LILLY AND CO.	COM	532457108	34970	497,230	SH
ELIZABETH ARDEN INC	COM	28660G106	140	7,042	SH
ELKCORP	COM	287456107	245	9,164	SH
E-LOAN INC	COM	26861P107	63	20,981	SH
EMBARCADERO TECHNOLOGIES INC	COM	290787100	103	6,488	SH
EMC CORP	COM	268648102	22774	1,762,710	SH
EMC CORP.	COM	268648102	14098	1,091,210	SH
EMC INS GROUP INC	COM	268664109	23	1,084	SH
EMCOR GROUP, INC.	COM	29084Q100	270	6,139	SH
EMERSON ELEC CO	COM	291011104	11859	183,156	SH
Emerson Electric	COM	291011104	1,295	20,000	SH
EMERSON ELECTRIC CO.	COM	291011104	11783	181,980	SH
EMERSON RADIO CORP	COM	291087203	29	7,696	SH
EMMIS COMMUNICATIONS CORP. CLASS A	COM	291525103	2665	98,516	SH
EMMIS COMMUNICTNS CORP CL A	COM	291525103	9194	339900	SH
EMPIRE DISTRICT ELECTRIC CO.	COM	291641108	234	10,655	SH
EMPRESA NACIONAL DE ELEC ADR	COM	29244T101	57	6,251	SH
EMS TECHNOLOGIES INC	COM	26873N108	103	5,001	SH
EMULEX CORP	COM	292475209	17987	674168	SH
EMULEX CORP	COM	292475209	42	1,556	SH
ENBRIDGE INC	COM	29250N105	1197	28,800	SH
ENCANA CORP	COM	292505104	3950	100,100	SH
ENCORE ACQUISITION CO	COM	29255W100	101	4,110	SH
ENCORE ACQUISITION CO	COM	29255W100	9149	371160	SH
ENCORE MED CORP	COM	29256E109	1019	125,000	SH
ENCORE WIRE CORP	COM	292562105	87	4,867	SH
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	186	20,779	SH
ENDO PHARMACEUTICALS	COM	29264F205	13	660	SH
ENERGEN CORP.	COM	29265N108	673	16,394	SH
ENERGIZER HOLDINGS INC	COM	29266R108	4564	121,501	SH
ENERGY CONVERSION DEVICES, INC	COM	292659109	71	7,914	SH
ENERGY EAST CORP	COM	29266M109	4707	210,130	SH
ENERGY PARTNERS LTD	COM	29270U105	137	9,877	SH
ENERGYSOUTH INC	COM	292970100	72	2,060	SH
ENERSIS SA ADR	COM	29274F104	2144	259,590	SH
ENGELHARD CORP.	COM	292845104	1689	56,385	SH
ENGINEERED SUPPORT SYSTEMS	COM	292866100	449	8,163	SH
ENNIS BUSINESS FORMS I	COM	293389102	120	7,840	SH

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ENPRO INDUSTRIES INC	COM	29355X107	134	9,586	SH
ENSCO INTERNATIONAL, INC.	COM	26874Q100	5861	215,707	SH
ENSCO INTL INC	COM	26874Q100	2156	79,350	SH
ENSTAR GROUP INC	COM	29358R107	67	1,421	SH
ENTEGRIS INC	COM	29362U104	321	24,973	SH

EFUNDS CORP			22,090		
EGL INC.			82,329		
EL PASO CORP			273,539		
EL PASO ELECTRIC CO.			23,040		
ELECTRO RENT CORP.			40,843		
ELECTRO SCIENTIFIC INDUSTRIES,			13,172		
ELECTRONIC ARTS			160,638		
ELECTRONIC DATA SYSTEMS CORP.			215,706		
ELECTRONICS BOUTIQUE HLDGS. CO			6,245		
ELECTRONICS FOR IMAGING, INC.			20,783		
ELI LILLY AND CO.			497,230		
ELIZABETH ARDEN INC			7,042		
ELKCORP			9,164		
E-LOAN INC			20,981		
EMBARCADERO TECHNOLOGIES INC			6,488		
EMC CORP				1,762,710	
EMC CORP.		1,091,210			
EMC INS GROUP INC			1,084		
EMCOR GROUP, INC.			6,139		
EMERSON ELEC CO				183,156	
Emerson Electric			20,000		
EMERSON ELECTRIC CO.			181,980		
EMERSON RADIO CORP			7,696		
EMMIS COMMUNICATIONS CORP. CLASS A			98,516		
EMMIS COMMUNICTNS CORP CL A			333700	6200	
EMPIRE DISTRICT ELECTRIC CO.			10,655		
EMPRESA NACIONAL DE ELEC ADR			6,251		
EMS TECHNOLOGIES INC			5,001		
EMULEX CORP			646600	27568	
EMULEX CORP			1,556		
ENBRIDGE INC			0	28,800	
ENCANA CORP			0	100,100	
ENCORE ACQUISITION CO			4,110		
ENCORE ACQUISITION CO			371160		
ENCORE MED CORP				125,000	
ENCORE WIRE CORP			4,867		
ENCYSIVE PHARMACEUTICALS INC			20,779		
ENDO PHARMACEUTICALS			660		
ENERGEN CORP.			16,394		
ENERGIZER HOLDINGS INC			121,501		
ENERGY CONVERSION DEVICES, INC			7,914		
ENERGY EAST CORP			210,130		
ENERGY PARTNERS LTD			9,877		
ENERGYSOUTH INC			2,060		
ENERSIS SA ADR			259,590		
ENGELHARD CORP.			56,385		
ENGINEERED SUPPORT SYSTEMS			8,163		
ENNIS BUSINESS FORMS I			7,840		
ENPRO INDUSTRIES INC			9,586		
ENSCO INTERNATIONAL, INC.			215,707		
ENSCO INTL INC				79,350	
ENSTAR GROUP INC			1,421		
ENTEGRIS INC			24,973		

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ENTEGRIS INC COM	COM	29362U104	15983	1243832	SH
ENTERASYS NETWORKS INC	COM	293637104	357	95,317	SH
ENTERCOM COMM CORP CL A	COM	293639100	8696	164196	SH
ENTERCOM COMMUNICATIONS CORP.	COM	293639100	3906	73,749	SH
ENERGY ARKANSAS INC	COM	29364G103	5667	99,200	SH
ENTERTAINMENT PROPERTIES TRUST	COM	29380T105	330	9,520	SH
ENTRAVISION COMMUNIC	COM	29382R107	9	809	SH
ENTRUST TECHNOLOGIES INC.	COM	293848107	93	22,732	SH
ENZO BIOCHEM, INC.	COM	294100102	189	10,548	SH
ENZON PHARMACEUTICALS INC	COM	293904108	247	20,614	SH
EOG RESOURCES INC	COM	26875P101	2415	52,309	SH
EOG RESOURCES INC	COM	26875P101	13472	291,800	SH
EON LABS INC	COM	29412E100	12	232	SH
EON LABS INC	COM	29412E100	3057	60,000	SH
EON LABS INC COM	COM	29412E100	16075	315500	SH
EPICOR SOFTWARE CORPORATION	COM	29426L108	226	17,748	SH
EPIQ SYSTEMS INC	COM	26882D109	102	5,974	SH
EPIX MEDICAL INC	COM	26881Q101	126	7,713	SH
EQUIFAX, INC.	COM	294429105	1542	62,937	SH
EQUITABLE RESOURCES, INC.	COM	294549100	3848	89,654	SH
EQUITY INNS, INC.	COM	294703103	175	19,320	SH
EQUITY OFFICE PPTYS TR COM	COM	294741103	5726	199863	SH
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	4965	173,310	SH
EQUITY ONE COM	COM	294752100	2473	146500	SH
EQUITY ONE INC	COM	294752100	232	13,726	SH
EQUITY RESIDENT PPTYS SH BEN I	COM	29476L107	5455	184859	SH
EQUITY RESIDENTIAL	COM	29476L107	3658	123,970	SH
ERESEARCHTECHNOLOGY IN	COM	29481V108	323	12,694	SH
ERIE INDEMNITY COMPA	COM	29530P102	18	428	SH
ESB FINANCIAL CORP	COM	26884F102	54	3,355	SH
ESCO ELECTRONICS CORP	COM	296315104	245	5,624	SH
ESCO TECHNOLOGIES INC COM	COM	296315104	960	22000	SH
ESPEED INC	COM	296643109	259	11,041	SH
ESPEED INC	COM	296643109	3394	145,000	SH
ESPEED INC CL A	COM	296643109	11944	510200	SH
ESPERION THERAPEUTICS INC (USD)	COM	29664R106	2752	79,534	SH
ESS TECHNOLOGY, INC.	COM	269151106	244	14,324	SH
ESSEX PROPERTY TRUST, INC.	COM	297178105	542	8,447	SH
ESTEE LAUDER COMPANIES-CL A	COM	518439104	80	2,033	SH
ESTERLINE TECHNOLOGIES CORP.	COM	297425100	261	9,773	SH
ETHAN ALLEN INTERIOR	COM	297602104	25	587	SH
ETHYL CORP	COM	297659609	150	6,851	SH
EURONET WORLDWIDE INC	COM	298736109	135	7,479	SH
EVEREST RE GROUP LTD COM	COM	G3223R108	7166	84700	SH
EVEREST RE GROUP, LTD	COM	G3223R108	6692	79,100	SH
EVERGREEN RES INC COM NO PAR	COM	299900308	22717	698756	SH
EVERGREEN RESOURCES, INC.	COM	299900308	590	18,150	SH
EVERTRUST FINANCIAL GROUP IN	COM	300412103	62	1,974	SH
EXACT SCIENCES CORP (USD)	COM	30063P105	69	6,860	SH
EXACTECH INC	COM	30064E109	41	2,782	SH
EXAR CORP.	COM	300645108	325	18,923	SH
EXCEL TECHNOLOGY	COM	30067T103	141	4,288	SH
EXCHANGE NATL BANCSHARES INC	COM	301309100	71	1,957	SH

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ENTEGRIS INC COM	1195800	48032		
ENTERASYS NETWORKS INC	95,317			
ENTERCOM COMM CORP CL A	153500	10696		
ENTERCOM COMMUNICATIONS CORP.	73,749			
ENERGY ARKANSAS INC	99,200			
ENTERTAINMENT PROPERTIES TRUST	9,520			
ENTRAVISION COMMUNIC	809			
ENTRUST TECHNOLOGIES INC.	22,732			
ENZO BIOCHEM, INC.	10,548			
ENZON PHARMACEUTICALS INC	20,614			
EOG RESOURCES INC	52,309			
EOG RESOURCES INC		291,800		
EON LABS INC	232			
EON LABS INC		60,000		
EON LABS INC COM	309600	5900		
EPICOR SOFTWARE CORPORATION	17,748			
EPIQ SYSTEMS INC	5,974			
EPIX MEDICAL INC	7,713			
EQUIFAX, INC.	62,937			
EQUITABLE RESOURCES, INC.	89,654			
EQUITY INNS, INC.	19,320			
EQUITY OFFICE PTYS TR COM	199863			
EQUITY OFFICE PROPERTIES TRUST	173,310			
EQUITY ONE COM	146500			
EQUITY ONE INC	13,726			
EQUITY RESIDENT PTYS SH BEN I	184859			
EQUITY RESIDENTIAL	123,970			
ERESEARCHTECHNOLOGY IN	12,694			
ERIE INDEMNITY COMPA	428			
ESB FINANCIAL CORP	3,355			
ESCO ELECTRONICS CORP	5,624			
ESCO TECHNOLOGIES INC COM	22000			
ESPEED INC	11,041			
ESPEED INC		145,000		
ESPEED INC CL A	501000	9200		
ESPERION THERAPEUTICS INC (USD)	79,534			
ESS TECHNOLOGY, INC.	14,324			
ESSEX PROPERTY TRUST, INC.	8,447			
ESTEE LAUDER COMPANIES-CL A	2,033			
ESTERLINE TECHNOLOGIES CORP.	9,773			
ETHAN ALLEN INTERIOR	587			
ETHYL CORP	6,851			
EURONET WORLDWIDE INC	7,479			
EVEREST RE GROUP LTD COM	81100	3600		
EVEREST RE GROUP, LTD	79,100			
EVERGREEN RES INC COM NO PAR	673800	24956		
EVERGREEN RESOURCES, INC.	18,150			
EVERTRUST FINANCIAL GROUP IN	1,974			
EXACT SCIENCES CORP (USD)	6,860			
EXACTECH INC	2,782			
EXAR CORP.	18,923			
EXCEL TECHNOLOGY	4,288			
EXCHANGE NATL BANCSHARES INC	1,957			
EXELIXIS, INC.	COM	30161Q104	163	23,050 SH
EXPEDITORS INTERNATIONAL OF WA	COM	302130109	5981	158,804 SH

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EXPRESS SCRIPTS INC	COM	302182100	3720	56000	SH
EXPRESS SCRIPTS INC	COM	302182100	1329	20,000	SH
EXPRESS SCRIPTS, INC.	COM	302182100	2693	40,546	SH
EXPRESSJET HOLDINGS IN	COM	30218U108	212	14,115	SH
EXTENDED STAY AMERICA INC	COM	30224P101	2487	171,728	SH
EXTREME NETWORK INC	COM	30226D106	326	45,275	SH
EXULT INC	COM	302284104	112	15,651	SH
EXXON MOBIL CORP	COM	30231G102	24513	597,876	SH
Exxon Mobil Corp Stk NPV	COM	30231G102	1803	43,980	SH
EXXON MOBIL CORP.	COM	30231G102	191325	4,666,466	SH
F N B CORP VA	COM	302930102	101	3,391	SH
F5 NETWORKS INC	COM	315616102	320	12,749	SH
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	15	390	SH
FAIR ISSAC CORP	COM	303250104	3411	69,381	SH
FAIRCHILD CORP. CLASS A	COM	303698104	26	5,230	SH
FAIRCHILD SEMICND INTL COM	COM	303726103	12965	519218	SH
FAIRCHILD SEMICONDUCTOR CORP.	COM	303726103	4219	168,945	SH
FALCONSTOR SOFTWARE INC	COM	306137100	139	15,946	SH
FAMILY DOLLAR STORES, INC.	COM	307000109	2786	77,636	SH
FARGO ELECTRONICS	COM	30744P102	68	5,395	SH
FARMER BROS. CO.	COM	307675108	109	347	SH
FARMERS CAPITAL BANK CORP	COM	309562106	96	2,814	SH
FASTENAL CO	COM	311900104	4000	80,100	SH
FASTENAL CO.	COM	311900104	5687	114,315	SH
FBL FINANCIAL GROUP, INC., CLASS A	COM	30239F106	141	5,481	SH
FEDERAL AGRIC MTG CORP	COM	313148306	117	3,665	SH
FEDERAL NATIONAL MORTGAGE ASSO	COM	313586109	40688	542,067	SH
FEDERAL REALTY INVESTMENT TR.	COM	313747206	29	760	SH
FEDERAL REALTY INVT TR SH BEN	COM	313747206	1013	26400	SH
FEDERAL SIGNAL CORP.	COM	313855108	1594	90,966	SH
FEDERATED DEPT STORES, INC.	COM	31410H101	3840	81,478	SH
FEDERATED INVESTORS	COM	314211103	1426	48,559	SH
FEDEX CORP	COM	31428X106	8346	123,650	SH
FEDEX CORPORATION	COM	31428X106	8718	129,160	SH
FEI COMPANY	COM	30241L109	261	11,584	SH
FELCOR LODGING TRUST	COM	31430f101	815	73600	SH
FELCOR LODGING TRUST, INC.	COM	31430F101	257	23,173	SH
FERRO CORP.	COM	315405100	2050	75,357	SH
FFLC BANCORP INC	COM	30242W104	55	1,920	SH
FIDELITY BANKSHARES INC	COM	31604Q107	198	6,295	SH
FIDELITY NATIONAL FINANCIAL	COM	316326107	8260	212,999	SH
FIFTH THIRD BANCORP	COM	316773100	14543	246,070	SH
FILENET CORP.	COM	316869106	435	16,051	SH
FINANCIAL FEDERAL CORP.	COM	317492106	208	6,822	SH
FINANCIAL INDS CORP	COM	317574101	51	3,718	SH
FINCANCIAL INSTITUTIONS INC	COM	317585404	111	3,915	SH
FINDWHAT.COM	COM	317794105	105	5,616	SH
FINISAR CORPORATION	COM	31787A101	202	64,663	SH
FINISH LINE, INC.	COM	317923100	247	8,248	SH
FINLAY ENTERPRISES INC.	COM	317884203	41	2,913	SH
FIRST ALBANY COMPANIES INC	COM	318465101	46	3,281	SH

EXELIXIS, INC.	23,050		
EXPEDITORS INTERNATIONAL OF WA	158,804		
EXPRESS SCRIPTS INC	53300	2700	
EXPRESS SCRIPTS INC		20,000	
EXPRESS SCRIPTS, INC.	40,546		
EXPRESSJET HOLDINGS IN	14,115		
EXTENDED STAY AMERICA INC	171,728		

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EXTREME NETWORK INC	45,275			
EXULT INC	15,651			
EXXON MOBIL CORP		597,876		
Exxon Mobil Corp Stk NPV	43,980			
EXXON MOBIL CORP.	4,666,466			
F N B CORP VA	3,391			
F5 NETWORKS INC	12,749			
FACTSET RESEARCH SYSTEMS, INC.	390			
FAIR ISSAC CORP	69,381			
FAIRCHILD CORP. CLASS A	5,230			
FAIRCHILD SEMICND INTL COM	473400		45818	
FAIRCHILD SEMICONDUCTOR CORP.	168,945			
FALCONSTOR SOFTWARE INC	15,946			
FAMILY DOLLAR STORES, INC.	77,636			
FARGO ELECTRONICS	5,395			
FARMER BROS. CO.	347			
FARMERS CAPITAL BANK CORP	2,814			
FASTENAL CO		80,100		
FASTENAL CO.	114,315			
FBL FINANCIAL GROUP, INC., CLASS A	5,481			
FEDERAL AGRIC MTG CORP	3,665			
FEDERAL NATIONAL MORTGAGE ASSO	542,067			
FEDERAL REALTY INVESTMENT TR.	760			
FEDERAL REALTY INVT TR SH BEN	26400			
FEDERAL SIGNAL CORP.	90,966			
FEDERATED DEPT STORES, INC.	81,478			
FEDERATED INVESTORS	48,559			
FEDEX CORP		123,650		
FEDEX CORPORATION	129,160			
FEI COMPANY	11,584			
FELCOR LODGING TRUST	73600			
FELCOR LODGING TRUST, INC.	23,173			
FERRO CORP.	75,357			
FFLC BANCORP INC	1,920			
FIDELITY BANKSHARES INC	6,295			
FIDELITY NATIONAL FINANCIAL	212,999			
FIFTH THIRD BANCORP	246,070			
FILENET CORP.	16,051			
FINANCIAL FEDERAL CORP.	6,822			
FINANCIAL INDS CORP	3,718			
FINCANCIAL INSTITUTIONS INC	3,915			
FINDWHAT.COM	5,616			
FINISAR CORPORATION	64,663			
FINISH LINE, INC.	8,248			
FINLAY ENTERPRISES INC.	2,913			
FIRST ALBANY COMPANIES INC	3,281			
FIRST ALBANY COS INC COM	COM	318465101	2751	195968 SH
FIRST AMERICAN CAP TRUST CLASS A	COM	318522307	3348	112,459 SH
FIRST BANCORP NORTH CAROLINA	COM	318910106	109	3,490 SH
FIRST BANCORP/PUERTO RICO	COM	318672102	25	630 SH
FIRST BUSEY CORP	COM	319383105	112	4,139 SH
FIRST CHARTER CORP.	COM	319439105	273	13,963 SH
FIRST CITIZENS BANC CORP	COM	319459202	55	1,960 SH
FIRST CITIZENS BANCSHARES, INC CLASS	COM	31946M103	345	2,864 SH
FIRST CMNTY BANCORP CA	COM	31983B101	210	5,798 SH
FIRST COMMONWEALTH FINANCIAL	COM	319829107	395	27,688 SH

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FIRST COMMUNITY BANCSHARES INC	COM	31983A103	149	4,501	SH
FIRST CONSULTING GROUP, INC.	COM	31986R103	50	8,939	SH
FIRST DATA CORP.	COM	319963104	17949	231,430	SH
FIRST DEFIANCE FINL CO	COM	32006W106	60	2,311	SH
FIRST ESSEX BANCORP INC	COM	320103104	183	3,143	SH
FIRST FED FINL OF KENTUCKY	COM	319961108	37	1,485	SH
FIRST FEDERAL CAPITAL CORP.	COM	319960100	204	9,056	SH
FIRST FINANCIAL BANCORP	COM	320209109	242	15,198	SH
FIRST FINANCIAL BANKSHARES	COM	32020R109	262	6,383	SH
FIRST FINANCIAL CORP.	COM	320218100	191	6,376	SH
FIRST FINANCIAL HOLDINGS, INC.	COM	320239106	186	5,940	SH
FIRST HEALTH GROUP CORP.	COM	320960107	2793	143,076	SH
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	107	9,506	SH
FIRST INDIANA CORP.	COM	32054R108	102	5,443	SH
FIRST INDUSTRIAL REALITY TRUST	COM	32054K103	4030	119,416	SH
FIRST INDUSTRIAL RLTY COM	COM	32054K103	1205	35700	SH
FIRST M & F CORP	COM	320744105	61	1,604	SH
FIRST MERCHANTS CORP.	COM	320817109	220	8,630	SH
FIRST MIDWEST BANCORP, INC.	COM	320867104	27	827	SH
FIRST NATL CORP ORANGE	COM	320942105	111	3,690	SH
FIRST NIAGARA FINANCIAL GRP	COM	33582V108	500	33,375	SH
FIRST OAK BROOK BANCSH	COM	335847208	90	3,014	SH
FIRST OF LONG ISLAND CORP	COM	320734106	68	1,588	SH
FIRST PLACE FINANCIAL CORP	COM	33610T109	111	5,701	SH
FIRST REPUBLIC BANK	COM	336158100	175	4,890	SH
FIRST SENTINEL BANCORP INC	COM	33640T103	220	10,381	SH
FIRST SOUTH BANCORP IN	COM	33646W100	53	1,448	SH
FIRST ST BANCORPORATIO	COM	336453105	121	3,480	SH
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	2496	56,608	SH
FIRST UNITED CORP	COM	33741H107	70	2,857	SH
FIRSTBANK CORP/ALMA MICH	COM	33761G104	86	2,745	SH
FIRSTENERGY CORP.	COM	337932107	5032	142,960	SH
FIRSTFED AMER BANCORP	COM	337929103	194	7,444	SH
FIRSTFED FINANCIAL CORP.	COM	337907109	346	7,965	SH
FIRSTMERIT CORP.	COM	337915102	3297	121,626	SH
FISERV INC	COM	337738108	1624	41,100	SH
FISERV, INC.	COM	337738108	8004	202,416	SH
FISHER COMMUNICATIONS INC	COM	337756209	117	2,310	SH
FISHER SCIENTIFIC INT'L., INC.	COM	338032204	39	940	SH
FLAG FINANCIAL CORP	COM	33832H107	40	3,082	SH
FLAGSTAR BANCORP, INC.	COM	337930101	294	13,714	SH
FLEETBOSTON FINANCIAL CORP.	COM	339030108	52746	1,208,389	SH
FLEETWOOD ENTERPRISES, INC.	COM	339099103	186	18,117	SH

FIRST ALBANY COS INC COM	181100	14868
FIRST AMERICAN CAP TRUST CLASS A	112,459	
FIRST BANCORP NORTH CAROLINA	3,490	
FIRST BANCORP/PUERTO RICO	630	
FIRST BUSEY CORP	4,139	
FIRST CHARTER CORP.	13,963	
FIRST CITIZENS BANC CORP	1,960	
FIRST CITIZENS BANCSHARES, INC CLASS	2,864	
FIRST CMNTY BANCORP CA	5,798	
FIRST COMMONWEALTH FINANCIAL	27,688	
FIRST COMMUNITY BANCSHARES INC	4,501	
FIRST CONSULTING GROUP, INC.	8,939	
FIRST DATA CORP.	231,430	
FIRST DEFIANCE FINL CO	2,311	
FIRST ESSEX BANCORP INC	3,143	



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FIRST FED FINL OF KENTUCKY	1,485
FIRST FEDERAL CAPITAL CORP.	9,056
FIRST FINANCIAL BANCORP	15,198
FIRST FINANCIAL BANKSHARES	6,383
FIRST FINANCIAL CORP.	6,376
FIRST FINANCIAL HOLDINGS, INC.	5,940
FIRST HEALTH GROUP CORP.	143,076
FIRST HORIZON PHARMACEUTICAL	9,506
FIRST INDIANA CORP.	5,443
FIRST INDUSTRIAL REALITY TRUST	119,416
FIRST INDUSTRIAL RLTY COM	35700
FIRST M & F CORP	1,604
FIRST MERCHANTS CORP.	8,630
FIRST MIDWEST BANCORP, INC.	827
FIRST NATL CORP ORANGE	3,690
FIRST NIAGARA FINANCIAL GRP	33,375
FIRST OAK BROOK BANCSH	3,014
FIRST OF LONG ISLAND CORP	1,588
FIRST PLACE FINANCIAL CORP	5,701
FIRST REPUBLIC BANK	4,890
FIRST SENTINEL BANCORP INC	10,381
FIRST SOUTH BANCORP IN	1,448
FIRST ST BANCORPORATIO	3,480
FIRST TENNESSEE NATIONAL CORP.	56,608
FIRST UNITED CORP	2,857
FIRSTBANK CORP/ALMA MICH	2,745
FIRSTENERGY CORP.	142,960
FIRSTFED AMER BANCORP	7,444
FIRSTFED FINANCIAL CORP.	7,965
FIRSTMERIT CORP.	121,626
FISERV INC	41,100
FISERV, INC.	202,416
FISHER COMMUNICATIONS INC	2,310
FISHER SCIENTIFIC INT'L., INC.	940
FLAG FINANCIAL CORP	3,082
FLAGSTAR BANCORP, INC.	13,714
FLEETBOSTON FINANCIAL CORP.	1,208,389
FLEETWOOD ENTERPRISES, INC.	18,117

FLEXTRONICS INTERNATIONAL	COM	Y2573F102	2078	140,000	SH
FLIR SYS INC	COM	302445101	25398	695828	SH
FLIR SYSTEMS INC (USD)	COM	302445101	567	15,545	SH
FLORIDA EAST COAST INDUSTRIES	COM	340632108	227	6,861	SH
FLORIDA ROCK INDUSTRIES, INC.	COM	341140101	18	337	SH
FLORIDAFIRST BANCORP INC	COM	343258109	86	2,605	SH
FLOWERS FOODS INC	COM	343498101	383	14,854	SH
FLOWERVE CORP.	COM	34354P105	2102	100,683	SH
FLUOR CORP	COM	343412102	1508	38,046	SH
FLUSHING FINANCIAL CORP	COM	343873105	122	6,671	SH
FMC CORP.	COM	302491303	2277	66,716	SH
FMC TECHNOLOGIES INC	COM	30249U101	2222	95,379	SH
FMS FINANCIAL CORP	COM	302509104	32	1,762	SH
FNB CORP.	COM	302520101	26	736	SH
FNB CORP/NORTH CAROLINA	COM	302519103	49	2,319	SH
FOOT LOCKER INC	COM	344849104	56	2,368	SH
FOOT LOCKER INC	COM	344849104	1684	71,800	SH
FOOTHILL INDEPENDENT BANCORP	COM	344905104	51	2,153	SH

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FORD MOTOR CO.	COM	345370860	12924	807,740	SH
FOREST CITY ENTERPRISES, INC. CLASS A	COM	345550107	25	517	SH
FOREST LABORATORIES, INC.	COM	345838106	9834	159,120	SH
FOREST OIL CORP	COM	346091705	2766	96,817	SH
FOREST OIL CORP COM PAR \$0.01	COM	346091705	16620	581738	SH
FORRESTER RESEARCH, INC.	COM	346563109	115	6,501	SH
FORTUNE BRANDS, INC.	COM	349631101	4696	65,693	SH
FORWARD AIR CORP	COM	349853101	141	5,114	SH
FOSSIL, INC.	COM	349882100	321	11,417	SH
FOUNDRY NETWORKS INC	COM	35063R100	56	2,050	SH
FOUNDRY NETWORKS INC	COM	35063R100	7417	271,100	SH
FOX ENTMT GROUP INC	COM	35138T107	2533	86,900	SH
FPL Group Inc	COM	302571104	654	10,000	SH
FPL GROUP, INC.	COM	302571104	5217	79,750	SH
FRANKLIN BK CORP DEL COM	COM	352451108	494	26000	SH
FRANKLIN ELECTRIC CO., INC.	COM	353514102	189	3,124	SH
FRANKLIN FINL CORP TEN	COM	353523202	47	1,544	SH
FREDDIE MAC	COM	313400301	20015	343,190	SH
FREDS INC CL A	COM	356108100	17289	558058	SH
FRED'S INC.	COM	356108100	564	18,208	SH
FREEMARKETS INC	COM	356602102	116	17,377	SH
FREEMPORT MCMORAN COPPER +	COM	35671D857	9846	233,700	SH
FREEMPORT-MCMORAN COPPER & GOLD CLASS	COM	35671D857	3432	81,456	SH
FREMONT GENERAL CORP.	COM	357288109	486	28,728	SH
FRIEDMAN BILLINGS RAMSEY-A	COM	358434108	6347	274,989	SH
FRIEDMAN'S, INC., CLASS A	COM	358438109	62	9,270	SH
FRONTIER AIRLINES, INC.	COM	359065109	233	16,317	SH
FRONTIER FINANCIAL CORP.	COM	35907K105	240	7,218	SH
FRONTIER OIL CORP.	COM	35914P105	211	12,263	SH
FSI INTL INC COM	COM	302633102	3874	524924	SH
FTD INC-CL A	COM	30265Q109	36	1,441	SH
FTI CONSULTING INC	COM	302941109	454	19,440	SH
FUELCELL ENERGY INC	COM	35952H106	208	15,945	SH
FULTON FIN CORP	COM	360271100	39	1,798	SH
FURNITURE BRANDS INTERNATIONAL	COM	360921100	2347	80,037	SH

FLEXTRONICS INTERNATIONAL		140,000			
FLIR SYS INC	671700		24128		
FLIR SYSTEMS INC (USD)	15,545				
FLORIDA EAST COAST INDUSTRIES	6,861				
FLORIDA ROCK INDUSTRIES, INC.	337				
FLORIDAFIRST BANCORP INC	2,605				
FLOWERS FOODS INC	14,854				
FLOWERVE CORP.	100,683				
FLUOR CORP	38,046				
FLUSHING FINANCIAL CORP	6,671				
FMC CORP.	66,716				
FMC TECHNOLOGIES INC	95,379				
FMS FINANCIAL CORP	1,762				
FNB CORP.	736				
FNB CORP/NORTH CAROLINA	2,319				
FOOT LOCKER INC	2,368				
FOOT LOCKER INC		71,800			
FOOTHILL INDEPENDENT BANCORP	2,153				
FORD MOTOR CO.	807,740				
FOREST CITY ENTERPRISES, INC. CLASS A	517				
FOREST LABORATORIES, INC.	159,120				
FOREST OIL CORP	96,817				
FOREST OIL CORP COM PAR \$0.01	562900		18838		



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General Dynamics	COM	369550108	2,260	25,000	SH
GENERAL DYNAMICS CORP.	COM	369550108	7991	88,410	SH
General Elec Co	COM	369604103	1,704	55,000	SH
GENERAL ELEC CO	COM	369604103	50612	1,633,707	SH
GENERAL ELECTRIC CO.	COM	369604103	226445	7,309,405	SH
GENERAL GROWTH PPTYS COM	COM	370021107	1160	41800	SH
GENERAL GROWTH PROPE	COM	370021107	99	3,554	SH
GENERAL MILLS, INC.	COM	370334104	10048	221,820	SH
GENERAL MOTORS CORP.	COM	370442105	12971	242,910	SH
GENERAL MTRS CORP	COM	370442105	13363	250,239	SH
GENESCO, INC.	COM	371532102	154	10,203	SH
GENESEE & WYO INC	COM	371559105	180	5,715	SH
GENESIS HEALTHCARE CORP	COM	37184D101	117	5,149	SH
GENESIS MICROCHIP INC	COM	37184C103	264	14,635	SH
GENESIS MICROCHIP INC COM	COM	37184C103	3025	167672	SH
GEN-PROBE INC	COM	36866T103	817	22,412	SH
GEN-PROBE INC NEW COM	COM	36866T103	11561	317000	SH
GENTA INC	COM	37245M207	230	22,030	SH
GENTEX CORP	COM	371901109	7905	179,000	SH
GENTEX CORP.	COM	371901109	5139	116,372	SH
GENTIVA HEALTH SERVICES	COM	37247A102	148	11,729	SH
GENUINE PARTS CO	COM	372460105	9969	300,270	SH
GENUINE PARTS CO.	COM	372460105	2602	78,386	SH
GENUS INC	COM	372461103	390	65,000	SH
GENUS INC COM	COM	372461103	2393	398900	SH
GENZYME CORP	COM	372917104	18802	381,462	SH

G & K SERVICES, INC. CLASS A	8,052	
GA FINANCIAL INC	65,565	
GABELLI ASSET MANAGEMENT, INC.	3,057	
GABLES RESIDENTIAL TRUST	12,934	
GALLAGHER, ARTHUR J & CO	687,316	
GALYANS TRADING INC	3,127	
GAMESTOP CORP	9,887	
GANNETT CO., INC.	117,470	
GAP INC		566,055
GAP, INC.	426,740	
GARDNER DENVER, INC.	7,529	
GARMIN LTD	7,330	
GARTNER INC. CLASS A	220,577	
GATEWAY, INC.	242,862	
GATX CORP.	89,569	
GAYLORD ENTERTAINMENT CO.	5,788	
GB&T BANCSHARES INC	2,636	
GCI, INC.	20,701	
GEMSTAR-TV GUIDE INTERNATIONAL	3,304	
GEN PROBE INC NEW		131,000
GENCORP, INC.	14,717	
GENE LOGIC, INC.	14,573	
GENENCOR INTERNATIONAL INC	4,013	
GENENTECH INC		179,820
GENENTECH, INC.	3,910	
GENERAL BINDING CORP	2,853	
GENERAL CABLE CORP.	17,911	
General Dynamics	25,000	
GENERAL DYNAMICS CORP.	88,410	
General Elec Co	55,000	
GENERAL ELEC CO		1,633,707
GENERAL ELECTRIC CO.	7,309,405	

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GENERAL GROWTH PPTYS COM		41800			
GENERAL GROWTH PROPE		3,554			
GENERAL MILLS, INC.		221,820			
GENERAL MOTORS CORP.		242,910			
GENERAL MTRS CORP			250,239		
GENESCO, INC.		10,203			
GENESE & WYO INC		5,715			
GENESIS HEALTHCARE CORP		5,149			
GENESIS MICROCHIP INC		14,635			
GENESIS MICROCHIP INC COM		140900		26772	
GEN-PROBE INC		22,412			
GEN-PROBE INC NEW COM		311000		6000	
GENTA INC		22,030			
GENTEX CORP			179,000		
GENTEX CORP.		116,372			
GENTIVA HEALTH SERVICES		11,729			
GENUINE PARTS CO			300,270		
GENUINE PARTS CO.		78,386			
GENUS INC			65,000		
GENUS INC COM		398900			
GENZYME CORP		381,462			
GENZYME CORP	COM	372917104	2960	60,000	SH
GEORGIA GULF CORP.	COM	373200203	378	13,072	SH
GEORGIA-PACIFIC CORP.	COM	373298108	3836	125,071	SH
GERBER SCIENTIFIC, INC.	COM	373730100	78	9,793	SH
GERMAN AMERICAN BANCORP	COM	373865104	79	4,507	SH
GERON CORP	COM	374163103	183	18,351	SH
GETTY IMAGES INC COM	COM	374276103	20983	418568	SH
GETTY IMAGES, INC.	COM	374276103	32	646	SH
GETTY REALTY CORP.	COM	374297109	220	8,410	SH
GEVITY HR INC	COM	374393106	126	5,656	SH
GIBRALTAR STEEL CORP.	COM	37476F103	112	4,438	SH
GILEAD SCIENCES INC	COM	375558103	16273	279,900	SH
GILEAD SCIENCES, INC.	COM	375558103	17622	302,370	SH
GILLETTE CO.	COM	375766102	21323	580,520	SH
GLACIER BANCORP, INC.	COM	37637Q105	275	8,455	SH
GLADSTONE CAPITAL CORP	COM	376535100	92	4,117	SH
GLATFELTER, P.H. CO.	COM	377316104	942	75,653	SH
GLAXO PLC	COM	37733W105	53	1,130	SH
GLENBOROUGH REALITY TRUST, INC	COM	37803P105	162	8,125	SH
GLIMCHER REALITY TRUST	COM	379302102	2205	98,542	SH
GLOBAL IMAGING SYSTEMS COM	COM	37934A100	24434	769584	SH
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	221	6,948	SH
GLOBAL INDUSTRIES LT	COM	379336100	171	33,388	SH
GLOBAL PAYMENTS INC.	COM	37940X102	25	540	SH
GLOBAL POWER EQUIPME	COM	37941P108	77	11,517	SH
GLOBESPAN VIRATA INC	COM	37957V106	1892	323,435	SH
GOLD BANK CORP., INC.	COM	379907108	232	16,532	SH
GOLDEN TELECOM INC	COM	38122G107	1989	71,428	SH
GOLDEN WEST FINANCIAL CORP.	COM	381317106	6802	65,920	SH
GOLDEN WEST FINL CORP DEL	COM	381317106	2941	28,500	SH
GOLDMAN SACHS GROUP INC	COM	38141G104	62223	630,230	SH
GOLDMAN SACHS GROUP INC	COM	38141G104	25033	253,550	SH
GOODRICH CORP.	COM	382388106	1574	53,019	SH
GOODYEAR TIRE & RUBBER CO.	COM	382550101	1156	147,129	SH
GOODY'S FAMILY CLOTHING	COM	382588101	81	8,632	SH

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GORMAN RUPP CO COM	COM	383082104	94	3,543	SH
GPO TELEVISA SA ADR-REPR 20	COM	40049J206	2588	64,920	SH
GRACE, W.R. & CO.	COM	38388F108	79	30,757	SH
GRACO INC	COM	384109104	1648	41,100	SH
GRACO, INC.	COM	384109104	2659	66,320	SH
GRAFTECH INTERNATIONAL LTD	COM	384313102	534	39,555	SH
GRANITE CONSTRUCTION, INC.	COM	387328107	1749	74,460	SH
GRANT PRIDECO INC	COM	38821G101	2273	174,562	SH
GRANT PRIDECO INC	COM	38821G101	137	10,530	SH
GRAY TELEVISION INC	COM	389375106	283	18,718	SH
GRAY TELEVISION INC COM	COM	389375106	3015	199400	SH
GREAT AMERICAN FINANCIAL RES	COM	389915109	51	3,139	SH
GREAT ATLANTIC & PACIFIC TEA	COM	390064103	58	6,940	SH
GREAT LAKES CHEM CORP.	COM	390568103	1061	39,033	SH
GREAT LAKES REIT, INC.	COM	390752103	107	6,831	SH
GREAT PLAINS ENERGY INC	COM	391164100	3172	99,682	SH
GREAT SOUTHERN BANCORP, INC.	COM	390905107	123	2,659	SH
GREATER BAY BANCORP	COM	391648102	2815	98,857	SH

