

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**
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FILER

RUSSELL FRANK CO/

CIK: **721204** | IRS No.: **91175091** | State of Incorp.: **WA** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-01190** | Film No.: **01697179**

Mailing Address
*909 A STREET
TACOMA WA 98402*

Business Address
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2065729500*

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2001

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: Frank Russell Company

Address: 909 A Street
Tacoma, WA 98402

Form 13F File Number: 28-1190

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Mary Beth Rhoden

Title: Assistant Secretary and Staff Counsel

Phone: (253) 596-5381

/s/ Mary Beth Rhoden Tacoma, WA July 31, 2001

[Signature] [City, State] [Date]

1. Frank Russell Company is a subsidiary of The Northwestern Mutual Life Insurance Company ("NML"). By virtue of the control relationship NML may be deemed to have 'shared defined' investment discretion with respect to the securities reported herein
2. This report is filed by Frank Russell Company as:
 - A. The corporate parent which, on the applicable reporting date, wholly owned Frank Russell Trust Company ("FRTC"), a non-depository trust company organized and existing under the laws of the State of Washington. FRTC serves as trustee or "investment manager" (as defined in ERISA) for employee benefit plans, or endowments and foundations. In addition, FRTC serves as trustee and investment manager for twenty-eight investment funds of the commingled employee benefit fund trust.
 - B. The corporate parent of Frank Russell Investment Management Company ("FRIMCo"), the "investment advisor" (as defined in the Investment Company Act of 1940) for Frank Russell Investment Company ("FRIC"), and Russell Insurance Funds ("RIF"). FRIC and RIF are both diversified open-end investment companies and are registered under the Investment Company Act of 1940. FRIC consists of thirty-one separate Funds and RIF consists of five separate Funds.
 - C. The corporate parent of (a) Frank Russell Investments (Ireland) Ltd., manager of (i) Frank Russell Investment Company plc, consisting of ten funds, (ii) Frank Russell Qualifying Investor Fund plc, consisting of one fund, (iii) Frank Russell Institutional Funds plc, consisting of four funds; (iv) Frank Russell Investment Company II plc, consisting of two funds, and (v) Frank Russell Investment Company III plc, consisting of one fund; (b) Frank Russell Investments (Cayman) Limited which provides services to Frank Russell Investment Company LLC, consisting of one fund; (c) Frank Russell Investments (Cayman) Limited, consisting of one fund, which is deemed to control, by virtue of its 50% ownership

stake, SG/Russell Asset Management Limited, a joint venture, which currently manages Multi-Style, Multi-Manager Funds plc, consisting of ten funds; and (d) Frank Russell Company Limited, which manages Multi-Style, Multi-Manager Funds plc directly (each fund listed in this section, a "European Fund").

- D. The corporate parent of Frank Russell Canada Limited (FRCL), the manager of sixteen mutual fund trusts and one unit trust (together, the "Canada Funds") created under the laws of Ontario pursuant to trust indentures.
- E. The indirect corporate parent of Frank Russell Investments (Japan), Ltd. ("FRIJ"), the manager of multiple collective investment vehicles currently consisting of five master investment trusts created under the laws of Japan pursuant to trust deeds, known as "mother funds," which invest in portfolio securities, as well as several additional investment trusts, known as "baby funds," each of which invests in one or more of the mother funds as well as, in some cases, other securities for hedging or other purposes, (together, the "Japan Funds").
- F. The indirect corporate parent of Russell Investment Management Limited ("RIM"), the manager of 14 unit trusts under an umbrella trust (together, the "Australia Funds") created under the laws of New South Wales, Australia pursuant to a Trust Constitution.
3. FRTC uses the investment advisory services of one or more advisors for each of its collective investment funds. The authority conferred upon the advisors by their agreements with FRTC is to recommend purchases and sales of securities within guidelines as established by FRTC and to arrange for the execution of transactions approved by FRTC (except for those funds where assets are invested in group trusts, those investments are not reportable on Form 13F). FRTC has retained and exercises the exclusive authority to make investment decisions, and may purchase or sell portfolio securities without the approval of the advisors. FRTC is solely responsible for voting the portfolio securities. Accordingly: Item 6 "Investment Discretion" is reported as "(b) shared" (with Frank Russell Company) and Item 8 "Voting Authority" is reported as "(a) Sole" with respect to securities owned by FRTC.
4. FRIC and RIF use discretionary, unaffiliated "money managers" who have full authority to determine which securities will be bought or sold by FRIC and RIF for applicable portions of FRIC's and RIF's portfolios assigned to the money managers. However, FRIMCo has the authority to give specific orders to purchase or sell securities, or to over-ride a money manager's decisions. FRIC's and RIF's money managers are authorized to vote portfolio securities. However, officers of FRIMCo, who are also officers of FRIC and RIF, may vote portfolio securities in lieu of money managers when FRIMCo officers deem it in the best interest of FRIC's or RIF's shareholders. When appropriate, FRIMCo will consult with FRIC's and RIF's Board of Trustees concerning the voting of portfolio securities. Accordingly: Item 6 "Investment Discretion" is reported as "(b) Shared," FRC (as reporting Institutional Investment Manager) with FRIMCo and as "(c) Shared-Other" by FRIMCo (with the money manager); and, Item 8 "Voting Authority" is reported FRIC's and RIF's money managers with FRC, FRIMCo, and with FRIC
5. The European Funds use unaffiliated "money managers" who each have complete discretion to purchase and sell securities for its segment of a European Fund's portfolio. Money Managers may be hired or replaced at any time by the applicable European Fund's manager or its agent, subject to any applicable regulatory approvals. The applicable European Fund's manager may directly manage any of a European Fund's portfolio investments. Accordingly: Item 6 "Investment Discretion" is reported as "(b) shared," FRC (as reporting Institutional Investment Manager) with the applicable European Fund's manager and as "(c) Shared-Other" by applicable European Fund's manager (with the money manager); and Item 8 "Voting Authority" is reported as "(b) Shared" by FRIC's and RIF's money managers with applicable European Funds' managers.
6. The Canada Funds use unaffiliated "money managers" who each have complete discretion to purchase and sell securities for its segment of a Canada Fund's portfolio. Money Managers may be hired or replaced at any time by FRCL. FRCL may manage the cash and cash equivalents of any Canada Fund and may also, at its sole discretion, directly manage any of a Canada Fund's portfolio investments. Accordingly: Item 6 "Investment Discretion" is reported as "(b) shared," FRC (as reporting Institutional Investment Manager) with FRCL and as "(c) Shared-Other" by FRCL (with the money manager); and Item 8 "Voting Authority" is reported as "(b) Shared" by FRIC's and RIF's money managers with FRCL.
7. The Japan Funds use unaffiliated "money managers" who each have complete discretion to purchase and sell securities for its segment of a Japan Fund's portfolio. Money managers may be hired or replaced at any time by FRIJ. FRIJ may manage the cash and cash equivalents of any Japan Fund and may also, at its sole discretion, directly manage any of a Japan Fund's

portfolio investments. Accordingly: Item 6 "Investment Discretion" is reported as "(b) shared," FRC (as reporting Institutional Investment Manager) with FRIJ and as "(c) Shared-Other" by FRIJ (with the money manager); and Item 8 "Voting Authority" is reported as "(b) Shared" between the Japan Fund's money managers and FRIJ.

8. The Australia funds use unaffiliated "money managers" who each have complete discretion to purchase and sell securities for its segment of an Australia Fund's portfolio. Money managers may be hired or replaced at any time by RIM. RIM may manage the cash and cash equivalents of any Australia Fund and may also, at its sole discretion, directly manage any of a Australia Fund's portfolio investments. Accordingly, Item 6 "Investment Discretion" is reported as "(b) shared," FRC (as reporting institutional Investment Manager) with RIM and as "(c) Shared-Other" by RIM (with the money manager); and Item 8 "Voting Authority" is reported as "(b) shared" between the Australia Fund's money manager and RIM.

Report Type (Check only one.):

- 13F HOLDINGS REPORT.
 13F NOTICE.
 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	55

Form 13F Information Table Entry Total:	8,655

Form 13F Information Table Value Total:	\$ 21,418,984

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.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

<TABLE>
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No.	Form 13F File Number	Name
<S>	<C>	<C>
1	N/A	Alliance Capital Management L.P.
2	28-02405	Cohen & Steers Capital Management
3	28-01488	Delphi Management, Inc.
4	28-03706	Equinox Capital Management, LLC
5	#N/A	Equity I (Master)
6	#N/A	Equity II (Master)
7	#N/A	Equity Q (Master)
8	28-01439	Franklin Portfolio Associates, LLC
9	28-06418	Genesis Asset Managers Limited
10	28-03059	Jacobs Levy Equity Management, Inc.
11	28-01482	J.P. Morgan Investment. Management, Inc.
12	28-03877	Fiduciary Trust Company International, Inc.
13	#N/A	MFS Institutional Advisors, Inc.
14	28-02701	Pacific Investment Management Company (PIMCO)
15	N/A	Quantitative Equity (Master)
16	28-01054	Fidelity Management Trust Company
17	#N/A	Special Growth (Master)
18	28-04303	Standish, Ayer, & Wood, Inc.
19	28-03426	Suffolk Capital Management, Inc.
20	28-00096	Capital Group, Inc. (Capital Guardian Trust Company)
21	28-04323	Sirach Capital Management, Inc.
22	28-04051	Marvin & Palmer Associates, Inc.
23	28-04886	GlobeFlex Capital, L.P.
24	28-03946	Barclays Global Advisors, N.A.
25	28-06538	AEW Capital Management, L.P.
26	28-04372	Westpeak Investment Advisors, L.P.
27	N/A	The Boston Company Asset Management, Inc.

28	#N/A	Sanford C. Bernstein & Co., LLC a Subsidiary of Alliance Capital Management L.P.
29	N/A	Peachtree Asset Management
30	N/A	Mastholm Asset Management, LLC
31	N/A	Guardian Capital, Inc.
32	28-01096	Frank Russell Trust Company
33	28-01515	Geewax, Terker
34	N/A	Foreign & Colonial Emergin Markets Limited
35	28-04189	Nicholas Applegate Capital Management
36	N/A	Schroder Capital Management International Fund
37	N/A	Assembly of God Fixed Income Master
38	#N/A	Fidelity Investment Management (Hong Kong) Ltd.
39	#N/A	TCW London International Limited
40	N/A	Schroder Investment Management (Singapore) Limited
41	28-03946	Barclays Global Investors
42	28-096	Capital International Limited
43	28-06748	Marsico Capital Management, LLC
44	28-06588	Lazard Asset Management
45	N/A	Alliance Capital Management Australia Limited
46	28-07312	Security Capital Global Capital Management Group Inc.
47	28-01202	Strong Capital Management, Inc
48	28-02924	Turner Investment Partners, Inc
49	28-05519	CapitalWorks Investment Partners, LLC
50	28-04207	Driehaus Capital Management, Inc
51	28-05015	Systematic Financial Management, L.P.
52	28-00663	David J. Greene and Company, LLC
53	2802293	TimesSquare Capital Management, Inc.
54	N/A	Laketon Investment Management Ltd.
55	28-03152	Cypress Capital Management, Inc.
56	28-04007	Fuller & Thaler
57	28-06008	Iridian Asset Management
58	N/A	Boston Company
59	28-00450	Fidelity Management and Research Company

</TABLE>

FORM 13F INFORMATION TABLE

<TABLE>
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Item 1.	Item 2.	Item 3.	Item 4. a	Item 5.	Item 6.			Item 7.	Item 8.			
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Name of Issuer	Title of Class	CUSIP	Value (x\$1,000)	Shares/Prn Amount	SH/PRN	Sole	Investment Discretion Defined Other	Other Managers	Voting Authority Sole Shared	None		
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AAR Corp.	Common Stocks	000361105	333	19,500	SH		x	32	19,500			
			38	2,200	SH		x	x	33			2,200
ADC Telecommunications, Inc.	Common Stocks	000886101	91	13,600	SH		x	x	11			13,600
			1	210	SH		x	x	24			210
			37	5,637	SH		x		32	5,637		
ABM Industries, Inc.	Common Stocks	000957100	164	4,400	SH		x	x	10			4,400
			45	1,200	SH		x	x	33			1,200
AFLAC, Inc.	Common Stocks	001055102	333	5,200	SH		x	x	1			5,200
			1,788	50,140	SH		x	x	24			50,140
			857	26,600	SH		x	x	26			26,600
			3,215	102,100	SH		x	x	29			102,100
			13,219	419,781	SH		x		32	419,781		
AGCO Corp.	Common Stocks	001084102	56	4,000	SH		x	x	26			4,000
			3,204	350,150	SH		x		32	350,150		
			929	101,500	SH		x	x	52			101,500
AGL Resources, Inc.	Common Stocks	001204106	3,505	140,900	SH		x	x	4			140,900
			2,255	93,800	SH		x	x	10			93,800
			457	14,500	SH		x	x	13			14,500
			843	32,100	SH		x	x	26			32,100
			8,581	361,300	SH		x		32	361,300		
			107	4,500	SH		x	x	37			4,500
AES Corp.	Common Stocks	00130H105	1,272	14,200	SH		x	x	1			14,200
			228	5,300	SH		x	x	28			5,300
			8,949	207,884	SH		x		32	207,884		
			201	4,676	SH		x	x	33			4,676
			6,828	123,620	SH		x	x	48			123,620
AK Steel Holding Corp.	Common Stocks	001547108	1,284	102,400	SH		x	x	3			102,400
			44	3,060	SH		x	x	24			3,060
			356	29,200	SH		x	x	26			29,200
			1,881	150,004	SH		x		32	150,004		
			1,356	108,100	SH		x	x	49			108,100
AMB Property Corp.	Common Stocks	00163T109	10,791	418,900	SH		x	x	2			418,900
			118	4,010	SH		x	x	24			4,010
			8,076	313,500	SH		x	x	25			313,500
			262	10,168	SH		x		32	10,168		
AMR Corp.	Common Stocks	001765106	838	20,490	SH		x	x	24			20,490
			1,201	33,235	SH		x		32	33,235		
AOL Time Warner, Inc.	Common Stocks	00184A105	17,799	364,250	SH		x	x	1			364,250

			18,630	351,504	SH	x	x	8		351,504
			22,168	398,300	SH	x	x	10		398,300
			34,594	691,675	SH	x	x	11		691,675
			9,074	171,200	SH	x	x	19		171,200
			18,306	342,274	SH	x	x	24		342,274
			6,994	79,000	SH	x	x	26		79,000
			517	9,750	SH	x	x	28		9,750
			4,203	79,300	SH	x	x	29		79,300
			156,683	2,956,282	SH	x		32	2,956,282	
			4,710	88,872	SH	x	x	43		88,872
			7,203	69,900	SH	x	x	45		69,900
			12,523	213,100	SH	x	x	47		213,100

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<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
APA Optics, Inc.	Common Stocks	001853100	36,511	548,120	SH	x	x	48		548,120		
			250	18,281	SH	x	x	19		18,281		
			482	53,511	SH	x		32	53,511			
AT&T Corp.	Common Stocks	001957109	2,518	60,300	SH	x	x	1		60,300		
			6,907	281,300	SH	x	x	4		281,300		
			5,792	268,619	SH	x	x	11		268,619		
			1,315	45,000	SH	x	x	13		45,000		
			8,683	348,616	SH	x	x	24		348,616		
			366	16,643	SH	x	x	26		16,643		
			3,357	152,600	SH	x	x	28		152,600		
			35,803	1,627,429	SH	x		32	1,627,429			
			304	13,800	SH	x	x	37		13,800		
			1,496	68,000	SH	x	x	57		68,000		
AT&T Corp. - Liberty Media Group Class A	Common Stocks	001957208	8,330	508,800	SH	x	x	1		508,800		
			4,402	251,700	SH	x	x	8		251,700		
			6,990	379,100	SH	x	x	10		379,100		
			6,915	421,400	SH	x	x	11		421,400		
			9,086	478,820	SH	x	x	24		478,820		
			532	20,000	SH	x	x	26		20,000		
			644	36,800	SH	x	x	28		36,800		
			37,574	2,148,286	SH	x		32	2,148,286			
			2,984	170,600	SH	x	x	33		170,600		
			1,808	54,400	SH	x	x	45		54,400		
			3,634	187,000	SH	x	x	47		187,000		
			1,453	83,100	SH	x	x	57		83,100		
AT&T Wireless Group New	Common Stocks	001957406	15,799	902,261	SH	x	x	1		902,261		
			2,807	171,700	SH	x	x	8		171,700		
			4,378	267,738	SH	x	x	10		267,738		
			0	30	SH	x	x	24		30		
			477	19,200	SH	x	x	26		19,200		
			25,892	1,583,594	SH	x		32	1,583,594			
			3,581	101,400	SH	x	x	45		101,400		
AVX Corp.	Common Stocks	002444107	2,804	133,500	SH	x	x	3		133,500		
			624	26,330	SH	x	x	24		26,330		
			3,997	190,341	SH	x		32	190,341			
			29	1,400	SH	x	x	33		1,400		
			35	2,200	SH	x	x	41		2,200		
AXT, Inc.	Common Stocks	00246W103	700	26,200	SH	x	x	26		26,200		
			1,105	41,400	SH	x		32	41,400			
			48	1,800	SH	x	x	33		1,800		
Aaron Rents, Inc.	Common Stocks	002535201	104	6,100	SH	x	x	10		6,100		
			179	10,500	SH	x	x	26		10,500		
			707	41,560	SH	x		32	41,560			
			27	1,600	SH	x	x	33		1,600		
			30	1,890	SH	x	x	41		1,890		
Abaxis, Inc.	Common Stocks	002567105	55	10,500	SH	x	x	56		10,500		
Abbott Laboratories	Common Stocks	002824100	5,078	100,700	SH	x	x	4		100,700		
			3,841	80,000	SH	x	x	8		80,000		
			8,750	171,700	SH	x	x	10		171,700		
			13	300	SH	x	x	11		300		
			676	10,600	SH	x	x	13		10,600		
			4,681	86,180	SH	x	x	24		86,180		
			4,480	70,160	SH	x	x	26		70,160		
			2,967	61,800	SH	x	x	28		61,800		
			58,935	1,227,561	SH	x		32	1,227,561			

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			158	3,300	SH	x	x	37		3,300		
			5,730	107,500	SH	x	x	47		107,500		
			9,437	150,710	SH	x	x	48		150,710		
Abercrombie & Fitch Co. Class A	Common Stocks	002896207	485	11,400	SH	x	x	4		11,400		

			2,963	63,300	SH	x	x	10		63,300
			2,438	58,500	SH	x	x	11		58,500
			475	7,023	SH	x	x	19		7,023
			1,380	31,000	SH	x	x	21		31,000
			1,929	40,600	SH	x	x	23		40,600
			262	4,300	SH	x	x	26		4,300
			8,044	180,769	SH	x		32	180,769	
			445	10,010	SH	x	x	33		10,010
			93	2,100	SH	x	x	51		2,100
Abgenix, Inc.	Common Stocks	00339B107	42	1,300	SH	x	x	26		1,300
			3,548	78,844	SH	x		32	78,844	
			3,735	83,000	SH	x	x	49		83,000
Accredo Health, Inc.	Common Stocks	00437V104	2,410	64,800	SH	x	x	21		64,800
			5,833	156,850	SH	x		32	156,850	
			1,387	37,300	SH	x	x	49		37,300
Aceto Corp.	Common Stocks	004446100	1,637	163,400	SH	x		32	163,400	
Ackerley Communications, Inc.	Common Stocks	004527107	207	18,500	SH	x	x	26		18,500
			307	27,400	SH	x		32	27,400	
Activision, Inc.	Common Stocks	004930202	404	10,300	SH	x	x	10		10,300
			24	600	SH	x	x	26		600
			1,860	47,400	SH	x		32	47,400	
			1,703	43,400	SH	x	x	49		43,400
			110	2,800	SH	x	x	56		2,800
Action Performance Companies, Inc.	Common Stocks	004933107	199	7,960	SH	x	x	33		7,960
			93	3,700	SH	x	x	56		3,700
Acterna Corp.	Common Stocks	00503U105	14	1,285	SH	x		32	1,285	
Actrade Financial Technologies, Ltd.	Common Stocks	00507P102	96	4,060	SH	x	x	33		4,060
Actuate Corp.	Common Stocks	00508B102	51	9,700	SH	x	x	12		9,700
			2,832	296,530	SH	x		32	296,530	
			75	7,830	SH	x	x	33		7,830
			984	103,000	SH	x	x	53		103,000
Acxiom Corp.	Common Stocks	005125109	26	2,100	SH	x	x	26		2,100
			75	5,715	SH	x		32	5,715	
			80	6,100	SH	x	x	33		6,100
Adaptec, Inc.	Common Stocks	00651F108	433	38,520	SH	x	x	24		38,520
			653	61,500	SH	x	x	26		61,500
			2,282	229,603	SH	x		32	229,603	
			59	7,757	SH	x	x	41		7,757
Adelphia Communications Corp. Class A	Common Stocks	006848105	185	4,500	SH	x	x	11		4,500
			1,464	35,700	SH	x	x	21		35,700
			183	3,880	SH	x	x	24		3,880
			1,820	44,390	SH	x		32	44,390	
Adept Technology, Inc.	Common Stocks	006854103	504	33,495	SH	x	x	19		33,495
			1,269	128,155	SH	x		32	128,155	
Adminstaff, Inc.	Common Stocks	007094105	59	3,600	SH	x	x	12		3,600
			1,323	50,900	SH	x		32	50,900	
			42	1,600	SH	x	x	33		1,600
			770	29,600	SH	x	x	53		29,600
Adobe Systems, Inc.	Common Stocks	00724F101	19	600	SH	x	x	11		600
			38	800	SH	x	x	26		800
			82	1,747	SH	x		32	1,747	

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Advanced Digital Information	Common Stocks	007525108	459	17,465	SH	x	x	19		17,465		
			1,129	65,288	SH	x		32	65,288			
			95	5,500	SH	x	x	33		5,500		
Advanced Marketing Services, Inc.	Common Stocks	00753T105	38	1,800	SH	x	x	33		1,800		
Advanced Fibre Communications	Common Stocks	00754A105	21	1,000	SH	x	x	26		1,000		
			144	6,872	SH	x		32	6,872			
Advanced Semiconductor Engineering, Inc. - ADR	Common Stocks	00756M404	206	67,412	SH	x		32	67,412			
			266	77,400	SH	x	x	36		77,400		
Advo Systems, Inc.	Common Stocks	007585102	434	12,600	SH	x	x	26		12,600		
			1,084	31,730	SH	x		32	31,730			
			39	1,060	SH	x	x	41		1,060		
Aeroflex, Inc.	Common Stocks	007768104	300	18,815	SH	x	x	19		18,815		
			1,381	131,486	SH	x		32	131,486			
			128	12,200	SH	x	x	51		12,200		
Advanced Micro Devices, Inc.	Common Stocks	007903107	1,467	50,800	SH	x	x	8		50,800		
			2,918	97,300	SH	x	x	10		97,300		
			3,051	103,300	SH	x	x	24		103,300		
			246	5,600	SH	x	x	26		5,600		

			46	1,600	SH	x	x	28		1,600
			3,093	107,100	SH	x	x	29		107,100
			17,202	595,638	SH	x		32	595,638	
			3,647	113,700	SH	x	x	47		113,700
AdvancePCS	Common Stocks	00790K109	4,160	64,942	SH	x		32	64,942	
			254	3,965	SH	x	x	33		3,965
			423	6,600	SH	x	x	51		6,600
Advanta Corp. Class A	Common Stocks	007942105	416	24,100	SH	x	x	26		24,100
			210	13,100	SH	x		32	13,100	
Advanced Energy Industries, Inc.	Common Stocks	007973100	457	7,293	SH	x	x	19		7,293
			1,124	27,240	SH	x		32	27,240	
Advent Software, Inc.	Common Stocks	007974108	2,975	46,853	SH	x		32	46,853	
			231	3,640	SH	x	x	33		3,640
Aetna, Inc. New	Common Stocks	00817Y108	895	34,600	SH	x	x	10		34,600
			447	14,700	SH	x	x	11		14,700
			110	2,800	SH	x	x	26		2,800
			1,772	68,500	SH	x	x	28		68,500
			5,050	195,217	SH	x		32	195,217	
Affiliated Computer Services, Inc. Class A	Common Stocks	008190100	72	1,200	SH	x	x	12		1,200
			1,330	18,500	SH	x	x	21		18,500
			991	13,500	SH	x	x	26		13,500
			4,478	62,271	SH	x		32	62,271	
			280	3,900	SH	x	x	33		3,900
			942	13,100	SH	x	x	53		13,100
Affiliated Managers Group, Inc.	Common Stocks	008252108	3,001	48,800	SH	x	x	10		48,800
			843	13,700	SH	x	x	21		13,700
			3,732	60,690	SH	x		32	60,690	
			10	238	SH	x	x	41		238
Affymetrix, Inc.	Common Stocks	00826T108	59	2,400	SH	x	x	12		2,400
			10	400	SH	x	x	26		400
			1,376	62,397	SH	x		32	62,397	
			796	36,100	SH	x	x	53		36,100
Agere Systems, Inc.	Common Stocks	00845V100	19	2,772	SH	x		32	2,772	
			135	18,000	SH	x	x	33		18,000
			1,426	103,610	SH	x	x	48		103,610
Agilent Technologies, Inc.	Common Stocks	00846U101	120	4,064	SH	x	x	11		4,064
			3,789	112,488	SH	x	x	24		112,488

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			133	4,100	SH	x	x	28		4,100		
			2,951	90,802	SH	x		32	90,802			
Agile Software Corp.	Common Stocks	00846X105	46	2,700	SH	x	x	33		2,700		
Air Products & Chemicals, Inc.	Common Stocks	009158106	960	10,400	SH	x	x	1		10,400		
			8,650	187,500	SH	x	x	4		187,500		
			2,119	48,100	SH	x	x	11		48,100		
			1,129	18,600	SH	x	x	13		18,600		
			2,965	64,800	SH	x	x	19		64,800		
			1,677	32,330	SH	x	x	24		32,330		
			504	10,600	SH	x	x	26		10,600		
			1,359	29,700	SH	x	x	28		29,700		
			34,674	757,900	SH	x		32	757,900			
			261	5,700	SH	x	x	37		5,700		
			696	13,700	SH	x	x	47		13,700		
Airborne, Inc.	Common Stocks	009269101	78	6,130	SH	x	x	24		6,130		
			351	30,300	SH	x		32	30,300			
Airgas, Inc.	Common Stocks	009363102	43	3,200	SH	x	x	24		3,200		
			328	27,520	SH	x		32	27,520			
			30	4,000	SH	x	x	41		4,000		
AirTran Holdings, Inc.	Common Stocks	00949P108	968	92,200	SH	x	x	10		92,200		
			53	3,300	SH	x	x	26		3,300		
			902	85,900	SH	x		32	85,900			
			63	6,000	SH	x	x	33		6,000		
Akamai Technologies, Inc.	Common Stocks	00971T101	263	28,700	SH	x	x	11		28,700		
			26	2,860	SH	x	x	24		2,860		
			5	540	SH	x		32	540			
			42	4,600	SH	x	x	33		4,600		
AKZO Nobel - ADR	Common Stocks	010199305	3,843	81,200	SH	x	x	4		81,200		
			662	11,900	SH	x	x	13		11,900		
			8,767	205,900	SH	x		32	205,900			
			175	4,100	SH	x	x	37		4,100		
Alabama National BanCorporation	Common Stocks	010317105	19	600	SH	x	x	33		600		
Albany International Corp. Class A	Common Stocks	012348108	722	38,200	SH	x	x	10		38,200		
			80	2,800	SH	x	x	26		2,800		
			983	52,000	SH	x		32	52,000			

			25	1,300	SH	x	x	33		1,300
Albany Molecular Research, Inc.	Common Stocks	012423109	55	1,600	SH	x	x	26		1,600
			1,372	36,100	SH	x		32	36,100	
			110	2,890	SH	x	x	33		2,890
Albemarle Corp.	Common Stocks	012653101	721	31,100	SH	x	x	10		31,100
			658	25,120	SH	x	x	24		25,120
			164	5,300	SH	x	x	26		5,300
			2,200	94,962	SH	x		32	94,962	
			142	6,480	SH	x	x	41		6,480
Alberto-Culver Co. Class B	Common Stocks	013068101	383	4,600	SH	x	x	1		4,600
			358	5,597	SH	x	x	19		5,597
			1,177	28,000	SH	x	x	21		28,000
			2,249	43,500	SH	x	x	26		43,500
			46	1,100	SH	x	x	28		1,100
			3,531	83,994	SH	x		32	83,994	
Alberto-Culver Co. Class A	Common Stocks	013068200	1,664	47,000	SH	x	x	3		47,000
Albertson's, Inc.	Common Stocks	013104104	306	5,400	SH	x	x	1		5,400
			1,308	43,600	SH	x	x	8		43,600
			2,777	86,203	SH	x	x	24		86,203
			3,381	112,744	SH	x		32	112,744	

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Alcan Aluminum, Ltd.	Common Stocks	013716105	1,122	12,700	SH	x	x	1		12,700	
			84	2,000	SH	x	x	16		2,000	
			1,333	22,900	SH	x	x	22		22,900	
			646	15,320	SH	x	x	24		15,320	
			176	4,200	SH	x	x	28		4,200	
			1,285	30,570	SH	x		32	30,570		
Alcoa, Inc.	Common Stocks	013817101	1,551	18,220	SH	x	x	1		18,220	
			12,023	297,400	SH	x	x	4		297,400	
			10,484	271,156	SH	x	x	11		271,156	
			1,523	29,100	SH	x	x	13		29,100	
			4,949	125,600	SH	x	x	19		125,600	
			4,724	106,468	SH	x	x	24		106,468	
			43	1,100	SH	x	x	26		1,100	
			902	22,900	SH	x	x	28		22,900	
			41,727	1,059,068	SH	x		32	1,059,068		
			347	8,800	SH	x	x	37		8,800	
			165	4,200	SH	x	x	51		4,200	
Aldila, Inc.	Common Stocks	014384101	5	3,000	SH	x	x	56		3,000	
Alexander & Baldwin, Inc.	Common Stocks	014482103	217	8,410	SH	x		32	8,410		
			40	1,890	SH	x	x	41		1,890	
Alexandria Real Estate Equities, Inc.	Common Stocks	015271109	589	14,800	SH	x	x	10		14,800	
			673	16,900	SH	x		32	16,900		
Alexion Pharmaceuticals, Inc.	Common Stocks	015351109	57	3,000	SH	x	x	12		3,000	
			1,378	57,400	SH	x		32	57,400		
			55	2,300	SH	x	x	33		2,300	
			782	32,600	SH	x	x	53		32,600	
Alfa Corp.	Common Stocks	015385107	194	4,000	SH	x	x	26		4,000	
			87	2,730	SH	x		32	2,730		
			141	4,400	SH	x	x	33		4,400	
Alkermes, Inc.	Common Stocks	01642T108	168	8,200	SH	x	x	12		8,200	
			5,321	151,595	SH	x		32	151,595		
			204	5,800	SH	x	x	33		5,800	
			3,110	88,600	SH	x	x	53		88,600	
Alleghany Corp.	Common Stocks	017175100	6	29	SH	x		32	29		
			41	200	SH	x	x	33		200	
Allegheny Energy, Inc.	Common Stocks	017361106	672	6,400	SH	x	x	1		6,400	
			1,045	20,300	SH	x	x	23		20,300	
			1,713	32,350	SH	x	x	24		32,350	
			51	1,100	SH	x	x	26		1,100	
			1,085	22,480	SH	x	x	28		22,480	
			8,069	167,241	SH	x		32	167,241		
			159	3,300	SH	x	x	33		3,300	
			516	11,040	SH	x	x	41		11,040	
Allegheny Technologies, Inc.	Common Stocks	01741R102	1	80	SH	x	x	24		80	
			10	544	SH	x		32	544		
Allegiance Telecom, Inc.	Common Stocks	01747T102	44	2,590	SH	x	x	24		2,590	
			119	7,958	SH	x		32	7,958		
Allen Telecom, Inc.	Common Stocks	018091108	1,386	92,400	SH	x		32	92,400		
			2,201	146,700	SH	x	x	52		146,700	
Allergan, Inc.	Common Stocks	018490102	7,220	80,500	SH	x	x	10		80,500	
			1,562	17,890	SH	x	x	24		17,890	
			623	4,900	SH	x	x	26		4,900	

ALLETE	Common Stocks	018522102	6,119 299 11	71,572 13,300 510	SH SH SH	x x x	x	32 10 32	71,572	13,300
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			218	9,700	SH	x	x	33		9,700		
Alliance Data Systems Corp. New	Common Stocks	018581108	1,926 1,349	128,400 89,900	SH SH	x x		32 53	128,400		89,900	
Alliance Gaming Corp. Alliance Semiconductor Corp.	Common Stocks	01859P609	255	6,500	SH	x	x	56			6,500	
	Common Stocks	01877H100	477 810	40,300 67,370	SH SH	x x	x	26 32		67,370		40,300
Alliant Energy Corp.	Common Stocks	018802108	1,443 102 408 2,797	49,500 2,300 14,000 95,954	SH SH SH SH	x x x x	x	10 26 28 32			49,500 2,300 14,000	
	Common Stocks	018804104	4,347 1,681 444 5,745 76	48,350 17,500 3,800 63,900 850	SH SH SH SH SH	x x x x x	x	10 23 26 32 33		63,900		48,350 17,500 3,800 850
Allied Capital Corp.	Common Stocks	01903Q108	81 99 85 245	3,340 3,400 3,625 10,600	SH SH SH SH	x x x x	x	24 26 32 33		3,625		3,340 3,400 10,600
Allied Waste Industries, Inc.	Common Stocks	019589308	77 25 9	2,700 1,313 500	SH SH SH	x x x	x	26 32 33		1,313		2,700 500
Allmerica Financial Corp.	Common Stocks	019754100	35 23 10	700 392 200	SH SH SH	x x x	x	26 32 41		392		700 200
Allstate Corp.	Common Stocks	020002101	2,371 8,380 999 7,790 11,997 1,121 5,078 3,156 2,072 35,858 260	26,700 180,000 22,700 168,300 275,000 19,200 102,260 58,600 47,100 815,143 5,900	SH SH SH SH SH SH SH SH SH SH SH	x x x x x x x x x x x	x	1 4 8 10 11 13 24 26 28 32 37			26,700 180,000 22,700 168,300 275,000 19,200 102,260 58,600 47,100 815,143 5,900	
Alltel Corp.	Common Stocks	020039103	114 2,879 6,300 52 5,357	1,000 47,000 97,330 850 87,439	SH SH SH SH SH	x x x x x	x	1 8 24 28 32				1,000 47,000 97,330 850
	Common Stocks	020753109	498 1,334	11,081 45,150	SH SH	x x	x	19 32				11,081
Alpha Industries, Inc.	Common Stocks	020813101	706 1,030	25,900 37,800	SH SH	x x		32 52		25,900		37,800
Alpharma, Inc. Class A	Common Stocks	021244108	1,732 294 4,057 78	55,700 8,090 145,400 2,800	SH SH SH SH	x x x x	x	4 13 32 37		145,400		55,700 8,090 2,800
Alstom - ADR New	Common Stocks	021441100	221 2,613 297	7,900 94,900 10,245	SH SH SH	x x x	x	1 11 32		10,245		7,900 94,900
Altera Corp.	Common Stocks	022615108	788	19,700	SH	x	x	11				19,700
ALZA Corp.	Common Stocks	023135106	2,532 37	177,080 2,600	SH SH	x x	x	24 26			177,080	2,600
Amazon.com, Inc.	Common Stocks											

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			767	54,186	SH	x		32		54,186		
AMBAC Financial Group, Inc.	Common Stocks	023139108	7,109 919 134 465 3,741	121,150 13,940 1,650 7,995 64,276	SH SH SH SH SH	x x x x x	x	11 24 26 28 32				121,150 13,940 1,650 7,995 64,276
Ambanc Holding Co., Inc.	Common Stocks	023161102	25	1,300	SH	x		32		1,300		
Ambassadors International, Inc.	Common Stocks	023178106	188	7,600	SH	x	x	26				7,600

			576	23,300	SH	x		32	23,300	
			5	200	SH	x	x	33		200
AMCOL International Corp.	Common Stocks	02341W103	55	9,100	SH	x	x	10		9,100
			69	11,500	SH	x		32	11,500	
			12	2,920	SH	x	x	41		2,920
Amerada Hess Corp.	Common Stocks	023551104	1,470	8,700	SH	x	x	1		8,700
			3,437	39,780	SH	x	x	24		39,780
			598	7,400	SH	x	x	26		7,400
			1,390	17,200	SH	x	x	28		17,200
			5,467	67,665	SH	x		32	67,665	
Ameren Corp.	Common Stocks	023608102	1,047	11,900	SH	x	x	1		11,900
			2,124	50,000	SH	x	x	11		50,000
			732	15,170	SH	x	x	24		15,170
			78	1,200	SH	x	x	26		1,200
			1,551	36,330	SH	x	x	28		36,330
			4,934	115,539	SH	x		32	115,539	
America Movil SA de CV - ADR	Common Stocks	02364W105	1,232	68,000	SH	x	x	9		68,000
			1,224	38,600	SH	x	x	20		38,600
			771	33,900	SH	x	x	28		33,900
			9,660	463,084	SH	x		32	463,084	
			1,059	50,760	SH	x	x	34		50,760
			1,339	58,300	SH	x	x	35		58,300
			1,660	69,464	SH	x	x	36		69,464
			1,877	90,000	SH	x	x	42		90,000
			1,930	92,510	SH	x	x	50		92,510
America West Holding Corp. Class B	Common Stocks	023657208	22	2,200	SH	x	x	26		2,200
			184	18,430	SH	x		32	18,430	
			34	3,690	SH	x	x	41		3,690
American Axle & Manufacturing Holdings, Inc.	Common Stocks	024061103	82	4,800	SH	x	x	10		4,800
			587	36,000	SH	x	x	26		36,000
			1,297	76,300	SH	x		32	76,300	
American Capital Strategies, Ltd.	Common Stocks	024937104	870	31,000	SH	x	x	10		31,000
			1,470	52,400	SH	x	x	21		52,400
			2,074	73,930	SH	x		32	73,930	
			14	500	SH	x	x	33		500
			18	690	SH	x	x	41		690
American Electric Power Co., Inc.	Common Stocks	025537101	2,456	24,800	SH	x	x	1		24,800
			342	7,400	SH	x	x	10		7,400
			972	19,770	SH	x	x	24		19,770
			481	9,900	SH	x	x	26		9,900
			1,944	42,100	SH	x	x	28		42,100
			6,612	143,205	SH	x		32	143,205	
American Eagle Outfitters, Inc.	Common Stocks	02553E106	1,438	39,000	SH	x	x	10		39,000
			447	8,341	SH	x	x	19		8,341
			900	25,550	SH	x	x	21		25,550
			1,408	37,400	SH	x	x	23		37,400
			61	1,700	SH	x	x	24		1,700

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			178	4,050	SH	x	x	26		4,050		
			6,359	180,434	SH	x		32	180,434			
			163	4,625	SH	x	x	33		4,625		
			1,454	41,250	SH	x	x	49		41,250		
American Express Co.	Common Stocks	025816109	276	7,000	SH	x	x	4		7,000		
			7,510	194,100	SH	x	x	11		194,100		
			4,024	103,700	SH	x	x	19		103,700		
			4,117	93,720	SH	x	x	24		93,720		
			1,437	35,900	SH	x	x	26		35,900		
			1,494	38,500	SH	x	x	28		38,500		
			2,499	64,400	SH	x	x	29		64,400		
			32,600	840,218	SH	x		32	840,218			
			62	1,600	SH	x	x	51		1,600		
American Financial Group, Inc.	Common Stocks	025932104	836	27,600	SH	x	x	10		27,600		
			323	9,340	SH	x	x	24		9,340		
			3,606	119,010	SH	x		32	119,010			
			188	6,200	SH	x	x	33		6,200		
American General Corp.	Common Stocks	026351106	767	8,600	SH	x	x	1		8,600		
			5,692	124,300	SH	x	x	4		124,300		
			9,699	216,100	SH	x	x	11		216,100		
			673	10,900	SH	x	x	13		10,900		
			2,722	51,750	SH	x	x	24		51,750		
			89	1,600	SH	x	x	26		1,600		

			1,440	31,000	SH	x	x	28		31,000
			16,162	347,938	SH	x		32	347,938	
			153	3,300	SH	x	x	37		3,300
			88	1,900	SH	x	x	51		1,900
American Greetings Corp. Class A	Common Stocks	026375105	94	5,600	SH			26		5,600
American Home Products Corp.	Common Stocks	026609107	6,908	113,000	SH	x	x	4		113,000
			7,738	124,200	SH	x	x	10		124,200
			12,930	223,400	SH	x	x	11		223,400
			888	11,400	SH	x	x	13		11,400
			975	14,740	SH	x	x	24		14,740
			1,080	12,400	SH	x	x	26		12,400
			1,391	23,800	SH	x	x	28		23,800
			38,145	652,727	SH	x		32	652,727	
			199	3,400	SH	x	x	37		3,400
			4,353	67,000	SH	x	x	47		67,000
			10,160	128,680	SH	x	x	48		128,680
American International Group, Inc.	Common Stocks	026874107	10,228	113,400	SH	x	x	1		113,400
			3,157	35,800	SH	x	x	4		35,800
			13,149	152,901	SH	x	x	8		152,901
			5,241	57,947	SH	x	x	10		57,947
			13,873	162,379	SH	x	x	11		162,379
			273	2,400	SH	x	x	13		2,400
			5,005	58,200	SH	x	x	19		58,200
			35,363	389,828	SH	x	x	24		389,828
			11,206	113,962	SH	x	x	26		113,962
			1,746	20,300	SH	x	x	28		20,300
			98,639	1,146,969	SH	x		32	1,146,969	
			60	700	SH	x	x	37		700
			249	2,900	SH	x	x	39		2,900
			2,262	26,304	SH	x	x	43		26,304
			3,052	19,100	SH	x	x	45		19,100
			3,375	35,300	SH	x	x	47		35,300

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American Italian Pasta Co. Class A	Common Stocks	027070101	146	1,700	SH	x	x	51		1,700		
American Management Systems, Inc.	Common Stocks	027352103	87	1,870	SH	x		32	1,870			
American Medical Systems Holdings, Inc. New	Common Stocks	02744M108	80	4,700	SH	x	x	12		4,700		
American National Insurance Co.	Common Stocks	028591105	99	4,200	SH	x	x	33		4,200		
			172	2,300	SH	x	x	10		2,300		
			45	600	SH	x	x	24		600		
			43	600	SH	x	x	26		600		
			150	2,013	SH	x		32	2,013			
			82	1,100	SH	x	x	33		1,100		
American Power Conversion Corp.	Common Stocks	029066107	139	5,800	SH	x	x	26		5,800		
			19	1,220	SH	x		32	1,220			
American Standard Cos., Inc.	Common Stocks	029712106	1,166	19,400	SH	x	x	19		19,400		
			1,884	27,670	SH	x	x	24		27,670		
			168	2,100	SH	x	x	26		2,100		
			986	16,400	SH	x	x	28		16,400		
			9,312	154,938	SH	x		32	154,938			
			553	9,200	SH	x	x	33		9,200		
			214	3,770	SH	x	x	41		3,770		
American States Water Co. American Tower Corp. Class A	Common Stocks	029899101	54	1,600	SH	x	x	10		1,600		
	Common Stocks	029912201	24	1,174	SH	x		32	1,174			
			329	15,900	SH	x	x	33		15,900		
American Water Works, Inc.	Common Stocks	030411102	24	736	SH	x		32	736			
			432	13,100	SH	x	x	33		13,100		
American Woodmark Corp. AmeriCredit Corp.	Common Stocks	030506109	8	200	SH	x	x	33		200		
	Common Stocks	03060R101	3,966	72,700	SH	x	x	10		72,700		
			2,970	60,800	SH	x	x	11		60,800		
			2,561	49,300	SH	x	x	21		49,300		
			3,184	57,400	SH	x	x	23		57,400		
			397	7,640	SH	x	x	24		7,640		
			1,206	21,100	SH	x	x	26		21,100		
			9,908	190,729	SH	x		32	190,729			
			602	11,590	SH	x	x	33		11,590		
Ameron, Inc.	Common Stocks	030710107	33	500	SH	x	x	10		500		
			154	2,300	SH	x		32	2,300			

AmeriSource Health Corp. Class A	Common Stocks	03071P102	1,909 1,515 1,197 861 5,388 377	32,800 27,400 20,300 14,800 97,436 6,810	SH SH SH SH SH SH	x x x x x x	x x x x x x	10 21 23 26 32 33		32,800 27,400 20,300 14,800 97,436 6,810
Ameritrade Holding Corp. Class A	Common Stocks	03072H109	4	559	SH	x		32	559	
AmerUs Group Co.	Common Stocks	03072M108	34	1,100	SH	x	x	26		1,100
AMETEK, Inc.	Common Stocks	031100100	721 2,006 3 2,640 137	23,600 61,500 100 86,400 4,500	SH SH SH SH SH	x x x x x	x x x x x	21 23 24 32 33		23,600 61,500 100 86,400 4,500
Amgen, Inc.	Common Stocks	031162100	8,704 3,684 67 29,291 394 3,311 12,898	145,500 60,710 1,100 482,706 6,500 54,562 166,990	SH SH SH SH SH SH SH	x x x x x x x	x x x x x x x	11 24 26 32 39 43 48		145,500 60,710 1,100 482,706 6,500 54,562 166,990

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Amkor Technology, Inc.	Common Stocks	031652100	279 719	10,990 32,539	SH SH	x x	x x	24 32		10,990 32,539		
Amphenol Corp. Class A	Common Stocks	032095101	93 38 243 152	2,040 1,100 6,062 3,800	SH SH SH SH	x x x x	x x x x	24 26 32 33		2,040 1,100 6,062 3,800		
AmSouth Bancorp	Common Stocks	032165102	334 3,029 3,612 185 961 5,262	9,200 168,600 185,710 6,600 52,000 284,580	SH SH SH SH SH SH	x x x x x x	x x x x x x	1 11 24 26 28 32		9,200 168,600 185,710 6,600 52,000 284,580		
Amylin Pharmaceutical, Inc.	Common Stocks	032346108	27 19	2,420 2,140	SH SH	x x		32 41		2,420 2,140		
Anadarko Petroleum Corp.	Common Stocks	032511107	2,816 3,678 2,984 4,181 798 315 345 4,218	35,400 68,074 52,000 76,900 13,062 4,619 6,391 78,064	SH SH SH SH SH SH SH SH	x x x x x x x x	x x x x x x x x	1 8 10 11 24 26 28 32		35,400 68,074 52,000 76,900 13,062 4,619 6,391 78,064		
ANADIGICS, Inc.	Common Stocks	032515108	46	2,000	SH	x	x	33		2,000		
Analog Devices, Inc.	Common Stocks	032654105	127 399 13,510 2,336 7,225	4,100 5,400 312,368 48,600 130,820	SH SH SH SH SH	x x x x x	x x x x x	11 26 32 47 48		4,100 5,400 312,368 48,600 130,820		
Analysts International Corp.	Common Stocks	032681108	6	1,540	SH	x	x	41		1,540		
Anaren Microwave, Inc.	Common Stocks	032744104	578 1,376	19,022 68,815	SH SH	x x	x x	19 32		19,022 68,815		
Anchor Gaming	Common Stocks	033037102	643 737 78	9,700 11,400 1,200	SH SH SH	x x x	x x x	26 32 33		9,700 11,400 1,200		
Anderson Exploration, Ltd.	Common Stocks	033901109	87 100 16	3,940 4,530 730	SH SH SH	x x x	x x x	16 32 59		3,940 4,530 730		
Andover Bancorp, Inc.	Common Stocks	034258103	25	500	SH	x	x	33		500		
Andrew Corp.	Common Stocks	034425108	264 24 911	12,570 1,500 49,340	SH SH SH	x x x	x x x	24 26 32		12,570 1,500 49,340		
Andrx Group	Common Stocks	034553107	18 31 308	400 409 4,000	SH SH SH	x x x	x x x	26 32 33		400 409 4,000		
Anheuser-Busch Cos., Inc.	Common Stocks	035229103	347 543 1,290 7,158 3,712 873 3,061 25,264	6,300 12,700 31,300 162,030 81,000 21,200 74,300 613,207	SH SH SH SH SH SH SH SH	x x x x x x x x	x x x x x x x x	1 4 10 24 26 28 29 32		6,300 12,700 31,300 162,030 81,000 21,200 74,300 613,207		

1,128	27,378	SH	x	x	43	27,378
312	3,600	SH	x	x	45	3,600
128	3,100	SH	x	x	51	3,100

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Anixter International, Inc.	Common Stocks	035290105	4,151	135,200	SH	x	x	10		135,200		
			1,589	48,500	SH	x	x	23		48,500		
			509	15,600	SH	x	x	26		15,600		
			6,754	220,000	SH	x		32	220,000			
			42	1,360	SH	x	x	33		1,360		
Annaly Mortgage Management, Inc.	Common Stocks	035710409	418	30,500	SH	x	x	10		30,500		
			180	13,140	SH	x		32	13,140			
AnnTaylor Stores Corp.	Common Stocks	036115103	1,661	46,400	SH	x	x	10		46,400		
			2,825	78,900	SH	x		32	78,900			
			197	5,500	SH	x	x	51		5,500		
			322	9,000	SH	x	x	52		9,000		
ANSYS, Inc.	Common Stocks	03662Q105	80	4,300	SH	x	x	56		4,300		
ANTEC Corp.	Common Stocks	03664P105	986	79,500	SH	x		32	79,500			
			1,574	126,900	SH	x	x	52		126,900		
AON Corp.	Common Stocks	037389103	41	1,200	SH	x	x	11		1,200		
			902	22,760	SH	x	x	24		22,760		
			1,852	52,908	SH	x		32	52,908			
			2,611	74,600	SH	x	x	57		74,600		
Apache Corp.	Common Stocks	037411105	458	5,400	SH	x	x	1		5,400		
			3,532	63,600	SH	x	x	4		63,600		
			1,507	27,200	SH	x	x	10		27,200		
			492	7,300	SH	x	x	13		7,300		
			2,703	50,640	SH	x	x	24		50,640		
			147	1,900	SH	x	x	26		1,900		
			7,783	153,350	SH	x		32	153,350			
			107	2,100	SH	x	x	37		2,100		
			446	3,800	SH	x	x	45		3,800		
Apartment Investment & Management Co. Class A	Common Stocks	03748R101	3,441	71,400	SH	x	x	2		71,400		
			182	4,200	SH	x	x	11		4,200		
			4,058	79,220	SH	x	x	24		79,220		
			11,472	238,015	SH	x	x	25		238,015		
			6,384	132,441	SH	x		32	132,441			
			466	10,730	SH	x	x	41		10,730		
			16,947	351,600	SH	x	x	46		351,600		
Apogee Enterprises, Inc.	Common Stocks	037598109	54	4,400	SH	x	x	10		4,400		
			277	22,200	SH	x		32	22,200			
Apollo Group, Inc. Class A	Common Stocks	037604105	4,607	103,550	SH	x	x	10		103,550		
			824	19,400	SH	x	x	21		19,400		
			4,167	96,025	SH	x	x	24		96,025		
			400	6,200	SH	x	x	26		6,200		
			6,124	144,274	SH	x		32	144,274			
			562	13,250	SH	x	x	33		13,250		
Apogent Technologies, Inc.	Common Stocks	03760A101	927	37,685	SH	x		32	37,685			
			327	13,300	SH	x	x	33		13,300		
			86	3,500	SH	x	x	52		3,500		
Apple Computer, Inc.	Common Stocks	037833100	151	6,500	SH	x	x	10		6,500		
			717	27,150	SH	x	x	24		27,150		
			3,020	129,900	SH	x	x	29		129,900		
			8,737	375,800	SH	x		32	375,800			
Applebee's International, Inc.	Common Stocks	037899101	14	450	SH	x	x	10		450		
			1,257	36,800	SH	x	x	23		36,800		
			262	8,100	SH	x	x	26		8,100		
			3,166	98,950	SH	x		32	98,950			
			122	3,800	SH	x	x	33		3,800		
			1,683	52,600	SH	x	x	49		52,600		

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Applied Innovation, Inc.	Common Stocks	037916103	40	4,800	SH			x	x	33		4,800
Apria Healthcare Group, Inc.	Common Stocks	037933108	879	27,900	SH	x	x	24		27,900		
			162	5,600	SH	x	x	26		5,600		
			1,545	53,550	SH	x		32	53,550			
Applera Corp. - Applied Biosystems Group	Common Stocks	038020103	1,584	59,200	SH	x	x	11		59,200		
			217	7,800	SH	x	x	26		7,800		
			210	7,865	SH	x		32	7,865			
Applera Corp. - Celera Genomics Group	Common Stocks	038020202	1,329	33,500	SH	x	x	10		33,500		

			647	15,900	SH	x	x	26		15,900
			1,047	26,408	SH	x		32	26,408	
Applica, Inc.	Common Stocks	03815A106	292	24,111	SH	x	x	19		24,111
			51	4,200	SH	x	x	26		4,200
			1,895	238,020	SH	x		32	238,020	
Applied Films Corp.	Common Stocks	038197109	539	16,896	SH	x	x	19		16,896
			2,214	105,449	SH	x		32	105,449	
			172	8,200	SH	x	x	51		8,200
Applied Industrial Technology, Inc.	Common Stocks	03820C105	379	18,800	SH	x	x	26		18,800
			836	44,120	SH	x		32	44,120	
			75	4,720	SH	x	x	41		4,720
Applied Materials, Inc.	Common Stocks	038222105	2,077	29,900	SH	x	x	1		29,900
			6,127	118,300	SH	x	x	10		118,300
			8,529	178,300	SH	x	x	11		178,300
			967	19,700	SH	x	x	19		19,700
			1,498	19,000	SH	x	x	26		19,000
			34,409	700,786	SH	x		32	700,786	
			290	5,900	SH	x	x	39		5,900
			207	2,100	SH	x	x	45		2,100
			5,116	93,800	SH	x	x	47		93,800
			11,953	195,560	SH	x	x	48		195,560
Applied Micro Circuits Corp.	Common Stocks	03822W109	40	3,200	SH	x	x	11		3,200
			968	56,300	SH	x	x	29		56,300
			3,975	231,110	SH	x		32	231,110	
			0	1	SH	x	x	53		1
AptarGroup, Inc.	Common Stocks	038336103	208	6,400	SH	x	x	10		6,400
			180	6,100	SH	x	x	12		6,100
			4,145	127,800	SH	x		32	127,800	
			133	4,100	SH	x	x	33		4,100
			1,943	59,900	SH	x	x	53		59,900
Aquila, Inc. New	Common Stocks	03840J106	799	32,400	SH	x		32	32,400	
			27	1,100	SH	x	x	53		1,100
Aracruz Celulose SA - ADR	Preferred Stocks	038496204	237	12,650	SH	x		32	12,650	
			333	15,500	SH	x	x	36		15,500
Arbitron, Inc.	Common Stocks	03875Q108	1,854	76,920	SH	x		32	76,920	
			1,017	42,200	SH	x	x	53		42,200
Arch Chemicals, Inc.	Common Stocks	03937R102	153	7,000	SH	x	x	10		7,000
			140	6,400	SH	x	x	26		6,400
			356	16,300	SH	x		32	16,300	
Arch Coal, Inc.	Common Stocks	039380100	1,195	46,200	SH	x	x	10		46,200
			823	32,620	SH	x	x	24		32,620
			4,507	174,204	SH	x		32	174,204	
			109	3,826	SH	x	x	41		3,826
			298	11,500	SH	x	x	51		11,500
Archer-Daniels-Midland Co.	Common Stocks	039483102	1,521	57,115	SH	x	x	1		57,115
			4,320	306,500	SH	x	x	4		306,500
			3,801	292,352	SH	x	x	8		292,352

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			648	37,500	SH	x	x	13		37,500		
			1,107	75,235	SH	x	x	24		75,235		
			1,711	131,594	SH	x	x	28		131,594		
			14,366	1,105,041	SH	x		32	1,105,041			
			148	11,400	SH	x	x	37		11,400		
Archstone Communities Trust	Common Stocks	039581103	12,050	467,400	SH	x	x	2		467,400		
			7,736	300,074	SH	x	x	25		300,074		
			68	1,737	SH	x	x	26		1,737		
			22	837	SH	x		32	837			
Arden Group, Inc. Class A	Common Stocks	039762109	48	1,000	SH	x		32	1,000			
Arden Realty Group, Inc.	Common Stocks	039793104	12,127	454,200	SH	x	x	2		454,200		
			4,850	181,650	SH	x	x	25		181,650		
			41	1,000	SH	x	x	26		1,000		
			50	1,886	SH	x		32	1,886			
			10,950	410,100	SH	x	x	46		410,100		
Area Bancshares Corp.	Common Stocks	039872106	26	1,650	SH	x	x	26		1,650		
			13	800	SH	x	x	33		800		
AremisSoft, Corp.	Common Stocks	040026106	661	41,300	SH	x	x	26		41,300		
			891	55,000	SH	x		32	55,000			
			44	2,700	SH	x	x	33		2,700		
Argosy Gaming Co.	Common Stocks	040228108	561	20,200	SH	x	x	10		20,200		
			3,096	104,300	SH	x	x	23		104,300		
			25	900	SH	x	x	26		900		
			4,949	178,280	SH	x		32	178,280			
Ariba, Inc.	Common Stocks	04033V104	2	400	SH	x	x	24		400		
			169	30,800	SH	x	x	29		30,800		
			898	163,253	SH	x		32	163,253			
Arkansas Best Corp.	Common Stocks	040790107	65	2,800	SH	x	x	10		2,800		

			347	16,100	SH	x	x	26		16,100
			1,821	79,000	SH	x		32	79,000	
Armor Holdings, Inc.	Common Stocks	042260109	183	12,200	SH	x	x	10		12,200
			251	16,700	SH	x		32	16,700	
			15	1,000	SH	x	x	33		1,000
Armstrong Holdings, Inc.	Common Stocks	042384107	68	19,100	SH	x		32	19,100	
Arnold Industries, Inc.	Common Stocks	042595108	112	3,800	SH	x	x	26		3,800
			2,378	122,805	SH	x		32	122,805	
			20	1,110	SH	x	x	41		1,110
ArQule, Inc.	Common Stocks	04269E107	210	9,700	SH	x	x	26		9,700
			338	15,600	SH	x		32	15,600	
Arrow Electronics, Inc.	Common Stocks	042735100	2,526	104,000	SH	x	x	3		104,000
			1,744	71,800	SH	x	x	8		71,800
			1,864	72,900	SH	x	x	10		72,900
			1,853	55,800	SH	x	x	26		55,800
			6,037	248,534	SH	x		32	248,534	
			318	13,100	SH	x	x	33		13,100
Arrow International, Inc.	Common Stocks	042764100	31	800	SH	x	x	33		800
Art Technology Group, Inc.	Common Stocks	04289L107	22	3,760	SH	x	x	24		3,760
			14	2,400	SH	x	x	26		2,400
			1,114	192,000	SH	x		32	192,000	
			32	5,600	SH	x	x	33		5,600
Artesyn Technologies, Inc.	Common Stocks	043127109	27	2,100	SH	x	x	33		2,100
ArvinMeritor, Inc.	Common Stocks	043353101	975	54,640	SH	x	x	24		54,640
			106	4,800	SH	x	x	26		4,800
			2,178	130,110	SH	x		32	130,110	
			139	8,300	SH	x	x	33		8,300

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			129	9,837	SH	x	x	41		9,837		
Ashanti Goldfields, Ltd.			442	147,178	SH	x	x	9		147,178		
- ADR	Common Stocks	043743202	751	250,368	SH	x		32	250,368			
Ashland, Inc.	Common Stocks	044204105	1,171	14,300	SH	x	x	1		14,300		
			1,122	27,980	SH	x	x	10		27,980		
			1,220	28,500	SH	x	x	23		28,500		
			180	4,060	SH	x	x	24		4,060		
			4,103	86,800	SH	x	x	26		86,800		
			1,399	34,900	SH	x	x	28		34,900		
			8,490	211,706	SH	x		32	211,706			
Asia Pulp & Paper Co, Ltd.			9	79,000	SH	x	x	28		79,000		
- ADR	Common Stocks	04516V100	11	89,000	SH	x		32	89,000			
Asiainfo Holdings Inc Com	Common Stocks	04518A104	175	7,000	SH	x	x	26		7,000		
			928	47,000	SH	x		32	47,000			
Aspen Technology, Inc.	Common Stocks	045327103	383	10,416	SH	x	x	19		10,416		
			11	600	SH	x	x	26		600		
			1,099	45,396	SH	x		32	45,396			
			77	3,200	SH	x	x	33		3,200		
Associated Banc-Corp.	Common Stocks	045487105	1,674	46,510	SH	x	x	10		46,510		
			78	1,880	SH	x	x	24		1,880		
			666	16,580	SH	x	x	26		16,580		
			3,508	97,464	SH	x		32	97,464			
			135	4,160	SH	x	x	41		4,160		
At Home Corp. Series A	Common Stocks	045919107	49	21,400	SH	x	x	24		21,400		
			48	22,443	SH	x		32	22,443			
Astoria Financial Corp.	Common Stocks	046265104	4,070	74,000	SH	x	x	10		74,000		
			45	680	SH	x	x	24		680		
			690	11,900	SH	x	x	26		11,900		
			7,480	135,997	SH	x		32	135,997			
			270	4,900	SH	x	x	33		4,900		
			72	1,350	SH	x	x	41		1,350		
			457	8,300	SH	x	x	51		8,300		
AstraZeneca Group PLC			4,083	44,066	SH	x	x	20		44,066		
- ADR	Common Stocks	046353108	1,444	30,885	SH	x		32	30,885			
			1,233	26,374	SH	x	x	50		26,374		
Asyst Technologies, Inc.	Common Stocks	04648X107	30	2,200	SH	x	x	33		2,200		
Atlantic Coast Airlines, Inc.	Common Stocks	048396105	132	4,400	SH	x		32	4,400			
Atlas Air, Inc.	Common Stocks	049164106	54	2,800	SH	x	x	26		2,800		
Atmel Corp.	Common Stocks	049513104	2,346	170,790	SH	x	x	24		170,790		
			3,538	262,300	SH	x	x	29		262,300		
			8,589	636,711	SH	x		32	636,711			
			395	29,300	SH	x	x	33		29,300		
Atmos Energy Corp.	Common Stocks	049560105	112	3,000	SH	x	x	26		3,000		
			108	4,400	SH	x	x	33		4,400		
Atwood Oceanics, Inc.	Common Stocks	050095108	39	1,100	SH	x	x	33		1,100		
Aurora Biosciences Corp.	Common Stocks	051920106	76	2,450	SH	x	x	33		2,450		
Autodesk, Inc.	Common Stocks	052769106	1,959	49,200	SH	x	x	23		49,200		

			1,410	37,570	SH	x	x	24		37,570
			617	16,700	SH	x	x	26		16,700
			112	3,000	SH	x	x	28		3,000
			3,405	91,300	SH	x	x	29		91,300
			13,475	361,256	SH	x		32	361,256	
			49	1,940	SH	x	x	41		1,940
Autoliv, Inc.	Common Stocks	052800109	105	4,000	SH	x	x	26		4,000
			1,415	81,900	SH	x	x	28		81,900

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			4,277	247,503	SH			x	32	247,503		
			59	4,030	SH			x	x	41		4,030
Automatic Data Processing, Inc.	Common Stocks	053015103	4,883	94,100	SH			x	x	10		94,100
			4,527	90,300	SH			x	x	11		90,300
			1,872	29,100	SH			x	x	26		29,100
			557	11,200	SH			x	x	28		11,200
			5,434	109,337	SH			x		32	109,337	
AutoNation, Inc.	Common Stocks	05329W102	368	31,700	SH			x	x	8		31,700
			2,040	168,900	SH			x	x	10		168,900
			190	14,370	SH			x	x	24		14,370
			189	10,700	SH			x	x	26		10,700
			541	46,600	SH			x	x	28		46,600
			4,905	422,887	SH			x		32	422,887	
			440	37,900	SH			x	x	33		37,900
AutoZone, Inc.	Common Stocks	053332102	365	5,600	SH			x	x	1		5,600
			4,174	111,300	SH			x	x	3		111,300
			9,473	244,280	SH			x	x	24		244,280
			302	6,400	SH			x	x	26		6,400
			60	1,600	SH			x	x	28		1,600
			13,073	348,604	SH			x		32	348,604	
			11	300	SH			x	x	33		300
			478	17,370	SH			x	x	41		17,370
Avalonbay Communities, Inc.	Common Stocks	053484101	13,665	292,300	SH			x	x	2		292,300
			9,926	212,330	SH			x	x	25		212,330
			350	4,926	SH			x	x	26		4,926
			21	449	SH			x		32	449	
			313	6,700	SH			x	x	33		6,700
			10,355	221,500	SH			x	x	46		221,500
Avant! Corp.	Common Stocks	053487104	726	54,400	SH			x	x	26		54,400
			567	42,600	SH			x		32	42,600	
			41	3,100	SH			x	x	33		3,100
Avanex Corp. New	Common Stocks	05348W109	534	55,000	SH			x	x	26		55,000
			986	101,700	SH			x		32	101,700	
Avaya, Inc.	Common Stocks	053499109	2,563	80,200	SH			x	x	1		80,200
			0	0	SH			x	x	8		
			261	19,749	SH			x	x	11		19,749
			1,270	91,460	SH			x	x	24		91,460
			472	34,483	SH			x		32	34,483	
Avery Dennison Corp.	Common Stocks	053611109	49	840	SH			x	x	24		840
			91	1,789	SH			x		32	1,789	
Aviall, Inc.	Common Stocks	05366B102	45	4,100	SH			x	x	26		4,100
			544	49,600	SH			x		32	49,600	
Avid Technology, Inc.	Common Stocks	05367P100	105	4,400	SH			x	x	26		4,400
			723	46,036	SH			x		32	46,036	
			73	6,119	SH			x	x	41		6,119
			63	4,000	SH			x	x	56		4,000
Avigen, Inc.	Common Stocks	053690103	26	1,200	SH			x	x	33		1,200
Aviron	Common Stocks	053762100	10	183	SH			x		32	183	
Avista Corp.	Common Stocks	05379B107	1,972	98,700	SH			x	x	10		98,700
			695	34,800	SH			x	x	26		34,800
			3,257	163,000	SH			x		32	163,000	
			112	5,600	SH			x	x	33		5,600
Avnet, Inc.	Common Stocks	053807103	2,690	120,000	SH			x	x	3		120,000
			3,047	135,900	SH			x	x	8		135,900
			4,392	190,600	SH			x	x	10		190,600

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			776	32,397	SH			x	x	23		32,397
			354	11,800	SH			x	x	26		11,800
			8,617	384,342	SH			x		32	384,342	
			267	11,900	SH			x	x	33		11,900
Avocent Corp.	Common Stocks	053893103	98	5,100	SH			x	x	12		5,100
Avon Products, Inc.	Common Stocks	054303102	1,608	27,800	SH			x	x	26		27,800
			167	3,600	SH			x	x	28		3,600

			3,378	73,000	SH	x	x	29		73,000
			9,419	203,532	SH	x		32	203,532	
Axcelis Technologies, Inc.	Common Stocks	054540109	2,179	147,200	SH	x	x	8		147,200
			916	61,900	SH	x	x	21		61,900
			1,482	100,125	SH	x		32	100,125	
Axsys Technologies, Inc.	Common Stocks	054615109	263	14,575	SH	x	x	19		14,575
			638	53,715	SH	x		32	53,715	
Aztar Corp.	Common Stocks	054802103	915	75,600	SH	x	x	10		75,600
			302	23,300	SH	x	x	26		23,300
			1,498	123,780	SH	x		32	123,780	
			41	3,860	SH	x	x	41		3,860
BB&T Corp.	Common Stocks	054937107	3,355	84,300	SH	x	x	10		84,300
			3,491	85,840	SH	x	x	24		85,840
			218	3,900	SH	x	x	26		3,900
			158	4,300	SH	x	x	28		4,300
			5,489	149,570	SH	x		32	149,570	
BEI Technologies, Inc.	Common Stocks	05538P104	937	34,700	SH	x		32	34,700	
			203	7,500	SH	x	x	51		7,500
BHC Communications, Inc. Class A	Common Stocks	055448104	74	530	SH	x	x	24		530
			22	158	SH	x		32	158	
BISYS Group, Inc.	Common Stocks	055472104	441	9,100	SH	x	x	12		9,100
			65	1,200	SH	x	x	26		1,200
			13,855	234,829	SH	x		32	234,829	
			260	4,400	SH	x	x	33		4,400
			3,876	65,700	SH	x	x	49		65,700
			4,997	84,700	SH	x	x	53		84,700
BJ Services Co.	Common Stocks	055482103	153	2,300	SH	x	x	12		2,300
			2,014	69,370	SH	x	x	24		69,370
			90	1,700	SH	x	x	26		1,700
			5,229	184,240	SH	x		32	184,240	
			1,339	42,600	SH	x	x	47		42,600
			1,178	41,500	SH	x	x	53		41,500
BJ's Wholesale Club, Inc.	Common Stocks	05548J106	302	5,700	SH	x	x	4		5,700
			4,771	84,700	SH	x	x	10		84,700
			1,241	23,300	SH	x	x	21		23,300
			777	13,800	SH	x	x	26		13,800
			4,900	92,004	SH	x		32	92,004	
			53	1,000	SH	x	x	33		1,000
			69	1,300	SH	x	x	51		1,300
BOK Financial Corp.	Common Stocks	05561Q201	22	824	SH	x	x	33		824
BRE Properties, Inc.	Common Stocks	05564E106	57	1,242	SH	x	x	26		1,242
			145	4,800	SH	x	x	33		4,800
BSB Bancorp, Inc.	Common Stocks	055652101	21	890	SH	x		32	890	
BMC Software, Inc.	Common Stocks	055921100	4,229	185,580	SH	x	x	24		185,580
			79	3,500	SH	x	x	28		3,500
			2,664	118,200	SH	x	x	29		118,200
			7,540	334,524	SH	x		32	334,524	
Bacou USA, Inc.	Common Stocks	056439102	20	800	SH	x	x	26		800

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			11	400	SH	x	x	33		400		
			9	360	SH	x	x	41		360		
Baker Hughes, Inc.	Common Stocks	057224107	545	10,200	SH	x	x	1		10,200		
			455	13,600	SH	x	x	11		13,600		
			885	23,330	SH	x	x	24		23,330		
			442	10,900	SH	x	x	26		10,900		
			27	800	SH	x	x	28		800		
			2,121	63,319	SH	x		32	63,319			
			187	2,400	SH	x	x	45		2,400		
Ball Corp.	Common Stocks	058498106	43	600	SH	x	x	26		600		
			927	19,500	SH	x		32	19,500			
			200	4,200	SH	x	x	51		4,200		
Ballard Power Systems, Inc.	Common Stocks	05858H104	112	2,400	SH	x	x	16		2,400		
			127	2,720	SH	x		32	2,720			
			19	410	SH	x	x	59		410		
Bally Total Fitness Holding Corp.	Common Stocks	05873K108	1,499	47,400	SH	x	x	23		47,400		
			1,486	50,200	SH	x		32	50,200			
BancFirst Ohio Corp.	Common Stocks	059450106	55	2,420	SH	x		32	2,420			
Banco Bilbao Vizcaya International - ADR	Preferred Stocks	059456103	253	10,000	SH	x	x	14		10,000		
BancFirst Corp.	Common Stocks	05945F103	117	2,200	SH	x	x	26		2,200		
			133	3,300	SH	x		32	3,300			
Banco de A. Edwards Series A - ADR	Common Stocks	059504100	140	8,209	SH	x		32	8,209			
			239	12,644	SH	x	x	36		12,644		
Banco Santander Chile Series A - ADR	Common Stocks	05965F108	57	3,300	SH	x		32	3,300			
			48	2,800	SH	x	x	34		2,800		

Banco Santiago - ADR	Common Stocks	05965L105	94	3,400	SH	x	x	36		3,400
BancorpSouth, Inc.	Common Stocks	059692103	20	1,160	SH	x		32	1,160	
			44	2,600	SH	x	x	33		2,600
			15	1,030	SH	x	x	41		1,030
BancWest Corp.	Common Stocks	059790105	149	3,820	SH	x	x	24		3,820
			1,610	46,807	SH	x		32	46,807	
			399	11,600	SH	x	x	33		11,600
Bandag, Inc.	Common Stocks	059815100	31	870	SH	x	x	24		870
			224	7,200	SH	x	x	26		7,200
			1	30	SH	x		32	30	
			27	1,000	SH	x	x	33		1,000
Bank of America Corp.	Common Stocks	060505104	6,752	58,100	SH	x	x	1		58,100
			2,833	42,200	SH	x	x	4		42,200
			8,058	134,232	SH	x	x	8		134,232
			6,521	101,458	SH	x	x	10		101,458
			300	5,000	SH	x	x	11		5,000
			542	6,800	SH	x	x	13		6,800
			5,433	90,500	SH	x	x	19		90,500
			35,530	562,804	SH	x	x	24		562,804
			1,781	18,200	SH	x	x	26		18,200
			6,771	112,800	SH	x	x	28		112,800
			70,892	1,180,937	SH	x		32	1,180,937	
			126	2,100	SH	x	x	37		2,100
			503	4,300	SH	x	x	45		4,300
			1,357	22,600	SH	x	x	57		22,600
Bank of Granite Corp.	Common Stocks	062401104	20	1,000	SH	x	x	26		1,000
			16	700	SH	x	x	33		700
Bank of New York Co., Inc.	Common Stocks	064057102	1,286	26,800	SH	x	x	10		26,800
			192	4,000	SH	x	x	11		4,000
			4,242	78,100	SH	x	x	24		78,100

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				5,395	84,100	SH	x	x	26			84,100
				341	7,100	SH	x	x	28			7,100
				13,356	278,243	SH	x		32	278,243		
				2,284	42,800	SH	x	x	47			42,800
Bank One Corp.	Common Stocks	06423A103	3,891	49,800	SH	x	x	1		49,800		
			16,595	465,000	SH	x	x	11		465,000		
			5,370	132,450	SH	x	x	24		132,450		
			3,798	106,100	SH	x	x	28		106,100		
			17,469	487,971	SH	x		32	487,971			
Bank United Corp. - CPR	Common Stocks	065416117	1	3,300	SH	x	x	33		3,300		
Banknorth Group, Inc.	Common Stocks	06646R107	3,715	164,000	SH	x	x	3		164,000		
			468	20,680	SH	x	x	10		20,680		
			18	800	SH	x	x	11		800		
			383	16,900	SH	x	x	26		16,900		
			4,731	208,855	SH	x		32	208,855			
BankUnited Financial Corp.	Common Stocks	06652B103	8	600	SH	x	x	10		600		
Banta Corp.	Common Stocks	066821109	3,750	128,000	SH	x	x	3		128,000		
			1,102	35,850	SH	x	x	24		35,850		
			101	3,000	SH	x	x	26		3,000		
			5,436	185,520	SH	x		32	185,520			
			82	2,800	SH	x	x	33		2,800		
			98	4,030	SH	x	x	41		4,030		
Bard (C.R.), Inc.	Common Stocks	067383109	1,612	32,500	SH	x	x	11		32,500		
			199	3,050	SH	x	x	24		3,050		
			21	500	SH	x	x	26		500		
			1,002	17,599	SH	x		32	17,599			
			58	1,370	SH	x	x	41		1,370		
Barnes & Noble, Inc.	Common Stocks	067774109	72	1,200	SH	x	x	26		1,200		
			524	13,310	SH	x		32	13,310			
			266	6,750	SH	x	x	33		6,750		
Barnes Group, Inc.	Common Stocks	067806109	124	5,300	SH	x	x	26		5,300		
			212	8,600	SH	x		32	8,600			
			30	1,200	SH	x	x	33		1,200		
			19	1,030	SH	x	x	41		1,030		
Barrick Gold Corp.	Common Stocks	067901108	279	16,370	SH	x	x	24		16,370		
			1,861	122,825	SH	x		32	122,825			
			1,242	82,010	SH	x	x	50		82,010		
Barr Laboratories, Inc.	Common Stocks	068306109	2,227	29,600	SH	x	x	23		29,600		
			539	7,800	SH	x	x	26		7,800		
			3,093	43,925	SH	x		32	43,925			
BARRA, Inc.	Common Stocks	068313105	251	6,400	SH	x	x	10		6,400		
			58	1,350	SH	x	x	26		1,350		
			170	4,350	SH	x		32	4,350			
			75	1,910	SH	x	x	33		1,910		
Barrett Resources Corp.	Common Stocks	068480201	12	196	SH	x		32	196			
			144	2,433	SH	x	x	33		2,433		
Bausch & Lomb, Inc.	Common Stocks	071707103	1	30	SH	x	x	24		30		

			840	23,183	SH	x		32		23,183	
			1,131	31,200	SH	x	x	52			31,200
Baxter International, Inc.	Common Stocks	071813109	414	6,900	SH	x	x	1			6,900
			4,067	83,000	SH	x	x	8			83,000
			3,818	77,000	SH	x	x	11			77,000
			5,116	104,400	SH	x	x	19			104,400
			447	8,080	SH	x	x	24			8,080
			1,570	31,200	SH	x	x	26			31,200

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			64	1,300	SH	x	x	28			1,300	
			50,188	1,024,249	SH	x		32		1,024,249		
			4,056	82,768	SH	x	x	43			82,768	
			253	2,600	SH	x	x	45			2,600	
			4,683	86,000	SH	x	x	47			86,000	
			8,372	131,520	SH	x	x	48			131,520	
Bay View Capital Corp.	Common Stocks	07262L101	7	1,000	SH	x	x	10			1,000	
			14	1,900	SH	x	x	33			1,900	
			17	4,200	SH	x	x	41			4,200	
BBV Banco BHIF - ADR	Common Stocks	073297103	770	41,300	SH	x	x	28			41,300	
			677	39,800	SH	x		32		39,800		
BBVA Banco Frances SA - ADR	Common Stocks	07329M100	686	25,600	SH	x	x	28			25,600	
BE Aerospace, Inc.	Common Stocks	073302101	676	35,500	SH	x	x	21			35,500	
			1,843	96,750	SH	x		32		96,750		
			242	12,690	SH	x	x	33			12,690	
			30	1,600	SH	x	x	56			1,600	
BEA Systems, Inc.	Common Stocks	073325102	98	3,500	SH	x	x	1			3,500	
			3,553	115,700	SH	x	x	8			115,700	
			952	36,200	SH	x	x	11			36,200	
			25	800	SH	x	x	26			800	
			3,099	100,901	SH	x		32		100,901		
			700	22,800	SH	x	x	33			22,800	
			1,370	40,300	SH	x	x	47			40,300	
			916	12,940	SH	x	x	48			12,940	
Bear Stearns Cos., Inc. (The)	Common Stocks	073902108	311	2,900	SH	x	x	1			2,900	
			4,207	71,333	SH	x	x	3			71,333	
			544	9,400	SH	x	x	4			9,400	
			1,853	31,412	SH	x	x	10			31,412	
			111	2,600	SH	x	x	11			2,600	
			732	10,850	SH	x	x	24			10,850	
			1,327	22,500	SH	x	x	28			22,500	
			10,499	178,047	SH	x		32		178,047		
			136	2,300	SH	x	x	51			2,300	
Bebe Stores, Inc.	Common Stocks	075571109	18	610	SH	x	x	33			610	
Beckman Coulter, Inc.	Common Stocks	075811109	773	17,900	SH	x	x	26			17,900	
			612	15,000	SH	x	x	28			15,000	
			2,881	70,616	SH	x		32		70,616		
			41	1,000	SH	x	x	33			1,000	
Becton, Dickinson & Co.	Common Stocks	075887109	413	6,100	SH	x	x	1			6,100	
			4,395	117,200	SH	x	x	10			117,200	
			6,150	172,600	SH	x	x	11			172,600	
			2,895	80,900	SH	x	x	19			80,900	
			2,104	51,910	SH	x	x	24			51,910	
			402	7,400	SH	x	x	26			7,400	
			701	19,600	SH	x	x	28			19,600	
			15,770	440,633	SH	x		32		440,633		
Bed Bath & Beyond, Inc.	Common Stocks	075896100	47	1,500	SH	x	x	26			1,500	
			7,615	244,055	SH	x		32		244,055		
			4,281	123,500	SH	x	x	47			123,500	
Bedford Property Investors, Inc.	Common Stocks	076446301	580	27,700	SH	x	x	10			27,700	
			28	1,520	SH	x	x	26			1,520	
			2,017	96,260	SH	x		32		96,260		
			30	1,600	SH	x	x	41			1,600	
Belco Oil & Gas Corp.	Common Stocks	077410108	38	4,200	SH	x	x	56			4,200	
Belden, Inc.	Common Stocks	077459105	144	4,400	SH	x	x	26			4,400	

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			191	7,140	SH	x		32		7,140		
			70	2,600	SH	x	x	33			2,600	
			14	770	SH	x	x	41			770	
Bell Microproducts, Inc.	Common Stocks	078137106	152	12,700	SH	x	x	10			12,700	
			645	53,900	SH	x		32		53,900		
BellSouth Corp.	Common Stocks	079860102	2,888	35,500	SH	x	x	1			35,500	

			7,107	176,300	SH	x	x	11		176,300
			28,264	667,701	SH	x	x	24		667,701
			4,649	81,500	SH	x	x	26		81,500
			3,109	77,200	SH	x	x	28		77,200
			31,060	771,285	SH	x		32	771,285	
Belo (A.H.) Corp. Series A	Common Stocks	080555105	490	26,600	SH	x	x	26		26,600
			1,652	87,688	SH	x		32	87,688	
Bemis Co., Inc.	Common Stocks	081437105	138	2,990	SH	x	x	24		2,990
			454	10,100	SH	x	x	26		10,100
			705	17,559	SH	x		32	17,559	
Bergen Brunswig Corp.										
Class A	Common Stocks	083739102	5,746	293,500	SH	x	x	10		293,500
			1,351	65,800	SH	x	x	23		65,800
			621	31,500	SH	x	x	26		31,500
			8,644	449,736	SH	x		32	449,736	
			447	23,270	SH	x	x	33		23,270
			208	10,800	SH	x	x	51		10,800
Berkley (W.R.) Corp.	Common Stocks	084423102	186	4,500	SH	x		32	4,500	
			41	929	SH	x	x	41		929
Berkshire Bancorp, Inc.	Common Stocks	084597103	17	570	SH	x		32	570	
Berry Petroleum Co.										
Class A	Common Stocks	085789105	42	2,900	SH	x		32	2,900	
			25	1,700	SH	x	x	33		1,700
Best Buy Co.	Common Stocks	086516101	8,835	137,060	SH	x	x	24		137,060
			38	600	SH	x	x	26		600
			16,516	260,016	SH	x		32	260,016	
			7,537	106,800	SH	x	x	47		106,800
Beverly Enterprises, Inc.	Common Stocks	087851309	4,826	451,000	SH	x		32	451,000	
			167	15,600	SH	x	x	33		15,600
BHP, Ltd. - ADR	Common Stocks	088606108	582	17,600	SH	x	x	20		17,600
			1,464	67,300	SH	x		32	67,300	
Big Lots, Inc.	Common Stocks	089302103	348	13,600	SH	x	x	1		13,600
			197	14,432	SH	x		32	14,432	
BindView Development Corp.	Common Stocks	090327107	24	8,900	SH	x	x	12		8,900
Bio-Rad Laboratories, Inc.										
Class A	Common Stocks	090572207	235	4,400	SH	x	x	26		4,400
			501	10,060	SH	x		32	10,060	
			27	770	SH	x	x	41		770
Bio-Technology General Corp.	Common Stocks	090578105	238	18,200	SH	x	x	26		18,200
			550	42,000	SH	x		32	42,000	
			81	6,200	SH	x	x	33		6,200
Biogen, Inc.	Common Stocks	090597105	412	7,540	SH	x	x	24		7,540
			512	9,422	SH	x		32	9,422	
			288	5,300	SH	x	x	39		5,300
			1,973	36,300	SH	x	x	57		36,300
Biomet, Inc.	Common Stocks	090613100	1,754	36,500	SH	x	x	21		36,500
			102	1,400	SH	x	x	26		1,400
			9,486	197,374	SH	x		32	197,374	
			4,395	82,300	SH	x	x	47		82,300
BioMarin Pharmaceutical, Inc.	Common Stocks	09061G101	21	1,600	SH	x	x	33		1,600
Biosite Diagnostics, Inc.	Common Stocks	090945106	1,265	28,230	SH	x		32	28,230	
			38	1,130	SH	x	x	41		1,130

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			1,156	25,800	SH	x	x	49		25,800		
Black & Decker Corp.	Common Stocks	091797100	69	1,900	SH	x	x	11		1,900		
			2,028	51,400	SH	x	x	19		51,400		
			994	25,200	SH	x	x	28		25,200		
			7,355	186,401	SH	x		32	186,401			
Black Box Corp.	Common Stocks	091826107	12	300	SH	x	x	26		300		
			155	2,300	SH	x	x	33		2,300		
Black Hills Corp.	Common Stocks	092113109	89	2,200	SH	x	x	10		2,200		
			2,123	52,770	SH	x		32	52,770			
			76	1,900	SH	x	x	33		1,900		
			1,219	30,300	SH	x	x	53		30,300		
BlackRock, Inc. New	Common Stocks	09247X101	75	2,200	SH	x	x	26		2,200		
			3	77	SH	x		32	77			
Block (H&R), Inc.	Common Stocks	093671105	90	1,400	SH	x	x	26		1,400		
			44	674	SH	x		32	674			
			16	250	SH	x	x	33		250		
Blockbuster Entertainment Corp.	Common Stocks	093679108	122	6,700	SH	x	x	10		6,700		
			781	42,800	SH	x	x	26		42,800		
			1,433	78,536	SH	x		32	78,536			
			38	2,100	SH	x	x	33		2,100		
Blyth Industries, Inc.	Common Stocks	09643P108	118	4,600	SH	x	x	33		4,600		
Bob Evans Farms, Inc.	Common Stocks	096761101	72	4,000	SH	x	x	33		4,000		
Boca Resorts, Inc. Class A	Common Stocks	09688T106	69	3,100	SH	x	x	26		3,100		
Boeing Co. (The)	Common Stocks	097023105	2,854	23,000	SH	x	x	1		23,000		

			3,311	57,400	SH	x	x	4		57,400
			6,700	120,500	SH	x	x	8		120,500
			8,620	147,700	SH	x	x	10		147,700
			6,611	119,200	SH	x	x	11		119,200
			281	3,800	SH	x	x	13		3,800
			13,827	233,800	SH	x	x	24		233,800
			1,645	19,100	SH	x	x	26		19,100
			3,092	55,620	SH	x	x	28		55,620
			3,369	60,600	SH	x	x	29		60,600
			56,323	1,013,011	SH	x		32	1,013,011	
			61	1,100	SH	x	x	37		1,100
			4,892	87,984	SH	x	x	43		87,984
			1,857	33,400	SH	x	x	57		33,400
Boise Cascade Corp.	Common Stocks	097383103	1,611	44,370	SH	x	x	24		44,370
			158	3,300	SH	x	x	26		3,300
			232	6,600	SH	x	x	28		6,600
			2,488	70,753	SH	x		32	70,753	
Bon-Ton Stores, Inc. (The)	Common Stocks	09776J101	36	12,000	SH	x	x	56		12,000
Borders Group, Inc.	Common Stocks	099709107	82	2,400	SH	x	x	26		2,400
			12	541	SH	x		32	541	
			190	8,500	SH	x	x	33		8,500
Borg-Warner Automotive, Inc.	Common Stocks	099724106	475	6,299	SH	x	x	19		6,299
			1,195	24,084	SH	x		32	24,084	
Borland Software Corp.	Common Stocks	099849101	551	34,100	SH	x	x	26		34,100
			512	32,800	SH	x		32	32,800	
Boron, LePore & Associates, Inc.	Common Stocks	10001P102	190	13,800	SH	x	x	26		13,800
			608	44,100	SH	x		32	44,100	
Boston Communications Group, Inc.	Common Stocks	100582105	210	14,600	SH	x	x	26		14,600
			570	39,600	SH	x		32	39,600	
			79	5,480	SH	x	x	33		5,480
Boston Private Financial Holdings, Inc.	Common Stocks	101119105	128	5,710	SH	x	x	33		5,710

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Boston Properties, Inc.	Common Stocks	101121101	14,131	345,500	SH	x	x	2		345,500	
			12,828	313,650	SH	x	x	25		313,650	
			111	2,105	SH	x	x	26		2,105	
			3,294	80,526	SH	x		32	80,526		
			19,035	465,400	SH	x	x	46		465,400	
Boston Scientific Corp.	Common Stocks	101137107	798	45,400	SH	x	x	11		45,400	
			11,285	651,550	SH	x	x	24		651,550	
			44	2,600	SH	x	x	28		2,600	
			4,757	279,825	SH	x		32	279,825		
			2,045	120,300	SH	x	x	57		120,300	
BostonFed Bancorp, Inc.	Common Stocks	101178101	32	1,400	SH	x		32	1,400		
Bowater, Inc.	Common Stocks	102183100	509	10,050	SH	x	x	24		10,050	
			1,159	21,600	SH	x	x	26		21,600	
			1,815	40,559	SH	x		32	40,559		
			112	2,540	SH	x	x	41		2,540	
Bowne & Co., Inc.	Common Stocks	103043105	21	2,000	SH	x	x	26		2,000	
			150	13,000	SH	x		32	13,000		
Boykin Lodging Co.	Common Stocks	103430104	285	22,100	SH	x	x	10		22,100	
			775	55,409	SH	x	x	26		55,409	
			1,200	93,058	SH	x		32	93,058		
			14	1,290	SH	x	x	41		1,290	
Brady Corp. Class A	Common Stocks	104674106	531	14,700	SH	x	x	10		14,700	
			260	7,200	SH	x		32	7,200		
			61	1,700	SH	x	x	33		1,700	
Brandywine Realty Trust	Common Stocks	105368203	1,175	49,000	SH	x	x	23		49,000	
			1,170	52,100	SH	x		32	52,100		
Brasil Telecom Participacoes SA - ADR	Common Stocks	105530109	828	19,700	SH	x	x	9		19,700	
			306	4,800	SH	x	x	28		4,800	
			2,382	56,700	SH	x		32	56,700		
			1,225	26,500	SH	x	x	35		26,500	
			509	10,500	SH	x	x	36		10,500	
Briggs & Stratton Corp.	Common Stocks	109043109	227	5,400	SH	x	x	26		5,400	
			379	9,000	SH	x		32	9,000		
Brinker International, Inc.	Common Stocks	109641100	3,518	129,390	SH	x	x	24		129,390	
			566	19,250	SH	x	x	26		19,250	
			4,028	155,829	SH	x		32	155,829		
			57	2,200	SH	x	x	33		2,200	
			173	6,535	SH	x	x	41		6,535	
Bristol-Myers Squibb Co.	Common Stocks	110122108	116	2,200	SH	x	x	1		2,200	
			5,162	98,700	SH	x	x	8		98,700	
			12,682	231,430	SH	x	x	10		231,430	
			5,406	102,500	SH	x	x	11		102,500	

			13,121	237,950	SH	x	x	24		237,950
			7,327	104,900	SH	x	x	26		104,900
			1,815	34,700	SH	x	x	28		34,700
			47,216	902,796	SH	x		32	902,796	
			10,549	156,420	SH	x	x	48		156,420
Broadcom Corp. Class A	Common Stocks	111320107	443	15,000	SH	x	x	11		15,000
			11,546	270,007	SH	x		32	270,007	
			8,222	160,690	SH	x	x	48		160,690
BroadVision, Inc.	Common Stocks	111412102	18	3,568	SH	x		32	3,568	
BroadWing, Inc.	Common Stocks	111620100	816	34,900	SH	x	x	4		34,900
			465	24,600	SH	x	x	11		24,600
			251	15,300	SH	x	x	12		15,300
			6,722	274,924	SH	x		32	274,924	

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			205	8,400	SH	x	x	51		8,400	
			4,093	167,400	SH	x	x	53		167,400	
Brocade Communications Systems, Inc.	Common Stocks	111621108	58	3,300	SH	x	x	11		3,300	
			4,494	102,150	SH	x		32	102,150		
			972	22,100	SH	x	x	33		22,100	
			2,517	51,700	SH	x	x	47		51,700	
Brookfield Properties Corp.	Common Stocks	112900105	10,233	535,500	SH	x	x	2		535,500	
			2,733	143,000	SH	x	x	25		143,000	
			11,888	622,100	SH	x	x	46		622,100	
Brookline Bancorp, Inc.	Common Stocks	113739106	139	9,900	SH	x	x	10		9,900	
			194	13,800	SH	x		32	13,800		
Brooks Automation, Inc.	Common Stocks	11434A100	355	5,071	SH	x	x	19		5,071	
			3,226	69,976	SH	x		32	69,976		
			1,268	27,500	SH	x	x	53		27,500	
Brown & Brown, Inc.	Common Stocks	115236101	143	3,400	SH	x	x	33		3,400	
Brown-Forman Corp. Class B	Common Stocks	115637209	146	1,500	SH	x	x	26		1,500	
			22	345	SH	x		32	345		
Brown (Tom), Inc.	Common Stocks	115660201	972	40,500	SH	x		32	40,500		
			1,066	44,400	SH	x	x	49		44,400	
Brown Shoe Co., Inc.	Common Stocks	115736100	525	29,100	SH	x	x	10		29,100	
			1,353	74,600	SH	x	x	26		74,600	
			2,156	119,420	SH	x		32	119,420		
			14	750	SH	x	x	41		750	
Bruker Daltonics, Inc. New	Common Stocks	116795105	79	5,270	SH	x	x	33		5,270	
Brunswick Corp.	Common Stocks	117043109	1,079	44,900	SH	x	x	10		44,900	
			726	26,660	SH	x	x	24		26,660	
			226	9,400	SH	x	x	26		9,400	
			2,515	104,642	SH	x		32	104,642		
			125	6,600	SH	x	x	41		6,600	
Brush Engineered Materials, Inc.	Common Stocks	117421107	171	9,700	SH	x	x	26		9,700	
			326	20,400	SH	x		32	20,400		
			21	1,300	SH	x	x	33		1,300	
Buca, Inc.	Common Stocks	117769109	1,751	80,500	SH	x		32	80,500		
			24	1,100	SH	x	x	33		1,100	
BSQUARE Corp. New	Common Stocks	11776U102	13	1,200	SH	x	x	33		1,200	
Buckeye Technologies, Inc.	Common Stocks	118255108	139	10,000	SH	x	x	26		10,000	
			249	17,290	SH	x		32	17,290		
			20	1,400	SH	x	x	33		1,400	
			10	940	SH	x	x	41		940	
Buckle, Inc. (The)	Common Stocks	118440106	11	600	SH	x	x	33		600	
Building Materials Holding Corp.	Common Stocks	120113105	2,126	139,800	SH	x		32	139,800		
Burlington Coat Factory Warehouse Corp.	Common Stocks	121579106	386	19,300	SH	x	x	10		19,300	
			55	1,800	SH	x	x	26		1,800	
			156	7,800	SH	x		32	7,800		
			26	1,300	SH	x	x	33		1,300	
Burlington Northern Santa Fe Corp.	Common Stocks	12189T104	1,232	20,100	SH	x	x	1		20,100	
			6,123	203,400	SH	x	x	11		203,400	
			7,378	228,270	SH	x	x	24		228,270	
			1,671	55,390	SH	x	x	28		55,390	
			11,316	375,090	SH	x		32	375,090		
Burlington Resources, Inc.	Common Stocks	122014103	1,563	16,200	SH	x	x	1		16,200	
			1,234	27,270	SH	x	x	24		27,270	
			1,738	43,509	SH	x		32	43,509		
Burnham Pacific Properties, Inc.	Common Stocks	12232C108	303	61,800	SH	x	x	10		61,800	
			222	45,400	SH	x		32	45,400		

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C&D Technologies, Inc.	Common Stocks	124661109	124	4,000	SH	x	x	26		4,000		
			2,003	64,620	SH	x		32	64,620			
			87	2,800	SH	x	x	33		2,800		
			52	2,110	SH	x	x	41		2,110		
CBL & Associates Properties, Inc.	Common Stocks	124830100	3,784	123,300	SH	x	x	2		123,300		
			764	24,900	SH	x	x	10		24,900		
			1,386	42,300	SH	x	x	23		42,300		
			3,593	117,070	SH	x		32	117,070			
			78	2,927	SH	x	x	41		2,927		
			304	9,900	SH	x	x	51		9,900		
CB Richard Ellis Services	Common Stocks	12489L108	28	1,800	SH	x		32	1,800			
			24	1,500	SH	x	x	33		1,500		
CBRL Group, Inc.	Common Stocks	12489V106	1,164	68,700	SH	x	x	10		68,700		
			95	3,700	SH	x	x	26		3,700		
			1,249	73,700	SH	x		32	73,700			
			112	6,600	SH	x	x	33		6,600		
CCBT Financial Companies, Inc.	Common Stocks	12500Q102	6	190	SH	x	x	33		190		
CDI Corp.	Common Stocks	125071100	13	1,000	SH	x	x	26		1,000		
CDW Computer Centers, Inc.	Common Stocks	125129106	13	326	SH	x		32	326			
			10	250	SH	x	x	33		250		
CEC Entertainment, Inc.	Common Stocks	125137109	2,191	44,400	SH	x	x	21		44,400		
			97	1,450	SH	x	x	26		1,450		
			2,222	45,025	SH	x		32	45,025			
			128	2,600	SH	x	x	33		2,600		
CH Energy Group, Inc.	Common Stocks	12541M102	628	14,300	SH	x	x	10		14,300		
			1,216	25,900	SH	x	x	23		25,900		
			2,000	45,500	SH	x		32	45,500			
			84	1,900	SH	x	x	33		1,900		
C.H. Robinson Worldwide, Inc.	Common Stocks	12541W100	2,360	85,600	SH	x	x	11		85,600		
			1,456	52,210	SH	x		32	52,210			
CIGNA Corp.	Common Stocks	125509109	1,025	5,500	SH	x	x	1		5,500		
			6,942	66,000	SH	x	x	4		66,000		
			8,231	85,100	SH	x	x	11		85,100		
			764	6,000	SH	x	x	13		6,000		
			6,773	67,380	SH	x	x	24		67,380		
			3,240	20,300	SH	x	x	26		20,300		
			834	8,700	SH	x	x	28		8,700		
			18,128	189,183	SH	x		32	189,183			
			172	1,800	SH	x	x	37		1,800		
			134	1,400	SH	x	x	51		1,400		
			3,440	35,900	SH	x	x	57		35,900		
Cleco Corp.	Common Stocks	12561W105	551	24,200	SH	x	x	10		24,200		
			97	2,800	SH	x	x	26		2,800		
			555	24,400	SH	x		32	24,400			
			118	5,200	SH	x	x	33		5,200		
CMGI, Inc.	Common Stocks	125750109	50	16,670	SH	x	x	24		16,670		
			9	2,954	SH	x		32	2,954			
CMS Energy Corp.	Common Stocks	125896100	1,305	22,300	SH	x	x	1		22,300		
			253	9,100	SH	x	x	10		9,100		
			3,391	120,800	SH	x	x	11		120,800		
			1,234	44,300	SH	x	x	21		44,300		
			135	3,200	SH	x	x	26		3,200		
			1,262	45,300	SH	x	x	28		45,300		
			4,547	163,275	SH	x		32	163,275			
CPI Corp.	Common Stocks	125902106	380	15,520	SH	x		32	15,520			

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CSS Industries, Inc.	Common Stocks	125906107	23	880	SH	x		32	880			
C-MAC Industries, Inc.	Common Stocks	125920108	925	35,100	SH	x	x	21		35,100		
			888	33,700	SH	x		32	33,700			
CNA Financial Corp.	Common Stocks	126117100	3,294	83,500	SH	x	x	8		83,500		
			1,331	31,240	SH	x	x	10		31,240		
			492	11,220	SH	x	x	24		11,220		
			72	1,200	SH	x	x	26		1,200		
			2,375	60,211	SH	x		32	60,211			
			107	2,700	SH	x	x	33		2,700		
CNA Surety Corp.	Common Stocks	12612L108	1,421	101,500	SH	x	x	3		101,500		
CNF Transportation, Inc.	Common Stocks	12612W104	4	90	SH	x	x	24		90		
			20	700	SH	x	x	26		700		
			102	3,622	SH	x		32	3,622			
			178	6,300	SH	x	x	33		6,300		
CNET Networks, Inc.	Common Stocks	12613R104	37	2,870	SH	x	x	24		2,870		
			34	2,900	SH	x	x	26		2,900		

			157	12,089	SH	x		32	12,089			
			103	7,900	SH	x	x	33		7,900		
			3	340	SH	x	x	41		340		
CSG Systems International, Inc.	Common Stocks	126349109	1,181	20,800	SH	x	x	21		20,800		
			1,272	21,000	SH	x	x	23		21,000		
			3	50	SH	x	x	24		50		
			701	12,600	SH	x	x	26		12,600		
			5,117	90,150	SH	x		32	90,150			
			289	5,100	SH	x	x	33		5,100		
CSX Corp.	Common Stocks	126408103	44	1,070	SH	x	x	24		1,070		
			33	900	SH	x	x	28		900		
			634	17,483	SH	x		32	17,483			
CTS Corp.	Common Stocks	126501105	152	7,400	SH	x		32	7,400			
CUNO, Inc.	Common Stocks	126583103	30	1,000	SH	x	x	33		1,000		
CVS Corp.	Common Stocks	126650100	1,148	10,600	SH	x	x	1		10,600		
			1,517	39,300	SH	x	x	8		39,300		
			58	1,330	SH	x	x	24		1,330		
			50	1,300	SH	x	x	26		1,300		
			347	9,000	SH	x	x	28		9,000		
			1,534	39,741	SH	x		32	39,741			
			1,606	14,830	SH	x	x	48		14,830		
CV Therapeutics, Inc.	Common Stocks	126667104	2,081	36,500	SH	x		32	36,500			
			1,203	21,100	SH	x	x	53		21,100		
Cablevision NY Group Class A	Common Stocks	12686C109	2,445	41,800	SH	x	x	19		41,800		
			656	9,900	SH	x	x	24		9,900		
			2,171	29,500	SH	x	x	26		29,500		
			8,657	147,991	SH	x		32	147,991			
			222	3,800	SH	x	x	33		3,800		
Cablevision Systems Corp. (Rainbow Media Group)	Common Stocks	12686C844	40	1,415	SH	x	x	24		1,415		
			387	14,350	SH	x	x	26		14,350		
			1,076	41,719	SH	x		32	41,719			
			49	1,900	SH	x	x	33		1,900		
Cabletron Systems, Inc.	Common Stocks	126920107	37	3,300	SH	x	x	11		3,300		
			0	20	SH	x	x	24		20		
			128	3,700	SH	x	x	26		3,700		
			126	5,500	SH	x	x	28		5,500		
			30	1,293	SH	x		32	1,293			
			22	1,970	SH	x	x	41		1,970		
Cable Design Technologies Corp.	Common Stocks	126924109	88	3,600	SH	x	x	26		3,600		
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			60	3,700	SH	x	x	33		3,700		
			7	650	SH	x	x	41		650		
CacheFlow, Inc. New	Common Stocks	126946102	5	950	SH	x	x	24		950		
			0	61	SH	x		32	61			
Cabot Corp.	Common Stocks	127055101	540	15,000	SH	x	x	26		15,000		
			443	12,300	SH	x	x	28		12,300		
			3,405	94,537	SH	x		32	94,537			
			306	8,500	SH	x	x	33		8,500		
			74	2,347	SH	x	x	41		2,347		
Cabot Industrial Trust	Common Stocks	127072106	2,022	96,300	SH	x	x	25		96,300		
			63	3,000	SH	x		32	3,000			
			13	690	SH	x	x	41		690		
			8,255	393,100	SH	x	x	46		393,100		
Cabot Oil & Gas Corp.	Common Stocks	127097103	48	1,300	SH	x	x	26		1,300		
			33	1,350	SH	x	x	33		1,350		
Cabot Microelectronics Corp. New	Common Stocks	12709P103	180	2,900	SH	x	x	26		2,900		
			1,157	18,659	SH	x		32	18,659			
			31	500	SH	x	x	33		500		
CACI International, Inc. Class A	Common Stocks	127190304	1,331	26,500	SH	x	x	23		26,500		
			1,043	22,200	SH	x	x	26		22,200		
			2,970	63,200	SH	x		32	63,200			
			35	750	SH	x	x	33		750		
Cadence Design Systems, Inc.	Common Stocks	127387108	472	22,500	SH	x	x	24		22,500		
			174	7,600	SH	x	x	26		7,600		
			790	42,401	SH	x		32	42,401			
			428	23,000	SH	x	x	33		23,000		
			69	4,120	SH	x	x	41		4,120		
Calgon Carbon Corp.	Common Stocks	129603106	4,115	524,250	SH	x		32	524,250			
			20	2,600	SH	x	x	33		2,600		
			2,543	324,000	SH	x	x	52		324,000		
California First National Bancorp	Common Stocks	130222102	41	3,300	SH	x		32	3,300			