GENZYME CORP			60,000		
GEORGIA GULF CORP.		13,072			
GEORGIA-PACIFIC CORP.		125,071			
GERBER SCIENTIFIC, INC.		9,793			
GERMAN AMERICAN BANCORP		4,507			
GERON CORP		18,351			
GETTY IMAGES INC COM		402500		16068	
GETTY IMAGES, INC.		646			
GETTY REALTY CORP.		8,410			
GEVITY HR INC		5,656			
GIBRALTAR STEEL CORP.		4,438			
GILEAD SCIENCES INC			279,900		
GILEAD SCIENCES, INC.		302,370			
GILLETTE CO.		580,520			
GLACIER BANCORP, INC.		8,455			
GLADSTONE CAPITAL CORP		4,117			
GLATFELTER, P.H. CO.		75,653			
GLAXO PLC			1,130		
GLENBOROUGH REALITY TRUST, INC		8,125			
GLIMCHER REALITY TRUST		98,542			
GLOBAL IMAGING SYSTEMS COM		740000		29584	
GLOBAL IMAGING SYSTEMS, INC.		6,948			
GLOBAL INDUSTRIES LT		33,388			
GLOBAL PAYMENTS INC.		540			
GLOBAL POWER EQUIPME		11,517			
GLOBESPAN VIRATA INC		323,435			
GOLD BANK CORP., INC.		16,532			
GOLDEN TELECOM INC		71,428			
GOLDEN WEST FINANCIAL CORP.		65,920			
GOLDEN WEST FINL CORP DEL			28,500		
GOLDMAN SACHS GROUP INC		630,230			
GOLDMAN SACHS GROUP INC			253,550		
GOODRICH CORP.		53,019			
GOODYEAR TIRE & RUBBER CO.		147,129			
GOODYS FAMILY CLOTHING		8,632			
GORMAN RUPP CO COM		3,543			
GPO TELEVISA SA ADR-REPR 20		64,920			
GRACE, W.R. & CO.		30,757			
GRACO INC			41,100		
GRACO, INC.		66,320			

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GRAFTECH INTERNATIONAL LTD		39,555			
GRANITE CONSTRUCTION, INC.		74,460			
GRANT PRIDECO INC		174,562			
GRANT PRIDECO INC			10,530		
GRAY TELEVISION INC		18,718			
GRAY TELEVISION INC COM		199400			
GREAT AMERICAN FINANCIAL RES		3,139			
GREAT ATLANTIC & PACIFIC TEA		6,940			
GREAT LAKES CHEM CORP.		39,033			
GREAT LAKES REIT, INC.		6,831			
GREAT PLAINS ENERGY INC		99,682			
GREAT SOUTHERN BANCORP, INC.		2,659			
GREATER BAY BANCORP		98,857			
GREATER COMMUNITY BANCORP	COM	39167M108	41	2,424	SH
GREEN MOUNTAIN COFFEE ROASTE	COM	393122106	38	1,663	SH
GREENBRIER COMPANIES INC	COM	393657101	42	2,518	SH
GREENE COUNTY BANCSHARES INC	COM	394361208	64	2,747	SH
GREENPOINT FINANCIAL CORP.	COM	395384100	6763	191,485	SH
GREIF INC CL A	COM	397624107	218	6,126	SH
GREY GLOBAL GROUP INC	COM	39787M108	285	417	SH
GREY WOLF, INC.	COM	397888108	298	79,725	SH
GRIFFON CORP.	COM	398433102	234	11,540	SH
GROUP 1 AUTOMOTIVE, INC.	COM	398905109	280	7,745	SH
GROUP 1 SOFTWARE INC	COM	39943Y103	74	4,223	SH
GSI COMMERCE INC	COM	36238G102	71	7,238	SH
GTC BIOTHERAPEUTICS INC	COM	36238T104	37	12,345	SH
GTECH HLDGS CORP	COM	400518106	1975	39,900	SH
GTECH HOLDINGS CORP.	COM	400518106	4199	84,836	SH
GUESS? INC	COM	401617105	43	3,543	SH
GUIDANT CORP.	COM	401698105	13913	231,120	SH
GUILFORD PHARMACEUTICALS INC	COM	401829106	72	10,629	SH
GUITAR CENTER INC	COM	402040109	7661	235158	SH
GUITAR CENTER, INC.	COM	402040109	207	6,330	SH
GULF ISLAND FABRICATION, INC.	COM	402307102	56	3,300	SH
GULFMARK OFFSHORE, INC.	COM	402629109	89	6,372	SH
Gulfterra Energy Partners	COM	40274U108	1,487	35,000	SH
GUNDLE/SLT ENVIRONMENTAL INC	COM	402809107	52	2,527	SH
GYMBOREE CORP	COM	403777105	2088	121,200	SH
GYMBOREE CORP.	COM	403777105	238	13,796	SH
H J HEINZ CO.	COM	423074103	6591	180,928	SH
H.B. FULLER CO.	COM	359694106	396	13,318	SH
HAEMONETICS CORP.	COM	405024100	179	7,495	SH
HAIN CELESTIAL GROUP INC	COM	405217100	245	10,563	SH
HALLIBURTON CO.	COM	406216101	6873	264,360	SH
HALLIBURTON COMPANY	COM	406216101	83	3,210	SH
HAMPSHIRE GROUP LTD	COM	408859106	25	806	SH
HANCOCK FABRICS, INC.	COM	409900107	98	6,802	SH
HANCOCK HOLDING CO.	COM	410120109	343	6,280	SH
HANDLEMAN CO.	COM	410252100	230	11,188	SH
HANGER ORTHOPEDIC GROUP	COM	41043F208	151	9,707	SH
HANMI FINL CORP	COM	410495105	86	4,345	SH
HANOVER COMPRESSOR COMPANY	COM	410768105	1437	128,919	SH
HARBOR FLORIDA BANCSHARES	COM	411901101	292	9,831	SH
HARLAND, JOHN H. CO.	COM	412693103	356	13,041	SH
HARLEY-DAVIDSON FUNDING	COM	412822108	8018	168,691	SH
HARLEYSVILLE GROUP, INC.	COM	412824104	284	14,279	SH

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HARLEYSVILLE NATIONAL CORP.	COM	412850109	338	11,243	SH
HARMAN INTL INDS INC NEW	COM	413086109	2959	40,000	SH
HARMAN INT'L INDUSTRIES, INC.	COM	413086109	76	1,034	SH
HARMONIC INC.	COM	413160102	238	32,767	SH
HARRAH'S ENTERTAINMENT, INC.	COM	413619107	2492	50,071	SH
HARRAHS ENTMT INC	COM	413619107	3882	78,000	SH
HARRIS CORP.	COM	413875105	3636	95,819	SH
HARRIS INTERACTIVE INC	COM	414549105	165	19,926	SH
HARRIS INTERACTIVE INC COM	COM	414549105	1272	153200	SH
HARSCO CORP.	COM	415864107	2581	58,906	SH

GREATER COMMUNITY BANCORP			2,424		
GREEN MOUNTAIN COFFEE ROASTE			1,663		
GREENBRIER COMPANIES INC			2,518		
GREENE COUNTY BANCSHARES INC			2,747		
GREENPOINT FINANCIAL CORP.			191,485		
GREIF INC CL A			6,126		
GREY GLOBAL GROUP INC			417		
GREY WOLF, INC.			79,725		
GRIFFON CORP.			11,540		
GROUP 1 AUTOMOTIVE, INC.			7,745		
GROUP 1 SOFTWARE INC			4,223		
GSI COMMERCE INC			7,238		
GTC BIOTHERAPEUTICS INC			12,345		
GTECH HLDGS CORP				39,900	
GTECH HOLDINGS CORP.			84,836		
GUESS? INC			3,543		
GUIDANT CORP.			231,120		
GUILFORD PHARMACEUTICALS INC			10,629		
GUITAR CENTER INC			223100	12058	
GUITAR CENTER, INC.			6,330		
GULF ISLAND FABRICATION, INC.			3,300		
GULFMARK OFFSHORE, INC.			6,372		
Gulfterra Energy Partners			35,000		
GUNDLE/SLT ENVIRONMENTAL INC			2,527		
GYMBOREE CORP				121,200	
GYMBOREE CORP.			13,796		
H J HEINZ CO.			180,928		
H.B. FULLER CO.			13,318		
HAEMONETICS CORP.			7,495		
HAIN CELESTIAL GROUP INC			10,563		
HALLIBURTON CO.			264,360		
HALLIBURTON COMPANY				3,210	
HAMPSHIRE GROUP LTD			806		
HANCOCK FABRICS, INC.			6,802		
HANCOCK HOLDING CO.			6,280		
HANDLEMAN CO.			11,188		
HANGER ORTHOPEDIC GROUP			9,707		
HANMI FINL CORP			4,345		
HANOVER COMPRESSOR COMPANY			128,919		
HARBOR FLORIDA BANCSHARES			9,831		
HARLAND, JOHN H. CO.			13,041		
HARLEY-DAVIDSON FUNDING			168,691		
HARLEYSVILLE GROUP, INC.			14,279		
HARLEYSVILLE NATIONAL CORP.			11,243		
HARMAN INTL INDS INC NEW				40,000	
HARMAN INT'L INDUSTRIES, INC.			1,034		
HARMONIC INC.			32,767		
HARRAH'S ENTERTAINMENT, INC.			50,071		



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HARRAHS ENTMT INC			78,000		
HARRIS CORP.		95,819			
HARRIS INTERACTIVE INC		19,926			
HARRIS INTERACTIVE INC COM		153200			
HARSCO CORP.		58,906			
HARTE-HANKS COMMUNICATIONS	COM	416196103	2728	125,427	SH
HARTFORD FINANCIAL SVCS GROUP	COM	416515104	76968	1,303,883	SH
HARVEST NATURAL RESOUR	COM	41754V103	164	16,525	SH
HASBRO, INC.	COM	418056107	1661	78,051	SH
HAVERTY FURNITURE COMPANIES	COM	419596101	147	7,419	SH
HAWAIIAN ELECTRIC INDUSTRIES,	COM	419870100	3220	67,974	SH
HAWTHORNE FINL CORP	COM	420542102	151	5,409	SH
HCA INC.	COM	404119109	9231	214,870	SH
HCC INSURANCE HOLDINGS, INC.	COM	404132102	2928	92,088	SH
HEADWATERS INC	COM	42210P102	238	12,212	SH
HEALTH CARE PPTY INVS COM	COM	421915109	2015	39666	SH
HEALTH CARE PPTYS INVEST INC	COM	421915109	53	1,053	SH
Health Care Prop Investors	COM	421915109	2,286	45,000	SH
HEALTH CARE REIT INC COM	COM	42217K106	270	7500	SH
HEALTH CARE REIT, INC.	COM	42217K106	3269	90,805	SH
HEALTH MANAGEMENT ASSOC.	COM	421933102	2611	108,790	SH
HEALTH NET INC. CLASS A	COM	42222G108	5344	163,413	SH
Healthcare Realty Trust	COM	421946104	2,324	65,000	SH
HEALTHCARE REALTY TRUST, INC.	COM	421946104	27	742	SH
HEALTHCARE SVCS GRP IN	COM	421906108	87	4,535	SH
HEALTHEXTRAS INC	COM	422211102	339	25,288	SH
HEARST-ARGYLE TELEVI	COM	422317107	16	579	SH
HEARTLAND EXPRESS INC	COM	422347104	4167	172,250	SH
HEARTLAND EXPRESS, INC.	COM	422347104	343	14,196	SH
HEARTLAND FINANCIAL USA INC	COM	42234Q102	81	4,380	SH
HECLA MNG CO	COM	422704106	428	51,644	SH
HEICO CORP.	COM	422806109	112	6,154	SH
HEIDRICK & STRUGGLES INT'L	COM	422819102	167	7,642	SH
HELEN OF TROY CORP LTD COM	COM	G4388N106	41399	1788288	SH
HELIX TECHNOLOGY CORP.	COM	423319102	255	12,377	SH
HELMERICH & PAYNE, INC.	COM	423452101	3408	122,002	SH
HENRY JACK & ASSOCIATES	COM	426281101	2635	128,046	SH
HENRY SCHEIN INC	COM	806407102	4442	65,724	SH
HERCULES, INC.	COM	427056106	1215	99,581	SH
HERITAGE COMMERCE CORP	COM	426927109	65	5,271	SH
HERITAGE FINANCIAL CORP	COM	42722X106	54	2,530	SH
HERITAGE PPTY INVT TR COM	COM	42725M107	1909	67100	SH
HERITAGE PROPERTY INVESTMENT	COM	42725M107	6879	241,805	SH
HERLEY INDS INC DEL	COM	427398102	105	5,089	SH
HERMAN MILLER, INC.	COM	600544100	9124	376,238	SH
HERSHEY FOODS CORP.	COM	427866108	4468	58,035	SH
HEWITT ASSOCIATES INC-CL A	COM	42822Q100	10	351	SH
HEWLETT PACKARD CO	COM	428236103	16950	737,898	SH
HEWLETT PACKARD CO.	COM	428236103	49942	2,174,206	SH
HEXCEL CORP.	COM	428291108	77	10,414	SH
HIBBETT SPORTING GOODS, INC.	COM	428565105	153	5,125	SH
HIBERNIA CORP	COM	428656102	6456	274,600	SH
HIBERNIA CORP. CLASS A	COM	428656102	5250	223,303	SH
HICKORY TECH CORP	COM	429060106	70	6,063	SH
HIGHWOODS PPTYS INC COM	COM	431284108	1006	39600	SH
HIGHWOODS PROPERTIES, INC.	COM	431284108	2558	100,697	SH

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HILB, ROGAL & HAMILTON CO.	COM	431294107	476	14,834	SH
HILLENBRAND INDUSTRIES, INC.	COM	431573104	5506	88,723	SH

HARTE-HANKS COMMUNICATIONS				125,427	
HARTFORD FINANCIAL SVCS GROUP				1,303,883	
HARVEST NATURAL RESOUR				16,525	
HASBRO, INC.				78,051	
HAVERTY FURNITURE COMPANIES				7,419	
HAWAIIAN ELECTRIC INDUSTRIES,				67,974	
HAWTHORNE FINL CORP				5,409	
HCA INC.				214,870	
HCC INSURANCE HOLDINGS, INC.				92,088	
HEADWATERS INC				12,212	
HEALTH CARE PPTY INVS COM				39666	
HEALTH CARE PPTYS INVEST INC				1,053	
Health Care Prop Investors				45,000	
HEALTH CARE REIT INC COM				7500	
HEALTH CARE REIT, INC.				90,805	
HEALTH MANAGEMENT ASSOC.				108,790	
HEALTH NET INC. CLASS A				163,413	
Healthcare Realty Trust				65,000	
HEALTHCARE REALTY TRUST, INC.				742	
HEALTHCARE SVCS GRP IN				4,535	
HEALTHEXTRAS INC				25,288	
HEARST-ARGYLE TELEVI				579	
HEARTLAND EXPRESS INC			172,250		
HEARTLAND EXPRESS, INC.				14,196	
HEARTLAND FINANCIAL USA INC				4,380	
HECLA MNG CO				51,644	
HEICO CORP.				6,154	
HEIDRICK & STRUGGLES INT'L				7,642	
HELEN OF TROY CORP LTD COM				1750800	37488
HELIX TECHNOLOGY CORP.				12,377	
HELMERICH & PAYNE, INC.				122,002	
HENRY JACK & ASSOCIATES				128,046	
HENRY SCHEIN INC				65,724	
HERCULES, INC.				99,581	
HERITAGE COMMERCE CORP				5,271	
HERITAGE FINANCIAL CORP				2,530	
HERITAGE PPTY INVT TR COM				67100	
HERITAGE PROPERTY INVESTMENT				241,805	
HERLEY INDS INC DEL				5,089	
HERMAN MILLER, INC.				376,238	
HERSHEY FOODS CORP.				58,035	
HEWITT ASSOCIATES INC-CL A				351	
HEWLETT PACKARD CO			737,898		
HEWLETT PACKARD CO.				2,174,206	
HEXCEL CORP.				10,414	
HIBBETT SPORTING GOODS, INC.				5,125	
HIBERNIA CORP			274,600		
HIBERNIA CORP. CLASS A				223,303	
HICKORY TECH CORP				6,063	
HIGHWOODS PPTYS INC COM				39600	
HIGHWOODS PROPERTIES, INC.				100,697	
HILB, ROGAL & HAMILTON CO.				14,834	
HILLENBRAND INDUSTRIES, INC.				88,723	

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HILTON HOTELS CORP	COM	432848109	2924	170,694	SH
HI-TECH PHARMACAL CO INC	COM	42840B101	54	2,313	SH
HOLLINGER INTERNATIONAL, INC.	COM	435569108	310	19,859	SH
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	51	4,596	SH
HOLLY CORP.	COM	435758305	127	4,631	SH
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	346	25,130	SH
HOLLYWOOD PARK, INC.	COM	723456109	94	10,088	SH
HOLOGIC INC	COM	436440101	159	9,239	SH
HOME DEPOT INC	COM	437076102	14317	403,420	SH
HOME DEPOT, INC.	COM	437076102	36915	1,040,140	SH
HOME PPTYS N Y INC COM	COM	437306103	634	15700	SH
HOME PROPERTIES INC.	COM	437306103	584	14,471	SH
HOMESTORE.COM	COM	437852106	193	40,795	SH
HON INDS INC	COM	438092108	1780	41,100	SH
HON INDUSTRIES INC.	COM	438092108	3634	83,893	SH
HONEYWELL INTERNATIONAL INC.	COM	438516106	12536	375,000	SH
HONEYWELL INTL INC	COM	438516106	16615	497,000	SH
HOOKER FURNITURE CORP	COM	439038100	58	1,426	SH
HOOPER HOLMES, INC.	COM	439104100	165	26,625	SH
HORACE MANN EDUCATORS CORP.	COM	440327104	1106	79,155	SH
HORIZON FINANCIAL CORP	COM	44041F105	90	5,142	SH
HORIZON OFFSHORE, INC.	COM	44043J105	55	12,396	SH
HORIZON ORGANIC HOLDIN	COM	44043T103	1046	43,668	SH
HORMEL FOODS CORP.	COM	440452100	5115	198,188	SH
HOSPITALITY PPTYS TR COM SH BE	COM	44106M102	1358	32900	SH
HOSPITALITY PROPERTIES TRUST	COM	44106M102	3715	89,991	SH
HOST MARRIOTT CORP COM	COM	44107p104	1809	146800	SH
HOT TOPIC INC	COM	441339108	654	22,210	SH
HOUSTON EXPLORATION COMPAN	COM	442120101	234	6,394	SH
HOVNANIAN ENTER, INC. COM PAR \$0.01	COM	442487203	3742	42,980	SH
HRPT PROPERTIES TRUST	COM	40426W101	23	2,252	SH
HS RESOURCES, INC.	COM	492386107	2297	49,414	SH
HUBBELL INC. CLASS B	COM	443510201	3786	85,851	SH
HUDSON CITY BANCORP	COM	443683107	49	1,289	SH
HUDSON HIGHLAND GROUP INC	COM	443792106	82	3,476	SH
HUDSON RIVER BANKCORP.	COM	444128102	280	7,186	SH
HUGHES SUPPLY, INC.	COM	444482103	548	11,048	SH
HUMAN GENOME SCIENCES, INC.	COM	444903108	31	2,321	SH
HUMANA, INC.	COM	444859102	1660	72,633	SH
HUMBOLDT BANCORP	COM	445069107	104	5,954	SH
HUNGARIAN TELEPHONE & CABLE	COM	445542103	15	1,565	SH
HUNT J B TRANS SVCS INC	COM	445658107	3371	124,800	SH
HUNT JB TRANS SVC INC COM	COM	445658107	11522	426596	SH
HUNTINGTON BANCSHARES, INC.	COM	446150104	2318	103,009	SH
HUSDON UNITED BANCORP	COM	444165104	30	801	SH
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	333	10,813	SH
HYDRIL	COM	448774109	155	6,470	SH
HYPERCOM CORP	COM	44913M105	58	12,183	SH
HYPERION SOLUTIONS CORP	COM	44914M104	573	19,005	SH
IBERIABANK CORP	COM	450828108	186	3,145	SH
IBT BANCORP INC/IRWIN PA	COM	44923F108	72	1,222	SH
Icon Plc - Sponsored ADR		45103T107	3209	73,600	SH
ICOS CORP COM	COM	449295104	9152	221700	SH

HILTON HOTELS CORP	170,694
HI-TECH PHARMACAL CO INC	2,313

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HOLLINGER INTERNATIONAL, INC.	19,859		
HOLLIS-EDEN PHARMACEUTICALS	4,596		
HOLLY CORP.	4,631		
HOLLYWOOD ENTERTAINMENT CORP.	25,130		
HOLLYWOOD PARK, INC.	10,088		
HOLOGIC INC	9,239		
HOME DEPOT INC		403,420	
HOME DEPOT, INC.	1,040,140		
HOME PPTYS N Y INC COM	15700		
HOME PROPERTIES INC.	14,471		
HOMESTORE.COM	40,795		
HON INDS INC		41,100	
HON INDUSTRIES INC.	83,893		
HONEYWELL INTERNATIONAL INC.	375,000		
HONEYWELL INTL INC		497,000	
HOOKER FURNITURE CORP	1,426		
HOOPER HOLMES, INC.	26,625		
HORACE MANN EDUCATORS CORP.	79,155		
HORIZON FINANCIAL CORP	5,142		
HORIZON OFFSHORE, INC.	12,396		
HORIZON ORGANIC HOLDIN	43,668		
HORMEL FOODS CORP.	198,188		
HOSPITALITY PPTYS TR COM SH BE	32900		
HOSPITALITY PROPERTIES TRUST	89,991		
HOST MARRIOTT CORP COM	146800		
HOT TOPIC INC	22,210		
HOUSTON EXPLORATION COMPAN	6,394		
HOVNIANIAN ENTER, INC. COM PAR \$0.01	42,980		
HRPT PROPERTIES TRUST	2,252		
HS RESOURCES, INC.	49,414		
HUBBELL INC. CLASS B	85,851		
HUDSON CITY BANCORP	1,289		
HUDSON HIGHLAND GROUP INC	3,476		
HUDSON RIVER BANCORP.	7,186		
HUGHES SUPPLY, INC.	11,048		
HUMAN GENOME SCIENCES, INC.	2,321		
HUMANA, INC.	72,633		
HUMBOLDT BANCORP	5,954		
HUNGARIAN TELEPHONE & CABLE	1,565		
HUNT J B TRANS SVCS INC		124,800	
HUNT JB TRANS SVC INC COM	394000		32596
HUNTINGTON BANCSHARES, INC.	103,009		
HUSDON UNITED BANCORP	801		
HUTCHINSON TECHNOLOGY, INC.	10,813		
HYDRIL	6,470		
HYPERCOM CORP	12,183		
HYPERION SOLUTIONS CORP	19,005		
IBERIABANK CORP	3,145		
IBT BANCORP INC/IRWIN PA	1,222		
Icon Plc - Sponsored ADR	73,600		
ICOS CORP COM	217300		4400

ICOS CORPORATION	COM	449295104	41	989	SH
ICT GROUP INC	COM	44929Y101	30	2,577	SH
ICU MEDICAL, INC.	COM	44930G107	170	4,950	SH
IDACORP, INC.	COM	451107106	2164	72,323	SH
IDENTIX INC	COM	451906101	179	40,114	SH

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IDEX CORP.	COM	45167R104	538	12,946	SH
IDEXX LABORATORIES, INC.	COM	45168D104	29	633	SH
IDINE REWARDS NETWORK	COM	761557107	121	11,341	SH
IDT CORP.	COM	448947101	22	977	SH
IDX SYSTEMS CORP.	COM	449491109	217	8,094	SH
IGATE CORP	COM	45169U105	75	9,512	SH
IGEN INTERNATIONAL, INC.	COM	449536101	499	8,470	SH
IHOP CORP.	COM	449623107	357	9,286	SH
IKON OFFICE SOLUTIONS INC.	COM	451713101	30	2,532	SH
ILEX ONCOLOGY INC	COM	451923106	385	18,116	SH
ILEX ONCOLOGY INC	COM	451923106	2125	100,000	SH
Illinois Tool Works	COM	452308109	1,678	20,000	SH
ILLINOIS TOOL WORKS, INC.	COM	452308109	13459	160,400	SH
IMAGISTICS INTL INC	COM	45247T104	272	7,262	SH
IMATION CORP.	COM	45245A107	1808	51,445	SH
IMC GLOBAL, INC.	COM	449669100	2132	214,706	SH
IMCLONE SYSTEMS	COM	45245W109	41	1,034	SH
IMMUCOR INC	COM	452526106	183	8,980	SH
IMMUNOGEN INC	COM	45253H101	96	19,043	SH
IMMUNOMEDICS, INC.	COM	452907108	89	19,567	SH
IMPAC MEDICAL SYSTEMS INC	COM	45255A104	74	2,889	SH
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	456	25,057	SH
IMPAX LABORATORIES INC	COM	45256B101	206	14,316	SH
IMPCO TECHNOLOGIES INC COM	COM	45255W106	2186	250700	SH
IMPERIAL SUGAR CO	COM	453096208	479	33,885	SH
IMS HEALTH, INC.	COM	449934108	2699	108,568	SH
INAMED CORP	COM	453235103	604	12,571	SH
INCYTE CORP	COM	45337C102	233	34,026	SH
INDEPENDENCE COMMUNITY BANK	COM	453414104	2815	78,247	SH
INDEPENDENCE HLDG CO N	COM	453440307	37	1,530	SH
INDEPENDENT BANK CORP.-MASSACHUSETTS	COM	453836108	156	5,522	SH
INDEPENDENT BANK CORP.-MICHIGAN	COM	453838104	263	9,288	SH
INDEVUS PHARMACEUTICALS INC	COM	454072109	104	17,614	SH
INDYMAC BANCORP, INC.	COM	456607100	2383	79,987	SH
INET TECHNOLOGY	COM	45662V105	73	6,102	SH
INFINITY PROPERTY & CASUALTY	COM	45665Q103	192	5,805	SH
INFOCUS CORPORATION	COM	45665B106	169	17,473	SH
INFONET SERVICES COR	COM	45666T106	54	32,022	SH
INFORMATICA CORP	COM	45666Q102	312	30,290	SH
INFORMATION HOLDINGS INC.	COM	456727106	131	5,933	SH
INFOSPACE INC.	COM	45678T201	277	12,010	SH
INFOUSA INC. CLASS B	COM	456818301	103	13,865	SH
INGERSOLL RAND COMPANY LIM	COM	G4776G101	6985	102,900	SH
INGERSOLL-RAND CO CL A	COM	G4776G101	5260	77,490	SH
INGERSOLL-RAND COMPANY CL A	COM	G4776G101	6842	100800	SH
INGLES MARKETS, INC., CLASS A	COM	457030104	41	4,007	SH
INGRAM MICRO INC. CLASS A	COM	457153104	29	1,850	SH
INNKEEPERS USA TRUST	COM	4576J0104	105	12,595	SH

ICOS CORPORATION	989
ICT GROUP INC	2,577
ICU MEDICAL, INC.	4,950
IDACORP, INC.	72,323
IDENTIX INC	40,114
IDEX CORP.	12,946
IDEXX LABORATORIES, INC.	633
IDINE REWARDS NETWORK	11,341
IDT CORP.	977
IDX SYSTEMS CORP.	8,094

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IGATE CORP		9,512			
IGEN INTERNATIONAL, INC.		8,470			
IHOP CORP.		9,286			
IKON OFFICE SOLUTIONS INC.		2,532			
ILEX ONCOLOGY INC		18,116			
ILEX ONCOLOGY INC			100,000		
Illinois Tool Works		20,000			
ILLINOIS TOOL WORKS, INC.		160,400			
IMAGISTICS INTL INC		7,262			
IMATION CORP.		51,445			
IMC GLOBAL, INC.		214,706			
IMCLONE SYSTEMS		1,034			
IMMUCOR INC		8,980			
IMMUNOGEN INC		19,043			
IMMUNOMEDICS, INC.		19,567			
IMPAC MEDICAL SYSTEMS INC		2,889			
IMPAC MORTGAGE HOLDINGS INC		25,057			
IMPAX LABORATORIES INC		14,316			
IMPACO TECHNOLOGIES INC COM		250700			
IMPERIAL SUGAR CO		33,885			
IMS HEALTH, INC.		108,568			
INAMED CORP		12,571			
INCYTE CORP		34,026			
INDEPENDENCE COMMUNITY BANK		78,247			
INDEPENDENCE HLDG CO N		1,530			
INDEPENDENT BANK CORP.-MASSACHUSETTS		5,522			
INDEPENDENT BANK CORP.-MICHIGAN		9,288			
INDEVUS PHARMACEUTICALS INC		17,614			
INDYMAC BANCORP, INC.		79,987			
INET TECHNOLOGY		6,102			
INFINITY PROPERTY & CASUALTY		5,805			
INFOCUS CORPORATION		17,473			
INFONET SERVICES COR		32,022			
INFORMATICA CORP		30,290			
INFORMATION HOLDINGS INC.		5,933			
INFOSPACE INC.		12,010			
INFOUSA INC. CLASS B		13,865			
INGERSOLL RAND COMPANY LIM			102,900		
INGERSOLL-RAND CO CL A		77,490			
INGERSOLL-RAND COMPANY CL A		96100		4700	
INGLES MARKETS, INC., CLASS A		4,007			
INGRAM MICRO INC. CLASS A		1,850			
INNKEEPERS USA TRUST		12,595			
INNOVEX INC/MN	COM	457647105	72	8,523	SH
INPUT/OUTPUT, INC.	COM	457652105	93	20,730	SH
INSIGHT COMMUNICATIO	COM	45768V108	216	20,843	SH
INSIGHT ENTERPRISES COM	COM	45765U103	19335	1028448	SH
INSIGHT ENTERPRISES, INC.	COM	45765U103	410	21,793	SH
INSITUFORM TECHNOLOGIES, INC. CLASS A	COM	457667103	174	10,568	SH
INSPIRE PHARMACEUTICALS INC	COM	457733103	186	13,154	SH
INSTINET GROUP INCORPORATED	COM	457750107	10	1,966	SH
INSURANCE AUTO AUCTIONS INC COM	COM	457875102	53	4,097	SH
INSWEB CORP	COM	45809K202	42	9,194	SH
INTEGRA BANK CORP.	COM	45814P105	161	7,300	SH
INTEGRA LIFESCIENCES CORP	COM	457985208	5279	184,400	SH
INTEGRA LIFESCIENCES HOLDINGS	COM	457985208	239	8,353	SH

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INTEGRAL SYSTEMS INC/MD	COM	45810H107	97	4,559	SH
INTEGRATED CIRCUIT SYSTEMS	COM	45811K208	3095	108,596	SH
INTEGRATED DEVICE TECHNOLOGY,	COM	458118106	2590	150,821	SH
INTEGRATED ELECTRICAL SERVICES	COM	45811E103	140	15,132	SH
INTEGRATED SILICON SOLUTION	COM	45812P107	204	13,033	SH
INTEL CORP	COM	458140100	38068	1,182,262	SH
INTEL CORP.	COM	458140100	156032	4,868,380	SH
INTELIDATA TECHNOLOGIES CORP.	COM	45814T107	36	22,977	SH
INTER PARFUMS INC	COM	458334109	36	1,597	SH
INTER VOICE INC	COM	461142101	593	50000	SH
INTERACTIVE DATA CORP	COM	45840J107	11	641	SH
INTERACTIVECORP	COM	45840Q101	1832	53,982	SH
INTERCEPT INC	COM	45845L107	95	8,396	SH
INTERCHANGE FINL SVCS	COM	458447109	133	5,239	SH
INTERDIGITAL COMMUNICATION	COM	45866A105	23	1,121	SH
INTERFACE, INC. CLASS A	COM	458665106	113	20,416	SH
INTERGRAPH CORP	COM	458683109	311	13,000	SH
INTERGRAPH CORP.	COM	458683109	520	21,741	SH
INTERLAND INC	COM	458727203	42	6,362	SH
INTERMAGNETICS GENERAL CORP.	COM	458771102	171	7,721	SH
INTERMUNE INC.	COM	45884X103	275	11,856	SH
INTERNATIONAL BANCSHARES CORP.	COM	459044103	20	416	SH
INTERNATIONAL BUSINESS MAC	COM	459200101	23320	251,620	SH
INTERNATIONAL GAME TECHN	COM	459902102	7964	223076	SH
INTERNATIONAL GAME TECHNOL	COM	459902102	2038	57,100	SH
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	5590	156,575	SH
INTERNATIONAL MULTIFOODS CORP.	COM	460043102	148	8,241	SH
INTERNATIONAL PAPER CO.	COM	460146103	35960	834,150	SH
International Rectifier	COM	460254105	1,976	40,000	SH
INTERNATIONAL RECTIFIER CORP.	COM	460254105	4581	92,711	SH
INTERNATIONAL SPEEDWAY COR	COM	460335201	7489	167,700	SH
INTERNATIONAL SPEEDWAY CORP.	COM	460335201	3386	76,188	SH
INTERNET SECURITY SY	COM	46060X107	1659	88,129	SH
INTERPOOL, INC.	COM	46062R108	46	3,158	SH
INTERPORE INTERNATIONAL	COM	46062W107	106	8,163	SH
INTERPUBLIC GROUP CORP	COM	460690100	2906	186,308	SH
INTERSIL CORP	COM	46069S109	6630	266,800	SH
INTERSIL CORP -CL A	COM	46069S109	5225	210,279	SH
INTERSILL CORP	COM	46069S109	6254	251656	SH
INTERSTATE BAKERIES CORP.	COM	46072H108	1206	84,725	SH

INNOVEX INC/MN	8,523	
INPUT/OUTPUT, INC.	20,730	
INSIGHT COMMUNICATIO	20,843	
INSIGHT ENTERPRISES COM	983900	44548
INSIGHT ENTERPRISES, INC.	21,793	
INSITUFORM TECHNOLOGIES, INC. CLASS A	10,568	
INSPIRE PHARMACEUTICALS INC	13,154	
INSTINET GROUP INCORPORATED	1,966	
INSURANCE AUTO AUCTIONS INC COM	4,097	
INSWEB CORP	9,194	
INTEGRA BANK CORP.	7,300	
INTEGRA LIFESCIENCES CORP		184,400
INTEGRA LIFESCIENCES HOLDINGS	8,353	
INTEGRAL SYSTEMS INC/MD	4,559	
INTEGRATED CIRCUIT SYSTEMS	108,596	
INTEGRATED DEVICE TECHNOLOGY,	150,821	
INTEGRATED ELECTRICAL SERVICES	15,132	
INTEGRATED SILICON SOLUTION	13,033	

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INTEL CORP				1,182,262	
INTEL CORP.	4,868,380				
INTELIDATA TECHNOLOGIES CORP.	22,977				
INTER PARFUMS INC	1,597				
INTER VOICE INC	50000				
INTERACTIVE DATA CORP	641				
INTERACTIVECORP	53,982				
INTERCEPT INC	8,396				
INTERCHANGE FINL SVCS	5,239				
INTERDIGITAL COMMUNICATION	1,121				
INTERFACE, INC. CLASS A	20,416				
INTERGRAPH CORP			13,000		
INTERGRAPH CORP.	21,741				
INTERLAND INC	6,362				
INTERMAGNETICS GENERAL CORP.	7,721				
INTERMUNE INC.	11,856				
INTERNATIONAL BANCSHARES CORP.	416				
INTERNATIONAL BUSINESS MAC		251,620			
INTERNATIONAL GAME TECHN	205000		18076		
INTERNATIONAL GAME TECHNOL		57,100			
INTERNATIONAL GAME TECHNOLOGY	156,575				
INTERNATIONAL MULTIFOODS CORP.	8,241				
INTERNATIONAL PAPER CO.	834,150				
International Rectifier	40,000				
INTERNATIONAL RECTIFIER CORP.	92,711				
INTERNATIONAL SPEEDWAY COR		167,700			
INTERNATIONAL SPEEDWAY CORP.	76,188				
INTERNET SECURITY SY	88,129				
INTERPOOL, INC.	3,158				
INTERPORE INTERNATIONAL	8,163				
INTERPUBLIC GROUP CORP	186,308				
INTERSIL CORP		266,800			
INTERSIL CORP -CL A	210,279				
INTERSILL CORP	231500		20156		
INTERSTATE BAKERIES CORP.	84,725				
INTERTAN INC.	COM	461120107	98	9,640	SH
INTER-TEL, INC.	COM	458372109	218	8,726	SH
INTERVOICE-BRITE INC.	COM	461142101	190	16,007	SH
INTERWOVEN INC	COM	46114T508	156	12,073	SH
INTL BUSINESS MACHINES CORP	COM	459200101	126011	1,359,635	SH
INT'L. FLAVORS & FRAGRANCES,	COM	459506101	4151	118,873	SH
INTRADO INC	COM	46117A100	149	6,776	SH
INTROGEN THERAPEUTICS INC	COM	46119F107	423	50,000	SH
Intuit	COM	461202103	1,057	20,000	SH
INTUIT, INC.	COM	461202103	5769	109,136	SH
INTUITIVE SURGICAL INC	COM	46120E602	225	13,141	SH
INVACARE CORP.	COM	461203101	497	12,310	SH
INVERESK RESEARCH GROUP INC	COM	461238107	346	14,011	SH
INVERESK RESH GROUP COM	COM	461238107	19151	774400	SH
INVERNESS MEDICAL INNOVATION	COM	46126P106	126	5,774	SH
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	1433	88,717	SH
INVESTORS FINANCIAL SERVICES	COM	461915100	3615	94,110	SH
INVESTORS REAL ESTATE TRUST	COM	461730103	167	16,840	SH
INVISION TECHNOLOGIES	COM	461851107	273	8,132	SH
INVITROGEN CORP	COM	46185R100	307	4,393	SH
INVITROGEN CORP	COM	46185R100	1400	20,000	SH



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INVITROGEN CORP COM	COM	46185r100	8477	121094	SH
IOMEGA CORP	COM	462030305	144	24,084	SH
IONICS, INC.	COM	462218108	262	8,238	SH
IPAYMENT INC	COM	46262E105	87	2,578	SH
IPAYMENT INC COM	COM	46262E105	2040	60000	SH
IPC HOLDINGS LTD	COM	G4933P101	455986	11,722,000	SH
IRON MOUNTAIN INC.	COM	462846106	52	1,305	SH
IRSA - SP GDR	COM	450047204	1310	131,038	SH
IRWIN FINANCIAL CORP.	COM	464119106	230	7,312	SH
ISHARES LEHMAN 7-10 YR TREASURY BOND	COM	464287440	610	7,200	SH
ISHARES MSCI EAFE INDEX FUND	COM	464287465	2120	15,500	SH
ISHARES MSCI JAPAN INDEX FD	COM	464286848	1614	168,430	SH
ISHARES RUSSELL 2000	COM	464287655	2349	21,200	SH
ISHARES RUSSELL MIDCAP GRWTH	COM	464287481	825	11,200	SH
ISHARES RUSSELL MIDCAP VALUE	COM	464287473	709	7,600	SH
ISHARES S&P 500/BARRA GROWTH	COM	464287309	1290	23,200	SH
ISHARES S&P 500/BARRA VALUE	COM	464287408	1555	28,100	SH
ISIS PHARMACEUTICALS, INC.	COM	464330109	135	20,843	SH
ISLE OF CAPRI CASINOS	COM	464592104	152	7,073	SH
ISTAR FINANCIAL INC	COM	45031U101	2141	55,042	SH
I-STAT CORP.	COM	450312103	111	7,229	SH
ITLA CAP CORP	COM	450565106	113	2,246	SH
ITRON, INC.	COM	465741106	175	9,556	SH
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	40	852	SH
ITT EDUCATIONAL SVCS COM	COM	45068B109	24173	514650	SH
ITT INDUSTRIAL INC	COM	450911102	3111	41,916	SH
ITT Industries	COM	450911102	1,796	24,200	SH
IVANHOE MINES LTD	COM	46579N103	5519	692,500	SH
IVAX CORP.	COM	465823102	6733	281,951	SH
IXIA	COM	45071R109	126	10,777	SH
IXYS CORP.	COM	46600W106	76	8,092	SH
J & J SNACK FOODS CORP	COM	466032109	109	2,888	SH