California Water Service Group	Common Stocks	130788102	26	1,000	SH	x	x	33		1,000
Caliper Technologies Corp.	Common Stocks	130876105	62	4,100	SH	x	x	12		4,100
			2,147	102,000	SH	x		32	102,000	
			1,242	59,000	SH	x	x	53		59,000
Callaway Golf Co.	Common Stocks	131193104	131	7,340	SH	x	x	24		7,340
			436	27,600	SH	x	x	26		27,600
			897	56,753	SH	x		32	56,753	
			112	7,100	SH	x	x	33		7,100
Calpine Corp.	Common Stocks	131347106	1,009	26,700	SH	x	x	8		26,700
			3,348	80,460	SH	x	x	10		80,460
			5,439	143,900	SH	x	x	19		143,900
			816	21,450	SH	x	x	24		21,450
			230	4,000	SH	x	x	26		4,000
			28,088	743,068	SH	x		32	743,068	
			2,663	70,441	SH	x	x	43		70,441
			1,135	27,000	SH	x	x	47		27,000
			2,008	20,650	SH	x	x	48		20,650
Cambrex Corp.	Common Stocks	132011107	552	7,186	SH	x	x	19		7,186
			2,129	42,096	SH	x		32	42,096	
			100	2,460	SH	x	x	41		2,460
Camden Property Trust	Common Stocks	133131102	191	5,200	SH	x	x	10		5,200
			7,279	198,329	SH	x	x	25		198,329
			73	1,300	SH	x	x	26		1,300
			657	17,892	SH	x		32	17,892	

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				44	1,200	SH	x	x	33		1,200	
				34	1,030	SH	x	x	41		1,030	
Caminus Corp.	Common Stocks	133766105	1,127	41,800	SH	x	x	21		41,800		
			1,079	40,000	SH	x		32	40,000			
Campbell Soup Co.	Common Stocks	134429109	479	17,500	SH	x	x	4		17,500		
			1,548	53,050	SH	x	x	24		53,050		
			23	600	SH	x	x	26		600		
			2,117	82,215	SH	x		32	82,215			
			111	4,300	SH	x	x	51		4,300		
Canadian Pacific, Ltd. New	Common Stocks	135923100	14	350	SH	x	x	16		350		
			20	510	SH	x		32	510			
			120	3,100	SH	x	x	51		3,100		
Canadian National Railway Co.	Common Stocks	136375102	1,847	41,025	SH	x	x	4		41,025		
			249	4,900	SH	x	x	13		4,900		
			4,228	104,400	SH	x		32	104,400			
			81	2,000	SH	x	x	37		2,000		
Canadian National Railway Co. (conv.)	Common Stocks	136375409	68	800	SH	x	x	13		800		
Capital Automotive	Common Stocks	139733109	553	30,700	SH	x	x	10		30,700		
			454	22,700	SH	x	x	26		22,700		
			908	50,461	SH	x		32	50,461			
Capital One Financial Corp.	Common Stocks	14040H105	11,842	200,000	SH	x	x	11		200,000		
			86	1,270	SH	x	x	24		1,270		
			82	1,000	SH	x	x	26		1,000		
			3,132	52,200	SH	x	x	29		52,200		
			9,251	154,191	SH	x		32	154,191			
Capitol Federal Financial	Common Stocks	14057C106	481	24,900	SH	x	x	10		24,900		
			222	8,500	SH	x	x	26		8,500		
			406	21,000	SH	x		32	21,000			
Capstone Turbine Corp. New	Common Stocks	14067D102	9	420	SH	x		32	420			
Capstead Mortgage Corp.	Common Stocks	14067E407	378	17,700	SH	x	x	26		17,700		
			405	22,770	SH	x		32	22,770			
Cardinal Health, Inc.	Common Stocks	14149Y108	3,146	40,500	SH	x	x	1		40,500		
			5,121	74,222	SH	x	x	8		74,222		
			7,757	107,899	SH	x	x	10		107,899		
			2,104	28,600	SH	x	x	11		28,600		
			10	140	SH	x	x	24		140		
			1,851	19,350	SH	x	x	26		19,350		
			22,701	328,956	SH	x		32	328,956			
			1,179	8,300	SH	x	x	45		8,300		
			1,735	22,600	SH	x	x	47		22,600		
			5,220	58,204	SH	x	x	48		58,204		
Career Education Corp.	Common Stocks	141665109	1,728	27,600	SH	x	x	10		27,600		
			472	7,000	SH	x	x	26		7,000		
			3,995	66,700	SH	x		32	66,700			
Caremark Rx, Inc.	Common Stocks	141705103	1,464	84,600	SH	x	x	10		84,600		
			168	13,400	SH	x	x	12		13,400		
			2,857	173,700	SH	x	x	21		173,700		
			156	7,100	SH	x	x	26		7,100		

			7,679	466,816	SH	x		32	466,816	
			606	36,850	SH	x	x	33		36,850
			4,298	261,300	SH	x	x	49		261,300
Carnival Corp.	Common Stocks	143658102	1,281	23,000	SH	x	x	1		23,000
			1	40	SH	x	x	24		40
			33	700	SH	x	x	26		700
			172	5,600	SH	x	x	28		5,600

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			5,404	176,010	SH	x		32	176,010			
			3,132	91,900	SH	x	x	47		91,900		
Carriage Services, Inc. Class A	Common Stocks	143905107	66	11,600	SH	x	x	56		11,600		
Carpenter Technology Corp.	Common Stocks	144285103	522	18,000	SH	x	x	26		18,000		
			820	28,000	SH	x		32	28,000			
			62	2,100	SH	x	x	33		2,100		
			6	210	SH	x	x	41		210		
CarrAmerica Realty Corp.	Common Stocks	144418100	793	26,000	SH	x	x	2		26,000		
			5,280	173,100	SH	x	x	25		173,100		
			98	2,105	SH	x	x	26		2,105		
			13	431	SH	x		32	431			
Carreker Corp.	Common Stocks	144433109	549	25,700	SH	x	x	26		25,700		
			933	43,400	SH	x		32	43,400			
Carter-Wallace, Inc. Cascade Natural Gas Corp.	Common Stocks	146285101	26	1,100	SH	x	x	26		1,100		
			202	9,500	SH	x	x	10		9,500		
			157	5,400	SH	x	x	26		5,400		
			2,264	106,300	SH	x		32	106,300			
			15	700	SH	x	x	33		700		
			5	260	SH	x	x	41		260		
			437	20,500	SH	x	x	51		20,500		
Casella Waste Systems, Inc. Class A	Common Stocks	147448104	72	5,780	SH	x		32	5,780			
Casey's General Stores, Inc.	Common Stocks	147528103	43	2,200	SH	x	x	26		2,200		
			2,902	223,250	SH	x		32	223,250			
			66	5,100	SH	x	x	33		5,100		
			18	1,540	SH	x	x	41		1,540		
Casino Data Systems	Common Stocks	147583108	611	66,250	SH	x		32	66,250			
Catalina Marketing Corp.	Common Stocks	148867104	372	8,026	SH	x	x	19		8,026		
			86	2,490	SH	x	x	24		2,490		
			31	1,000	SH	x	x	26		1,000		
			1,065	34,919	SH	x		32	34,919			
			140	4,600	SH	x	x	33		4,600		
Catalytica Energy Systems, Inc. New	Common Stocks	148884109	7	313	SH	x	x	33		313		
Catapult Communications Corp.	Common Stocks	149016107	11	500	SH	x	x	26		500		
			61	2,730	SH	x	x	33		2,730		
Catellus Development Corp.	Common Stocks	149111106	305	15,380	SH	x	x	24		15,380		
			468	26,828	SH	x		32	26,828			
			270	15,500	SH	x	x	33		15,500		
Caterpillar, Inc.	Common Stocks	149123101	630	5,900	SH	x	x	1		5,900		
			2,737	55,600	SH	x	x	4		55,600		
			306	4,600	SH	x	x	13		4,600		
			1,875	33,070	SH	x	x	24		33,070		
			50	1,000	SH	x	x	26		1,000		
			395	7,900	SH	x	x	28		7,900		
			7,626	152,365	SH	x		32	152,365			
			70	1,400	SH	x	x	37		1,400		
Cathay Bancorp, Inc.	Common Stocks	149150104	205	3,200	SH	x	x	26		3,200		
			202	3,700	SH	x		32	3,700			
Cato Corp. Class A	Common Stocks	149205106	353	18,100	SH	x	x	10		18,100		
			203	8,600	SH	x	x	26		8,600		
			513	26,300	SH	x		32	26,300			
CellStar Corp.	Common Stocks	150925105	65	30,200	SH	x	x	56		30,200		
Celestica, Inc.	Common Stocks	15101Q108	3,919	76,100	SH	x	x	19		76,100		
			3,080	59,800	SH	x	x	29		59,800		
			34,234	664,740	SH	x		32	664,740			
			6,524	113,490	SH	x	x	48		113,490		

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Celgene Corp.	Common Stocks	151020104	39	1,600	SH	x	x	26		1,600		
			2,064	71,554	SH	x		32	71,554			

			17	600	SH	x	x	33		600
			2,022	70,100	SH	x	x	49		70,100
Cemex SA de CV - ADR	Common Stocks	151290889	472	17,817	SH	x		32	17,817	
			293	11,067	SH	x	x	34		11,067
			1,373	45,960	SH	x	x	36		45,960
Cendant Corp.	Common Stocks	151313103	568	15,000	SH	x	x	1		15,000
			432	22,000	SH	x	x	4		22,000
			499	25,600	SH	x	x	8		25,600
			1,864	95,600	SH	x	x	10		95,600
			9,756	515,600	SH	x	x	11		515,600
			2,809	131,250	SH	x	x	24		131,250
			314	10,600	SH	x	x	26		10,600
			388	19,900	SH	x	x	28		19,900
			9,902	507,820	SH	x		32	507,820	
			1,931	88,700	SH	x	x	47		88,700
			109	5,600	SH	x	x	51		5,600
Centennial Cellular Corp. Class A	Common Stocks	15133V208	78	5,340	SH	x	x	24		5,340
			115	8,730	SH	x		32	8,730	
CenterPoint Properties Corp.	Common Stocks	151895109	151	3,000	SH	x		32	3,000	
			110	2,200	SH	x	x	33		2,200
Centex Corp.	Common Stocks	152312104	1,022	13,900	SH	x	x	1		13,900
			7,341	176,500	SH	x	x	10		176,500
			1,989	44,490	SH	x	x	24		44,490
			3,344	59,200	SH	x	x	26		59,200
			159	3,900	SH	x	x	28		3,900
			12,640	310,196	SH	x		32	310,196	
			315	8,010	SH	x	x	41		8,010
			746	18,300	SH	x	x	49		18,300
Centra Software, Inc. New	Common Stocks	15234X103	187	11,000	SH	x	x	26		11,000
			350	20,600	SH	x		32	20,600	
Central Garden & Pet Co.	Common Stocks	153527106	207	19,800	SH	x	x	26		19,800
			57	6,000	SH	x		32	6,000	
Century Aluminum Co.	Common Stocks	156431108	286	17,800	SH	x		32	17,800	
CenturyTel, Inc.	Common Stocks	156700106	256	7,480	SH	x	x	24		7,480
			96	3,300	SH	x	x	26		3,300
			916	30,243	SH	x		32	30,243	
			25	920	SH	x	x	41		920
Cephalon, Inc.	Common Stocks	156708109	1,375	19,500	SH	x	x	21		19,500
			21	500	SH	x	x	26		500
			4,202	59,600	SH	x	x	29		59,600
			10,517	149,180	SH	x		32	149,180	
Ceridian Corp. New	Common Stocks	156779100	116	4,600	SH	x	x	26		4,600
			104	5,400	SH	x	x	28		5,400
			206	10,749	SH	x		32	10,749	
			201	10,500	SH	x	x	33		10,500
Cerner Corp.	Common Stocks	156782104	4,189	97,600	SH	x	x	10		97,600
			1,195	26,900	SH	x	x	26		26,900
			5,416	128,959	SH	x		32	128,959	
			102	2,420	SH	x	x	33		2,420
Championship Auto Racing Teams, Inc.	Common Stocks	158711101	14	900	SH	x	x	33		900
Charles River Laboratories International, Inc.	Common Stocks	159864107	660	19,000	SH	x	x	10		19,000
			203	8,600	SH	x	x	12		8,600
			4,354	125,300	SH	x		32	125,300	

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Charter One Financial, Inc.	Common Stocks	160903100	964	16,160	SH	x	x	1		16,160		
			266	9,200	SH	x	x	11		9,200		
			1,672	52,415	SH	x	x	19		52,415		
			336	9,190	SH	x	x	24		9,190		
			731	22,900	SH	x	x	26		22,900		
			850	26,660	SH	x	x	28		26,660		
			7,169	224,729	SH	x		32	224,729			
Charter Municipal Mortgage Acceptance Co.	Common Stocks	160908109	309	19,400	SH	x	x	10		19,400		
			371	17,500	SH	x	x	26		17,500		
			598	37,500	SH	x		32	37,500			
Charlotte Russe Holding, Inc.	Common Stocks	161048103	55	2,050	SH	x	x	33		2,050		
Charming Shoppes, Inc.	Common Stocks	161133103	42	7,000	SH	x	x	10		7,000		
			3,595	599,150	SH	x		32	599,150			
			65	10,800	SH	x	x	33		10,800		
Charter Communications Holdings, Inc. Class A	Common Stocks	16117M107	4,661	199,600	SH	x	x	3		199,600		

			1,721	73,700	SH	x	x	21		73,700
			1,564	45,300	SH	x	x	26		45,300
			14,818	634,603	SH	x		32	634,603	
			3,089	119,300	SH	x	x	47		119,300
			3,007	128,800	SH	x	x	49		128,800
Chateau Communities, Inc.	Common Stocks	161726104	47	1,500	SH	x		32	1,500	
			5	170	SH	x	x	41		170
Cheap Tickets, Inc.	Common Stocks	162672109	13	1,300	SH	x	x	26		1,300
CheckFree Corp.	Common Stocks	162813109	487	13,900	SH	x	x	26		13,900
			601	17,149	SH	x		32	17,149	
			168	4,800	SH	x	x	33		4,800
Checkpoint Systems, Inc.	Common Stocks	162825103	295	16,600	SH	x	x	26		16,600
			507	28,500	SH	x		32	28,500	
			48	2,700	SH	x	x	33		2,700
Cheesecake Factory, Inc. (The)	Common Stocks	163072101	368	11,250	SH	x	x	10		11,250
			77	1,800	SH	x	x	26		1,800
			529	18,675	SH	x		32	18,675	
			160	5,645	SH	x	x	33		5,645
Chelsea Property Group, Inc.	Common Stocks	163421100	4,263	90,900	SH	x	x	25		90,900
			863	18,410	SH	x		32	18,410	
Chemed Corp.	Common Stocks	163596109	759	21,000	SH	x	x	10		21,000
			38	700	SH	x	x	26		700
			705	19,500	SH	x		32	19,500	
			22	600	SH	x	x	33		600
ChemFirst, Inc.	Common Stocks	16361A106	215	8,200	SH	x	x	26		8,200
			414	15,800	SH	x		32	15,800	
			31	1,200	SH	x	x	33		1,200
Chemical Financial Corp.	Common Stocks	163731102	24	800	SH	x	x	33		800
Chesapeake Corp.	Common Stocks	165159104	398	16,100	SH	x		32	16,100	
			27	1,100	SH	x	x	33		1,100
			14	600	SH	x	x	41		600
Chesapeake Energy Corp.	Common Stocks	165167107	102	15,030	SH	x	x	33		15,030
Chevron Corp.	Common Stocks	166751107	6,043	42,700	SH	x	x	1		42,700
			559	6,300	SH	x	x	4		6,300
			26,722	297,400	SH	x	x	11		297,400
			7,860	76,690	SH	x	x	24		76,690
			5,373	48,400	SH	x	x	26		48,400
			3,555	39,280	SH	x	x	28		39,280
			24,677	272,669	SH	x		32	272,669	

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			1,573	8,300	SH	x	x	45		8,300		
			136	1,500	SH	x	x	51		1,500		
			181	2,000	SH	x	x	57		2,000		
Chicos Fas, Inc.	Common Stocks	168615102	54	1,800	SH	x	x	10		1,800		
			875	29,400	SH	x	x	21		29,400		
			1,346	42,400	SH	x	x	23		42,400		
			239	8,050	SH	x	x	26		8,050		
			2,368	79,600	SH	x		32	79,600			
			72	2,405	SH	x	x	33		2,405		
Children's Place Retail Stores, Inc. (The)	Common Stocks	168905107	367	9,011	SH	x	x	19		9,011		
			943	35,171	SH	x		32	35,171			
China Mobile, Ltd. - ADR	Common Stocks	16941M109	147	5,500	SH	x		32	5,500			
			139	5,200	SH	x	x	36		5,200		
China Unicom, Ltd. - ADR	Common Stocks	16945R104	1,795	101,400	SH	x		32	101,400			
			1,836	93,500	SH	x	x	35		93,500		
Choice Hotels International, Inc.	Common Stocks	169905106	83	5,500	SH	x	x	33		5,500		
Chiron Corp.	Common Stocks	170040109	1,479	28,360	SH	x	x	24		28,360		
			793	15,542	SH	x		32	15,542			
Chittenden Corp.	Common Stocks	170228100	77	2,300	SH	x	x	33		2,300		
ChoicePoint, Inc. New	Common Stocks	170388102	228	7,000	SH	x	x	12		7,000		
			5,055	120,212	SH	x		32	120,212			
			3,627	86,250	SH	x	x	53		86,250		
Chris Craft Industries, Inc.	Common Stocks	170520100	164	2,294	SH	x		32	2,294			
			22	352	SH	x	x	41		352		
Christopher & Banks Corp.	Common Stocks	171046105	20	600	SH	x	x	26		600		
			101	3,100	SH	x		32	3,100			
			219	6,730	SH	x	x	33		6,730		
Chubb Corp. (The)	Common Stocks	171232101	1,293	8,700	SH	x	x	1		8,700		
			3,413	39,500	SH	x	x	4		39,500		
			629	6,100	SH	x	x	13		6,100		
			604	7,800	SH	x	x	19		7,800		
			165	1,400	SH	x	x	26		1,400		
			643	8,300	SH	x	x	28		8,300		
			11,039	142,570	SH	x		32	142,570			
			147	1,900	SH	x	x	37		1,900		

Church and Dwight Co., Inc.	Common Stocks	171340102	2,726	35,200	SH	x	x	57		35,200
			100	3,940	SH	x	x	24		3,940
			18	720	SH	x		32	720	
			132	5,170	SH	x	x	33		5,170
CIENA Corp.	Common Stocks	171779101	1,197	31,500	SH	x	x	8		31,500
			6,800	180,400	SH	x	x	11		180,400
			632	7,200	SH	x	x	26		7,200
			1,060	27,894	SH	x		32	27,894	
			1,594	14,920	SH	x	x	48		14,920
CIMA Labs, Inc.	Common Stocks	171796105	3,901	49,700	SH	x		32	49,700	
			532	6,780	SH	x	x	33		6,780
Cincinnati Financial Corp.	Common Stocks	172062101	265	3,200	SH	x	x	1		3,200
			914	20,410	SH	x	x	24		20,410
			1,282	32,449	SH	x		32	32,449	
Cinergy Corp.	Common Stocks	172474108	1,165	16,700	SH	x	x	1		16,700
			2,488	71,200	SH	x	x	8		71,200
			4,798	137,700	SH	x	x	11		137,700
			96	2,440	SH	x	x	24		2,440
			581	12,400	SH	x	x	26		12,400
			1,444	41,320	SH	x	x	28		41,320

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			4,468	127,853	SH		x		32		127,853	
Circuit City Stores - Circuit City Group	Common Stocks	172737108	2,353	130,700	SH	x	x	8		130,700		
			133	7,400	SH	x	x	11		7,400		
			1,666	88,900	SH	x	x	24		88,900		
			2,637	99,300	SH	x	x	26		99,300		
			2,970	164,980	SH	x		32	164,980			
Circuit City Stores, Inc. - CarMax Group	Common Stocks	172737306	413	25,900	SH	x	x	10		25,900		
			310	19,400	SH	x	x	26		19,400		
			664	41,600	SH	x		32	41,600			
CIRCOR International, Inc.	Common Stocks	17273K109	195	10,800	SH	x	x	26		10,800		
			372	20,600	SH	x		32	20,600			
Cirrus Logic, Inc.	Common Stocks	172755100	401	17,400	SH	x	x	10		17,400		
			1,057	45,100	SH	x	x	26		45,100		
			1,419	61,600	SH	x	x	29		61,600		
			8,789	381,635	SH	x		32	381,635			
			159	6,920	SH	x	x	33		6,920		
			1,492	64,800	SH	x	x	49		64,800		
Cisco Systems, Inc.	Common Stocks	17275R102	8,527	500,470	SH	x	x	1		500,470		
			4,575	251,400	SH	x	x	8		251,400		
			3,449	186,300	SH	x	x	10		186,300		
			21,021	1,192,300	SH	x	x	11		1,192,300		
			4,517	248,200	SH	x	x	19		248,200		
			28	1,530	SH	x	x	24		1,530		
			3,076	99,000	SH	x	x	26		99,000		
			2,755	151,400	SH	x	x	29		151,400		
			84,704	4,654,061	SH	x		32	4,654,061			
			178	9,800	SH	x	x	39		9,800		
			3,450	90,800	SH	x	x	45		90,800		
			8,183	406,100	SH	x	x	47		406,100		
			34,221	1,458,420	SH	x	x	48		1,458,420		
Cintas Corp.	Common Stocks	172908105	39	842	SH	x		32	842			
Citigroup, Inc.	Common Stocks	172967101	37,328	600,423	SH	x	x	1		600,423		
			8,391	144,600	SH	x	x	4		144,600		
			15,509	293,502	SH	x	x	8		293,502		
			20,724	375,164	SH	x	x	10		375,164		
			51,264	993,906	SH	x	x	11		993,906		
			1,381	19,700	SH	x	x	13		19,700		
			6,013	113,799	SH	x	x	19		113,799		
			72,616	1,288,706	SH	x	x	24		1,288,706		
			18,852	292,832	SH	x	x	26		292,832		
			13,491	255,312	SH	x	x	28		255,312		
			246,736	4,669,491	SH	x		32	4,669,491			
			322	6,100	SH	x	x	37		6,100		
			7,270	137,582	SH	x	x	43		137,582		
			7,533	74,500	SH	x	x	45		74,500		
			2,899	40,000	SH	x	x	47		40,000		
			12,772	194,540	SH	x	x	48		194,540		
			280	5,300	SH	x	x	51		5,300		
			2,832	53,600	SH	x	x	57		53,600		
Citizens Banking Corp.	Common Stocks	174420109	29	1,000	SH	x	x	10		1,000		
Citizens Communications Co.	Common Stocks	17453B101	321	23,400	SH	x	x	24		23,400		
			391	17,100	SH	x	x	26		17,100		
			938	77,948	SH	x		32	77,948			

Citrix Systems, Inc.	Common Stocks	177376100	2,375	84,900	SH	x	x	11		84,900
			2,631	75,391	SH	x		32	75,391	

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			2,377	68,100	SH	x	x	49		68,100		
CityBank	Common Stocks	17770A109	14	500	SH	x	x	33		500		
City Holding Co.	Common Stocks	177835105	93	4,700	SH	x	x	26		4,700		
City National Corp.	Common Stocks	178566105	4	100	SH	x	x	10		100		
			167	4,500	SH	x	x	12		4,500		
			1,350	25,900	SH	x	x	26		25,900		
			4,556	102,861	SH	x		32	102,861			
			7	190	SH	x	x	41		190		
			2,028	45,800	SH	x	x	53		45,800		
Claire's Stores, Inc.	Common Stocks	179584107	2,813	145,300	SH	x	x	3		145,300		
			3,061	158,100	SH	x		32	158,100			
			60	3,100	SH	x	x	33		3,100		
Clarent Corp.	Common Stocks	180461105	15	1,600	SH	x	x	33		1,600		
Clark/Bardes Holdings, Inc.	Common Stocks	180668105	6	260	SH	x	x	33		260		
Clayton Homes, Inc.	Common Stocks	184190106	32	2,010	SH	x	x	24		2,010		
			10	654	SH	x		32	654			
			189	12,000	SH	x	x	33		12,000		
Clear Channel Communications, Inc.	Common Stocks	184502102	1,517	15,082	SH	x	x	1		15,082		
			182	3,500	SH	x	x	11		3,500		
			2,286	32,194	SH	x	x	24		32,194		
			263	4,200	SH	x	x	28		4,200		
			44,084	703,089	SH	x		32	703,089			
			2,703	43,113	SH	x	x	43		43,113		
			5,838	83,800	SH	x	x	47		83,800		
			10,144	128,510	SH	x	x	48		128,510		
Cleveland-Cliffs, Inc.	Common Stocks	185896107	250	13,500	SH	x	x	10		13,500		
			12	700	SH	x	x	26		700		
			6	300	SH	x		32	300			
ClickAction, Inc.	Common Stocks	18681E107	6	3,000	SH	x	x	56		3,000		
Clorox Co. (The)	Common Stocks	189054109	414	10,750	SH	x	x	24		10,750		
			873	25,790	SH	x		32	25,790			
			1,178	34,800	SH	x	x	57		34,800		
Closure Medical Corp.	Common Stocks	189093107	16	700	SH	x	x	33		700		
Coach, Inc. New	Common Stocks	189754104	441	7,635	SH	x	x	19		7,635		
			1,062	27,919	SH	x		32	27,919			
			97	2,540	SH	x	x	33		2,540		
Coast Federal Litigation Contigent	Common Stocks	19034Q110	0	300	SH	x		32	300			
Coastal Bancorp, Inc.	Common Stocks	19041P105	1,077	33,700	SH	x		32	33,700			
			233	7,300	SH	x	x	51		7,300		
Coca-Cola Bottling Co. Consolidated	Common Stocks	191098102	2,369	60,200	SH	x	x	3		60,200		
			2,514	63,880	SH	x		32	63,880			
Coca-Cola Co. (The)	Common Stocks	191216100	13,704	304,800	SH	x	x	11		304,800		
			809	15,927	SH	x	x	24		15,927		
			3,991	81,300	SH	x	x	26		81,300		
			581	12,900	SH	x	x	28		12,900		
			13,907	309,035	SH	x		32	309,035			
Coca-Cola Enterprises, Inc.	Common Stocks	191219104	3	200	SH	x	x	24		200		
			23	1,400	SH	x	x	28		1,400		
			25	1,510	SH	x		32	1,510			
Coca-Cola Femsa SA - ADR	Common Stocks	191241108	1,281	57,900	SH	x	x	9		57,900		
			1,200	48,600	SH	x		32	48,600			
			563	20,200	SH	x	x	35		20,200		
Coflexip - ADR	Common Stocks	192384105	627	9,700	SH	x	x	30		9,700		
			647	10,000	SH	x		32	10,000			
Cognex Corp.	Common Stocks	192422103	115	3,400	SH	x	x	33		3,400		

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Cognizant Technology Solutions Corp.	Common Stocks	192446102	48	1,120	SH	x	x	33		1,120		
Coherent, Inc.	Common Stocks	192479103	432	7,856	SH	x	x	19		7,856		
			288	8,000	SH	x	x	26		8,000		
			2,130	58,887	SH	x		32	58,887			
			137	3,800	SH	x	x	33		3,800		
			177	4,900	SH	x	x	51		4,900		
Cohu, Inc.	Common Stocks	192576106	2,583	114,800	SH	x	x	3		114,800		
			2,626	116,700	SH	x		32	116,700			
Coinstar, Inc.	Common Stocks	19259P300	33	1,500	SH	x	x	33		1,500		
Kenneth Cole Productions,												

Inc. Class A	Common Stocks	193294105	16	800	SH	x	x	33		800
Colgate-Palmolive Co.	Common Stocks	194162103	5,263	86,100	SH	x	x	1		86,100
			1,577	23,100	SH	x	x	10		23,100
			4,408	71,070	SH	x	x	24		71,070
			3,361	46,500	SH	x	x	26		46,500
			7,767	131,672	SH	x		32	131,672	
			1,732	15,500	SH	x	x	45		15,500
Colonial BancGroup, Inc.	Common Stocks	195493309	3,129	217,600	SH	x	x	3		217,600
			227	15,800	SH	x	x	10		15,800
			226	13,870	SH	x	x	24		13,870
			3,943	274,210	SH	x		32	274,210	
			167	11,600	SH	x	x	33		11,600
Columbia Banking System, Inc.	Common Stocks	197236102	36	2,860	SH	x	x	56		2,860
Columbia Sportswear Co.	Common Stocks	198516106	54	1,050	SH	x	x	10		1,050
			1,624	31,849	SH	x	x	21		31,849
			3,460	67,859	SH	x		32	67,859	
			57	1,120	SH	x	x	33		1,120
			204	4,000	SH	x	x	51		4,000
Comcast Corp. Special Class A	Common Stocks	200300200	12,514	255,000	SH	x	x	1		255,000
			4,527	104,300	SH	x	x	3		104,300
			5,469	120,400	SH	x	x	4		120,400
			1,862	42,900	SH	x	x	8		42,900
			5,707	134,400	SH	x	x	11		134,400
			655	11,500	SH	x	x	13		11,500
			4,019	92,600	SH	x	x	19		92,600
			7,626	160,400	SH	x	x	24		160,400
			2,300	53,000	SH	x	x	28		53,000
			51,021	1,175,602	SH	x		32	1,175,602	
			169	3,900	SH	x	x	37		3,900
			2,473	30,600	SH	x	x	45		30,600
Comdisco, Inc.	Common Stocks	200336105	30	22,700	SH	x	x	10		22,700
			4	2,700	SH	x	x	24		2,700
			4	1,600	SH	x	x	26		1,600
			128	95,919	SH	x		32	95,919	
			193	145,000	SH	x	x	52		145,000
Comerica, Inc.	Common Stocks	200340107	1,273	22,100	SH	x	x	8		22,100
			2,285	34,990	SH	x	x	24		34,990
			1,423	14,658	SH	x	x	26		14,658
			35	600	SH	x	x	28		600
			3,566	61,910	SH	x		32	61,910	
			106	1,840	SH	x	x	33		1,840
			38	636	SH	x	x	41		636
Commerce Bancorp, Inc.	Common Stocks	200519106	4,055	57,852	SH	x	x	10		57,852
			84	1,200	SH	x	x	26		1,200
			3,440	49,068	SH	x		32	49,068	
			91	1,300	SH	x	x	33		1,300

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Commerce Bancshares, Inc.	Common Stocks	200525103	382	10,364	SH	x	x	10		10,364		
			98	2,380	SH	x	x	24		2,380		
			764	12,560	SH	x	x	26		12,560		
			811	21,969	SH	x		32	21,969			
			303	8,200	SH	x	x	33		8,200		
			114	3,110	SH	x	x	41		3,110		
Commerce Group, Inc.	Common Stocks	200641108	883	24,000	SH	x	x	3		24,000		
			901	24,500	SH	x	x	10		24,500		
			938	25,500	SH	x		32	25,500			
			77	2,100	SH	x	x	33		2,100		
Commerce One, Inc.	Common Stocks	200693109	694	118,900	SH	x	x	29		118,900		
			1,616	276,700	SH	x		32	276,700			
			128	22,000	SH	x	x	33		22,000		
Commercial Metals Co.	Common Stocks	201723103	455	14,190	SH	x		32	14,190			
			15	610	SH	x	x	41		610		
Commercial Net Lease Realty	Common Stocks	202218103	33	2,300	SH	x	x	33		2,300		
			9	770	SH	x	x	41		770		
Commonwealth Bancorp, Inc.	Common Stocks	20268X102	25	1,500	SH	x	x	26		1,500		
Commonwealth Telephone Enterprises, Inc.	Common Stocks	203349105	52	1,220	SH	x		32	1,220			
			34	800	SH	x	x	33		800		
CommScope, Inc.	Common Stocks	203372107	14	600	SH	x	x	33		600		
Community Bank System, Inc.	Common Stocks	203607106	1,501	53,600	SH	x	x	3		53,600		
Community Health Care New	Common Stocks	203668108	101	3,410	SH	x	x	33		3,410		
Community First Bankshares, Inc.	Common Stocks	203902101	110	4,800	SH	x	x	33		4,800		
Community First Banking												

Co.	Common Stocks	203913108	19	800	SH	x		32	800	
Companhia Brasileira de Distribuicao Grupo Pao de Acucar - AD	Preferred Stocks	20440T201	1,372	52,100	SH	x	x	9		52,100
			1,217	52,450	SH	x		32	52,450	
			214	9,200	SH	x	x	34		9,200
			401	14,550	SH	x	x	36		14,550
Companhia Vale Do Rio Doce - ADR	Preferred Stocks	204412100	870	37,500	SH	x		32	37,500	
			109	4,400	SH	x	x	35		4,400
Companhia Paranaense de Energia - Copel Class B - ADR	Preferred Stocks	20441B407	511	68,000	SH	x		32	68,000	
			434	52,400	SH	x	x	35		52,400
			133	15,500	SH	x	x	36		15,500
Companhia de Bebidas das Americas - ADR	Preferred Stocks	20441W203	689	29,900	SH	x	x	9		29,900
			1,412	61,000	SH	x		32	61,000	
			313	13,500	SH	x	x	36		13,500
Companhia Anonima Nacional Telefonos de Venezuela - ADR	Common Stocks	204421101	484	23,500	SH	x	x	9		23,500
			498	21,250	SH	x		32	21,250	
			406	17,300	SH	x	x	34		17,300
Compania Cervecerias Unidas SA - ADR	Common Stocks	204429104	1,065	44,000	SH	x	x	28		44,000
			1,263	57,400	SH	x		32	57,400	
			293	11,600	SH	x	x	36		11,600
Compania de Minas Buenaventura Series B - ADR	Common Stocks	204448104	627	34,000	SH	x	x	9		34,000
			1,602	86,900	SH	x		32	86,900	
			127	6,900	SH	x	x	34		6,900
			355	16,600	SH	x	x	36		16,600
Compania de Telecomunicaciones de Chile SA - ADR	Common Stocks	204449300	1,125	79,889	SH	x		32	79,889	
			245	17,369	SH	x	x	34		17,369
			1,082	67,100	SH	x	x	36		67,100
			1,117	35,400	SH	x	x	1		35,400
COMPAQ Computer Corp.	Common Stocks	204493100	3,186	188,500	SH	x	x	4		188,500
			877	56,600	SH	x	x	8		56,600
			4,383	268,200	SH	x	x	10		268,200
			6,626	424,000	SH	x	x	11		424,000

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				323	15,700	SH	x	x	13		15,700	
				6,758	408,792	SH	x	x	24		408,792	
				1,034	39,800	SH	x	x	26		39,800	
				282	18,200	SH	x	x	28		18,200	
				15,020	969,640	SH	x		32	969,640		
				74	4,800	SH	x	x	37		4,800	
				1,135	73,300	SH	x	x	57		73,300	
Compass Bancshares, Inc.	Common Stocks	20449H109	35	1,700	SH	x	x	11		1,700		
			399	13,330	SH	x	x	24		13,330		
			162	6,100	SH	x	x	26		6,100		
			1,365	51,508	SH	x		32	51,508			
			432	16,300	SH	x	x	33		16,300		
			52	2,510	SH	x	x	41		2,510		
Computer Associates International, Inc.	Common Stocks	204912109	767	13,700	SH	x	x	1		13,700		
			1,255	30,300	SH	x	x	10		30,300		
			5,748	157,370	SH	x	x	24		157,370		
			3,110	73,500	SH	x	x	26		73,500		
			144	4,000	SH	x	x	28		4,000		
			12,289	341,349	SH	x		32	341,349			
Computer Sciences Corp.	Common Stocks	205363104	3,220	80,500	SH	x	x	47		80,500		
			75	2,500	SH	x	x	4		2,500		
			266	6,760	SH	x	x	24		6,760		
			42	1,200	SH	x	x	28		1,200		
			419	12,101	SH	x		32	12,101			
Compuware Corp.	Common Stocks	205638109	1,190	82,290	SH	x	x	24		82,290		
			26	2,900	SH	x	x	26		2,900		
			884	63,161	SH	x		32	63,161			
			39	2,800	SH	x	x	33		2,800		
Comstock Resources, Inc.	Common Stocks	205768203	125	12,200	SH	x	x	26		12,200		
			387	37,800	SH	x		32	37,800			
Comverse Technology, Inc.	Common Stocks	205862402	2,421	42,400	SH	x	x	8		42,400		
			2,201	37,200	SH	x	x	10		37,200		
			161	3,300	SH	x	x	11		3,300		
			1,060	13,600	SH	x	x	26		13,600		

ConAgra, Inc.	Common Stocks	205887102	2,138	37,444	SH	x		32	37,444	
			1,181	28,700	SH	x	x	1		28,700
			1,758	88,749	SH	x	x	8		88,749
			127	6,400	SH	x	x	10		6,400
			268	9,500	SH	x	x	26		9,500
Concord EFS, Inc.	Common Stocks	206197105	907	45,770	SH	x	x	28	45,770	
			1,887	95,244	SH	x		32	95,244	
			1,768	34,000	SH	x	x	21		34,000
			486	9,340	SH	x	x	24		9,340
			7,009	134,766	SH	x		32	134,766	
Conectiv, Inc.	Common Stocks	206829103	1,004	19,300	SH	x	x	33	19,300	
			2,876	49,900	SH	x	x	47	49,900	
			998	46,212	SH	x		32	46,212	
			253	11,700	SH	x	x	33	11,700	
			111	5,150	SH	x	x	41	5,150	
Conestoga Enterprises, Inc.	Common Stocks	207015108	139	4,700	SH	x	x	26	4,700	
Conexant Systems, Inc.	Common Stocks	207142100	16	1,825	SH	x		32	1,825	
Conmed Corp.	Common Stocks	207410101	307	11,800	SH	x	x	10	11,800	
			562	21,560	SH	x		32	21,560	
			39	1,500	SH	x	x	33	1,500	
			22	1,103	SH	x	x	41	1,103	

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Conoco, Inc. Class A	Common Stocks	208251306	188	6,700	SH	x	x	11	6,700		
			31	1,100	SH	x		32	1,100		
Conoco, Inc. Class B	Common Stocks	208251405	1,816	29,500	SH	x	x	1	29,500		
			6,887	238,300	SH	x	x	11	238,300		
			4,373	151,300	SH	x	x	19	151,300		
			4,525	144,956	SH	x	x	24	144,956		
			224	5,100	SH	x	x	26	5,100		
			1,695	58,638	SH	x	x	28	58,638		
Conseco, Inc.	Common Stocks	208464107	22,960	794,463	SH	x		32	794,463		
			4,258	294,100	SH	x	x	10	294,100		
			432	27,880	SH	x	x	24	27,880		
			213	11,000	SH	x	x	26	11,000		
CONSOL Energy, Inc.	Common Stocks	20854P109	3,080	225,611	SH	x		32	225,611		
			1,422	53,500	SH	x	x	10	53,500		
			343	11,700	SH	x	x	26	11,700		
Consolidated Edison, Inc.	Common Stocks	209115104	1,258	49,716	SH	x		32	49,716		
			89	3,510	SH	x	x	33	3,510		
			1,962	25,400	SH	x	x	1	25,400		
			1,978	49,701	SH	x	x	8	49,701		
			1,202	30,200	SH	x	x	10	30,200		
Constellation Brands, Inc. Class A	Common Stocks	21036P108	118	3,100	SH	x	x	11	3,100		
			857	19,930	SH	x	x	24	19,930		
			1,883	47,300	SH	x	x	28	47,300		
			7,560	189,955	SH	x		32	189,955		
			377	9,200	SH	x	x	10	9,200		
			831	19,500	SH	x	x	26	19,500		
Constellation Energy Group	Common Stocks	210371100	6,040	147,318	SH	x		32	147,318		
			113	2,760	SH	x	x	33	2,760		
			2,103	51,300	SH	x	x	49	51,300		
			1,661	40,500	SH	x	x	53	40,500		
			1,045	11,200	SH	x	x	1	11,200		
Continental Airlines, Inc. Class B	Common Stocks	210795308	2,339	54,900	SH	x	x	19	54,900		
			262	5,420	SH	x	x	24	5,420		
			1,197	28,100	SH	x	x	28	28,100		
			12,032	282,441	SH	x		32	282,441		
			4,100	83,700	SH	x	x	1	83,700		
Convergys Corp.	Common Stocks	212485106	49	880	SH	x	x	24	880		
			2,261	35,500	SH	x	x	26	35,500		
			12,307	249,892	SH	x		32	249,892		
			263	8,708	SH	x		32	8,708		
Cooper Cameron Corp.	Common Stocks	216640102	1,255	24,500	SH	x	x	4	24,500		
			3,025	54,800	SH	x	x	11	54,800		
			122	2,600	SH	x	x	12	2,600		
			82	1,100	SH	x	x	13	1,100		
			199	3,300	SH	x	x	26	3,300		
			4,129	74,002	SH	x		32	74,002		
Cooper Companies, Inc.	Common Stocks	216648402	22	400	SH	x	x	37	400		
			1,546	27,700	SH	x	x	53	27,700		
			1,321	25,700	SH	x	x	10	25,700		
			70	900	SH	x	x	26	900		
Cooper Industries, Inc.	Common Stocks	216669101	1,079	21,000	SH	x		32	21,000		
			98	1,900	SH	x	x	33	1,900		
			3,928	103,800	SH	x	x	11	103,800		
			108	1,800	SH	x	x	26	1,800		

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Cooper Tire & Rubber Co.	Common Stocks	216831107	2,041	51,547	SH	x		32	51,547		
			87	5,570	SH	x	x	24		5,570	
			548	37,200	SH	x	x	26		37,200	
			1,803	126,930	SH	x		32	126,930		
Coors (Adolph) Co. Class B	Common Stocks	217016104	3,367	67,100	SH	x	x	10		67,100	
			553	9,740	SH	x	x	24		9,740	
			639	10,200	SH	x	x	26		10,200	
			8,939	178,134	SH	x		32	178,134		
			129	1,970	SH	x	x	41		1,970	
			1,528	30,447	SH	x	x	43		30,447	
CoorsTek, Inc.	Common Stocks	217020106	502	8,804	SH	x	x	19		8,804	
			3,721	99,230	SH	x		32	99,230		
			3,938	105,000	SH	x	x	52		105,000	
Copart, Inc.	Common Stocks	217204106	445	15,200	SH	x	x	10		15,200	
			585	20,000	SH	x		32	20,000		
Cor Therapeutics, Inc.	Common Stocks	217753102	430	14,100	SH	x	x	26		14,100	
			600	19,671	SH	x		32	19,671		
			156	5,100	SH	x	x	33		5,100	
Corinthian Colleges, Inc. New	Common Stocks	218868107	184	3,900	SH	x	x	26		3,900	
			3,267	69,400	SH	x		32	69,400		
			1,469	31,200	SH	x	x	53		31,200	
Corn Products International, Inc.	Common Stocks	219023108	283	8,850	SH	x		32	8,850		
			43	1,730	SH	x	x	41		1,730	
Cornerstone Realty Income Trust, Inc.	Common Stocks	21922V102	82	5,500	SH	x	x	26		5,500	
			10	940	SH	x	x	41		940	
Corning, Inc.	Common Stocks	219350105	1,326	76,200	SH	x	x	1		76,200	
			466	29,500	SH	x	x	4		29,500	
			901	53,900	SH	x	x	8		53,900	
			2,834	166,800	SH	x	x	11		166,800	
			6,688	387,050	SH	x	x	24		387,050	
			435	14,300	SH	x	x	26		14,300	
			7,355	440,139	SH	x		32	440,139		
			119	7,100	SH	x	x	51		7,100	
Corporate Executive Board Co., (The)	Common Stocks	21988R102	5	200	SH	x	x	12		200	
			374	8,900	SH	x	x	26		8,900	
			9,765	232,500	SH	x		32	232,500		
			3,280	78,100	SH	x	x	53		78,100	
Corrections Corp. America New	Common Stocks	22025Y407	136	5,600	SH	x	x	26		5,600	
CORUS Bankshares, Inc.	Common Stocks	220873103	932	15,100	SH	x	x	26		15,100	
			1,581	26,240	SH	x		32	26,240		
			18	340	SH	x	x	41		340	
Corus Entertainment, Inc. Class B	Common Stocks	220874101	0	1	SH	x		32	1		
CorVel Corp.	Common Stocks	221006109	31	820	SH	x	x	33		820	
Corvis Corp. New	Common Stocks	221009103	7	1,623	SH	x		32	1,623		
Costco Wholesale Corp.	Common Stocks	22160K105	384	5,000	SH	x	x	1		5,000	
			456	11,100	SH	x	x	11		11,100	
			596	12,840	SH	x	x	24		12,840	
			115	2,800	SH	x	x	28		2,800	
			21,147	514,772	SH	x		32	514,772		
			6,340	154,339	SH	x	x	43		154,339	
Countrywide Credit Industries, Inc.	Common Stocks	222372104	520	6,800	SH	x	x	1		6,800	
			3,441	75,000	SH	x	x	8		75,000	
			3,056	61,670	SH	x	x	10		61,670	
			6,562	142,700	SH	x	x	11		142,700	
			1,239	25,300	SH	x	x	23		25,300	

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			600	12,330	SH	x	x	24		12,330	
			2,185	40,900	SH	x	x	26		40,900	
			908	19,800	SH	x	x	28		19,800	
			7,245	157,922	SH	x		32	157,922		
			101	2,210	SH	x	x	33		2,210	
Covad Communications Group, Inc.	Common Stocks	222814204	81	80,300	SH	x	x	10		80,300	
			3	2,660	SH	x	x	41		2,660	
Covance, Inc.	Common Stocks	222816100	3,952	174,500	SH	x		32	174,500		

			174	7,700	SH	x	x	33		7,700
			3,012	133,000	SH	x	x	49		133,000
			1,710	75,500	SH	x	x	52		75,500
Covanta Energy Corp.	Common Stocks	22281N103	157	8,500	SH	x	x	10		8,500
Covansys Corp.	Common Stocks	22281W103	23	2,000	SH	x	x	33		2,000
Coventry Health Care, Inc.	Common Stocks	222862104	107	3,500	SH	x	x	26		3,500
			95	4,700	SH	x	x	33		4,700
Cox Communications, Inc. Class A	Common Stocks	224044107	137	3,200	SH	x	x	1		3,200
			4,175	87,300	SH	x	x	4		87,300
			2,118	47,800	SH	x	x	8		47,800
			624	10,600	SH	x	x	13		10,600
			1,232	25,130	SH	x	x	24		25,130
			9,354	211,144	SH	x		32	211,144	
			124	2,800	SH	x	x	37		2,800
Cox Radio, Inc. Class A	Common Stocks	224051102	528	12,472	SH	x	x	19		12,472
			10	500	SH	x	x	26		500
			1,247	44,782	SH	x		32	44,782	
Crane Co.	Common Stocks	224399105	309	5,400	SH	x	x	1		5,400
			617	17,620	SH	x	x	24		17,620
			899	28,987	SH	x		32	28,987	
			13	530	SH	x	x	41		530
Credence Systems Corp.	Common Stocks	225302108	17	700	SH	x	x	26		700
			131	5,400	SH	x		32	5,400	
			92	3,800	SH	x	x	33		3,800
Credit Acceptance Corp.	Common Stocks	225310101	9	1,660	SH	x	x	41		1,660
Cree, Inc.	Common Stocks	225447101	42	2,100	SH	x	x	26		2,100
			161	6,163	SH	x		32	6,163	
			200	7,640	SH	x	x	33		7,640
Creo Products, Inc.	Common Stocks	225606102	1,984	71,000	SH	x	x	55		71,000
Crescent Real Estate Equities, Co.	Common Stocks	225756105	7	300	SH	x	x	11		300
			413	14,800	SH	x	x	24		14,800
			3,224	131,200	SH	x	x	25		131,200
			876	33,345	SH	x	x	26		33,345
			2,178	88,638	SH	x		32	88,638	
			110	4,890	SH	x	x	41		4,890
Crestline Capital Corp.	Common Stocks	226153104	172	5,700	SH	x	x	26		5,700
			743	23,900	SH	x		32	23,900	
Cross (A.T.) Co. Class A	Common Stocks	227478104	64	9,600	SH	x	x	56		9,600
Crossmann Communities, Inc.	Common Stocks	22764E109	34	1,300	SH	x	x	26		1,300
			20	500	SH	x	x	33		500
Crown American Realty Trust	Common Stocks	228186102	29	3,420	SH	x		32	3,420	
Crown Castle International Corp.	Common Stocks	228227104	1,380	79,600	SH	x	x	10		79,600
			60	3,240	SH	x	x	24		3,240
			45	1,800	SH	x	x	26		1,800
			1,310	79,860	SH	x		32	79,860	
Crown Cork & Seal Co., Inc.	Common Stocks	228255105	926	246,900	SH	x	x	10		246,900
			311	77,300	SH	x	x	24		77,300

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			1,522	405,880	SH	x		32		405,880		
			38	10,190	SH	x	x	41		10,190		
Cubic Corp.	Common Stocks	229669106	72	1,500	SH	x	x	26		1,500		
			96	3,050	SH	x		32	3,050			
			25	950	SH	x	x	41		950		
Cullen Frost Bankers, Inc.	Common Stocks	229899109	931	27,500	SH	x	x	10		27,500		
			92	2,700	SH	x	x	12		2,700		
			555	15,800	SH	x	x	26		15,800		
			3,847	113,658	SH	x		32	113,658			
			159	4,700	SH	x	x	33		4,700		
			128	3,750	SH	x	x	41		3,750		
			240	7,100	SH	x	x	51		7,100		
			1,039	30,700	SH	x	x	53		30,700		
Cummins Engine Co., Inc.	Common Stocks	231021106	593	7,100	SH	x	x	1		7,100		
			85	1,800	SH	x	x	26		1,800		
			9	221	SH	x		32	221			
Cumulus Media, Inc. Class A	Common Stocks	231082108	114	8,400	SH	x		32	8,400			
CuraGen Corp.	Common Stocks	23126R101	10	270	SH	x		32	270			
Curtiss-Wright Corp.	Common Stocks	231561101	80	1,100	SH	x	x	26		1,100		
Cymer, Inc.	Common Stocks	232572107	335	8,720	SH	x	x	19		8,720		
			955	37,776	SH	x		32	37,776			
Cypress Semiconductor Corp.	Common Stocks	232806109	4	180	SH	x	x	24		180		

			40	1,100	SH	x	x	26		1,100
			21	875	SH	x		32	875	
Cytec Industries, Inc.	Common Stocks	232820100	1,781	43,900	SH	x	x	23		43,900
			368	9,300	SH	x	x	26		9,300
			3,682	96,900	SH	x		32	96,900	
			1,174	30,900	SH	x	x	52		30,900
D & K Healthcare Resources, Inc.	Common Stocks	232861104	77	2,100	SH	x	x	56		2,100
Cytyc Corp.	Common Stocks	232946103	410	11,710	SH	x	x	19		11,710
			255	11,400	SH	x	x	26		11,400
			2,944	127,704	SH	x		32	127,704	
			263	11,400	SH	x	x	33		11,400
DDi Corp. New	Common Stocks	233162106	1,648	82,400	SH	x		32	82,400	
DPL, Inc.	Common Stocks	233293109	185	4,200	SH	x	x	26		4,200
			382	13,200	SH	x	x	28		13,200
			1,826	63,040	SH	x		32	63,040	
			175	6,050	SH	x	x	33		6,050
DQE, Inc.	Common Stocks	23329J104	835	37,100	SH	x	x	10		37,100
			1,175	52,200	SH	x		32	52,200	
			169	7,500	SH	x	x	33		7,500
DRS Technologies, Inc.	Common Stocks	23330X100	64	2,800	SH	x	x	33		2,800
D.R. Horton, Inc.	Common Stocks	23331A109	1,589	70,000	SH	x	x	3		70,000
			5,705	245,735	SH	x	x	10		245,735
			379	12,840	SH	x	x	26		12,840
			8,638	380,521	SH	x		32	380,521	
			184	8,097	SH	x	x	33		8,097
DST Systems, Inc.	Common Stocks	233326107	2,445	46,400	SH	x	x	8		46,400
			256	6,000	SH	x	x	12		6,000
			1,011	16,980	SH	x	x	24		16,980
			1,285	15,100	SH	x	x	26		15,100
			8,124	154,158	SH	x		32	154,158	
			232	4,400	SH	x	x	33		4,400
			40	930	SH	x	x	41		930
			3,357	63,700	SH	x	x	53		63,700

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DTE Energy Co.	Common Stocks	233331107	3,243	71,900	SH	x	x	11		71,900		
			2,168	43,409	SH	x	x	24		43,409		
			2,471	53,203	SH	x		32	53,203			
			193	4,146	SH	x	x	33		4,146		
DVI, Inc.	Common Stocks	233343102	185	10,500	SH	x	x	10		10,500		
			280	15,900	SH	x		32	15,900			
			12	700	SH	x	x	33		700		
Daktronics, Inc.	Common Stocks	234264109	114	7,380	SH	x	x	33		7,380		
Dana Corp.	Common Stocks	235811106	162	6,300	SH	x	x	26		6,300		
			546	23,400	SH	x	x	28		23,400		
			3,945	169,004	SH	x		32	169,004			
Danaher Corp.	Common Stocks	235851102	1,966	35,100	SH	x	x	8		35,100		
			398	7,100	SH	x	x	11		7,100		
			832	13,130	SH	x	x	24		13,130		
			1,777	31,739	SH	x		32	31,739			
Darden Restaurants, Inc.	Common Stocks	237194105	2,252	80,700	SH	x	x	8		80,700		
			633	22,700	SH	x	x	21		22,700		
			8,316	287,360	SH	x	x	24		287,360		
			1,797	60,600	SH	x	x	26		60,600		
			9,907	355,106	SH	x		32	355,106			
			364	15,520	SH	x	x	41		15,520		
DataMirror Corp.	Common Stocks	237926100	1,576	217,400	SH	x	x	31		217,400		
Datascope Corp.	Common Stocks	238113104	627	13,600	SH	x	x	10		13,600		
			562	12,200	SH	x		32	12,200			
			14	300	SH	x	x	33		300		
DaVita, Inc.	Common Stocks	23918K108	951	46,800	SH	x	x	10		46,800		
			132	6,400	SH	x	x	24		6,400		
			80	2,600	SH	x	x	26		2,600		
			5,744	282,531	SH	x		32	282,531			
			201	9,900	SH	x	x	33		9,900		
			1,775	87,300	SH	x	x	53		87,300		
Dean Foods Co.	Common Stocks	242361103	36	1,000	SH	x	x	26		1,000		
			109	2,700	SH	x		32	2,700			
Deere & Co.	Common Stocks	244199105	9,635	244,100	SH	x	x	4		244,100		
			1,272	25,300	SH	x	x	13		25,300		
			1,208	28,210	SH	x	x	24		28,210		
			17,118	452,263	SH	x		32	452,263			
			299	7,900	SH	x	x	37		7,900		
			1,147	30,300	SH	x	x	57		30,300		
Del Monte Foods Co.	Common Stocks	24522P103	145	17,300	SH	x	x	26		17,300		
			165	19,700	SH	x		32	19,700			
Dell Computer Corp.	Common Stocks	247025109	525	18,900	SH	x	x	1		18,900		
			6,539	252,300	SH	x	x	11		252,300		
			1,462	55,900	SH	x	x	19		55,900		
			14,070	534,450	SH	x	x	24		534,450		

			1,208	29,700	SH	x	x	26		29,700
			39,811	1,522,411	SH	x		32	1,522,411	
			460	17,600	SH	x	x	39		17,600
			6,628	228,100	SH	x	x	47		228,100
			13,562	424,930	SH	x	x	48		424,930
Delphi Automotive Systems Corp.	Common Stocks	247126105	3,539	201,800	SH	x	x	4		201,800
			672	49,200	SH	x	x	11		49,200
			597	28,200	SH	x	x	13		28,200
			160	8,790	SH	x	x	24		8,790
			814	51,100	SH	x	x	28		51,100

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			9,352	587,059	SH	x		32		587,059		
			131	8,200	SH	x	x	37			8,200	
			88	5,500	SH	x	x	51			5,500	
Delphi Financial Group, Inc.	Common Stocks	247131105	509	13,210	SH	x		32		13,210		
			39	1,000	SH	x	x	33			1,000	
			19	690	SH	x	x	41			690	
Delta Air Lines, Inc.	Common Stocks	247361108	1,459	33,100	SH	x	x	1			33,100	
			1,627	36,900	SH	x	x	11			36,900	
			3,421	71,689	SH	x	x	24			71,689	
			8,650	196,224	SH	x		32		196,224		
Deltic Timber Corp.	Common Stocks	247850100	27	950	SH	x		32		950		
Deluxe Corp.	Common Stocks	248019101	647	21,000	SH	x	x	23			21,000	
			93	2,890	SH	x	x	24			2,890	
			347	9,100	SH	x	x	26			9,100	
			1,373	47,512	SH	x		32		47,512		
			37	1,610	SH	x	x	41			1,610	
Dendrite International, Inc.	Common Stocks	248239105	30	2,700	SH	x	x	33			2,700	
DENTSPLY International, Inc.	Common Stocks	249030107	1,650	37,200	SH	x	x	21			37,200	
			281	5,640	SH	x	x	24			5,640	
			79	1,400	SH	x	x	26			1,400	
			262	5,900	SH	x	x	28			5,900	
			2,412	54,385	SH	X		32		54,385		
			62	1,400	SH	x	x	33			1,400	
			16	440	SH	x	x	41			440	
Deutsche Telekom AG - Spon ADR	Common Stocks	251566105	0	2	SH	x		32		2		
Developers Diversified Realty Corp.	Common Stocks	251591103	2,154	117,200	SH	x	x	2			17,200	
			752	40,900	SH	x	x	25			40,900	
			126	4,515	SH	x	x	26			4,515	
			373	20,320	SH	x		32		20,320		
			118	6,400	SH	x	x	33			6,400	
			25	1,710	SH	x	x	41			1,710	
Devon Energy Corp.	Common Stocks	25179M103	1,229	10,700	SH	x	x	1			10,700	
			2,121	40,400	SH	x	x	3			40,400	
			6,579	116,900	SH	x	x	4			16,900	
			21	400	SH	x	x	11			400	
			859	12,300	SH	x	x	13			12,300	
			3	46	SH	x	x	24			46	
			129	2,100	SH	x	x	26			2,100	
			74	1,400	SH	x	x	28			1,400	
			9,980	190,102	SH	x		32		190,102		
			200	3,800	SH	x	x	37			3,800	
DeVry, Inc.	Common Stocks	251893103	300	6,600	SH	x	x	10			6,600	
			171	6,000	SH	x	x	12			6,000	
			82	1,500	SH	x	x	26			1,500	
			4,210	116,546	SH	x		32		116,546		
			209	5,800	SH	x	x	33			5,800	
			2,348	65,000	SH	x	x	53			65,000	
Diageo PLC - ADR	Common Stocks	25243Q205	3,775	77,000	SH	x	x	4			77,000	
			641	11,200	SH	x	x	13			11,200	
			8,869	201,800	SH	x		32		201,800		
			171	3,900	SH	x	x	37			3,900	
Diagnostic Products Corp.	Common Stocks	252450101	388	11,700	SH	x	x	10			11,700	
			425	12,800	SH	x	x	26			12,800	
			807	24,300	SH	x		32		24,300		
			40	1,200	SH	x	x	33			1,200	

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Dial Corp.	Common Stocks	25247D101	29	2,000	SH	x	x	10		2,000
			100	7,000	SH	x	x	33		7,000
Diamond Offshore Drilling, Inc.	Common Stocks	25271C102	29	800	SH	x	x	11		800
			75	1,500	SH	x	x	26		1,500
			469	14,181	SH	x		32	14,181	
			337	10,200	SH	x	x	33		10,200
DiamondCluster International, Inc. Class A	Common Stocks	25278P106	1,043	81,900	SH	x		32	81,900	
			602	47,300	SH	x	x	53		47,300
Diebold, Inc.	Common Stocks	253651103	1,102	32,100	SH	x	x	23		32,100
			107	2,910	SH	x	x	24		2,910
			150	3,400	SH	x	x	26		3,400
			1,349	41,960	SH	x		32	41,960	
			302	9,400	SH	x	x	33		9,400
Digex, Inc.	Common Stocks	253756100	33	3,300	SH	x	x	12		3,300
			805	61,900	SH	x		32	61,900	
			31	2,400	SH	x	x	53		2,400
Digi International, Inc.	Common Stocks	253798102	16	1,800	SH	x	x	56		1,800
Digimarc Corp. New	Common Stocks	253807101	1,205	49,900	SH	x	x	21		49,900
			1,154	47,800	SH	x		32	47,800	
Digital Lightwave, Inc.	Common Stocks	253855100	1,149	31,100	SH	x	x	8		31,100
			515	9,174	SH	x	x	19		9,174
			797	20,200	SH	x	x	23		20,200
			140	3,800	SH	x	x	26		3,800
			2,250	60,865	SH	x		32	60,865	
			33	900	SH	x	x	33		900
Digital Insight Corp. New	Common Stocks	25385P106	40	1,800	SH	x	x	33		1,800
DigitalThink, Inc.	Common Stocks	25388M100	201	28,600	SH	x	x	26		28,600
			322	45,800	SH	x		32	45,800	
Digital Generation Systems, Inc.	Common Stocks	253921100	27	6,600	SH	x	x	56		6,600
Dime Community Bancorp, Inc.	Common Stocks	253922108	265	7,800	SH	x	x	10		7,800
			225	4,800	SH	x	x	26		4,800
			936	27,600	SH	x		32	27,600	
			31	900	SH	x	x	33		900
			16	600	SH	x	x	41		600
Dillard's, Inc. Class A	Common Stocks	254067101	133	6,300	SH	x		26		6,300
			550	35,990	SH	x		32	35,990	
			105	4,980	SH	x	x	41		4,980
Dime Bancorp, Inc.	Common Stocks	25429Q102	96	3,000	SH	x	x	11		3,000
			2,377	63,800	SH	x	x	21		63,800
			127	2,980	SH	x	x	24		2,980
			411	9,300	SH	x	x	26		9,300
			2,899	77,824	SH	x		32	77,824	
			335	9,000	SH	x	x	33		9,000
			21	640	SH	x	x	41		640
Dime Bancorp, Inc. 2001 Litigation Tracking Warrants	Common Stocks	25429Q110	55	198,200	SH	x		32	198,200	
			3	9,000	SH	x	x	33		9,000
			76	270,200	SH	x	x	52		270,200
Dimon, Inc.	Common Stocks	254394109	687	68,700	SH	x	X	10		68,700
			517	51,700	SH	x		32	51,700	
Dionex Corp.	Common Stocks	254546104	80	2,400	SH	x	x	33		2,400
Disney (Walt) Co.	Common Stocks	254687106	3,369	54,000	SH	x	x	1		54,000
			6,029	200,300	SH	x	x	4		200,300
			2,499	86,500	SH	x	x	8		86,500
			726	18,900	SH	x	x	13		18,900
			27,413	905,700	SH	x	x	24		905,700

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			4,249	129,000	SH	x	x	26		129,000		
			2,922	101,140	SH	x	x	28		101,140		
			39,181	1,356,205	SH	x		32	1,356,205			
			144	5,000	SH	x	x	51		5,000		
Distribucion y Servicio D&S SA - ADR	Common Stocks	254753106	1,430	103,800	SH	x	x	9		103,800		
			1,284	86,750	SH	x		32	86,750			
			188	12,700	SH	x	x	34		12,700		
			601	35,300	SH	x	x	36		35,300		
Direct Focus, Inc.	Common Stocks	254931108	24	500	SH	x	x	26		500		
			209	4,400	SH	x		32	4,400			
			90	1,900	SH	x	x	56		1,900		
Ditech Communications Corp.	Common Stocks	25500M103	12	1,600	SH	x	x	33		1,600		
Diversa Corp. New	Common Stocks	255064107	130	4,200	SH	x	x	26		4,200		
Dobson Communications												

Corp.	Common Stocks	256069105	149	9,600	SH	x	x	12		9,600
			3,083	180,800	SH	x		32	180,800	
			1,777	104,200	SH	x	x	53		104,200
Dr. Reddy's Laboratories, Ltd. - ADR	Common Stocks	256135203	367	19,800	SH	x		32	19,800	
			401	19,000	SH	x	x	36		19,000
Documentum, Inc.	Common Stocks	256159104	45	3,500	SH	x	x	33		3,500
Dole Food Co., Inc.	Common Stocks	256605106	792	41,600	SH	x	x	10		41,600
			208	10,900	SH	x		32	10,900	
			110	5,800	SH	x	x	33		5,800
Dollar General Corp.	Common Stocks	256669102	37	1,883	SH	x		32	1,883	
Dollar Thrifty Automotive Group, Inc.	Common Stocks	256743105	1,241	51,700	SH	x	x	10		51,700
			442	18,400	SH	x	x	26		18,400
			4,062	169,250	SH	x		32	169,250	
Dollar Tree Stores, Inc.	Common Stocks	256747106	452	10,685	SH	x	x	19		10,685
			1,122	40,292	SH	x		32	40,292	
Dominion Resources, Inc.	Common Stocks	25746U109	929	7,100	SH	x	x	1		7,100
			5,067	75,600	SH	x	x	4		75,600
			646	8,100	SH	x	x	13		8,100
			3,892	60,530	SH	x	x	24		60,530
			214	3,400	SH	x	x	26		3,400
			156	2,600	SH	x	x	28		2,600
			10,956	182,199	SH	x		32	182,199	
			150	2,500	SH	x	x	37		2,500
Donaldson Co., Inc.	Common Stocks	257651109	52	1,100	SH	x	x	26		1,100
			147	4,720	SH	x	x	33		4,720
Donnelley (R.R.) & Sons Co.	Common Stocks	257867101	628	10,500	SH	x	x	1		10,500
			7,104	227,950	SH	x	x	24		227,950
			108	2,400	SH	x	x	26		2,400
			846	28,500	SH	x	x	28		28,500
			9,024	303,822	SH	x		32	303,822	
			258	10,180	SH	x	x	41		10,180
Doral Financial Corp.	Common Stocks	25811P100	172	5,000	SH	x	x	10		5,000
			170	3,900	SH	x	x	26		3,900
			4,545	132,500	SH	x		32	132,500	
			42	1,460	SH	x	x	41		1,460
			353	10,300	SH	x	x	51		10,300
DoubleClick, Inc.	Common Stocks	258609304	12	842	SH	x		32	842	
Dover Corp.	Common Stocks	260003108	1,675	44,500	SH	x	x	8		44,500
			366	10,200	SH	x	x	11		10,200
			444	11,784	SH	x		32	11,784	
Dow Chemical Co.	Common Stocks	260543103	2,473	35,000	SH	x	x	1		35,000
			3,014	91,736	SH	x	x	11		91,736

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			71	1,881	SH	x	x	24		1,881		
			521	8,800	SH	x	x	26		8,800		
			2,448	73,610	SH	x	x	28		73,610		
			6,732	202,459	SH	x		32	202,459			
			1,879	56,500	SH	x	x	57		56,500		
Dow Jones & Co., Inc.	Common Stocks	260561105	2,806	47,000	SH	x	x	3		47,000		
			3,333	55,813	SH	x		32	55,813			
Downey Financial Corp.	Common Stocks	261018105	1,557	32,955	SH	x	x	10		32,955		
			1,000	19,800	SH	x	x	23		19,800		
			94	1,800	SH	x	x	26		1,800		
			2,421	51,225	SH	x		32	51,225			
			104	2,200	SH	x	x	33		2,200		
			65	1,460	SH	x	x	41		1,460		
Dress Barn, Inc.	Common Stocks	261570105	405	17,800	SH	x	x	10		17,800		
			143	5,100	SH	x	x	26		5,100		
			784	34,459	SH	x		32	34,459			
Dreyers Grand Ice Cream, Inc.	Common Stocks	261878102	33	1,200	SH	x	x	33		1,200		
E.I. du Pont de Nemours & Co.	Common Stocks	263534109	2,206	24,100	SH	x	x	1		24,100		
			500	10,600	SH	x	x	4		10,600		
			463	9,600	SH	x	x	11		9,600		
			6,451	118,750	SH	x	x	24		118,750		
			2,536	52,569	SH	x	x	28		52,569		
			14,717	305,073	SH	x		32	305,073			
			125	2,600	SH	x	x	51		2,600		
Duane Reade, Inc.	Common Stocks	263578106	42	1,300	SH	x	x	33		1,300		
Duke Energy Corp.	Common Stocks	264399106	343	3,800	SH	x	x	1		3,800		
			692	17,600	SH	x	x	4		17,600		
			1,533	39,300	SH	x	x	8		39,300		
			41	900	SH	x	x	24		900		
			1,840	45,400	SH	x	x	26		45,400		
			468	12,000	SH	x	x	28		12,000		
			6,513	166,953	SH	x		32	166,953			

			164	4,200	SH	x	x	51		4,200
Duke-Weeks Realty Corp.	Common Stocks	264411505	1,613	64,900	SH	x	x	3		64,900
			1,230	49,500	SH	x	x	10		49,500
			1,318	46,730	SH	x	x	24		46,730
			5,811	233,855	SH	x	x	25		233,855
			155	4,949	SH	x	x	26		4,949
			3,875	155,928	SH	x	x	32	155,928	
			160	6,926	SH	x	x	41		6,926
New Dun & Bradstreet Corp. (The)	Common Stocks	26483E100	80	2,480	SH	x	x	24		2,480
			105	3,727	SH	x	x	32	3,727	
			104	3,700	SH	x	x	33		3,700
Dura Automotive Systems, Inc.	Common Stocks	265903104	878	55,100	SH	x	x	26		55,100
			1,336	83,514	SH	x	x	32	83,514	
			11	1,528	SH	x	x	41		1,528
DuPont Photomasks, Inc.	Common Stocks	26613X101	24	500	SH	x	x	33		500
Dycom Industries, Inc.	Common Stocks	267475101	1,087	47,250	SH	x	x	26		47,250
			1,994	86,960	SH	x	x	32	86,960	
			94	4,100	SH	x	x	33		4,100
			229	10,000	SH	x	x	51		10,000
Dynegy, Inc. Class A	Common Stocks	26816Q101	260	4,600	SH	x	x	1		4,600
			2,725	58,600	SH	x	x	8		58,600
			5,212	106,000	SH	x	x	10		106,000
			3,862	82,400	SH	x	x	11		82,400

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			522	8,000	SH	x	x	26		8,000		
			5,692	122,416	SH	x	x	32	122,416			
			195	2,000	SH	x	x	45		2,000		
ECI Telecom, Ltd.	Common Stocks	268258100	52	10,462	SH	x	x	32	10,462			
			20	4,023	SH	x	x	34		4,023		
			25	4,300	SH	x	x	36		4,300		
EGL, Inc.	Common Stocks	268484102	19	1,100	SH	x	x	33		1,100		
EMC Corp.	Common Stocks	268648102	3,100	119,200	SH	x	x	1		119,200		
			2,511	86,448	SH	x	x	8		86,448		
			7,893	278,300	SH	x	x	11		278,300		
			1,482	51,000	SH	x	x	19		51,000		
			4,753	163,610	SH	x	x	24		163,610		
			2,052	39,700	SH	x	x	26		39,700		
			1,400	48,200	SH	x	x	29		48,200		
			18,571	639,294	SH	x	x	32	639,294			
			630	10,100	SH	x	x	45		10,100		
			2,309	71,520	SH	x	x	47		71,520		
			50	810	SH	x	x	48		810		
ENSCO International, Inc.	Common Stocks	26874Q100	371	14,730	SH	x	x	24		14,730		
			546	21,800	SH	x	x	26		21,800		
			971	41,509	SH	x	x	32	41,509			
EOG Resources, Inc.	Common Stocks	26875P101	1,142	12,900	SH	x	x	1		12,900		
			2,339	65,800	SH	x	x	3		65,800		
			606	15,500	SH	x	x	10		15,500		
			956	26,900	SH	x	x	19		26,900		
			766	20,200	SH	x	x	23		20,200		
			5	130	SH	x	x	24		130		
			162	3,000	SH	x	x	26		3,000		
			213	6,000	SH	x	x	28		6,000		
			7,032	197,798	SH	x	x	32	197,798			
			57	1,610	SH	x	x	33		1,610		
E.piphany, Inc.	Common Stocks	26881V100	44	4,320	SH	x	x	24		4,320		
			26	3,600	SH	x	x	26		3,600		
			8	800	SH	x	x	32	800			
			68	6,700	SH	x	x	33		6,700		
EPIQ Systems, Inc.	Common Stocks	26882D109	79	3,070	SH	x	x	33		3,070		
ESS Technology, Inc.	Common Stocks	269151106	25	2,700	SH	x	x	26		2,700		
E*TRADE Group, Inc.	Common Stocks	269246104	2,071	326,200	SH	x	x	11		326,200		
			38	5,260	SH	x	x	24		5,260		
			202	31,292	SH	x	x	32	31,292			
			155	24,100	SH	x	x	33		24,100		
EarthLink, Inc.	Common Stocks	270321102	1,389	97,630	SH	x	x	24		97,630		
			277	18,429	SH	x	x	26		18,429		
			2,837	201,188	SH	x	x	29		201,188		
			5,994	425,101	SH	x	x	32	425,101			
East West Bancorp, Inc.	Common Stocks	27579R104	238	8,800	SH	x	x	10		8,800		
			722	26,700	SH	x	x	26		26,700		
			1,261	46,700	SH	x	x	32	46,700			
EastGroup Properties, Inc.	Common Stocks	277276101	269	11,900	SH	x	x	10		11,900		
			120	3,900	SH	x	x	26		3,900		
			333	14,730	SH	x	x	32	14,730			
			4	170	SH	x	x	41		170		
Eastman Chemical Co.	Common Stocks	277432100	279	2,800	SH	x	x	1		2,800		
			4,112	81,580	SH	x	x	24		81,580		

458 9,600 SH x x 26 9,600

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				914	19,200	SH	x	x	28			19,200
				7,712	161,912	SH	x		32	161,912		
				434	8,990	SH	x	x	41			8,990
Eastman Kodak Co.	Common Stocks	277461109		887	19,000	SH	x	x	8			19,000
				2,931	66,300	SH	x	x	11			66,300
				714	13,450	SH	x	x	24			13,450
				107	2,300	SH	x	x	28			2,300
				3,820	81,833	SH	x		32	81,833		
Eaton Corp.	Common Stocks	278058102		2,814	40,500	SH	x	x	11			40,500
				43	550	SH	x	x	24			550
				408	5,816	SH	x		32	5,816		
Eaton Vance Corp.	Common Stocks	278265103		893	24,300	SH	x	x	10			24,300
				69	1,300	SH	x	x	26			1,300
				571	16,397	SH	x		32	16,397		
				236	6,780	SH	x	x	33			6,780
eBay, Inc.	Common Stocks	278642103		1,336	25,800	SH	x	x	11			25,800
				14	200	SH	x	x	24			200
				10,674	155,842	SH	x		32	155,842		
				541	7,900	SH	x	x	33			7,900
				2,255	29,600	SH	x	x	47			29,600
				5,046	58,810	SH	x	x	48			58,810
Echelon Corp.	Common Stocks	27874N105		2,824	91,800	SH	x		32	91,800		
				3,094	100,600	SH	x	x	49			100,600
EchoStar Communications Corp. Class A	Common Stocks	278762109		172	4,760	SH	x	x	24			4,760
				146	4,500	SH	x	x	26			4,500
				314	9,673	SH	x		32	9,673		
Eclipsys Corp.	Common Stocks	278856109		2,653	94,400	SH	x		32	94,400		
				2,906	103,400	SH	x	x	49			103,400
Ecolab, Inc.	Common Stocks	278865100		2,405	54,900	SH	x	x	10			54,900
				367	7,940	SH	x	x	24			7,940
				956	23,340	SH	x		32	23,340		
Edison International	Common Stocks	281020107		3,002	269,200	SH	x	x	11			269,200
				465	36,790	SH	x	x	24			36,790
				107	6,300	SH	x	x	26			6,300
				986	88,394	SH	x		32	88,394		
Edison Schools, Inc.	Common Stocks	281033100		155	4,455	SH	x	x	19			4,455
				76	2,200	SH	x	x	26			2,200
				380	16,616	SH	x		32	16,616		
EDO Corp.	Common Stocks	281347104		77	4,810	SH	x	x	33			4,810
Education Management Corp.	Common Stocks	28139T101		697	16,200	SH	x	x	10			16,200
				197	4,200	SH	x	x	26			4,200
				1,069	26,700	SH	x		32	26,700		
				525	13,100	SH	x	x	49			13,100
J.D. Edwards & Co.	Common Stocks	281667105		71	5,000	SH	x	x	33			5,000
Edwards (A.G.), Inc.	Common Stocks	281760108		648	14,400	SH	x	x	10			14,400
				237	7,100	SH	x	x	11			7,100
				929	18,200	SH	x	x	24			18,200
				67	2,000	SH	x	x	26			2,000
				2,526	56,135	SH	x		32	56,135		
				111	3,350	SH	x	x	41			3,350
Edwards Lifesciences Corp.	Common Stocks	28176E108		1,348	47,900	SH	x	x	23			47,900
				3,287	124,700	SH	x		32	124,700		
				61	3,320	SH	x	x	41			3,320
				285	10,800	SH	x	x	51			10,800
				1,007	38,200	SH	x	x	52			38,200

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eFunds Corp.	Common Stocks	28224R101		68	3,677	SH	x		32	3,677		
El Paso Corp.	Common Stocks	28336L109		785	6,537	SH	x	x	1			6,537
				257	5,000	SH	x	x	4			5,000
				1,807	34,400	SH	x	x	10			34,400
				68	1,100	SH	x	x	11			1,100
				2,848	54,200	SH	x	x	19			54,200
				149	2,484	SH	x	x	24			2,484
				531	6,984	SH	x	x	26			6,984
				615	11,700	SH	x	x	28			11,700
				17,338	329,988	SH	x		32	329,988		
				53	1,000	SH	x	x	51			1,000
				2,438	46,400	SH	x	x	57			46,400

El Paso Electric Co.	Common Stocks	283677854	1,153	72,100	SH	x	x	10		72,100
			173	8,100	SH	x	x	26		8,100
			1,108	69,300	SH	x		32	69,300	
			3,142	51,500	SH	x	x	19		51,500
Elan Corp. PLC - ADR	Common Stocks	284131208	8,890	110,100	SH	x	x	22		110,100
			3,782	62,000	SH	x	x	30		62,000
			20,893	342,500	SH	x		32	342,500	
			2,299	24,800	SH	x	x	44		24,800
			1,708	28,000	SH	x	x	50		28,000
Elantec Semiconductor, Inc.	Common Stocks	284155108	19	800	SH	x	x	26		800
			1,216	36,000	SH	x		32	36,000	
			58	3,900	SH	x	x	26		3,900
Electro Rent Corp.	Common Stocks	285218103	453	27,800	SH	x		32	27,800	
			12	940	SH	x	x	41		940
Electro Scientific Industries, Inc.	Common Stocks	285229100	1,073	26,400	SH	x	x	23		26,400
			8	300	SH	x	x	26		300
			1,878	49,300	SH	x		32	49,300	
			141	3,700	SH	x	x	51		3,700
Electroglas, Inc.	Common Stocks	285324109	1,142	64,500	SH	x	x	3		64,500
Electronic Arts, Inc.	Common Stocks	285512109	4,093	70,685	SH	x		32	70,685	
			2,394	37,400	SH	x	x	47		37,400
Electronic Data Systems Corp.	Common Stocks	285661104	7,868	100,600	SH	x	x	1		100,600
			2,222	35,552	SH	x	x	8		35,552
			6,244	94,700	SH	x	x	10		94,700
			3,013	48,200	SH	x	x	11		48,200
			3,550	56,800	SH	x	x	19		56,800
			9,505	148,640	SH	x	x	24		148,640
			4,382	65,700	SH	x	x	26		65,700
			819	13,100	SH	x	x	28		13,100
			32,682	522,918	SH	x		32	522,918	
			2,090	17,300	SH	x	x	45		17,300
			2,736	39,300	SH	x	x	47		39,300
2,325	37,200	SH	x	x	57		37,200			
Electronics for Imaging, Inc.	Common Stocks	286082102	1,440	48,800	SH	x	x	10		48,800
			779	26,400	SH	x	x	21		26,400
			82	2,570	SH	x	x	24		2,570
			1,905	62,900	SH	x	x	26		62,900
			2,084	70,640	SH	x		32	70,640	
			100	3,400	SH	x	x	33		3,400
Embarcadero Technologies, Inc.	Common Stocks	290787100	25	2,200	SH	x	x	12		2,200
			1,611	72,200	SH	x		32	72,200	
			926	41,500	SH	x	x	53		41,500
Embraer Aircraft Corp. - ADR	Common Stocks	29081M102	9,816	251,364	SH	x		32	251,364	

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			117	3,000	SH	x	x	34		3,000		
			439	10,200	SH	x	x	35		10,200		
			325	6,500	SH	x	x	36		6,500		
			2,500	64,026	SH	x	x	43		64,026		
			1,203	30,800	SH	x	x	50		30,800		
Embratel Participacoes SA - ADR	Preferred Stocks	29081N100	221	29,580	SH	x		32	29,580			
			314	36,471	SH	x	x	36		36,471		
Embotelladora Andina SA Series A - ADR	Common Stocks	29081P204	292	22,100	SH	x	x	9		22,100		
			584	43,300	SH	x		32	43,300			
			57	4,200	SH	x	x	34		4,200		
			403	26,100	SH	x	x	36		26,100		
Embotelladora Andina SA Series B - ADR	Common Stocks	29081P303	1,019	98,400	SH	x	x	9		98,400		
			602	55,500	SH	x		32	55,500			
EMCOR Group, Inc.	Common Stocks	29084Q100	857	23,700	SH	x	x	10		23,700		
			1,065	27,600	SH	x	x	23		27,600		
			195	4,400	SH	x	x	26		4,400		
			3,047	84,300	SH	x		32	84,300			
			224	6,200	SH	x	x	51		6,200		
Emerson Electric Co.	Common Stocks	291011104	2,044	15,300	SH	x	x	1		15,300		
			1,968	32,600	SH	x	x	11		32,600		
			3,136	45,750	SH	x	x	24		45,750		
			1,131	15,800	SH	x	x	26		15,800		
			1,392	23,000	SH	x	x	28		23,000		
			8,505	140,582	SH	x		32	140,582			
Emisphere Technologies, Inc.	Common Stocks	291345106	41	1,300	SH	x	x	33		1,300		

Emmis Communications Corp. Class A	Common Stocks	291525103	109	4,600	SH	x	x	12		4,600
			474	10,149	SH	x	x	19		10,149
			9	400	SH	x	x	26		400
			2,809	91,340	SH	x		32	91,340	
			74	2,400	SH	x	x	33		2,400
			944	30,700	SH	x	x	53		30,700
Empire District Electric Co.	Common Stocks	291641108	27	1,300	SH	x	x	33		1,300
Empresa Nacional de Electricidad SA - ADR	Common Stocks	29244T101	702	62,360	SH	x		32	62,360	
			49	4,343	SH	x	x	34		4,343
			334	27,000	SH	x	x	35		27,000
			470	36,500	SH	x	x	36		36,500
Emulex Corp.	Common Stocks	292475209	54	1,190	SH	x	x	24		1,190
			51	1,900	SH	x	x	26		1,900
			316	7,814	SH	x		32	7,814	
			275	6,800	SH	x	x	33		6,800
Encad, Inc.	Common Stocks	292503109	7	3,800	SH	x	x	56		3,800
Encompass Services Corp.	Common Stocks	29255U104	124	13,900	SH	x		32	13,900	
Encore Wire Corp.	Common Stocks	292562105	100	8,400	SH	x	x	56		8,400
Endo Pharmaceuticals Holdings, Inc.	Common Stocks	29264F205	58	6,600	SH	x	x	33		6,600
Endocare, Inc.	Common Stocks	29264P104	579	23,816	SH	x	x	19		23,816
			1,312	82,040	SH	x		32	82,040	
Energen Corp.	Common Stocks	29265N108	1,192	43,200	SH	x	x	10		43,200
			798	27,100	SH	x	x	23		27,100
			250	7,300	SH	x	x	26		7,300
			2,626	95,140	SH	x		32	95,140	
			94	2,790	SH	x	x	41		2,790
Energy East Corp.	Common Stocks	29266M109	4	180	SH	x	x	24		180
			123	5,200	SH	x	x	26		5,200
			949	45,362	SH	x		32	45,362	
			322	15,400	SH	x	x	33		15,400

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Energizer Holdings, Inc.	Common Stocks	29266R108	1,581	64,974	SH	x	x	24		64,974		
			112	4,000	SH	x	x	26		4,000		
			2,046	89,138	SH	x		32	89,138			
			147	6,000	SH	x	x	41		6,000		
Enersis SA - ADR	Common Stocks	29274F104	283	18,870	SH	x		32	18,870			
			132	8,820	SH	x	x	34		8,820		
			147	8,552	SH	x	x	36		8,552		
Engage, Inc.	Common Stocks	292827102	0	234	SH	x		32	234			
Engelhard Corp.	Common Stocks	292845104	2,308	89,500	SH	x	x	10		89,500		
			2,626	90,900	SH	x	x	26		90,900		
			9,772	378,916	SH	x		32	378,916			
			2,160	75,400	SH	x	x	47		75,400		
Engineered Support Systems, Inc.	Common Stocks	292866100	59	1,500	SH	x		32	1,500			
Enron Corp.	Common Stocks	293561106	7,408	140,700	SH	x	x	1		140,700		
			3,805	76,000	SH	x	x	10		76,000		
			44	900	SH	x	x	11		900		
			987	17,830	SH	x	x	24		17,830		
			1,610	28,900	SH	x	x	26		28,900		
			191	3,900	SH	x	x	28		3,900		
			2,519	51,400	SH	x	x	29		51,400		
			33,344	680,489	SH	x		32	680,489			
			103	2,100	SH	x	x	39		2,100		
			3,056	54,770	SH	x	x	48		54,770		
Entercom Communications Corp.	Common Stocks	293639100	36	800	SH	x	x	26		800		
			11	203	SH	x		32	203			
			161	3,000	SH	x	x	33		3,000		
Entergy Corp.	Common Stocks	29364G103	2,558	66,640	SH	x	x	10		66,640		
			10,286	267,200	SH	x	x	11		267,200		
			853	19,610	SH	x	x	24		19,610		
			982	23,800	SH	x	x	26		23,800		
			5,177	134,855	SH	x		32	134,855			
Entertainment Properties Trust	Common Stocks	29380T105	411	22,500	SH	x	x	10		22,500		
			1,853	100,200	SH	x	x	26		100,200		
			2,292	125,600	SH	x		32	125,600			
Enzon, Inc.	Common Stocks	293904108	1,025	16,400	SH	x	x	21		16,400		
			513	8,200	SH	x	x	26		8,200		
			1,781	28,488	SH	x		32	28,488			
Enzo Biochem, Inc.	Common Stocks	294100102	102	2,980	SH	x	x	33		2,980		
Epicor Software Corp.	Common Stocks	29426L108	15	11,200	SH	x	x	56		11,200		
Equifax, Inc.	Common Stocks	294429105	15	500	SH	x	x	26		500		

			39	1,062	SH	x		32	1,062	
			139	3,800	SH	x	x	33		3,800
Equitable Resources, Inc.	Common Stocks	294549100	763	19,600	SH	x	x	26		19,600
			1,266	38,006	SH	x		32	38,006	
			133	4,000	SH	x	x	33		4,000
			169	2,390	SH	x	x	41		2,390
Equity Inns, Inc.	Common Stocks	294703103	559	57,000	SH	x	x	10		57,000
			98	6,600	SH	x	x	26		6,600
			688	70,170	SH	x		32	70,170	
			5	690	SH	x	x	41		690
Equity Office Properties Trust	Common Stocks	294741103	24,839	785,300	SH	x	x	2		785,300
			2,293	72,500	SH	x	x	3		72,500
			4,503	137,200	SH	x	x	4		137,200
			518	18,400	SH	x	x	11		18,400

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			2,944	84,647	SH	x	x	24		84,647		
			18,343	579,935	SH	x	x	25		579,935		
			13,242	418,658	SH	x		32	418,658			
			781	24,700	SH	x	x	33		24,700		
			130	4,100	SH	x	x	37		4,100		
			16,644	526,200	SH	x	x	46		526,200		
			127	4,000	SH	x	x	51		4,000		
Equity Office Properties Trust	Preferred Stocks	294741509	1,673	34,500	SH	x	x	18		34,500		
Equity Residential Properties Trust	Common Stocks	29476L107	12,701	224,600	SH	x	x	2		224,600		
			5,238	88,400	SH	x	x	4		88,400		
			129	2,500	SH	x	x	11		2,500		
			691	9,200	SH	x	x	13		9,200		
			291	4,590	SH	x	x	24		4,590		
			12,146	214,788	SH	x	x	25		214,788		
			8,674	153,389	SH	x		32	153,389			
			599	10,600	SH	x	x	33		10,600		
			164	2,900	SH	x	x	37		2,900		
			9,992	176,700	SH	x	x	46		176,700		
Telefonaktiebolaget LM Ericsson Class B - ADR	Common Stocks	294821400	642	67,700	SH	x	x	20		67,700		
			210	38,800	SH	x		32	38,800			
Erie Indemnity Co. Class A	Common Stocks	29530P102	51	1,560	SH	x	x	24		1,560		
			33	1,200	SH	x	x	26		1,200		
			32	1,067	SH	x		32	1,067			
			244	8,200	SH	x	x	33		8,200		
			6	210	SH	x	x	41		210		
ESCO Technologies, Inc.	Common Stocks	296315104	527	16,000	SH	x	x	26		16,000		
			485	16,100	SH	x		32	16,100			
eSpeed, Inc. Class A New	Common Stocks	296643109	231	10,500	SH	x	x	26		10,500		
			213	9,700	SH	x		32	9,700			
			18	800	SH	x	x	33		800		
Essex Property Trust, Inc.	Common Stocks	297178105	4,222	85,200	SH	x	x	2		85,200		
			35	746	SH	x	x	26		746		
			11,248	227,000	SH	x	x	46		227,000		
Esterline Corp.	Common Stocks	297425100	520	23,900	SH	x	x	10		23,900		
			299	13,700	SH	x	x	26		13,700		
			1,303	59,900	SH	x		32	59,900			
			40	1,800	SH	x	x	41		1,800		
Ethan Allen Interiors, Inc.	Common Stocks	297602104	415	8,400	SH	x	x	19		8,400		
			1,030	31,691	SH	x		32	31,691			
			98	3,000	SH	x	x	33		3,000		
Evergreen Resources, Inc.	Common Stocks	299900308	1,360	35,800	SH	x		32	35,800			
			17	460	SH	x	x	33		460		
			809	21,300	SH	x	x	53		21,300		
Exar Corp.	Common Stocks	300645108	1,124	56,900	SH	x	x	21		56,900		
			1,063	53,800	SH	x		32	53,800			
Excel Technology, Inc.	Common Stocks	30067T103	438	13,054	SH	x	x	19		13,054		
			1,120	50,740	SH	x		32	50,740			
			22	1,000	SH	x	x	33		1,000		
Exelon Corp.	Common Stocks	30161N101	8,185	116,900	SH	x	x	4		116,900		
			942	11,100	SH	x	x	13		11,100		
			2,697	38,413	SH	x	x	24		38,413		
			1,304	14,900	SH	x	x	26		14,900		
			237	3,700	SH	x	x	28		3,700		
			14,345	223,725	SH	x		32	223,725			

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			224	3,500	SH	x	x	37		3,500		
			90	1,400	SH	x	x	51		1,400		
Exodus Communications, Inc.	Common Stocks	302088109	7	3,569	SH	x		32	3,569			
Expedia, Inc. Class A New	Common Stocks	302125109	120	1,700	SH	x	x	26		1,700		
Expeditors International of Washington, Inc.	Common Stocks	302130109	258	3,900	SH	x	x	24		3,900		
			361	5,600	SH	x	x	26		5,600		
			1,971	32,846	SH	x		32	32,846			
			300	5,000	SH	x	x	33		5,000		
			123	2,580	SH	x	x	41		2,580		
Express Scripts, Inc. Class A	Common Stocks	302182100	2,432	41,800	SH	x	x	10		41,800		
			2,520	45,800	SH	x	x	21		45,800		
			1,098	18,700	SH	x	x	23		18,700		
			427	6,400	SH	x	x	26		6,400		
			10,265	186,537	SH	x		32	186,537			
			369	6,700	SH	x	x	33		6,700		
Extended Stay America, Inc.	Common Stocks	30224P101	2,146	139,400	SH	x	x	10		139,400		
			48	2,100	SH	x	x	26		2,100		
			3,267	217,798	SH	x		32	217,798			
			129	8,600	SH	x	x	33		8,600		
			218	14,500	SH	x	x	51		14,500		
Extreme Networks, Inc.	Common Stocks	30226D106	25	1,200	SH	x	x	26		1,200		
			798	27,066	SH	x		32	27,066			
			172	5,830	SH	x	x	33		5,830		
Exxon Mobil Corp.	Common Stocks	30231G102	15,163	86,600	SH	x	x	1		86,600		
			20,275	225,200	SH	x	x	4		225,200		
			20,852	238,715	SH	x	x	8		238,715		
			12,113	132,240	SH	x	x	10		132,240		
			44,274	516,624	SH	x	x	11		516,624		
			2,504	21,600	SH	x	x	13		21,600		
			57,988	610,118	SH	x	x	24		610,118		
			23,428	220,200	SH	x	x	26		220,200		
			15,522	177,700	SH	x	x	28		177,700		
			168,153	1,925,051	SH	x		32	1,925,051			
			603	6,900	SH	x	x	37		6,900		
			262	3,000	SH	x	x	51		3,000		
F&M Bancorp	Common Stocks	302367107	45	1,000	SH	x	x	26		1,000		
F&M National Corp.	Common Stocks	302374103	88	2,200	SH	x	x	26		2,200		
			124	3,106	SH	x		32	3,106			
			10	260	SH	x	x	41		260		
FBL Financial Group, Inc. Class A	Common Stocks	30239F106	38	2,134	SH	x	x	10		2,134		
FEI Co.	Common Stocks	30241L109	469	7,535	SH	x	x	19		7,535		
			1,386	33,800	SH	x	x	21		33,800		
			2,675	65,241	SH	x		32	65,241			
			78	1,910	SH	x	x	33		1,910		
FLIR Systems, Inc.	Common Stocks	302445101	34	1,350	SH	x	x	33		1,350		
			93	3,700	SH	x	x	56		3,700		
FMC Corp.	Common Stocks	302491303	482	3,200	SH	x	x	1		3,200		
			1,916	18,400	SH	x	x	26		18,400		
			75	1,100	SH	x	x	28		1,100		
			896	13,072	SH	x		32	13,072			
F.N.B. Corp.	Common Stocks	302520101	71	2,420	SH	x		32	2,420			
			46	1,575	SH	x	x	33		1,575		
			11	450	SH	x	x	41		450		
FPL Group, Inc.	Common Stocks	302571104	3,409	52,200	SH	x	x	4		52,200		
			455	7,500	SH	x	x	11		7,500		

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			447	5,600	SH	x	x	13		5,600		
			2,631	39,000	SH	x	x	24		39,000		
			46	500	SH	x	x	26		500		
			8,653	143,719	SH	x		32	143,719			
			102	1,700	SH	x	x	37		1,700		
FSI International, Inc.	Common Stocks	302633102	265	18,900	SH	x	x	10		18,900		
			979	69,900	SH	x		32	69,900			
			178	12,700	SH	x	x	51		12,700		
F.Y.I., Inc.	Common Stocks	302712104	473	11,800	SH	x	x	26		11,800		
			2,854	69,600	SH	x		32	69,600			
			37	900	SH	x	x	33		900		
			1,205	29,400	SH	x	x	53		29,400		
FTI Consulting, Inc.	Common Stocks	302941109	22	1,000	SH	x	x	26		1,000		
			201	9,200	SH	x		32	9,200			
			119	5,440	SH	x	x	33		5,440		

Factory 2-U Stores, Inc.	Common Stocks	303072102	29	1,000	SH	x	x	33	1,000
FactSet Research Systems, Inc.	Common Stocks	303075105	331	8,700	SH	x	x	10	8,700
			38	700	SH	x	x	26	700
			57	1,600	SH	x		32	1,600
			105	2,930	SH	x	x	33	2,930
Fair, Isaac and Co., Inc.	Common Stocks	303250104	135	2,400	SH	x	x	12	2,400
			284	4,600	SH	x	x	26	4,600
			4,405	71,250	SH	x		32	71,250
			135	2,190	SH	x	x	33	2,190
			2,148	34,750	SH	x	x	53	34,750
Fairchild Semiconductor Corp. Class A	Common Stocks	303726103	2,358	102,500	SH	x	x	8	102,500
			1,302	56,618	SH	x		32	56,618
			1,302	56,600	SH	x	x	52	56,600
Family Dollar Stores, Inc.	Common Stocks	307000109	284	11,074	SH	x		32	11,074
			264	10,300	SH	x	x	33	10,300
Fastenal Co.	Common Stocks	311900104	800	12,907	SH	x		32	12,907
			69	800	SH	x	x	47	800
Freddie Mac	Common Stocks	313400301	18,234	231,200	SH	x	x	1	231,200
			9,263	125,900	SH	x	x	4	125,900
			9,135	130,496	SH	x	x	8	130,496
			9,761	140,700	SH	x	x	11	140,700
			1,180	12,700	SH	x	x	13	12,700
			3,255	46,500	SH	x	x	19	46,500
			10,211	138,860	SH	x	x	24	138,860
			5,237	63,900	SH	x	x	26	63,900
			2,653	37,900	SH	x	x	28	37,900
			72,582	1,036,884	SH	x		32	1,036,884
			273	3,900	SH	x	x	37	3,900
			3,722	28,500	SH	x	x	45	28,500
			4,167	53,600	SH	x	x	47	53,600
			133	1,900	SH	x	x	51	1,900
1,729	24,700	SH	x	x	57	24,700			
Federal National Mortgage Association	Common Stocks	313586109	9,817	84,600	SH	x	x	1	84,600
			8,499	94,400	SH	x	x	4	94,400
			7,876	92,500	SH	x	x	8	92,500
			17,436	206,400	SH	x	x	11	206,400
			1,070	9,500	SH	x	x	13	9,500
			1,652	19,400	SH	x	x	19	19,400
			18,991	207,340	SH	x	x	24	207,340
			9,236	88,700	SH	x	x	26	88,700

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			4,590	53,900	SH	x	x	28			53,900	
			84,437	991,632	SH	x		32	991,632			
			255	3,000	SH	x	x	37			3,000	
			4,952	58,162	SH	x	x	43			58,162	
			2,814	17,300	SH	x	x	45			17,300	
			4,459	47,900	SH	x	x	47			47,900	
			1,288	7,920	SH	x	x	48			7,920	
			94	1,100	SH	x	x	51			1,100	
			1,235	14,500	SH	x	x	57			14,500	
Federal Realty Investment Trust	Common Stocks	313747206	4,077	196,600	SH	x	x	25			196,600	
			17	800	SH	x	x	33			800	
Federal Signal Corp.	Common Stocks	313855108	129	5,500	SH	x	x	33			5,500	
Federated Department Stores, Inc.	Common Stocks	31410H101	1,043	11,800	SH	x	x	1			11,800	
			3,651	85,900	SH	x	x	3			85,900	
			7,913	188,200	SH	x	x	11			188,200	
			5,117	120,400	SH	x	x	19			120,400	
			4,048	89,250	SH	x	x	24			89,250	
			1,546	23,100	SH	x	x	26			23,100	
			1,241	29,200	SH	x	x	28			29,200	
			2,822	66,400	SH	x	x	29			66,400	
32,352	761,229	SH	x		32	761,229						
Federated Investors, Inc. Class B	Common Stocks	314211103	1,708	50,400	SH	x	x	10			50,400	
			530	14,540	SH	x	x	24			14,540	
			197	4,700	SH	x	x	26			4,700	
			2,008	62,372	SH	x		32	62,372			
FedEx Corp.	Common Stocks	31428X106	489	6,200	SH	x	x	1			6,200	
			2,935	73,000	SH	x	x	3			73,000	
			1,178	29,300	SH	x	x	8			29,300	
			62	1,600	SH	x	x	11			1,600	
			1,977	43,410	SH	x	x	24			43,410	
			60	1,500	SH	x	x	28			1,500	
			6,275	156,087	SH	x		32	156,087			
			0	1	SH	x	x	33			1	
982	24,435	SH	x	x	43			24,435				

FelCor Lodging Trust, Inc.	Common Stocks	31430F101	2,368	101,200	SH	x	x	2		101,200
			2,016	84,600	SH	x	x	10		84,600
			598	22,640	SH	x	x	24		22,640
			103	2,891	SH	x	x	26		2,891
			3,653	156,130	SH	x		32	156,130	
			37	1,600	SH	x	x	33		1,600
F5 Networks, Inc.	Common Stocks	315616102	1,616	92,000	SH	x		32		92,000
			1,771	100,800	SH	x	x	49		100,800
Fidelity National Financial, Inc.	Common Stocks	316326107	457	18,600	SH	x	x	10		18,600
			1,121	42,700	SH	x	x	23		42,700
			934	36,070	SH	x	x	26		36,070
			3,221	131,102	SH	x		32	131,102	
			157	6,400	SH	x	x	33		6,400
			25	930	SH	x	x	41		930
Fifth Third Bancorp	Common Stocks	316773100	1,167	10,050	SH	x	x	1		10,050
			3,017	45,073	SH	x	x	24		45,073
			150	2,500	SH	x	x	26		2,500
			11,747	195,622	SH	x		32	195,622	
			4,479	67,100	SH	x	x	47		67,100
FileNet Corp.	Common Stocks	316869106	8	700	SH	x	x	26		700
Financial Federal Corp.	Common Stocks	317492106	20	700	SH	x	x	33		700