INTERTAN INC.		9,640			
INTER-TEL, INC.		8,726			
INTERVOICE-BRITE INC.		16,007			
INTERWOVEN INC		12,073			
INTL BUSINESS MACHINES CORP		1,359,635			
INT'L. FLAVORS & FRAGRANCES,		118,873			
INTRADO INC		6,776			
INTROGEN THERAPEUTICS INC			50,000		
Intuit		20,000			
INTUIT, INC.		109,136			
INTUITIVE SURGICAL INC		13,141			
INVACARE CORP.		12,310			
INVERESK RESEARCH GROUP INC		14,011			
INVERESK RESH GROUP COM		759800	14600		
INVERNESS MEDICAL INNOVATION		5,774			
INVESTMENT TECHNOLOGY GROUP		88,717			
INVESTORS FINANCIAL SERVICES		94,110			
INVESTORS REAL ESTATE TRUST		16,840			
INVISION TECHNOLOGIES		8,132			
INVITROGEN CORP		4,393			
INVITROGEN CORP			20,000		
INVITROGEN CORP COM		110400		10694	
IOMEGA CORP		24,084			
IONICS, INC.		8,238			
IPAYMENT INC		2,578			
IPAYMENT INC COM		60000			

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IPC HOLDINGS LTD	11,722,000	
IRON MOUNTAIN INC.	1,305	
IRSA - SP GDR	131,038	
IRWIN FINANCIAL CORP.	7,312	
ISHARES LEHMAN 7-10 YR TREASURY BOND	7,200	
ISHARES MSCI EAFE INDEX FUND	15,500	
iSHARES MSCI JAPAN INDEX FD	168,430	
iSHARES RUSSELL 2000	21,200	
ISHARES RUSSELL MIDCAP GRWTH	11,200	
ISHARES RUSSELL MIDCAP VALUE	7,600	
ISHARES S&P 500/BARRA GROWTH	23,200	
ISHARES S&P 500/BARRA VALUE	28,100	
ISIS PHARMACEUTICALS, INC.	20,843	
ISLE OF CAPRI CASINOS	7,073	
ISTAR FINANCIAL INC	55,042	
I-STAT CORP.	7,229	
ITLA CAP CORP	2,246	
ITRON, INC.	9,556	
ITT EDUCATIONAL SERVICES, INC.	852	
ITT EDUCATIONAL SVCS COM	493900	20750
ITT INDUSTRIAL INC	41,916	
ITT Industries	24,200	
IVANHOE MINES LTD	0	692,500
IVAX CORP.	281,951	
IXIA	10,777	
IXYS CORP.	8,092	
J & J SNACK FOODS CORP	2,888	

J JILL GROUP INC	COM	466189107	103	8,065	SH
J P MORGAN CHASE + CO	COM	46625H100	23912	651,023	SH
J.B. HUNT TRANSPORT SERVICES	COM	445658107	3097	114,664	SH
J.C. PENNEY CO., INC.	COM	708160106	30171	1,148,072	SH
J.P. MORGAN CHASE AND CO.	COM	46625H100	35987	979,780	SH
J0-ANN STORES INC	COM	47758P307	157	7,682	SH
J2 GLOBAL COMMUNICATIO	COM	46626E205	193	7,787	SH
JABIL CIRCUIT INC COM	COM	466313103	5739	202800	SH
JABIL CIRCUIT, INC.	COM	466313103	22518	795,685	SH
JACK IN THE BOX INC.	COM	466367109	341	15,975	SH
JACOBS ENGINEERING GROUP, INC.	COM	469814107	3829	79,751	SH
JACUZZI BRANDS INC	COM	469865109	252	35,534	SH
JAKKS PACIFIC, INC.	COM	47012E106	152	11,538	SH
JANUS CAPITAL GROUP	COM	47102X105	1778	108,371	SH
JARDEN CORP	COM	471109108	335	12,253	SH
JDA SOFTWARE GROUP, INC.	COM	46612K108	221	13,375	SH
JDS UNIPHASE CORP	COM	46612J101	2794	767,641	SH
JEFFERIES GROUP, INC.	COM	472319102	25	767	SH
JEFFERIES GRP INC NEW COM	COM	472319102	22859	692268	SH
JEFFERSON-PILOT CORP.	COM	475070108	3219	63,561	SH
JETBLUE AIRWAYS CORP	COM	477143101	3872	145,992	SH
JETBLUE AWYS CORP	COM	477143101	8433	318,000	SH
JLG INDUSTRIES, INC.	COM	466210101	307	20,181	SH
JM SMUCKER CO/THE NEW COM WI	COM	832696405	3263	72,049	SH
JOHN B. SANFILIPPO & SON	COM	800422107	128	2,511	SH
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	11904	317,439	SH
JOHN WILEY & SONS, INC. CLASS A	COM	968223206	25	968	SH
JOHNSON & JOHNSON	COM	478160104	87868	1,700,895	SH
JOHNSON + JOHNSON	COM	478160104	23774	460,210	SH

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Johnson and Johnson	COM	478160104	3,100	60,000	SH
JOHNSON CONTROLS, INC.	COM	478366107	4728	40,718	SH
JONES APPAREL GROUP, INC.	COM	480074103	46900	1,331,240	SH
JONES LANG LASALLE, INC.	COM	48020Q107	304	14,683	SH
JOS A BANK CLOTHIERS INC	COM	480838101	78	2,246	SH
JOURNAL REGISTER CO.	COM	481138105	301	14,553	SH
JOY GLOBAL INC COM	COM	481165108	17560	671500	SH
JOY GLOBAL INC.	COM	481165108	587	22,458	SH
JUNIPER NETWORKS INC	COM	48203R104	18495	990,100	SH
JUNIPER NETWORKS, INC.	COM	48203R104	475	25,423	SH
K V PHARMACEUT [A]	COM	482740206	389	15,273	SH
K V PHARMACEUTICAL (ADR)	COM	482740206	10496	411600	SH
K2, INC.	COM	482732104	177	11,633	SH
KADANT INC	COM	48282T104	121	5,577	SH
KAMAN CORP., CLASS A	COM	483548103	131	10,263	SH
KANA SOFTWARE INC.	COM	483600300	44	13,025	SH
KANSAS CITY LIFE INSURANCE CO.	COM	484836101	79	1,708	SH
KANSAS CITY SOUTHERN	COM	485170302	417	29,109	SH
KAYDON CORP.	COM	486587108	313	12,119	SH
KB HOME	COM	48666K109	1510	20,816	SH
KCS ENERGY, INC.	COM	482434206	182	17,280	SH
KEANE, INC.	COM	486665102	1690	115,412	SH
KEITHLEY INSTRUMENTS, INC.	COM	487584104	105	5,725	SH
KELLOGG CO.	COM	487836108	6724	176,570	SH
J JILL GROUP INC			8,065		
J P MORGAN CHASE + CO				651,023	
J.B. HUNT TRANSPORT SERVICES			114,664		
J.C. PENNEY CO., INC.			1,148,072		
J.P. MORGAN CHASE AND CO.			979,780		
J0-ANN STORES INC			7,682		
J2 GLOBAL COMMUNICATIO			7,787		
JABIL CIRCUIT INC COM			194500	8300	
JABIL CIRCUIT, INC.			795,685		
JACK IN THE BOX INC.			15,975		
JACOBS ENGINEERING GROUP, INC.			79,751		
JACUZZI BRANDS INC			35,534		
JAKKS PACIFIC, INC.			11,538		
JANUS CAPITAL GROUP			108,371		
JARDEN CORP			12,253		
JDA SOFTWARE GROUP, INC.			13,375		
JDS UNIPHASE CORP			767,641		
JEFFERIES GROUP, INC.			767		
JEFFERIES GRP INC NEW COM			669100	23168	
JEFFERSON-PILOT CORP.			63,561		
JETBLUE AIRWAYS CORP			145,992		
JETBLUE AWYS CORP				318,000	
JLG INDUSTRIES, INC.			20,181		
JM SMUCKER CO/THE NEW COM WI			72,049		
JOHN B. SANFILIPPO & SON			2,511		
JOHN HANCOCK FINANCIAL SERVICE			317,439		
JOHN WILEY & SONS, INC. CLASS A			968		
JOHNSON & JOHNSON			1,700,895		
JOHNSON + JOHNSON				460,210	
Johnson and Johnson			60,000		
JOHNSON CONTROLS, INC.			40,718		
JONES APPAREL GROUP, INC.			1,331,240		
JONES LANG LASALLE, INC.			14,683		
JOS A BANK CLOTHIERS INC			2,246		

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JOURNAL REGISTER CO.		14,553			
JOY GLOBAL INC COM		658300		13200	
JOY GLOBAL INC.		22,458			
JUNIPER NETWORKS INC			990,100		
JUNIPER NETWORKS, INC.		25,423			
K V PHARMACEUT [A]		15,273			
K V PHARMACEUTICAL (ADR)		404900		6700	
K2, INC.		11,633			
KADANT INC		5,577			
KAMAN CORP., CLASS A		10,263			
KANA SOFTWARE INC.		13,025			
KANSAS CITY LIFE INSURANCE CO.		1,708			
KANSAS CITY SOUTHERN		29,109			
KAYDON CORP.		12,119			
KB HOME		20,816			
KCS ENERGY, INC.		17,280			
KEANE, INC.		115,412			
KEITHLEY INSTRUMENTS, INC.		5,725			
KELLOGG CO.		176,570			
KELLWOOD CO.	COM	488044108	508	12,383	SH
KELLY SERVICES, INC., CLASS A	COM	488152208	1634	57,247	SH
KEMET CORP.	COM	488360108	2238	163,451	SH
KENNAMETAL, INC.	COM	489170100	2662	66,977	SH
KENSEY NASH CORP	COM	490057106	84	3,612	SH
KEY BANK NA	COM	493267108	5328	181,730	SH
KEY ENERGY SERVICES INC	COM	492914106	25	2,464	SH
KEY ENERGY SVCS INC	COM	492914106	626	60,700	SH
Keycorp	COM	493267108	1,466	50,000	SH
KEYNOTE SYSTEMS INC	COM	493308100	88	7,392	SH
KEYSPAN CORPORATION	COM	49337W100	15030	408,423	SH
KEYSTONE AUTOMOTIVE IN	COM	49338N109	137	5,392	SH
KEYSTONE PROPERTY TRUST	COM	493596100	1673	75,725	SH
KFORCE INC COM	COM	493732101	4266	456792	SH
KFX INC	COM	48245L107	99	13,077	SH
KILROY REALTY CORP.	COM	49427F108	396	12,094	SH
KIMBALL INTERNATIONAL, INC. CLASS B	COM	494274103	163	10,491	SH
KIMBERLY-CLARK CORP.	COM	494368103	21159	358,075	SH
KIMCO REALTY	COM	49446R109	71	1,594	SH
KIMCO REALTY CORP COM	COM	49446R109	962	21500	SH
Kinder Morgan Energy Partners	COM	494550106	2,710	55,000	SH
Kinder Morgan Inc	COM	49455P101	2,364	40,000	SH
KINDER MORGAN INC.	COM	49455P101	3270	55,337	SH
KINDRED HEALTHCARE INC	COM	494580103	288	5,532	SH
KING PHARMACEUTICALS, INC.	COM	495582108	1658	108,673	SH
KINGSWAY FINANCIALS SERVICES	COM	496904103	1242	109,900	SH
KINROSS GOLD	COM	496902206	2166	271,200	SH
KIRBY CORP.	COM	497266106	302	8,650	SH
KIRKLAND'S INC	COM	497498105	89	5,040	SH
KLA TENCOR CORP	COM	482480100	8971	152,900	SH
KLAMATH FIRST BANCORP INC	COM	49842P103	78	2,969	SH
KLA-TENCOR CORP COM	COM	482480100	5644	96200	SH
KLA-TENCOR CORP.	COM	482480100	22835	390,080	SH
KMART HOLDING CORP	COM	498780105	137	5,701	SH
KNIGHT TRADING GROUP	COM	499063105	502	34,232	SH
KNIGHT TRADING GROUP COM	COM	499063105	15293	1044600	SH
KNIGHT TRADING GROUP INC	COM	499063105	2924	199,700	SH

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KNIGHT TRANSPORTATION, INC.	COM	499064103	295	11,490	SH
KNIGHTBRIDGE TANKERS LTD	COM	G5299G106	3756	300,000	SH
KNIGHT-RIDDER, INC.	COM	499040103	2788	36,030	SH
KOGER EQUITY, INC.	COM	500228101	1389	66,385	SH
KOHL'S CORP.	COM	500255104	7297	162,380	SH
KOMAG INC	COM	500453204	161	11,037	SH
KOOKMIN BANK SPONS ADR	COM	50049M109	2355	62,246	SH
KOPIN CORP.	COM	500600101	219	32,568	SH
Korea Electric Power Corp. Kepco Sp A		500631106	974	59,500	SH
KORN/FERRY INTERNATIONAL	COM	500643200	915	68,579	SH
KOS PHARMACEUTICALS, INC.	COM	500648100	274	6,366	SH
KOSAN BIOSCIENCES INC	COM	50064W107	82	8,277	SH
KRAFT FOODS INC	COM	50075N104	5013	155,600	SH
KRAMONT REALTY TRUST	COM	50075Q107	1257	69,449	SH
KRISPY KREME DOUGHNU	COM	501014104	3177	86,815	SH
KROGER CO.	COM	501044101	5976	322,850	SH

KELLWOOD CO.			12,383		
KELLY SERVICES, INC., CLASS A			57,247		
KEMET CORP.			163,451		
KENNAMETAL, INC.			66,977		
KENSEY NASH CORP			3,612		
KEY BANK NA			181,730		
KEY ENERGY SERVICES INC			2,464		
KEY ENERGY SVCS INC				60,700	
Keycorp			50,000		
KEYNOTE SYSTEMS INC			7,392		
KEYSPAN CORPORATION			408,423		
KEYSTONE AUTOMOTIVE IN			5,392		
KEYSTONE PROPERTY TRUST			75,725		
KFORCE INC COM			428900	27892	
KFX INC			13,077		
KILROY REALTY CORP.			12,094		
KIMBALL INTERNATIONAL, INC. CLASS B			10,491		
KIMBERLY-CLARK CORP.			358,075		
KIMCO REALTY			1,594		
KIMCO REALTY CORP COM			21500		
Kinder Morgan Energy Partners			55,000		
Kinder Morgan Inc			40,000		
KINDER MORGAN INC.			55,337		
KINDRED HEALTHCARE INC			5,532		
KING PHARMACEUTICALS, INC.			108,673		
KINGSWAY FINANCIALS SERVICES			0	109,900	
KINROSS GOLD			0	271,200	
KIRBY CORP.			8,650		
KIRKLAND'S INC			5,040		
KLA TENCOR CORP				152,900	
KLAMATH FIRST BANCORP INC			2,969		
KLA-TENCOR CORP COM			92200	4000	
KLA-TENCOR CORP.			390,080		
KMART HOLDING CORP			5,701		
KNIGHT TRADING GROUP			34,232		
KNIGHT TRADING GROUP COM			1026000	18600	
KNIGHT TRADING GROUP INC				199,700	
KNIGHT TRANSPORTATION, INC.			11,490		
KNIGHTBRIDGE TANKERS LTD			300,000		
KNIGHT-RIDDER, INC.			36,030		
KOGER EQUITY, INC.			66,385		
KOHL'S CORP.			162,380		

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KOMAG INC	11,037
KOOKMIN BANK SPONS ADR	62,246
KOPIN CORP.	32,568
Korea Electric Power Corp. Kepco Sp A	59,500
KORN/FERRY INTERNATIONAL	68,579
KOS PHARMACEUTICALS, INC.	6,366
KOSAN BIOSCIENCES INC	8,277
KRAFT FOODS INC	155,600
KRAMONT REALTY TRUST	69,449
KRISPY KREME DOUGHNU	86,815
KROGER CO.	322,850

KROLL INC.	COM	501049100	443	17,028	SH
KROLL INC.	COM	501049100	37550	1,444,212	SH
KRONOS WORLDWIDE INC	COM	50105F105	38	1,723	SH
KRONOS, INC.	COM	501052104	552	13,937	SH
K-SWISS, INC.	COM	482686102	275	11,420	SH
KULICKE & SOFFA INDUSTRIES	COM	501242101	336	23,337	SH
KVH INDUSTRIES INC	COM	482738101	126	4,556	SH
KYPHON INC	COM	501577100	209	8,425	SH
L N B BANCORP INC	COM	502100100	45	2,194	SH
L S B BANCSHARES N C	COM	502158108	69	3,981	SH
L-3 COMMUNICATIONS HOLDINGS,	COM	502424104	7134	138,893	SH
LA JOLLA PHARMACEUTICAL CO	COM	503459109	102	23,842	SH
LA QUINTA PROPERTIES-PAIRED	COM	50419U202	419	65,310	SH
LABONE INC NEW	COM	50540L105	459	14,124	SH
LABOR READY INC COM NEW	COM	505401208	22569	1722800	SH
LABOR READY, INC.	COM	505401208	249	18,980	SH
LABORATORY CRP OF AMER HLDGS	COM	50540R409	108	2,928	SH
LABRANCHE & CO. INC.	COM	505447102	1002	85,871	SH
LACLEDE GAS CO.	COM	505597104	1211	42,415	SH
LAFARGE NORTH AMERIC	COM	505862102	140	3,453	SH
LAKELAND BANCORP INC	COM	511637100	99	6,193	SH
LAKELAND FINL CORP	COM	511656100	88	2,488	SH
LAM RESEARCH CORP COM	COM	512807108	8585	265800	SH
LAM RESEARCH CORP.	COM	512807108	6392	197,906	SH
LAM RESH CORP	COM	512807108	3453	106,900	SH
LAMAR ADVERTISING CO	COM	512815101	279	7,489	SH
LANCASTER COLONY CORP.	COM	513847103	2321	51,394	SH
LANCE, INC.	COM	514606102	174	11,593	SH
LANDAMERICA FINANCIAL GROUP	COM	514936103	455	8,699	SH
LANDAUER, INC.	COM	51476K103	153	3,743	SH
LANDEC CORP COM	COM	514766104	2313	350000	SH
LANDRYS RESTAURANTS INC	COM	51508L103	1698	66,000	SH
LANDRY'S RESTAURANTS INC.	COM	51508L103	261	10,141	SH
LANDSTAR SYSTEM, INC.	COM	515098101	495	13,002	SH
LANNETT CO INC	COM	516012101	46	2,753	SH
LASALLE HOTEL PPTYS COM SH BEN	COM	517942108	486	26200	SH
LASALLE HOTEL PROPERTIES	COM	517942108	191	10,285	SH
LASERSCOPE	COM	518081104	96	6,129	SH
LATTICE SEMICONDUCTOR CORP.	COM	518415104	2015	208,124	SH
LAUDER ESTEE COS INC	COM	518439104	13266	337,900	SH
LAWSON PRODUCTS, INC.	COM	520776105	75	2,267	SH
LAWSON SOFTWARE	COM	520780107	165	19,869	SH
LA-Z-BOY CHAIR CO.	COM	505336107	19	886	SH
LCC INTERNATIONAL INC CL A	COM	501810105	1475	275000	SH
LEAPFROG ENTERPRISES	COM	52186N106	10	369	SH
LEAPFROG ENTERPRISES INC	COM	52186N106	4771	179,830	SH

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LEAR CORP	COM	521865105	5964	97,239	SH
LEARNING TREE INTERNATIONAL	COM	522015106	74	4,259	SH
LEE ENTERPRISES, INC.	COM	523768109	2801	64,165	SH
LEGG MASON, INC.	COM	524901105	7360	95,363	SH
LEGGETT & PLATT, INC.	COM	524660107	1877	86,773	SH
LEHMAN BROTHERS HLDGS INC	COM	524908100	6131	79,400	SH
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	9260	119,920	SH

KROLL INC.				17,028	
KROLL INC.				1,444,212	
KRONOS WORLDWIDE INC				1,723	
KRONOS, INC.				13,937	
K-SWISS, INC.				11,420	
KULICKE & SOFFA INDUSTRIES				23,337	
KVH INDUSTRIES INC				4,556	
KYPHON INC				8,425	
L N B BANCORP INC				2,194	
L S B BANCSHARES N C				3,981	
L-3 COMMUNICATIONS HOLDINGS,				138,893	
LA JOLLA PHARMACEUTICAL CO				23,842	
LA QUINTA PROPERTIES-PAIRED				65,310	
LABONE INC NEW				14,124	
LABOR READY INC COM NEW			28500	1694300	
LABOR READY, INC.				18,980	
LABORATORY CRP OF AMER HLDGS				2,928	
LABRANCHE & CO. INC.				85,871	
LACLEDE GAS CO.				42,415	
LAFARGE NORTH AMERIC				3,453	
LAKELAND BANCORP INC				6,193	
LAKELAND FINL CORP				2,488	
LAM RESEARCH CORP COM			12300	253500	
LAM RESEARCH CORP.				197,906	
LAM RESH CORP			106,900		
LAMAR ADVERTISING CO				7,489	
LANCASTER COLONY CORP.				51,394	
LANCE, INC.				11,593	
LANDAMERICA FINANCIAL GROUP				8,699	
LANDAUER, INC.				3,743	
LANDEC CORP COM				350000	
LANDRYS RESTAURANTS INC			66,000		
LANDRY'S RESTAURANTS INC.				10,141	
LANDSTAR SYSTEM, INC.				13,002	
LANNETT CO INC				2,753	
LASALLE HOTEL PPTYS COM SH BEN				26200	
LASALLE HOTEL PROPERTIES				10,285	
LASERSCOPE				6,129	
LATTICE SEMICONDUCTOR CORP.				208,124	
LAUDER ESTEE COS INC			337,900		
LAWSON PRODUCTS, INC.				2,267	
LAWSON SOFTWARE				19,869	
LA-Z-BOY CHAIR CO.				886	
LCC INTERNATIONAL INC CL A				275000	
LEAPFROG ENTERPRISES				369	
LEAPFROG ENTERPRISES INC			179,830		
LEAR CORP				97,239	
LEARNING TREE INTERNATIONAL				4,259	
LEE ENTERPRISES, INC.				64,165	
LEGG MASON, INC.				95,363	
LEGGETT & PLATT, INC.				86,773	

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LEHMAN BROTHERS HLDGS INC			79,400		
LEHMAN BROTHERS HOLDINGS, INC.		119,920			
LENNAR CORP. COM CLASS A	COM	526057104	10847	112,994	SH
LENNOX INTERNATIONAL INC	COM	526107107	344	20,569	SH
LEUCADIA NATIONAL CORP.	COM	527288104	4611	100,012	SH
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	329	57,673	SH
LEXAR MEDIA INC	COM	52886P104	496	28,456	SH
LEXICON GENETICS INC.	COM	528872104	103	17,549	SH
LEXINGTON CORP. PROPERTRIES	COM	529043101	343	17,010	SH
LEXMARK INTERNATIONAL GROUP	COM	529771107	7336	93,283	SH
LIBBEY, INC.	COM	529898108	165	5,777	SH
LIBERTY CORP.	COM	530370105	344	7,621	SH
LIBERTY PPTY TR SH BEN INT	COM	531172104	3085	79300	SH
LIBERTY PROPERTY TRUST	COM	531172104	18426	473,673	SH
LIFELINE SYS INC	COM	532192101	85	4,448	SH
LIFEPOINT HOSPITALS HLDG	COM	53219L109	2096	71,169	SH
LIGAND PHARMACEUTICALS, INC., CLASS B	COM	53220K207	417	28,407	SH
LIGHTBRIDGE INC	COM	532226107	116	12,733	SH
LIMITED BRANDS, INC.	COM	532716107	4170	231,270	SH
LIN TV CORP	COM	532774106	326	12,637	SH
LIN TV CORP	COM	532774106	2771	107,350	SH
LIN TV CORP CL A	COM	532774106	15722	609144	SH
LINCARE HOLDINGS, INC.	COM	532791100	4470	148,603	SH
LINCOLN ELECTRIC HOLDINGS, INC	COM	533900106	376	15,205	SH
LINCOLN NATIONAL CORP.	COM	534187109	7179	177,819	SH
LINDSAY MANUFACTURING CO.	COM	535555106	139	5,506	SH
LINEAR TECHNOLOGY CORP	COM	535678106	12701	301900	SH
LINEAR TECHNOLOGY CORP.	COM	535678106	6966	165,580	SH
LINENS 'N THINGS, INC.	COM	535679104	625	20,788	SH
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	142	14,747	SH
LIQUIDMETAL TECHNOLOGIES INC	COM	53634X100	23	7,996	SH
LITHIA MOTORS, INC.	COM	536797103	153	6,082	SH
LITTELFUSE, INC.	COM	537008104	260	9,014	SH
LIZ CLAIBORNE, INC.	COM	539320101	1742	49,121	SH
LNR PROPERTY CORP.	COM	501940100	15	310	SH
LOCAL FINANCIAL CORP.	COM	539553107	169	8,114	SH
LOCKHEED MARTIN CORP.	COM	539830109	10669	200,160	SH
LODGENET ENTERTAINMENT CORP.	COM	540211109	90	4,911	SH
LOEWS CORP - CAROLINA GROUP	COM	540424207	15454	612,267	SH
LOEWS CORP.	COM	540424108	4329	87,543	SH
LO-JACK CORPORATION	COM	539451104	580	71,900	SH
LONE STAR STEAKHOUSE & SALOON	COM	542307103	166	7,130	SH
LONE STAR TECHNOLOGIES, INC.	COM	542312103	189	11,819	SH
LONGS DRUG STORES CORP.	COM	543162101	1669	67,462	SH
LONGVIEW FIBRE CO.	COM	543213102	1197	96,885	SH
LOOKSMART LTD	COM	543442107	55	35,794	SH
LOUISIANA PACIFIC CORP.	COM	546347105	2723	152,267	SH
LOWE'S COMPANIES, INC.	COM	548661107	21628	390,465	SH
LSI INDUSTRIES, INC.	COM	50216C108	113	8,377	SH
LSI LOGIC CORP.	COM	502161102	1556	175,401	SH
LTC PROP INC	COM	502175102	92	6,210	SH
LTX CORP.	COM	502392103	1489	99,054	SH
LUBRIZOL CORP.	COM	549271104	2413	74,200	SH
LUCENT TECHNOLOGIES INC	COM	549463107	5348	1,882,990	SH
LUFKIN INDS INC COM	COM	549764108	77	2,692	SH



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LENNAR CORP. COM CLASS A	112,994		
LENNOX INTERNATIONAL INC	20,569		
LEUCADIA NATIONAL CORP.	100,012		
LEVEL 3 COMMUNICATIONS, INC.	57,673		
LEXAR MEDIA INC	28,456		
LEXICON GENETICS INC.	17,549		
LEXINGTON CORP. PROPERTRIES	17,010		
LEXMARK INTERNATIONAL GROUP	93,283		
LIBBEY, INC.	5,777		
LIBERTY CORP.	7,621		
LIBERTY PPTY TR SH BEN INT	79300		
LIBERTY PROPERTY TRUST	473,673		
LIFELINE SYS INC	4,448		
LIFEPOINT HOSPITALS HLDG	71,169		
LIGAND PHARMACEUTICALS, INC., CLASS B	28,407		
LIGHTBRIDGE INC	12,733		
LIMITED BRANDS, INC.	231,270		
LIN TV CORP	12,637		
LIN TV CORP		107,350	
LIN TV CORP CL A	580000		29144
LINCARE HOLDINGS, INC.	148,603		
LINCOLN ELECTRIC HOLDINGS, INC	15,205		
LINCOLN NATIONAL CORP.	177,819		
LINDSAY MANUFACTURING CO.	5,506		
LINEAR TECHNOLOGY CORP	290100		11800
LINEAR TECHNOLOGY CORP.	165,580		
LINENS 'N THINGS, INC.	20,788		
LIONBRIDGE TECHNOLOGIES INC	14,747		
LIQUIDMETAL TECHNOLOGIES INC	7,996		
LITHIA MOTORS, INC.	6,082		
LITTELFUSE, INC.	9,014		
LIZ CLAIBORNE, INC.	49,121		
LNR PROPERTY CORP.	310		
LOCAL FINANCIAL CORP.	8,114		
LOCKHEED MARTIN CORP.	200,160		
LODGENET ENTERTAINMENT CORP.	4,911		
LOEWS CORP - CAROLINA GROUP	612,267		
LOEWS CORP.	87,543		
LO-JACK CORPORATION	71,900		
LONE STAR STEAKHOUSE & SALOON	7,130		
LONE STAR TECHNOLOGIES, INC.	11,819		
LONGS DRUG STORES CORP.	67,462		
LONGVIEW FIBRE CO.	96,885		
LOOKSMART LTD	35,794		
LOUISIANA PACIFIC CORP.	152,267		
LOWE'S COMPANIES, INC.	390,465		
LSI INDUSTRIES, INC.	8,377		
LSI LOGIC CORP.	175,401		
LTC PROP INC	6,210		
LTX CORP.	99,054		
LUBRIZOL CORP.	74,200		
LUCENT TECHNOLOGIES INC	1,882,990		
LUFKIN INDS INC COM	2,692		

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LUMINEX CORP	COM	55027E102	92	9,849	SH
LYDALL, INC.	COM	550819106	70	6,866	SH
LYON WILLIAM HOMES	COM	552074106	123	1,967	SH
LYONDELL CHEMICAL CO.	COM	552078107	6061	357,586	SH
M & F WORLDWIDE CORP	COM	552541104	64	4,779	SH
M&T BANK CORP.	COM	55261F104	16770	170,600	SH
M.D.C. HOLDINGS, INC.	COM	552676108	18	276	SH
M/I HOMES INC	COM	55305B101	189	4,831	SH
MACATAWA BK CORP	COM	554225102	114	4,021	SH
MACDERMID, INC.	COM	554273102	410	11,985	SH
MACERICH CO COM	COM	554382101	2461	55300	SH
MACERICH CO.	COM	554382101	41	920	SH
MACK CALI REALTY CORP COM	COM	554489104	1311	31500	SH
MACK-CALI REALTY CORP	COM	554489104	3495	83,979	SH
MACROMEDIA, INC.	COM	556100105	1600	90,153	SH
MACROVISION CORP	COM	555904101	2007	88,847	SH
MADDEN STEVEN LTD COM	COM	556269108	2519	123500	SH
MAF BANCORP, INC.	COM	55261R108	523	12,493	SH
Magellan Midstream Partner	COM	559080106	2,000	40,000	SH
MAGMA DESIGN AUTOMATIO	COM	559181102	246	10,560	SH
MAGNA ENTERTAINMENT CL A	COM	559211107	93	18,451	SH
MAGNUM HUNTER RESOURCES INC	COM	55972F203	303	31,811	SH
MAGUIRE PROPERTIES INC	COM	559775101	787	32,400	SH
MAIL-WELL, INC.	COM	560321200	66	14,224	SH
MAIN STREET BANKS INC	COM	56034R102	166	6,266	SH
MAINSOURCE FINANCIAL G	COM	56062Y102	93	3,020	SH
MAIR HOLDINGS INC	COM	560635104	32	4,462	SH
MANDALAY RESORT GROUP	COM	562567107	3949	88,295	SH
MANDALAY RESORT GROUP	COM	562567107	2554	57,100	SH
MANDALAY RESORT GROUP COM (G)	COM	562567107	20453	457360	SH
MANHATTAN ASSOCIATES, INC.	COM	562750109	283	10,227	SH
MANHATTAN ASSOCS INC	COM	562750109	3919	141,800	SH
MANITOWOC CO., INC.	COM	563571108	390	12,508	SH
MANOR CARE INC NEW	COM	564055101	1729	50,000	SH
MANOR CARE, INC.	COM	564055101	1404	40,599	SH
MANPOWER, INC.	COM	56418H100	5285	112,262	SH
MANTECH INTL CORP	COM	564563104	155	6,216	SH
MANTECH INTL CORP CL A	COM	564563104	2236	89600	SH
MANUFACTURED HOME CMNT COM	COM	564682102	1017	27000	SH
MANUFACTURED HOME COMMUNITIES	COM	564682102	247	6,567	SH
MANUFACTURERS SERVICES LTD	COM	565005105	46	7,612	SH
MANUGISTICS GROUP IN	COM	565011103	178	28,454	SH
MAPICS INC	COM	564910107	108	8,225	SH
MARATHON OIL CORP	COM	565849106	4623	139,703	SH
MARATHON OIL CORP	COM	565849106	9513	287,500	SH
MARCONI CORP PLC-SPONS ADR	COM	56630M101		3	SH
MARCUS CORP	COM	566330106	148	9,028	SH
MARINEMAX INC	COM	567908108	74	3,804	SH
MARITRANS INC	COM	570363101	54	3,250	SH
MARKEL CORP	COM	570535104	40	157	SH
MARKETWATCH.COM INC	COM	570619106	24	2,786	SH
MARRIOTT INTERNATIONAL, INC.	COM	571903202	4803	103,957	SH
MARSH & MCLENNAN COMPANIES INC	COM	571748102	14328	299,190	SH

LUMINEX CORP	9,849
LYDALL, INC.	6,866
LYON WILLIAM HOMES	1,967
LYONDELL CHEMICAL CO.	357,586
M & F WORLDWIDE CORP	4,779

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M&T BANK CORP.	170,600				
M.D.C. HOLDINGS, INC.	276				
M/I HOMES INC	4,831				
MACATAWA BK CORP	4,021				
MACDERMID, INC.	11,985				
MACERICH CO COM	55300				
MACERICH CO.	920				
MACK CALI REALTY CORP COM	31500				
MACK-CALI REALTY CORP	83,979				
MACROMEDIA, INC.	90,153				
MACROVISION CORP	88,847				
MADDEN STEVEN LTD COM	123500				
MAF BANCORP, INC.	12,493				
Magellan Midstream Partner	40,000				
MAGMA DESIGN AUTOMATIO	10,560				
MAGNA ENTERTAINMENT CL A	18,451				
MAGNUM HUNTER RESOURCES INC	31,811				
MAGUIRE PROPERTIES INC	32,400				
MAIL-WELL, INC.	14,224				
MAIN STREET BANKS INC	6,266				
MAINSOURCE FINANCIAL G	3,020				
MAIR HOLDINGS INC	4,462				
MANDALAY RESORT GROUP	88,295				
MANDALAY RESORT GROUP		57,100			
MANDALAY RESORT GROUP COM (G)	421200		36160		
MANHATTAN ASSOCIATES, INC.	10,227				
MANHATTAN ASSOCS INC		141,800			
MANITOWOC CO., INC.	12,508				
MANOR CARE INC NEW		50,000			
MANOR CARE, INC.	40,599				
MANPOWER, INC.	112,262				
MANTECH INTL CORP	6,216				
MANTECH INTL CORP CL A	89600				
MANUFACTURED HOME CMNT COM	27000				
MANUFACTURED HOME COMMUNITIES	6,567				
MANUFACTURERS SERVICES LTD	7,612				
MANUGISTICS GROUP IN	28,454				
MAPICS INC	8,225				
MARATHON OIL CORP	139,703				
MARATHON OIL CORP		287,500			
MARCONI CORP PLC-SPONS ADR	3				
MARCUS CORP	9,028				
MARINEMAX INC	3,804				
MARITRANS INC	3,250				
MARKEL CORP	157				
MARKETWATCH.COM INC	2,786				
MARRIOTT INTERNATIONAL, INC.	103,957				
MARSH & MCLENNAN COMPANIES INC	299,190				
MARSHALL & ILSLEY CORP.	COM	571834100	3900	101,955	SH
MARTEK BIOSCIENCES CORP.	COM	572901106	695	10,682	SH
MARTEK BIOSCIENCES CP COM	COM	572901106	11526	177400	SH
MARTHA STEWART LIVING-CL A	COM	573083102	56	5,686	SH
MARTIN MARIETTA MATERIALS	COM	573284106	3308	70,435	SH
MARVEL ENTERPRISES INC	COM	57383M108	17	598	SH
MARVELL TECH GROUP LTD ORD	COM	G5876H105	5982	157700	SH
MARVELL TECHNOLOGY GROUP L	COM	G5876H105	9137	240,900	SH

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MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	335	8,840	SH
MASCO CORP	COM	574599106	16646	607,300	SH
MASCO CORP.	COM	574599106	6632	241,970	SH
MASISA SA ADR EACH REP 30 C	COM	574799102	58	6,000	SH
MASSBANK CORP READ MAS	COM	576152102	75	1,751	SH
MASSEY ENERGY COMPANY	COM	576206106	602	28,966	SH
MASTEC, INC.	COM	576323109	137	9,242	SH
MATERIAL SCIENCES CORP	COM	576674105	37	3,650	SH
MATRIA HEALTHCARE INC	COM	576817209	92	4,352	SH
MATRIX SERVICE CO	COM	576853105	136	7,491	SH
MATRIXONE INC	COM	57685P304	135	21,918	SH
Mattel Inc	COM	577081102	867	45,000	SH
MATTEL, INC.	COM	577081102	25611	1,329,073	SH
MATTHEWS INTERNATIONAL CORP. CLASS A	COM	577128101	395	13,364	SH
MATTSON TECHNOLOGY INC COM	COM	577223100	1041	85200	SH
MATTSON TECHNOLOGY, INC.	COM	577223100	158	13,075	SH
MAUI LAND & PINEAPPLE CO	COM	577345101	50	1,452	SH
MAVERICK TUBE CORP.	COM	577914104	381	19,798	SH
MAXIM INTEGRATED PRODS INC	COM	57772K101	3934	79,000	SH
MAXIM INTEGRATED PRODUCTS INC.	COM	57772K101	9358	188,740	SH
MAXIMUS INC COM	COM	577933104	2614	66800	SH
MAXIMUS, INC.	COM	577933104	283	7,230	SH
MAXTOR CORP	COM	577729205	38	3,431	SH
MAXWELL SHOE INC	COM	577766108	110	6,491	SH
MXYGEN	COM	577776107	113	10,641	SH
MAY DEPARTMENT STORES CO.	COM	577778103	3778	129,953	SH
MAYTAG CORP.	COM	578592107	993	35,669	SH
MB FINANCIAL INC	COM	55264U108	294	8,085	SH
MBIA, INC	COM	55262C100	3855	65,079	SH
MBNA CORP.	COM	55262L100	17014	684,680	SH
MBT FINANCIAL CORP	COM	578877102	57	3,478	SH
MCCLATCHY COMPANY-CL	COM	579489105	20	285	SH
MCCORMICK & CO., INC.	COM	579780206	1890	62,799	SH
MCDATA CORP CL A	COM	580031201	1	126	SH
MCDATA CORP-CL A	COM	580031201	1583	166,074	SH
MCDONALDS CORP	COM	580135101	7563	304,600	SH
MCDONALD'S CORP.	COM	580135101	53998	2,174,705	SH
MCG CAPITAL CORP	COM	58047P107	22400	1,143,450	SH
MCGRATH RENTCORP	COM	580589109	97	3,564	SH
MCGRAW-HILL, INC.	COM	580645109	5796	82,900	SH
MCKESSON CORP.	COM	58155Q103	6250	194,330	SH
MCLEODUSA INC CL A	COM	582266706	42	28,634	SH
MCMORAN EXPLORATION CO	COM	582411104	103	5,517	SH
MDU RESOURCES GROUP, INC.	COM	552690109	3879	162,934	SH
MEADWESTVACO CORP	COM	583334107	2687	90,327	SH