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Finisar Corp.	Common Stocks	31787A101	28	1,500	SH	x	x	26		1,500		
			1,165	62,341	SH	x		32	62,341			
			590	31,600	SH	x	x	53		31,600		
Finish Line (The), Inc. Class A	Common Stocks	317923100	79	6,300	SH	x	x	56		6,300		
			8	2,100	SH	x	x	24		2,100		
FINOVA Group, Inc.	Common Stocks	317928109	253	68,500	SH	x		32	68,500			
			364	98,300	SH	x	x	52		98,300		
First American Financial Corp.	Common Stocks	318522307	2,945	155,500	SH	x	x	10		155,500		
			1,043	51,600	SH	x	x	23		51,600		
			86	3,000	SH	x	x	26		3,000		
			4,449	234,920	SH	x		32	234,920			
			110	5,800	SH	x	x	33		5,800		
			79	3,130	SH	x	x	41		3,130		
First Bancorp.	Common Stocks	318672102	879	46,400	SH	x	x	52		46,400		
			375	14,100	SH	x	x	26		14,100		
			526	19,500	SH	x		32	19,500			
			36	1,340	SH	x	x	33		1,340		
			6	260	SH	x	x	41		260		
First Busey Corp.	Common Stocks	319383105	17	800	SH	x	x	33		800		
First Citizens BancShares, Inc.	Common Stocks	31946M103	329	3,100	SH	x	x	26		3,100		
			960	8,850	SH	x		32	8,850			
First Commonwealth Financial Corp.	Common Stocks	319829107	117	7,800	SH	x	x	10		7,800		
			81	5,400	SH	x		32	5,400			
First Federal Capital Corp.	Common Stocks	319960100	18	1,100	SH	x	x	33		1,100		
First Data Corp.	Common Stocks	319963104	4,843	50,500	SH	x	x	1		50,500		
			4,369	68,000	SH	x	x	8		68,000		
			1,818	25,000	SH	x	x	24		25,000		
			3,159	35,900	SH	x	x	26		35,900		
			1,458	22,700	SH	x	x	28		22,700		
			23,269	362,159	SH	x		32	362,159			
			1,644	12,700	SH	x	x	45		12,700		
			6,369	89,000	SH	x	x	47		89,000		
			1,484	23,100	SH	x	x	57		23,100		
First Financial Bancorp	Common Stocks	320209109	34	1,995	SH	x	x	33		1,995		
First Financial Holdings, Inc.	Common Stocks	320239106	23	1,000	SH	x	x	33		1,000		
First Horizon Pharmaceutical Corp. New	Common Stocks	32051K106	11	340	SH	x	x	33		340		
First Industrial Realty Trust, Inc.	Common Stocks	32054K103	717	22,300	SH	x	x	2		22,300		
			676	21,800	SH	x	x	4		21,800		
			2,584	80,400	SH	x	x	10		80,400		
			947	27,600	SH	x	x	23		27,600		
			344	7,300	SH	x	x	26		7,300		
			4,304	133,900	SH	x		32	133,900			
			129	4,000	SH	x	x	33		4,000		
			27	860	SH	x	x	41		860		
First Indiana Corp.	Common Stocks	32054R108	119	3,000	SH	x	x	26		3,000		
			16	600	SH	x	x	33		600		
First Merchants Corp.	Common Stocks	320817109	17	700	SH	x	x	33		700		
First Midwest Bancorp, Inc.	Common Stocks	320867104	68	1,500	SH	x	x	26		1,500		

			39	1,300	SH	x	x	33		1,300
First Health Group Corp.	Common Stocks	320960107	4,345	173,940	SH	x	x	24		173,940
			278	10,600	SH	x	x	26		10,600
			7,924	328,527	SH	x		32	328,527	
			322	13,340	SH	x	x	33		13,340
			2,021	83,800	SH	x	x	49		83,800
			1,524	63,200	SH	x	x	53		63,200

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First Niagara Financial Group, Inc.	Common Stocks	33582U100	236	15,600	SH	x	x	26		15,600	
			281	18,100	SH	x		32	18,100		
First Sentinel Bancorp, Inc.	Common Stocks	33640T103	58	2,800	SH	x	x	26		2,800	
			33	2,400	SH	x	x	33		2,400	
1st Source Corp.	Common Stocks	336901103	24	840	SH	x	x	33		840	
First Tennessee National Corp.	Common Stocks	337162101	1,115	30,100	SH	x	x	23		30,100	
			558	14,290	SH	x	x	24		14,290	
			2,645	50,000	SH	x	x	26		50,000	
			3,476	100,132	SH	x		32	100,132		
			389	11,200	SH	x	x	33		11,200	
			120	3,890	SH	x	x	41		3,890	
First Union Corp.	Common Stocks	337358105	2,011	31,600	SH	x	x	1		31,600	
			274	7,900	SH	x	x	4		7,900	
			4,259	122,400	SH	x	x	11		122,400	
			9,114	240,490	SH	x	x	24		240,490	
			2,212	63,300	SH	x	x	28		63,300	
			14,889	426,144	SH	x		32	426,144		
			59	1,700	SH	x	x	51		1,700	
First Virginia Banks, Inc.	Common Stocks	337477103	575	12,200	SH	x	x	26		12,200	
			289	6,141	SH	x		32	6,141		
Fiserv, Inc.	Common Stocks	337738108	742	11,600	SH	x	x	10		11,600	
			156	1,600	SH	x	x	26		1,600	
			7,167	112,021	SH	x		32	112,021		
			864	13,500	SH	x	x	33		13,500	
			3,802	53,500	SH	x	x	47		53,500	
FirstFed Financial Corp.	Common Stocks	337907109	918	30,800	SH	x	x	10		30,800	
			285	8,500	SH	x	x	26		8,500	
			1,922	64,480	SH	x		32	64,480		
			105	3,720	SH	x	x	41		3,720	
FirstMerit Corp.	Common Stocks	337915102	48	1,800	SH	x	x	10		1,800	
			718	27,189	SH	x		32	27,189		
			115	4,560	SH	x	x	41		4,560	
Flagstar Bancorp, Inc.	Common Stocks	337930101	79	3,790	SH	x		32	3,790		
FirstEnergy Corp.	Common Stocks	337932107	1,004	16,600	SH	x	x	1		16,600	
			434	13,500	SH	x	x	10		13,500	
			12,614	371,750	SH	x	x	24		371,750	
			1,412	43,900	SH	x	x	28		43,900	
			12,844	399,379	SH	x		32	399,379		
FleetBoston Financial Corp.	Common Stocks	339030108	3,371	41,080	SH	x	x	1		41,080	
			5,437	132,100	SH	x	x	4		132,100	
			9	238	SH	x	x	7		238	
			2,185	55,381	SH	x	x	8		55,381	
			8,660	209,500	SH	x	x	10		209,500	
			613	11,700	SH	x	x	13		11,700	
			11	280	SH	x	x	15		280	
			5,151	130,561	SH	x	x	19		130,561	
			8,043	185,870	SH	x	x	24		185,870	
			2,773	40,100	SH	x	x	26		40,100	
			3,125	79,223	SH	x	x	28		79,223	
			45,681	1,157,958	SH	x		32	1,157,958		
			142	3,600	SH	x	x	37		3,600	
			134	3,400	SH	x	x	51		3,400	
Fleming Cos., Inc.	Common Stocks	339130106	578	14,100	SH	x	x	26		14,100	
			457	12,790	SH	x		32	12,790		
Flexsteel Industries, Inc.	Common Stocks	339382103	19	1,600	SH	x		32	1,600		

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Florida East Coast Industries, Inc.	Common Stocks	340632108	1	34	SH	x		32	34		
Fluor Corp. New	Common Stocks	343412102	239	4,680	SH	x	x	24		4,680	
			62	900	SH	x	x	26		900	
			3,883	86,004	SH	x		32	86,004		
			2,021	40,300	SH	x	x	47		40,300	
Flow International Corp.	Common Stocks	343468104	1,537	142,350	SH	x		32	142,350		
Flowers Foods, Inc.	Common Stocks	343498101	17	518	SH	x	x	24		518	
			884	28,200	SH	x	x	26		28,200	

			1,273	40,608	SH	x		32	40,608	
			83	2,640	SH	x	x	33		2,640
Flowserve Corp.	Common Stocks	34354P105	176	5,100	SH	x	x	24		5,100
			70	1,500	SH	x	x	26		1,500
			256	8,320	SH	x		32	8,320	
			145	4,700	SH	x	x	33		4,700
Foamex International, Inc.	Common Stocks	344123104	36	4,800	SH	x	x	56		4,800
Focal Communications Corp.	Common Stocks	344155106	0	73	SH	x		32	73	
Fomento Economico Mexicano SA de CV Series B - ADR	Common Stocks	344419106	2,802	69,750	SH	x	x	9		69,750
			703	14,500	SH	x	x	22		14,500
			2,881	67,300	SH	x		32	67,300	
			342	8,000	SH	x	x	34		8,000
			185	2,840	SH	x	x	36		2,840
Footstar, Inc.	Common Stocks	344912100	1,483	43,100	SH	x		32	43,100	
			14	400	SH	x	x	33		400
			2,246	65,300	SH	x	x	52		65,300
Ford Motor Co.	Common Stocks	345370860	1,875	39,031	SH	x	x	1		39,031
			82	3,300	SH	x	x	11		3,300
			14,366	549,362	SH	x	x	24		549,362
			670	17,096	SH	x	x	26		17,096
			1,235	50,300	SH	x	x	28		50,300
			14,547	592,531	SH	x		32	592,531	
Forest City Enterprises, Inc. Class A	Common Stocks	345550107	50	900	SH	x	x	33		900
Forest Labs, Inc.	Common Stocks	345838106	4,814	67,800	SH	x	x	8		67,800
			4,674	62,500	SH	x	x	10		62,500
			4,218	61,000	SH	x	x	11		61,000
			26	370	SH	x	x	24		370
			453	4,400	SH	x	x	26		4,400
			19,641	276,639	SH	x		32	276,639	
			3,574	50,342	SH	x	x	43		50,342
			1,696	21,500	SH	x	x	47		21,500
Forest Oil Corp.	Common Stocks	346091705	98	2,850	SH	x	x	24		2,850
			209	7,456	SH	x		32	7,456	
			28	1,000	SH	x	x	33		1,000
Forrester Research, Inc.	Common Stocks	346563109	2,928	129,600	SH	x		32	129,600	
			23	1,000	SH	x	x	33		1,000
			163	7,200	SH	x	x	51		7,200
			70	3,100	SH	x	x	53		3,100
Fortune Brands, Inc.	Common Stocks	349631101	1,186	17,500	SH	x	x	1		17,500
			1,239	32,300	SH	x	x	28		32,300
			3,679	95,910	SH	x		32	95,910	
Fossil, Inc.	Common Stocks	349882100	23	1,100	SH	x	x	33		1,100
Foundry Networks, Inc.	Common Stocks	35063R100	2,088	104,498	SH	x		32	104,498	
			138	6,900	SH	x	x	33		6,900
4Kids Entertainment, Inc.	Common Stocks	350865101	446	23,300	SH	x	x	26		23,300
			979	51,100	SH	x		32	51,100	
Four Seasons Hotels, Inc.	Common Stocks	35100E104	12,903	233,116	SH	x		32	233,116	

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			4,120	74,441	SH	x	x	43		74,441		
Fox Entertainment Group, Inc. Class A	Common Stocks	35138T107	1,226	48,100	SH	x	x	11		48,100		
			168	5,330	SH	x	x	24		5,330		
			625	22,403	SH	x		32	22,403			
			240	8,600	SH	x	x	33		8,600		
Franchise Finance Corp. of America	Common Stocks	351807102	610	21,550	SH	x	x	24		21,550		
			1,986	79,100	SH	x	x	25		79,100		
			81	2,133	SH	x	x	26		2,133		
			1,721	68,520	SH	x		32	68,520			
			178	7,100	SH	x	x	33		7,100		
			150	5,980	SH	x	x	41		5,980		
Franklin Resources, Inc.	Common Stocks	354613101	922	10,500	SH	x	x	1		10,500		
			5,113	111,700	SH	x	x	19		111,700		
			615	11,880	SH	x	x	24		11,880		
			1,007	22,000	SH	x	x	26		22,000		
			481	10,500	SH	x	x	28		10,500		
			22,798	498,104	SH	x		32	498,104			
			2,678	52,800	SH	x	x	47		52,800		
			1,419	31,000	SH	x	x	57		31,000		
Fred's, Inc. Class A	Common Stocks	356108100	422	16,375	SH	x	x	10		16,375		
			418	16,250	SH	x		32	16,250			
Freemarkets, Inc.	Common Stocks	356602102	1,122	56,100	SH	x	x	8		56,100		
			829	39,300	SH	x	x	26		39,300		
			1,380	69,000	SH	x		32	69,000			
Freeport-McMoRan Copper & Gold, Inc. Class A	Common Stocks	35671D105	2	200	SH	x	x	24		200		
Freeport-McMoan Copper & Gold, Inc. Class B	Common Stocks	35671D857	180	14,310	SH	x	x	24		14,310		
			215	19,500	SH	x	x	26		19,500		

			2,747	248,569	SH	x		32	248,569	
			2,046	185,200	SH	x	x	49		185,200
Fremont General Corp.	Common Stocks	357288109	132	20,380	SH	x		32	20,380	
Fresenius Medical Care AG - ADR	Common Stocks	358029106	1,693	71,601	SH	x		32	71,601	
Fresh Brands, Inc.	Common Stocks	35803U108	2,144	154,250	SH	x	x	3		154,250
			2,508	180,400	SH	x		32	180,400	
Friedman's, Inc. Class A	Common Stocks	358438109	23	2,000	SH	x	x	26		2,000
			72	6,300	SH	x		32	6,300	
Frontier Airlines, Inc.	Common Stocks	359065109	552	45,650	SH	x	x	23		45,650
			547	48,300	SH	x		32	48,300	
			18	1,600	SH	x	x	33		1,600
Frontier Financial Corp.	Common Stocks	35907K105	40	1,700	SH	x	x	26		1,700
Frontier Oil Corp.	Common Stocks	35914P105	29	2,200	SH	x	x	33		2,200
FrontLine Capital Group	Common Stocks	35921N101	513	342,300	SH	x	x	2		342,300
Fuller (H.B.) Co.	Common Stocks	359694106	43	760	SH	x	x	24		760
			173	3,470	SH	x		32	3,470	
			6	149	SH	x	x	41		149
Fulton Financial Corp.	Common Stocks	360271100	9	420	SH	x	x	10		420
			253	10,914	SH	x	x	24		10,914
			545	26,635	SH	x		32	26,635	
			49	2,415	SH	x	x	33		2,415
			18	895	SH	x	x	41		895
G & K Services, Inc. Class A	Common Stocks	361268105	51	1,900	SH	x	x	33		1,900
GATX Corp.	Common Stocks	361448103	177	4,400	SH	x	x	11		4,400
			1,442	35,956	SH	x		32	35,956	
			2,226	55,500	SH	x	x	52		55,500
GBC Bancorp	Common Stocks	361475106	24	900	SH	x	x	26		900
			963	33,730	SH	x		32	33,730	

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			30	1,110	SH	x	x	41			1,110	
GPU, Inc.	Common Stocks	36225X100	807	12,200	SH	x	x	1			12,200	
			352	10,700	SH	x	x	11			10,700	
			75	1,400	SH	x	x	26			1,400	
			179	5,100	SH	x	x	28			5,100	
			762	21,688	SH	x		32	21,688			
GSI Lumonics, Inc. New	Common Stocks	36229U102	415	29,495	SH	x	x	19			29,495	
			684	73,900	SH	x	x	21			73,900	
			1,446	156,318	SH	x		32	156,318			
Gabelli Asset Management, Inc.	Common Stocks	36239Y102	33	800	SH	x	x	10			800	
			22	700	SH	x	x	26			700	
Gables Residential Trust	Common Stocks	362418105	1,557	52,000	SH	x	x	3			52,000	
			18	610	SH	x		32	610			
			17	600	SH	x	x	41			600	
Gadzooks, Inc.	Common Stocks	362553109	39	3,000	SH	x	x	56			3,000	
Galileo International, Inc.	Common Stocks	363547100	8,285	248,010	SH	x	x	24			248,010	
			1,019	26,600	SH	x	x	26			26,600	
			8,717	268,216	SH	x		32	268,216			
			237	11,680	SH	x	x	41			11,680	
Gallagher (Arthur J.) & Co.	Common Stocks	363576109	1,715	61,400	SH	x	x	4			61,400	
			915	32,900	SH	x	x	10			32,900	
			86	3,300	SH	x	x	12			3,300	
			256	7,300	SH	x	x	13			7,300	
			40	1,000	SH	x	x	26			1,000	
			6,014	231,292	SH	x		32	231,292			
			146	5,600	SH	x	x	33			5,600	
			49	1,900	SH	x	x	37			1,900	
			45	1,710	SH	x	x	41			1,710	
			364	14,000	SH	x	x	51			14,000	
Gannett Co., Inc.	Common Stocks	364730101	837	6,400	SH	x	x	1			6,400	
			5,831	85,000	SH	x	x	4			85,000	
			8,314	126,700	SH	x	x	11			126,700	
			752	8,600	SH	x	x	13			8,600	
			2,728	36,590	SH	x	x	24			36,590	
			1,094	16,600	SH	x	x	28			16,600	
			16,433	249,364	SH	x		32	249,364			
			185	2,800	SH	x	x	37			2,800	
Gap, Inc. (The)	Common Stocks	364760108	99	3,400	SH	x	x	11			3,400	
			119	4,100	SH	x	x	26			4,100	
			126	4,332	SH	x		32	4,332			
Garan, Inc.	Common Stocks	364802108	44	1,300	SH	x		32	1,300			
Gateway, Inc.	Common Stocks	367626108	22	1,364	SH	x		32	1,364			
Gaylord Entertainment Co. Gemstar-TV Guide International, Inc.	Common Stocks	367905106	2,206	76,600	SH	x		32	76,600			
			7,698	180,700	SH	x	x	11			180,700	
			69	1,620	SH	x	x	24			1,620	
			966	22,666	SH	x		32	22,666			

GenCorp, Inc.	Common Stocks	368682100	639	49,900	SH	x	x	10		49,900
			315	24,600	SH	x	x	26		24,600
			1,132	88,400	SH	x		32	88,400	
			32	2,500	SH	x	x	33		2,500
Gene Logic, Inc.	Common Stocks	368689105	2,751	126,200	SH	x		32	126,200	
			64	2,950	SH	x	x	33		2,950
			3,017	138,400	SH	x	x	49		138,400
Genencor International, Inc.	Common Stocks	368709101	262	16,500	SH	x		32	16,500	
			87	5,490	SH	x	x	33		5,490

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Genentech, Inc.	Common Stocks	368710406	415	26,100	SH	x	x	52		26,100	
			572	10,230	SH	x	x	24		10,230	
			27,571	500,378	SH	x		32	500,378		
			821	14,900	SH	x	x	33		14,900	
			430	7,800	SH	x	x	39		7,800	
			7,666	139,123	SH	x	x	43		139,123	
General Cable Corp.	Common Stocks	369300108	2,467	40,300	SH	x	x	47		40,300	
			872	48,400	SH	x	x	26		48,400	
			1,132	61,000	SH	x		32	61,000		
General Communication, Inc. Class A	Common Stocks	369385109	247	20,400	SH	x	x	26		20,400	
			692	57,190	SH	x		32	57,190		
General Dynamics Corp.	Common Stocks	369550108	749	4,900	SH	x	x	1		4,900	
			4,124	53,000	SH	x	x	3		53,000	
			405	5,400	SH	x	x	4		5,400	
			3,166	40,689	SH	x	x	8		40,689	
			2,058	23,510	SH	x	x	24		23,510	
			3,559	39,000	SH	x	x	26		39,000	
			101	1,300	SH	x	x	28		1,300	
			27,598	354,689	SH	x		32	354,689		
			5,389	69,262	SH	x	x	43		69,262	
			101	1,300	SH	x	x	51		1,300	
General Electric Co.	Common Stocks	369604103	1,183	15,200	SH	x	x	57		15,200	
			8,796	162,500	SH	x	x	1		162,500	
			16,453	337,500	SH	x	x	8		337,500	
			36,811	721,190	SH	x	x	10		721,190	
			58,217	1,194,200	SH	x	x	11		1,194,200	
			8,951	183,600	SH	x	x	19		183,600	
			53,435	1,084,506	SH	x	x	24		1,084,506	
			28,043	449,900	SH	x	x	26		449,900	
			262,054	5,375,475	SH	x		32	5,375,475		
			219	4,500	SH	x	x	39		4,500	
			8,438	173,087	SH	x	x	43		173,087	
			2,001	20,700	SH	x	x	45		20,700	
General Growth Properties, Inc.	Common Stocks	370021107	20,328	375,300	SH	x	x	47		375,300	
			51,923	847,020	SH	x	x	48		847,020	
			180	3,700	SH	x	x	51		3,700	
			13,382	340,000	SH	x	x	2		340,000	
			136	3,900	SH	x	x	11		3,900	
			123	2,760	SH	x	x	24		2,760	
			5,695	144,700	SH	x	x	25		144,700	
			195	4,959	SH	x		32	4,959		
General Mills, Inc.	Common Stocks	370334104	4,082	103,700	SH	x	x	46		103,700	
			914	21,500	SH	x	x	4		21,500	
			7,155	156,200	SH	x	x	10		156,200	
			346	8,000	SH	x	x	11		8,000	
			1,476	27,800	SH	x	x	26		27,800	
General Motors Corp.	Common Stocks	370442105	83	1,900	SH	x	x	28		1,900	
			7,183	164,065	SH	x		32	164,065		
			528	4,700	SH	x	x	1		4,700	
			727	11,400	SH	x	x	4		11,400	
			7,777	115,400	SH	x	x	10		115,400	
			8,249	132,000	SH	x	x	11		132,000	
			8,059	115,410	SH	x	x	24		115,410	
			1,781	18,900	SH	x	x	26		18,900	
951	14,785	SH	x	x	28		14,785				

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General Motors Corp. Class H	Common Stocks	370442832	3,411	53,000	SH	x	x	29		53,000	
			25,500	396,271	SH	x		32	396,271		
			187	2,900	SH	x	x	51		2,900	
			2,505	123,700	SH	x	x	8		123,700	
			254	13,900	SH	x	x	11		13,900	
			473	20,901	SH	x	x	24		20,901	
			1,283	63,334	SH	x		32	63,334		

Genesco, Inc.	Common Stocks	371532102	1,318	65,100	SH	x	x	33		65,100
			1,307	38,900	SH	x	x	10		38,900
			1,492	41,600	SH	x	x	23		41,600
			1,182	32,700	SH	x	x	26		32,700
			3,518	104,700	SH	x		32	104,700	
Gentex Corp.	Common Stocks	371901109	87	2,600	SH	x	x	33		2,600
			71	3,100	SH	x	x	12		3,100
			2,033	72,953	SH	x		32	72,953	
			11	400	SH	x	x	33		400
Genesis Microchip, Inc.	Common Stocks	371933102	1,159	41,600	SH	x	x	53		41,600
			2,849	78,800	SH	x		32	78,800	
			1,952	54,000	SH	x	x	49		54,000
Genlyte Group, Inc. (The)	Common Stocks	372302109	371	12,100	SH	x	x	26		12,100
			781	25,280	SH	x		32	25,280	
			28	900	SH	x	x	33		900
			34	1,216	SH	x	x	41		1,216
GenRad, Inc.	Common Stocks	372447102	12	2,000	SH	x	x	33		2,000
GenTek, Inc.	Common Stocks	37245X104	148	27,900	SH	x		32	27,900	
Genuine Parts Co.	Common Stocks	372460105	423	7,500	SH	x	x	1		7,500
			1,087	34,500	SH	x	x	8		34,500
			492	15,620	SH	x	x	28		15,620
			5,749	182,507	SH	x		32	182,507	
Genus, Inc.	Common Stocks	372461103	35	7,200	SH	x	x	56		7,200
Gentiva Health Services, Inc.	Common Stocks	37247A102	16	900	SH	x	x	26		900
			47	2,600	SH	x		32	2,600	
Genuity, Inc.	Common Stocks	37248E103	2,377	762,000	SH	x		32	762,000	
			2,976	954,000	SH	x	x	52		954,000
Genzyme Corp.	Common Stocks	372917104	2,056	31,600	SH	x	x	10		31,600
			345	5,000	SH	x	x	24		5,000
			6,592	108,058	SH	x		32	108,058	
			344	5,632	SH	x	x	33		5,632
Georgia Gulf Corp.	Common Stocks	373200203	2,189	32,300	SH	x	x	47		32,300
			397	25,500	SH	x	x	26		25,500
			892	57,540	SH	x		32	57,540	
Georgia-Pacific Group	Common Stocks	373298108	14	900	SH	x	x	33		900
			930	13,300	SH	x	x	1		13,300
			1,655	48,900	SH	x	x	3		48,900
			1,184	30,830	SH	x	x	24		30,830
Georgia-Pacific Corp. (Timber Group)	Common Stocks	373298702	1,659	49,000	SH	x	x	28		49,000
			8,338	246,323	SH	x		32	246,323	
			438	11,550	SH	x	x	24		11,550
			197	5,500	SH	x	x	26		5,500
Gerber Scientific, Inc.	Common Stocks	373730100	921	25,776	SH	x		32	25,776	
			27	940	SH	x	x	41		940
			60	5,500	SH	x		32	5,500	
Getty Images, Inc.	Common Stocks	374276103	6	940	SH	x	x	41		940
			488	12,227	SH	x	x	19		12,227
			3,642	138,700	SH	x		32	138,700	

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Gilead Sciences, Inc.	Common Stocks	375558103	1,444	55,000	SH	x	x	53		55,000		
			279	4,800	SH	x	x	10		4,800		
			36	590	SH	x	x	24		590		
			200	2,800	SH	x	x	26		2,800		
			1,968	33,821	SH	x		32	33,821			
Gillette Co. (The)	Common Stocks	375766102	36	1,226	SH	x	x	41		1,226		
			3,491	108,200	SH	x	x	4		108,200		
			7,620	259,800	SH	x	x	11		259,800		
			606	15,700	SH	x	x	13		15,700		
			26	600	SH	x	x	26		600		
P.H. Glatfelter Co.	Common Stocks	377316104	8,034	277,147	SH	x		32	277,147			
			139	4,800	SH	x	x	37		4,800		
			476	32,500	SH	x	x	26		32,500		
			1,884	132,100	SH	x		32	132,100			
			29	2,000	SH	x	x	33		2,000		
Glenborough Realty Trust, Inc.	Common Stocks	37803P105	20	1,540	SH	x	x	41		1,540		
			270	18,900	SH	x	x	51		18,900		
			160	6,971	SH	x	x	26		6,971		
			229	11,850	SH	x		32	11,850			
Glimcher Realty Trust	Common Stocks	379302102	87	3,200	SH	x	x	26		3,200		
			23	1,300	SH	x		32	1,300			
			9	600	SH	x	x	41		600		
Global Industries, Inc.	Common Stocks	379336100	1,618	129,750	SH	x	x	21		129,750		
			1,557	124,890	SH	x		32	124,890			
Global Imaging Systems, Inc.	Common Stocks	37934A100	33	2,300	SH	x	x	26		2,300		
			43	4,100	SH	x		32	4,100			
Global Marine, Inc.	Common Stocks	379352404	2,494	133,865	SH	x	x	3		133,865		
			1,516	70,400	SH	x	x	4		70,400		

			3,486	181,800	SH	x	x	11		181,800
			181	7,300	SH	x	x	13		7,300
			142	5,300	SH	x	x	26		5,300
			5,934	318,497	SH	x		32	318,497	
			427	22,900	SH	x	x	33		22,900
			45	2,400	SH	x	x	37		2,400
Global Payments, Inc.	Common Stocks	37940X102	83	2,760	SH	x	x	33		2,760
GlobeSpan, Inc.	Common Stocks	379571102	695	47,600	SH	x		32	47,600	
			781	53,500	SH	x	x	49		53,500
Golden State Bancorp, Inc.	Common Stocks	381197102	1,079	35,600	SH	x	x	11		35,600
			162	5,700	SH	x	x	12		5,700
			1,441	46,800	SH	x	x	21		46,800
			1,141	34,700	SH	x	x	23		34,700
			375	10,640	SH	x	x	24		10,640
			1,173	32,900	SH	x	x	26		32,900
			4,698	152,537	SH	x		32	152,537	
			82	2,890	SH	x	x	41		2,890
Golden State Vintners, Inc. Class B	Common Stocks	38121K208	45	5,500	SH	x	x	56		5,500
Golden West Financial Corp.	Common Stocks	381317106	1,182	9,400	SH	x	x	1		9,400
			531	8,100	SH	x	x	4		8,100
			925	14,400	SH	x	x	8		14,400
			1,461	20,050	SH	x	x	24		20,050
			1,187	17,900	SH	x	x	26		17,900
			1,593	24,790	SH	x	x	28		24,790
			13,763	214,244	SH	x		32	214,244	
			3,376	47,300	SH	x	x	47		47,300
			128	2,000	SH	x	x	51		2,000

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Goldman Sachs Group, Inc.	Common Stocks	38141G104	3,457	39,500	SH	x	x	1		39,500	
			1,828	21,300	SH	x	x	8		21,300	
			4,556	53,100	SH	x	x	10		53,100	
			6,380	75,100	SH	x	x	11		75,100	
			2,831	33,000	SH	x	x	19		33,000	
			2,155	22,170	SH	x	x	24		22,170	
			626	4,800	SH	x	x	26		4,800	
			266	3,100	SH	x	x	28		3,100	
			39,150	456,296	SH	x		32	456,296		
			1,236	14,400	SH	x	x	33		14,400	
			802	9,350	SH	x	x	43		9,350	
			338	1,800	SH	x	x	45		1,800	
B.F. Goodrich Co.	Common Stocks	382388106	6,674	60,060	SH	x	x	48		60,060	
			783	9,500	SH	x	x	1		9,500	
			2,383	62,900	SH	x	x	11		62,900	
			1,066	26,300	SH	x	x	23		26,300	
			105	2,000	SH	x	x	26		2,000	
			1,172	30,860	SH	x	x	28		30,860	
Goodyear Tire & Rubber Co.	Common Stocks	382550101	5,025	132,304	SH	x		32	132,304		
			1,585	27,600	SH	x	x	1		27,600	
			101	2,700	SH	x	x	26		2,700	
			1,910	68,200	SH	x	x	28		68,200	
			4,746	169,494	SH	x		32	169,494		
GoTo.com, Inc.	Common Stocks	38348T107	39	2,000	SH	x	x	33		2,000	
Graco, Inc.	Common Stocks	384109104	24	900	SH	x	x	26		900	
			99	3,010	SH	x	x	33		3,010	
Grainger (W.W.), Inc.	Common Stocks	384802104	602	6,900	SH	x	x	1		6,900	
			2,524	63,900	SH	x	x	4		63,900	
			2,321	56,400	SH	x	x	8		56,400	
			2,525	64,500	SH	x	x	11		64,500	
			295	5,400	SH	x	x	13		5,400	
			1,056	23,480	SH	x	x	24		23,480	
			6,579	159,839	SH	x		32	159,839		
			70	1,700	SH	x	x	37		1,700	
Granite Construction, Inc.	Common Stocks	387328107	9	285	SH	x	x	24		285	
			27	1,050	SH	x		32	1,050		
Grant Prideco, Inc.	Common Stocks	38821G101	14	807	SH	x		32	807		
Gray Communications Systems, Inc.	Common Stocks	389190109	82	4,300	SH	x	x	26		4,300	
			120	6,300	SH	x		32	6,300		
Great Atlantic & Pacific Tea Co., Inc.	Common Stocks	390064103	357	24,100	SH	x	x	10		24,100	
			305	20,580	SH	x		32	20,580		
			19	1,300	SH	x	x	33		1,300	
Great Lakes Chemical Corp.	Common Stocks	390568103	8	253	SH	x		32	253		
Great Lakes, Inc.	Common Stocks	390752103	158	8,700	SH	x	x	10		8,700	
			118	6,500	SH	x		32	6,500		
Greater Bay Bancorp	Common Stocks	391648102	729	29,200	SH	x	x	26		29,200	
			828	33,160	SH	x		32	33,160		
			97	3,900	SH	x	x	33		3,900	
Greenpoint Financial Corp.	Common Stocks	395384100	4,097	106,700	SH	x	x	10		106,700	

6,784	181,700	SH	x	x	11	181,700
997	24,300	SH	x	x	23	24,300
649	14,960	SH	x	x	24	14,960
830	20,900	SH	x	x	26	20,900
8,702	226,616	SH	x		32	226,616
407	10,600	SH	x	x	33	10,600

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Greif Bros. Corp. Class A	Common Stocks	397624107	761	24,200	SH	x	x	26		24,200		
			841	27,700	SH	x		32	27,700			
Grey Global Group, Inc.	Common Stocks	39787M108	4,546	6,836	SH	x	x	3		6,836		
			66	100	SH	x	x	26		100		
			5,578	8,388	SH	x		32	8,388			
Grey Wolf, Inc.	Common Stocks	397888108	407	97,300	SH	x	x	10		97,300		
			26	4,200	SH	x	x	26		4,200		
			649	162,350	SH	x		32	162,350			
Griffon Corp.	Common Stocks	398433102	146	13,310	SH	x		32		13,310		
			24	2,200	SH	x	x	33		2,200		
			7	940	SH	x	x	41		940		
			25	2,300	SH	x	x	56		2,300		
Group 1 Automotive, Inc.	Common Stocks	398905109	226	7,640	SH	x		32	7,640			
			7	600	SH	x	x	41		600		
Grupo Industrial Durango SA - ADR	Common Stocks	40048E109	91	17,250	SH	x	x	28		17,250		
			119	22,500	SH	x		32	22,500			
Grupo Television SA de CV - GDR	Common Stocks	40049J206	315	8,600	SH	x	x	9		8,600		
			4,926	123,120	SH	x		32	123,120			
			740	18,495	SH	x	x	34		18,495		
			1,119	24,300	SH	x	x	36		24,300		
			2,185	54,600	SH	x	x	50		54,600		
Grupo Iusacell SA de CV - ADR New	Common Stocks	40050B100	384	55,500	SH	x	x	9		55,500		
			802	116,000	SH	x		32	116,000			
			62	9,000	SH	x	x	34		9,000		
			429	56,300	SH	x	x	35		56,300		
GTECH Holdings Corp.	Common Stocks	400518106	2,775	73,490	SH	x	x	24		73,490		
			35	1,100	SH	x	x	26		1,100		
			3,391	95,489	SH	x		32	95,489			
			125	3,510	SH	x	x	33		3,510		
			133	4,940	SH	x	x	41		4,940		
Grupo Aeroportuario del Sureste SA de CV - ADR	Common Stocks	40051E202	320	17,100	SH	x		32	17,100			
			155	8,300	SH	x	x	34		8,300		
			167	8,400	SH	x	x	35		8,400		
Guidant Corp.	Common Stocks	401698105	3,750	93,000	SH	x	x	4		93,000		
			1,945	52,300	SH	x	x	11		52,300		
			654	13,800	SH	x	x	13		13,800		
			7,959	221,075	SH	x		32	221,075			
			126	3,500	SH	x	x	37		3,500		
Guitar Center, Inc.	Common Stocks	402040109	264	12,500	SH	x	x	26		12,500		
			273	12,900	SH	x		32	12,900			
Gulf Indonesia Resources, Ltd.	Common Stocks	402284103	1,092	113,401	SH	x	x	9		113,401		
			635	62,501	SH	x		32	62,501			
GulfMark Offshore, Inc.	Common Stocks	402629109	1,067	33,900	SH	x		32	33,900			
			51	1,620	SH	x	x	33		1,620		
			230	7,300	SH	x	x	51		7,300		
H&CB - ADR	Common Stocks	404008203	243	21,913	SH	x		32	21,913			
			305	24,103	SH	x	x	36		24,103		
HCA-The Healthcare Co.	Common Stocks	404119109	1,560	19,600	SH	x	x	1		19,600		
			4,167	82,700	SH	x	x	4		82,700		
			218	4,820	SH	x	x	10		4,820		
			2,847	63,000	SH	x	x	11		63,000		
			810	13,500	SH	x	x	13		13,500		
			2,682	50,000	SH	x	x	26		50,000		
			2,110	46,700	SH	x	x	28		46,700		
			26,428	584,828	SH	x		32	584,828			

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			5,838	102,460	SH	x	x	48		102,460		
			2,097	46,400	SH	x	x	57		46,400		
HCC Insurance Holdings, Inc.	Common Stocks	404132102	29	1,179	SH	x		32	1,179			
			118	4,800	SH	x	x	33		4,800		
			7	290	SH	x	x	41		290		
HNC Software, Inc.	Common Stocks	40425P107	200	8,000	SH	x	x	26		8,000		
			275	11,000	SH	x		32	11,000			
			114	4,550	SH	x	x	33		4,550		

HRPT Properties Trust	Common Stocks	40426W101	1,908	196,100	SH	x	x	10		196,100
			742	69,200	SH	x	x	26		69,200
			2,955	303,700	SH	x		32	303,700	
HS Resources, Inc.	Common Stocks	404297103	29	700	SH	x	x	26		700
			807	12,450	SH	x		32	12,450	
			144	2,220	SH	x	x	33		2,220
Hain Celestial Group, Inc.	Common Stocks	405217100	158	5,800	SH	x	x	12		5,800
			1,439	65,400	SH	x		32	65,400	
			818	37,200	SH	x	x	53		37,200
Halliburton Co.	Common Stocks	406216101	8,101	217,900	SH	x	x	4		217,900
			221	6,200	SH	x	x	10		6,200
			1,073	22,700	SH	x	x	13		22,700
			261	6,460	SH	x	x	24		6,460
			200	3,700	SH	x	x	26		3,700
			15,552	436,855	SH	x		32	436,855	
Hamilton Bancorp, Inc.	Common Stocks	407013101	141	20,100	SH	x	x	26		20,100
			30	700	SH	x	x	33		700
			1,197	30,500	SH	x	x	47		30,500
John Hancock Financial Services, Inc.	Common Stocks	41014S106	1,413	39,200	SH	x	x	4		39,200
			1,554	38,600	SH	x	x	10		38,600
			913	21,470	SH	x	x	24		21,470
			220	3,600	SH	x	x	26		3,600
			471	11,700	SH	x	x	28		11,700
			4,786	118,884	SH	x		32	118,884	
Handleman Co.	Common Stocks	410252100	89	2,200	SH	x	x	37		2,200
			2,392	53,500	SH	x	x	47		53,500
			735	43,900	SH	x	x	26		43,900
Hanover Compressor Co.	Common Stocks	410768105	935	55,850	SH	x		32	55,850	
			32	1,900	SH	x	x	33		1,900
			107	3,500	SH	x	x	12		3,500
			80	1,600	SH	x	x	26		1,600
			5,911	178,620	SH	x		32	178,620	
			3	80	SH	x	x	33		80
Harcourt General, Inc.	Common Stocks	41163G101	2,793	84,400	SH	x	x	49		84,400
			1,413	42,700	SH	x	x	53		42,700
			389	3,400	SH	x	x	1		3,400
Harbor Florida Bancshares, Inc.	Common Stocks	411901101	617	10,600	SH	x	x	28		10,600
			1,472	25,290	SH	x		32	25,290	
			339	17,700	SH	x	x	10		17,700
Harland (John H.) Co.	Common Stocks	412693103	607	31,700	SH	x		32	31,700	
			24	1,460	SH	x	x	41		1,460
			291	12,500	SH	x	x	10		12,500
Harley-Davidson, Inc.	Common Stocks	412822108	336	14,400	SH	x	x	26		14,400
			4,124	177,000	SH	x		32	177,000	
			48	2,660	SH	x	x	41		2,660
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				2,213	47,000	SH	x	x	8		47,000
				3,799	80,700	SH	x	x	10		80,700
				336	9,500	SH	x	x	11		9,500
				1,384	25,600	SH	x	x	26		25,600
				9,976	211,893	SH	x		32	211,893	
				1,408	15,200	SH	x	x	45		15,200
				3,051	58,300	SH	x	x	47		58,300
Harleysville Group, Inc.	Common Stocks	412824104	411	13,800	SH	x	x	10		13,800	
			127	2,800	SH	x	x	26		2,800	
			372	12,500	SH	x		32	12,500		
Harman International Industries, Inc.	Common Stocks	413086109	27	700	SH	x	x	33		700	
Harmony Gold Mining Co., Ltd.	Common Stocks	413216300	457	80,301	SH	x		32	80,301		
			518	82,701	SH	x	x	35		82,701	
Harrah's Entertainment, Inc.	Common Stocks	413619107	339	4,700	SH	x	x	1		4,700	
			1,750	43,720	SH	x	x	24		43,720	
			602	15,500	SH	x	x	26		15,500	
			406	11,500	SH	x	x	28		11,500	
			4,538	128,545	SH	x		32	128,545		
Harris Corp.	Common Stocks	413875105	131	4,590	SH	x	x	41		4,590	
			874	30,100	SH	x	x	23		30,100	
			611	20,100	SH	x	x	26		20,100	
			278	10,200	SH	x	x	28		10,200	
			2,941	108,100	SH	x	x	29		108,100	
			11,612	426,745	SH	x		32	426,745		
Harsco Corp.	Common Stocks	415864107	14	660	SH	x	x	41		660	
			3,148	115,700	SH	x	x	52		115,700	
			336	10,870	SH	x	x	24		10,870	
			1,375	50,690	SH	x		32	50,690		

			133	4,900	SH	x	x	33		4,900
			155	6,433	SH	x	x	41		6,433
Harte Hanks Communications	Common Stocks	416196103	2,748	111,000	SH	x	x	3		111,000
			3,046	123,001	SH	x		32	123,001	
			129	5,200	SH	x	x	33		5,200
Hartford Financial Services										
Group, Inc. (The)	Common Stocks	416515104	1,255	9,400	SH	x	x	1		9,400
			7,150	104,200	SH	x	x	4		104,200
			1,763	26,700	SH	x	x	11		26,700
			901	9,900	SH	x	x	13		9,900
			937	13,700	SH	x	x	19		13,700
			2,019	26,050	SH	x	x	24		26,050
			397	4,400	SH	x	x	26		4,400
			1,245	18,200	SH	x	x	28		18,200
			21,370	312,420	SH	x		32	312,420	
			212	3,100	SH	x	x	37		3,100
			3,222	47,100	SH	x	x	57		47,100
Hasbro, Inc.	Common Stocks	418056107	1,722	119,700	SH	x	x	11		119,700
			139	8,480	SH	x	x	24		8,480
			354	24,481	SH	x		32	24,481	
			58	4,630	SH	x	x	41		4,630
Haverty Furniture Co.,										
Inc.	Common Stocks	419596101	222	15,000	SH	x	x	26		15,000
			203	13,600	SH	x		32	13,600	
Hawaiian Electric										
Industries, Inc.	Common Stocks	419870100	2,269	59,400	SH	x	x	10		59,400
			67	1,800	SH	x	x	26		1,800
			1,899	49,700	SH	x		32	49,700	
			145	3,800	SH	x	x	33		3,800
Health Care Property										
Investors, Inc.	Common Stocks	421915109	12,996	377,800	SH	x	x	2		377,800

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			12	348	SH	x		32		348		
HEALTHSOUTH Corp.	Common Stocks	421924101	834	33,300	SH	x	x	1		33,300		
			4,527	283,500	SH	x	x	8		283,500		
			1,283	71,660	SH	x	x	24		71,660		
			262	11,700	SH	x	x	26		11,700		
			327	20,500	SH	x	x	28		20,500		
			6,229	390,032	SH	x		32	390,032			
			195	12,200	SH	x	x	33		12,200		
			135	11,150	SH	x	x	41		11,150		
			3,253	203,700	SH	x	x	52		203,700		
Health Management												
Associates Class A	Common Stocks	421933102	36	2,300	SH	x	x	26		2,300		
			38	1,822	SH	x		32	1,822			
			739	35,100	SH	x	x	33		35,100		
Healthcare Realty Trust,												
Inc.	Common Stocks	421946104	397	15,100	SH	x	x	10		15,100		
			250	9,500	SH	x		32	9,500			
			118	4,500	SH	x	x	33		4,500		
Health Care, Inc.	Common Stocks	42217K106	499	21,000	SH	x	x	10		21,000		
			53	2,460	SH	x	x	26		2,460		
			686	28,900	SH	x		32	28,900			
			62	2,600	SH	x	x	33		2,600		
HealthExtras, Inc. New	Common Stocks	422211102	5	580	SH	x	x	33		580		
Health Net, Inc.	Common Stocks	42222G108	4,582	257,790	SH	x	x	10		257,790		
			217	11,000	SH	x	x	24		11,000		
			421	21,300	SH	x	x	26		21,300		
			6,009	345,359	SH	x		32	345,359			
			80	4,590	SH	x	x	33		4,590		
			1,559	89,600	SH	x	x	52		89,600		
Hearst-Argyle Television,												
Inc.	Common Stocks	422317107	2,024	101,200	SH	x	x	3		101,200		
			280	14,000	SH	x	x	26		14,000		
			2,395	119,754	SH	x		32	119,754			
			28	1,400	SH	x	x	33		1,400		
Heartland Express, Inc.	Common Stocks	422347104	52	1,500	SH	x	x	26		1,500		
			14	625	SH	x	x	33		625		
Heidrick & Struggles												
International, Inc.	Common Stocks	422819102	43	2,100	SH	x	x	33		2,100		
Heinz (H.J.) Co.	Common Stocks	423074103	2,409	59,500	SH	x	x	11		59,500		
			542	13,250	SH	x	x	28		13,250		
			2,504	61,228	SH	x		32	61,228			
Helix Technology Corp.	Common Stocks	423319102	1,119	36,700	SH	x	x	21		36,700		
			1,070	35,100	SH	x		32	35,100			
			49	1,600	SH	x	x	33		1,600		
Hellenic Telecommunication												
Organization SA - ADR	Common Stocks	423325307	4,512	663,990	SH	x	x	27		663,990		
			371	53,800	SH	x	x	28		53,800		
			3,521	549,332	SH	x		32	549,332			
Heller Financial, Inc.												