MARSHALL & ILSLEY CORP.	101,955	
MARTEK BIOSCIENCES CORP.	10,682	
MARTEK BIOSCIENCES CP COM	173400	4000
MARTHA STEWART LIVING-CL A	5,686	
MARTIN MARIETTA MATERIALS	70,435	
MARVEL ENTERPRISES INC	598	
MARVELL TECH GROUP LTD ORD	150500	7200
MARVELL TECHNOLOGY GROUP L		240,900
MARVELL TECHNOLOGY GROUP LTD	8,840	
MASCO CORP		607,300
MASCO CORP.	241,970	
MASISA SA ADR EACH REP 30 C	6,000	
MASSBANK CORP READ MAS	1,751	

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MASSEY ENERGY COMPANY	28,966	
MASTEC, INC.	9,242	
MATERIAL SCIENCES CORP	3,650	
MATRIA HEALTHCARE INC	4,352	
MATRIX SERVICE CO	7,491	
MATRIXONE INC	21,918	
Mattel Inc	45,000	
MATTEL, INC.	1,329,073	
MATTHEWS INTERNATIONAL CORP. CLASS A	13,364	
MATTSON TECHNOLOGY INC COM	85200	
MATTSON TECHNOLOGY, INC.	13,075	
MAUI LAND & PINEAPPLE CO	1,452	
MAVERICK TUBE CORP.	19,798	
MAXIM INTEGRATED PRODS INC		79,000
MAXIM INTEGRATED PRODUCTS INC.	188,740	
MAXIMUS INC COM	66800	
MAXIMUS, INC.	7,230	
MAXTOR CORP	3,431	
MAXWELL SHOE INC	6,491	
MXYGEN	10,641	
MAY DEPARTMENT STORES CO.	129,953	
MAYTAG CORP.	35,669	
MB FINANCIAL INC	8,085	
MBIA, INC	65,079	
MBNA CORP.	684,680	
MBT FINANCIAL CORP	3,478	
MCCLATCHY COMPANY-CL	285	
MCCORMICK & CO., INC.	62,799	
MCDATA CORP CL A		126
MCDATA CORP-CL A	166,074	
MCDONALDS CORP		304,600
MCDONALD'S CORP.	2,107,045	
MCG CAPITAL CORP	1,143,450	
MCGRATH RENTCORP	3,564	
MCGRAW-HILL, INC.	82,900	
MCKESSON CORP.	194,330	
MCLEODUSA INC CL A	28,634	
MCMORAN EXPLORATION CO	5,517	
MDU RESOURCES GROUP, INC.	162,934	
MEADWESTVACO CORP	90,327	

MEADWESTVACO CORP	COM	583334107	9324	313,400	SH
MEDALLION FINANCIAL CORP.	COM	583928106	62	6,540	SH
MEDAREX INC	COM	583916101	215	34,581	SH
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4059	119,427	SH
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	100	2,946	SH
MEDIA GENERAL, INC. CLASS A	COM	584404107	2200	33,795	SH
MEDIACOM COMMUNICATI	COM	58446K105	206	23,799	SH
MEDICAL ACTION IND INC	COM	58449L100	68	3,639	SH
MEDICAL STAFFING NETWORK HOLDINGS	COM	58463F104	56	5,129	SH
MEDICINES CO	COM	584688105	3680	124,900	SH
MEDICINES COMPANY	COM	584688105	576	19,566	SH
MEDICIS PHARMACEUTIC	COM	584690309	37	518	SH
MEDICIS PHARMACEUTICAL CL A NE	COM	584690309	57137	801356	SH
MEDIMMUNE INC	COM	584699102	2032	80,000	SH
MEDIMMUNE, INC.	COM	584699102	3340	131,590	SH
MEDIS TECHNOLOGIES LTD	COM	58500P107	59	5,526	SH

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MEDQUIST, INC.	COM	584949101	77	4,793	SH
MEDTRONIC, INC.	COM	585055106	25494	524,470	SH
MELLON FINANCIAL CORPORATION	COM	58551A108	6730	209,580	SH
MELLON FINL CORP	COM	58551A108	9835	306,300	SH
MEMBERWORKS INCORPORATED	COM	586002107	86	3,156	SH
MEMC ELECTR MATLS INC	COM	552715104	2169	225,500	SH
MEMC ELECTRONIC MATERIALS, INC	COM	552715104	4	440	SH
MENS WEARHOUSE, INC.	COM	587118100	410	16,397	SH
MENTOR CORP.	COM	587188103	462	19,191	SH
MENTOR GRAPHICS CORP.	COM	587200106	1871	128,713	SH
MERCANTILE BANK CORP	COM	587376104	103	2,830	SH
MERCANTILE BANKSHARES CORP.	COM	587405101	5221	114,549	SH
MERCHANTS BANCSHARES	COM	588448100	57	1,883	SH
MERCK & CO., INC.	COM	589331107	45316	980,870	SH
MERCK + CO INC	COM	589331107	10035	217,200	SH
MERCURY COMPUTER SYSTEMS INC	COM	589378108	247	9,920	SH
MERCURY GENERAL CORP	COM	589400100	19	415	SH
MERCURY INTERACTIVE CORP.	COM	589405109	2306	47,409	SH
MERCURY INTERACTIVE CP COM	COM	589405109	12239	251618	SH
MEREDITH CORP	COM	589433101	1093	22,391	SH
MERIDIAN BIOSCIENCE INC	COM	589584101	48	4,611	SH
MERIDIAN RESOURCE CORP	COM	58977Q109	98	16,525	SH
MERISTAR HOSPITALITY CORP.	COM	58984Y103	175	26,934	SH
MERIT MED SYS INC	COM	589889104	233	10,460	SH
MERIT MED SYS INC COM	COM	589889104	4568	205198	SH
MERITAGE CORPORATION	COM	59001A102	282	4,247	SH
MERRILL LYNCH & CO., INC.	COM	590188108	26186	446,480	SH
MERRILL LYNCH + CO INC	COM	590188108	20466	348,950	SH
MESA AIRLINES, INC.	COM	590479101	155	12,368	SH
MESA AIRLS INC	COM	590479101	9993	798200	SH
MESTEK, INC.	COM	590829107	27	1,416	SH
METAL MGMT INC COM NEW	COM	591097209	2788	75500	SH
METALS USA INC	COM	591324207	256	25,375	SH
METHANEX CORPORATION	COM	59151K108	2635	234,400	SH
METHODE ELECTRONICS, INC.	COM	591520200	194	15,854	SH
METLIFE, INC.	COM	59156R108	11298	335,550	SH
METRIS COMPANIES INC	COM	591598107	59	13,307	SH

MEADWESTVACO CORP		313,400			
MEDALLION FINANCIAL CORP.	6,540				
MEDAREX INC	34,581				
MEDCO HEALTH SOLUTIONS INC	119,427				
MEDCO HEALTH SOLUTIONS INC		2,946			
MEDIA GENERAL, INC. CLASS A	33,795				
MEDIACOM COMMUNICATI	23,799				
MEDICAL ACTION IND INC	3,639				
MEDICAL STAFFING NETWORK HOLDINGS	5,129				
MEDICINES CO		124,900			
MEDICINES COMPANY	19,566				
MEDICIS PHARMACEUTIC	518				
MEDICIS PHARMACEUTICAL CL A NE	768950		32406		
MEDIMMUNE INC		80,000			
MEDIMMUNE, INC.	131,590				
MEDIS TECHNOLOGIES LTD	5,526				
MEDQUIST, INC.	4,793				
MEDTRONIC, INC.	524,470				
MELLON FINANCIAL CORPORATION	209,580				
MELLON FINL CORP		306,300			
MEMBERWORKS INCORPORATED	3,156				

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MEMC ELECTR MATLS INC	225,500	
MEMC ELECTRONIC MATERIALS, INC	440	
MENS WEARHOUSE, INC.	16,397	
MENTOR CORP.	19,191	
MENTOR GRAPHICS CORP.	128,713	
MERCANTILE BANK CORP	2,830	
MERCANTILE BANKSHARES CORP.	114,549	
MERCHANTS BANCSHARES	1,883	
MERCK & CO., INC.	980,870	
MERCK + CO INC	217,200	
MERCURY COMPUTER SYSTEMS INC	9,920	
MERCURY GENERAL CORP	415	
MERCURY INTERACTIVE CORP.	47,409	
MERCURY INTERACTIVE CP COM	229300	22318
MEREDITH CORP	22,391	
MERIDIAN BIOSCIENCE INC	4,611	
MERIDIAN RESOURCE CORP	16,525	
MERISTAR HOSPITALITY CORP.	26,934	
MERIT MED SYS INC	10,460	
MERIT MED SYS INC COM	205198	
MERITAGE CORPORATION	4,247	
MERRILL LYNCH & CO., INC.	446,480	
MERRILL LYNCH + CO INC	348,950	
MESA AIRLINES, INC.	12,368	
MESA AIRLS INC	789400	8800
MESTEK, INC.	1,416	
METAL MGMT INC COM NEW	75500	
METALS USA INC	25,375	
METHANEX CORPORATION	0	234,400
METHODE ELECTRONICS, INC.	15,854	
METLIFE, INC.	335,550	
METRIS COMPANIES INC	13,307	

METRO ONE TELECOMMUNICATIONS	COM	59163F105	22	8,723	SH
METRO-GOLDWYN-MAYER	COM	591610100	24	1,387	SH
METROLOGIC INSTRUMENTS INC	COM	591676101	92	3,404	SH
METTLER-TOLEDO INTERNATIONAL	COM	592688105	429	10,153	SH
MFS Municipal Inc	COM	552738106	135	17,700	SH
MGE ENERGY INC	COM	55277P104	262	8,334	SH
MGI PHARMA INC	COM	552880106	609	14,809	SH
MGI PHARMA INC	COM	552880106	1235	30,000	SH
MGI PHARMA INC COM	COM	552880106	10061	244500	SH
MGIC INVESTMENT CORP.	COM	552848103	2587	45,430	SH
MGM GRAND INC	COM	552953101	47	1,251	SH
MICHAELS STORES, INC.	COM	594087108	4265	96,495	SH
MICREL, INC.	COM	594793101	2450	157,447	SH
MICRO THERAPEUTICS INC	COM	59500W100	15	4,649	SH
MICROCHIP TECHNOLOGY COM	COM	595017104	6585	197400	SH
MICROCHIP TECHNOLOGY, INC.	COM	595017104	10398	311,610	SH
MICROMUSE INC	COM	595094103	177	25,670	SH
MICRON TECHNOLOGY, INC.	COM	595112103	3698	274,553	SH
MICROS SYSTEMS, INC.	COM	594901100	335	7,722	SH
MICROSEMI CORP COM	COM	595137100	36087	1468156	SH
MICROSEMI CORP.	COM	595137100	336	13,692	SH
Microsoft Corp	COM	594918104	2,053	75,000	SH
MICROSOFT CORP	COM	594918104	47356	1,719,566	SH
MICROSOFT CORP.	COM	594918104	211441	7,725,300	SH

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MICROSTRATEGY INC	COM	594972408	263	5,007	SH
MID ATLANTIC MED SERVICES, INC	COM	59523C107	3767	58,138	SH
MID STATE BANCSHARES	COM	595440108	280	11,010	SH
MID-AMERICA APT. COMMUNITIES	COM	59522J103	253	7,543	SH
MIDAS, INC.	COM	595626102	94	6,577	SH
MIDDLESEX WATER CO	COM	596680108	102	5,014	SH
MIDLAND CO COM	COM	597486109	79	3,341	SH
MIDWAY GAMES INC.	COM	598148104	47	12,168	SH
MIDWEST BANC HOLDINGS INC.	COM	598251106	112	5,020	SH
MILACRON, INC.	COM	598709103	66	15,873	SH
MILLENNIUM CHEMICALS INC.	COM	599903101	11445	902,579	SH
MILLENNIUM PHARMACEUTICALS	COM	599902103	4574	245,000	SH
MILLENNIUM PHARMACEUTICALS, IN	COM	599902103	9017	483,511	SH
MILLER HERMAN INC	COM	600544100	997	41,100	SH
MILLIPORE CORP.	COM	601073109	950	22,068	SH
MILLS CORP COM	COM	601148109	2143	48700	SH
MILLS CORP.	COM	601148109	28	628	SH
MIM CORP	COM	553044108	73	10,412	SH
MINAS BUENAVENTURA-SPON ADR	COM	204448104	1577	55,760	SH
MINDSPEED TECHNOLOGIES INC	COM	602682106	290	42,279	SH
MINE SAFETY APPLIANCES CO.	COM	602720104	235	2,961	SH
MINERALS TECHNOLOGIES, INC.	COM	603158106	2201	37,153	SH
MISSION WEST PROPERTIES	COM	605203108	95	7,332	SH
MKS INSTRUMENTS, INC.	COM	55306N104	356	12,273	SH
MOBILE MINI	COM	60740F105	3759	190600	SH
MOBILE MINI INC.	COM	60740F105	123	6,218	SH
MOBILE TELESYSTEMS-SP ADR	COM	607409109	2736	33,045	SH
MOBIUS MANAGEMENT SYSTEMS	COM	606925105	43	3,384	SH
MODEM MEDIA POPPE TYSN CL A	COM	607533106	1797	220000	SH

METRO ONE TELECOMMUNICATIONS			8,723		
METRO-GOLDWYN-MAYER			1,387		
METROLOGIC INSTRUMENTS INC			3,404		
METTLER-TOLEDO INTERNATIONAL			10,153		
MFS Municipal Inc			17,700		
MGE ENERGY INC			8,334		
MGI PHARMA INC			14,809		
MGI PHARMA INC		30,000			
MGI PHARMA INC COM		239900		4600	
MGIC INVESTMENT CORP.		45,430			
MGM GRAND INC		1,251			
MICHAELS STORES, INC.		96,495			
MICREL, INC.		157,447			
MICRO THERAPEUTICS INC		4,649			
MICROCHIP TECHNOLOGY COM		188400		9000	
MICROCHIP TECHNOLOGY, INC.		311,610			
MICROMUSE INC		25,670			
MICRON TECHNOLOGY, INC.		274,553			
MICROS SYSTEMS, INC.		7,722			
MICROSEMI CORP COM		1434100		34056	
MICROSEMI CORP.		13,692			
Microsoft Corp		75,000			
MICROSOFT CORP			1,719,566		
MICROSOFT CORP.		7,725,300			
MICROSTRATEGY INC		5,007			
MID ATLANTIC MED SERVICES, INC		58,138			
MID STATE BANCSHARES		11,010			
MID-AMERICA APT. COMMUNITIES		7,543			
MIDAS, INC.		6,577			



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MIDDLESEX WATER CO				5,014	
MIDLAND CO COM				3,341	
MIDWAY GAMES INC.				12,168	
MIDWEST BANC HOLDINGS INC.				5,020	
MILACRON, INC.				15,873	
MILLENNIUM CHEMICALS INC.				902,579	
MILLENNIUM PHARMACEUTICALS			245,000		
MILLENNIUM PHARMACEUTICALS, IN				483,511	
MILLER HERMAN INC			41,100		
MILLIPORE CORP.				22,068	
MILLS CORP COM				48700	
MILLS CORP.				628	
MIM CORP				10,412	
MINAS BUENAVENTURA-SPON ADR				55,760	
MINDSPEED TECHNOLOGIES INC				42,279	
MINE SAFETY APPLIANCES CO.				2,961	
MINERALS TECHNOLOGIES, INC.				37,153	
MISSION WEST PROPERTIES				7,332	
MKS INSTRUMENTS, INC.				12,273	
MOBILE MINI				190600	
MOBILE MINI INC.				6,218	
MOBILE TELESYSTEMS-SP ADR				33,045	
MOBIUS MANAGEMENT SYSTEMS				3,384	
MODEM MEDIA POPPE TYSN CL A				220000	
MODINE MANUFACTURING CO.	COM	607828100	1613	59,780	SH
MODTECH HLDGS INC	COM	60783C100	31	3,640	SH
MOHAWK INDUSTRIES, INC.	COM	608190104	6737	95,504	SH
MOLECULAR DEVICES CORP.	COM	60851C107	123	6,453	SH
MOLEX, INC.	COM	608554101	3277	93,934	SH
MONACO COACH CORP	COM	60886R103	287	12,051	SH
MONDAVI, ROBERT CORP. CLASS A	COM	609200100	171	4,410	SH
MONOLITHIC SYS TECHNOL	COM	609842109	91	10,567	SH
MONRO MUFFLER BRAKE IN	COM	610236101	88	4,432	SH
MONSANTO CO	COM	61166W101	3393	117,908	SH
MONSANTO CO NEW	COM	61166W101	9351	324,900	SH
MONSTER WORLDWIDE INC	COM	611742107	1113	50,694	SH
MONSTER WORLDWIDE INC	COM	611742107	3696	168,300	SH
MONSTER WORLDWIDE INC COM	COM	611742107	5275	240200	SH
MONTPELIER RE HOLDINGS LTD	COM	G62185106	1424	38,800	SH
MONY GROUP, INC.	COM	615337102	2124	67,877	SH
MOODY'S CORP.	COM	615369105	4053	66,937	SH
MOOG INC.	COM	615394202	355	7,193	SH
MORGAN STANLEY	COM	617446448	27437	474,110	SH
MORGAN STANLEY	COM	617446448	31317	541,165	SH
MORGAN STANLEY DEAN WITTER & C REPO	COM	568427108	50	2,655	SH
MOTHERS WK INC	COM	619903107	47	1,929	SH
MOTOROLA INC	COM	620076109	17195	1,222,100	SH
MOTOROLA, INC.	COM	620076109	17973	1,283,790	SH
MOVADO GROUP, INC.	COM	624580106	100	3,541	SH
MOVIE GALLERY, INC.	COM	624581104	212	11,357	SH
MPS GROUP INC	COM	553409103	1804	192,925	SH
MPS GROUP INC COM	COM	553409103	29850	3192472	SH
MRO SOFTWARE	COM	55347W105	122	9,007	SH
MRV COMMUNICATIONS, INC.	COM	553477100	184	48,954	SH
MSC INDUSTRIAL DIRECT CO.	COM	553530106	11	418	SH
MSC SOFTWARE CORPORATION	COM	553531104	106	11,245	SH

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M-SYSTEMS FLASH DISK PIONEER	COM	M7061C100	411	23,800	SH
MTC TECHNOLOGIES INC	COM	55377A106	87	2,695	SH
MTC TECHNOLOGIES INC COM	COM	55377A106	3203	99400	SH
MTR GAMING GROUP INC	COM	553769100	110	10,689	SH
MTS SYSTEMS CORP.	COM	553777103	189	9,831	SH
MUELLER INDUSTRIES, INC.	COM	624756102	555	16,154	SH
MULTIMEDIA GAMES INC	COM	625453105	205	4,986	SH
MULTIMEDIA GAMES INC COM	COM	625453105	3128	76100	SH
Municipal High Income Fund	COM	626214100	764	98,900	SH
MUNICIPAL MORTGAGE & EQUITY	COM	62624B101	1309	52,900	SH
MURPHY OIL CORP.	COM	626717102	8606	131,776	SH
MUTUALFIRST FINANCIAL INC	COM	62845B104	52	2,072	SH
MYERS INDUSTRIES, INC.	COM	628464109	109	9,014	SH
MYKROLIS CORP	COM	62852P103	244	15,200	SH
MYLAN LABORATORIES INC.	COM	628530107	9791	387,627	SH
MYLAN LABS INC	COM	628530107	2028	80,300	SH
MYLAN LABS INC COM	COM	628530107	11402	451400	SH
MYRIAD GENETICS INC	COM	62855J104	163	12,679	SH
NABI BIOPHARMACEUTICALS	COM	629519109	268	21,120	SH
NABORS INDUSTRIES LTD	COM	G6359F103	3046	73,390	SH
NABORS INDUSTRIES LTD	COM	G6359F103	4140	99,765	SH

MODINE MANUFACTURING CO.	59,780		
MODTECH HLDGS INC	3,640		
MOHAWK INDUSTRIES, INC.	95,504		
MOLECULAR DEVICES CORP.	6,453		
MOLEX, INC.	93,934		
MONACO COACH CORP	12,051		
MONDAVI, ROBERT CORP. CLASS A	4,410		
MONOLITHIC SYS TECHNOL	10,567		
MONRO MUFFLER BRAKE IN	4,432		
MONSANTO CO	117,908		
MONSANTO CO NEW		324,900	
MONSTER WORLDWIDE INC	50,694		
MONSTER WORLDWIDE INC		168,300	
MONSTER WORLDWIDE INC COM	229600		10600
MONTPELIER RE HOLDINGS LTD		38,800	
MONY GROUP, INC.	67,877		
MOODY'S CORP.	66,937		
MOOG INC.	7,193		
MORGAN STANLEY	474,110		
MORGAN STANLEY		541,165	
MORGAN STANLEY DEAN WITTER & C REPO	2,655		
MOTHERS WK INC	1,929		
MOTOROLA INC		1,222,100	
MOTOROLA, INC.	1,283,790		
MOVADO GROUP, INC.	3,541		
MOVIE GALLERY, INC.	11,357		
MPS GROUP INC	192,925		
MPS GROUP INC COM	3116100		76372
MRO SOFTWARE	9,007		
MRV COMMUNICATIONS, INC.	48,954		
MSC INDUSTRIAL DIRECT CO.	418		
MSC SOFTWARE CORPORATION	11,245		
M-SYSTEMS FLASH DISK PIONEER	23,800		
MTC TECHNOLOGIES INC	2,695		
MTC TECHNOLOGIES INC COM	99400		
MTR GAMING GROUP INC	10,689		
MTS SYSTEMS CORP.	9,831		

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MUELLER INDUSTRIES, INC.			16,154		
MULTIMEDIA GAMES INC			4,986		
MULTIMEDIA GAMES INC COM			76100		
Municipal High Income Fund			98,900		
MUNICIPAL MORTGAGE & EQUITY			52,900		
MURPHY OIL CORP.			131,776		
MUTUALFIRST FINANCIAL INC			2,072		
MYERS INDUSTRIES, INC.			9,014		
MYKROLIS CORP			15,200		
MYLAN LABORATORIES INC.			387,627		
MYLAN LABS INC				80,300	
MYLAN LABS INC COM			432400		19000
MYRIAD GENETICS INC			12,679		
NABI BIOPHARMACEUTICALS			21,120		
NABORS INDUSTRIES LTD			73,390		
NABORS INDUSTRIES LTD				99,765	
NACCO INDUSTRIES, INC. CLASS A	COM	629579103	193	2,159	SH
NAM TAI ELECTRS(F)	COM	629865205	20230	720450	SH
NANOMETRICS INC COM	COM	630077105	3086	209800	SH
NARA BANCORP INC	COM	63080P105	121	4,380	SH
NASB FINL INC	COM	628968109	60	1,438	SH
NASDAQ-100 SHARES	COM	631100104	9450	259,200	SH
NASHFINCH CO.	COM	631158102	119	5,341	SH
NASSDA CORP	COM	63172M101	46	6,346	SH
NATIONAL BANKSHARES INC/VA	COM	634865109	84	1,703	SH
NATIONAL BEVERAGE CORP.	COM	635017106	28	1,696	SH
NATIONAL CITY CORP.	COM	635405103	10117	298,080	SH
NATIONAL COMMERCE BANCORP.	COM	63545P104	8042	294,801	SH
NATIONAL DATA CORP.	COM	639480102	422	16,453	SH
NATIONAL FUEL GAS CO.	COM	636180101	5485	224,419	SH
NATIONAL HEALTH INVESTORS, INC	COM	63633D104	262	10,514	SH
NATIONAL HEALTH REALTY	COM	635905102	57	2,914	SH
NATIONAL HEALTHCARE CORP	COM	635906100	61	3,059	SH
NATIONAL INSTRS CORP COM	COM	636518102	28069	617302	SH
NATIONAL INSTRUMENTS CORP.	COM	636518102	3388	74,521	SH
NATIONAL PENN BANCSHARES, INC.	COM	637138108	328	10,210	SH
NATIONAL PRESTO INDUSTRIES	COM	637215104	80	2,204	SH
NATIONAL PROCESSING INC	COM	637229105	85	3,627	SH
NATIONAL SEMICONDUCTOR COM	COM	637640103	556	14100	SH
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	4978	126,318	SH
NATIONAL WESTERN LIFE INS. CO. CLASS	COM	638522102	157	1,012	SH
NATIONAL-OILWELL, INC.	COM	637071101	4594	205,470	SH
NATIONWIDE FINANCIAL	COM	638612101	32	974	SH
NATIONWIDE HEALTH PPTY COM	COM	638620104	1912	97800	SH
NATIONWIDE HEALTH PROPERTIES	COM	638620104	539	27,591	SH
NATURES SUNSHINE PRODUCTS, INC	COM	639027101	39	4,598	SH
NAUTILUS GROUP INC	COM	63910B102	188	13,385	SH
NAVIGANT CONSULTING CO.	COM	63935N107	396	20,976	SH
NAVIGANT INTERNATIONAL, INC.	COM	63935R108	82	5,907	SH
NAVIGATORS GROUP INC	COM	638904102	84	2,714	SH
NAVIGATORS GROUP INC COM	COM	638904102	559	18100	SH
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1475	30,810	SH
NBC CAPITAL CORP	COM	628729105	84	3,140	SH
NBT BANCORP, INC.	COM	628778102	326	15,212	SH
NBTY INC COM	COM	628782104	17924	667308	SH
NBTY, INC.	COM	628782104	652	24,267	SH

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NCI BUILDING SYSTEMS, INC.	COM	628852105	210	8,790	SH
NCO GROUP, INC.	COM	628858102	194	8,522	SH
NCR CORP.	COM	62886E108	1648	42,478	SH
NECTAR THERAPEUTICS	COM	640268108	302	22,200	SH
NEIGHBORCARE INC	COM	64015Y104	223	11,312	SH
NEIMAN MARCUS GROUP INC CL A	COM	640204202	3763	70,116	SH
NELNET INC	COM	64031N108	1277	57,000	SH
NEOFORMA INC	COM	640475505	39	3,665	SH
NEOPHARM INC	COM	640919106	111	6,114	SH
NEOSE TECHNOLOGIES, INC.	COM	640522108	70	7,568	SH
NEOWARE SYSTEMS INC	COM	64065P102	101	7,341	SH
NET2PHONE, INC.	COM	64108N106	97	14,297	SH
NETBANK INC	COM	640933107	303	22,711	SH

NACCO INDUSTRIES, INC. CLASS A			2,159		
NAM TAI ELECTR(S)			693740	26710	
NANOMETRICS INC COM			209800		
NARA BANCORP INC			4,380		
NASB FINL INC			1,438		
NASDAQ-100 SHARES			259,200		
NASHFINCH CO.			5,341		
NASSDA CORP			6,346		
NATIONAL BANKSHARES INC/VA			1,703		
NATIONAL BEVERAGE CORP.			1,696		
NATIONAL CITY CORP.			298,080		
NATIONAL COMMERCE BANCORP.			294,801		
NATIONAL DATA CORP.			16,453		
NATIONAL FUEL GAS CO.			224,419		
NATIONAL HEALTH INVESTORS, INC			10,514		
NATIONAL HEALTH REALTY			2,914		
NATIONAL HEALTHCARE CORP			3,059		
NATIONAL INSTRS CORP COM			591300	26002	
NATIONAL INSTRUMENTS CORP.			74,521		
NATIONAL PENN BANCSHARES, INC.			10,210		
NATIONAL PRESTO INDUSTRIES			2,204		
NATIONAL PROCESSING INC			3,627		
NATIONAL SEMICONDUCTOR COM			14100		
NATIONAL SEMICONDUCTOR CORP.			126,318		
NATIONAL WESTERN LIFE INS. CO. CLASS			1,012		
NATIONAL-OILWELL, INC.			205,470		
NATIONWIDE FINANCIAL			974		
NATIONWIDE HEALTH PPTY COM			97800		
NATIONWIDE HEALTH PROPERTIES			27,591		
NATURES SUNSHINE PRODUCTS, INC			4,598		
NAUTILUS GROUP INC			13,385		
NAVIGANT CONSULTING CO.			20,976		
NAVIGANT INTERNATIONAL, INC.			5,907		
NAVIGATORS GROUP INC			2,714		
NAVIGATORS GROUP INC COM			18100		
NAVISTAR INTERNATIONAL CORP.			30,810		
NBC CAPITAL CORP			3,140		
NBT BANCORP, INC.			15,212		
NBTY INC COM			632400	34908	
NBTY, INC.			24,267		
NCI BUILDING SYSTEMS, INC.			8,790		
NCO GROUP, INC.			8,522		
NCR CORP.			42,478		
NECTAR THERAPEUTICS			22,200		
NEIGHBORCARE INC			11,312		

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NEIMAN MARCUS GROUP INC CL A		70,116			
NELNET INC				57,000	
NEOFORMA INC		3,665			
NEOPHARM INC		6,114			
NEOSE TECHNOLOGIES, INC.		7,568			
NEOWARE SYSTEMS INC		7,341			
NET2PHONE, INC.		14,297			
NETBANK INC		22,711			
NETEGRITY, INC.	COM	64110P107	122	11,999	SH
NETFLIX COM INC COM	COM	64110L106	21962	401574	SH
NETFLIX.COM INC	COM	64110L106	275	5,023	SH
NETGEAR INC	COM	64111Q104	3026	189,225	SH
NETIQ CORP.	COM	64115P102	332	25,049	SH
NETRATINGS INC	COM	64116M108	54	4,732	SH
NETSCOUT SYSTEMS INC	COM	64115T104	69	9,032	SH
NETSCREEN TECHNOLOGIES COM	COM	64117V107	25202	1018274	SH
NETSCREEN TECHNOLOGIES INC	COM	64117V107	64	2,594	SH
NETSCREEN TECHNOLOGIES INS	COM	64117V107	9952	402,100	SH
NETWORK APPLIANCE INC	COM	64120L104	1267	61,700	SH
NETWORK APPLIANCE, INC.	COM	64120L104	3737	182,806	SH
Network Associates Inc	COM	640938106	752	50,000	SH
NETWORK EQUIPMENT TECH.	COM	641208103	117	10,621	SH
NETWORKS ASSOCIATES, INC.	COM	640938106	3498	232,576	SH
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3392	62,200	SH
NEUROCRINE BIOSCIENCES, INC.	COM	64125C109	31	568	SH
NEW CENTURY FINANCIAL CORP	COM	64352D101	529	13,345	SH
NEW ENGLAND BUSINESS SERVICE	COM	643872104	140	4,740	SH
NEW JERSEY RESOURCES CORP.	COM	646025106	490	12,729	SH
NEW PLAN EXCEL REALTY TRUST	COM	648053106	7417	300,650	SH
NEW YORK COMMUNITY BANCORP INC	COM	649445103	10549	277,232	SH
NEW YORK TIMES CO. CLASS A	COM	650111107	3214	67,263	SH
NEWCASTLE INVESTMENT CORP	COM	65105M108	349	12,868	SH
NEWELL RUBBERMAID, INC.	COM	651229106	2828	124,200	SH
NEWFIELD EXPLORATION	COM	651290108	36	802	SH
NEWFOCUS, INC.	COM	644383101	132	26,362	SH
NEWMONT MINING CORP HLDG CO	COM	651639106	9230	189,870	SH
NEWPARK RESOURCES, INC.	COM	651718504	163	34,067	SH
NEWPORT CORP	COM	651824104	1222	73,545	SH
NEWS CORP LTD	COM	652487802	654	21,636	SH
NEWS CORP LTD ADR	COM	652487802		2	SH
NEWS CORP., LTD. SPON-ADR	COM	652487703	10115	280,200	SH
NEWTEK BUSINESS SERVICES INC	COM	652526104	7011	1,010,284	SH
NEXEN	COM	65334H102	3413	94,000	SH
NEXTEL COMMUNICATIONS CL A	COM	65332V103	2618	93300	SH
NEXTEL COMMUNICATIONS INC	COM	65332V103	34721	1,363,100	SH
NEXTEL COMMUNICATIONS, INC. CLASS A	COM	65332V103	51113	1,821,570	SH
NEXTEL PARTNERS INC	COM	65333F107	693	51,559	SH
NIC INC	COM	62914B100	111	13,827	SH
NICOR, INC.	COM	654086107	8716	256,045	SH
NII HOLDINGS INC-CL B	COM	62913F201	466	6,244	SH
NIKE INC CLASS B	COM	654106103	161	2,350	SH
NIKE, INC. CLASS B	COM	654106103	7987	116,660	SH
NISOURCE, INC.	COM	65473P105	3193	145,517	SH
NITCHES INC	COM	65476M109	57	14,001	SH
NL INDUSTRIES, INC.	COM	629156407	40	3,447	SH
NN INC	COM	629337106	63	5,003	SH

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NOBLE CORPORATION	COM	G65422100	2078	58,090	SH
NOBLE ENERGYINC	COM	655044105	3629	81,670	SH
NOKIA CORP	COM	654902204	5916	348,000	SH
NOKIA CORP (ADR)	COM	654902204	840	49400	SH
NOLAND CO	COM	655286102	13	305	SH
NETEGRITY, INC.			11,999		
NETFLIX COM INC COM			386100	15474	
NETFLIX.COM INC			5,023		
NETGEAR INC			189,225		
NETIQ CORP.			25,049		
NETRATINGS INC			4,732		
NETSCOUT SYSTEMS INC			9,032		
NETSCREEN TECHNOLOGIES COM			973100	45174	
NETSCREEN TECHNOLOGIES INC			2,594		
NETSCREEN TECHNOLOGIES INS				402,100	
NETWORK APPLIANCE INC				61,700	
NETWORK APPLIANCE, INC.			182,806		
Network Associates Inc			50,000		
NETWORK EQUIPMENT TECH.			10,621		
NETWORKS ASSOCIATES, INC.			232,576		
NEUROCRINE BIOSCIENCES INC				62,200	
NEUROCRINE BIOSCIENCES, INC.			568		
NEW CENTURY FINANCIAL CORP			13,345		
NEW ENGLAND BUSINESS SERVICE			4,740		
NEW JERSEY RESOURCES CORP.			12,729		
NEW PLAN EXCEL REALTY TRUST			300,650		
NEW YORK COMMUNITY BANCORP INC			277,232		
NEW YORK TIMES CO. CLASS A			67,263		
NEWCASTLE INVESTMENT CORP			12,868		
NEWELL RUBBERMAID, INC.			124,200		
NEWFIELD EXPLORATION			802		
NEWFOCUS, INC.			26,362		
NEWMONT MINING CORP HLDG CO			189,870		
NEWPARK RESOURCES, INC.			34,067		
NEWPORT CORP			73,545		
NEWS CORP LTD				21,636	
NEWS CORP LTD ADR			2		
NEWS CORP., LTD. SPON-ADR			280,200		
NEWTEK BUSINESS SERVICES INC			1,010,284		
NEXEN			0	94,000	
NEXTEL COMMUNICATIONS CL A			93300		
NEXTEL COMMUNICATIONS INC				1,363,100	
NEXTEL COMMUNICATIONS, INC. CLASS A			1,821,570		
NEXTEL PARTNERS INC			51,559		
NIC INC			13,827		
NICOR, INC.			256,045		
NII HOLDINGS INC-CL B			6,244		
NIKE INC CLASS B				2,350	
NIKE, INC. CLASS B			116,660		
NISOURCE, INC.			145,517		
NITCHES INC			14,001		
NL INDUSTRIES, INC.			3,447		
NN INC			5,003		
NOBLE CORPORATION			58,090		
NOBLE ENERGYINC			81,670		
NOKIA CORP				348,000	
NOKIA CORP (ADR)			49400		
NOLAND CO			305		

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NORDSON CORP.	COM	655663102	2086	60,284	SH
NORDSTROM INC COM	COM	655664100	11878	346300	SH
NORDSTROM, INC.	COM	655664100	2100	61,227	SH
NORFOLK SOUTHERN CORP.	COM	655844108	5168	218,506	SH
NORTEL NETWORKS CORP	COM	656568102	11	2,680	SH
NORTH COAST ENERGY INC	COM	658649702	11	1,024	SH
NORTH FORK BANCORPORATION INC.	COM	659424105	2772	68,487	SH
NORTH PITTSBURGH SYSTEMS	COM	661562108	137	7,042	SH
NORTHEAST UTILITIES	COM	664397106	3882	192,448	SH
NORTHERN STATES FINL CORP	COM	665751103	39	1,361	SH
NORTHERN TRUST CORP.	COM	665859104	4577	98,903	SH
NORTHROP GRUMMAN CORP	COM	666807102	16003	167,400	SH
NORTHROP GRUMMAN CORP.	COM	666807102	8184	85,610	SH
NORTHWEST AIRLINES CORP CL-A	COM	667280101	363	28,727	SH
NORTHWEST BANCORP INC.	COM	667328108	110	5,168	SH
NORTHWEST NATURAL GAS CO.	COM	667655104	370	12,042	SH
NOVASTAR FINL INC	COM	669947400	4596	106,985	SH
NOVELL, INC .	COM	670006105	1772	168,303	SH
NOVELLUS SYS INC	COM	670008101	6560	156,000	SH
NOVELLUS SYS INC COM	COM	670008101	7556	179700	SH
NOVELLUS SYSTEMS, INC.	COM	670008101	3370	80,141	SH
NOVEN PHARMACEUTICALS, INC.	COM	670009109	144	9,499	SH
NOVOSTE CORPORATION	COM	67010C100	37	7,664	SH
NPS PHARMACEUTICALS INC.	COM	62936P103	426	13,887	SH
NS GROUP, INC.	COM	628916108	67	6,879	SH
NSTAR	COM	67019E107	3701	76,301	SH
NTL INC	COM	62940M104	393	5,632	SH
NU SKIN ENTERPRISES, INC. CLASS A	COM	67018T105	223	13,030	SH
NUANCE COMMUNICATIONS, INC.	COM	669967101	20	2,601	SH
NUCOR CORP.	COM	670346105	1980	35,360	SH
NUEVO ENERGY CO.	COM	670509108	199	8,228	SH
NUI CORPORATION	COM	629431107	121	7,518	SH
NUTRACEUTICAL INTL CP COM	COM	67060Y101	2233	202600	SH
NUVEEN INVESTMENTS INC	COM	67090F106	10	385	SH
NUVELO INC	COM	67072M103	138	39,388	SH
NUVELO INC	COM	67072M103	1995	575,000	SH
NVIDIA CORP	COM	67066G104	2021	87,130	SH
NVR, INC.	COM	62944T105	52	111	SH
NYFIX INC	COM	670712108	97	12,279	SH
NYMAGIC, INC.	COM	629484106	28	1,010	SH
O2MICRO INTL LTD ORD	COM	G6797E106	3584	160000	SH
OAK HILL FINANCIAL INC	COM	671337103	46	1,544	SH
OAKLEY INC.	COM	673662102	161	11,627	SH
OCCIDENTAL PETROLEUM CORP.	COM	674599105	7050	166,910	SH
OCEANEERING INTERNATIONAL, INC	COM	675232102	296	10,554	SH
OCEANFIRST FINANCIAL CORP	COM	675234108	80	2,944	SH
O'CHARLEY'S INC.	COM	670823103	168	9,371	SH
OCTEL CORP.	COM	675727101	92	4,690	SH
OCULAR SCIENCES, INC.	COM	675744106	253	8,812	SH
OCWEN FINANCIAL CORP.	COM	675746101	162	18,328	SH
ODYSSEY HEALTHCARE INC	COM	67611V101	445	15,097	SH
ODYSSEY HEALTHCARE INC	COM	67611V101	11419	390275	SH
ODYSSEY RE HLDGS CORP	COM	67612W108	4	199	SH

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NORDSON CORP.	60,284				
NORDSTROM INC COM	330000		16300		
NORDSTROM, INC.	61,227				
NORFOLK SOUTHERN CORP.	218,506				
NORTEL NETWORKS CORP		2,680			
NORTH COAST ENERGY INC	1,024				
NORTH FORK BANCORPORATION INC.	68,487				
NORTH PITTSBURGH SYSTEMS	7,042				
NORTHEAST UTILITIES	192,448				
NORTHERN STATES FINL CORP	1,361				
NORTHERN TRUST CORP.	98,903				
NORTHROP GRUMMAN CORP		167,400			
NORTHROP GRUMMAN CORP.	85,610				
NORTHWEST AIRLINES CORP CL-A	28,727				
NORTHWEST BANCORP INC.	5,168				
NORTHWEST NATURAL GAS CO.	12,042				
NOVASTAR FINL INC	106,985				
NOVELL, INC .	168,303				
NOVELLUS SYS INC		156,000			
NOVELLUS SYS INC COM	171300		8400		
NOVELLUS SYSTEMS, INC.	80,141				
NOVEN PHARMACEUTICALS, INC.	9,499				
NOVOSTE CORPORATION	7,664				
NPS PHARMACEUTICALS INC.	13,887				
NS GROUP, INC.	6,879				
NSTAR	76,301				
NTL INC	5,632				
NU SKIN ENTERPRISES, INC. CLASS A	13,030				
NUANCE COMMUNICATIONS, INC.	2,601				
NUCOR CORP.	35,360				
NUEVO ENERGY CO.	8,228				
NUI CORPORATION	7,518				
NUTRACEUTICAL INTL CP COM	202600				
NUVEEN INVESTMENTS INC	385				
NUVELO INC	39,388				
NUVELO INC		575,000			
NVIDIA CORP	87,130				
NVR, INC.	111				
NYFIX INC	12,279				
NYMAGIC, INC.	1,010				
O2MICRO INTL LTD ORD	160000				
OAK HILL FINANCIAL INC	1,544				
OAKLEY INC.	11,627				
OCCIDENTAL PETROLEUM CORP.	166,910				
OCEANEERING INTERNATIONAL, INC	10,554				
OCEANFIRST FINANCIAL CORP	2,944				
O'CHARLEY'S INC.	9,371				
OCTEL CORP.	4,690				
OCULAR SCIENCES, INC.	8,812				
OCWEN FINANCIAL CORP.	18,328				
ODYSSEY HEALTHCARE INC	15,097				
ODYSSEY HEALTHCARE INC	383075		7200		
ODYSSEY RE HLDGS CORP	199				
OFFICE DEPOT, INC.	COM	676220106	2352	140,766	SH
OFFSHORE LOGISTICS, INC.	COM	676255102	214	8,746	SH



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OGE ENERGY CORP.	COM	670837103	8585	354,906	SH
OHIO CASUALTY CORP.	COM	677240103	1960	112,892	SH
OIL STATES INTERNATIONAL INC	COM	678026105	166	11,898	SH
OLD DOMINION FGHT LINE COM	COM	679580100	3376	99050	SH
OLD DOMINION FREIGHT LINE	COM	679580100	178	5,230	SH
OLD NATL BANCORP	COM	680033107	26	1,124	SH
OLD POINT FINANCIAL CORP	COM	680194107	37	1,161	SH
OLD REPUBLIC INTL CORP.	COM	680223104	9814	387,005	SH
OLD SECOND BANCORP INC	COM	680277100	158	3,194	SH
OLIN CORP.	COM	680665205	2179	108,635	SH
OM GROUP INC	COM	670872100	348	13,306	SH
OM GROUP INC COM	COM	670872100	9145	349196	SH
OMEGA FINANCIAL CORP.	COM	682092101	145	3,809	SH
OMEGA HEALTHCARE INVESTORS	COM	681936100	69	7,408	SH
OMEGA PROTEIN CORP	COM	68210P107	22	2,819	SH
OMNICARE INC COM	COM	681904108	12711	314700	SH
OMNICARE, INC.	COM	681904108	5947	147,240	SH
OMNICELL INC	COM	68213N109	110	6,788	SH
OMNICOM GROUP, INC.	COM	681919106	7171	82,110	SH
OMNIVISION TECHNOLOGIE	COM	682128103	613	11,101	SH
OMNIVISION TECHNOLOGIE COM	COM	682128103	31890	577202	SH
OMNOVA SOLUTIONS	COM	682129101	74	15,440	SH
ON SEMICONDUCTOR CORP COM	COM	682189105	15059	2334732	SH
ON SEMICONDUCTOR CORPORATION	COM	682189105	104	16,052	SH
ONEIDA FINANCIAL CORP	COM	682478102	17	785	SH
ONEIDA LTD.	COM	682505102	40	6,789	SH
ONEOK, INC.	COM	682680103	3321	150,415	SH
ONYX PHARMACEUTICALS INC	COM	683399109	388	13,760	SH
OPEN TEXT	COM	683715106	10078	525694	SH
OPENWAVE SYSTEMS INC.	COM	683718308	313	28,499	SH
OPLINK COMMUNICATIONS INC	COM	68375Q106	114	47,735	SH
OPNET TECHNOLOGIES	COM	683757108	84	5,130	SH
OPNET TECHNOLOGIES INC COM	COM	683757108	1350	82000	SH
OPSWARE INC	COM	68383A101	166	22,440	SH
OPTICAL COMMUNICATION PROD	COM	68382T101	27	7,384	SH
OPTION CARE INC	COM	683948103	64	5,999	SH
ORACLE CORP.	COM	68389X105	75457	5,703,500	SH
ORASURE TECHNOLOGIES INC	COM	68554V108	145	18,154	SH
ORBITAL SCIENCES CORP.	COM	685564106	726	60,408	SH
O'REILLY AUTOMOTIVE, INC.	COM	686091109	3004	77,894	SH
ORIENTAL FINANCIAL GROUP	COM	68618W100	172	6,684	SH
ORLEANS HOMEBUILDERS INC	COM	686588104	22	774	SH
ORTHODONTIC CENTERS OF AMERICA	COM	68750P103	190	23,574	SH
ORTHOLOGIC CORP	COM	68750J107	95	15,434	SH
OSHKOSH B'GOSH, INC. CLASS A	COM	688222207	79	3,692	SH
OSHKOSH TRUCK CORP CL B	COM	688239201	728	14,259	SH
OSI PHARMACEUTICALS	COM	671040103	586	18,180	SH
OSI SYSTEMS INC	COM	671044105	116	6,060	SH
OSTEOTECH, INC.	COM	688582105	63	7,175	SH
OTTER TAIL POWER CO.	COM	689648103	322	12,052	SH
OUTBACK STEAKHOUSE INC.	COM	689899102	4757	107,594	SH
OFFICE DEPOT, INC.			140,766		
OFFSHORE LOGISTICS, INC.			8,746		
OGE ENERGY CORP.			354,906		
OHIO CASUALTY CORP.			112,892		
OIL STATES INTERNATIONAL INC			11,898		
OLD DOMINION FGHT LINE COM			99050		
OLD DOMINION FREIGHT LINE			5,230		

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OLD NATL BANCORP	1,124				
OLD POINT FINANCIAL CORP	1,161				
OLD REPUBLIC INTL CORP.	387,005				
OLD SECOND BANCORP INC	3,194				
OLIN CORP.	108,635				
OM GROUP INC	13,306				
OM GROUP INC COM	327300		21896		
OMEGA FINANCIAL CORP.	3,809				
OMEGA HEALTHCARE INVESTORS	7,408				
OMEGA PROTEIN CORP	2,819				
OMNICARE INC COM	299700		15000		
OMNICARE, INC.	147,240				
OMNICELL INC	6,788				
OMNICOM GROUP, INC.	82,110				
OMNIVISION TECHNOLOGIE	11,101				
OMNIVISION TECHNOLOGIE COM	556100		21102		
OMNOVA SOLUTIONS	15,440				
ON SEMICONDUCTOR CORP COM	2235000		99732		
ON SEMICONDUCTOR CORPORATION	16,052				
ONEIDA FINANCIAL CORP	785				
ONEIDA LTD.	6,789				
ONEOK, INC.	150,415				
ONYX PHARMACEUTICALS INC	13,760				
OPEN TEXT	505600		20094		
OPENWAVE SYSTEMS INC.	28,499				
OPLINK COMMUNICATIONS INC	47,735				
OPNET TECHNOLOGIES	5,130				
OPNET TECHNOLOGIES INC COM	82000				
OPSWARE INC	22,440				
OPTICAL COMMUNICATION PROD	7,384				
OPTION CARE INC	5,999				
ORACLE CORP.	5,703,500				
ORASURE TECHNOLOGIES INC	18,154				
ORBITAL SCIENCES CORP.	60,408				
O'REILLY AUTOMOTIVE, INC.	77,894				
ORIENTAL FINANCIAL GROUP	6,684				
ORLEANS HOMEBUILDERS INC	774				
ORTHODONTIC CENTERS OF AMERICA	23,574				
ORTHOLOGIC CORP	15,434				
OSHKOSH B'GOSH, INC. CLASS A	3,692				
OSHKOSH TRUCK CORP CL B	14,259				
OSI PHARMACEUTICALS	18,180				
OSI SYSTEMS INC	6,060				
OSTEOTECH, INC.	7,175				
OTTER TAIL POWER CO.	12,052				
OUTBACK STEAKHOUSE INC.	107,594				
OVERLAND STORAGE INC	COM	690310107	83	4,410	SH
OVERSEAS SHIPHOLDING GROUP	COM	690368105	1972	57,921	SH
OVERSTOCK.COM	COM	690370101	82	4,141	SH
OWENS & MINOR, INC.	COM	690732102	378	17,253	SH
OWENS-ILLINOIS, INC.	COM	690768403	20	1,694	SH
OXFORD HEALTH PLANS, INC.	COM	691471106	5080	116,779	SH
OXFORD INDS INC.	COM	691497309	184	5,440	SH
P A M TRANSN SVCS INC	COM	693149106	57	2,675	SH
P G & E CORP.	COM	69331C108	5179	186,509	SH
P. F. CHANGS CHINA BISTRO INC.	COM	69333Y108	604	11,866	SH

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PAB BANKSHARES INC	COM	69313P101	51	3,310	SH
PACCAR, INC	COM	693718108	15686	184,279	SH
PACER INTERNATIONAL INC	COM	69373H106	214	10,596	SH
PACIFIC CAPITAL BANCORP	COM	69404P101	594	16,133	SH
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	702	33,290	SH
PACIFIC UN BK CALIF	COM	695025106	48	1,875	SH
PACIFICARE HEALTH SYSTEMS INC CLASS A	COM	695112102	4053	59,956	SH
PACKAGING CORP OF AMERICA	COM	695156109	3297	150,821	SH
PACKETEER INC COM	COM	695210104	9757	574600	SH
PACKETEER, INC	COM	695210104	184	10,857	SH
PACTIV CORPORATION	COM	695257105	1702	71,200	SH
PAIN THERAPEUTICS INC	COM	69562K100	75	10,820	SH
PALATIN TECHNOLOGIES INC	COM	696077304	52	20,961	SH
PALL CORP	COM	696429307	1515	56,455	SH
PALM HARBOR HOMES, INC	COM	696639103	141	8,067	SH
PALMONE INC	COM	69713P107	204	17,342	SH
PALMSOURCE INC	COM	697154102	101	4,626	SH
PAN PACIFIC RETAIL COM	COM	69806L104	1825	38300	SH
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	33	694	SH
PANAMSAT CORP	COM	697933109	329	15,252	SH
PANERA BREAD COMPANY CL A	COM	69840W108	518	13,117	SH
PANTRY INC	COM	698657103	57	2,490	SH
PAPA JOHNS INTERNATIONAL, INC	COM	698813102	176	5,283	SH
PARAMETRIC TECHNOLOGY CORP.	COM	699173100	852	216,333	SH
PAREXEL INTERNATIONAL CORP.	COM	699462107	198	12,188	SH
PARK ELECTROCHEMICAL CORP.	COM	700416209	217	8,180	SH
PARK NATIONAL CORP.	COM	700658107	20	177	SH
PARK PLACE ENTERTAINMENT	COM	700690100	4717	435,569	SH
PARKER DRILLING CO.	COM	701081101	106	41,717	SH
PARKER HANNIFIN CORP	COM	701094104	2374	39,900	SH
PARKER HANNIFIN CORP.	COM	701094104	4126	69,345	SH
PARKVALE FINL CORP	COM	701492100	53	1,963	SH
PARKWAY PPTYS INC COM	COM	70159Q104	266	6400	SH
PARKWAY PROPERTIES, INC.	COM	70159Q104	194	4,674	SH
PARTNERS TRUST FINCL G	COM	70213A103	105	3,086	SH
PARTY CITY CORP	COM	702145103	65	5,008	SH
PATHMARK STORES INC	COM	70322A101	96	12,686	SH
PATINA OIL & GAS CORP	COM	703224105	688	14,051	SH
PATINA OIL & GAS CORP COM	COM	703224105	23576	481250	SH
PATRIOT BANK CORP	COM	70335P103	92	3,222	SH
PATTERSON DENTAL CO.	COM	703412106	6592	103,011	SH
PATTERSON UTI ENERGY INC	COM	703481101	6354	193,000	SH
PATTERSON-UTI ENERGY INC	COM	703481101	4041	122,729	SH

OVERLAND STORAGE INC	4,410
OVERSEAS SHIPHOLDING GROUP	57,921
OVERSTOCK.COM	4,141
OWENS & MINOR, INC.	17,253
OWENS-ILLINOIS, INC.	1,694
OXFORD HEALTH PLANS, INC.	116,779
OXFORD INDS INC.	5,440
P A M TRANSN SVCS INC	2,675
P G & E CORP.	186,509
P. F. CHANGS CHINA BISTRO INC.	11,866
PAB BANKSHARES INC	3,310
PACCAR, INC	184,279
PACER INTERNATIONAL INC	10,596
PACIFIC CAPITAL BANCORP	16,133
PACIFIC SUNWEAR OF CALIFORNIA	33,290

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PACIFIC UN BK CALIF	1,875	
PACIFICARE HEALTH SYSTEMS INC CLASS A	59,956	
PACKAGING CORP OF AMERICA	150,821	
PACKETEER INC COM	568300	6300
PACKETEER, INC	10,857	
PACTIV CORPORATION	71,200	
PAIN THERAPEUTICS INC	10,820	
PALATIN TECHNOLOGIES INC	20,961	
PALL CORP	56,455	
PALM HARBOR HOMES, INC	8,067	
PALMONE INC	17,342	
PALMSOURCE INC	4,626	
PAN PACIFIC RETAIL COM	38300	
PAN PACIFIC RETAIL PROPERTIES	694	
PANAMSAT CORP	15,252	
PANERA BREAD COMPANY CL A	13,117	
PANTRY INC	2,490	
PAPA JOHNS INTERNATIONAL, INC	5,283	
PARAMETRIC TECHNOLOGY CORP.	216,333	
PAREXEL INTERNATIONAL CORP.	12,188	
PARK ELECTROCHEMICAL CORP.	8,180	
PARK NATIONAL CORP.	177	
PARK PLACE ENTERTAINMENT	435,569	
PARKER DRILLING CO.	41,717	
PARKER HANNIFIN CORP		39,900
PARKER HANNIFIN CORP.	69,345	
PARKVALE FINL CORP	1,963	
PARKWAY PPTYS INC COM	6400	
PARKWAY PROPERTIES, INC.	4,674	
PARTNERS TRUST FINCL G	3,086	
PARTY CITY CORP	5,008	
PATHMARK STORES INC	12,686	
PATINA OIL & GAS CORP	14,051	
PATINA OIL & GAS CORP COM	466400	14850
PATRIOT BANK CORP	3,222	
PATTERSON DENTAL CO.	103,011	
PATTERSON UTI ENERGY INC		193,000
PATTERSON-UTI ENERGY INC	122,729	

PAXAR CORP.	COM	704227107	175	13,052	SH
PAXSON COMMUNICATIONS CORP.	COM	704231109	53	13,889	SH
PAYCHEX INC	COM	704326107	6363	171,050	SH
PAYCHEX, INC.	COM	704326107	7035	189,100	SH
PAYLESS SHOESOURCE, INC.	COM	704379106	1727	128,902	SH
PC CONNECTION INC	COM	69318J100	26	3,118	SH
PC-TEL INC.	COM	69325Q105	99	9,218	SH
PDF SOLUTIONS INC	COM	693282105	101	6,773	SH
PEABODY ENERGY CORP	COM	704549104	3243	77,756	SH
PEABODY ENERGY CORP COM	COM	704549104	20464	490636	SH
PEAPACK-GLADSTONE FINL	COM	704699107	100	3,236	SH
PEC SOLUTIONS INC	COM	705107100	68	4,010	SH
PEDIATRIX MEDICAL GROUP	COM	705324101	612	11,110	SH
PEETS COFFEE & TEA INC	COM	705560100	86	4,939	SH
PEGASUS COMMUNICATIONS CORP	COM	705904605	42	1,495	SH
PEGASUS SOLUTIONS INC.	COM	705906105	122	11,632	SH
PEGASYSTEMS INC	COM	705573103	39	4,517	SH
PEMSTAR INC	COM	706552106	45	13,707	SH
PENN ENGINERRING & MFG CORP	COM	707389300	91	4,802	SH

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PENN NATIONAL GAMING, INC.	COM	707569109	337	14,558	SH
PENN VIRGINIA CORPORATION	COM	707882106	189	3,400	SH
PENN-AMERICA GROUP INC	COM	707247102	57	4,321	SH
PENNFED FINANCIAL SVCS INC	COM	708167101	59	1,764	SH
PENNRock FINL SVCS COR	COM	708352109	114	3,656	SH
PENNS WOODS BANCORP INC	COM	708430103	73	1,564	SH
PENNSYLVANIA REAL ESTATE INV.	COM	709102107	493	13,585	SH
PENTAIR INC.	COM	709631105	3248	71,063	SH
PENWEST PHARMACEUTICALS CO	COM	709754105	131	7,570	SH
PEOPLES BANCORP INC	COM	709789101	148	5,005	SH
PEOPLES BANK	COM	710198102	13	406	SH
PEOPLES ENERGY CORP.	COM	711030106	5244	124,745	SH
PEOPLES HOLDING COMPANY	COM	711148106	128	3,876	SH
PEOPLESOFT INC	COM	712713106	7173	314600	SH
PEOPLESOFT, INC.	COM	712713106	4718	207,009	SH
PEP BOYS-MANNY, MOE & JACK	COM	713278109	518	22,655	SH
PEPCO HOLDINGS INC	COM	713291102	4815	246,424	SH
PEPSI BOTTLING	COM	713409100	2924	120,917	SH
PEPSIAMERICAS INC	COM	71343P200	3527	206,023	SH
Pepsico	COM	713448108	1,399	30,000	SH
PEPSICO INC	COM	713448108	10093	216,505	SH
PEPSICO, INC.	COM	713448108	37002	793,700	SH
PEREGRINE PHARMACEUTICALS INC	COM	713661106	123	55,780	SH
PERFORMANCE FOOD GROUP CO.	COM	713755106	31	851	SH
PERFORMANCE TECH INC COM	COM	71376K102	6648	466500	SH
PERICOM SEMICONDUCTOR CORP	COM	713831105	106	9,784	SH
PERINI CORP	COM	713839108	43129	4,713,571	SH
PERKINELMER INC.	COM	714046109	1022	59,898	SH
PEROT SYSTEM CORP.	COM	714265105	466	34,569	SH
PERRIGO CO.	COM	714290103	2014	128,137	SH
PERRY ELLIS INTERNATIONAL	COM	288853104	44	1,721	SH
PER-SE TECHNOLOGIES	COM	713569309	198	12,968	SH
PETCO ANIMAL SUPPLIES	COM	716016209	514	16,894	SH
PETROCORP INC	COM	71645N101	34	2,518	SH

PAXAR CORP.	13,052	
PAXSON COMMUNICATIONS CORP.	13,889	
PAYCHEX INC		171,050
PAYCHEX, INC.	189,100	
PAYLESS SHOESOURCE, INC.	128,902	
PC CONNECTION INC	3,118	
PC-TEL INC.	9,218	
PDF SOLUTIONS INC	6,773	
PEABODY ENERGY CORP	77,756	
PEABODY ENERGY CORP COM	454700	35936
PEAPACK-GLADSTONE FINL	3,236	
PEC SOLUTIONS INC	4,010	
PEDIATRIX MEDICAL GROUP	11,110	
PEETS COFFEE & TEA INC	4,939	
PEGASUS COMMUNICATIONS CORP	1,495	
PEGASUS SOLUTIONS INC.	11,632	
PEGASYSTEMS INC	4,517	
PEMSTAR INC	13,707	
PENN ENGINEERING & MFG CORP	4,802	
PENN NATIONAL GAMING, INC.	14,558	
PENN VIRGINIA CORPORATION	3,400	
PENN-AMERICA GROUP INC	4,321	
PENNFED FINANCIAL SVCS INC	1,764	
PENNRock FINL SVCS COR	3,656	

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PENNS WOODS BANCORP INC	1,564	
PENNSYLVANIA REAL ESTATE INV.	13,585	
PENTAIR INC.	71,063	
PENWEST PHARMACEUTICALS CO	7,570	
PEOPLES BANCORP INC	5,005	
PEOPLES BANK	406	
PEOPLES ENERGY CORP.	124,745	
PEOPLES HOLDING COMPANY	3,876	
PEOPLESOFT INC	299700	14900
PEOPLESOFT, INC.	207,009	
PEP BOYS-MANNY, MOE & JACK	22,655	
PEPCO HOLDINGS INC	246,424	
PEPSI BOTTLING	120,917	
PEPSIAMERICAS INC	206,023	
Pepsico	30,000	
PEPSICO INC		216,505
PEPSICO, INC.	793,700	
PEREGRINE PHARMACEUTICALS INC	55,780	
PERFORMANCE FOOD GROUP CO.	851	
PERFORMANCE TECH INC COM	466500	
PERICOM SEMICONDUCTOR CORP	9,784	
PERINI CORP	4,713,571	
PERKINELMER INC.	59,898	
PEROT SYSTEM CORP.	34,569	
PERRIGO CO.	128,137	
PERRY ELLIS INTERNATIONAL	1,721	
PER-SE TECHNOLOGIES	12,968	
PETCO ANIMAL SUPPLIES	16,894	
PETROCORP INC	2,518	

PETROL BRASILEIROS SPONS AD	COM	71654V101	250	12,100	SH
PETROLEO BRASILEIRO S.A. ADR	COM	71654V408	5344	184,290	SH
PETROLEUM DEVELOPMENT CORP	COM	716578109	177	7,474	SH
PETROLEUM HELICOPTERS -VTG	COM	716604103	42	1,711	SH
PETSMART, INC	COM	716768106	5152	216,484	SH
PFF BANCORP, INC.	COM	69331W104	214	5,892	SH
PFIZER INC	COM	717081103	51746	1,464,648	SH
PFIZER, INC.	COM	717081103	232578	6,583,004	SH
PHARMACEUTICAL PRODUCT DEVELOPMENT	COM	717124101	26	971	SH
PHARMACEUTICAL RES COM	COM	717125108	34425	528400	SH
PHARMACEUTICAL RES INC	COM	717125108	2867	44,000	SH
PHARMACEUTICAL RES INC COM	COM	717125108	3190	48,971	SH
PHARMACOPEIA INC	COM	71713B104	158	11,109	SH
PHELPS DODGE CORP.	COM	717265102	3067	40,307	SH
PHILADELPHIA CONS. HLDG. CO.	COM	717528103	357	7,306	SH
PHILADELPHIA SUBURBAN CORP.	COM	718009608	2941	133,065	SH
PHILLIPINES LONG DISTANCE TELE ADR	COM	718252604	394	22,600	SH
PHILLIPS-VAN HEUSEN CORP.	COM	718592108	208	11,697	SH
PHOENIX COMPANIES INC	COM	71902E109	534	44,387	SH
PHOTON DYNAMICS	COM	719364101	304	7,562	SH
PHOTRONICS INC.	COM	719405102	267	13,381	SH
PICO HOLDINGS INC	COM	693366205	45	2,863	SH
PIEDMONT NATURAL GAS CO., INC.	COM	720186105	22	501	SH
PIER 1 IMPORTS, INC.	COM	720279108	2801	128,129	SH
PILGRIMS PRIDE CORP.	COM	721467108	116	7,080	SH
PINNACLE AIRL CORP COM	COM	723443107	20486	1474900	SH
PINNACLE SYSTEMS, INC.	COM	723481107	245	28,736	SH

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PINNACLE WEST CAPITAL CORP.	COM	723484101	1644	41,070	SH
PIONEER NATURAL RESOURCES CORP	COM	723787107	5419	169,710	SH
PITNEY BOWES, INC.	COM	724479100	4296	105,772	SH
PIXAR INC	COM	725811103	313	4,522	SH
PIXELWORKS INC	COM	72581M107	179	16,170	SH
PLACER DOME INC	COM	725906101	4080	227,600	SH
PLAINS EXPLORATION & PRODUCT	COM	726505100	280	18,199	SH
PLAINS RESOURCES, INC.	COM	726540503	151	9,421	SH
PLANAR SYSTEMS, INC.	COM	726900103	160	6,574	SH
PLANTRONICS, INC.	COM	727493108	2677	81,997	SH
PLATINUM UNDERWRITERS HOLD	COM	G7127P100	2085	69,500	SH
PLAYBOY ENTERPRISES, INC.	COM	728117300	110	6,823	SH
PLAYTEX PRODUCTS, INC.	COM	72813P100	107	13,904	SH
PLEXUS CORP.	COM	729132100	1360	79,207	SH
PLUG POWER INC	COM	72919P103	96	13,199	SH
PLUM CREEK TIMBER CO COM	COM	729251108	1373	45100	SH
PLUM CREEK TIMBER CO INC	COM	729251108	2509	82,399	SH
PMA CAPITAL CORP.	COM	693419202	51	10,041	SH
PMC-SIERRA INC COM	COM	69344F106	3849	191000	SH
PMC-SIERRA, INC.	COM	69344F106	1570	78,115	SH
PMI GROUP, INC.	COM	69344M101	56707	1,523,159	SH
PNC FINANCIAL SERVICES	COM	693475105	6582	120,260	SH
PNM RESOURCES INC	COM	69349H107	2126	75,657	SH
POGO PRODUCING CO	COM	730448107	4426	91,638	SH
POLARIS INDUSTRIES, INC.	COM	731068102	39	439	SH
POLO RALPH LAUREN CO	COM	731572103	19	673	SH

PETROL BRASILEIROS SPONS AD		12,100			
PETROLEO BRASILEIRO S.A. ADR		184,290			
PETROLEUM DEVELOPMENT CORP		7,474			
PETROLEUM HELICOPTERS -VTG		1,711			
PETSMART, INC		216,484			
PFF BANCORP, INC.		5,892			
PFIZER INC			1,464,648		
PFIZER, INC.		6,583,004			
PHARMACEUTICAL PRODUCT DEVELOPMENT		971			
PHARMACEUTICAL RES COM		518400		10000	
PHARMACEUTICAL RES INC			44,000		
PHARMACEUTICAL RES INC COM		48,971			
PHARMACOEPIA INC		11,109			
PHELPS DODGE CORP.		40,307			
PHILADELPHIA CONS. HLDG. CO.		7,306			
PHILADELPHIA SUBURBAN CORP.		133,065			
PHILLIPINES LONG DISTANCE TELE ADR		22,600			
PHILLIPS-VAN HEUSEN CORP.		11,697			
PHOENIX COMPANIES INC		44,387			
PHOTON DYNAMICS		7,562			
PHOTRONICS INC.		13,381			
PICO HOLDINGS INC		2,863			
PIEDMONT NATURAL GAS CO., INC.		501			
PIER 1 IMPORTS, INC.		128,129			
PILGRIMS PRIDE CORP.		7,080			
PINNACLE AIRL CORP COM		1450200		24700	
PINNACLE SYSTEMS, INC.		28,736			
PINNACLE WEST CAPITAL CORP.		41,070			
PIONEER NATURAL RESOURCES CORP		169,710			
PITNEY BOWES, INC.		105,772			
PIXAR INC		4,522			
PIXELWORKS INC		16,170			

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PLACER DOME INC	0	227,600
PLAINS EXPLORATION & PRODUCT	18,199	
PLAINS RESOURCES, INC.	9,421	
PLANAR SYSTEMS, INC.	6,574	
PLANTRONICS, INC.	81,997	
PLATINUM UNDERWRITERS HOLD		69,500
PLAYBOY ENTERPRISES, INC.	6,823	
PLAYTEX PRODUCTS, INC.	13,904	
PLEXUS CORP.	79,207	
PLUG POWER INC	13,199	
PLUM CREEK TIMBER CO COM	45100	
PLUM CREEK TIMBER CO INC	82,399	
PMA CAPITAL CORP.	10,041	
PMC-SIERRA INC COM	183200	7800
PMC-SIERRA, INC.	78,115	
PMI GROUP, INC.	1,523,159	
PNC FINANCIAL SERVICES	120,260	
PNM RESOURCES INC	75,657	
POGO PRODUCING CO	91,638	
POLARIS INDUSTRIES, INC.	439	
POLO RALPH LAUREN CO	673	

POLYCOM INC COM	COM	73172K104	19153	981212	SH
POLYCOM, INC.	COM	73172K104	2786	142,744	SH
POLYMEDICA CORP	COM	731738100	223	8,465	SH
POLYONE CORPORATION	COM	73179P106	278	43,457	SH
POMEROY IT SOLUTIONS INC	COM	731822102	67	4,526	SH
POPE & TALBOT, INC.	COM	732827100	129	7,339	SH
POPULAR INC	COM	733174106	104	2,329	SH
PORTAL SOFTWARE INC	COM	736126103	91	13,463	SH
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	153	5,748	SH
POSSIS MEDICAL INC	COM	737407106	145	7,330	SH
POST PPTYS INC	COM	737464107	620	22200	SH
POST PROPERTIES, INC.	COM	737464107	414	14,811	SH
POTLATCH CORP.	COM	737628107	1853	53,284	SH
POWELL INDUSTRIES INC	COM	739128106	59	3,078	SH
POWER INTEGRATIONS INC COM	COM	739276103	35402	1058032	SH
POWER INTEGRATIONS, INC.	COM	739276103	406	12,132	SH
POWER-ONE , INC.	COM	739308104	717	66,166	SH
POWERWAVE TECHNOLOGIES COM	COM	739363109	22106	2889732	SH
POWERWAVE TECHNOLOGIES INC	COM	739363109	934	120,655	SH
POZEN INC	COM	73941U102	306	30,000	SH
POZEN INC.	COM	73941U102	108	10,601	SH
PPG INDUSTRIES, INC.	COM	693506107	4899	76,519	SH
PPL CORPORATION	COM	69351T106	3690	84,352	SH
PRAECIS PHARMACEUTICALS INC	COM	739421105	135	21,040	SH
PRAXAIR, INC.	COM	74005P104	5616	147,021	SH
PRECISION CASTPARTS CORP.	COM	740189105	4044	89,065	SH
PRECISION DRILLING CORP C	COM	74022D100	1326	30,200	SH
PREMCOR INC	COM	74045Q104	14	532	SH
PRENTISS PPTYS TR SH BEN INT	COM	740706106	736	22300	SH
PRENTISS PROPERTIES TRUST	COM	740706106	513	15,538	SH
PREPAID LEGAL SERVICES, INC.	COM	740065107	193	7,375	SH
PRESIDENTIAL LIFE CORP.	COM	740884101	127	9,677	SH
PRESSTEK INC	COM	741113104	103	14,328	SH
PRG-SCHULTZ INTERNATIONAL	COM	69357C107	90	18,338	SH
PRICE COMMUNICATIONS CO.	COM	741437305	1319	96,049	SH



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PRICE ENTERP INC	COM	74144P106	34	8,977	SH
PRICELINE.COM INC	COM	741503403	164	9,187	SH
PRIDE INTERNATIONAL	COM	74153Q102	3633	194,899	SH
PRIDE INTERNATIONAL INC	COM	74153Q102	6462	346,700	SH
PRIMA ENERGY CORP	COM	741901201	147	4,180	SH
PRIME HOSPITALITY CORP.	COM	741917108	179	17,555	SH
PRIMEDIA INC	COM	74157K101	196	69,232	SH
PRIMUS TELECOMMUNICATIONS GP	COM	741929103	234	23,046	SH
PRINCETON REVIEW INC	COM	742352107	73	7,500	SH
PRINCIPAL FINANCIAL GROUP	COM	74251V102	4631	140,030	SH
PRIORITY HEALTHCARE	COM	74264T102	392	16,323	SH
PRIVATEBANCORP INC	COM	742962103	144	3,178	SH
PROASSURANCE CORPORATION	COM	74267C106	360	11,211	SH
PROCTER & GAMBLE CO.	COM	742718109	100839	1,009,606	SH
PROCTER + GAMBLE CO	COM	742718109	30064	301,000	SH
PROFESSIONAL DETAILING, INC.	COM	69329V100	87	3,246	SH
PROGENICS PHARMACEUTICALS	COM	743187106	91	4,834	SH
Progress Energy	COM	743263105	5,793	128,000	SH

POLYCOM INC COM		936200		45012	
POLYCOM, INC.		142,744			
POLYMEDICA CORP		8,465			
POLYONE CORPORATION		43,457			
POMEROY IT SOLUTIONS INC		4,526			
POPE & TALBOT, INC.		7,339			
POPULAR INC		2,329			
PORTAL SOFTWARE INC		13,463			
PORTFOLIO RECOVERY ASSOCIATE		5,748			
POSSIS MEDICAL INC		7,330			
POST PPTYS INC		22200			
POST PROPERTIES, INC.		14,811			
POTLATCH CORP.		53,284			
POWELL INDUSTRIES INC		3,078			
POWER INTEGRATIONS INC COM		1027800		30232	
POWER INTEGRATIONS, INC.		12,132			
POWER-ONE , INC.		66,166			
POWERWAVE TECHNOLOGIES COM		2790600		99132	
POWERWAVE TECHNOLOGIES INC		120,655			
POZEN INC			30,000		
POZEN INC.		10,601			
PPG INDUSTRIES, INC.		76,519			
PPL CORPORATION		84,352			
PRAECIS PHARMACEUTICALS INC		21,040			
PRAXAIR, INC.		147,021			
PRECISION CASTPARTS CORP.		89,065			
PRECISION DRILLING CORP C		0	30,200		
PREMCOR INC		532			
PRENTISS PPTYS TR SH BEN INT		22300			
PRENTISS PROPERTIES TRUST		15,538			
PREPAID LEGAL SERVICES, INC.		7,375			
PRESIDENTIAL LIFE CORP.		9,677			
PRESSTEK INC		14,328			
PRG-SCHULTZ INTERNATIONAL		18,338			
PRICE COMMUNICATIONS CO.		96,049			
PRICE ENTERP INC		8,977			
PRICELINE.COM INC		9,187			
PRIDE INTERNATIONAL		194,899			
PRIDE INTERNATIONAL INC			346,700		
PRIMA ENERGY CORP		4,180			

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PRIME HOSPITALITY CORP.	17,555	
PRIMEDIA INC	69,232	
PRIMUS TELECOMMUNICATIONS GP	23,046	
PRINCETON REVIEW INC	7,500	
PRINCIPAL FINANCIAL GROUP	140,030	
PRIORITY HEALTHCARE	16,323	
PRIVATEBANCORP INC	3,178	
PROASSURANCE CORPORATION	11,211	
PROCTER & GAMBLE CO.	1,009,606	
PROCTER + GAMBLE CO		301,000
PROFESSIONAL DETAILING, INC.	3,246	
PROGENICS PHARMACEUTICALS	4,834	
Progress Energy	128,000	

PROGRESS ENERGY INC.	COM	743263105	17969	397,010	SH
PROGRESS SOFTWARE CORP.	COM	743312100	251	12,266	SH
PROGRESSIVE CORP.	COM	743315103	7821	93,560	SH
PROLOGIS	COM	743410102	2664	83,012	SH
PROLOGIS TR SH BEN INT	COM	743410102	2994	93300	SH
PROQUEST CO.	COM	74346P102	331	11,243	SH
PROSPERITY BANCSHARES INC	COM	743606105	147	6,501	SH
PROTECTION ONE INC	COM	743663304	31	85,200	SH
PROTECTIVE LIFE CORP COM	COM	743674103	3350	99,005	SH
PROTEIN DESIGN LABS INC	COM	74369L103	1790	100,000	SH
PROTEIN DESIGN LABS, INC.	COM	74369L103	2416	134,977	SH
PROVIDENT BANCORP INC	COM	743835100	79	1,675	SH
PROVIDENT BANKSHARES CORP.	COM	743859100	319	10,776	SH
PROVIDENT FINANCIAL GROUP	COM	743866105	2251	70,447	SH
PROVIDENT FINANCIAL HLDGS	COM	743868101	59	1,622	SH
PROVIDENT FINANCIAL SERVICES	COM	74386T105	420	22,235	SH
PROVIDIAN FINANCIAL CORP.	COM	74406A102	1521	130,658	SH
PROVIDIAN FINL CORP	COM	74406A102	4665	400,800	SH
PROVINCE HEALTHCARE CO COM	COM	743977100	11715	732200	SH
PROVINCE HEALTHCARE CO.	COM	743977100	347	21,686	SH
PROXIM CORP CL-A	COM	744283102	95	57,053	SH
PRUDENTIAL FINANCIAL INC	COM	744320102	9782	234,190	SH
PS BUSINESS PARKS, INC.	COM	69360J107	249	6,038	SH
PSEG ENERGY HOLDINGS	COM	744573106	8455	193,035	SH
PSS WORLD MEDICAL, INC	COM	69366A100	387	32,070	SH
PSYCHIATRIC SOLUTIONS COM	COM	74439H108	2090	100000	SH
PTEK HLDGS INC	COM	69366M104	176	20,022	SH
Public Service	COM	744573106	2,628	60,000	SH
PUBLIC STORAGE INC	COM	74460D109	72	1,653	SH
PUBLIC STORAGE INC COM	COM	74460D109	1957	45100	SH
PUGET ENEGY INC.	COM	745310102	13196	555,140	SH
PULITZER INC.	COM	745769109	116	2,148	SH
PULTE HOMES INC.	COM	745867101	2595	27,715	SH
PUMA TECHNOLOGY INC	COM	745887109	73	18,359	SH
QAD INC	COM	74727D108	59	4,799	SH
QLOGIC CORP	COM	747277101	9789	189,700	SH
QLOGIC CORP COM	COM	747277101	15359	297656	SH
QLOGIC CORP.	COM	747277101	2654	51,461	SH
QUAKER CHEM CORP COM	COM	747316107	114	3,696	SH
QUAKER CIRY BANCORP INC	COM	74731K106	110	2,385	SH
QUALCOMM, INC.	COM	747525103	22615	419,340	SH
QUALITY DISTR INC FLA	COM	74756M102	49	2,500	SH
QUALITY SYSTEMS INC	COM	747582104	69	1,544	SH