Class A	Common Stocks	423328103	3,832	95,810	SH	x	x	10		95,810
			144	3,600	SH	x	x	11		3,600
			419	10,600	SH	x	x	26		10,600
			4,544	113,605	SH	x		32	113,605	
			16	430	SH	x	x	41		430
Helmerich & Payne, Inc.	Common Stocks	423452101	2,503	81,200	SH	x	x	10		81,200
			763	22,950	SH	x	x	24		22,950
			667	20,000	SH	x	x	26		20,000
			46	1,500	SH	x	x	28		1,500
			4,939	160,268	SH	x		32	160,268	
			68	2,200	SH	x	x	33		2,200
			205	4,740	SH	x	x	41		4,740

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Jack Henry & Associates, Inc.	Common Stocks	426281101	554	15,600	SH	x	x	10		15,600		
			106	5,500	SH	x	x	12		5,500		
			565	18,900	SH	x	x	26		18,900		
			5,331	171,971	SH	x		32	171,971			
			186	6,000	SH	x	x	33		6,000		
			1,947	62,800	SH	x	x	53		62,800		
Hercules, Inc.	Common Stocks	427056106	948	83,900	SH	x	x	28		83,900		
			2,566	227,102	SH	x		32	227,102			
Hershey Foods Corp.	Common Stocks	427866108	531	8,300	SH	x	x	26		8,300		
			2,017	32,685	SH	x		32	32,685			
Hewlett-Packard Co.	Common Stocks	428236103	3,650	63,100	SH	x	x	1		63,100		
			889	31,100	SH	x	x	8		31,100		
			3,273	114,600	SH	x	x	11		114,600		
			2,474	86,500	SH	x	x	19		86,500		
			4,655	143,416	SH	x	x	24		143,416		
			2,815	78,100	SH	x	x	26		78,100		
			990	34,600	SH	x	x	28		34,600		
			20,220	707,008	SH	x		32	707,008			
Hexcel Corp.	Common Stocks	428291108	257	15,600	SH	x	x	26		15,600		
			51	4,000	SH	x		32	4,000			
			18	1,400	SH	x	x	33		1,400		
			83	6,500	SH	x	x	52		6,500		
hi/fn, inc.	Common Stocks	428358105	53	2,600	SH	x	x	26		2,600		
			82	5,400	SH	x		32	5,400			
Hibbett Sporting Goods, Inc.	Common Stocks	428565105	66	1,780	SH	x	x	33		1,780		
Hibernia Corp. Class A	Common Stocks	428656102	520	29,200	SH	x	x	10		29,200		
			734	44,900	SH	x	x	11		44,900		
			639	31,790	SH	x	x	24		31,790		
			1,524	82,400	SH	x	x	26		82,400		
			7,185	403,649	SH	x		32	403,649			
			372	20,900	SH	x	x	33		20,900		
			162	11,760	SH	x	x	41		11,760		
Hickory Tech Corp.	Common Stocks	429060106	78	4,900	SH	x		32	4,900			
Highwoods Properties, Inc.	Common Stocks	431284108	1,065	37,400	SH	x	x	23		37,400		
			21	800	SH	x	x	26		800		
			1,119	41,990	SH	x		32	41,990			
			48	1,800	SH	x	x	33		1,800		
			15	630	SH	x	x	41		630		
Hillenbrand Industries, Inc.	Common Stocks	431573104	566	10,000	SH	x	x	4		10,000		
			154	2,700	SH	x	x	10		2,700		
			517	7,700	SH	x	x	26		7,700		
			57	1,000	SH	x	x	28		1,000		
			579	10,135	SH	x		32	10,135			
			143	2,500	SH	x	x	51		2,500		
Hilton Hotels Corp.	Common Stocks	432848109	447	18,300	SH	x	x	1		18,300		
			1,774	157,400	SH	x	x	11		157,400		
			158	10,100	SH	x	x	26		10,100		
			371	32,000	SH	x	x	28		32,000		
			1,115	96,162	SH	x		32	96,162			
Hispanic Broadcasting Corp.	Common Stocks	43357B104	18	639	SH	x		32	639			
			14	500	SH	x	x	33		500		
Hollinger International, Inc. Class A	Common Stocks	435569108	132	7,300	SH	x	x	26		7,300		
			150	10,913	SH	x		32	10,913			
Holly Corp.	Common Stocks	435758305	54	1,480	SH	x		32	1,480			
Hollywood Entertainment Corp.	Common Stocks	436141105	20	9,770	SH	x	x	41		9,770		

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Home Depot, Inc. (The)	Common Stocks	437076102	8,999	185,400	SH	x	x	1		185,400		
			2,554	54,861	SH	x	x	8		54,861		

			3,878	83,300	SH	x	x	10		83,300	
			17,765	386,400	SH	x	x	11		386,400	
			8,452	179,660	SH	x	x	24		179,660	
			4,100	78,000	SH	x	x	26		78,000	
			80,422	1,727,654	SH	x		32	1,727,654		
			382	8,200	SH	x	x	39		8,200	
			6,759	145,192	SH	x	x	43		145,192	
			3,306	34,000	SH	x	x	45		34,000	
			8,296	160,400	SH	x	x	47		160,400	
			21,452	360,550	SH	x	x	48		360,550	
Homebase, Inc.	Common Stocks	43738E108	23	6,700	SH	x	x	56		6,700	
Homeseekers.com, Inc.	Common Stocks	437605108	54	87,300	SH	x	x	56		87,300	
Homestake Mining Co.	Common Stocks	437614100	1,479	190,850	SH	x		32	190,850		
			1,606	207,200	SH	x	x	49		207,200	
HomeStore.com, Inc.	Common Stocks	437852106	914	25,200	SH	x	x	10		25,200	
			105	2,990	SH	x	x	24		2,990	
			1,071	29,800	SH	x	x	26		29,800	
			2,059	58,893	SH	x		32	58,893		
			157	4,500	SH	x	x	33		4,500	
HON Industries, Inc.	Common Stocks	438092108	224	9,234	SH	x		32	9,234		
			75	3,100	SH	x	x	33		3,100	
Honeywell International, Inc.	Common Stocks	438516106	12,840	314,400	SH	x	x	1		314,400	
			5,767	160,600	SH	x	x	11		160,600	
			5,273	140,070	SH	x	x	24		140,070	
			445	12,720	SH	x	x	26		12,720	
			745	21,300	SH	x	x	28		21,300	
			19,749	564,418	SH	x		32	564,418		
			6,684	70,000	SH	x	x	45		70,000	
Horace Mann Educators Corp.	Common Stocks	440327104	106	4,900	SH	x	x	33		4,900	
Hormel Foods Corp.	Common Stocks	440452100	1,684	69,200	SH	x	x	10		69,200	
			605	24,864	SH	x		32	24,864		
			253	10,400	SH	x	x	33		10,400	
Hospitality Properties Trust	Common Stocks	44106M102	1,716	60,200	SH	x	x	10		60,200	
			5,734	201,200	SH	x	x	25		201,200	
			277	8,395	SH	x	x	26		8,395	
			2,158	75,709	SH	x		32	75,709		
			9	330		x	x	41		330	
Host Marriott Corp.	Common Stocks	44107P104	8,477	677,100	SH	x	x	2		677,100	
			2,056	164,200	SH	x	x	10		164,200	
			964	77,000	SH	x	x	25		77,000	
			149	7,808	SH	x	x	26		7,808	
			2,191	174,999	SH	x		32	174,999		
			14	1,180	SH	x	x	41		1,180	
Hot Topic, Inc.	Common Stocks	441339108	28	1,000	SH	x	x	26		1,000	
			2,124	68,300	SH	x		32	68,300		
			72	2,330	SH	x	x	33		2,330	
			2,099	67,500	SH	x	x	49		67,500	
Hotel Reservations Network, Inc. Class A	Common Stocks	441451101	50	1,300	SH	x	x	26		1,300	
			1,695	36,437	SH	x		32	36,437		
Houghton Mifflin Co.	Common Stocks	441560109	11	190	SH	x	x	24		190	
			12	192	SH	x		32	192		
			66	1,100	SH	x	x	33		1,100	
Household International, Inc.	Common Stocks	441815107	5,598	72,100	SH	x	x	1		72,100	
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			4,761	73,300	SH	x	x	11		73,300	
			4,831	64,550	SH	x	x	24		64,550	
			1,245	18,100	SH	x	x	26		18,100	
			1,527	22,900	SH	x	x	28		22,900	
			19,146	287,051	SH	x		32	287,051		
			1,775	13,700	SH	x	x	45		13,700	
			2,795	37,900	SH	x	x	47		37,900	
			1,634	24,500	SH	x	x	57		24,500	
Houston Exploration Co. (The)	Common Stocks	442120101	35	1,110	SH	x	x	33		1,110	
Hovnanian Enterprises, Inc. Class A	Common Stocks	442487203	6	400	SH	x	x	33		400	
Hubbell, Inc. Class B	Common Stocks	443510201	711	24,500	SH	x	x	3		24,500	
			972	33,500	SH	x	x	10		33,500	
			305	10,500	SH	x	x	28		10,500	
			3,859	133,066	SH	x		32	133,066		
Hudson City Bancorp, Inc.	Common Stocks	443683107	152	6,563	SH	x		32	6,563		
Hudson United Bancorp	Common Stocks	444165104	156	6,100	SH	x	x	33		6,100	
Hughes Supply, Inc.	Common Stocks	444482103	449	19,000	SH	x	x	10		19,000	
			298	12,300	SH	x	x	26		12,300	
			766	32,400	SH	x		32	32,400		
Humana, Inc.	Common Stocks	444859102	833	44,200	SH	x	x	1		44,200	
			3,808	386,570	SH	x	x	10		386,570	

			7	650	SH	x	x	24		650
			398	36,500	SH	x	x	26		36,500
			110	11,200	SH	x	x	28		11,200
			3,313	336,358	SH	x		32	336,358	
			69	7,050	SH	x	x	33		7,050
			32	3,300	SH	x	x	41		3,300
Human Genome Sciences, Inc.	Common Stocks	444903108	4,810	86,200	SH	x	x	11		86,200
			5	80	SH	x	x	24		80
			471	7,812	SH	x		32	7,812	
Hunt (JB) Transportation Services, Inc.	Common Stocks	445658107	321	14,930	SH	x	x	24		14,930
			602	31,670	SH	x		32	31,670	
			18	1,200	SH	x	x	41		1,200
Huntington Bancshares, Inc.	Common Stocks	446150104	77	4,210	SH	x	x	24		4,210
			492	30,100	SH	x	x	28		30,100
			1,883	115,139	SH	x		32	115,139	
Hutchinson Technology, Inc.	Common Stocks	448407106	25	1,300	SH	x	x	33		1,300
Hydril Co. New	Common Stocks	448774109	41	1,790	SH	x	x	33		1,790
			9	400	SH	x	x	53		400
ICN Pharmaceuticals, Inc.	Common Stocks	448924100	469	15,000	SH	x	x	26		15,000
			1,184	37,327	SH	x		32	37,327	
IDT Corp.	Common Stocks	448947101	27	2,000	SH	x	x	33		2,000
IDT Corp.	Common Stocks	448947309	22	2,000	SH	x	x	33		2,000
Hyperion Solutions Corp.	Common Stocks	44914M104	675	45,000	SH	x		32	45,000	
			39	2,600	SH	x	x	33		2,600
			1,011	67,400	SH	x	x	52		67,400
IBP, Inc.	Common Stocks	449223106	962	38,100	SH	x	x	10		38,100
			346	12,410	SH	x	x	24		12,410
			51	2,000	SH	x	x	26		2,000
			1,303	51,600	SH	x	x	28		51,600
			5,068	200,694	SH	x		32	200,694	
			30	1,970	SH	x	x	41		1,970
ICICI Bank, Ltd. - ADR	Common Stocks	44926P202	343	35,500	SH	x	x	28		35,500
			276	30,000	SH	x		32	30,000	
ICOS Corp.	Common Stocks	449295104	582	9,100	SH	x	x	21		9,100

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			7,186	111,081	SH	x	x	24			111,081	
			59	1,100	SH	x	x	26			1,100	
			2,902	45,339	SH	x		32	45,339			
			301	4,700	SH	x	x	33			4,700	
ICT Group, Inc.	Common Stocks	44929Y101	45	2,800	SH	x	x	26			2,800	
			31	1,900	SH	x		32	1,900			
ICU Medical, Inc.	Common Stocks	44930G107	12	290	SH	x	x	33			290	
IDEC Pharmaceuticals Corp.	Common Stocks	449370105	2,560	36,000	SH	x	x	10			36,000	
			269	3,400	SH	x	x	26			3,400	
			6,240	92,186	SH	x		32	92,186			
			2,419	32,200	SH	x	x	47			32,200	
IDX Systems Corp.	Common Stocks	449491109	10	800	SH	x	x	33			800	
IHOP Corp.	Common Stocks	449623107	108	4,020	SH	x	x	10			4,020	
			40	1,500	SH	x	x	33			1,500	
IMC Global, Inc.	Common Stocks	449669100	25	2,080	SH	x	x	24			2,080	
			451	44,200	SH	x		32	44,200			
			684	67,100	SH	x	x	52			67,100	
I Many, Inc.	Common Stocks	44973Q103	1,283	95,000	SH	x	x	21			95,000	
			1,230	91,100	SH	x		32	91,100			
IMS Health, Inc.	Common Stocks	449934108	5,385	180,000	SH	x	x	10			180,000	
			8,712	301,770	SH	x	x	24			301,770	
			485	11,200	SH	x	x	26			11,200	
			6,887	241,642	SH	x		32	241,642			
IRT Property Co.	Common Stocks	450058102	296	27,200	SH	x	x	10			27,200	
			142	13,000	SH	x		32	13,000			
			25	2,300	SH	x	x	33			2,300	
			7	770	SH	x	x	41			770	
iStar Financial, Inc.	Common Stocks	45031U101	107	2,500	SH	x	x	26			2,500	
			216	7,646	SH	x		32	7,646			
			319	11,300	SH	x	x	33			11,300	
ITLA Cap Corp.	Common Stocks	450565106	41	2,300	SH	x		32	2,300			
ITT Educational Services, Inc.	Common Stocks	45068B109	50	1,100	SH	x	x	33			1,100	
Ixia New	Common Stocks	45071R109	185	9,740	SH	x	x	33			9,740	
ITT Industries, Inc.	Common Stocks	450911102	350	3,800	SH	x	x	1			3,800	
			1,220	28,600	SH	x	x	11			28,600	
			1,354	30,600	SH	x	x	21			30,600	
			2,483	51,660	SH	x	x	24			51,660	
			1,860	32,400	SH	x	x	26			32,400	
			93	2,100	SH	x	x	28			2,100	
			7,520	169,934	SH	x		32	169,934			
			315	8,250	SH	x	x	41			8,250	

ICICI Bank, Ltd. - ADR	Common Stocks	45104G104	136	27,000	SH	x		32	27,000	
			205	34,400	SH	x	x	36		34,400
Idacorp, Inc.	Common Stocks	451107106	2,668	76,500	SH	x	x	10		76,500
			74	1,800	SH	x	x	24		1,800
			180	3,400	SH	x	x	26		3,400
			4,874	139,747	SH	x		32	139,747	
			42	1,200	SH	x	x	33		1,200
			513	14,700	SH	x	x	51		14,700
IDEXX Laboratories, Inc.	Common Stocks	45168D104	10	500	SH	x	x	26		500
			163	5,200	SH	x	x	33		5,200
Ikon Office Solutions, Inc.	Common Stocks	451713101	1,081	110,300	SH	x		32	110,300	
			218	22,200	SH	x	x	51		22,200
Identix, Inc.	Common Stocks	451906101	16	2,600	SH	x	x	33		2,600
Illinois Tool Works, Inc.	Common Stocks	452308109	407	5,710	SH	x	x	24		5,710

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			2,567	36,400	SH	x	x	47		36,400		
Illumina, Inc.	Common Stocks	452327109	8	1,300	SH	x	x	12		1,300		
Illuminet Holdings, Inc.	Common Stocks	452334105	1,123	35,700	SH	x	x	21		35,700		
			856	28,200	SH	x	x	26		28,200		
			4,070	129,410	SH	x		32	129,410			
			77	2,460	SH	x	x	33		2,460		
			29	1,650	SH	x	x	41		1,650		
			198	6,300	SH	x	x	51		6,300		
Imation Corp.	Common Stocks	45245A107	150	5,680	SH	x	x	24		5,680		
			69	1,800	SH	x	x	26		1,800		
			1,218	48,320	SH	x		32	48,320			
			35	1,620	SH	x	x	41		1,620		
Imclone Systems, Inc.	Common Stocks	45245W109	32	600	SH	x	x	26		600		
			26	496	SH	x		32	496			
Immunex Corp.	Common Stocks	452528102	38	1,890	SH	x	x	24		1,890		
			95	5,363	SH	x		32	5,363			
Impath, Inc.	Common Stocks	45255G101	53	1,200	SH	x	x	33		1,200		
Immunomedics, Inc.	Common Stocks	452907108	2,060	90,200	SH	x	x	23		90,200		
			2,048	95,700	SH	x		32	95,700			
Inco, Ltd.	Common Stocks	453258402	811	22,000	SH	x	x	20		22,000		
			32	1,870	SH	x	x	24		1,870		
			9	500	SH	x		32	500			
Incyte Pharmaceuticals, Inc.	Common Stocks	45337C102	30	1,600	SH	x	x	26		1,600		
			189	7,700	SH	x		32	7,700			
Independence Community Bank Corp.	Common Stocks	453414104	738	37,400	SH	x	x	10		37,400		
			604	26,500	SH	x	x	26		26,500		
			1,498	75,900	SH	x		32	75,900			
			38	1,900	SH	x	x	33		1,900		
Independent Bank Corp.	Common Stocks	453838104	6	260	SH	x	x	33		260		
Industrie Natuzzi SPA - ADR	Common Stocks	456478106	394	28,400	SH	x		32	28,400			
IndyMac Bancorp, Inc.	Common Stocks	456607100	2,584	96,400	SH	x	x	10		96,400		
			332	12,400	SH	x	x	11		12,400		
			448	15,400	SH	x	x	26		15,400		
			6,481	241,820	SH	x		32	241,820			
			196	7,300	SH	x	x	33		7,300		
			1,375	51,300	SH	x	x	49		51,300		
			206	7,700	SH	x	x	51		7,700		
Infineon Technologies AG - ADR	Common Stocks	45662N103	736	14,600	SH	x	x	20		14,600		
			818	34,900	SH	x		32	34,900			
InFocus Corp.	Common Stocks	45665B106	520	24,300	SH	x	x	26		24,300		
			873	42,800	SH	x		32	42,800			
Informatica Corp.	Common Stocks	45666Q102	14	800	SH	x	x	26		800		
			3,031	174,615	SH	x		32	174,615			
			135	7,780	SH	x	x	33		7,780		
			1,698	97,800	SH	x	x	53		97,800		
Infonet Services Corp. Class B	Common Stocks	45666T106	94	11,080	SH	x	x	24		11,080		
			13	1,579	SH	x		32	1,579			
			31	3,600	SH	x	x	33		3,600		
Informix Corp.	Common Stocks	456779107	943	161,400	SH	x		32	161,400			
			203	34,800	SH	x	x	51		34,800		
InforMax, Inc.	Common Stocks	45677N205	23	5,700	SH	x	x	12		5,700		
			1,072	149,900	SH	x		32	149,900			
			618	86,400	SH	x	x	53		86,400		
Infosys Technologies, Ltd. - ADR	Common Stocks	456788108	39	600	SH	x	x	36		600		

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InfoSpace.com, Inc.	Common Stocks	45678T102	37	9,537	SH	x	x	24		9,537		
			4	1,130	SH	x		32	1,130			
infoUSA, Inc.	Common Stocks	456818301	98	16,300	SH	x	x	56		16,300		
Ingersoll-Rand Co.	Common Stocks	456866102	1,421	34,500	SH	x	x	3		34,500		
			2,825	69,700	SH	x	x	11		69,700		
			2,134	51,800	SH	x	x	19		51,800		
			9,885	239,918	SH	x		32	239,918			
Information Resources, Inc.	Common Stocks	456905108	77	7,453	SH	x		32		7,453		
Ingles Markets, Inc.	Common Stocks	457030104	336	27,300	SH	x	x	26		27,300		
			706	57,400	SH	x		32	57,400			
Ingram Micro, Inc. Class A	Common Stocks	457153104	371	25,600	SH	x	x	10		25,600		
			1,093	65,200	SH	x	x	26		65,200		
			2,807	193,744	SH	x		32	193,744			
			113	7,800	SH	x	x	33		7,800		
Inhale Therapeutic Systems, Inc.	Common Stocks	457191104	2,016	87,666	SH	x		32		87,666		
			104	4,510	SH	x	x	33		4,510		
			1,155	50,200	SH	x	x	53		50,200		
Inktomi Corp.	Common Stocks	457277101	53	5,510	SH	x	x	24		5,510		
			48	3,300	SH	x	x	26		3,300		
			192	20,030	SH	x		32	20,030			
			283	29,500	SH	x	x	52		29,500		
Input/Output, Inc.	Common Stocks	457652105	164	8,500	SH	x	x	26		8,500		
			2,582	203,330	SH	x		32	203,330			
			45	5,127	SH	x	x	41		5,127		
Insituform Technologies, Inc. Class A	Common Stocks	457667103	1,796	49,200	SH	x		32		49,200		
			1,975	54,100	SH	x	x	49		54,100		
Insignia Financial Group, Inc.	Common Stocks	45767A105	50	2,700	SH	x	x	26		2,700		
Insight Communications Co., Inc. Class A	Common Stocks	45768V108	55	1,850	SH	x	x	24		1,850		
			1,107	42,500	SH	x	x	26		42,500		
			5,813	232,537	SH	x		32	232,537			
			38	1,500	SH	x	x	33		1,500		
			90	3,607	SH	x	x	41		3,607		
			3,463	138,500	SH	x	x	49		138,500		
			280	11,200	SH	x	x	51		11,200		
Innkeepers USA Trust	Common Stocks	4576J0104	556	46,400	SH	x	x	10		46,400		
			384	32,093	SH	x	x	26		32,093		
			1,959	163,487	SH	x		32	163,487			
			17	1,630	SH	x	x	41		1,630		
			320	26,700	SH	x	x	51		26,700		
Integra LifeSciences Holdings	Common Stocks	457985208	840	38,800	SH	x	x	21		38,800		
			916	42,300	SH	x		32	42,300			
			9	430	SH	x	x	33		430		
Integrated Device Technology, Inc.	Common Stocks	458118106	565	16,700	SH	x	x	23		16,700		
			2,157	66,470	SH	x	x	24		66,470		
			1,347	23,300	SH	x	x	26		23,300		
			2,025	63,890	SH	x		32	63,890			
			49	1,740	SH	x	x	41		1,740		
Integrated Electrical Services, Inc.	Common Stocks	45811E103	293	30,000	SH	x	x	10		30,000		
			70	4,700	SH	x	x	26		4,700		
			122	12,500	SH	x		32	12,500			
Integrated Silicon Solution, Inc.	Common Stocks	45812P107	471	33,900	SH	x	x	3		33,900		
			103	6,900	SH	x	x	26		6,900		
			685	49,300	SH	x		32	49,300			
			149	10,700	SH	x	x	51		10,700		
Intel Corp.	Common Stocks	458140100	385	15,400	SH	x	x	4		15,400		

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			6,485	221,700	SH	x	x	8		221,700		
			17,737	580,100	SH	x	x	10		580,100		
			27,986	975,600	SH	x	x	11		975,600		
			4,344	148,500	SH	x	x	19		148,500		
			13,081	447,220	SH	x	x	24		447,220		
			4,627	104,600	SH	x	x	26		104,600		
			48,390	1,654,342	SH	x		32	1,654,342			
			246	8,400	SH	x	x	39		8,400		
			8,657	266,400	SH	x	x	47		266,400		
Integra Bank, Corp.	Common Stocks	45814P105	30	1,200	SH	x	x	33		1,200		
Inter-Tel, Inc.	Common Stocks	458372109	18	1,500	SH	x	x	33		1,500		
Interactive	Common Stocks	45839M103	181	16,300	SH	x	x	26		16,300		

Intelligence, Inc.			393	35,700	SH	x		32	35,700	
Interface, Inc.	Common Stocks	458665106	76	6,700	SH	x	x	26		6,700
			2,652	353,650	SH	x		32	353,650	
			27	3,600	SH	x	x	33		3,600
Intergraph Corp.	Common Stocks	458683109	114	7,400	SH	x		32	7,400	
			15	1,800	SH	x	x	41		1,800
Interlogix, Inc.	Common Stocks	458763109	67	1,200	SH	x	x	26		1,200
			73	1,990	SH	x		32	1,990	
Intermagnetics General Corp.	Common Stocks	458771102	286	8,820	SH	x	x	33		8,820
International Bancshares Corp.	Common Stocks	459044103	53	1,250	SH	x		32	1,250	
International Business Machines Corp.	Common Stocks	459200101	2,656	23,500	SH	x	x	1		23,500
			6,888	61,100	SH	x	x	4		61,100
			3,311	29,300	SH	x	x	8		29,300
			19,491	164,620	SH	x	x	10		164,620
			30,056	272,500	SH	x	x	11		272,500
			959	6,300	SH	x	x	13		6,300
			5,492	48,600	SH	x	x	19		48,600
			11,877	99,045	SH	x	x	24		99,045
			12,518	88,750	SH	x	x	26		88,750
			1,887	16,700	SH	x	x	28		16,700
			103,247	913,691	SH	x		32	913,691	
			192	1,700	SH	x	x	37		1,700
			10,009	79,900	SH	x	x	47		79,900
			79	700	SH	x	x	51		700
			1,085	9,600	SH	x	x	57		9,600
International Flavors & Fragrances, Inc.	Common Stocks	459506101	3,072	115,100	SH	x	x	24		115,100
			55	2,400	SH	x	x	26		2,400
			4,254	169,296	SH	x		32	169,296	
			261	12,260	SH	x	x	41		12,260
International Game Technology	Common Stocks	459902102	609	9,700	SH	x	x	10		9,700
			37	780	SH	x	x	11		780
			3,230	48,200	SH	x	x	23		48,200
			448	4,900	SH	x	x	26		4,900
			5,989	95,446	SH	x		32	95,446	
			489	7,800	SH	x	x	33		7,800
International Multifoods Corp.	Common Stocks	460043102	27	1,300	SH	x	x	33		1,300
International Paper Co.	Common Stocks	460146103	958	12,700	SH	x	x	1		12,700
			916	22,654	SH	x	x	24		22,654
			1,125	31,500	SH	x	x	28		31,500
			2,306	64,581	SH	x		32	64,581	
International Rectifier Corp.	Common Stocks	460254105	1,466	43,000	SH	x	x	8		43,000
			358	9,500	SH	x	x	10		9,500
			1,763	51,700	SH	x	x	19		51,700

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			986	27,100	SH	x	x	23		27,100		
			75	2,100	SH	x	x	26		2,100		
			7,482	219,413	SH	x		32	219,413			
			177	5,200	SH	x	x	33		5,200		
International Speedway Corp. Class A	Common Stocks	460335201	9	203	SH	x		32		203		
			88	2,100	SH	x	x	33		2,100		
International Specialty Products, Inc.	Common Stocks	460337108	377	33,000	SH	x	x	26		33,000		
			491	46,300	SH	x		32	46,300			
Internet Capital Group, Inc.	Common Stocks	46059C106	56	25,560	SH	x	x	24		25,560		
			57	28,484	SH	x		32	28,484			
Internet Security Systems, Inc.	Common Stocks	46060X107	102	2,100	SH	x	x	11		2,100		
			24	500	SH	x	x	26		500		
			2,991	61,603	SH	x		32	61,603			
			203	4,180	SH	x	x	33		4,180		
			1,675	34,500	SH	x	x	53		34,500		
Interpool, Inc.	Common Stocks	46062R108	165	7,500	SH	x	x	26		7,500		
			192	12,200	SH	x		32	12,200			
			14	900	SH	x	x	33		900		
Interpublic Group Cos., Inc. (The)	Common Stocks	460690100	3,032	103,300	SH	x	x	3		103,300		
			243	7,628	SH	x	x	26		7,628		
			3,850	131,172	SH	x		32	131,172			
Intersil Holding Corp. New	Common Stocks	46069S109	3,453	94,870	SH	x		32	94,870			
			254	6,970	SH	x	x	33		6,970		

Interstate Bakeries Corp.	Common Stocks	46072H108	1,962	53,900	SH	x	x	53		53,900
			1,148	68,000	SH	x	x	24		68,000
			150	9,400	SH	x	x	26		9,400
			1,592	99,530	SH	x		32	99,530	
			38	2,400	SH	x	x	33		2,400
			29	1,970	SH	x	x	41		1,970
IntraNet Solutions, Inc.	Common Stocks	460939309	1,012	26,600	SH	x	x	21		26,600
			228	6,000	SH	x	x	26		6,000
			4,604	121,000	SH	x		32	121,000	
Interwoven, Inc.	Common Stocks	46114T102	72	6,000	SH	x	x	26		6,000
			3,209	189,885	SH	x		32	189,885	
			157	9,290	SH	x	x	33		9,290
			1,173	69,400	SH	x	x	49		69,400
			1,061	62,800	SH	x	x	53		62,800
Intimate Brands, Inc. Class A	Common Stocks	461156101	9	616	SH	x		32	616	
Intuit, Inc.	Common Stocks	461202103	287	6,580	SH	x	x	24		6,580
			92	2,300	SH	x	x	26		2,300
			3,387	84,700	SH	x	x	29		84,700
			9,141	228,589	SH	x		32	228,589	
Invacare Corp.	Common Stocks	461203101	139	3,600	SH	x	x	33		3,600
Inverness Medical Technology, Inc.	Common Stocks	461268104	464	12,550	SH	x	x	33		12,550
Investment Technology Group	Common Stocks	46145F105	141	2,600	SH	x	x	24		2,600
			4,966	98,742	SH	x		32	98,742	
			121	2,400	SH	x	x	33		2,400
			3,133	62,300	SH	x	x	53		62,300
Invitrogen Corp.	Common Stocks	46185R100	148	2,900	SH	x	x	12		2,900
			2,147	29,900	SH	x	x	21		29,900
			1,709	22,300	SH	x	x	23		22,300
			606	8,700	SH	x	x	26		8,700
			6,090	84,896	SH	x		32	84,896	
			129	1,800	SH	x	x	33		1,800
			17	340	SH	x	x	41		340

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Investors Financial Services Corp.	Common Stocks	461915100	811	11,300	SH	x	x	53		11,300	
			456	6,800	SH	x	x	10		6,800	
			277	5,100	SH	x	x	12		5,100	
			777	11,600	SH	x	x	21		11,600	
			264	4,000	SH	x	x	26		4,000	
			10,795	161,117	SH	x		32	161,117		
			227	3,390	SH	x	x	33		3,390	
			4,375	65,300	SH	x	x	53		65,300	
Iomega Corp.	Common Stocks	462030107	48	20,000	SH	x	x	10		20,000	
			45	19,000	SH	x		32	19,000		
IONA Technologies PLC	Common Stocks	46206P109	1,074	27,900	SH	x		32	27,900		
			231	6,000	SH	x	x	51		6,000	
Ionics, Inc.	Common Stocks	462218108	32	1,000	SH	x	x	33		1,000	
Iron Mountain, Inc.	Common Stocks	462846106	12	276	SH	x		32	276		
Irwin Financial Corp.	Common Stocks	464119106	76	2,000	SH	x	x	26		2,000	
			21	820	SH	x		32	820		
iShares S&P MidCap 400 / BARRA Growth Index Fund	Common Stocks	464287606	58	500	SH	x	x	33		500	
Isis Pharmaceuticals	Common Stocks	464330109	31	2,500	SH	x	x	10		2,500	
			60	3,200	SH	x	x	26		3,200	
			228	18,400	SH	x		32	18,400		
			48	3,900	SH	x	x	33		3,900	
Isle of Capri Casinos, Inc.	Common Stocks	464592104	19	2,000	SH	x		32	2,000		
Itron, Inc.	Common Stocks	465741106	87	4,600	SH	x	x	33		4,600	
			140	7,400	SH	x	x	56		7,400	
i2 Technologies, Inc.	Common Stocks	465754109	335	23,200	SH	x	x	11		23,200	
			305	15,400	SH	x	x	24		15,400	
			97	4,908	SH	x		32	4,908		
			366	18,500	SH	x	x	33		18,500	
IVAX Corp.	Common Stocks	465823102	15	375	SH	x	x	5		375	
			2,167	55,561	SH	x	x	8		55,561	
			392	10,062	SH	x	x	10		10,062	
			3,915	100,374	SH	x	x	19		100,374	
			447	7,750	SH	x	x	26		7,750	
			4,305	110,374	SH	x	x	29		110,374	
			19,024	487,790	SH	x		32	487,790		
			600	15,375	SH	x	x	33		15,375	
Ivex Packaging Corp.	Common Stocks	465855104	418	22,000	SH	x	x	10		22,000	
			644	33,900	SH	x	x	21		33,900	
			160	8,400	SH	x	x	26		8,400	
			1,583	83,300	SH	x		32	83,300		
			20	1,460	SH	x	x	41		1,460	

JDN Realty Corp.	Common Stocks	465917102	605	44,500	SH	x	x	10		44,500
			645	47,400	SH	x		32	47,400	
JDS Uniphase Corp.	Common Stocks	46612J101	218	6,600	SH	x	x	1		6,600
			116	9,300	SH	x	x	11		9,300
			380	26,610	SH	x	x	24		26,610
			56	4,500	SH	x	x	28		4,500
			565	45,200	SH	x	x	29		45,200
			2,301	184,032	SH	x		32	184,032	
			143	11,400	SH	x	x	39		11,400
			1,318	39,980	SH	x	x	48		39,980
JDA Software Group, Inc.	Common Stocks	46612K108	18	1,100	SH	x	x	33		1,100
J. Jill Group, Inc.	Common Stocks	466189107	95	4,700	SH	x		32	4,700	
JLG Industries, Inc.	Common Stocks	466210101	234	18,950	SH	x		32	18,950	
			82	6,440	SH	x	x	41		6,440

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J.P. Realty, Inc.	Common Stocks	46624A106	331	13,500	SH	x	x	10		13,500		
			71	1,900	SH	x	x	26		1,900		
			202	8,250	SH	x		32	8,250			
			8	430	SH	x	x	41		430		
J.P. Morgan Chase & Co.	Common Stocks	46625H100	6,181	76,630	SH	x	x	1		76,630		
			3,208	71,922	SH	x	x	8		71,922		
			11,348	242,600	SH	x	x	10		242,600		
			4,716	105,750	SH	x	x	19		105,750		
			19,046	394,773	SH	x	x	24		394,773		
			2,045	26,240	SH	x	x	26		26,240		
			4,045	90,685	SH	x	x	28		90,685		
			51,295	1,150,116	SH	x		32	1,150,116			
			2,065	21,300	SH	x	x	45		21,300		
Jabil Circuit, Inc.	Common Stocks	466313103	255	4,400	SH	x	x	1		4,400		
			153	4,942	SH	x		32	4,942			
			336	10,900	SH	x	x	33		10,900		
Jack in the Box, Inc.	Common Stocks	466367109	102	3,900	SH	x	x	33		3,900		
Jacob's Engineering Group, Inc.	Common Stocks	469814107	9	145	SH	x		32	145			
			176	2,700	SH	x	x	33		2,700		
JAKKS Pacific, Inc.	Common Stocks	47012E106	306	16,382	SH	x	x	26		16,382		
			266	14,200	SH	x		32	14,200			
			80	4,300	SH	x	x	56		4,300		
Jefferies Group, Inc.	Common Stocks	472319102	1,085	33,500	SH	x	x	10		33,500		
			181	6,800	SH	x	x	12		6,800		
			4,500	138,900	SH	x		32	138,900			
			2,077	64,100	SH	x	x	53		64,100		
Jefferson-Pilot Corp.	Common Stocks	475070108	252	2,700	SH	x	x	1		2,700		
			6,517	115,050	SH	x	x	4		115,050		
			790	12,300	SH	x	x	13		12,300		
			2,134	39,010	SH	x	x	24		39,010		
			12,340	255,378	SH	x		32	255,378			
			179	3,700	SH	x	x	37		3,700		
			97	2,000	SH	x	x	51		2,000		
John Nuveen & Co., Inc. Class A	Common Stocks	478035108	149	2,700	SH	x	x	26		2,700		
			665	11,733	SH	x		32	11,733			
			51	900	SH	x	x	33		900		
Johnson & Johnson	Common Stocks	478160104	1,433	24,400	SH	x	x	1		24,400		
			1,073	16,000	SH	x	x	4		16,000		
			14,060	281,200	SH	x	x	8		281,200		
			9,588	182,400	SH	x	x	10		182,400		
			23,061	440,206	SH	x	x	11		440,206		
			4,840	96,800	SH	x	x	19		96,800		
			35,681	683,950	SH	x	x	24		683,950		
			16,340	230,606	SH	x	x	26		230,606		
			3,095	61,900	SH	x	x	28		61,900		
			86,363	1,727,270	SH	x		32	1,727,270			
			842	4,400	SH	x	x	45		4,400		
			8,316	149,732	SH	x	x	47		149,732		
			110	2,200	SH	x	x	51		2,200		
Johnson Controls, Inc.	Common Stocks	478366107	333	2,400	SH	x	x	1		2,400		
			2,739	37,800	SH	x	x	3		37,800		
			1,754	24,200	SH	x	x	8		24,200		
			7,933	110,900	SH	x	x	11		110,900		
			2,064	25,150	SH	x	x	24		25,150		
			446	5,900	SH	x	x	26		5,900		

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			217	3,000	SH	x	x	28		3,000		
			8,517	117,518	SH	x		32	117,518			

Jones Apparel Group, Inc.	Common Stocks	480074103	1,149	26,600	SH	x	x	8		26,600
			5,827	139,200	SH	x	x	11		139,200
			154	2,800	SH	x	x	26		2,800
			759	17,571	SH	x		32	17,571	
			428	9,900	SH	x	x	33		9,900
Jones Lang Lasalle, Inc.	Common Stocks	48020Q107	118	5,900	SH	x	x	26		5,900
			28	2,100	SH	x	x	33		2,100
Juniper Networks, Inc.	Common Stocks	48203R104	863	28,000	SH	x	x	1		28,000
			930	29,900	SH	x	x	8		29,900
			349	11,400	SH	x	x	11		11,400
			81	2,300	SH	x	x	24		2,300
			31	1,000	SH	x	x	26		1,000
			1,095	35,200	SH	x	x	29		35,200
			6,990	224,756	SH	x		32	224,756	
			519	16,700	SH	x	x	33		16,700
			65	2,100	SH	x	x	39		2,100
			218	2,600	SH	x	x	45		2,600
			1,289	37,300	SH	x	x	47		37,300
KCS Energy, Inc.	Common Stocks	482434206	27	4,100	SH	x	x	26		4,100
			263	39,900	SH	x		32	39,900	
KLA Tencor Corporation	Common Stocks	482480100	509	5,000	SH	x	x	1		5,000
			60	1,700	SH	x	x	11		1,700
			865	14,800	SH	x	x	21		14,800
			10,482	179,274	SH	x		32	179,274	
			5,229	80,500	SH	x	x	47		80,500
Kmart Corp.	Common Stocks	482584109	2,055	165,600	SH	x	x	10		165,600
			326	25,060	SH	x	x	24		25,060
			63	3,600	SH	x	x	26		3,600
			2,160	188,321	SH	x		32	188,321	
K2, Inc.	Common Stocks	482732104	1,472	128,770	SH	x		32	128,770	
Kaman Corp. Class A	Common Stocks	483548103	234	13,200	SH	x	x	10		13,200
			482	25,800	SH	x	x	26		25,800
			658	37,200	SH	x		32	37,200	
Kana Communications, Inc.	Common Stocks	483600102	1	274	SH	x		32	274	
Kansas City Life Insurance Co.	Common Stocks	484836101	79	1,300	SH	x	x	26		1,300
Kansas City Power & Light Co.	Common Stocks	485134100	1,942	79,100	SH	x	x	10		79,100
			123	3,300	SH	x	x	26		3,300
			668	27,213	SH	x		32	27,213	
Kansas City Southern Industries, Inc.	Common Stocks	485170302	460	29,100	SH	x	x	10		29,100
			375	22,200	SH	x	x	26		22,200
			909	57,500	SH	x		32	57,500	
			103	6,500	SH	x	x	33		6,500
Kaydon Corp.	Common Stocks	486587108	118	4,700	SH	x	x	12		4,700
			2,255	87,900	SH	x		32	87,900	
			95	3,700	SH	x	x	33		3,700
			1,339	52,200	SH	x	x	53		52,200
Keane, Inc.	Common Stocks	486665102	313	12,550	SH	x	x	24		12,550
			1,322	60,100	SH	x		32	60,100	
			70	3,200	SH	x	x	33		3,200
			85	7,120	SH	x	x	41		7,120
KB HOME	Common Stocks	48666K109	6,677	216,830	SH	x	x	10		216,830
			1,084	31,000	SH	x	x	26		31,000
			7,771	257,590	SH	x		32	257,590	

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			244	8,100	SH	x	x	51		8,100		
Keithley Instruments, Inc.	Common Stocks	487584104	232	10,900	SH	x	x	26		10,900		
			494	23,200	SH	x		32	23,200			
Kellogg Co.	Common Stocks	487836108	482	14,600	SH	x	x	24		14,600		
			264	9,100	SH	x	x	26		9,100		
			690	23,788	SH	x		32	23,788			
Kellwood Co.	Common Stocks	488044108	39	1,700	SH	x	x	33		1,700		
Kelly Services, Inc. Class A	Common Stocks	488152208	5	170	SH	x	x	24		170		
			198	8,180	SH	x		32	8,180			
			15	690	SH	x	x	41		690		
KEMET Corp.	Common Stocks	488360108	2,672	134,900	SH	x	x	3		134,900		
			1,650	83,300	SH	x	x	8		83,300		
			2,449	119,740	SH	x	x	24		119,740		
			130	5,700	SH	x	x	26		5,700		
			6,427	324,441	SH	x		32	324,441			
			144	8,580	SH	x	x	41		8,580		
			184	9,300	SH	x	x	51		9,300		
Kendle International, Inc.	Common Stocks	48880L107	20	1,010	SH	x	x	33		1,010		
Kennametal, Inc.	Common Stocks	489170100	1,036	24,820	SH	x	x	24		24,820		
			444	11,800	SH	x	x	26		11,800		
			3,133	84,899	SH	x		32	84,899			
			129	3,500	SH	x	x	33		3,500		

Kerr-McGee Corp.	Common Stocks	492386107	114	4,280	SH	x	x	41		4,280	
			5,493	75,100	SH	x	x	1		75,100	
			2,809	42,385	SH	x	x	8		42,385	
			941	14,200	SH	x	x	21		14,200	
			11,425	166,990	SH	x	x	24		166,990	
			3,094	30,900	SH	x	x	26		30,900	
			1,253	18,900	SH	x	x	28		18,900	
Key Energy Group, Inc.	Common Stocks	492914106	23,266	351,080	SH	x		32	351,080		
			343	20,828	SH	x	x	19		20,828	
			1,177	108,600	SH	x	x	21		108,600	
			2,008	185,244	SH	x		32	185,244		
			141	13,000	SH	x	x	33		13,000	
Key Production, Inc.	Common Stocks	493138101	230	13,800	SH	x	x	26		13,800	
			476	28,600	SH	x		32	28,600		
			2	150	SH	x	x	33		150	
KeyCorp	Common Stocks	493267108	732	15,600	SH	x	x	1		15,600	
			947	37,300	SH	x	x	11		37,300	
			2,910	98,730	SH	x	x	24		98,730	
			87	2,200	SH	x	x	26		2,200	
			393	15,100	SH	x	x	28		15,100	
			3,973	152,504	SH	x		32	152,504		
KeySpan Corp.	Common Stocks	49337W100	1,990	49,130	SH	x	x	24		49,130	
			3,084	84,533	SH	x		32	84,533		
			137	3,500	SH	x	x	41		3,500	
Kimball International, Inc. Class B	Common Stocks	494274103	174	9,600	SH	x		32	9,600		
			43	2,400	SH	x	x	33		2,400	
Kilroy Realty Corp.	Common Stocks	49427F108	31	2,360	SH	x	x	41		2,360	
			6,478	222,600	SH	x	x	2		222,600	
			676	25,700	SH	x	x	4		25,700	
Kimberly-Clark Corp.	Common Stocks	494368103	4,918	169,000	SH	x	x	25		169,000	
			7,333	129,400	SH	x	x	11		129,400	
			6,331	103,250	SH	x	x	24		103,250	
			431	7,500	SH	x	x	26		7,500	
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				1,029	18,400	SH	x	x	28		18,400
				12,654	226,373	SH	x		32	226,373	
Kimco Realty Corp.	Common Stocks	49446R109	2,510	44,900	SH	x	x	57		44,900	
			2,959	62,500	SH	x	x	2		62,500	
			130	3,100	SH	x	x	11		3,100	
			5,540	117,000	SH	x	x	25		117,000	
			133	1,851	SH	x	x	26		1,851	
Kinder Morgan, Inc.	Common Stocks	49455P101	17	367	SH	x		32	367		
			115	1,500	SH	x	x	26		1,500	
			2,636	52,454	SH	x		32	52,454		
King Pharmaceuticals, Inc.	Common Stocks	495582108	2,834	56,400	SH	x	x	49		56,400	
			253	4,700	SH	x	x	10		4,700	
			935	17,400	SH	x	x	21		17,400	
			53	1,418	SH	x	x	26		1,418	
Kirby Corp.	Common Stocks	497266106	9,125	169,766	SH	x		32	169,766		
			4,020	67,300	SH	x	x	47		67,300	
			60	1,600	SH	x	x	26		1,600	
Knight-Ridder, Inc.	Common Stocks	499040103	57	2,300	SH	x	x	33		2,300	
			69	1,300	SH	x	x	11		1,300	
			42	700	SH	x	x	28		700	
Knight Trading Group, Inc.	Common Stocks	499063105	30	505	SH	x		32	505		
			7	656	SH	x		32	656		
Knight Transportation, Inc.	Common Stocks	499064103	36	3,400	SH	x	x	33		3,400	
			31	1,500	SH	x	x	33		1,500	
Koger Equity, Inc.	Common Stocks	500228101	444	26,900	SH	x	x	10		26,900	
			353	21,380	SH	x		32	21,380		
			9	600	SH	x	x	41		600	
Kohl's Corp.	Common Stocks	500255104	21,582	336,600	SH	x	x	1		336,600	
			8,343	133,000	SH	x	x	8		133,000	
			7,995	120,900	SH	x	x	10		120,900	
			2,147	21,500	SH	x	x	26		21,500	
			3,111	49,600	SH	x	x	29		49,600	
			68,687	1,094,963	SH	x		32	1,094,963		
			4,092	33,700	SH	x	x	45		33,700	
Koninklijke (Royal) Philips Electronics	Common Stocks	500472303	8,299	119,200	SH	x	x	47		119,200	
			96	2,400	SH	x	x	20		2,400	
			4,646	165,670	SH	x	x	27		165,670	
			4,082	154,450	SH	x		32	154,450		
Kopin Corp.	Common Stocks	500600101	1,577	28,850	SH	x	x	58		28,850	
			74	6,100	SH	x	x	33		6,100	
Korea Electric Power Corp. - ADR	Common Stocks	500631106	203	23,374	SH	x	x	9		23,374	
			103	7,148	SH	x	x	28		7,148	

Korea Telecom Corp. - ADR	Common Stocks	50063P103	231	10,550	SH	x	x	9		10,550
			370	16,840	SH	x	x	28		16,840
			813	37,000	SH	x	x	30		37,000
			3,426	155,848	SH	x		32	155,848	
			245	11,139	SH	x	x	34		11,139
			1,236	51,100	SH	x	x	35		51,100
			1,239	48,000	SH	x	x	36		48,000
			182	8,500	SH	x	x	38		8,500
Kos Pharmaceuticals, Inc.	Common Stocks	500648100	32	800	SH	x	x	33		800
Kraft Foods, Inc.	Common Stocks	50075N104	347	11,400	SH	x	x	4		11,400
			1,259	40,600	SH	x	x	11		40,600
			229	7,400	SH	x		32	7,400	
			65	2,100	SH	x	x	51		2,100

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Kramont Realty Trust	Common Stocks	50075Q107	52	2,500	SH	x	x	26		2,500	
Krispy Kreme Doughnuts, Inc. New	Common Stocks	501014104	1,051	26,273	SH	x		32	26,273		
Kroger Co.	Common Stocks	501044101	2,522	100,500	SH	x	x	4		100,500	
			4,117	164,800	SH	x	x	11		164,800	
			373	13,170	SH	x	x	24		13,170	
			1,242	31,100	SH	x	x	26		31,100	
			870	34,800	SH	x	x	28		34,800	
			8,776	351,039	SH	x		32	351,039		
			2,887	101,430	SH	x	x	48		101,430	
			140	5,600	SH	x	x	51		5,600	
			1,338	53,500	SH	x	x	57		53,500	
Kronos, Inc.	Common Stocks	501052104	41	1,000	SH	x	x	33		1,000	
Kulicke & Soffa Industries, Inc.	Common Stocks	501242101	2,287	133,300	SH	x	x	3		133,300	
			3,113	181,400	SH	x		32	181,400		
			43	2,500	SH	x	x	33		2,500	
			189	11,000	SH	x	x	51		11,000	
LNR Property Corp.	Common Stocks	501940100	3,693	105,500	SH	x	x	3		105,500	
			823	23,500	SH	x	x	10		23,500	
			101	1,900	SH	x	x	26		1,900	
			5,001	142,880	SH	x		32	142,880		
LSI Logic Corp.	Common Stocks	502161102	1,457	77,500	SH	x	x	3		77,500	
			225	12,300	SH	x	x	11		12,300	
			1,075	53,789	SH	x	x	23		53,789	
			445	19,680	SH	x	x	24		19,680	
			3,609	191,964	SH	x		32	191,964		
LTX Corp.	Common Stocks	502392103	757	29,600	SH	x		32	29,600		
			164	6,400	SH	x	x	51		6,400	
L-3 Communications Holdings, Inc.	Common Stocks	502424104	1,007	13,200	SH	x	x	8		13,200	
			1,816	23,800	SH	x	x	21		23,800	
			1,147	14,100	SH	x	x	23		14,100	
			670	8,300	SH	x	x	26		8,300	
			4,383	57,447	SH	x		32	57,447		
La-Z-Boy Inc.	Common Stocks	505336107	128	6,900	SH	x	x	33		6,900	
Laboratorio Chile SA - ADR	Common Stocks	50540H104	674	27,000	SH	x	x	9		27,000	
Laboratory Corp. of America Holdings	Common Stocks	50540R409	1,881	23,000	SH	x	x	10		23,000	
			2,030	26,400	SH	x	x	21		26,400	
			1,210	14,700	SH	x	x	23		14,700	
			140	1,200	SH	x	x	26		1,200	
			11,891	154,632	SH	x		32	154,632		
			3,879	45,400	SH	x	x	47		45,400	
LaBranche & Co., Inc.	Common Stocks	505447102	237	8,171	SH	x		32	8,171		
			32	1,100	SH	x	x	33		1,100	
			42	1,407	SH	x	x	41		1,407	
Laclede Gas Co.	Common Stocks	505588103	36	1,400	SH	x	x	33		1,400	
Ladish Co., Inc.	Common Stocks	505754200	71	5,300	SH	x		32	5,300		
Lafarge Corp.	Common Stocks	505862102	856	22,470	SH	x	x	24		22,470	
			1,604	47,853	SH	x		32	47,853		
Lam Research Corp.	Common Stocks	512807108	2,654	89,500	SH	x	x	3		89,500	
			1,420	47,900	SH	x	x	8		47,900	
			76	2,900	SH	x	x	26		2,900	
			3,238	109,214	SH	x		32	109,214		
Lamar Advertising Co. Class A	Common Stocks	512815101	209	5,900	SH	x	x	12		5,900	
			420	6,286	SH	x	x	19		6,286	
			18	400	SH	x	x	26		400	
			6,583	149,607	SH	x		32	149,607		

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				119	2,700	SH	x	x	33			2,700
				3,146	71,500	SH	x	x	53			71,500
Lancaster Colony Corp.	Common Stocks	513847103		155	4,210	SH	x	x	24			4,210
				225	6,820	SH	x		32	6,820		
				115	3,500	SH	x	x	33			3,500
Lance, Inc.	Common Stocks	514606102		28	2,100	SH	x	x	33			2,100
LandAmerica Financial Group, Inc.	Common Stocks	514936103		1,879	59,000	SH	x	x	10			59,000
				1,122	33,000	SH	x	x	23			33,000
				737	21,800	SH	x	x	26			21,800
				4,755	149,300	SH	x		32	149,300		
				22	700	SH	x	x	33			700
				11	340	SH	x	x	41			340
Land's End, Inc.	Common Stocks	515086106		12	300	SH	x	x	10			300
				8	200	SH	x	x	24			200
				124	3,100	SH	x		32	3,100		
Landry's Seafood Restaurants, Inc.	Common Stocks	51508L103		430	25,300	SH	x	x	10			25,300
				454	25,800	SH	x	x	26			25,800
				845	49,700	SH	x		32	49,700		
				27	1,590	SH	x	x	33			1,590
Landstar Systems, Inc.	Common Stocks	515098101		1,053	14,500	SH	x	x	23			14,500
				40	600	SH	x	x	26			600
				2,503	36,800	SH	x		32	36,800		
				313	4,600	SH	x	x	51			4,600
Lantronix, Inc. New	Common Stocks	516548104		1,742	169,100	SH	x		32	169,100		
				1,914	185,800	SH	x	x	49			185,800
Large Scale Biology Corp. New	Common Stocks	517053104		481	67,800	SH	x		32	67,800		
				530	74,700	SH	x	x	49			74,700
LaSalle Hotel Properties	Common Stocks	517942108		198	11,100	SH	x	x	10			11,100
				378	19,900	SH	x	x	26			19,900
				549	30,800	SH	x		32	30,800		
				16	1,030	SH	x	x	41			1,030
Lattice Semiconductor Corp.	Common Stocks	518415104		495	24,100	SH	x	x	11			24,100
				44	2,100	SH	x	x	26			2,100
				251	10,286	SH	x		32	10,286		
				200	8,200	SH	x	x	33			8,200
Estee Lauder Cos., Class A	Common Stocks	518439104		4,813	114,900	SH	x	x	11			114,900
				428	9,927	SH	x		32	9,927		
				328	7,600	SH	x	x	33			7,600
Lear Corp.	Common Stocks	521865105		125	4,400	SH	x	x	11			4,400
				3,706	106,200	SH	x	x	19			106,200
				75	1,910	SH	x	x	24			1,910
				442	12,100	SH	x	x	26			12,100
				15,357	440,018	SH	x		32	440,018		
				132	3,780	SH	x	x	33			3,780
				57	2,000	SH	x	x	41			2,000
				241	6,900	SH	x	x	51			6,900
Learning Tree International, Inc.	Common Stocks	522015106		21	900	SH	x	x	33			900
Lee Enterprises, Inc.	Common Stocks	523768109		3,145	95,300	SH	x	x	3			95,300
				3,340	101,200	SH	x		32	101,200		
Legato Systems, Inc.	Common Stocks	524651106		107	6,700	SH	x	x	33			6,700
Leggett & Platt, Inc.	Common Stocks	524660107		497	11,500	SH	x	x	1			11,500
				372	16,900	SH	x	x	28			16,900
				406	18,409	SH	x		32	18,409		
Legg Mason, Inc.	Common Stocks	524901105		856	17,200	SH	x	x	10			17,200
				172	4,300	SH	x	x	12			4,300

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				91	1,200	SH	x	x	26			1,200
				4,566	91,761	SH	x		32	91,761		
				2,602	52,300	SH	x	x	53			52,300
Lehman Brothers Holdings, Inc.	Common Stocks	524908100		1,031	7,300	SH	x	x	1			7,300
				793	10,300	SH	x	x	4			10,300
				1,407	18,100	SH	x	x	8			18,100
				3,802	46,060	SH	x	x	10			46,060
				6,102	73,450	SH	x	x	24			73,450
				1,190	13,700	SH	x	x	26			13,700
				1,718	22,100	SH	x	x	28			22,100
				3,670	47,200	SH	x	x	29			47,200
				53,563	688,912	SH	x		32	688,912		
				7,292	93,787	SH	x	x	43			93,787
				2,419	28,100	SH	x	x	47			28,100
				202	2,600	SH	x	x	51			2,600
Leitch Technology Corp.	Common Stocks	52543H107		557	32,500	SH	x	x	28			32,500
Lennar Corp.	Common Stocks	526057104		3,469	83,200	SH	x	x	3			83,200