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QUANEX CORP.	COM	747620102	351	7,615	SH
QUANTA SERVICES, INC.	COM	74762E102	1463	200,392	SH
QUANTUM CORP DLT & STORAGE	COM	747906204	999	320,140	SH
QUEST DIAGNOSTICS, INC.	COM	74834L100	3631	49,667	SH
QUEST SOFTWARE INC	COM	74834T103	264	18,614	SH
QUESTAR CORP.	COM	748356102	4204	119,590	SH
QUICKLOGIC CORP COM	COM	74837p108	5380	1082400	SH
QUICKSILVER RESOURCES COM	COM	74837R104	6651	205900	SH
QUICKSILVER RESOURCES INC	COM	74837R104	199	6,149	SH
QUICKSILVER, INC.	COM	74838C106	454	25,613	SH

PROGRESS ENERGY INC.			397,010		
PROGRESS SOFTWARE CORP.			12,266		
PROGRESSIVE CORP.			93,560		
PROLOGIS			83,012		
PROLOGIS TR SH BEN INT			93300		
PROQUEST CO.			11,243		
PROSPERITY BANCSHARES INC			6,501		
PROTECTION ONE INC			85,200		
PROTECTIVE LIFE CORP COM			99,005		
PROTEIN DESIGN LABS INC				100,000	
PROTEIN DESIGN LABS, INC.			134,977		
PROVIDENT BANCORP INC			1,675		
PROVIDENT BANKSHARES CORP.			10,776		
PROVIDENT FINANCIAL GROUP			70,447		
PROVIDENT FINANCIAL HLDGS			1,622		
PROVIDENT FINANCIAL SERVICES			22,235		
PROVIDIAN FINANCIAL CORP.			130,658		
PROVIDIAN FINL CORP				400,800	
PROVINCE HEALTHCARE CO COM			720600		11600
PROVINCE HEALTHCARE CO.			21,686		
PROXIM CORP CL-A			57,053		
PRUDENTIAL FINANCIAL INC			234,190		
PS BUSINESS PARKS, INC.			6,038		
PSEG ENERGY HOLDINGS			193,035		
PSS WORLD MEDICAL, INC			32,070		
PSYCHIATRIC SOLUTIONS COM			100000		
PTEK HLDGS INC			20,022		
Public Service			60,000		
PUBLIC STORAGE INC			1,653		
PUBLIC STORAGE INC COM			45100		
PUGET ENEGY INC.			555,140		
PULITZER INC.			2,148		
PULTE HOMES INC.			27,715		
PUMA TECHNOLOGY INC			18,359		
QAD INC			4,799		
QLOGIC CORP				189,700	
QLOGIC CORP COM			276100		21556
QLOGIC CORP.			51,461		
QUAKER CHEM CORP COM			3,696		
QUAKER CTRY BANCORP INC			2,385		
QUALCOMM, INC.			419,340		
QUALITY DISTR INC FLA				2,500	
QUALITY SYSTEMS INC			1,544		
QUANEX CORP.			7,615		
QUANTA SERVICES, INC.			200,392		
QUANTUM CORP DLT & STORAGE			320,140		
QUEST DIAGNOSTICS, INC.			49,667		
QUEST SOFTWARE INC			18,614		

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QUESTAR CORP.			119,590		
QUICKLOGIC CORP COM			1082400		
QUICKSILVER RESOURCES COM			205900		
QUICKSILVER RESOURCES INC			6,149		
QUICKSILVER, INC.			25,613		
QUIDEL CORPORATION	COM	74838J101	137	12,726	SH
QUIKSILVER INC COM	COM	74838C106	10810	609726	SH
QUIMICA Y MINERA ADR-EACH R	COM	833635105	225	7,000	SH
QUIXOTE CORP	COM	749056107	78	3,193	SH
QWEST COMMUNICATIONS INTL.	COM	749121109	3407	788,696	SH
R&G FINANCIAL CO.	COM	749136107	342	8,594	SH
R. R. DONNELLEY AND SONS CO.	COM	257867101	1547	51,302	SH
R.H. DONNELLEY CORP.	COM	74955W307	371	9,300	SH
R.O.C. TAIWAN FUND	COM	749651105	366	77,000	SH
RADIAN GROUP, INC.	COM	750236101	6586	135,092	SH
RADIANT SYSTEMS, INC.	COM	75025N102	66	7,912	SH
RADIO ONE INC -CL D	COM	75040P405	27	1,413	SH
RADIO ONE INC CL D NON VTG	COM	75040P405	20522	1063304	SH
RADIOSHACK CORP COM	COM	750438103	5446	177500	SH
RADIOSHACK CORP.	COM	750438103	3633	118,404	SH
RADISYS CORP.	COM	750459109	140	8,321	SH
RAILAMERICA INC	COM	750753105	164	13,877	SH
RAINBOW TECHNOLOGIES INC	COM	750862104	126	11,162	SH
RAIT INVESTMENT TRUST	COM	749227104	2007	78,403	SH
RALCORP HOLDINGS, INC.	COM	751028101	428	13,642	SH
RAMBUS INC.	COM	750917106	51	1,668	SH
RAMCO-GERSHENSON PROPERTIES	COM	751452202	145	5,114	SH
RANGE RESOURCES CORP	COM	75281A109	232	24,565	SH
RARE HOSPITALITY INTERNATIONAL	COM	753820109	341	13,954	SH
RAVEN INDUSTRIES INC	COM	754212108	91	3,095	SH
RAYMOND JAMES FINANCIAL, INC.	COM	754730109	2635	69,898	SH
RAYONIER, INC.	COM	754907103	3540	85,272	SH
RAYOVAC CORP.	COM	755081106	322	15,359	SH
RAYTECH CORP DEL	COM	755103108	11	3,330	SH
RAYTHEON CO.	COM	755111507	7101	236,380	SH
RC2 CORP	COM	749388104	131	6,283	SH
RCN CORP.	COM	749361101	17	25,267	SH
READER'S DIGEST ASSOC., INC.	COM	755267101	2080	141,852	SH
READING INTERNATIONAL INC-A	COM	755408101	38	6,481	SH
REALNETWORKS, INC.	COM	75605L104	9	1,590	SH
REALTY INCOME CORP COM	COM	756109104	1052	26300	SH
REALTY INCOME CORP.	COM	756109104	26	662	SH
RECKSON ASSOC REALTY CORP.	COM	75621K106	572	23,535	SH
RECKSON ASSOCS RLTY COM	COM	75621K106	1131	46531	SH
RED HAT, INC.	COM	756577102	48	2,532	SH
RED ROBIN GOURMET BURG COM	COM	75689M101	1674	55000	SH
RED ROBIN GOURMET BURGERS	COM	75689M101	132	4,335	SH
REDBACK NETWORKS INC	COM	757209101	16	71,246	SH
REDWOOD TRUST, INC.	COM	758075402	3954	77,756	SH
REEBOK INTERNATIONAL, LTD.	COM	758110100	1080	27,463	SH
REGAL ENTMT GROUP	COM	758766109	10	465	SH
REGAL-BELOIT CORP.	COM	758750103	245	11,153	SH
REGENCY CENTERS CORPORATION	COM	758849103	15	387	SH
REGENCY CTRS CORP COM	COM	758849103	2313	58038	SH
REGENERATION TECHNOLOGIES	COM	75886N100	120	10,910	SH
REGENERON PHARMACEUTICALS INC.	COM	75886F107	236	16,068	SH

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REGENT COMMUNICATIONS, INC	COM	758865109	104	16,362	SH
REGIONS FINANCIAL CORP.	COM	758940100	3722	100,060	SH
QUIDEL CORPORATION		12,726			
QUIKSILVER INC COM		586300		23426	
QUIMICA Y MINERA ADR-EACH R		7,000			
QUIXOTE CORP		3,193			
QWEST COMMUNICATIONS INTL.		788,696			
R&G FINANCIAL CO.		8,594			
R. R. DONNELLEY AND SONS CO.		51,302			
R.H. DONNELLEY CORP.		9,300			
R.O.C. TAIWAN FUND		77,000			
RADIAN GROUP, INC.		135,092			
RADIANT SYSTEMS, INC.		7,912			
RADIO ONE INC -CL D		1,413			
RADIO ONE INC CL D NON VTG		1032500		30804	
RADIOSHACK CORP COM		169300		8200	
RADIOSHACK CORP.		118,404			
RADISYS CORP.		8,321			
RAILAMERICA INC		13,877			
RAINBOW TECHNOLOGIES INC		11,162			
RAIT INVESTMENT TRUST		78,403			
RALCORP HOLDINGS, INC.		13,642			
RAMBUS INC.		1,668			
RAMCO-GERSHENSON PROPERTIES		5,114			
RANGE RESOURCES CORP		24,565			
RARE HOSPITALITY INTERNATIONAL		13,954			
RAVEN INDUSTRIES INC		3,095			
RAYMOND JAMES FINANCIAL, INC.		69,898			
RAYONIER, INC.		85,272			
RAYOVAC CORP.		15,359			
RAYTECH CORP DEL		3,330			
RAYTHEON CO.		236,380			
RC2 CORP		6,283			
RCN CORP.		25,267			
READER'S DIGEST ASSOC., INC.		141,852			
READING INTERNATIONAL INC-A		6,481			
REALNETWORKS, INC.		1,590			
REALTY INCOME CORP COM		26300			
REALTY INCOME CORP.		662			
RECKSON ASSOC REALTY CORP.		23,535			
RECKSON ASSOCS RLTY COM		46531			
RED HAT, INC.		2,532			
RED ROBIN GOURMET BURG COM		55000			
RED ROBIN GOURMET BURGERS		4,335			
REDBACK NETWORKS INC		71,246			
REDWOOD TRUST, INC.		77,756			
REEBOK INTERNATIONAL, LTD.		27,463			
REGAL ENTMT GROUP		465			
REGAL-BELOIT CORP.		11,153			
REGENCY CENTERS CORPORATION		387			
REGENCY CTRS CORP COM		58038			
REGENERATION TECHNOLOGIES		10,910			
REGENERON PHARMACEUTICALS INC.		16,068			
REGENT COMMUNICATIONS, INC		16,362			
REGIONS FINANCIAL CORP.		100,060			

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REGIS CORP.	COM	758932107	31	788	SH
REGISTER.COM	COM	75914G101	78	15,334	SH
REINSURANCE GROUP OF	COM	759351109	15	391	SH
RELIANCE STEEL & ALUMINIUM CO.	COM	759509102	376	11,331	SH
RELIANT RESOURCES INC	COM	75952B105	34	4,655	SH
REMEC, INC.	COM	759543101	229	26,813	SH
REMINGTON OIL & GAS CORP	COM	759594302	194	9,833	SH
RENAISSANCE LEARNING, INC.	COM	75968L105	86	3,591	SH
RENAL CARE GROUP, INC.	COM	759930100	37	888	SH
RENT-A-CENTER INC	COM	76009N100	3491	116,370	SH
RENT-WAY, INC.	COM	76009U104	81	9,908	SH
REPLIGEN CORP	COM	759916109	61	14,011	SH
REPUBLIC BANCORP, INC.	COM	760281204	424	29,901	SH
REPUBLIC BANCSHARES, INC.	COM	759929102	127	4,037	SH
REPUBLIC SERVICES IN	COM	760759100	5837	227,735	SH
RESEARCH FRONTIERS	COM	760911107	43	4,677	SH
RESMED INC	COM	761152107	28	670	SH
RESOURCE AMERICA, INC.	COM	761195205	104	6,937	SH
RESOURCE BANKSHARES CORP/VA	COM	76121R104	66	2,100	SH
RESOURCES CONNECTION I COM	COM	76122Q105	1038	38000	SH
RESOURCES CONNECTION INC	COM	76122Q105	252	9,241	SH
RESPIRONICS INC.	COM	761230101	31	680	SH
RESTORATION HARDWARE I	COM	760981100	42	8,998	SH
RETEK INC.	COM	76128Q109	957	103,145	SH
RETRACTABLE TECHNOLOGIES INC	COM	76129W105	18	3,033	SH
REVLON, INC.-CL A	COM	761525500	11	4,787	SH
REX STORES CORP	COM	761624105	48	3,388	SH
REYNOLDS AND REYNOLDS CO., CLASS A	COM	761695105	2807	96,636	SH
RF MICRO DEVICES INC	COM	749941100	3463	344,251	SH
RF MONOLITHICS INC COM(OXFORD PTNRS L	COM	74955F106	49	4,973	SH
RICHARDSON ELEC LTD	COM	763165107	36	2,913	SH
RIGGS NATIONAL CORP.	COM	766570105	121	7,338	SH
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	144	7,693	SH
RITE AID CORP	COM	767754104	50	8,289	SH
RIVIANA FOODS	COM	769536103	77	2,798	SH
RIVIERA HOLDINGS CORP	COM	769627100	1871	345,900	SH
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	2215	38,092	SH
RLI CORP.	COM	749607107	318	8,498	SH
ROBBINS & MYERS, INC.	COM	770196103	96	5,069	SH
ROBERT HALF INTERNATIONAL INC.	COM	770323103	1798	77,019	SH
ROBERT HALF INTL INC	COM	770323103	11359	486668	SH
ROCK-TENN CO., CLASS A	COM	772739207	198	11,465	SH
ROCKWELL AUTOMATION COM	COM	773903109	11385	319800	SH
ROCKWELL AUTOMATION INC	COM	773903109	2974	83,545	SH
ROCKWELL AUTOMATION INC	COM	773903109	8971	252,000	SH
ROCKWELL COLLINS INC	COM	774341101	2401	79,969	SH
ROFIN-SINAR TECHNOLOGIES INC	COM	775043102	188	5,434	SH
ROGERS COMMUNICATIONS INC B	COM	775109200	1671	101,200	SH
ROGERS CORP.	COM	775133101	330	7,482	SH
ROHM + HAAS CO	COM	775371107	12313	288,303	SH
ROHM AND HAAS CO.	COM	775371107	4235	99,168	SH
ROLLINS, INC.	COM	775711104	1649	73,148	SH
ROPER INDUSTRIES, INC.	COM	776696106	632	12,838	SH

REGIS CORP.  
REGISTER.COM

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15,334

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REINSURANCE GROUP OF		391			
RELIANCE STEEL & ALUMINIUM CO.		11,331			
RELIANT RESOURCES INC		4,655			
REMEC, INC.		26,813			
REMINGTON OIL & GAS CORP		9,833			
RENAISSANCE LEARNING, INC.		3,591			
RENAL CARE GROUP, INC.		888			
RENT-A-CENTER INC		116,370			
RENT-WAY, INC.		9,908			
REPLIGEN CORP		14,011			
REPUBLIC BANCORP, INC.		29,901			
REPUBLIC BANCSHARES, INC.		4,037			
REPUBLIC SERVICES IN		227,735			
RESEARCH FRONTIERS		4,677			
RESMED INC		670			
RESOURCE AMERICA, INC.		6,937			
RESOURCE BANKSHARES CORP/VA		2,100			
RESOURCES CONNECTION I COM		37400		600	
RESOURCES CONNECTION INC		9,241			
RESPIRONICS INC.		680			
RESTORATION HARDWARE I		8,998			
RETEK INC.		103,145			
RETRACTABLE TECHNOLOGIES INC		3,033			
REVLON, INC.-CL A		4,787			
REX STORES CORP		3,388			
REYNOLDS AND REYNOLDS CO., CLASS A		96,636			
RF MICRO DEVICES INC		344,251			
RF MONOLITHICS INC COM(OXFORD PTNRS L		4,973			
RICHARDSON ELEC LTD		2,913			
RIGGS NATIONAL CORP.		7,338			
RIGHT MANAGEMENT CONSULTANTS		7,693			
RITE AID CORP		8,289			
RIVIANA FOODS		2,798			
RIVIERA HOLDINGS CORP		345,900			
RJ REYNOLDS TOBACCO HOLDINGS		38,092			
RLI CORP.		8,498			
ROBBINS & MYERS, INC.		5,069			
ROBERT HALF INTERNATIONAL INC.		77,019			
ROBERT HALF INTL INC		447800		38868	
ROCK-TENN CO., CLASS A		11,465			
ROCKWELL AUTOMATION COM		306300		13500	
ROCKWELL AUTOMATION INC		83,545			
ROCKWELL AUTOMATION INC			252,000		
ROCKWELL COLLINS INC		79,969			
ROFIN-SINAR TECHNOLOGIES INC		5,434			
ROGERS COMMUNICATIONS INC B		0	101,200		
ROGERS CORP.		7,482			
ROHM + HAAS CO			288,303		
ROHM AND HAAS CO.		99,168			
ROLLINS, INC.		73,148			
ROPER INDUSTRIES, INC.		12,838			
ROSS STORES, INC.	COM	778296103	6086	230,008	SH
Rostelecom ADR	COM	778529107	1002	80,000	SH
ROTO-ROOTER INC	COM	778787101	213	4,610	SH
ROUSE CO	COM	779273101	60	1,284	SH
ROUSE CO COM	COM	779273101	2298	48900	SH

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ROWAN COMPANIES, INC.	COM	779382100	984	42,471	SH
ROXIO INC	COM	780008108	62	12,873	SH
ROYAL BANCSHARES OF PENN-A	COM	780081105	51	2,010	SH
ROYAL BANK CDA COMMON	COM	780087102	10391	217,300	SH
Royal Bk Scotland 8.5%	COM	780097804	564	20,000	SH
Royal Bk Scotland 8.8889%	COM	780097861	3,113	120,000	SH
Royal Bk Scotland 9.125%	COM	780097606	1,233	45,000	SH
ROYAL CARIBBEAN CRUISES LT	COM	V7780T103	1339	38,500	SH
ROYAL GOLD INC	COM	780287108	157	7,500	SH
RPC	COM	749660106	50	4,528	SH
RPM INTERNATIONAL INC.	COM	749685103	2741	166,499	SH
RSA SECURITY INC.	COM	749719100	1537	107,864	SH
RTI INTERNATIONAL METALS, INC.	COM	74973W107	153	9,057	SH
RUBY TUESDAY INC	COM	781182100	4915	172,500	SH
RUBY TUESDAY, INC.	COM	781182100	2670	93,718	SH
RUDDICK CORP.	COM	781258108	1452	81,117	SH
RUDOLPH TECHNOLOGIES COM	COM	781270103	17190	700500	SH
RUDOLPH TECHNOLOGIES INC.	COM	781270103	134	5,477	SH
RUSS BERRIE AND CO., INC.	COM	782233100	143	4,215	SH
RUSSELL CORP.	COM	782352108	217	12,349	SH
RYANAIR HOLDINGS PLC-SP ADR	COM	783513104	259	5,103	SH
RYAN'S FAMILY STEAK HOUSES	COM	783519101	299	19,770	SH
RYDER SYSTEM, INC.	COM	783549108	986	28,871	SH
RYERSON TULL, INC.	COM	78375P107	117	10,176	SH
RYLAND GROUP	COM	783764103	38	431	SH
S & P 500 FUTURE	COM	84749R100	55	3,259	SH
S J W CORP COM	COM	784305104	90	1,008	SH
S&P 500 DEPOSITORY RECEIPT	COM	78462F103	32630	293,220	SH
S&T BANCORP, INC.	COM	783859101	368	12,355	SH
S.Y. BANCORP INC	COM	785060104	101	4,934	SH
S1 CORPORATION	COM	78463B101	279	34,604	SH
SABRE HOLDINGS CORP.	COM	785905100	1407	65,162	SH
SAFECO CORP	COM	786429100	3286	84,400	SH
SAFECO CORP.	COM	786429100	2693	69,163	SH
SAFEGUARD SCIENTIFICS, INC.	COM	786449108	226	55,987	SH
SAFENET INC	COM	78645R107	154	5,005	SH
SAFETY INSURANCE GROUP INC	COM	78648T100	76	4,447	SH
SAFEWAY INC	COM	786514208	4359	198,963	SH
SAFLINK CORP	COM	786578302	33	12,158	SH
SAGA COMMUNICATIONS, INC. CLASS A	COM	786598102	118	6,366	SH
SAKS INC.	COM	79377W108	2964	197,083	SH
SALEM COMMUNICATION- CLASS A	COM	794093104	111	4,077	SH
SALIX PHARMACEUTICALS	COM	795435106	190	8,368	SH
SANCHEZ COMPUTER ASSOCIATES	COM	799702105	27	6,447	SH
SANDERS MORRIS HARRIS GRP IN	COM	80000Q104	62	4,967	SH
SANDERSON FARMS, INC.	COM	800013104	98	2,440	SH
SANDISK CORP.	COM	80004C101	7308	119,407	SH
SANDY SPRING BANCORP, INC.	COM	800363103	254	6,806	SH

ROSS STORES, INC.	230,008	
Rostelecom ADR	80,000	
ROTO-ROOTER INC	4,610	
ROUSE CO	1,284	
ROUSE CO COM	48900	
ROWAN COMPANIES, INC.	42,471	
ROXIO INC	12,873	
ROYAL BANCSHARES OF PENN-A	2,010	
ROYAL BANK CDA COMMON	0	217,300
Royal Bk Scotland 8.5%	20,000	



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Royal Bk Scotland 8.8889%		120,000			
Royal Bk Scotland 9.125%		45,000			
ROYAL CARIBBEAN CRUISES LT			38,500		
ROYAL GOLD INC		7,500			
RPC		4,528			
RPM INTERNATIONAL INC.		166,499			
RSA SECURITY INC.		107,864			
RTI INTERNATIONAL METALS, INC.		9,057			
RUBY TUESDAY INC			172,500		
RUBY TUESDAY, INC.		93,718			
RUDDICK CORP.		81,117			
RUDOLPH TECHNOLOGIES COM		688900		11600	
RUDOLPH TECHNOLOGIES INC.		5,477			
RUSS BERRIE AND CO., INC.		4,215			
RUSSELL CORP.		12,349			
RYANAIR HOLDINGS PLC-SP ADR		5,103			
RYAN'S FAMILY STEAK HOUSES		19,770			
RYDER SYSTEM, INC.		28,871			
RYERSON TULL, INC.		10,176			
RYLAND GROUP		431			
S & P 500 FUTURE		3,259			
S J W CORP COM		1,008			
S&P 500 DEPOSITORY RECEIPT		293,220			
S&T BANCORP, INC.		12,355			
S.Y. BANCORP INC		4,934			
S1 CORPORATION		34,604			
SABRE HOLDINGS CORP.		65,162			
SAFECO CORP			84,400		
SAFECO CORP.		69,163			
SAFEGUARD SCIENTIFICS, INC.		55,987			
SAFENET INC		5,005			
SAFETY INSURANCE GROUP INC		4,447			
SAFEWAY INC		198,963			
SAFLINK CORP		12,158			
SAGA COMMUNICATIONS, INC. CLASS A		6,366			
SAKS INC.		197,083			
SALEM COMMUNICATION- CLASS A		4,077			
SALIX PHARMACEUTICALS		8,368			
SANCHEZ COMPUTER ASSOCIATES		6,447			
SANDERS MORRIS HARRIS GRP IN		4,967			
SANDERSON FARMS, INC.		2,440			
SANDISK CORP.		119,407			
SANDY SPRING BANCORP, INC.		6,806			
SANMINA - SCI CORP	COM	800907107	3449	273,733	SH
SANTANDER BANCORP	COM	802809103	55	2,268	SH
SAPIENT CORP.	COM	803062108	205	36,283	SH
SARA LEE CORP.	COM	803111103	7422	341,860	SH
SAUER-DANFOSS INC.	COM	804137107	76	4,718	SH
SAUL CENTERS, INC.	COM	804395101	150	5,225	SH
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	121	26,322	SH
SAXON CAPITAL INC	COM	80556P302	266	12,709	SH
SBA COMMUNICATIONS CORPORATION	COM	78388J106	81	21,469	SH
SBC COMMUNICATIONS INC	COM	78387G103	8900	341,382	SH
SBC Communications Inc	COM	78387G103	1,564	60,000	SH
SBC COMMUNICATIONS, INC.	COM	78387G103	65832	2,525,215	SH
SBS TECHNOLOGIES INC	COM	78387P103	101	6,852	SH

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SCANA CORP	COM	80589M102	5457	159,340	SH
SCANSOFT INC	COM	80603P107	185	34,759	SH
SCANSOURCE INC	COM	806037107	229	5,014	SH
SCHAWK, INC.	COM	806373106	48	3,552	SH
SCHERING PLOUGH CORP	COM	806605101	11	620	SH
SCHERING-PLOUGH CORP.	COM	806605101	15861	912,070	SH
SCHLUMBERGER	COM	806857108	83	1,510	SH
SCHLUMBERGER, LTD.	COM	806857108	13853	253,160	SH
SCHNITZER STL INDS	COM	806882106	256	4,230	SH
SCHNITZER STL INDS CL A	COM	806882106	23059	381144	SH
SCHOLASTIC CORP.	COM	807066105	1925	56,552	SH
SCHOOL SPECIALTY, INC.	COM	807863105	260	7,646	SH
SCHULMAN, A. INC.	COM	808194104	295	13,832	SH
SCHWAB CHARLES CORP	COM	808513105	8290	700,150	SH
SCHWEITZER-MAUDUIT INC.	COM	808541106	207	6,939	SH
SCICLONE PHARMACEUTICALS, INC.	COM	80862K104	141	20,768	SH
SCIENTIFIC GAMES CORP A	COM	80874P109	395	23,281	SH
SCIENTIFIC-ATLANTA INC COM	COM	808655104	3514	128700	SH
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1857	68,007	SH
SCOTTISH RE GROUP LTD	COM	G7885T104	237	11,400	SH
SCOTTS CO.	COM	810186106	2737	46,260	SH
SCP POOL CORPORATION	COM	784028102	461	14,108	SH
SCRIPPS CO	COM	811054204	59	622	SH
SCS TRANSPORTATION INC	COM	81111T102	117	6,653	SH
Scudder Strategic Muni Inc	COM	811234103	261	20,000	SH
SEABOARD CORP.	COM	811543107	49	172	SH
SEABULK INTERNATIONAL INC	COM	81169P101	45	5,481	SH
SEACHANGE INTERNATIONAL, INC.	COM	811699107	172	11,139	SH
SEACOAST BANKING CORP FL	COM	811707306	93	5,342	SH
SEACOAST FINANCIAL SERVICES CO	COM	81170Q106	343	12,523	SH
SEACOR SMIT, INC.	COM	811904101	336	7,999	SH
SEALED AIR CORP	COM	81211K100	2086	38,521	SH
SEARS ROEBUCK & CO	COM	812387108	5195	114,206	SH
SEATTLE GENETICS INC WA	COM	812578102	85	9,898	SH
SECOND BANCORP, INC.	COM	813114105	100	3,806	SH
SECURE COMPUTING CORP	COM	813705100	289	16,130	SH
SECURITY BANK CORP	COM	814047106	56	1,768	SH
SEEBEYOND TECHNOLOGY CORP.	COM	815704101	97	22,511	SH
SEI INVESTMENTS CO.	COM	784117103	4609	151,276	SH
SELECT COMFORT CORP	COM	81616X103	240	9,678	SH

SANMINA - SCI CORP	273,733	
SANTANDER BANCORP	2,268	
SAPIENT CORP.	36,283	
SARA LEE CORP.	341,860	
SAUER-DANFOSS INC.	4,718	
SAUL CENTERS, INC.	5,225	
SAVIENT PHARMACEUTICALS INC	26,322	
SAXON CAPITAL INC	12,709	
SBA COMMUNICATIONS CORPORATION	21,469	
SBC COMMUNICATIONS INC		341,382
SBC Communications Inc	60,000	
SBC COMMUNICATIONS, INC.	2,525,215	
SBS TECHNOLOGIES INC	6,852	
SCANA CORP	159,340	
SCANSOFT INC	34,759	
SCANSOURCE INC	5,014	
SCHAWK, INC.	3,552	
SCHERING PLOUGH CORP		620

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SCHERING-PLOUGH CORP.	912,070		
SCHLUMBERGER		1,510	
SCHLUMBERGER, LTD.	253,160		
SCHNITZER STL INDS	4,230		
SCHNITZER STL INDS CL A	364800		16344
SCHOLASTIC CORP.	56,552		
SCHOOL SPECIALTY, INC.	7,646		
SCHULMAN, A. INC.	13,832		
SCHWAB CHARLES CORP		700,150	
SCHWEITZER-MAUDUIT INC.	6,939		
SCICLONE PHARMACEUTICALS, INC.	20,768		
SCIENTIFIC GAMES CORP A	23,281		
SCIENTIFIC-ATLANTA INC COM	123400		5300
SCIENTIFIC-ATLANTA, INC.	68,007		
SCOTTISH RE GROUP LTD		11,400	
SCOTTS CO.	46,260		
SCP POOL CORPORATION	14,108		
SCRIPPS CO	622		
SCS TRANSPORTATION INC	6,653		
Scudder Strategic Muni Inc	20,000		
SEABOARD CORP.	172		
SEABULK INTERNATIONAL INC	5,481		
SEACHANGE INTERNATIONAL, INC.	11,139		
SEACOAST BANKING CORP FL	5,342		
SEACOAST FINANCIAL SERVICES CO	12,523		
SEACOR SMIT, INC.	7,999		
SEALED AIR CORP	38,521		
SEARS ROEBUCK & CO	114,206		
SEATTLE GENETICS INC WA	9,898		
SECOND BANCORP, INC.	3,806		
SECURE COMPUTING CORP	16,130		
SECURITY BANK CORP	1,768		
SEEBEYOND TECHNOLOGY CORP.	22,511		
SEI INVESTMENTS CO.	151,276		
SELECT COMFORT CORP	9,678		

SELECT MED CORP	COM	816196109	4627	284,200	SH
SELECT MEDICAL CORP	COM	816196109	353	21,654	SH
SELECTIVE INSURANCE GROUP, INC	COM	816300107	408	12,619	SH
SEMCO ENERGY, INC.	COM	78412D109	64	13,095	SH
SEMITOOL INC COM	COM	816909105	2376	221600	SH
SEMITOOL, INC.	COM	816909105	82	7,606	SH
SEMPRA ENERGY	COM	816851109	3050	101,461	SH
SEMTECH CORP	COM	816850101	2228	98,000	SH
SEMTECH CORP.	COM	816850101	3017	132,575	SH
SENIOR HOUSING PROP TRUST	COM	81721M109	370	21,489	SH
SENSIENT TECHNOLOGIES CORP.	COM	81725T100	1680	84,995	SH
SEPRACOR INC	COM	817315104	2594	108,400	SH
SEPRACOR, INC.	COM	817315104	2924	122,179	SH
SEQUA CORP CLASS A	COM	817320104	817	16,665	SH
SERENA SOFTWARE, INC.	COM	817492101	196	10,676	SH
SEROLOGICALS CORP.	COM	817523103	198	10,633	SH
SERONO SA	COM	81752M101	878	50,000	SH
SERVICE CORP INTERNATIONAL	COM	817565104	28	5,261	SH
SERVICEMASTER COMPAN	COM	81760N109	58	4,982	SH
SFBC INTERNATIONAL INC	COM	784121105	89	3,363	SH
SHARPER IMAGE CORP	COM	820013100	143	4,394	SH

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SHAW GROUP INC	COM	820280105	372	27,314	SH
SHENANDOAH TELECOMMUNI	COM	82312B106	79	1,533	SH
SHERWIN WILLIAMS CO	COM	824348106	11419	328,696	SH
SHERWIN-WILLIAMS CO.	COM	824348106	2270	65,332	SH
SHOE CARNIVAL INC	COM	824889109	60	3,397	SH
SHOPKO STORES, INC.	COM	824911101	196	12,847	SH
SHORE BANCSHARES INC	COM	825107105	99	2,591	SH
SHUFFLE MASTER, INC.	COM	825549108	269	7,806	SH
SHURGARD STORAGE CENTERS, INC. CLASS	COM	82567D104	29	771	SH
SHURGARD STORAGE CTRS COM	COM	82567D104	2165	57500	SH
SI INTERNATIONAL	COM	78427V102	3650	186700	SH
SICOR INC	COM	825846108	8371	307,764	SH
SIDER NACIONAL CIA SPONS AD	COM	20440W105	344	8,300	SH
SIEBEL SYSTEMS, INC.	COM	826170102	3689	265,036	SH
SIERRA BANCORP	COM	82620P102	37	2,376	SH
SIERRA HEALTH SERVICES, INC.	COM	826322109	300	10,926	SH
SIERRA PACIFIC RESOURCES	COM	826428104	1628	221,837	SH
SIGMA ALDRICH CORP.	COM	826552101	2072	36,244	SH
SIGMA DESIGNS INC	COM	826565103	62	8,269	SH
SIGMATEL INC	COM	82661W107	128	5,200	SH
SIGMATEL INC COM	COM	82661W107	20304	822688	SH
SILGAN HOLDINGS, INC.	COM	827048109	216	5,075	SH
SILICON GRAPHICS, INC.	COM	827056102	131	95,887	SH
SILICON IMAGE INC	COM	82705T102	233	32,562	SH
SILICON LABORATORIES COM	COM	826919102	24169	559204	SH
SILICON LABORATORIES INC	COM	826919102	3085	71,287	SH
SILICON STORAGE TECHNOLOGY	COM	827057100	413	37,547	SH
SILICON VALLEY BANCSHARES	COM	827064106	2280	63,210	SH
SILICONIX, INC.	COM	827079203	126	2,748	SH
SILICONWARE PRECISION (ADR)	COM	827084864	1556	302042	SH
SIMMONS FIRST NATIONAL CORP.	COM	828730200	186	6,733	SH
SIMON PTY GROUP	COM	828806109	4883	105378	SH
SELECT MED CORP				284,200	
SELECT MEDICAL CORP		21,654			
SELECTIVE INSURANCE GROUP, INC		12,619			
SEMCO ENERGY, INC.		13,095			
SEMITOOL INC COM		221600			
SEMITOOL, INC.		7,606			
SEMPRA ENERGY		101,461			
SEMTECH CORP				98,000	
SEMTECH CORP.		132,575			
SENIOR HOUSING PROP TRUST		21,489			
SENSIENT TECHNOLOGIES CORP.		84,995			
SEPRACOR INC				108,400	
SEPRACOR, INC.		122,179			
SEQUA CORP CLASS A		16,665			
SERENA SOFTWARE, INC.		10,676			
SEROLOGICALS CORP.		10,633			
SERONO SA				50,000	
SERVICE CORP INTERNATIONAL		5,261			
SERVICEMASTER COMPAN		4,982			
SFBC INTERNATIONAL INC		3,363			
SHARPER IMAGE CORP		4,394			
SHAW GROUP INC		27,314			
SHENANDOAH TELECOMMUNI		1,533			
SHERWIN WILLIAMS CO				328,696	
SHERWIN-WILLIAMS CO.		65,332			
SHOE CARNIVAL INC		3,397			

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SHOPKO STORES, INC.	12,847	
SHORE BANCSHARES INC	2,591	
SHUFFLE MASTER, INC.	7,806	
SHURGARD STORAGE CENTERS, INC. CLASS	771	
SHURGARD STORAGE CTRS COM	57500	
SI INTERNATIONAL	186700	
SICOR INC	307,764	
SIDER NACIONAL CIA SPONS AD	8,300	
SIEBEL SYSTEMS, INC.	265,036	
SIERRA BANCORP	2,376	
SIERRA HEALTH SERVICES, INC.	10,926	
SIERRA PACIFIC RESOURCES	221,837	
SIGMA ALDRICH CORP.	36,244	
SIGMA DESIGNS INC	8,269	
SIGMATEL INC		5,200
SIGMATEL INC COM	798100	24588
SILGAN HOLDINGS, INC.	5,075	
SILICON GRAPHICS, INC.	95,887	
SILICON IMAGE INC	32,562	
SILICON LABORATORIES COM	533700	25504
SILICON LABORATORIES INC	71,287	
SILICON STORAGE TECHNOLOGY	37,547	
SILICON VALLEY BANCSHARES	63,210	
SILICONIX, INC.	2,748	
SILICONWARE PRECISION (ADR)	222200	79842
SIMMONS FIRST NATIONAL CORP.	6,733	
SIMON PPTY GROUP	105378	

SIMON PROPERTY GROUP INC	COM	828806109	3947	85,167	SH
SIMPLETECH INC	COM	828823104	26	4,319	SH
SIMPSON MANUFACTURING CO.	COM	829073105	354	6,968	SH
SINCLAIR BROADCAST GROUP, INC.	COM	829226109	267	17,836	SH
SIPEX CORP.	COM	829909100	90	11,627	SH
SIRIUS SATELLITE RADIO INC.	COM	82966U103	1288	407,721	SH
SIRNA THERAPEUTICS INC	COM	829669100	17	3,279	SH
SIX FLAGS, INC	COM	83001P109	1319	175,405	SH
SIZELER PPTY INVS INC	COM	830137105	58	5,417	SH
SKECHERS USA INC. CL-A	COM	830566105	71	8,722	SH
SKILLSOFT CORP COM (ADR)	COM	830928107	12186	1408800	SH
SKY FINANCIAL GROUP	COM	83080P103	41	1,564	SH
SKYLINE CORP.	COM	830830105	99	2,847	SH
SKYWEST INC	COM	830879102	61288	3,391,722	SH
SKYWORKS SOLUTIONS INC	COM	83088M102	609	70,042	SH
SL GREEN REALTY CORP.	COM	78440X101	610	14,858	SH
SL GREEN RLTY CORP COM	COM	78440X101	841	20480	SH
SLM CORP	COM	78442P106	17876	584,684	SH
SLM CORP	COM	78442P106	14236	377,800	SH
SM&A	COM	78465D105	67	5,710	SH
SMART & FINAL, INC.,	COM	831683107	58	5,779	SH
SMITH INTERNATIONAL, INC.	COM	832110100	5976	143,938	SH
SMITH INTL INC	COM	832110100	26839	646,400	SH
SMITH, A.O. CORP.	COM	831865209	274	7,811	SH
SMITHFIELD FOODS INC	COM	832248108	3286	158,738	SH
SMURFIT-STONE CONTAINER CORP.	COM	832727101	69491	3,742,102	SH
SNAP-ON, INC.	COM	833034101	850	26,356	SH
SOHU.COM INC	COM	83408W103	237	7,931	SH
SOLA INTERNATIONAL, INC.	COM	834092108	258	13,719	SH

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SOLETRON CORP.	COM	834182107	2226	376,580	SH
SOLUTIA, INC.	COM	834376105	17	46,126	SH
SONIC AUTOMOTIVE INC	COM	83545G102	296	12,898	SH
SONIC CORP.	COM	835451105	561	18,246	SH
SONIC SOLUTIONS	COM	835460106	108	7,079	SH
SONICWALL INC	COM	835470105	191	24,520	SH
SONOCO PRODUCTS CO.	COM	835495102	3436	139,566	SH
SONOSIGHT, INC.	COM	83568G104	143	6,675	SH
SONUS NETWORKS INC	COM	835916107	764	101,291	SH
SONUS NETWORKS INC	COM	835916107	7049	932,400	SH
SOTHEBY'S HOLDINGS, INC. CLASS A	COM	835898107	1488	108,910	SH
SOUND FEDERAL BANCORP INC	COM	83607V104	97	6,206	SH
SOUNDVIEW TECHNOLOGY GRUOP INC	COM	83611Q406	2232	144,092	SH
SOURCE INTERLINK COS INC	COM	836151209	58	5,430	SH
SOURCECORP	COM	836167106	185	7,259	SH
SOUTH FINANCIAL GROUP INC.	COM	837841105	756	27,254	SH
SOUTH JERSEY INDUSTRIES, INC.	COM	838518108	236	5,815	SH
SOUTHERN CO	COM	842587107	40510	1,339,185	SH
SOUTHERN CO	COM	842587107	7493	247,700	SH
SOUTHERN FINANCIAL BNCRP	COM	842870107	122	2,824	SH
SOUTHERN PERU COPPER CORP.	COM	843611104	12	254	SH
SOUTHERN UNION CO.	COM	844030106	482	26,188	SH
SOUTHSIDE BANCSHARES INC	COM	84470P109	77	4,146	SH
SOUTHTRUST CORP.	COM	844730101	4901	149,687	SH
SIMON PROPERTY GROUP INC			85,167		
SIMPLETECH INC			4,319		
SIMPSON MANUFACTURING CO.			6,968		
SINCLAIR BROADCAST GROUP, INC.			17,836		
SIPEX CORP.			11,627		
SIRIUS SATELLITE RADIO INC.			407,721		
SIRNA THERAPEUTICS INC			3,279		
SIX FLAGS, INC			175,405		
SIZELER PPTY INVS INC			5,417		
SKECHERS USA INC. CL-A			8,722		
SKILLSOFT CORP COM (ADR)			1387500	21300	
SKY FINANCIAL GROUP			1,564		
SKYLINE CORP.			2,847		
SKYWEST INC			3,391,722		
SKYWORKS SOLUTIONS INC			70,042		
SL GREEN REALTY CORP.			14,858		
SL GREEN RLTY CORP COM			20480		
SLM CORP			255,014		
SLM CORP				377,800	
SM&A			5,710		
SMART & FINAL, INC.,			5,779		
SMITH INTERNATIONAL, INC.			143,938		
SMITH INTL INC				646,400	
SMITH, A.O. CORP.			7,811		
SMITHFIELD FOODS INC			158,738		
SMURFIT-STONE CONTAINER CORP.			3,742,102		
SNAP-ON, INC.			26,356		
SOHU.COM INC			7,931		
SOLA INTERNATIONAL, INC.			13,719		
SOLETRON CORP.			376,580		
SOLUTIA, INC.			46,126		
SONIC AUTOMOTIVE INC			12,898		
SONIC CORP.			18,246		
SONIC SOLUTIONS			7,079		

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SONICWALL INC		24,520			
SONOCO PRODUCTS CO.		139,566			
SONOSIGHT, INC.		6,675			
SONUS NETWORKS INC		101,291			
SONUS NETWORKS INC				932,400	
SOTHEBY'S HOLDINGS, INC. CLASS A		108,910			
SOUND FEDERAL BANCORP INC		6,206			
SOUNDVIEW TECHNOLOGY GRUOP INC		144,092			
SOURCE INTERLINK COS INC		5,430			
SOURCECORP		7,259			
SOUTH FINANCIAL GROUP INC.		27,254			
SOUTH JERSEY INDUSTRIES, INC.		5,815			
SOUTHERN CO		1,339,185			
SOUTHERN CO				247,700	
SOUTHERN FINANCIAL BNCRP		2,824			
SOUTHERN PERU COPPER CORP.		254			
SOUTHERN UNION CO.		26,188			
SOUTHSIDE BANCSHARES INC		4,146			
SOUTHTRUST CORP.		149,687			
SOUTHWEST AIRLINES CO.	COM	844741108	5504	341,020	SH
SOUTHWEST BANCORP INC	COM	844767103	91	5,133	SH
SOUTHWEST BANCORPORATION OF TX	COM	84476R109	515	13,261	SH
SOUTHWEST GAS CORP	COM	844895102	321	14,291	SH
SOUTHWEST WTR CO	COM	845331107	85	5,315	SH
SOUTHWESTERN ENERGY CO.	COM	845467109	401	16,783	SH
SOVEREIGN BANCORP, INC.	COM	845905108	9992	420,707	SH
SOVRAN SELF STORAGE, INC.	COM	84610H108	244	6,573	SH
SPANISH BROADCASTING SYS, INC. CLASS	COM	846425882	157	14,842	SH
SPARTECH CORP.	COM	847220209	266	10,815	SH
SPECTRALINK CORP	COM	847580107	144	7,507	SH
SPECTRALINK CORP COM	COM	847580107	1495	78000	SH
SPEEDWAY MOTORSPORTS	COM	847788106	191	6,600	SH
SPHERION CORPORATION	COM	848420105	272	27,821	SH
SPINNAKER EXPLORATION CO	COM	84855W109	377	11,688	SH
SPORTS AUTHORITY INC	COM	84917U109	366	9,532	SH
SPORTS RESORTS INTL INC	COM	84918U108	3	655	SH
SPRINT CORP. FON GROUP	COM	852061100	6431	391,650	SH
SPRINT CORP. PCS GROUP	COM	852061506	2660	473,347	SH
SPS TECHNOLOGIES, INC.	COM	784626103	16	345	SH
SPSS, INC.	COM	78462K102	103	5,761	SH
SPX CORP.	COM	784635104	16825	286,095	SH
SRA INTERNATIONAL CL A	COM	78464R105	171	3,979	SH
SS&C TECHNOLOGIES INC	COM	85227Q100	96	3,448	SH
ST JUDE MED INC	COM	790849103	15098	246,100	SH
ST JUDE MEDICAL, INC.	COM	790849103	4576	74,590	SH
ST PAUL COS INC	COM	792860108	4580	115,500	SH
ST. MARY LAND & EXPLORATION	COM	792228108	378	13,280	SH
ST. PAUL COMPANIES, INC.	COM	792860108	10342	14,023	SH
STAAR SURGICAL CO	COM	852312305	97	8,584	SH
STAAR SURGICAL CO	COM	852312305	1036	92,000	SH
STAGE STORES INC	COM	85254C305	192	6,884	SH
STAMPS.COM INC	COM	852857101	106	17,144	SH
STANCORP FINANCIAL GROUP, INC.	COM	852891100	2647	42,103	SH
STANDARD COML CORP. COM	COM	853258101	93	4,641	SH
STANDARD MICROSYSTEMS CORP.	COM	853626109	143	5,635	SH
STANDARD MOTOR PRODUCTS, INC.	COM	853666105	37	3,085	SH
STANDARD PACIFIC CORP.	COM	85375C101	736	15,165	SH

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STANDARD REGISTER CO.	COM	853887107	93	5,514	SH
STANDEX INTERNATIONAL CORP.	COM	854231107	144	5,132	SH
STANLEY FURNITURE CO INC	COM	854305208	67	2,112	SH
STANLEY WORKS	COM	854616109	2037	53,783	SH
STAPLES, INC.	COM	855030102	60457	2,214,543	SH
STAR SCIENTIFIC INC	COM	85517P101	21	11,426	SH
STARBUCKS CORP.	COM	855244109	7196	217,010	SH
STARTEK INC	COM	85569C107	201	4,921	SH
STARWOOD HOTELS & RESORTS WW	COM	85590A203	3275	91,056	SH
STATE AUTO FINANCIAL CORP.	COM	855707105	141	6,028	SH
STATE BANCORP INC	COM	855716106	76	3,147	SH
STATE FINL SERVICES CORP-A	COM	856855101	64	2,403	SH
STATE STREET CORP.	COM	857477103	7540	144,770	SH
STATEN ISLAND BANCORP, INC.	COM	857550107	563	25,007	SH
STATION CASINOS INC COM	COM	857689103	8261	269700	SH

SOUTHWEST AIRLINES CO.	341,020	
SOUTHWEST BANCORP INC	5,133	
SOUTHWEST BANCORPORATION OF TX	13,261	
SOUTHWEST GAS CORP	14,291	
SOUTHWEST WTR CO	5,315	
SOUTHWESTERN ENERGY CO.	16,783	
SOVEREIGN BANCORP, INC.	420,707	
SOVRAN SELF STORAGE, INC.	6,573	
SPANISH BROADCASTING SYS, INC. CLASS	14,842	
SPARTECH CORP.	10,815	
SPECTRALINK CORP	7,507	
SPECTRALINK CORP COM	78000	
SPEEDWAY MOTORSPORTS	6,600	
SPHERION CORPORATION	27,821	
SPINNAKER EXPLORATION CO	11,688	
SPORTS AUTHORITY INC	9,532	
SPORTS RESORTS INTL INC	655	
SPRINT CORP. FON GROUP	391,650	
SPRINT CORP. PCS GROUP	473,347	
SPS TECHNOLOGIES, INC.	345	
SPSS, INC.	5,761	
SPX CORP.	286,095	
SRA INTERNATIONAL CL A	3,979	
SS&C TECHNOLOGIES INC	3,448	
ST JUDE MED INC		246,100
ST JUDE MEDICAL, INC.	74,590	
ST PAUL COS INC		115,500
ST. MARY LAND & EXPLORATION	13,280	
ST. PAUL COMPANIES, INC.	14,023	
STAAR SURGICAL CO	8,584	
STAAR SURGICAL CO		92,000
STAGE STORES INC	6,884	
STAMPS.COM INC	17,144	
STANCORP FINANCIAL GROUP, INC.	42,103	
STANDARD COML CORP. COM	4,641	
STANDARD MICROSYSTEMS CORP.	5,635	
STANDARD MOTOR PRODUCTS, INC.	3,085	
STANDARD PACIFIC CORP.	15,165	
STANDARD REGISTER CO.	5,514	
STANDEX INTERNATIONAL CORP.	5,132	
STANLEY FURNITURE CO INC	2,112	
STANLEY WORKS	53,783	
STAPLES, INC.	2,214,543	



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STAR SCIENTIFIC INC	11,426	
STARBUCKS CORP.	217,010	
STARTEK INC	4,921	
STARWOOD HOTELS & RESORTS WW	91,056	
STATE AUTO FINANCIAL CORP.	6,028	
STATE BANCORP INC	3,147	
STATE FINL SERVICES CORP-A	2,403	
STATE STREET CORP.	144,770	
STATEN ISLAND BANCORP, INC.	25,007	
STATION CASINOS INC COM	264500	5200

STATION CASINOS, INC.	COM	857689103	22	719	SH
Statoil ASA - ADR		85771P102	409	36,220	SH
STEEL DYNAMICS, INC.	COM	858119100	408	17,726	SH
STEELCASE INC-CL A	COM	858155203	9	661	SH
STEIN MART INC COM	COM	858375108	2447	297000	SH
STEIN MART, INC.	COM	858375108	78	9,500	SH
STEINWAY MUSICAL INSTRUMENTS	COM	858495104	43805	1,773,495	SH
STELLENT INC	COM	85856W105	82	8,242	SH
STEPAN CO.	COM	858586100	62	2,414	SH
STERICYCLE INC	COM	858912108	4619	98,900	SH
STERICYCLE INC COM	COM	858912108	23779	509190	SH
STERICYCLE, INC.	COM	858912108	2829	60,578	SH
STERIS CORP COM	COM	859152100	2264	100,184	SH
STERLING BANCORP	COM	859158107	173	6,084	SH
STERLING BANCSHARES, INC.	COM	858907108	247	18,589	SH
STERLING FINANCIAL CORP	COM	859317109	223	8,038	SH
STERLING FINL CORP WAS	COM	859319105	237	6,935	SH
STEVEN MADDEN, LTD.	COM	556269108	96	4,688	SH
STEWART & STEVENSON SERVICES	COM	860342104	188	13,371	SH
STEWART ENTERPRISES, INC.	COM	860370105	257	45,301	SH
STEWART INFORMATION SERVICES COM	COM	860372101	318	7,846	SH
STILLWATER MINING CO.	COM	86074Q102	197	20,620	SH
STONE ENERGY CORP.	COM	861642106	450	10,609	SH
STONERIDGE, INC.	COM	86183P102	90	5,961	SH
STORAGE TECHNOLOGY CORP.	COM	862111200	4100	159,221	SH
STRATASYS INC	COM	862685104	105	3,872	SH
STRATASYS INC COM	COM	862685104	2020	74100	SH
STRATEX NETWORKS INC	COM	86279T109	167	38,886	SH
STRATTEC SEC CORP	COM	863111100	92	1,504	SH
STRAYER ED INC COM	COM	863236105	10465	96162	SH
STRAYER EDUCATION, INC	COM	863236105	547	5,025	SH
STRIDE RITE CORP.	COM	863314100	197	17,272	SH
STRYKER CORP COM	COM	863667101	1836	21600	SH
STRYKER CORP.	COM	863667101	7334	86,270	SH
STUDENT LOAN CORP.	COM	863902102	10	68	SH
STURM, RUGER & CO., INC.	COM	864159108	113	9,977	SH
SUFFOLK BANCORP	COM	864739107	181	5,182	SH
SUMMIT AMERICA TELEVISION INC	COM	86600T109	567	144,230	SH
SUMMIT BANCSHARES INC	COM	866011109	68	2,447	SH
SUMMIT PROPERTIES, INC.	COM	866239106	288	11,982	SH
SUN BANCORP INC	COM	86663B102	129	5,565	SH
SUN COMMUNITIES, INC.	COM	866674104	249	6,441	SH
SUN LIFE FINANCIAL SERVICES OF CANADA	COM	866796105	2219	88,800	SH
SUN MICROSYSTEMS, INC.	COM	866810104	6884	1,539,951	SH
SUNCOR ENERGY INC COM (F)	COM	867229106	7784	310600	SH
SUNCOR ENERGY INC.	COM	867229106	709	28,200	SH

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SUNGARD DATA SYSTEMS, INC.	COM	867363103	4771	172,193	SH
SUNOCO, INC.	COM	86764P109	1780	34,793	SH
SUNOPTA INC	COM	8676EP108	923	100,000	SH
SUNRISE SENIOR LIVING INC	COM	86768K106	276	7,115	SH
SUNTRUST BANKS, INC.	COM	867914103	8727	122,050	SH
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	140	25,171	SH
SUPERGEN, INC.	COM	868059106	163	14,825	SH

STATION CASINOS, INC.			719		
Statoil ASA - ADR			36,220		
STEEL DYNAMICS, INC.			17,726		
STEELCASE INC-CL A			661		
STEIN MART INC COM			297000		
STEIN MART, INC.			9,500		
STEINWAY MUSICAL INSTRUMENTS			1,773,495		
STELLENT INC			8,242		
STEPAN CO.			2,414		
STERICYCLE INC				98,900	
STERICYCLE INC COM			488500	20690	
STERICYCLE, INC.			60,578		
STERIS CORP COM			100,184		
STERLING BANCORP			6,084		
STERLING BANCSHARES, INC.			18,589		
STERLING FINANCIAL CORP			8,038		
STERLING FINL CORP WAS			6,935		
STEVEN MADDEN, LTD.			4,688		
STEWART & STEVENSON SERVICES			13,371		
STEWART ENTERPRISES, INC.			45,301		
STEWART INFORMATION SERVICES COM			7,846		
STILLWATER MINING CO.			20,620		
STONE ENERGY CORP.			10,609		
STONERIDGE, INC.			5,961		
STORAGE TECHNOLOGY CORP.			159,221		
STRATASYS INC			3,872		
STRATASYS INC COM			74100		
STRATEX NETWORKS INC			38,886		
STRATTEC SEC CORP			1,504		
STRAYER ED INC COM			92400	3762	
STRAYER EDUCATION, INC			5,025		
STRIDE RITE CORP.			17,272		
STRYKER CORP COM			21600		
STRYKER CORP.			86,270		
STUDENT LOAN CORP.			68		
STURM, RUGER & CO., INC.			9,977		
SUFFOLK BANCORP			5,182		
SUMMIT AMERICA TELEVISION INC			144,230		
SUMMIT BANCSHARES INC			2,447		
SUMMIT PROPERTIES, INC.			11,982		
SUN BANCORP INC			5,565		
SUN COMMUNITIES, INC.			6,441		
SUN LIFE FINANCIAL SERVICES OF CANADA			0	88,800	
SUN MICROSYSTEMS, INC.			1,539,951		
SUNCOR ENERGY INC COM (F)			293000	17600	
SUNCOR ENERGY INC.			0	28,200	
SUNGARD DATA SYSTEMS, INC.			172,193		
SUNOCO, INC.			34,793		
SUNOPTA INC				100,000	
SUNRISE SENIOR LIVING INC			7,115		
SUNTRUST BANKS, INC.			122,050		

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SUPERCONDUCTOR TECHNOLOGIES 25,171  
 SUPERGEN, INC. 14,825

SUPERIOR ENERGY SERVICES, INC.	COM	868157108	212	22,550	SH
SUPERIOR INDUSTRIES INTL, INC.	COM	868168105	2114	48,577	SH
SUPERTEX INC	COM	868532102	80	4,146	SH
SUPERVALU, INC.	COM	868536103	1728	60,426	SH
SUPPORTSOFT INC	COM	868587106	183	13,880	SH
SUPPORTSOFT INC	COM	868587106	855	65,000	SH
SUREWEST COMMUNICATION	COM	868733106	278	6,887	SH
SURMODICS INC	COM	868873100	156	6,554	SH
SUSQUEHANNA BANCSHARES, INC.	COM	869099101	466	18,618	SH
SWIFT ENERGY CO.	COM	870738101	203	12,035	SH
SWIFT TRANSPORTATION CO., INC.	COM	870756103	2517	119,721	SH
SWS GROUP INC	COM	78503N107	117	6,566	SH
SYBASE, INC.	COM	871130100	3669	178,294	SH
SYBRON DENTAL SPECIALTIES INC.	COM	871142105	506	17,998	SH
SYCAMORE NETWORKS, INC	COM	871206108	404	77,452	SH
SYKES ENTERPRISES, INC.	COM	871237103	96	11,197	SH
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	2256	78,374	SH
SYMANTEC CORP	COM	871503108	3770	108,800	SH
SYMANTEC CORP COM	COM	871503108	4629	133600	SH
SYMANTEC CORP.	COM	871503108	17986	521,339	SH
SYMBOL TECHNOLOGIES, INC.	COM	871508107	1763	104,372	SH
SYMMETRICOM, INC.	COM	871543104	128	17,647	SH
SYMX TECHNOLOGIES INC.	COM	87155S108	223	10,868	SH
SYNAPTICS INC	COM	87157D109	115	7,657	SH
SYNOPSIS INC.	COM	871607107	7926	234,083	SH
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	94	4,665	SH
SYNOVUS FINANCIAL CORP.	COM	87161C105	3952	136,654	SH
SYNPLICITY INC	COM	87160Y108	44	5,640	SH
SYNTEL, INC.	COM	87162H103	74	2,982	SH
SYPRIS SOLUTIONS INC	COM	871655106	42	2,528	SH
SYSCO CORP.	COM	871829107	10417	279,790	SH
SYSTEMAX INC	COM	871851101	29	4,281	SH
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	261	15,949	SH
T ROWE PRICE GROUP INC.	COM	74144T108	2653	55,952	SH
TAIWAN FUND	COM	874036106	298	25,050	SH
TAIWAN SEMICONDUCTOR-SP ADR	COM	874039100	13827	1,350,303	SH
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	559	19,410	SH
TALBOTS INC	COM	874161102	15	472	SH
TALISMAN ENERGY INC.	COM	87425E103	2913	51,200	SH
TALK AMERICA HOLDINGS INC	COM	87426R202	142	12,284	SH
TALX CORP	COM	874918105	147	6,364	SH
TANGER FACTORY OUTLET CTRS	COM	875465106	139	3,423	SH
TANOX INC	COM	87588Q109	166	11,195	SH
TANOX INC	COM	87588Q109	743	50,000	SH
TARGET CORP	COM	87612E106	13586	353,800	SH
TARGET CORPORATION	COM	87612E106	18127	472,050	SH
TARO PHARMACEUT INDS	COM	M8737E108	17817	276234	SH
TARRAGON REALTY INVESTORS	COM	876287103	42	2,557	SH
TAUBMAN CENTERS, INC.	COM	876664103	425	20,636	SH
TAUBMAN CTRS INC COM	COM	876664103	266	12900	SH
TAYLOR CAPITAL GROUP INC	COM	876851106	46	1,780	SH
TBC CORP.	COM	872180104	206	7,982	SH
TCF FINANCIAL CORP.	COM	872275102	5252	102,282	SH

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SUPERIOR ENERGY SERVICES, INC.	22,550		
SUPERIOR INDUSTRIES INTL, INC.	48,577		
SUPERTEX INC	4,146		
SUPERVALU, INC.	60,426		
SUPPORTSOFT INC	13,880		
SUPPORTSOFT INC		65,000	
SUREWEST COMMUNICATION	6,887		
SURMODICS INC	6,554		
SUSQUEHANNA BANCSHARES, INC.	18,618		
SWIFT ENERGY CO.	12,035		
SWIFT TRANSPORTATION CO., INC.	119,721		
SWS GROUP INC	6,566		
SYBASE, INC.	178,294		
SYBRON DENTAL SPECIALTIES INC.	17,998		
SYCAMORE NETWORKS, INC	77,452		
SYKES ENTERPRISES, INC.	11,197		
SYLVAN LEARNING SYSTEMS, INC.	78,374		
SYMANTEC CORP		108,800	
SYMANTEC CORP COM	128000		5600
SYMANTEC CORP.	521,339		
SYMBOL TECHNOLOGIES, INC.	104,372		
SYMMETRICOM, INC.	17,647		
SYMX TECHNOLOGIES INC.	10,868		
SYNAPTICS INC	7,657		
SYNOPSIS INC.	234,083		
SYNOVIS LIFE TECHNOLOGIES IN	4,665		
SYNOVUS FINANCIAL CORP.	136,654		
SYNPLICITY INC	5,640		
SYNTEL, INC.	2,982		
SYPRIS SOLUTIONS INC	2,528		
SYSCO CORP.	279,790		
SYSTEMAX INC	4,281		
SYSTEMS & COMPUTER TECHNOLOGY	15,949		
T ROWE PRICE GROUP INC.	55,952		
TAIWAN FUND	25,050		
TAIWAN SEMICONDUCTOR-SP ADR	1,350,303		
TAKE-TWO INTERACTIVE SOFTWARE	19,410		
TALBOTS INC	472		
TALISMAN ENERGY INC.	0	51,200	
TALK AMERICA HOLDINGS INC	12,284		
TALX CORP	6,364		
TANGER FACTORY OUTLET CTRS	3,423		
TANOX INC	11,195		
TANOX INC		50,000	
TARGET CORP		353,800	
TARGET CORPORATION	472,050		
TARO PHARMACEUT INDS	266400		9834
TARRAGON REALTY INVESTORS	2,557		
TAUBMAN CENTERS, INC.	20,636		
TAUBMAN CTRS INC COM	12900		
TAYLOR CAPITAL GROUP INC	1,780		
TBC CORP.	7,982		
TCF FINANCIAL CORP.	102,282		

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TECH DATA CORP.	COM	878237106	3243	81,719	SH
TECHE CORP.	COM	878377100	724	19,127	SH
TECHNICAL OLYMPIC USA INC	COM	878483106	32	1,164	SH
TECHNITROL, INC.	COM	878555101	394	18,981	SH
TECO ENERGY, INC.	COM	872375100	1241	86,089	SH
TECUMSEH PRODUCTS CO. CLASS A	COM	878895200	1646	33,980	SH
TEJON RANCH CO.	COM	879080109	133	3,247	SH
TEKELEC	COM	879101103	371	23,887	SH
TEKTRONIX, INC.	COM	879131100	1203	38,075	SH
TELE CENTRO OESTE CELULAR S.A. ADR	COM	87923P105	236	24,000	SH
TELECOM DE CHILE SPONS ADR	COM	204449300	554	33,500	SH
TELEDYNE TECHNOLOGIES INC	COM	879360105	287	15,234	SH
TELEFLEX INC.	COM	879369106	2760	57,110	SH
TELEFONOS DE MEXIC ADR-EACH	COM	879403780	7980	223,000	SH
TELEPHONE AND DATA SYSTEMS	COM	879433100	5161	82,511	SH
TELESP CELULAR PARTICIPACOES SA ADR	COM	87952L108	938	142,600	SH
TELETECH HOLDINGS	COM	879939106	184	16,265	SH
TELIK INC	COM	87959M109	413	17,965	SH
TELLABS, INC.	COM	879664100	1730	205,684	SH
TEMPLE-INLAND INC.	COM	879868107	1531	24,427	SH
TENARIS SA-ADR	COM	88031M109	1958	60,429	SH
TENET HEALTHCARE CORP.	COM	88033G100	3361	209,406	SH
TENNANT CO.	COM	880345103	172	3,983	SH
TENNECO AUTOMOTIVE INC	COM	880349105	131	19,654	SH
TERADYNE INC	COM	880770102	3441	135,200	SH
TERADYNE, INC.	COM	880770102	2198	86,377	SH
TERAYON COMMUNICATION	COM	880775101	138	30,684	SH
TEREX CORP NEW	COM	880779103	1171	41,100	SH
TEREX CORP.	COM	880779103	587	20,607	SH
TESORO PETROLEUM CORP.	COM	881609101	398	27,290	SH
TESSERA TECHNOLOGIES INC	COM	88164L100	94	5,000	SH
TETRA TECH INC NEW COM	COM	88162G103	24644	991300	SH
TETRA TECH, INC.	COM	88162G103	587	23,631	SH
TETRA TECHNOLOGIES, INC.	COM	88162F105	227	9,363	SH
TEVA PHARMACEUTCL INDS (ADR)	COM	881624209	8722	153800	SH
TEVA PHARMACEUTICAL ADR	COM	881624209	9955	123,299	SH
TEVA PHARMACEUTICAL INDS L	COM	881624209	23800	419,680	SH
TEXAS GENCO HOLDINGS INC	COM	882443104	8	239	SH
TEXAS INDUSTRIES, INC.	COM	882491103	368	9,953	SH
TEXAS INSTRS INC	COM	882508104	617	21000	SH
TEXAS INSTRS INC	COM	882508104	15234	518,525	SH
TEXAS INSTRUMENTS, INC.	COM	882508104	40320	1,372,358	SH
TEXAS REGIONAL BANCSHARES, INC CLASS	COM	882673106	407	11,002	SH
TEXTRON FINANCIAL CORP	COM	883203101	3469	60,790	SH
THE GENLYTE GROUP, INC.	COM	372302109	330	5,647	SH
THE ST JOE COMPANY	COM	790148100	24	653	SH
THE STEAK N SHAKE COMPANY	COM	857873103	185	10,387	SH
THE TITAN CORPORATION	COM	888266103	3986	182,762	SH
THE YANKEE CANDLE CO.	COM	984757104	376	13,772	SH
THERAGENICS CORP.	COM	883375107	77	14,040	SH
THERASENSE INC	COM	883381105	228	11,296	SH
THERMO ELECTRON CORP.	COM	883556102	4024	159,697	SH
THESTREET.COM INC.	COM	88368Q103	24	5,927	SH

TECH DATA CORP.	81,719
TECHE CORP.	19,127
TECHNICAL OLYMPIC USA INC	1,164
TECHNITROL, INC.	18,981
TECO ENERGY, INC.	86,089

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TECUMSEH PRODUCTS CO. CLASS A	33,980			
TEJON RANCH CO.	3,247			
TEKELEC	23,887			
TEKTRONIX, INC.	38,075			
TELE CENTRO OESTE CELULAR S.A. ADR	24,000			
TELECOM DE CHILE SPONS ADR	33,500			
TELEDYNE TECHNOLOGIES INC	15,234			
TELEFLEX INC.	57,110			
TELEFONOS DE MEXIC ADR-EACH	223,000			
TELEPHONE AND DATA SYSTEMS	82,511			
TELESP CELULAR PARTICIPACOES SA ADR	142,600			
TELETECH HOLDINGS	16,265			
TELIK INC	17,965			
TELLABS, INC.	205,684			
TEMPLE-INLAND INC.	24,427			
TENARIS SA-ADR	60,429			
TENET HEALTHCARE CORP.	209,406			
TENNANT CO.	3,983			
TENNECO AUTOMOTIVE INC	19,654			
TERADYNE INC		135,200		
TERADYNE, INC.	86,377			
TERAYON COMMUNICATION	30,684			
TEREX CORP NEW		41,100		
TEREX CORP.	20,607			
TESORO PETROLEUM CORP.	27,290			
TESSERA TECHNOLOGIES INC		5,000		
TETRA TECH INC NEW COM	972000		19300	
TETRA TECH, INC.	23,631			
TETRA TECHNOLOGIES, INC.	9,363			
TEVA PHARMACEUTCL INDS (ADR)	146700		7100	
TEVA PHARMACEUTICAL ADR	123,299			
TEVA PHARMACEUTICAL INDS L		419,680		
TEXAS GENCO HOLDINGS INC	239			
TEXAS INDUSTRIES, INC.	9,953			
TEXAS INSTRS INC	21000			
TEXAS INSTRS INC		518,525		
TEXAS INSTRUMENTS, INC.	1,372,358			
TEXAS REGIONAL BANCSHARES, INC CLASS	11,002			
TEXTRON FINANCIAL CORP	60,790			
THE GENLYTE GROUP, INC.	5,647			
THE ST JOE COMPANY	653			
THE STEAK N SHAKE COMPANY	10,387			
THE TITAN CORPORATION	182,762			
THE YANKEE CANDLE CO.	13,772			
THERAGENICS CORP.	14,040			
THERASENSE INC	11,296			
THERMO ELECTRON CORP.	159,697			
THESTREET.COM INC.	5,927			
THIRD WAVE TECHNOLOGIES	COM	88428W108	51	11,255 SH
THOMAS & BETTS CORP.	COM	884315102	1041	45,478 SH
THOMAS INDUSTRIES, INC.	COM	884425109	154	4,455 SH
THOMAS NELSON	COM	640376109	72	3,735 SH
THOR INDUSTRIES, INC.	COM	885160101	474	8,430 SH
THORATEC LABORATORIES CORP.	COM	885175307	292	22,594 SH
THORNBURG MORTGAGE INC.	COM	885218107	10372	381,319 SH
THQ INC	COM	872443403	304	17,991 SH

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THREE-FIVE SYS INC COM	COM	88554L108	52	9,989	SH
TIBCO SOFTWARE INC	COM	88632Q103	269	39,755	SH
TIDEWATER, INC.	COM	886423102	3931	131,575	SH
TIER TECHNOLOGIES INC	COM	88650Q100	54	6,563	SH
TIERONE CORP	COM	88650R108	243	10,593	SH
TIFFANY & CO.	COM	886547108	2964	65,567	SH
TIFFANY + CO NEW	COM	886547108	18673	413,115	SH
TIMBERLAND COMPANY	COM	887100105	2607	50,067	SH
TIME WARNER INC	COM	887317105	114	6,322	SH
TIME WARNER TELECOM	COM	887319101	190	18,768	SH
TIME WARNERE INC	COM	887317105	48940	2,720,410	SH
TIMKEN CO.	COM	887389104	17	827	SH
TIVO INC	COM	888706108	116	15,662	SH
TJX COMPANIES, INC.	COM	872540109	5027	227,970	SH
TOLL BROTHERS, INC.	COM	889478103	4159	104,601	SH
TOLLGRADE COMMUNICATIONS INC	COM	889542106	112	6,361	SH
TOMPKINS TRUSTCO INC	COM	890110109	176	3,816	SH
TOO INC	COM	890333107	270	16,023	SH
TOO INC COM	COM	890333107	21338	1264078	SH
TOOTSIE ROLL INDUSTRIES, INC.	COM	890516107	2657	73,809	SH
TOPPS CO. INC.	COM	890786106	150	14,630	SH
TORCHMARK CORP.	COM	891027104	3004	65,973	SH
TORO CO	COM	891092108	1907	41,100	SH
TORO CO.	COM	891092108	535	11,539	SH
TORONTO DOMINION BK	COM	891160509	2278	68,000	SH
TOTAL SYSTEM SERVICE	COM	891906109	23	753	SH
TOWER AUTOMOTIVE, INC.	COM	891707101	180	26,382	SH
TOWN & COUNTRY TRUST	COM	892081100	174	6,847	SH
TOYS R US INC.	COM	892335100	1216	96,195	SH
TRACTOR SUPPLY CO	COM	892356106	535	13,724	SH
TRADESTATION GROUP INC	COM	89267P105	72	8,142	SH
TRAMMELL CROW CO.	COM	89288R106	192	14,468	SH
TRANS WORLD ENTERTAINMENT CORP	COM	89336Q100	43	6,041	SH
TRANSACTION SYSTEMS ARCHITECTS CLASS	COM	893416107	1479	66,401	SH
TRANSALTA CORPORATION COMMON	COM	89346D107	1481	103,300	SH
TRANSATLANTIC HOLDINGS INC.	COM	893521104	28	344	SH
TRANSATLANTIC HOLDINGS INC.	COM	893521104	2526950	31,274,130	SH
TRANSCANADA CORPORATION	COM	89353D107	1885	87,400	SH
TRANSCONTINENTAL RLTY	COM	893617209	13	779	SH
TRANSKARYOTIC THERAPIES, INC.	COM	893735100	216	13,807	SH
TRANSMETA CORP	COM	89376R109	182	53,500	SH
TRANSMONTAIGNE, INC.	COM	893934109	52	8,109	SH
TRANSOCEAN INC	COM	G90078109	5199	216,530	SH
TRANSOCEAN SEDCO FOREX INC	COM	G90078109	7	289	SH
TRAVELERS PROPERTY CASUALTY	COM	89420G406	12225	720,360	SH

THIRD WAVE TECHNOLOGIES	11,255
THOMAS & BETTS CORP.	45,478
THOMAS INDUSTRIES, INC.	4,455
THOMAS NELSON	3,735
THOR INDUSTRIES, INC.	8,430
THORATEC LABORATORIES CORP.	22,594
THORNBURG MORTGAGE INC.	381,319
THQ INC	17,991
THREE-FIVE SYS INC COM	9,989
TIBCO SOFTWARE INC	39,755
TIDEWATER, INC.	131,575
TIER TECHNOLOGIES INC	6,563
TIERONE CORP	10,593

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TIFFANY & CO.	65,567	
TIFFANY + CO NEW		413,115
TIMBERLAND COMPANY	50,067	
TIME WARNER INC		6,322
TIME WARNER TELECOM	18,768	
TIME WARNERE INC	2,720,410	
TIMKEN CO.	827	
TIVO INC	15,662	
TJX COMPANIES, INC.	227,970	
TOLL BROTHERS, INC.	104,601	
TOLLGRADE COMMUNICATIONS INC	6,361	
TOMPKINS TRUSTCO INC	3,816	
TOO INC	16,023	
TOO INC COM	1221100	42978
TOOTSIE ROLL INDUSTRIES, INC.	73,809	
TOPPS CO. INC.	14,630	
TORCHMARK CORP.	65,973	
TORO CO		41,100
TORO CO.	11,539	
TORONTO DOMINION BK	0	68,000
TOTAL SYSTEM SERVICE	753	
TOWER AUTOMOTIVE, INC.	26,382	
TOWN & COUNTRY TRUST	6,847	
TOYS R US INC.	96,195	
TRACTOR SUPPLY CO	13,724	
TRADESTATION GROUP INC	8,142	
TRAMMELL CROW CO.	14,468	
TRANS WORLD ENTERTAINMENT CORP	6,041	
TRANSACTION SYSTEMS ARCHITECTS CLASS	66,401	
TRANSALTA CORPORATION COMMON	0	103,300
TRANSATLANTIC HOLDINGS INC.	344	
TRANSATLANTIC HOLDINGS INC.	31,274,130	
TRANSCANADA CORPORATION	0	87,400
TRANSCONTINENTAL RLTY	779	
TRANSKARYOTIC THERAPIES, INC.	13,807	
TRANSMETA CORP	53,500	
TRANSMONTAIGNE, INC.	8,109	
TRANSOCEAN INC	216,530	
TRANSOCEAN SEDCO FOREX INC		289
TRAVELERS PROPERTY CASUALTY	720,360	

TRC COS INC	COM	872625108	116	5,512	SH
TREDEGAR CORP.	COM	894650100	223	14,369	SH
TREX COMPANY, INC.	COM	89531P105	133	3,502	SH
TRIAD GUARANTY, INC.	COM	895925105	180	3,576	SH
TRIAD HOSPITALS, INC.	COM	89579K109	3607	108,417	SH
TRIARC COS-B	COM	895927309	170	15,761	SH
Tribune Co	COM	896047107	774	15,000	SH
TRIBUNE CO.	COM	896047107	33120	641,865	SH
TRICO BANCSHARES	COM	896095106	78	2,464	SH
TRICO MARINE SERVICES, INC.	COM	896106101	448	250,000	SH
TRIMBLE NAVIGATION LTD.	COM	896239100	556	14,926	SH
TRIMERIS INC	COM	896263100	133	6,374	SH
TRINITY INDUSTRIES, INC.	COM	896522109	2541	82,403	SH
TRIPATH IMAGIN INC	COM	896942109	81	10,357	SH
TRIQUINT SEMICONDUCTOR, INC.	COM	89674K103	1794	253,682	SH
TRITON PCS HOLDINGS	COM	89677M106	58	10,332	SH