			7,450	174,500	SH	x	x	10		174,500
			1,273	28,600	SH	x	x	23		28,600
			112	2,340	SH	x	x	24		2,340
			2,029	44,800	SH	x	x	26		44,800
			13,860	332,384	SH	x		32	332,384	
			263	6,300	SH	x	x	33		6,300
Lennox International, Inc.	Common Stocks	526107107	297	25,400	SH	x	x	26		25,400
			565	51,600	SH	x		32	51,600	
			35	3,200	SH	x	x	33		3,200
			16	1,540	SH	x	x	41		1,540
Leucadia National Corp.	Common Stocks	527288104	237	5,600	SH	x	x	26		5,600
			1,419	43,733	SH	x		32	43,733	
			130	4,000	SH	x	x	33		4,000
Level 3 Communications, Inc.	Common Stocks	52729N100	663	120,700	SH	x	x	11		120,700
			475	81,170	SH	x	x	24		81,170
			486	88,441	SH	x		32	88,441	
			74	13,400	SH	x	x	33		13,400
Lexicon Genetics, Inc.	Common Stocks	528872104	289	26,800	SH	x	x	10		26,800
			751	60,100	SH	x		32	60,100	
Lexington Corporate Properties Trust	Common Stocks	529043101	8	600	SH	x	x	41		600
Lexmark International Group, Inc. Class A	Common Stocks	529771107	6,562	96,630	SH	x	x	24		96,630
			2,578	25,400	SH	x	x	26		25,400
			2,004	29,793	SH	x		32	29,793	
Libbey, Inc.	Common Stocks	529898108	20	500	SH	x	x	33		500
Liberate Technologies, Inc.	Common Stocks	530129105	33	3,040	SH	x	x	24		3,040
			5	500	SH	x		32	500	
Liberty Corp.	Common Stocks	530370105	456	11,400	SH	x	x	10		11,400
			1,433	35,800	SH	x	x	26		35,800
			2,716	67,900	SH	x		32	67,900	
Liberty Financial Cos., Inc.	Common Stocks	530512102	953	27,500	SH	x	x	23		27,500
			78	2,400	SH	x	x	26		2,400
			947	29,175	SH	x		32	29,175	
Liberty Property Trust	Common Stocks	531172104	8	300	SH	x	x	11		300
			27	910	SH	x	x	24		910
			7,386	249,526	SH	x	x	25		249,526
			88	3,000	SH	x	x	26		3,000
			278	9,407	SH	x		32	9,407	
			10,428	352,300	SH	x	x	46		352,300

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LifePoint Hospitals, Inc.	Common Stocks	53219L109	213	4,800	SH	x	x	10		4,800		
			47	700	SH	x	x	26		700		
			3,622	81,800	SH	x		32	81,800			
			2,462	55,600	SH	x	x	49		55,600		
			288	6,500	SH	x	x	51		6,500		
Ligand Pharmaceuticals, Inc. Class B	Common Stocks	53220K207	60	5,300	SH	x	x	33		5,300		
Lightbridge, Inc.	Common Stocks	532226107	233	12,000	SH	x	x	26		12,000		
			372	19,200	SH	x		32	19,200			
			21	1,100	SH	x	x	33		1,100		
Lilly (Eli) & Co.	Common Stocks	532457108	3,889	47,100	SH	x	x	4		47,100		
			9,299	119,900	SH	x	x	10		119,900		
			6,550	88,300	SH	x	x	11		88,300		
			747	7,600	SH	x	x	13		7,600		
			1,650	22,300	SH	x	x	19		22,300		
			8,061	108,060	SH	x	x	24		108,060		
			5,052	55,100	SH	x	x	26		55,100		
			35,432	478,813	SH	x		32	478,813			
			178	2,400	SH	x	x	37		2,400		
			2,214	26,900	SH	x	x	47		26,900		
Limited, Inc. (The)	Common Stocks	532716107	260	8,100	SH	x	x	1		8,100		
			376	23,100	SH	x	x	11		23,100		
			328	17,470	SH	x	x	24		17,470		
			66	4,000	SH	x	x	28		4,000		
			765	46,332	SH	x		32	46,332			
Lincare Holdings, Inc.	Common Stocks	532791100	445	8,400	SH	x	x	12		8,400		
			1,212	40,400	SH	x	x	21		40,400		
			16	300	SH	x	x	26		300		
			9,136	304,443	SH	x		32	304,443			
			375	12,500	SH	x	x	33		12,500		
			4,363	145,400	SH	x	x	53		145,400		
Lincoln Electric Holdings, Inc.	Common Stocks	533900106	207	9,100	SH	x		32	9,100			
			98	4,300	SH	x	x	33		4,300		
Lincoln National Corp.	Common Stocks	534187109	350	3,600	SH	x	x	1		3,600		
			549	10,600	SH	x	x	4		10,600		

			1,288	27,900	SH	x	x	11		27,900
			1,133	21,900	SH	x	x	19		21,900
			1,360	23,210	SH	x	x	24		23,210
			47	900	SH	x	x	26		900
			486	9,400	SH	x	x	28		9,400
			11,362	219,553	SH	x		32	219,553	
			2,322	40,400	SH	x	x	47		40,400
			145	2,800	SH	x	x	51		2,800
			787	15,200	SH	x	x	57		15,200
Linear Technology Corp.	Common Stocks	535678106	6,051	130,400	SH	x	x	10		130,400
			4,514	104,900	SH	x	x	11		104,900
			3,903	87,920	SH	x	x	24		87,920
			2,598	32,100	SH	x	x	26		32,100
			2,538	57,400	SH	x	x	29		57,400
			12,411	280,674	SH	x		32	280,674	
Liqui-Box Corp.	Common Stocks	536314107	21	530	SH	x		32	530	
Lithia Motors, Inc., Class A	Common Stocks	536797103	56	2,200	SH	x	x	26		2,200
Littlefuse, Inc.	Common Stocks	537008104	11	400	SH	x	x	33		400
Liz Claiborne, Inc.	Common Stocks	539320101	786	7,700	SH	x	x	1		7,700
			464	9,200	SH	x	x	8		9,200
			1,266	25,100	SH	x	x	21		25,100

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			750	13,110	SH	x	x	24		13,110		
			552	9,700	SH	x	x	26		9,700		
			479	9,500	SH	x	x	28		9,500		
			4,198	83,216	SH	x		32	83,216			
Local Financial Corp.	Common Stocks	539553107	55	4,300	SH	x		32	4,300			
Lockheed Martin Corp.	Common Stocks	539830109	1,790	23,700	SH	x	x	1		23,700		
			3,733	95,600	SH	x	x	10		95,600		
			393	10,600	SH	x	x	11		10,600		
			1,679	40,010	SH	x	x	24		40,010		
			2,267	53,700	SH	x	x	26		53,700		
			1,767	47,700	SH	x	x	28		47,700		
			14,249	384,594	SH	x		32	384,594			
			1,786	48,200	SH	x	x	57		48,200		
Lodgenet Entertainment Corp.	Common Stocks	540211109	210	12,004	SH	x		32	12,004			
			30	2,149	SH	x	x	41		2,149		
Loews Corp.	Common Stocks	540424108	5,309	82,400	SH	x	x	8		82,400		
			805	12,500	SH	x	x	10		12,500		
			3,530	49,140	SH	x	x	24		49,140		
			5,526	62,400	SH	x	x	26		62,400		
			6,677	103,634	SH	x		32	103,634			
Lone Star Steakhouse & Saloon	Common Stocks	542307103	252	16,400	SH	x	x	26		16,400		
			1,052	80,950	SH	x		32	80,950			
			26	2,000	SH	x	x	33		2,000		
			8	860	SH	x	x	41		860		
Lone Star Technologies, Inc.	Common Stocks	542312103	398	11,000	SH	x	x	21		11,000		
			930	25,700	SH	x		32	25,700			
			90	2,480	SH	x	x	33		2,480		
			123	3,400	SH	x	x	51		3,400		
Longs Drug Stores, Inc.	Common Stocks	543162101	190	8,500	SH	x	x	26		8,500		
			1,090	50,560	SH	x		32	50,560			
			642	29,800	SH	x	x	52		29,800		
Longview Fibre Co.	Common Stocks	543213102	128	9,290	SH	x	x	24		9,290		
			108	8,800	SH	x	x	26		8,800		
			386	31,340	SH	x		32	31,340			
			29	2,400	SH	x	x	41		2,400		
Louis Dreyfus Natural Gas Corp.	Common Stocks	546011107	2,516	72,200	SH	x	x	3		72,200		
			603	17,300	SH	x	x	21		17,300		
			304	7,660	SH	x	x	24		7,660		
			1,259	36,134	SH	x		32	36,134			
			101	2,910	SH	x	x	33		2,910		
Louisiana Pacific Corp.	Common Stocks	546347105	1,599	69,000	SH	x	x	1		69,000		
			3,247	276,800	SH	x	x	10		276,800		
			230	17,430	SH	x	x	24		17,430		
			443	35,700	SH	x	x	26		35,700		
			232	19,800	SH	x	x	28		19,800		
			5,719	487,580	SH	x		32	487,580			
			14	1,540	SH	x	x	41		1,540		
Lowe's Companies., Inc.	Common Stocks	548661107	1,125	8,200	SH	x	x	1		8,200		
			2,924	40,300	SH	x	x	8		40,300		
			7,289	95,900	SH	x	x	10		95,900		
			542	8,000	SH	x	x	11		8,000		
			5,405	74,500	SH	x	x	19		74,500		
			839	10,230	SH	x	x	24		10,230		
			1,500	16,940	SH	x	x	26		16,940		

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			7,588	94,200	SH	x	x	47			94,200	
Lubrizol Corp.	Common Stocks	549271104	1,953	62,900	SH	x	x	10			62,900	
			759	23,700	SH	x	x	24			23,700	
			436	13,200	SH	x	x	26			13,200	
			3,369	108,484	SH	x		32	108,484			
			50	1,600	SH	x	x	33			1,600	
			42	1,420	SH	x	x	41			1,420	
Luby's Cafeterias, Inc.	Common Stocks	549282101	120	12,240	SH	x		32	12,240			
			22	3,100	SH	x	x	41			3,100	
Lucent Technologies, Inc.	Common Stocks	549463107	752	48,400	SH	x	x	1			48,400	
			1,942	299,100	SH	x	x	10			299,100	
			1,415	228,200	SH	x	x	11			228,200	
			556	60,600	SH	x	x	26			60,600	
			109	17,600	SH	x	x	28			17,600	
			2,211	356,567	SH	x		32	356,567			
Luxottica Group SPA - ADR	Common Stocks	55068R202	2,400	150,000	SH	x		32	150,000			
Lyondell Petrochemical Co.	Common Stocks	552078107	893	56,700	SH	x	x	26			56,700	
			1,432	93,110	SH	x		32	93,110			
			108	7,000	SH	x	x	33			7,000	
M&T Bank Corp.	Common Stocks	55261F104	2,265	30,000	SH	x	x	8			30,000	
			1,336	17,700	SH	x	x	26			17,700	
			930	12,317	SH	x		32	12,317			
			566	7,500	SH	x	x	33			7,500	
MAF Bancorp, Inc.	Common Stocks	55261R108	1,467	47,800	SH	x	x	3			47,800	
			181	5,900	SH	x	x	10			5,900	
			119	2,900	SH	x	x	26			2,900	
			3,696	120,400	SH	x		32	120,400			
			18	690	SH	x	x	41			690	
MBIA, Inc.	Common Stocks	55262C100	796	7,650	SH	x	x	1			7,650	
			7,813	136,400	SH	x	x	11			136,400	
			397	6,295	SH	x	x	24			6,295	
			1,070	19,215	SH	x	x	28			19,215	
			5,326	95,662	SH	x		32	95,662			
MBNA Corp.	Common Stocks	55262L100	24,941	698,300	SH	x	x	1			698,300	
			1,364	41,381	SH	x	x	8			41,381	
			6,675	192,200	SH	x	x	10			192,200	
			565	17,700	SH	x	x	11			17,700	
			1,409	37,760	SH	x	x	24			37,760	
			1,846	33,900	SH	x	x	26			33,900	
			217	6,600	SH	x	x	28			6,600	
			3,648	110,700	SH	x	x	29			110,700	
			47,325	1,436,261	SH	x		32	1,436,261			
			6,310	88,700	SH	x	x	45			88,700	
M.D.C. Holdings, Inc.	Common Stocks	552676108	4,068	113,310	SH	x	x	10			113,310	
			1,061	28,080	SH	x	x	23			28,080	
			636	15,310	SH	x	x	26			15,310	
			5,203	146,980	SH	x		32	146,980			
MDU Resources Group, Inc.	Common Stocks	552690109	487	15,400	SH	x	x	10			15,400	
			1,108	32,800	SH	x	x	23			32,800	
			41	1,120	SH	x	x	24			1,120	
			115	2,400	SH	x	x	26			2,400	
			2,145	67,804	SH	x		32	67,804			
			263	8,300	SH	x	x	33			8,300	
			199	6,300	SH	x	x	51			6,300	
MGIC Investment Corp.	Common Stocks	552848103	1,416	10,200	SH	x	x	1			10,200	

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			480	6,400	SH	x	x	4			6,400	
			1,370	16,650	SH	x	x	24			16,650	
			549	7,300	SH	x	x	26			7,300	
			1,678	23,100	SH	x	x	28			23,100	
			12,731	175,258	SH	x		32	175,258			
			3,238	40,100	SH	x	x	47			40,100	
			116	1,600	SH	x	x	51			1,600	
MGM Grand, Inc.	Common Stocks	552953101	334	9,750	SH	x	x	24			9,750	
			310	10,500	SH	x	x	26			10,500	
			697	23,272	SH	x		32	23,272			
			204	6,800	SH	x	x	33			6,800	
M/I Schottenstein Homes, Inc.	Common Stocks	55305B101	251	6,360	SH	x		32	6,360			
MKS Instruments, Inc.	Common Stocks	55306N104	431	9,848	SH	x	x	19			9,848	
			1,018	35,360	SH	x		32	35,360			
MSC Industrial Direct Co., Inc. Class A	Common Stocks	553530106	42	1,600	SH	x	x	26			1,600	
			23	1,300	SH	x	x	33			1,300	

MSC. Software Corp.	Common Stocks	553531104	19	1,000	SH	x	x	26		1,000
			397	21,170	SH	x		32	21,170	
			109	5,800	SH	x	x	33		5,800
M.S. Carriers, Inc.	Common Stocks	553533100	35	1,125	SH	x		32	1,125	
			25	800	SH	x	x	33		800
MTR Gaming Group, Inc.	Common Stocks	553769100	22	1,600	SH	x	x	26		1,600
			115	8,500	SH	x		32	8,500	
MTS Systems Corp.	Common Stocks	553777103	85	6,200	SH	x		32	6,200	
MacDermid, Inc.	Common Stocks	554273102	32	1,800	SH	x	x	33		1,800
Macerich Co. (The)	Common Stocks	554382101	2,274	91,700	SH	x	x	25		91,700
			107	4,300	SH	x		32	4,300	
			84	3,400	SH	x	x	33		3,400
			22	1,030	SH	x	x	41		1,030
Mack-Cali Realty Corp.	Common Stocks	554489104	5,568	195,500	SH	x	x	2		195,500
			404	14,200	SH	x	x	10		14,200
			86	2,660	SH	x	x	24		2,660
			3,123	109,663	SH	x		32	109,663	
			10,959	384,800	SH	x	x	46		384,800
			273	9,600	SH	x	x	51		9,600
Macrochem Corp.	Common Stocks	555903103	197	22,200	SH	x	x	26		22,200
			513	57,800	SH	x		32	57,800	
Macrovision Corp.	Common Stocks	555904101	1,192	17,400	SH	x	x	21		17,400
			39	700	SH	x	x	26		700
			4,656	67,973	SH	x		32	67,973	
Macromedia, Inc.	Common Stocks	556100105	59	3,270	SH	x	x	24		3,270
			11	610	SH	x		32	610	
			94	5,200	SH	x	x	33		5,200
Macronix International Co., Ltd. - ADR	Common Stocks	556103109	556	51,727	SH	x		32	51,727	
			437	40,654	SH	x	x	34		40,654
Steven Madden, Ltd.	Common Stocks	556269108	758	41,500	SH	x	x	21		41,500
			163	8,900	SH	x	x	26		8,900
			859	47,000	SH	x		32	47,000	
Madison Gas & Electric Co.	Common Stocks	557497104	33	1,200	SH	x	x	33		1,200
Magna Entertainment Corp.	Common Stocks	559211107	8	1,200	SH	x	x	56		1,200
Magna International, Inc. Class A	Common Stocks	559222401	283	4,610	SH	x	x	16		4,610
			222	3,610	SH	x		32	3,610	
			48	780	SH	x	x	59		780
MagneTek, Inc.	Common Stocks	559424106	2,476	198,100	SH	x		32	198,100	
Magnum Hunter Resources, Inc.	Common Stocks	55972F203	41	4,600	SH	x	x	33		4,600

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Magyar Tavkozlesi Rt - ADR	Common Stocks	559776109	568	39,400	SH	x	x	9		39,400		
			1,193	79,766	SH	x		32	79,766			
			156	10,442	SH	x	x	34		10,442		
			91	5,500	SH	x	x	35		5,500		
			624	36,340	SH	x	x	36		36,340		
Mandalay Resort Group	Common Stocks	562567107	45	1,450	SH	x	x	24		1,450		
			145	3,800	SH	x	x	26		3,800		
			2,695	98,367	SH	x		32	98,367			
			200	7,300	SH	x	x	33		7,300		
			548	20,000	SH	x	x	52		20,000		
Manhattan Associates, Inc.	Common Stocks	562750109	155	3,900	SH	x		32	3,900			
Manitowoc Co., Inc.	Common Stocks	563571108	62	2,100	SH	x	x	33		2,100		
Manor Care, Inc.	Common Stocks	564055101	3,521	110,900	SH	x	x	10		110,900		
			1,108	34,900	SH	x	x	21		34,900		
			72	1,500	SH	x	x	26		1,500		
			9,985	314,476	SH	x		32	314,476			
			84	2,650	SH	x	x	33		2,650		
Manpower, Inc.	Common Stocks	56418H100	119	2,900	SH	x	x	26		2,900		
			17	563	SH	x		32	563			
Manugistics Group, Inc.	Common Stocks	565011103	560	22,300	SH	x	x	21		22,300		
			35	1,700	SH	x	x	26		1,700		
			2,614	104,131	SH	x		32	104,131			
			123	4,900	SH	x	x	33		4,900		
			575	22,900	SH	x	x	49		22,900		
			55	2,200	SH	x	x	53		2,200		
MapInfo Corp.	Common Stocks	565105103	33	1,900	SH	x	x	12		1,900		
			365	10,922	SH	x	x	19		10,922		
			884	40,164	SH	x		32	40,164			
Marine Drilling Co, Inc.	Common Stocks	568240204	50	2,600	SH	x	x	26		2,600		
			2,288	119,753	SH	x		32	119,753			
			200	10,450	SH	x	x	33		10,450		
			9	350	SH	x	x	41		350		
			1,733	90,700	SH	x	x	49		90,700		
Markel Corp.	Common Stocks	570535104	422	2,300	SH	x	x	12		2,300		
			8,223	41,846	SH	x		32	41,846			
			98	500	SH	x	x	33		500		
			4,932	25,100	SH	x	x	53		25,100		
Marsh & McLennan Cos.,												

Inc.	Common Stocks	571748102	570	5,500	SH	x	x	4		5,500
			3,141	31,100	SH	x	x	10		31,100
			1,182	11,700	SH	x	x	11		11,700
			1,603	14,040	SH	x	x	24		14,040
			1,419	10,495	SH	x	x	26		10,495
			5,351	52,978	SH	x		32	52,978	
			172	1,700	SH	x	x	51		1,700
Marshall & Ilsley Corp.	Common Stocks	571834100	59	1,100	SH	x	x	11		1,100
			136	2,230	SH	x	x	24		2,230
			32	600	SH	x	x	28		600
			387	7,175	SH	x		32	7,175	
			178	3,300	SH	x	x	33		3,300
Marriott International, Inc. Class A	Common Stocks	571903202	308	3,300	SH	x	x	1		3,300
			7,990	171,000	SH	x	x	11		171,000
			402	7,600	SH	x	x	26		7,600
			38	800	SH	x	x	28		800
			9,548	201,695	SH	x		32	201,695	
			4,657	88,500	SH	x	x	47		88,500

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Martek Biosciences Corp.	Common Stocks	572901106	57	2,000	SH	x	x	33		2,000		
Martha Stewart Living Omnimedia, Inc. Class A New	Common Stocks	573083102	21	900	SH	x	x	33		900		
Martin Marietta Materials, Inc.	Common Stocks	573284106	116	2,800	SH	x	x	12		2,800		
			2,546	51,452	SH	x		32	51,452			
			297	6,000	SH	x	x	33		6,000		
			1,450	29,300	SH	x	x	53		29,300		
Masco Corp.	Common Stocks	574599106	383	8,300	SH	x	x	1		8,300		
			978	39,200	SH	x	x	19		39,200		
			381	13,490	SH	x	x	24		13,490		
			402	16,100	SH	x	x	28		16,100		
			6,034	241,748	SH	x		32	241,748			
Massey Energy Co.	Common Stocks	576206106	49	2,160	SH	x	x	24		2,160		
			132	6,657	SH	x		32	6,657			
MasTec, Inc.	Common Stocks	576323109	31	1,970	SH	x	x	24		1,970		
			0	30	SH	x		32	30			
			25	1,900	SH	x	x	33		1,900		
MatrixOne, Inc.	Common Stocks	57685P304	99	8,200	SH	x	x	12		8,200		
			334	14,400	SH	x	x	26		14,400		
			7,296	314,600	SH	x		32	314,600			
			2,055	88,600	SH	x	x	49		88,600		
			2,848	122,800	SH	x	x	53		122,800		
Mattel, Inc.	Common Stocks	577081102	372	10,600	SH	x	x	1		10,600		
			3,678	194,400	SH	x	x	11		194,400		
			951	46,330	SH	x	x	24		46,330		
			42	2,200	SH	x	x	26		2,200		
			276	14,600	SH	x	x	28		14,600		
			2,520	133,196	SH	x		32	133,196			
Mathews International Corp. Class A	Common Stocks	577128101	70	1,590	SH	x	x	33		1,590		
Mattson Technology, Inc.	Common Stocks	577223100	1,472	84,200	SH	x	x	21		84,200		
			1,409	80,600	SH	x		32	80,600			
			21	1,200	SH	x	x	33		1,200		
Maxtor Corp.	Common Stocks	577729205	1,077	205,214	SH	x		32	205,214			
			80	15,244	SH	x	x	33		15,244		
			1,743	332,000	SH	x	x	52		332,000		
Maxim Integrated Products, Inc.	Common Stocks	57772K101	5,656	121,700	SH	x	x	10		121,700		
			3,088	71,500	SH	x	x	11		71,500		
			8,277	186,067	SH	x	x	24		186,067		
			1,011	13,300	SH	x	x	26		13,300		
			6,733	152,306	SH	x		32	152,306			
			451	10,200	SH	x	x	39		10,200		
Maxwell Shoe Company, Inc. Class A	Common Stocks	577766108	1,088	64,000	SH	x		32	64,000			
			236	13,900	SH	x	x	51		13,900		
Maxwell Technologies, Inc.	Common Stocks	577767106	331	9,761	SH	x	x	19		9,761		
			841	37,710	SH	x		32	37,710			
May Department Stores Co.	Common Stocks	577778103	1,497	23,200	SH	x	x	1		23,200		
			2,432	71,000	SH	x	x	3		71,000		
			4,303	125,600	SH	x	x	8		125,600		
			5,544	161,900	SH	x	x	11		161,900		
			8,224	228,680	SH	x	x	24		228,680		
			4,568	99,500	SH	x	x	26		99,500		
			2,063	60,210	SH	x	x	28		60,210		
			17,171	501,208	SH	x		32	501,208			
Maverick Tube Corp.	Common Stocks	577914104	1,292	76,200	SH	x		32	76,200			

			81	4,800	SH	x	x	33		4,800	
			1,329	78,400	SH	x	x	49		78,400	
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MAXIMUS, Inc.	Common Stocks	577933104	67	2,400	SH	x	x	12		2,400	
			2,842	70,900	SH	x	x	32	70,900		
			40	1,000	SH	x	x	33		1,000	
			2,049	51,100	SH	x	x	53		51,100	
Maytag Corp.	Common Stocks	578592107	40	900	SH	x	x	26		900	
			16	562	SH	x	x	32	562		
McClatchy Co. (The) Class A	Common Stocks	579489105	3,678	94,075	SH	x	x	3		94,075	
			28	700	SH	x	x	26		700	
			3,661	93,643	SH	x	x	32	93,643		
			82	2,100	SH	x	x	33		2,100	
McCormick & Co., Inc.	Common Stocks	579780206	453	10,700	SH	x	x	4		10,700	
			2,450	58,300	SH	x	x	8		58,300	
			1,762	37,030	SH	x	x	24		37,030	
			764	12,800	SH	x	x	26		12,800	
			3,419	81,357	SH	x	x	32	81,357		
			426	10,140	SH	x	x	33		10,140	
			85	2,050	SH	x	x	41		2,050	
			76	1,800	SH	x	x	51		1,800	
McDATA Corp.	Common Stocks	580031102	1,457	66,700	SH	x	x	32		66,700	
			1,597	73,100	SH	x	x	49		73,100	
McDATA Corp. Class A New	Common Stocks	580031201	149	6,512	SH	x	x	24		6,512	
			306	17,447	SH	x	x	32	17,447		
McDermott International, Inc.	Common Stocks	580037109	2,619	224,800	SH	x	x	32	224,800		
McDonald's Corp.	Common Stocks	580135101	1,762	29,500	SH	x	x	1		29,500	
			3,364	125,600	SH	x	x	11		125,600	
			2,049	66,850	SH	x	x	24		66,850	
			49	1,200	SH	x	x	26		1,200	
			1,204	44,500	SH	x	x	28		44,500	
			5,823	215,178	SH	x	x	32	215,178		
McGraw-Hill, Inc.	Common Stocks	580645109	4,392	66,400	SH	x	x	3		66,400	
			629	9,100	SH	x	x	26		9,100	
			5,885	88,966	SH	x	x	32	88,966		
McKesson HBOC, Inc.	Common Stocks	58155Q103	614	9,000	SH	x	x	1		9,000	
			1,917	46,300	SH	x	x	10		46,300	
			1,177	31,700	SH	x	x	19		31,700	
			130	2,300	SH	x	x	26		2,300	
			698	18,800	SH	x	x	28		18,800	
			2,839	76,469	SH	x	x	32	76,469		
McLeodUSA, Inc.	Common Stocks	582266102	16	3,433	SH	x	x	32	3,433		
Mead Corp.	Common Stocks	582834107	212	7,800	SH	x	x	26		7,800	
			84	3,100	SH	x	x	28		3,100	
			19	684	SH	x	x	32	684		
Measurement Specialties, Inc.	Common Stocks	583421102	62	3,700	SH	x	x	26		3,700	
			107	6,400	SH	x	x	32	6,400		
			37	2,230	SH	x	x	33		2,230	
			44	2,600	SH	x	x	56		2,600	
Medarex, Inc.	Common Stocks	583916101	605	26,100	SH	x	x	26		26,100	
			917	39,038	SH	x	x	32	39,038		
Media General, Inc. Class A	Common Stocks	584404107	13	300	SH	x	x	26		300	
			101	2,200	SH	x	x	33		2,200	
Mediacom Communications Corp. Class A	Common Stocks	58446K105	126	9,000	SH	x	x	26		9,000	
			119	8,504	SH	x	x	32	8,504		
Medicines Co. (The)	Common Stocks	584688105	44	4,100	SH	x	x	12		4,100	
			2,051	100,100	SH	x	x	32	100,100		
			1,184	57,800	SH	x	x	53		57,800	
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Medicis Pharmaceutical Corp. Class A.	Common Stocks	584690309	11	200	SH	x	x	10		200	
			837	16,000	SH	x	x	26		16,000	
			4,940	93,204	SH	x	x	32	93,204		
			223	4,200	SH	x	x	33		4,200	
			657	12,400	SH	x	x	49		12,400	
			1,850	34,900	SH	x	x	53		34,900	
MedImmune, Inc.	Common Stocks	584699102	2,593	54,931	SH	x	x	19		54,931	
			39	820	SH	x	x	24		820	
			7,892	167,199	SH	x	x	32	167,199		
Medquist, Inc.	Common Stocks	584949101	84	4,000	SH	x	x	12		4,000	
			1,662	56,000	SH	x	x	32	56,000		
			47	1,600	SH	x	x	33		1,600	

			540	18,200	SH	x	x	53		18,200
Medtronic, Inc.	Common Stocks	585055106	4,295	88,100	SH	x	x	1		88,100
			3,198	64,100	SH	x	x	10		64,100
			37	800	SH	x	x	11		800
			754	15,500	SH	x	x	26		15,500
			2,963	64,402	SH	x		32	64,402	
			1,840	21,700	SH	x	x	45		21,700
Mellon Financial Corp.	Common Stocks	58551A108	832	9,200	SH	x	x	1		9,200
			933	22,200	SH	x	x	4		22,200
			4,572	99,400	SH	x	x	19		99,400
			2,463	47,290	SH	x	x	24		47,290
			925	20,100	SH	x	x	28		20,100
			19,495	423,812	SH	x		32	423,812	
			138	3,000	SH	x	x	51		3,000
			1,996	43,400	SH	x	x	57		43,400
MemberWorks, Inc.	Common Stocks	586002107	118	5,100	SH	x	x	26		5,100
			111	4,800	SH	x		32	4,800	
Men's Wearhouse, Inc. (The)	Common Stocks	587118100	66	2,400	SH	x	x	33		2,400
Mentor Graphics Corp.	Common Stocks	587200106	1,072	58,600	SH	x	x	10		58,600
			974	52,100	SH	x	x	23		52,100
			168	9,620	SH	x	x	24		9,620
			946	51,800	SH	x	x	26		51,800
			3,033	173,332	SH	x		32	173,332	
Mercantile Bankshares Corp.	Common Stocks	587405101	732	18,700	SH	x	x	10		18,700
			77	2,100	SH	x	x	26		2,100
			1,324	33,836	SH	x		32	33,836	
			185	5,090	SH	x	x	41		5,090
Merck & Co., Inc.	Common Stocks	589331107	566	8,700	SH	x	x	4		8,700
			9,638	150,800	SH	x	x	8		150,800
			14,992	223,990	SH	x	x	10		223,990
			22,679	346,400	SH	x	x	11		346,400
			2,275	35,600	SH	x	x	19		35,600
			24,259	360,574	SH	x	x	24		360,574
			14,580	171,600	SH	x	x	26		171,600
			3,234	50,600	SH	x	x	28		50,600
			75,650	1,183,694	SH	x		32	1,183,694	
			4,646	72,696	SH	x	x	43		72,696
			134	2,100	SH	x	x	51		2,100
Mercury Air Group, Inc.	Common Stocks	589354109	58	8,300	SH	x	x	56		8,300
Mercury Computer Systems, Inc.	Common Stocks	589378108	619	13,200	SH	x	x	10		13,200
			67	1,000	SH	x	x	26		1,000
			256	5,800	SH	x		32	5,800	
Mercury General Corp.	Common Stocks	589400100	6	162	SH	x		32	162	

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			108	3,100	SH	x	x	33		3,100		
Mercury Interactive Corp.	Common Stocks	589405109	58	1,700	SH	x	x	12		1,700		
			1,641	27,400	SH	x	x	21		27,400		
			4	70	SH	x	x	24		70		
			5,232	87,344	SH	x		32	87,344			
			725	12,100	SH	x	x	53		12,100		
Meredith Corp.	Common Stocks	589433101	832	23,243	SH	x		32	23,243			
			1,411	39,400	SH	x	x	52		39,400		
Meridian Resource Corp., (The)	Common Stocks	58977Q109	6	900	SH	x	x	33		900		
MeriStar Hospitality Corp.	Common Stocks	58984Y103	3,612	152,100	SH	x	x	2		152,100		
			1,746	73,500	SH	x	x	10		73,500		
			106	3,470	SH	x	x	26		3,470		
			586	24,690	SH	x		32	24,690			
			76	3,880	SH	x	x	41		3,880		
Merix Corp.	Common Stocks	590049102	292	16,710	SH	x		32	16,710			
Merrill Lynch & Co., Inc.	Common Stocks	590188108	7,511	95,900	SH	x	x	1		95,900		
			4,152	62,800	SH	x	x	4		62,800		
			2,334	39,400	SH	x	x	8		39,400		
			7,425	119,600	SH	x	x	10		119,600		
			2,307	40,200	SH	x	x	11		40,200		
			786	10,000	SH	x	x	13		10,000		
			7,630	115,820	SH	x	x	24		115,820		
			1,548	21,600	SH	x	x	26		21,600		
			3,016	50,900	SH	x	x	28		50,900		
			4,278	72,200	SH	x	x	29		72,200		
			70,851	1,195,800	SH	x		32	1,195,800			
			178	3,000	SH	x	x	37		3,000		
			5,682	95,907	SH	x	x	43		95,907		
			1,487	11,600	SH	x	x	45		11,600		
			1,871	28,400	SH	x	x	47		28,400		
Mesa Airlines, Inc.	Common Stocks	590479101	367	27,900	SH	x	x	10		27,900		
			370	27,800	SH	x		32	27,800			
Mesaba Holdings, Inc.	Common Stocks	59066B102	13	1,400	SH	x		32	1,400			

MetaSolv, Inc. New	Common Stocks	59139P104	11	1,030	SH	x	x	41	1,030
Methode Electronics, Inc. Class A	Common Stocks	591520200	21	2,700	SH	x	x	33	2,700
			26	3,000	SH	x	x	10	3,000
			53	6,130	SH	x		32	6,130
			24	2,800	SH	x	x	33	2,800
MetLife, Inc.	Common Stocks	59156R108	2,262	36,000	SH	x	x	1	36,000
			1,552	50,100	SH	x	x	10	50,100
			143	4,070	SH	x	x	24	4,070
			976	25,800	SH	x	x	26	25,800
			753	24,300	SH	x	x	28	24,300
			3,778	121,946	SH	x		32	121,946
Metris Companies, Inc.	Common Stocks	591598107	659	12,869	SH	x	x	19	12,869
			17	800	SH	x	x	26	800
			3,183	94,418	SH	x		32	94,418
			196	5,800	SH	x	x	33	5,800
			334	9,900	SH	x	x	51	9,900
Metro-Goldwyn-Mayer, Inc.	Common Stocks	591610100	252	9,980	SH	x	x	24	9,980
			1,032	45,567	SH	x		32	45,567
Metro One Telecommunications, Inc.	Common Stocks	59163F105	428	6,600	SH	x	x	26	6,600
			636	9,800	SH	x		32	9,800
			70	1,080	SH	x	x	33	1,080
Metromedia Fiber Network, Inc. Class A	Common Stocks	591689104	10	3,100	SH	x	x	11	3,100

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				161	77,510	SH	x	x	24	77,510		
				843	413,310	SH	x		32	413,310		
				841	412,200	SH	x	x	49	412,200		
Mettler-Toledo International, Inc.	Common Stocks	592688105	415	9,600	SH	x	x	10	9,600			
			562	13,000	SH	x	x	21	13,000			
			355	8,200	SH	x	x	26	8,200			
			1,012	23,404	SH	x		32	23,404			
Michaels Stores, Inc.	Common Stocks	594087108	101	1,800	SH	x	x	26	1,800			
			3,093	75,450	SH	x		32	75,450			
Micrel, Inc.	Common Stocks	594793101	82	3,300	SH	x	x	12	3,300			
			41	1,400	SH	x	x	26	1,400			
			1,196	36,241	SH	x		32	36,241			
MICROS Systems, Inc.	Common Stocks	594901100	31	1,400	SH	x	x	33	1,400			
Microsoft Corp.	Common Stocks	594918104	17,083	234,900	SH	x	x	1	234,900			
			5,110	79,000	SH	x	x	4	79,000			
			8,523	116,752	SH	x	x	8	116,752			
			32,366	423,720	SH	x	x	10	423,720			
			49,142	690,300	SH	x	x	11	690,300			
			494	5,100	SH	x	x	13	5,100			
			9,205	126,100	SH	x	x	19	126,100			
			9,764	133,750	SH	x	x	24	133,750			
			11,522	99,300	SH	x	x	26	99,300			
			08,127	2,851,058	SH	x		32	2,851,058			
			104	1,430	SH	x	x	33	1,430			
			161	2,200	SH	x	x	37	2,200			
			526	7,200	SH	x	x	39	7,200			
			8,593	117,711	SH	x	x	43	117,711			
			7,861	57,600	SH	x	x	45	57,600			
			23,729	293,100	SH	x	x	47	293,100			
			43,108	473,910	SH	x	x	48	473,910			
Microchip Technology, Inc.	Common Stocks	595017104	226	4,457	SH	x	x	19	4,457			
			6,054	178,530	SH	x	x	24	178,530			
			2,953	88,334	SH	x		32	88,334			
			318	9,500	SH	x	x	33	9,500			
Micromuse, Inc.	Common Stocks	595094103	867	30,530	SH	x	x	24	30,530			
			436	15,500	SH	x	x	26	15,500			
			928	33,162	SH	x		32	33,162			
			176	6,280	SH	x	x	33	6,280			
Micron Technology, Inc.	Common Stocks	595112103	1,910	37,200	SH	x	x	1	37,200			
			1,237	30,100	SH	x	x	10	30,100			
			924	22,800	SH	x	x	11	22,800			
			2,810	67,100	SH	x	x	24	67,100			
			757	11,500	SH	x	x	26	11,500			
			2,782	67,700	SH	x	x	29	67,700			
			40,792	992,500	SH	x		32	992,500			
			5,120	112,100	SH	x	x	47	112,100			
			15,045	297,870	SH	x	x	48	297,870			
Microsemi Corp.	Common Stocks	595137100	880	12,400	SH	x	x	10	12,400			
			493	4,572	SH	x	x	19	4,572			
			333	5,000	SH	x	x	26	5,000			
			3,979	56,047	SH	x		32	56,047			
			64	900	SH	x	x	33	900			
			23	890	SH	x	x	41	890			

Microtune, Inc. Del	Common Stocks	59514P109	1,001	45,500	SH	x		32	45,500
Mid-America Apartment Communities, Inc.	Common Stocks	59522J103	289	11,300	SH	x	x	10	11,300

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			158	4,068	SH		x	x	26		4,068
			322	12,600	SH		x		32	12,600	
			14	600	SH		x	x	41		600
Mid Atlantic Medical Services, Inc.	Common Stocks	59523C107	955	49,900	SH	x	x	23		49,900	
			469	23,300	SH	x	x	26		23,300	
			2,092	116,700	SH	x		32	116,700		
			25	1,400	SH	x	x	33		1,400	
			117	5,660	SH	x	x	41		5,660	
Midas, Inc.	Common Stocks	595626102	209	14,700	SH	x	x	26		14,700	
			134	10,600	SH	x		32	10,600		
Midland Co.	Common Stocks	597486109	36	800	SH	x		32	800		
Midway Games, Inc.	Common Stocks	598148104	198	10,700	SH	x		32	10,700		
Midwest Banc Holdings, Inc.	Common Stocks	598251106	76	2,600	SH	x	x	26		2,600	
Milacron, Inc.	Common Stocks	598709103	494	30,400	SH	x	x	26		30,400	
			2,582	164,800	SH	x		32	164,800		
Millennium Pharmaceuticals, Inc.	Common Stocks	599902103	43	1,800	SH	x	x	11		1,800	
			481	13,530	SH	x	x	24		13,530	
			145	4,067	SH	x		32	4,067		
Herman Miller, Inc.	Common Stocks	600544100	110	4,800	SH	x	x	12		4,800	
			2,042	84,361	SH	x		32	84,361		
			182	7,500	SH	x	x	33		7,500	
			51	2,230	SH	x	x	41		2,230	
			966	39,900	SH	x	x	53		39,900	
Millipore Corp.	Common Stocks	601073109	59	1,100	SH	x	x	26		1,100	
			1,776	28,650	SH	x		32	28,650		
			1,952	31,500	SH	x	x	52		31,500	
Minerals Technologies, Inc.	Common Stocks	603158106	186	5,400	SH	x	x	12		5,400	
			47	920	SH	x	x	24		920	
			2,580	60,110	SH	x		32	60,110		
			1,803	42,000	SH	x	x	53		42,000	
MiniMed, Inc.	Common Stocks	60365K108	10	400	SH	x	x	26		400	
			15	319	SH	x		32	319		
			240	5,000	SH	x	x	33		5,000	
Minnesota Mining & Manufacturing Co.	Common Stocks	604059105	2,456	10,500	SH	x	x	1		10,500	
			13,607	112,340	SH	x	x	24		112,340	
			691	5,900	SH	x	x	26		5,900	
			2,818	24,700	SH	x	x	28		24,700	
			29,884	261,910	SH	x		32	261,910		
			2,491	19,700	SH	x	x	47		19,700	
Mirant Corp. New	Common Stocks	604675108	774	9,980	SH	x	x	1		9,980	
			715	18,369	SH	x	x	24		18,369	
			361	9,820	SH	x	x	26		9,820	
			725	21,072	SH	x	x	28		21,072	
			7,933	230,605	SH	x		32	230,605		
			763	22,188	SH	x	x	43		22,188	
Mission West Properties, Inc.	Common Stocks	605203108	45	3,760	SH	x	x	33		3,760	
Mitchell Energy & Development Corp. Class A	Common Stocks	606592202	1,751	36,200	SH	x	x	10		36,200	
			825	16,700	SH	x	x	23		16,700	
			253	4,640	SH	x	x	24		4,640	
			176	2,500	SH	x	x	26		2,500	
			2,461	53,209	SH	x		32	53,209		
			137	2,960	SH	x	x	33		2,960	
Mobile Telesystems - ADR	Common Stocks	607409109	437	17,000	SH	x	x	9		17,000	
			1,112	40,600	SH	x		32	40,600		
			608	20,200	SH	x	x	35		20,200	

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Mobile Mini, Inc.	Common Stocks	60740F105	445	14,338	SH	x	x	36		14,338	
			389	11,800	SH	x		32	11,800		
			221	6,700	SH	x	x	53		6,700	
Modine Manufacturing Co.	Common Stocks	607828100	147	3,500	SH	x	x	26		3,500	
Modis Professional Services, Inc.	Common Stocks	607830106	1,043	151,200	SH	x		32	151,200		
			1,648	238,900	SH	x	x	52		238,900	
Mohawk Industries, Inc.	Common Stocks	608190104	9	263	SH	x		32	263		
Molex, Inc.	Common Stocks	608554101	9	240	SH	x	x	24		240	

Robert Mondavi Corp. Class A	Common Stocks	609200100	38 114 474 41 1,406	1,032 2,800 7,694 1,000 34,686	SH SH SH SH SH	x x x x x	x x x x x	32 10 19 26 32	1,032 2,800 7,694 1,000 34,686
Monsanto Co. New	Common Stocks	61166W101	133 165 366	3,700 4,010 9,900	SH SH SH	x x x	x x x	1 24 32	3,700 4,010 9,900
Montana Power Co.	Common Stocks	612085100	265 234	21,900 20,200	SH SH	x x	x x	26 32	21,900 20,200
MONY Group, Inc. (The)	Common Stocks	615337102	2,404 42 1,544 233 253	59,900 1,300 38,471 5,800 6,300	SH SH SH SH SH	x x x x x	x x x x x	10 26 32 33 51	59,900 1,300 38,471 5,800 6,300
Moody's Corp.	Common Stocks	615369105	18 44 5,007 2,760	360 1,300 149,467 82,400	SH SH SH SH	x x x x	x x x x	24 28 32 53	360 1,300 149,467 82,400
Moog, Inc.	Common Stocks	615394202	167 360 791 23	4,300 9,300 20,300 600	SH SH SH SH	x x x x	x x x x	10 26 32 33	4,300 9,300 20,300 600
Morgan Stanley Dean Witter & Co.	Common Stocks	617446448	4,415 4,067 1,174 11,313 648 24,458 996 2,659 2,967 53,156 154 2,531	48,200 60,600 18,278 168,800 7,600 360,694 10,200 41,400 46,200 827,587 2,400 39,400	SH SH SH SH SH SH SH SH SH SH SH SH	x x x x x x x x x x x x	x x x x x x x x x x x x	1 4 8 10 13 24 26 28 29 32 37 57	48,200 60,600 18,278 168,800 7,600 360,694 10,200 41,400 46,200 827,587 2,400 39,400
Motorola, Inc.	Common Stocks	620076109	273 1,536 1,171 331 8,707 1,818 394 229 5,995	9,400 112,100 70,732 20,000 529,400 96,080 16,100 13,800 362,022	SH SH SH SH SH SH SH SH SH	x x x x x x x x x	x x x x x x x x x	1 4 8 10 11 24 26 28 32	9,400 112,100 70,732 20,000 529,400 96,080 16,100 13,800 362,022
Movado Group, Inc.	Common Stocks	624580106	1,725 374	85,400 18,500	SH SH	x x	x x	32 51	85,400 18,500
Movie Gallery, Inc.	Common Stocks	624581104	212	11,700	SH	x	x	26	11,700

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Mueller Industries, Inc.	Common Stocks	624756102	528 95 158	29,200 2,900 4,800	SH SH SH	x x x	x x x	32 32 33	29,200 2,900 4,800			
Multex.com, Inc.	Common Stocks	625367107	23	1,400	SH	x	x	33	1,400			
Murphy Oil Corp.	Common Stocks	626717102	1,358 591 2,508 350 186	16,310 7,400 34,082 4,760 2,750	SH SH SH SH SH	x x x x x	x x x x x	24 26 32 33 41	16,310 7,400 34,082 4,760 2,750			
Myers Industries, Inc.	Common Stocks	628464109	18 20	1,170 1,300	SH SH	x x	x x	32 33	1,170 1,300			
Mylan Laboratories, Inc.	Common Stocks	628530107	89 26 632	2,700 927 22,460	SH SH SH	x x x	x x x	26 32 33	2,700 927 22,460			
Myriad Genetics, Inc.	Common Stocks	62855J104	296 352	4,900 5,554	SH SH	x x	x x	26 32	4,900 5,554			
NBTY, Inc.	Common Stocks	628782104	2 311	200 25,000	SH SH	x x	x x	10 32	200 25,000			
NCH Corp.	Common Stocks	628850109	152 473	3,500 12,100	SH SH	x x	x x	26 32	3,500 12,100			
NCI Building Systems, Inc.	Common Stocks	628852105	10 26	600 1,400	SH SH	x x	x x	26 33	600 1,400			
NCO Group, Inc.	Common Stocks	628858102	19 56	610 1,800	SH SH	x x	x x	32 33	610 1,800			
NCR Corp.	Common Stocks	62886E108	1,055 8,848 72 620	11,400 194,400 2,000 13,200	SH SH SH SH	x x x x	x x x x	1 11 26 28	11,400 194,400 2,000 13,200			
NS Group, Inc.	Common Stocks	628916108	1,606 224 510	34,167 16,800 38,200	SH SH SH	x x x	x x x	32 10 32	34,167 16,800 38,200			

NL Industries, Inc.	Common Stocks	629156407	115	8,300	SH	x	x	10	8,300
			756	52,600	SH	x	x	26	52,600
			1,114	80,430	SH	x		32	80,430
			7	430	SH	x	x	41	430
NRG Energy, Inc.	Common Stocks	629377102	1,033	43,800	SH	x	x	23	43,800
			1,032	46,736	SH	x		32	46,736
			19	570	SH	x	x	41	570
			741	54,010	SH	x	x	24	54,010
NTL, Inc.	Common Stocks	629407107	1,267	105,150	SH	x		32	105,150
			266	22,100	SH	x	x	33	22,100
			23	1,000	SH	x	x	33	1,000
			1,927	12,400	SH	x	x	10	12,400
NUI Corp. NVR, Inc.	Common Stocks	62944T105	1,847	11,700	SH	x	x	23	11,700
			225	1,000	SH	x	x	26	1,000
			7,179	48,510	SH	x		32	48,510
			89	600	SH	x	x	33	600
			70	430	SH	x	x	41	430
			813	8,100	SH	x	x	1	8,100
Nabors Industries, Inc.	Common Stocks	629568106	2,400	64,507	SH	x	x	3	64,507
			1,198	32,200	SH	x	x	8	32,200
			1,357	34,700	SH	x	x	10	34,700
			138	2,900	SH	x	x	12	2,900
			471	12,410	SH	x	x	24	12,410
			742	18,900	SH	x	x	26	18,900

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			56	1,500	SH	x	x	28	1,500		
			5,926	159,309	SH	x		32	159,309		
			1,356	32,700	SH	x	x	47	32,700		
NACCO Industries, Inc. Class A	Common Stocks	629579103	180	1,900	SH	x	x	26	1,900		
			404	5,180	SH	x		32	5,180		
			43	690	SH	x	x	41	690		
Nara Bancorp, Inc.	Common Stocks	63080P105	21	1,296	SH	x		32	1,296		
Nash Finch Co.	Common Stocks	631158102	26	1,100	SH	x	x	10	1,100		
			43	1,820	SH	x		32	1,820		
National City Corp.	Common Stocks	635405103	1,861	32,200	SH	x	x	1	32,200		
			2,530	82,200	SH	x	x	8	82,200		
			4,676	137,040	SH	x	x	24	137,040		
			1,521	49,400	SH	x	x	28	49,400		
National Commerce Financial Corp.	Common Stocks	63545P104	9,532	309,692	SH	x		32	309,692		
			591	21,440	SH	x	x	24	21,440		
			171	5,300	SH	x	x	26	5,300		
			1,233	50,578	SH	x		32	50,578		
			383	15,700	SH	x	x	33	15,700		
National Data Corp.	Common Stocks	635621105	564	17,400	SH	x	x	26	17,400		
			447	13,800	SH	x		32	13,800		
			133	4,100	SH	x	x	33	4,100		
National Fuel Gas Co.	Common Stocks	636180101	6,682	117,600	SH	x	x	4	117,600		
			863	12,500	SH	x	x	13	12,500		
			203	2,800	SH	x	x	26	2,800		
			10,326	198,622	SH	x		32	198,622		
			62	1,200	SH	x	x	33	1,200		
National Golf Properties, Inc.	Common Stocks	63623G109	203	3,900	SH	x	x	37	3,900		
			27	500	SH	x	x	41	500		
			346	12,700	SH	x	x	10	12,700		
			687	25,210	SH	x		32	25,210		
National Health Investors, Inc.	Common Stocks	63633D104	4	170	SH	x	x	41	170		
			1,223	113,200	SH	x	x	26	113,200		
			1,614	156,720	SH	x		32	156,720		
National Instruments Corp.	Common Stocks	636518102	25	2,426	SH	x	x	41	2,426		
			67	2,300	SH	x	x	12	2,300		
			9	300	SH	x	x	26	300		
			2,385	73,504	SH	x		32	73,504		
National-Oilwell, Inc.	Common Stocks	637071101	91	2,800	SH	x	x	33	2,800		
			1,360	41,900	SH	x	x	53	41,900		
			367	13,700	SH	x	x	21	13,700		
			643	23,300	SH	x	x	26	23,300		
			3,818	142,450	SH	x		32	142,450		
National Penn Bancshares, Inc.	Common Stocks	637138108	11	340	SH	x	x	41	340		
			97	3,335	SH	x	x	26	3,335		
			238	11,760	SH	x		32	11,760		
			20	1,000	SH	x	x	33	1,000		
National Semiconductor Corp.	Common Stocks	637640103	4	180	SH	x	x	41	180		
			1,826	62,846	SH	x		32	62,846		
			1,020	31,500	SH	x	x	47	31,500		