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TRIUMPH GROUP, INC.	COM	896818101	244	6,703	SH
TRIZEC HAHN CORP SUB VTG	COM	89687P107	1141	74100	SH
TRIZEC PROPERTIES INC	COM	89687P107	20	1,296	SH
TRIZETTO GROUP INC	COM	896882107	94	14,529	SH
TROY FINANCIAL CORP	COM	897329108	107	3,078	SH
TRUST CO. OF NEW JERSEY	COM	898304100	345	8,694	SH
TRUSTCO BANK CORP. NY	COM	898349105	460	34,953	SH
TRUSTMARK CORP.	COM	898402102	25	867	SH
TTM TECHONOLOGIES	COM	87305R109	153	9,035	SH
TUESDAY MORNING CORPORATION	COM	899035505	194	6,416	SH
TULARIK INC	COM	899165104	370	22,979	SH
TUPPERWARE CORP.	COM	899896104	864	49,803	SH
TURNSTONE SYSTEMS INC	COM	900423104	2	13,550	SH
TWEETER HOME ENTERTAINMENT	COM	901167106	89	9,373	SH
TXU CORP	COM	873168108	3459	145,825	SH
TYCO INTERNATIONAL, LTD.	COM	902124106	51531	1,944,574	SH
TYCO INTL LTD	COM	902124106	17718	668,610	SH
TYLER TECHNOLOGIES INC	COM	902252105	182	18,896	SH
TYSON FOODS, INC. CLASS A	COM	902494103	6643	501,705	SH
U S XPRESS ENTERPRISES	COM	90338N103	32	2,644	SH
U.S. BANCORP, INC.	COM	902973304	52544	1,764,391	SH
U.S. RESTAURANT PROPERTIES INC	COM	902971100	180	10,558	SH
U.S.B. HOLDING CO., INC.	COM	902910108	113	5,827	SH
UCBH HOLDINGS INC	COM	90262T308	768	19,718	SH
UGI CORP.	COM	902681105	25	748	SH
UICI	COM	902737105	233	17,525	SH
UIL HOLDINGS CORP.	COM	902748102	2967	65,786	SH
ULTICOM INC	COM	903844108	49	5,098	SH
ULTIMATE ELECTRONIS, INC.	COM	903849107	39	5,146	SH
ULTRA PETROLEUM CORP COM	COM	903914109	22133	898986	SH
ULTRATECH , INC.	COM	904034105	280	9,544	SH
UMB FINANCIAL CORP.	COM	902788108	365	7,687	SH
UMPQUA HOLDINGS CORP	COM	904214103	276	13,252	SH
UNIFI, INC.	COM	904677101	601	93,249	SH
UNIFIRST CORP.	COM	904708104	100	4,219	SH
UNION BANKSHARES CORP	COM	905399101	111	3,650	SH
Union Pac Corp	COM	907818108	1,466	21,100	SH

TRC COS INC	5,512
TREDEGAR CORP.	14,369
TREX COMPANY, INC.	3,502
TRIAD GUARANTY, INC.	3,576
TRIAD HOSPITALS, INC.	108,417
TRIARC COS-B	15,761
Tribune Co	15,000
TRIBUNE CO.	641,865
TRICO BANCSHARES	2,464
TRICO MARINE SERVICES, INC.	250,000
TRIMBLE NAVIGATION LTD.	14,926
TRIMERIS INC	6,374
TRINITY INDUSTRIES, INC.	82,403
TRIPATH IMAGIN INC	10,357
TRIQUINT SEMICONDUCTOR, INC.	253,682
TRITON PCS HOLDINGS	10,332
TRIUMPH GROUP, INC.	6,703
TRIZEC HAHN CORP SUB VTG	74100
TRIZEC PROPERTIES INC	1,296
TRIZETTO GROUP INC	14,529
TROY FINANCIAL CORP	3,078

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TRUST CO. OF NEW JERSEY	8,694	
TRUSTCO BANK CORP. NY	34,953	
TRUSTMARK CORP.	867	
TTM TECHNOLOGIES	9,035	
TUESDAY MORNING CORPORATION	6,416	
TULARIK INC	22,979	
TUPPERWARE CORP.	49,803	
TURNSTONE SYSTEMS INC	13,550	
TWEETER HOME ENTERTAINMENT	9,373	
TXU CORP	145,825	
TYCO INTERNATIONAL, LTD.	1,944,574	
TYCO INTL LTD		668,610
TYLER TECHNOLOGIES INC	18,896	
TYSON FOODS, INC. CLASS A	501,705	
U S XPRESS ENTERPRISES	2,644	
U.S. BANCORP, INC.	1,764,391	
U.S. RESTAURANT PROPERTIES INC	10,558	
U.S.B. HOLDING CO., INC.	5,827	
UCBH HOLDINGS INC	19,718	
UGI CORP.	748	
UICI	17,525	
UIL HOLDINGS CORP.	65,786	
ULTICOM INC	5,098	
ULTIMATE ELECTRONIS, INC.	5,146	
ULTRA PETROLEUM CORP COM	868700	30286
ULTRATECH , INC.	9,544	
UMB FINANCIAL CORP.	7,687	
UMPQUA HOLDINGS CORP	13,252	
UNIFI, INC.	93,249	
UNIFIRST CORP.	4,219	
UNION BANKSHARES CORP	3,650	
Union Pac Corp	21,100	

UNION PAC CORP COM	COM	907818108	868	12500	SH
UNION PACIFIC CORP.	COM	907818108	7689	110,670	SH
UNION PLANTERS CORP	COM	908068109	2680	85,091	SH
UNIONBANCAL CORP	COM	908906100	50	870	SH
UNISOURCE ENERGY CORP.	COM	909205106	332	13,459	SH
UNISYS CORP.	COM	909214108	2781	187,284	SH
UNIT CORP.	COM	909218109	408	17,326	SH
UNITED AUTO GROUP, INC.	COM	909440109	234	7,489	SH
UNITED BANKSHARES INC. WV	COM	909907107	20	653	SH
UNITED CAPITAL CORPORATION	COM	909912107	27	1,294	SH
UNITED CMNTY BKS BLAIR	COM	90984P105	281	8,562	SH
UNITED COMMUNITY FINANCIAL CO	COM	909839102	164	14,408	SH
UNITED DEFENSE INDS IN	COM	91018B104	16	490	SH
UNITED DOMINION REALTY TRUST	COM	910197102	3505	182,543	SH
UNITED DOMINION RLTYTR COM	COM	910197102	1258	65500	SH
UNITED FIRE & CASUALTY CO.	COM	910331107	136	3,372	SH
UNITED HEALTHCARE CORP	COM	91324P102	21399	273,898	SH
UNITED INDUSTRIAL CORP	COM	910671106	87	4,821	SH
UNITED MICROELECTRONICS-ADR	COM	910873207	401	80,913	SH
UNITED MOBILE HOMES INC	COM	911024107	44	2,606	SH
UNITED NATIONAL BANCORP	COM	910909100	319	8,889	SH
UNITED NATURAL FOODS, INC.	COM	911163103	325	9,063	SH
UNITED ONLINE INC	COM	911268100	336	20,042	SH
UNITED PANAM FINANCIAL CORP	COM	911301109	31	1,836	SH

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UNITED PARCEL SERVICE CLASS -B	COM	911312106	38207	512,501	SH
UNITED PARCEL SVC INC	COM	911312106	36864	494,485	SH
UNITED RENTALS INC COM	COM	911363109	22053	1145030	SH
UNITED RENTALS, INC.	COM	911363109	2592	134,585	SH
UNITED SECURITY BANCSHARES	COM	911460103	131	4,622	SH
UNITED STATES STEEL CORP	COM	912909108	1628	46,497	SH
UNITED STATIONERS, INC.	COM	913004107	589	14,397	SH
UNITED SURGICAL PARTNE	COM	913016309	270	8,074	SH
UNITED SURGICAL PARTNERS	COM	913016309	1553	46,400	SH
UNITED SURGICAL PRTRNS COM	COM	913016309	16646	497188	SH
UNITED TECHNOLOGIES CORP	COM	913017109	14907	179,700	SH
UNITED TECHNOLOGIES CORP.	COM	913017109	19284	203,480	SH
UNITED THERAPEUTICS CORP.	COM	91307C102	188	8,179	SH
UNITEDGLOBALCOM INC. CLASS A	COM	913247508	16046	1,892,207	SH
UNITRIN, INC.	COM	913275103	4008	96,783	SH
UNIVERSAL AMER FINANCIAL CORP	COM	913377107	109	11,041	SH
UNIVERSAL COMPRESSION HLDGS	COM	913431102	208	7,941	SH
UNIVERSAL CORP.	COM	913456109	2087	47,254	SH
UNIVERSAL DISPLAY CORP.	COM	91347P105	103	7,478	SH
UNIVERSAL ELECTRONICS INC.	COM	913483103	84	6,590	SH
UNIVERSAL FOREST PRODUCTS, INC	COM	913543104	239	7,373	SH
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	159	5,274	SH
UNIVERSAL HEALTH SERVICES - B	COM	913903100	4479	83,373	SH
UNIVERSITY OF PHOENI	COM	037604204	21	309	SH
UNIVISION COMMUNICATIONS, INC.	COM	914906102	5660	142,594	SH
UNIVISION COMMUNICATNS CL A	COM	914906102	16935	426688	SH
UNIZAN FINANCIAL CORP	COM	91528W101	205	10,143	SH
UNOCAL CORP.	COM	915289102	4294	116,593	SH
UNOVA, INC.	COM	91529B106	498	21,707	SH

UNION PAC CORP COM	12500		
UNION PACIFIC CORP.	110,670		
UNION PLANTERS CORP	85,091		
UNIONBANCAL CORP	870		
UNISOURCE ENERGY CORP.	13,459		
UNISYS CORP.	187,284		
UNIT CORP.	17,326		
UNITED AUTO GROUP, INC.	7,489		
UNITED BANKSHARES INC. WV	653		
UNITED CAPITAL CORPORATION	1,294		
UNITED CMNTY BKS BLAIR	8,562		
UNITED COMMUNITY FINANCIAL CO	14,408		
UNITED DEFENSE INDS IN	490		
UNITED DOMINION REALTY TRUST	182,543		
UNITED DOMINION RLTYTR COM	65500		
UNITED FIRE & CASUALTY CO.	3,372		
UNITED HEALTHCARE CORP	273,898		
UNITED INDUSTRIAL CORP	4,821		
UNITED MICROELECTRONICS-ADR	80,913		
UNITED MOBILE HOMES INC	2,606		
UNITED NATIONAL BANCORP	8,889		
UNITED NATURAL FOODS, INC.	9,063		
UNITED ONLINE INC	20,042		
UNITED PANAM FINANCIAL CORP	1,836		
UNITED PARCEL SERVICE CLASS -B	512,501		
UNITED PARCEL SVC INC		494,485	
UNITED RENTALS INC COM	1102400		42630
UNITED RENTALS, INC.	134,585		
UNITED SECURITY BANCSHARES	4,622		

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UNITED STATES STEEL CORP		46,497			
UNITED STATIONERS, INC.		14,397			
UNITED SURGICAL PARTNE		8,074			
UNITED SURGICAL PARTNERS			46,400		
UNITED SURGICAL PRTRNS COM		479800		17388	
UNITED TECHNOLOGIES CORP			179,700		
UNITED TECHNOLOGIES CORP.		203,480			
UNITED THERAPEUTICS CORP.		8,179			
UNITEDGLOBALCOM INC. CLASS A		1,892,207			
UNITRIN, INC.		96,783			
UNIVERSAL AMER FINANCIAL CORP		11,041			
UNIVERSAL COMPRESSION HLDGS		7,941			
UNIVERSAL CORP.		47,254			
UNIVERSAL DISPLAY CORP.		7,478			
UNIVERSAL ELECTRONICS INC.		6,590			
UNIVERSAL FOREST PRODUCTS, INC		7,373			
UNIVERSAL HEALTH REALTY INCOME		5,274			
UNIVERSAL HEALTH SERVICES - B		83,373			
UNIVERSITY OF PHOENI		309			
UNIVISION COMMUNICATIONS, INC.		142,594			
UNIVISION COMMUNICATNS CL A		392400		34288	
UNIZAN FINANCIAL CORP		10,143			
UNOCAL CORP.		116,593			
UNOVA, INC.		21,707			
UNUMPROVIDENT CORP.	COM	91529Y106	2118	134,300	SH
URBAN OUTFITTERS INC	COM	917047102	371	10,000	SH
URBAN OUTFITTERS, INC.	COM	917047102	430	11,594	SH
URS CORP.	COM	903236107	188	7,499	SH
URSTADT BIDDLE [A]	COM	917286205	141	9,998	SH
US CELLULAR	COM	911684108	3982	139,568	SH
US ONCOLOGY, INC.	COM	90338W103	325	30,234	SH
US PHYSICAL THERAPY INC	COM	90337L108	83	5,253	SH
USANA HEALTH SCIENCES INC	COM	90328M107	127	4,142	SH
USEC, INC	COM	90333E108	326	38,832	SH
USF CORP	COM	91729Q101	436	12,753	SH
USG CORP.	COM	903293405	284	17,166	SH
USI HOLDINGS CORP	COM	90333H101	137	10,488	SH
UST INC.	COM	902911106	2665	74,676	SH
UTSTARCOM INC	COM	918076100	52	1,401	SH
UTSTARCOM INC COM	COM	918076100	12360	333420	SH
V. F. CORP.	COM	918204108	4318	99,861	SH
VAIL RESORTS, INC.	COM	91879Q109	149	8,785	SH
VALANCE TECHNOLOGY, INC	COM	918914102	92	23,228	SH
VALASSIS COMMUNICATIONS, INC.	COM	918866104	2194	74,741	SH
VALEANT PHARMACEUTICAL COM	COM	91911X104	5740	228238	SH
VALEANT PHARMACEUTICALS INTE	COM	91911X104	3001	119,330	SH
VALERO ENERGY CORP.	COM	91913Y100	8013	172,910	SH
VALHI INC	COM	918905100	188	12,555	SH
VALLEY NATIONAL BANC	COM	919794107	49	1,673	SH
VALMONT INDUSTRIES, INC.	COM	920253101	159	6,873	SH
VALSPAR CORP.	COM	920355104	3606	72,969	SH
VALUE LINE, INC.	COM	920437100	32	642	SH
VALUECLICK INC.	COM	92046N102	281	30,983	SH
VALUEVISION MEDIA INC	COM	92047K107	132	7,925	SH
VANS, INC.	COM	921930103	96	8,446	SH
VARCO INTERNATIONAL	COM	922122106	2899	140,505	SH

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VARIAN MEDICAL SYSTEMS INC	COM	92220P105	6777	98,076	SH
VARIAN SEMICONDUCTOR COM	COM	922207105	37012	847142	SH
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	587	13,394	SH
VARIAN, INC.	COM	922206107	2625	63,000	SH
VASTERA INC	COM	92239N109	50	12,567	SH
VCA ANTECH INC	COM	918194101	442	14,278	SH
VECTOR GROUP LTD.	COM	92240M108	181	11,089	SH
VECTREN CORP	COM	92240G101	2684	108,894	SH
VEECO INSTRUMENTS, INC.	COM	922417100	301	10,691	SH
VENTANA MEDICAL SYSTEMS, INC.	COM	92276H106	994	25,216	SH
VENTAS, INC.	COM	92276F100	768	34,917	SH
VERINT SYS INC COM	COM	92343X100	3032	134400	SH
VERINT SYSTEMS	COM	92343X100	66	2,907	SH
VERISIGN INC	COM	92343E102	4129	253,300	SH
VERISIGN, INC.	COM	92343E102	334	20,494	SH
VERITAS DGC, INC.	COM	92343P107	151	14,432	SH
VERITAS SOFTWARE CO COM	COM	923436109	7982	214800	SH
VERITAS SOFTWARE CORP	COM	923436109	42823	1,152,400	SH
VERITAS SOFTWARE CORP.	COM	923436109	8089	218,490	SH
VERITY INC COM	COM	92343C106	164	9,836	SH
VERIZON COMMUNICATIONS	COM	92343V104	62368	1,777,882	SH

UNUMPROVIDENT CORP.	134,300	
URBAN OUTFITTERS INC		10,000
URBAN OUTFITTERS, INC.	11,594	
URS CORP.	7,499	
URSTADT BIDDLE [A]	9,998	
US CELLULAR	407	
US ONCOLOGY, INC.	30,234	
US PHYSICAL THERAPY INC	5,253	
USANA HEALTH SCIENCES INC	4,142	
USEC, INC	38,832	
USF CORP	12,753	
USG CORP.	17,166	
USI HOLDINGS CORP	10,488	
UST INC.	74,676	
UTSTARCOM INC	1,401	
UTSTARCOM INC COM	304100	29320
V. F. CORP.	99,861	
VAIL RESORTS, INC.	8,785	
VALANCE TECHNOLOGY, INC	23,228	
VALASSIS COMMUNICATIONS, INC.	74,741	
VALEANT PHARMACEUTICAL COM	209800	18438
VALEANT PHARMACEUTICALS INTE	119,330	
VALERO ENERGY CORP.	172,910	
VALHI INC	12,555	
VALLEY NATIONAL BANC	1,673	
VALMONT INDUSTRIES, INC.	6,873	
VALSPAR CORP.	72,969	
VALUE LINE, INC.	642	
VALUECLICK INC.	30,983	
VALUEVISION MEDIA INC	7,925	
VANS, INC.	8,446	
VARCO INTERNATIONAL	140,505	
VARIAN MEDICAL SYSTEMS INC	98,076	
VARIAN SEMICONDUCTOR COM	818900	28242
VARIAN SEMICONDUCTOR EQUIPMENT	13,394	
VARIAN, INC.	63,000	
VASTERA INC	12,567	

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VCA ANTECH INC	14,278	
VECTOR GROUP LTD.	11,089	
VECTREN CORP	108,894	
VEECO INSTRUMENTS, INC.	10,691	
VENTANA MEDICAL SYSTEMS, INC.	25,216	
VENTAS, INC.	34,917	
VERINT SYS INC COM	132200	2200
VERINT SYSTEMS	2,907	
VERISIGN INC		253,300
VERISIGN, INC.	20,494	
VERITAS DGC, INC.	14,432	
VERITAS SOFTWARE CO COM	205600	9200
VERITAS SOFTWARE CORP		1,152,400
VERITAS SOFTWARE CORP.	218,490	
VERITY INC COM	9,836	
VERIZON COMMUNICATIONS	1,777,882	

VERIZON COMMUNICATIONS	COM	92343V104	32	900	SH
Verizon Communications	COM	92343V104	1,754	50,000	SH
VERSO TECHNOLOGIES INC	COM	925317109	175	54,095	SH
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	1518	146,658	SH
VIACOM INC	COM	925524100	39	890	SH
VIACOM INC	COM	925524308	18390	414,383	SH
VIACOM, INC. CLASS B	COM	925524308	37993	856,079	SH
VIAD CORP.	COM	92552R109	3180	127,189	SH
VIASAT, INC.	COM	92552V100	187	9,758	SH
VIASYS HEALTHCARE INC	COM	92553Q209	288	14,004	SH
VICOR CORP.	COM	925815102	103	9,014	SH
VICURON PHARMACEUTICALS	COM	926471103	407	21,819	SH
VIGNETTE CORPORATION	COM	926734104	222	98,004	SH
VIMPEL-COMMUNICATIONS-SP ADR	COM	68370R109	4755	64,700	SH
VINTAGE PETROLEUM, INC.	COM	927460105	279	23,208	SH
VIRAGE LOGIC CORPORATION	COM	92763R104	60	5,904	SH
VIRBAC CORP	COM	927649103	24	3,748	SH
VIRGINIA COMMERCE BANCORP	COM	92778Q109	71	2,243	SH
VIRGINIA FINL CORP	COM	927810101	122	3,432	SH
VISHAY INTERTECHNOLOGY, INC.	COM	928298108	5284	230,758	SH
VISTACARE INC	COM	92839Y109	4123	117300	SH
VISTACARE INC-CL A	COM	92839Y109	189	5,396	SH
VISTEON CORP.	COM	92839U107	1892	181,723	SH
VISX, INC.	COM	92844S105	2006	86,635	SH
VITAL IMAGES INC	COM	92846N104	75	4,196	SH
VITAL SIGNS, INC.	COM	928469105	89	2,713	SH
VITALWORKS INC	COM	928483106	78	17,547	SH
VITESSE SEMICONDUCTOR CORP.	COM	928497106	567	96,909	SH
VITRAN INC (F)	COM	92850E107	317	22400	SH
VITRIA TECHNOLOGY, INC.	COM	92849Q401	61	8,616	SH
VIVUS INC.	COM	928551100	67	17,667	SH
VODAFONE GROUP PLC NEW	COM	92857W100	16935	676,300	SH
VODAFONE GROUP PLC -SP ADR	COM	92857W100	16691	666,583	SH
VOLT INFORMATION SCIENCES INC.	COM	928703107	84	3,721	SH
VORNADO	COM	929042109	73	1,328	SH
VORNADO RLTY TR SH BEN INT	COM	929042109	3466	63300	SH
VOTORANTIM CELULOSE - SPON ADR	COM	92906P106	3000	95,700	SH
VULCAN MATERIALS CO.	COM	929160109	4623	97,181	SH
W HOLDING COMPANY INC.	COM	929251106	607	32,590	SH
W. R. BERKLEY CORP.	COM	084423102	4184	119,725	SH

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W. W. GRAINGER, INC.	COM	384802104	1936	40,846	SH
WABASH NATIONAL CORP.	COM	929566107	355	12,132	SH
WABASH NATL CORP COM	COM	929566107	33534	1144500	SH
WABTEC	COM	929740108	253	14,835	SH
WACHOVIA CORP	COM	929903102	108130	2,320,890	SH
WACHOVIA CORP 2ND NEW	COM	929903102	6192	132,900	SH
WACKENHUT CORRECTIONS CORP.	COM	929798106	99	4,344	SH
WADDELL & REED FINANCIAL, INC.	COM	930059100	2782	118,600	SH
WAL MART STORES INC	COM	931142103	33992	640,750	SH
WALGREEN CO.	COM	931422109	16207	445,490	SH
WAL-MART STORES, INC.	COM	931142103	180841	3,408,870	SH
WALT DISNEY	COM	254687106	23940	1,026,150	SH
WALTER INDUSTRIES, INC.	COM	93317Q105	187	13,974	SH
VERIZON COMMUNICATIONS			900		
Verizon Communications		50,000			
VERSO TECHNOLOGIES INC		54,095			
VERTEX PHARMACEUTICALS, INC.		146,658			
VIACOM INC			890		
VIACOM INC			414,383		
VIACOM, INC. CLASS B		856,079			
VIAD CORP.		127,189			
VIASAT, INC.		9,758			
VIASYS HEALTHCARE INC		14,004			
VICOR CORP.		9,014			
VICURON PHARMACEUTICALS		21,819			
VIGNETTE CORPORATION		98,004			
VIMPEL-COMMUNICATIONS-SP ADR		64,700			
VINTAGE PETROLEUM, INC.		23,208			
VIRAGE LOGIC CORPORATION		5,904			
VIRBAC CORP		3,748			
VIRGINIA COMMERCE BANCORP		2,243			
VIRGINIA FINL CORP		3,432			
VISHAY INTERTECHNOLOGY, INC.		230,758			
VISTACARE INC		117300			
VISTACARE INC-CL A		5,396			
VISTEON CORP.		181,723			
VISX, INC.		86,635			
VITAL IMAGES INC		4,196			
VITAL SIGNS, INC.		2,713			
VITALWORKS INC		17,547			
VITESSE SEMICONDUCTOR CORP.		96,909			
VITRAN INC (F)		22400			
VITRIA TECHNOLOGY, INC.		8,616			
VIVUS INC.		17,667			
VODAFONE GROUP PLC NEW			676,300		
VODAFONE GROUP PLC -SP ADR		666,583			
VOLT INFORMATION SCIENCES INC.		3,721			
VORNADO		1,328			
VORNADO RLTY TR SH BEN INT		63300			
VOTORANTIM CELULOSE - SPON ADR		95,700			
VULCAN MATERIALS CO.		97,181			
W HOLDING COMPANY INC.		32,590			
W. R. BERKLEY CORP.		119,725			
W. W. GRAINGER, INC.		40,846			
WABASH NATIONAL CORP.		12,132			
WABASH NATL CORP COM		1126800	17700		
WABTEC		14,835			
WACHOVIA CORP		2,268,990			

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WACHOVIA CORP 2ND NEW		132,900
WACKENHUT CORRECTIONS CORP.	4,344	
WADDELL & REED FINANCIAL, INC.	118,600	
WAL MART STORES INC		640,750
WALGREEN CO.	445,490	
WAL-MART STORES, INC.	3,408,870	
WALT DISNEY	1,026,150	
WALTER INDUSTRIES, INC.	13,974	

WARNACO GROUP INC	COM	934390402	259	16,239	SH
WARWICK CMNTY BANCORP	COM	936559103	47	1,369	SH
WARWICK VALLEY TELEPHONE CO	COM	936750108	75	2,534	SH
WASHINGTON FEDERAL I	COM	938824109	2847	100,304	SH
WASHINGTON GROUP INTL INC	COM	938862208	401	11,810	SH
WASHINGTON MUTUAL INC	COM	939322103	15633	389,650	SH
Washington Mutual Savings	COM	939322103	1,669	41,600	SH
WASHINGTON POST CO. CLASS B	COM	939640108	10832	13,687	SH
WASHINGTON REAL ESTATE INV.	COM	939653101	499	17,082	SH
WASHINGTON TRUST BANCORP, INC.	COM	940610108	163	6,236	SH
WASTE CONNECTIONS INC	COM	941053100	5606	148,420	SH
WASTE CONNECTIONS, INC.	COM	941053100	500	13,249	SH
WASTE MANAGEMENT, INC.	COM	94106L109	7470	252,380	SH
WATCHGUARD TECH. INC.	COM	941105108	90	15,412	SH
WATERS CORP.	COM	941848103	2398	72,304	SH
WATSCO, INC.	COM	942622200	200	8,808	SH
WATSON PHARMACEUTICALS INC	COM	942683103	3547	77,100	SH
WATSON PHARMACEUTICALS, INC	COM	942683103	3493	75,930	SH
WATSON WYATT & CO HOLDINGS	COM	942712100	376	15,569	SH
WATTS WATER TECHNOLOGIES INC., CLASS	COM	942749102	116	5,239	SH
WAUSAU-MOSINEE PAPER CORP.	COM	943315101	1225	90,597	SH
WAYNE BANCORP	COM	944293109	79	2,934	SH
WAYPOINT FINANCIAL CORP.	COM	946756103	311	14,324	SH
WCI COMMUNITIES INC	COM	92923C104	163	7,904	SH
WD-40 CO.	COM	929236107	278	7,852	SH
WEATHERFORDNINTL LTD	COM	G95089101	11432	317,545	SH
WEBEX COMMUNICATIONS INC (USD)	COM	94767L109	227	11,294	SH
WEBMD CORPORATION	COM	94769M105	53	5,917	SH
WEBMETHODS INC	COM	94768C108	195	21,452	SH
WEBSense INC	COM	947684106	12032	411500	SH
WEBSense INC	COM	947684106	273	9,316	SH
WEBSTER FINANCIAL CORP.	COM	947890109	3012	65,688	SH
WEIGHT WATCHERS INTL	COM	948626106	22	575	SH
WEIGHT WATCHERS INTL INC	COM	948626106	33	849	SH
WEINGARTEN REALTY INVESTORS	COM	948741103	4470	100,793	SH
WEINGARTEN RLTY INVS SH BEN IN	COM	948741103	1277	28800	SH
WEIS MARKETS INC	COM	948849104	190	5,245	SH
WELLCHOICE INC	COM	949475107	13	370	SH
WELLMAN, INC.	COM	949702104	153	14,962	SH
WELLPOINT HEALTH NETWORKS INC.	COM	94973H108	10161	104,761	SH
WELLS FARGO + CO NEW	COM	949746101	6867	116,600	SH
WELLS FARGO CO.	COM	949746101	51472	874,030	SH
WENDY'S INTERNATIONAL, INC.	COM	950590109	2017	51,407	SH
WERNER ENTERPRISES, INC.	COM	950755108	2226	114,225	SH
WESBANCO, INC.	COM	950810101	233	8,438	SH
WESCO FINANCIAL CORP	COM	950817106	7	21	SH
WESCO INTERNATIONAL, INC.	COM	95082P105	66	7,472	SH
WEST BANCORPORATION	COM	95123P106	133	7,688	SH



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WEST COAST BANCORP	COM	952145100	152	7,138	SH
WEST CORPORATION	COM	952355105	9	377	SH
WEST MARINE INC	COM	954235107	154	5,589	SH
WEST PHARMACEUTICAL SERVICES	COM	955306105	172	5,068	SH
WESTAMERICA BANKCORPORATION	COM	957090103	2342	47,057	SH
WARNACO GROUP INC			16,239		
WARWICK CMNTY BANCORP			1,369		
WARWICK VALLEY TELEPHONE CO			2,534		
WASHINGTON FEDERAL I			100,304		
WASHINGTON GROUP INTL INC			11,810		
WASHINGTON MUTUAL INC			389,650		
Washington Mutual Savings			41,600		
WASHINGTON POST CO. CLASS B			13,687		
WASHINGTON REAL ESTATE INV.			17,082		
WASHINGTON TRUST BANCORP, INC.			6,236		
WASTE CONNECTIONS INC				148,420	
WASTE CONNECTIONS, INC.			13,249		
WASTE MANAGEMENT, INC.			252,380		
WATCHGUARD TECH. INC.			15,412		
WATERS CORP.			72,304		
WATSCO, INC.			8,808		
WATSON PHARMACEUTICALS INC				77,100	
WATSON PHARMACEUTICALS, INC			75,930		
WATSON WYATT & CO HOLDINGS			15,569		
WATTS WATER TECHNOLOGIES INC., CLASS			5,239		
WAUSAU-MOSINEE PAPER CORP.			90,597		
WAYNE BANCORP			2,934		
WAYPOINT FINANCIAL CORP.			14,324		
WCI COMMUNITIES INC			7,904		
WD-40 CO.			7,852		
WEATHERFORDNINTL LTD			317,545		
WEBEX COMMUNICATIONS INC (USD)			11,294		
WEBMD CORPORATION			5,917		
WEBMETHODS INC			21,452		
WEBSense INC			405300	6200	
WEBSense INC			9,316		
WEBSTER FINANCIAL CORP.			65,688		
WEIGHT WATCHERS INTL				575	
WEIGHT WATCHERS INTL INC			849		
WEINGARTEN REALTY INVESTORS			100,793		
WEINGARTEN RLTY INVS SH BEN IN			28800		
WEIS MARKETS INC			5,245		
WELLCHOICE INC			370		
WELLMAN, INC.			14,962		
WELLPOINT HEALTH NETWORKS INC.			104,761		
WELLS FARGO + CO NEW				116,600	
WELLS FARGO CO.			874,030		
WENDY'S INTERNATIONAL, INC.			51,407		
WERNER ENTERPRISES, INC.			114,225		
WESBANCO, INC.			8,438		
WESCO FINANCIAL CORP			21		
WESCO INTERNATIONAL, INC.			7,472		
WEST BANCORPORATION			7,688		
WEST COAST BANCORP			7,138		
WEST CORPORATION			377		
WEST MARINE INC			5,589		
WEST PHARMACEUTICAL SERVICES			5,068		
WESTAMERICA BANKCORPORATION			47,057		

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WESTAR ENERGY	COM	95709T100	2726	134,630	SH
WESTCORP	COM	957907108	258	7,064	SH
WESTELL TECHNOLOGIES CL A	COM	957541105	9197	1457500	SH
WESTELL TECHNOLOGIES INC-A	COM	957541105	131	20,777	SH
WESTERN DIGITAL CORP.	COM	958102105	47	3,992	SH
WESTERN GAS RESOURCES, INC.	COM	958259103	2253	47,685	SH
WESTERN SIERRA BANCORP	COM	959522103	85	1,805	SH
WESTERN WIRELESS CORP. CLASS A	COM	95988E204	526	28,632	SH
WESTFIELD FINANCIAL IN	COM	96008D101	54	2,253	SH
WESTMORELAND COAL CO	COM	960878106	51	2,933	SH
WESTPORT RESOURCES	COM	961418100	16	521	SH
WESTWOOD ONE INC	COM	961815107	7249	211,900	SH
WESTWOOD ONE, INC.	COM	961815107	4920	143,820	SH
WET SEAL INC CL A	COM	961840105	2264	228900	SH
WET SEAL, INC.	COM	961840105	104	10,466	SH
WEYCO GROUP INC	COM	962149100	44	1,317	SH
WEYERHAEUSER CO.	COM	962166104	6097	95,260	SH
WFS FINANCIAL, INC.	COM	92923B106	242	5,698	SH
WGL HOLDINGS INC.	COM	92924F106	1944	69,968	SH
W-H ENERGY SERVICES INC	COM	92925E108	169	10,443	SH
WHEELING-PITTSBURG CORP	COM	963142302		16	SH
WHIRLPOOL CORP.	COM	963320106	3027	41,668	SH
WHITE ELECTR DESIGNS C	COM	963801105	84	9,595	SH
WHITEHALL JEWELLERS IN	COM	965063100	49	5,013	SH
WHITNEY HOLDING CORP.	COM	966612103	26	639	SH
WHOLE FOODS MARKET I	COM	966837106	6071	90,434	SH
WILD OATS MARKETS, INC.	COM	96808B107	153	11,837	SH
WILLIAMS COMPANIES, INC.	COM	969457100	2290	233,190	SH
WILLIAMS SONOMA INC	COM	969904101	5295	152,300	SH
WILLIAMS SONOMA INC COM	COM	969904101	5103	146752	SH
WILLIAMS-SONOMA, INC.	COM	969904101	5830	167,684	SH
WILLOW GROVE BANCORP I	COM	97111W101	85	4,796	SH
WILMINGTON TRUST CORP	COM	971807102	3421	95,015	SH
WILSON GREATBATCH TECH INC	COM	972232102	5693	134670	SH
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	397	9,398	SH
WILSONS THE LEATHER EXPERTS	COM	972463103	28	8,106	SH
WIMM-BILL-DANN FOODS ADR	COM	97263M109	1539	90,500	SH
WIND RIVER SYSTEMS INC.	COM	973149107	1349	154,041	SH
WINN-DIXIE STORES, INC.	COM	974280109	669	67,279	SH
WINNEBAGO INDUSTRIES, INC.	COM	974637100	377	5,486	SH
WINSTON HOTELS INC	COM	97563A102	106	10,418	SH
WINTRUST FINANCIAL CORP	COM	97650W108	417	9,248	SH
WIRELESS FACILITIES COM	COM	97653A103	19635	1321302	SH
WIRELESS FACILITIES INC.	COM	97653A103	227	15,290	SH
WISCONSIN ENERGY CORP.	COM	976657106	5661	169,231	SH
WM. WRIGLEY JR. CO.	COM	982526105	6072	108,019	SH
WMS INDUSTRIES INC.	COM	929297109	271	10,330	SH
WOLVERINE WORLD WIDE, INC.	COM	978097103	384	18,850	SH
WOODHEAD INDS INC COM	COM	979438108	78	4,591	SH
WOODWARD GOVERNOR CO.	COM	980745103	236	4,154	SH
WORLD ACCEPTANCE CORP.	COM	981419104	147	7,385	SH
WORLD FUEL SVCS CORP	COM	981475106	153	4,497	SH
WORLD WRESTLING ENTMNT	COM	98156Q108	74	5,684	SH



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WPS RESOURCES CORP.	COM	92931B106	2407	52,076	SH
WRIGHT MED GROUP INC	COM	98235T107	1149	37,808	SH
WSFS FINANCIAL CORP	COM	929328102	123	2,751	SH
WYETH	COM	983024100	52375	1,233,810	SH
WYNDHAM INTERNATIONAL, INC.	COM	983101106	134	200,000	SH
WYNN RESORTS LTD	COM	983134107	14	487	SH
XCEL STATES POWER-MINES	COM	98389B100	3049	179,560	SH
XEROX CORP.	COM	984121103	4910	355,809	SH
XICOR INC	COM	984903104	142	12,460	SH
XILINX, INC.	COM	983919101	6999	181,180	SH
XL CAPITAL LTD	COM	G98255105	6060	111,310	SH
XM SATELLITE RADIO HOLDINGS	COM	983759101	49	1,871	SH
X-RITE, INC.	COM	983857103	108	9,505	SH
XTO ENERGY CORP COM	COM	98385X106	9924	350666	SH
XTO ENERGY INC	COM	98385X106	7506	265,214	SH
XTO ENERGY INC	COM	98385X106	1936	68,400	SH
YADKIN VY BK & TR ELKIN N C	COM	984308106	63	3,673	SH
YAHOO INC	COM	984332106	42156	933,275	SH
YAHOO!, INC.	COM	984332106	13940	309,570	SH
YANKEE CANDLE INC	COM	984757104	4430	162,100	SH
YARDVILLE NATL BANCORP	COM	985021104	100	3,888	SH
YELLOW ROADWAY CORP	COM	985577105	709	19,608	SH
YORK INTERNATIONAL CORP.	COM	986670107	2781	75,581	SH
YOUNG BROADCASTING, INC. CLASS A	COM	987434107	118	5,882	SH
YOUNG INNOVATIONS INC	COM	987520103	68	1,898	SH
YPF S.A.-Sponsored ADR	COM	984245100	265	9,000	SH
Yum Brands Inc	COM	988498101	1,720	50,000	SH
YUM! BRANDS INC	COM	988498101	4583	133,224	SH
ZALE CORP.	COM	988858106	649	12,200	SH
ZEBRA TECHNOLOGIES CORP. CLASS A	COM	989207105	4516	68,044	SH
ZEBRA TECHNOLOGIES CP CL A	COM	989207105	29633	446477	SH
ZENITH NATIONAL INSURANCE CORP	COM	989390109	135	4,142	SH
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	90	18,298	SH
ZIMMER HLDGS INC COM	COM	98956P102	10315	146526	SH
ZIMMER HOLDINGS INC	COM	98956P102	7699	109,356	SH
ZIMMER HOLDINGS INC	COM	98956P102	8448	120,000	SH
ZIONS BANCORPORATION	COM	989701107	2488	40,556	SH
ZOLL MEDICAL CORP.	COM	989922109	141	3,981	SH
ZORAN CORP.	COM	98975F101	333	19,177	SH
ZYGO CORP.	COM	989855101	122	7,409	SH
ZYMOGENETICS INC	COM	98985T109	105	6,744	SH

WORTHINGTON INDS IN		70,300	
WORTHINGTON INDUSTRIES, INC.	38,555		
WPS RESOURCES CORP.	52,076		
WRIGHT MED GROUP INC	37,808		
WSFS FINANCIAL CORP	2,751		
WYETH	1,233,810		
WYNDHAM INTERNATIONAL, INC.	200,000		
WYNN RESORTS LTD	487		
XCEL STATES POWER-MINES	179,560		
XEROX CORP.	355,809		
XICOR INC	12,460		
XILINX, INC.	181,180		
XL CAPITAL LTD	59,462		
XM SATELLITE RADIO HOLDINGS	1,871		
X-RITE, INC.	9,505		
XTO ENERGY CORP COM	335266	15400	
XTO ENERGY INC	265,214		

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XTO ENERGY INC		68,400	
YADKIN VY BK & TR ELKIN N C	3,673		
YAHOO INC		933,275	
YAHOO!, INC.	309,570		
YANKEE CANDLE INC		162,100	
YARDVILLE NATL BANCORP	3,888		
YELLOW ROADWAY CORP	19,608		
YORK INTERNATIONAL CORP.	75,581		
YOUNG BROADCASTING, INC. CLASS A	5,882		
YOUNG INNOVATIONS INC	1,898		
YPF S.A.-Sponsored ADR	9,000		
Yum Brands Inc	50,000		
YUM! BRANDS INC	133,224		
ZALE CORP.	12,200		
ZEBRA TECHNOLOGIES CORP. CLASS A	68,044		
ZEBRA TECHNOLOGIES CP CL A	424000	22477	
ZENITH NATIONAL INSURANCE CORP	4,142		
ZHONE TECHNOLOGIES INC NEW	18,298		
ZIMMER HLDGS INC COM	133700	12826	
ZIMMER HOLDINGS INC	109,356		
ZIMMER HOLDINGS INC		120,000	
ZIONS BANCORPORATION	40,556		
ZOLL MEDICAL CORP.	3,981		
ZORAN CORP.	19,177		
ZYGO CORP.	7,409		
ZYMOGENETICS INC	6,744		