National Service Industries, Inc.	Common Stocks	637657107	58	2,600	SH	x	x	26	2,600
National Western Life Insurance Co. Class A	Common Stocks	638522102	99	700	SH	x	x	26	700
Nationwide Financial Services, Inc. Class A	Common Stocks	638612101	1,827	39,200	SH	x	x	23	39,200
			24	550	SH	x	x	24	550
			50	1,400	SH	x	x	26	1,400
			1,819	41,678	SH	x		32	41,678

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			12	340	SH		x	x	41	340		
Nationwide Health Properties, Inc.	Common Stocks	638620104	9,732	481,800	SH	x	x	2	481,800			
			77	2,500	SH	x	x	26	2,500			
Navistar International Corp.	Common Stocks	63934E108	297	11,100	SH	x	x	26				
			2,204	78,340	SH	x		32	78,340			
			2,515	89,400	SH	x	x	52	89,400			
NaviSite, Inc.	Common Stocks	63935M109	0	260	SH	x		32	260			
Neiman Marcus Group, Inc. (The) Class A	Common Stocks	640204202	2,127	68,600	SH	x	x	10	68,600			
			253	6,300	SH	x	x	26	6,300			
			631	20,370	SH	x		32	20,370			
			136	4,400	SH	x	x	33	4,400			
			110	3,430	SH	x	x	41	3,430			
Neoforma.com, Inc.	Common Stocks	640475109	16	19,400	SH	x	x	56	19,400			
Neose Technologies, Inc.	Common Stocks	640522108	41	900	SH	x	x	33	900			
Net.B@nk, Inc.	Common Stocks	640933107	114	10,100	SH	x		32	10,100			
Network Associates, Inc.	Common Stocks	640938106	1,315	105,600	SH	x	x	10	105,600			
			977	78,513	SH	x		32	78,513			
Net2Phone, Inc.	Common Stocks	64108N106	5	900	SH	x	x	33	900			
Netegrity, Inc.	Common Stocks	64110P107	196	6,950	SH	x	x	26	6,950			
			4,206	140,200	SH	x		32	140,200			
			1,671	55,700	SH	x	x	49	55,700			
			1,185	39,500	SH	x	x	53	39,500			
NetIQ Corp.	Common Stocks	64115P102	80	3,400	SH	x	x	26	3,400			
			1,461	46,700	SH	x		32	46,700			
			113	3,624	SH	x	x	33	3,624			
NetRatings, Inc. New	Common Stocks	64116M108	75	3,700	SH	x	x	26	3,700			
Network Appliance, Inc.	Common Stocks	64120L104	442	33,500	SH	x	x	11	33,500			
			946	67,380	SH	x	x	24	67,380			
			454	33,122	SH	x		32	33,122			
			166	12,100	SH	x	x	39	12,100			
Neuberger Berman, Inc.	Common Stocks	641234109	103	1,000	SH	x	x	26	1,000			
			73	1,080	SH	x		32	1,080			
Neurogen Corp.	Common Stocks	64124E106	64	2,800	SH	x	x	26	2,800			
			129	5,600	SH	x		32	5,600			
New England Business Service, Inc.	Common Stocks	643872104	23	1,200	SH	x		32	1,200			
			6	340	SH	x	x	41	340			
New Focus, Inc. New	Common Stocks	644383101	26	2,740	SH	x	x	24	2,740			
			41	4,960	SH	x		32	4,960			
New Jersey Resources Corp.	Common Stocks	646025106	285	6,300	SH	x	x	10	6,300			
			389	8,600	SH	x		32	8,600			
			77	1,700	SH	x	x	33	1,700			
			7	170	SH	x	x	41	170			
New Plan Excel Realty Trust	Common Stocks	648053106	1,541	100,700	SH	x	x	10	100,700			
			1,690	110,480	SH	x		32	110,480			
New York Community Bancorp, Inc.	Common Stocks	649445103	493	13,100	SH	x	x	10	13,100			
			63	1,100	SH	x	x	26	1,100			
			2,440	64,795	SH	x		32	64,795			
			50	1,325	SH	x	x	33	1,325			
			80	2,700	SH	x	x	41	2,700			
			154	4,100	SH	x	x	51	4,100			
New York Times Co. Class A	Common Stocks	650111107	399	4,800	SH	x	x	1	4,800			
			458	11,000	SH	x	x	11	11,000			
			1,084	25,800	SH	x	x	19	25,800			
			756	15,890	SH	x	x	24	15,890			
			701	16,700	SH	x	x	28	16,700			

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			314	7,486	SH		x	x	43	7,486		
Newell Rubbermaid, Inc.	Common Stocks	651229106	660	23,210	SH		x	x	24	23,210		

			90	3,600	SH	x	x	28		3,600
			957	38,121	SH	x		32	38,121	
Newfield Exploration Co.	Common Stocks	651290108	135	4,196	SH	x		32	4,196	
			128	4,000	SH	x	x	33		4,000
Newmont Mining Corp.	Common Stocks	651639106	72	3,000	SH	x	x	26		3,000
			27	1,444	SH	x		32	1,444	
Newpark Resources, Inc.	Common Stocks	651718504	105	9,500	SH	x	x	33		9,500
Newport Corp.	Common Stocks	651824104	226	8,600	SH	x	x	26		8,600
			729	27,500	SH	x		32	27,500	
			122	4,600	SH	x	x	33		4,600
			443	16,700	SH	x	x	49		16,700
Newport News Shipbuilding, Inc.	Common Stocks	652228107	15	242	SH	x		32	242	
			110	1,800	SH	x	x	33		1,800
News Corp., Ltd. - ADR	Common Stocks	652487703	11	200	SH	x	x	20		200
NextCard, Inc.	Common Stocks	65332K107	17	1,500	SH	x	x	33		1,500
Nextel Communications, Inc. Class A	Common Stocks	65332V103	4,519	265,000	SH	x	x	11		265,000
			2	90	SH	x	x	24		90
			9,313	532,159	SH	x		32	532,159	
			5,111	256,460	SH	x	x	48		256,460
Nextel Partners, Inc.	Common Stocks	65333F107	448	19,200	SH	x	x	26		19,200
			4	278	SH	x		32	278	
Niagara Mohawk Holdings, Inc.	Common Stocks	653520106	20	1,108	SH	x		32	1,108	
Nice Systems, Ltd. - ADR	Common Stocks	653656108	61	4,730	SH	x		32	4,730	
			85	5,730	SH	x	x	36		5,730
NICOR, Inc.	Common Stocks	654086107	3,863	94,000	SH	x	x	4		94,000
			2,752	70,600	SH	x	x	10		70,600
			512	9,900	SH	x	x	13		9,900
			501	10,000	SH	x	x	26		10,000
			8,799	225,734	SH	x		32	225,734	
			121	3,100	SH	x	x	37		3,100
NIKE, Inc. Class B	Common Stocks	654106103	649	8,000	SH	x	x	1		8,000
			336	8,000	SH	x	x	11		8,000
			381	8,500	SH	x	x	26		8,500
			181	4,300	SH	x	x	28		4,300
			951	22,654	SH	x		32	22,654	
			131	3,110	SH	x	x	43		3,110
99 Cents Only Stores	Common Stocks	65440K106	1,812	60,500	SH	x		32	60,500	
NiSource, Inc.	Common Stocks	65473P105	722	11,700	SH	x	x	1		11,700
			3,715	122,300	SH	x	x	4		122,300
			694	19,100	SH	x	x	13		19,100
			0	3	SH	x	x	24		3
			541	10,300	SH	x	x	26		10,300
			454	16,600	SH	x	x	28		16,600
			8,309	304,033	SH	x		32	304,033	
			83	3,040	SH	x	x	33		3,040
			161	5,900	SH	x	x	37		5,900
Noble Affiliates, Inc.	Common Stocks	654894104	199	5,030	SH	x	x	24		5,030
			107	2,000	SH	x	x	26		2,000
			586	16,561	SH	x		32	16,561	
			54	1,430	SH	x	x	41		1,430
Nokia Corp. - ADR	Common Stocks	654902204	4,771	200,200	SH	x	x	1		200,200
			1,998	39,000	SH	x	x	20		39,000

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			9,180	416,500	SH	x		32		416,500		
			1,223	21,200	SH	x	x	45			21,200	
			1,431	24,800	SH	x	x	48			24,800	
			66	3,000	SH	x	x	51			3,000	
Noble Drilling Corp.	Common Stocks	655042109	523	10,500	SH	x	x	4			10,500	
			365	8,400	SH	x	x	13			8,400	
			3,036	90,240	SH	x	x	24			90,240	
			628	11,300	SH	x	x	26			11,300	
			1,499	45,768	SH	x		32	45,768			
Nordson Corp.	Common Stocks	655663102	77	1,900	SH	x	x	26			1,900	
			49	2,100	SH	x	x	33			2,100	
Nordstrom, Inc.	Common Stocks	655664100	14	766	SH	x		32	766			
Norfolk Southern Corp.	Common Stocks	655844108	1,631	37,300	SH	x	x	1			37,300	
			633	31,600	SH	x	x	4			31,600	
			47	1,950	SH	x	x	24			1,950	
			1,193	55,700	SH	x	x	26			55,700	
			1,704	82,300	SH	x	x	28			82,300	
			3,529	170,500	SH	x	x	29			170,500	
			12,602	608,771	SH	x		32	608,771			
			147	7,100	SH	x	x	51			7,100	
Norsk Hydro AS - ADR	Common Stocks	656531605	643	8,283	SH	x	x	20			8,283	
Nortek, Inc.	Common Stocks	656559101	83	2,800	SH	x	x	26			2,800	
			672	21,520	SH	x		32	21,520			
			22	700	SH	x	x	33			700	

Nortel Networks Corp.	Common Stocks	656568102	1,675	63,700	SH	x	x	1		63,700
			424	46,590	SH	x	x	16		46,590
			447	17,000	SH	x	x	20		17,000
			7,918	854,128	SH	x	x	24		854,128
			824	36,100	SH	x	x	26		36,100
			78	8,600	SH	x	x	28		8,600
			5,223	574,606	SH	x		32	574,606	
			871	95,800	SH	x	x	42		95,800
			1,288	48,960	SH	x	x	48		48,960
			78	8,570	SH	x	x	59		8,570
North Fork Bancorp, Inc.	Common Stocks	659424105	3,850	124,200	SH	x	x	3		124,200
			1,965	59,400	SH	x	x	23		59,400
			55	1,570	SH	x	x	24		1,570
			752	21,200	SH	x	x	26		21,200
			6,724	216,914	SH	x		32	216,914	
			425	13,700	SH	x	x	33		13,700
			15	580	SH	x	x	41		580
Northeast Utilities	Common Stocks	664397106	253	10,810	SH	x	x	24		10,810
			508	24,500	SH	x	x	28		24,500
			1,250	60,240	SH	x		32	60,240	
Northern Trust Corp.	Common Stocks	665859104	322	4,560	SH	x	x	24		4,560
			2,166	26,600	SH	x	x	26		26,600
			4,516	72,253	SH	x		32	72,253	
			2,183	31,400	SH	x	x	47		31,400
Northrop Grumman Corp.	Common Stocks	666807102	2,488	29,600	SH	x	x	10		29,600
			1,354	15,900	SH	x	x	24		15,900
			1,707	13,700	SH	x	x	26		13,700
			160	2,000	SH	x	x	28		2,000
			4,756	59,373	SH	x		32	59,373	
Northwest Airlines Corp. Class A	Common Stocks	667280101	3,283	130,000	SH	x	x	1		130,000
			489	12,300	SH	x	x	26		12,300

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Northwest Bancorp, Inc.	Common Stocks	667328108	102	6,400	SH	x	x	26				6,400
			11	1,000	SH	x	x	33				1,000
Northwest Natural Gas Co.	Common Stocks	667655104	748	30,060	SH	x		32		30,060		
			67	2,700	SH	x	x	33				2,700
			47	1,970	SH	x	x	41				1,970
Northwestern Corp.	Common Stocks	668074107	300	13,400	SH	x	x	10				13,400
			224	10,000	SH	x		32		10,000		
			40	1,800	SH	x	x	33				1,800
NOVA Corp. / Georgia	Common Stocks	669784100	99	3,150	SH	x	x	24				3,150
			162	5,144	SH	x		32		5,144		
			157	5,000	SH	x	x	33				5,000
Novartis AG - ADR	Common Stocks	66987V109	5,005	124,000	SH	x	x	4				24,000
			852	18,100	SH	x	x	13				18,100
			11,897	329,100	SH	x		32		329,100		
			235	6,500	SH	x	x	37				6,500
Novell, Inc.	Common Stocks	670006105	13	2,900	SH	x	x	26				2,900
			244	42,900	SH	x		32		42,900		
			41	9,090	SH	x	x	41				9,090
Novellus Systems, Inc.	Common Stocks	670008101	888	9,400	SH	x	x	1				9,400
			2,531	42,700	SH	x	x	10				42,700
			2,402	42,300	SH	x	x	19				42,300
			875	15,400	SH	x	x	21				15,400
			250	2,900	SH	x	x	26				2,900
			204	3,600	SH	x	x	28				3,600
			16,262	286,350	SH	x		32		286,350		
Novoste Corp.	Common Stocks	67010C100	3,380	53,600	SH	x	x	47				53,600
			2,644	103,700	SH	x		32		103,700		
NSTAR	Common Stocks	67019E107	38	1,500	SH	x	x	33				1,500
			6,219	139,100	SH	x	x	4				39,100
			844	14,900	SH	x	x	13				14,900
			140	2,870	SH	x	x	24				2,870
			367	8,100	SH	x	x	26				8,100
N2H2, Inc.	Common Stocks	67019F104	10,340	242,940	SH	x		32		242,940		
			298	7,000	SH	x	x	33				7,000
			187	4,400	SH	x	x	37				4,400
			3	5,500	SH	x	x	6				5,500
			2	2,500	SH	x	x	17				2,500
Ntelos, Inc.	Common Stocks	67019U101	69	1,500	SH	x	x	26				1,500
Nucor Corp.	Common Stocks	670346105	2,660	54,400	SH	x	x	3				54,400
			3,807	74,820	SH	x	x	24				74,820
			55	1,200	SH	x	x	26				1,200
			9,097	186,064	SH	x		32		186,064		
			254	6,550	SH	x	x	41				6,550
	1,691	31,100	SH	x	x	47				31,100		
Nuevo Energy Co.	Common Stocks	670509108	183	11,210	SH	x		32		11,210		
Numerical Technologies, Inc	Common Stocks	67053T101	51	1,600	SH	x	x	26				1,600
NVIDIA Corp.	Common Stocks	67066G104	1,150	12,400	SH	x	x	8				12,400

			1,352	13,900	SH	x	x	10		13,900
			1,762	19,000	SH	x	x	21		19,000
			164	1,600	SH	x	x	26		1,600
			5,129	55,300	SH	x	x	29		55,300
			14,631	157,742	SH	x		32	157,742	
O'Charleys, Inc.	Common Stocks	670823103	12	600	SH	x	x	33		600
OGE Energy Corp.	Common Stocks	670837103	513	22,700	SH	x	x	10		22,700

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			26	1,020	SH	x	x	24		1,020		
			26	1,100	SH	x	x	26		1,100		
			1,300	57,486	SH	x		32	57,486			
			208	9,200	SH	x	x	33		9,200		
			108	4,640	SH	x	x	41		4,640		
OM Group	Common Stocks	670872100	1,598	28,400	SH	x	x	10		28,400		
			68	1,200	SH	x	x	26		1,200		
			1,567	27,858	SH	x		32	27,858			
			141	2,500	SH	x	x	33		2,500		
OSI Pharmaceuticals, Inc.	Common Stocks	671040103	1,574	29,936	SH	x		32	29,936			
			1,720	32,700	SH	x	x	49		32,700		
Oak Technology, Inc.	Common Stocks	671802106	111	10,500	SH	x	x	10		10,500		
			109	10,300	SH	x		32	10,300			
Oakley, Inc.	Common Stocks	673662102	76	2,700	SH	x	x	26		2,700		
			981	53,040	SH	x		32	53,040			
			41	2,240	SH	x	x	33		2,240		
			1,071	57,900	SH	x	x	49		57,900		
Occidental Petroleum Corp.	Common Stocks	674599105	1,289	21,800	SH	x	x	1		21,800		
			3,202	115,100	SH	x	x	4		115,100		
			4,491	168,900	SH	x	x	8		168,900		
			3,791	134,200	SH	x	x	10		134,200		
			413	11,700	SH	x	x	13		11,700		
			16,881	616,520	SH	x	x	24		616,520		
			4,699	106,800	SH	x	x	26		106,800		
			1,609	60,500	SH	x	x	28		60,500		
			21,510	808,952	SH	x		32	808,952			
			101	3,800	SH	x	x	37		3,800		
Ocean Energy, Inc.	Common Stocks	67481E106	48	2,340	SH	x	x	24		2,340		
			614	33,300	SH	x	x	26		33,300		
			816	46,740	SH	x		32	46,740			
			72	4,100	SH	x	x	33		4,100		
			17	1,090	SH	x	x	41		1,090		
OceanFirst Financial Corp.	Common Stocks	675234108	267	10,300	SH	x	x	10		10,300		
			527	20,300	SH	x		32	20,300			
Octel Corp.	Common Stocks	675727101	55	3,900	SH	x	x	26		3,900		
			252	15,490	SH	x		32	15,490			
Ocular Sciences, Inc.	Common Stocks	675744106	480	18,900	SH	x	x	10		18,900		
			572	22,500	SH	x		32	22,500			
			36	1,400	SH	x	x	33		1,400		
Ocwen Financial Corp.	Common Stocks	675746101	134	13,100	SH	x	x	10		13,100		
			101	9,900	SH	x		32	9,900			
Office Depot, Inc.	Common Stocks	676220106	303	16,800	SH	x	x	1		16,800		
			249	21,187	SH	x	x	24		21,187		
			54	3,400	SH	x	x	26		3,400		
			838	80,700	SH	x	x	28		80,700		
			4,143	399,161	SH	x		32	399,161			
			13	1,550	SH	x	x	41		1,550		
OfficeMax, Inc.	Common Stocks	67622M108	101	27,300	SH	x		32	27,300			
Offshore Logistics, Inc.	Common Stocks	676255102	821	43,200	SH	x	x	3		43,200		
			975	51,300	SH	x	x	10		51,300		
			1,047	51,600	SH	x	x	23		51,600		
			379	18,600	SH	x	x	26		18,600		
			3,840	202,100	SH	x		32	202,100			
Ohio Casualty Corp.	Common Stocks	677240103	776	59,900	SH	x	x	10		59,900		
			477	36,800	SH	x		32	36,800			

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			88	6,800	SH	x	x	33		6,800		
Old National Bancorp	Common Stocks	680033107	12	445	SH	x		32	445			
Old Republic International Corp.	Common Stocks	680223104	3,471	119,700	SH	x	x	10		119,700		
			1,167	37,700	SH	x	x	23		37,700		
			394	11,990	SH	x	x	24		11,990		
			2,528	75,400	SH	x	x	26		75,400		
			1,470	50,700	SH	x	x	28		50,700		
			11,862	409,020	SH	x		32	409,020			
			365	12,600	SH	x	x	33		12,600		
			320	11,120	SH	x	x	41		11,120		
Olin Corp.	Common Stocks	680665205	163	9,580	SH	x	x	24		9,580		
			279	16,200	SH	x	x	26		16,200		

			1,178	69,340	SH	x		32	69,340	
			48	2,420	SH	x	x	41		2,420
Omnicare, Inc.	Common Stocks	681904108	2,365	117,100	SH	x	x	10		117,100
			54	2,700	SH	x	x	11		2,700
			161	8,000	SH	x	x	12		8,000
			170	8,400	SH	x	x	26		8,400
			7,814	386,807	SH	x		32	386,807	
			306	15,160	SH	x	x	33		15,160
			1,398	69,200	SH	x	x	53		69,200
Omnicom Group, Inc.	Common Stocks	681919106	67	800	SH	x	x	1		800
			2,815	31,400	SH	x	x	4		31,400
			5,600	61,170	SH	x	x	10		61,170
			356	3,100	SH	x	x	13		3,100
			1,049	11,835	SH	x	x	26		11,835
			3,801	44,200	SH	x	x	29		44,200
			16,019	186,273	SH	x		32	186,273	
			77	900	SH	x	x	37		900
On Assignment, Inc.	Common Stocks	682159108	86	4,200	SH	x	x	12		4,200
			1,325	73,600	SH	x		32	73,600	
			49	2,700	SH	x	x	33		2,700
			754	41,900	SH	x	x	53		41,900
On Command Corp.	Common Stocks	682160106	4	600	SH	x	x	41		600
ON Semiconductor Corp.	Common Stocks	682189105	14	3,090	SH	x	x	41		3,090
ONEOK, Inc.	Common Stocks	682680103	689	8,300	SH	x	x	1		8,300
			1,383	70,200	SH	x	x	10		70,200
			145	5,600	SH	x	x	26		5,600
			1,446	73,400	SH	x		32	73,400	
ONI Systems Corp. New	Common Stocks	68273F103	140	5,000	SH	x	x	33		5,000
Vimpel-Communications - ADR	Common Stocks	68370R109	557	36,800	SH	x	x	9		36,800
			477	29,050	SH	x		32	29,050	
			141	7,110	SH	x	x	36		7,110
Open Text Corp.	Common Stocks	683715106	282	12,000	SH	x	x	30		12,000
			2,266	96,550	SH	x		32	96,550	
Openwave Systems, Inc.	Common Stocks	683718100	0	1	SH	x	x	8		1
			264	7,600	SH	x	x	11		7,600
			605	8,000	SH	x	x	26		8,000
			57	1,630	SH	x		32	1,630	
			278	8,000	SH	x	x	33		8,000
Optimal Robotics Corp. New	Common Stocks	68388R208	37	1,500	SH	x	x	12		1,500
			2,523	66,400	SH	x		32	66,400	
			1,307	34,400	SH	x	x	49		34,400
			57	1,500	SH	x	x	53		1,500
Oracle Corp.	Common Stocks	68389X105	4,095	215,540	SH	x	x	8		215,540

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			12,613	685,600	SH	x	x	11		685,600		
			2,928	154,100	SH	x	x	19		154,100		
			9,626	504,250	SH	x	x	24		504,250		
			2,102	78,600	SH	x	x	26		78,600		
			2,499	131,500	SH	x	x	29		131,500		
			40,073	2,109,129	SH	x		32	2,109,129			
			2,382	112,700	SH	x	x	47		112,700		
			9,062	418,820	SH	x	x	48		418,820		
Orbital Sciences Corp.												
Class A	Common Stocks	685564106	374	96,300	SH	x		32	96,300			
			670	172,600	SH	x	x	52		172,600		
Orchid Biosciences, Inc.	Common Stocks	68571P100	115	15,000	SH	x	x	10		15,000		
			93	12,100	SH	x		32	12,100			
Oregon Steel Mills, Inc.	Common Stocks	686079104	16	1,900	SH	x	x	26		1,900		
			105	12,300	SH	x		32	12,300			
O'Reilly Automotive, Inc.	Common Stocks	686091109	129	4,500	SH	x	x	33		4,500		
Oriental Financial Group, Inc.	Common Stocks	68618W100	36	1,920	SH	x		32	1,920			
Orion Power Holdings, Inc. New	Common Stocks	686286105	60	2,500	SH	x	x	33		2,500		
OrthoLogic Corp.	Common Stocks	68750J107	91	20,700	SH	x	x	56		20,700		
Orthodontic Centers of America, Inc.	Common Stocks	68750P103	15	800	SH	x	x	26		800		
			8	248	SH	x		32	248			
			149	4,900	SH	x	x	33		4,900		
Oshkosh Truck Corp. Class B	Common Stocks	688239201	27	600	SH	x	x	33		600		
Otter Tail Power Co.	Common Stocks	689648103	97	3,500	SH	x	x	33		3,500		
Outback Steakhouse, Inc.	Common Stocks	689899102	2,987	103,713	SH	x		32	103,713			
			222	7,700	SH	x	x	33		7,700		
Overseas Shipholding Group, Inc.	Common Stocks	690368105	158	3,400	SH	x	x	26		3,400		
Owens & Minor, Inc., Holding Co.	Common Stocks	690732102	927	48,800	SH	x	x	10		48,800		
			1,112	58,500	SH	x		32	58,500			
Owens-Illinois, Inc.	Common Stocks	690768403	107	13,940	SH	x	x	24		13,940		
			14	1,900	SH	x	x	26		1,900		

Oxford Health Plans, Inc.	Common Stocks	691471106	321	47,280	SH	x		32	47,280	
			2,148	75,100	SH	x	x	8		75,100
			2,104	68,900	SH	x	x	23		68,900
			3,132	105,870	SH	x	x	24		105,870
			748	26,400	SH	x	x	26		26,400
			3,240	113,300	SH	x	x	29		113,300
Oxford Industries, Inc. PG&E Corp.	Common Stocks	691497309 69331C108	14,356	501,964	SH	x		32	501,964	
			320	11,200	SH	x	x	33		11,200
			20	1,100	SH	x	x	26		1,100
			427	19,000	SH	x	x	1		19,000
			3,938	351,600	SH	x	x	11		351,600
			896	74,190	SH	x	x	24		74,190
PFF Bancorp, Inc.	Common Stocks	69331W104	447	39,900	SH	x	x	28		39,900
			2,266	202,357	SH	x		32	202,357	
			160	6,400	SH	x	x	10		6,400
			665	26,600	SH	x	x	26		26,600
			1,113	44,500	SH	x		32	44,500	
			P.F. Chang's China Bistro, Inc.	Common Stocks	69333Y108	2,221	58,600	SH	x	
34	900	SH				x	x	33		900
PMA Capital Corp. Class A	Common Stocks	693419202	33	1,850	SH	x		32	1,850	
			22	1,200	SH	x	x	33		1,200
PMC - Sierra, Inc.	Common Stocks	69344F106	1,275	46,400	SH	x	x	11		46,400
			84	2,714	SH	x		32	2,714	
PMI Group, Inc. (The)	Common Stocks	69344M101	3,409	46,490	SH	x	x	24		46,490
			505	7,200	SH	x	x	26		7,200

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PNC Bank Corp.	Common Stocks	693475105	3,180	44,373	SH	x		32	44,373		
			215	3,000	SH	x	x	33		3,000	
			218	3,430	SH	x	x	41		3,430	
			997	7,300	SH	x	x	1		7,300	
			5,890	83,500	SH	x	x	4		83,500	
			9,107	138,300	SH	x	x	11		138,300	
			638	7,300	SH	x	x	13		7,300	
			9,368	135,685	SH	x	x	24		135,685	
			1,566	23,800	SH	x	x	28		23,800	
			19,200	291,845	SH	x		32	291,845		
			145	2,200	SH	x	x	37		2,200	
PPG Industries, Inc.	Common Stocks	693506107	1,941	29,500	SH	x	x	57		29,500	
			337	6,500	SH	x	x	4		6,500	
			8,429	162,300	SH	x	x	11		162,300	
			1,992	35,290	SH	x	x	24		35,290	
			410	7,800	SH	x	x	26		7,800	
			273	5,200	SH	x	x	28		5,200	
			3,009	57,242	SH	x		32	57,242		
PPL Corp.	Common Stocks	69351T106	84	1,600	SH	x	x	51		1,600	
			1,370	24,900	SH	x	x	8		24,900	
			1,092	18,600	SH	x	x	23		18,600	
			4,776	79,980	SH	x	x	24		79,980	
			1,083	19,800	SH	x	x	26		19,800	
			8,074	146,799	SH	x		32	146,799		
			113	2,060	SH	x	x	33		2,060	
PRI Automation, Inc.	Common Stocks	69357H106	178	3,850	SH	x	x	41		3,850	
			797	43,000	SH	x	x	26		43,000	
			863	46,600	SH	x		32	46,600		
			28	1,500	SH	x	x	33		1,500	
PS Business Parks, Inc.	Common Stocks	69360J107	260	9,300	SH	x	x	10		9,300	
			273	9,740	SH	x		32	9,740		
			21	770	SH	x	x	41		770	
PACCAR, Inc.	Common Stocks	693718108	9	200	SH	x	x	11		200	
			200	3,000	SH	x	x	26		3,000	
			26	500	SH	x	x	28		500	
			27	521	SH	x		32	521		
Pacific Capital Bancorp	Common Stocks	69404P101	70	2,300	SH	x	x	33		2,300	
			Pacific Century Financial Corp.	Common Stocks	694058108	3,621	140,400	SH	x	x	10
4,344	168,440	SH				x		32	168,440		
222	8,600	SH				x	x	33		8,600	
59	2,940	SH				x	x	41		2,940	
810	165,700	SH				x	x	25		165,700	
Pacific Gulf Properties, Inc.	Common Stocks	694396102	82	16,700	SH	x		32	16,700		
			22	900	SH	x	x	33		900	
Pacific Northwest Bancorp	Common Stocks	69466M103	2,111	94,100	SH	x		32	94,100		
			Pacific Sunwear of California, Inc.	Common Stocks	694873100	76	3,400	SH	x	x	33
1,708	104,800	SH				x	x	10		104,800	
326	18,090	SH				x	x	24		18,090	
PacifiCare Health Systems, Inc.	Common Stocks	695112102	445	26,200	SH	x	x	26		26,200	
			1,378	84,530	SH	x		32	84,530		

			16	1,000	SH	x	x	33		1,000
			12	470	SH	x	x	41		470
Packaging Corp. of America New	Common Stocks	695156109	99	4,200	SH	x	x	26		4,200
			1,117	71,933	SH	x		32	71,933	
			241	15,500	SH	x	x	51		15,500

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Pactiv Corp.	Common Stocks	695257105	2,909	217,100	SH	x	x	10		217,100		
			689	46,500	SH	x	x	26		46,500		
			7,027	524,395	SH	x		32	524,395			
			83	6,860	SH	x	x	41		6,860		
Pall Corp.	Common Stocks	696429307	183	6,860	SH	x	x	24		6,860		
			150	4,200	SH	x	x	26		4,200		
			263	11,169	SH	x		32	11,169			
Palm Harbor Homes, Inc.	Common Stocks	696639103	33	1,500	SH	x	x	33		1,500		
Palm, Inc.	Common Stocks	696642107	26	4,204	SH	x		32	4,204			
PanAmSat Corp. New	Common Stocks	697933109	189	4,300	SH	x	x	24		4,300		
			266	6,842	SH	x		32	6,842			
Pan Pacific Retail Properties, Inc.	Common Stocks	69806L104	296	11,400	SH	x	x	10		11,400		
			3,489	134,200	SH	x	x	25		134,200		
			138	3,500	SH	x	x	26		3,500		
			143	5,484	SH	x		32	5,484			
			5,083	195,500	SH	x	x	46		195,500		
Panera Bread Co.	Common Stocks	69840W108	105	3,340	SH	x	x	33		3,340		
Papa Johns International, Inc.	Common Stocks	698813102	1,105	43,600	SH	x	x	10		43,600		
			837	33,000	SH	x		32	33,000			
			30	1,200	SH	x	x	33		1,200		
Parametric Technology Corp.	Common Stocks	699173100	796	33,900	SH	x	x	1		33,900		
			819	66,300	SH	x	x	11		66,300		
			62	5,500	SH	x	x	26		5,500		
			515	36,842	SH	x		32	36,842			
Parexel International Corp.	Common Stocks	699462107	236	12,100	SH	x	x	26		12,100		
			864	44,300	SH	x		32	44,300			
			31	1,600	SH	x	x	33		1,600		
			876	44,900	SH	x	x	52		44,900		
Park Electrochemical Corp.	Common Stocks	700416209	1,197	45,350	SH	x	x	10		45,350		
			1,073	39,400	SH	x	x	26		39,400		
			2,934	111,150	SH	x		32	111,150			
Park Place Entertainment Corp.	Common Stocks	700690100	3,615	298,800	SH	x	x	10		298,800		
			660	48,110	SH	x	x	24		48,110		
			89	6,100	SH	x	x	26		6,100		
			240	19,800	SH	x	x	28		19,800		
			6,946	574,032	SH	x		32	574,032			
			379	31,300	SH	x	x	33		31,300		
			20	2,000	SH	x	x	41		2,000		
Parker Drilling Co.	Common Stocks	701081101	1,340	206,100	SH	x	x	10		206,100		
			2,061	317,100	SH	x		32	317,100			
			194	29,800	SH	x	x	51		29,800		
Parker-Hannifin Corp.	Common Stocks	701094104	102	2,600	SH	x	x	11		2,600		
			446	9,270	SH	x	x	24		9,270		
			38	900	SH	x	x	28		900		
			656	15,458	SH	x		32	15,458			
Parkway Properties, Inc.	Common Stocks	70159Q104	208	5,900	SH	x	x	10		5,900		
			240	6,800	SH	x		32	6,800			
Pathmark Stores, Inc.	Common Stocks	70322A101	1,205	49,000	SH	x		32	49,000			
			1,501	61,000	SH	x	x	52		61,000		
Patterson Dental Co.	Common Stocks	703412106	101	3,400	SH	x	x	12		3,400		
			15	500	SH	x	x	26		500		
			2,828	94,257	SH	x		32	94,257			
			31	1,030	SH	x	x	33		1,030		
			1,575	52,500	SH	x	x	53		52,500		
Patterson-UTI Energy, Inc.	Common Stocks	703481101	420	22,800	SH	x	x	10		22,800		

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			471	25,400	SH	x	x	26		25,400		
			801	44,838	SH	x		32	44,838			
Paxar Corp.	Common Stocks	704227107	42	2,900	SH	x	x	33		2,900		
Paxson Communications Corp.	Common Stocks	704231109	19	1,400	SH	x	x	33		1,400		
Paychex, Inc.	Common Stocks	704326107	5,340	125,950	SH	x	x	10		125,950		

			263	7,400	SH	x	x	11		7,400
			78	2,200	SH	x	x	12		2,200
			2,058	34,000	SH	x	x	26		34,000
			5,854	146,352	SH	x		32	146,352	
			340	8,500	SH	x	x	39		8,500
			572	14,300	SH	x	x	53		14,300
Payless ShoeSource, Inc.	Common Stocks	704379106	3,947	61,000	SH	x	x	10		61,000
			3,043	45,420	SH	x	x	24		45,420
			236	3,300	SH	x	x	26		3,300
			5,823	89,995	SH	x		32	89,995	
			240	3,710	SH	x	x	33		3,710
			90	1,460	SH	x	x	41		1,460
Peabody Energy Corp.	Common Stocks	704549104	2	71	SH	x		32	71	
PEC Solutions, Inc. New	Common Stocks	705107100	35	1,600	SH	x	x	26		1,600
			270	12,200	SH	x		32	12,200	
Pediatrix Medical Group	Common Stocks	705324101	1,750	52,700	SH	x	x	21		52,700
			1,677	50,500	SH	x		32	50,500	
			41	1,220	SH	x	x	33		1,220
Pegasus Communications Corp. Class A	Common Stocks	705904100	61	3,140	SH	x	x	24		3,140
			201	8,940	SH	x		32	8,940	
Pegasus Systems, Inc.	Common Stocks	705906105	42	3,600	SH	x		32	3,600	
Pemstar, Inc. New	Common Stocks	706552106	466	20,880	SH	x	x	19		20,880
			1,156	78,727	SH	x		32	78,727	
Penn Engineering & Manufacturing Corp.	Common Stocks	707389300	1,233	66,000	SH	x	x	23		66,000
			504	23,100	SH	x	x	26		23,100
			1,656	94,600	SH	x		32	94,600	
			21	1,200	SH	x	x	33		1,200
Penn National Gaming, Inc.	Common Stocks	707569109	251	9,900	SH	x	x	26		9,900
			320	12,600	SH	x		32	12,600	
Penn Treaty American Corp.	Common Stocks	707874103	3	900	SH	x	x	26		900
Penn Virginia Corp.	Common Stocks	707882106	65	1,300	SH	x	x	26		1,300
			25	750	SH	x	x	33		750
JC Penney & Co., Inc.	Common Stocks	708160106	50	1,911	SH	x		32	1,911	
Pennzoil-Quaker State Co.	Common Stocks	709323109	2,062	184,126	SH	x		32	184,126	
Pentair, Inc.	Common Stocks	709631105	235	6,090	SH	x	x	24		6,090
			169	5,000	SH	x	x	26		5,000
			582	17,231	SH	x		32	17,231	
			196	5,800	SH	x	x	33		5,800
Penton Media, Inc.	Common Stocks	709668107	2,416	138,078	SH	x	x	3		138,078
			164	11,800	SH	x	x	12		11,800
			6,654	380,200	SH	x		32	380,200	
			2,305	131,700	SH	x	x	53		131,700
People's Bank	Common Stocks	710198102	163	7,000	SH	x	x	10		7,000
			76	3,243	SH	x		32	3,243	
Peoples Energy Corp.	Common Stocks	711030106	2,569	63,900	SH	x	x	10		63,900
			117	2,900	SH	x	x	26		2,900
			2,877	71,570	SH	x		32	71,570	
			30	760	SH	x	x	41		760
PeopleSoft, Inc.	Common Stocks	712713106	2,737	55,600	SH	x	x	8		55,600
			1,268	22,000	SH	x	x	26		22,000

			301	22,600	SH	x	x	33		22,600
			1,113	83,700	SH	x	x	52		83,700
PepsiCo, Inc.	Common Stocks	713448108	4,440	94,300	SH	x	x	4		94,300
			4,844	109,600	SH	x	x	8		109,600
			265	6,100	SH	x	x	11		6,100
			562	9,600	SH	x	x	13		9,600
			1,512	34,200	SH	x	x	19		34,200
			26,184	569,630	SH	x	x	24		569,630
			7,414	139,200	SH	x	x	26		139,200
			919	20,800	SH	x	x	28		20,800
			48,261	1,091,888	SH	x		32	1,091,888	
			133	3,000	SH	x	x	37		3,000
			8,150	145,790	SH	x	x	48		145,790
Peregrine Systems, Inc.	Common Stocks	71366Q101	4,237	157,900	SH	x	x	11		157,900
			2,013	69,400	SH	x	x	21		69,400
			50	2,500	SH	x	x	26		2,500
			2,478	85,458	SH	x		32	85,458	
Performance Food Group Co.	Common Stocks	713755106	796	28,900	SH	x	x	10		28,900
			2,160	78,400	SH	x	x	21		78,400
			94	3,400	SH	x	x	26		3,400
			3,504	127,200	SH	x		32	127,200	
			58	2,120	SH	x	x	33		2,120
Performance Technologies, Inc.	Common Stocks	71376K102	68	4,510	SH	x	x	33		4,510
PerkinElmer, Inc.	Common Stocks	714046109	1,444	41,900	SH	x	x	26		41,900
			44	1,600	SH	x	x	28		1,600
			1,892	68,707	SH	x		32	68,707	
Perot Systems Corp. Class A	Common Stocks	714265105	58	3,200	SH	x	x	26		3,200
			643	35,500	SH	x		32	35,500	
			98	5,400	SH	x	x	33		5,400
Perrigo Co.	Common Stocks	714290103	2,088	122,500	SH	x	x	10		122,500
			2,788	165,060	SH	x	x	24		165,060
			89	3,500	SH	x	x	26		3,500
			4,472	267,960	SH	x		32	267,960	

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			149	8,900	SH	x	x	33		8,900		
			50	4,900	SH	x	x	41		4,900		
PT Indosat (Persero) Tbk - ADR	Common Stocks	715680104	286	32,000	SH	x		32		32,000		
Perusahaan Persero Telekom - ADR	Common Stocks	715684106	181	32,616	SH	x	x	28		32,616		
			109	12,860	SH	x	x	36		12,860		
Petroleo Brasileiro Petrobras SA - ADR	Common Stocks	71654V101	1,598	68,485	SH	x		32		68,485		
			423	17,342	SH	x	x	36		17,342		
Petroleo Brasileiro SA Petrobras - ADR	Common Stocks	71654V408	835	32,100	SH	x		32		32,100		
			502	19,310	SH	x	x	34		19,310		
			989	34,100	SH	x	x	36		34,100		
Pfizer, Inc.	Common Stocks	717081103	26,309	622,350	SH	x	x	1		622,350		
			16,981	424,000	SH	x	x	8		424,000		
			20,389	488,225	SH	x	x	10		488,225		
			38,741	971,100	SH	x	x	11		971,100		
			5,162	128,900	SH	x	x	19		128,900		
			33,900	841,125	SH	x	x	24		841,125		
			16,430	314,350	SH	x	x	26		314,350		
			2,928	73,100	SH	x	x	29		73,100		
			181,544	4,532,932	SH	x		32	4,532,932			
			288	7,200	SH	x	x	39		7,200		
			4,573	114,190	SH	x	x	43		114,190		
			7,632	90,200	SH	x	x	45		90,200		
			5,982	134,400	SH	x	x	47		134,400		
			39,446	767,506	SH	x	x	48		767,506		
Pharmaceutical Product Development, Inc.	Common Stocks	717124101	98	3,200	SH	x	x	10		3,200		
			397	8,557	SH	x	x	19		8,557		
			397	12,900	SH	x	x	26		12,900		
			2,344	76,835	SH	x		32	76,835			
Pharmacopeia, Inc.	Common Stocks	71713B104	41	1,700	SH	x	x	33		1,700		
Pharmacia Corp.	Common Stocks	71713U102	18,339	367,600	SH	x	x	1		367,600		
			1,516	31,100	SH	x	x	4		31,100		
			9,247	201,244	SH	x	x	8		201,244		
			14,586	315,200	SH	x	x	11		315,200		
			2,161	41,525	SH	x	x	24		41,525		
			767	10,837	SH	x	x	26		10,837		
			721	15,700	SH	x	x	28		15,700		
			3,571	77,708	SH	x	x	29		77,708		

			43,609	949,050	SH	x		32	949,050	
			5,643	58,900	SH	x	x	45		58,900
			2,048	40,100	SH	x	x	47		40,100
Phelps Dodge Corp.	Common Stocks	717265102	467	10,700	SH	x	x	26		10,700
			543	13,082	SH	x		32	13,082	
Philadelphia Consolidated Holding Corp.	Common Stocks	717528103	14	400	SH	x	x	33		400
Philip Morris Cos., Inc.	Common Stocks	718154107	9,564	103,700	SH	x	x	1		103,700
			4,514	79,800	SH	x	x	4		79,800
			5,548	109,320	SH	x	x	8		109,320
			9,643	188,500	SH	x	x	10		188,500
			31,612	622,900	SH	x	x	11		622,900
			868	12,900	SH	x	x	13		12,900
			1,177	23,200	SH	x	x	19		23,200
			12,975	232,890	SH	x	x	24		232,890
			8,274	126,700	SH	x	x	26		126,700
			4,631	91,260	SH	x	x	28		91,260
			70,250	1,384,246	SH	x		32	1,384,246	
			1,856	18,300	SH	x	x	45		18,300

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			2,331	41,300	SH	x	x	47		41,300		
			152	3,000	SH	x	x	51		3,000		
Philippine Long Distance Telephone Co. - ADR	Common Stocks	718252604	393	27,967	SH	x		32	27,967			
			81	5,800	SH	x	x	34		5,800		
			306	19,800	SH	x	x	35		19,800		
			176	11,060	SH	x	x	36		11,060		
Philips International Realty Corp.	Common Stocks	718333107	438	104,300	SH	x	x	25		104,300		
Phillips Petroleum Co.	Common Stocks	718507106	2,401	18,800	SH	x	x	1		18,800		
			770	13,500	SH	x	x	8		13,500		
			5,134	85,600	SH	x	x	10		85,600		
			3,124	48,380	SH	x	x	24		48,380		
			3,335	40,900	SH	x	x	26		40,900		
			1,843	32,340	SH	x	x	28		32,340		
			13,132	230,391	SH	x		32	230,391			
			1,870	32,800	SH	x	x	57		32,800		
Phillips-Van Heusen Corp.	Common Stocks	718592108	619	43,000	SH	x	x	10		43,000		
			163	8,500	SH	x	x	26		8,500		
			1,712	118,900	SH	x		32	118,900			
			23	1,600	SH	x	x	33		1,600		
			226	15,700	SH	x	x	51		15,700		
Phoenix Technologies, Ltd.	Common Stocks	719153108	29	2,000	SH	x	x	33		2,000		
PhotoMedex, Inc.	Common Stocks	719358103	37	7,000	SH	x	x	56		7,000		
Photon Dynamics, Inc.	Common Stocks	719364101	166	3,473	SH	x	x	19		3,473		
			407	12,954	SH	x		32	12,954			
Photronics, Inc.	Common Stocks	719405102	194	7,550	SH	x		32	7,550			
Piedmont Natural Gas Co., Inc.	Common Stocks	720186105	98	2,760	SH	x		32	2,760			
Pier 1 Imports, Inc.	Common Stocks	720279108	2,755	239,600	SH	x	x	10		239,600		
			413	23,613	SH	x	x	19		23,613		
			612	49,600	SH	x	x	26		49,600		
			5,051	439,182	SH	x		32	439,182			
			122	10,600	SH	x	x	33		10,600		
			76	5,920	SH	x	x	41		5,920		
Pilgrim's Pride Corp.	Common Stocks	721467108	44	3,500	SH	x		32	3,500			
			15	1,200	SH	x	x	33		1,200		
Pinnacle Entertainment, Inc.	Common Stocks	723456109	28	2,500	SH	x	x	26		2,500		
Pinnacle Holdings, Inc.	Common Stocks	72346N101	19	3,200	SH	x	x	10		3,200		
Pinnacle Systems, Inc.	Common Stocks	723481107	32	5,300	SH	x	x	33		5,300		
Pinnacle West Capital Corp.	Common Stocks	723484101	5,253	103,000	SH	x	x	4		103,000		
			4,007	84,500	SH	x	x	11		84,500		
			675	10,700	SH	x	x	13		10,700		
			4,114	81,410	SH	x	x	24		81,410		
			318	5,400	SH	x	x	26		5,400		
			13,731	289,685	SH	x		32	289,685			
			62	1,300	SH	x	x	33		1,300		
			156	3,300	SH	x	x	37		3,300		
			326	6,860	SH	x	x	41		6,860		
Pioneer Natural Resources Co.	Common Stocks	723787107	1,154	67,700	SH	x	x	10		67,700		
			159	8,040	SH	x	x	24		8,040		
			88	3,400	SH	x	x	26		3,400		
			2,785	163,330	SH	x		32	163,330			
			53	3,100	SH	x	x	33		3,100		
			65	4,570	SH	x	x	41		4,570		
Pioneer-Standard Electronics, Inc.	Common Stocks	723877106	671	52,400	SH	x	x	10		52,400		

484	36,400	SH	x	x	26		36,400
813	63,500	SH	x		32	63,500	

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			33	2,600	SH	x	x	33			2,600	
Pitney Bowes, Inc.	Common Stocks	724479100	328	4,200	SH	x	x	1			4,200	
			1,742	36,480	SH	x	x	24			36,480	
			2,430	57,693	SH	x		32		57,693		
Pitt-Des Moines, Inc.	Common Stocks	724508106	35	1,000	SH	x	x	26			1,000	
Pittston Brink's Group	Common Stocks	725701106	333	13,190	SH	x	x	24			13,190	
			3,511	157,515	SH	x		32		157,515		
			136	6,100	SH	x	x	33			6,100	
			118	5,612	SH	x	x	41			5,612	
			2,731	122,500	SH	x	x	52			122,500	
Pixar, Inc.	Common Stocks	725811103	163	3,500	SH	x	x	24			3,500	
			245	6,010	SH	x		32		6,010		
			20	500	SH	x	x	33			500	
			155	3,800	SH	x	x	39			3,800	
Pixelworks, Inc. New	Common Stocks	72581M107	1,247	34,900	SH	x	x	21			34,900	
			3,656	102,300	SH	x		32		102,300		
			2,695	75,400	SH	x	x	49			75,400	
Pivotal Corp. New	Common Stocks	72581R106	1,037	40,000	SH	x	x	31			40,000	
			966	56,600	SH	x		32		56,600		
			1,059	62,100	SH	x	x	49			62,100	
Placer Dome, Inc.	Common Stocks	725906101	206	18,610	SH	x	x	24			18,610	
			315	32,190	SH	x		32		32,190		
Plains Resources, Inc.	Common Stocks	726540503	52	2,150	SH	x	x	33			2,150	
Plantronics, Inc.	Common Stocks	727493108	111	4,800	SH	x	x	33			4,800	
PLATO Learning, Inc.	Common Stocks	72764Y100	442	9,393	SH	x	x	19			9,393	
			1,156	37,359	SH	x		32		37,359		
			97	3,140	SH	x	x	33			3,140	
Playboy Enterprises, Inc. Class B	Common Stocks	728117300	23	1,500	SH	x	x	33			1,500	
Playtex Products, Inc.	Common Stocks	72813P100	1,201	112,200	SH	x		32		112,200		
			2,093	195,600	SH	x	x	52			195,600	
Plexus Corp.	Common Stocks	729132100	508	15,400	SH	x	x	21			15,400	
			429	13,000	SH	x		32		13,000		
Plug Power, Inc.	Common Stocks	72919P103	2	100	SH	x		32		100		
			17	800	SH	x	x	33			800	
Plum Creek Timber Co., Inc.	Common Stocks	729251108	2,667	94,800	SH	x	x	3			94,800	
			43	1,000	SH	x	x	26			1,000	
			2,908	103,372	SH	x		32		103,372		
Pogo Producing Co.	Common Stocks	730448107	38	1,500	SH	x	x	26			1,500	
			8	351	SH	x		32		351		
Pohang Iron & Steel Co., Ltd. - ADR	Common Stocks	730450103	2,225	112,817	SH	x		32		112,817		
			674	29,000	SH	x	x	36			29,000	
			1,319	66,885	SH	x	x	50			66,885	
Polaris Industries, Inc.	Common Stocks	731068102	2,601	56,800	SH	x	x	10			56,800	
			2,510	54,800	SH	x		32		54,800		
			124	2,700	SH	x	x	33			2,700	
Polo Ralph Lauren Corp. Class A	Common Stocks	731572103	606	23,500	SH	x	x	10			23,500	
			1,158	44,900	SH	x	x	21			44,900	
			577	21,400	SH	x	x	26			21,400	
			2,078	80,543	SH	x		32		80,543		
			150	5,800	SH	x	x	33			5,800	
Polycom, Inc.	Common Stocks	73172K104	2,621	113,500	SH	x	x	29			113,500	
			6,354	275,200	SH	x		32		275,200		
			120	5,200	SH	x	x	33			5,200	
PolyMedica Corp.	Common Stocks	731738100	240	6,100	SH	x	x	26			6,100	
			2,592	64,000	SH	x		32		64,000		

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			61	1,500	SH	x	x	33			1,500	
			2,385	58,900	SH	x	x	49			58,900	
PolyOne Corp.	Common Stocks	73179P106	1,194	108,100	SH	x	x	26			108,100	
			3,490	335,250	SH	x		32		335,250		
Pope & Talbot, Inc.	Common Stocks	732827100	187	14,500	SH	x	x	26			14,500	
			159	12,328	SH	x		32		12,328		
			39	3,220	SH	x	x	41			3,220	
Popular, Inc.	Common Stocks	733174106	1,147	32,600	SH	x	x	23			32,600	
			235	6,380	SH	x	x	24			6,380	
			237	5,700	SH	x	x	26			5,700	
			2,143	65,048	SH	x		32		65,048		
			362	11,000	SH	x	x	33			11,000	
			65	2,260	SH	x	x	41			2,260	

Portal Software, Inc.	Common Stocks	736126103	27	6,480	SH	x	x	24		6,480
			4	1,060	SH	x		32	1,060	
Portugal Telecom SA - ADR	Common Stocks	737273102	197	18,768	SH	x	x	20		18,768
Possis Medical, Inc.	Common Stocks	737407106	84	7,000	SH	x	x	56		7,000
Post Properties, Inc.	Common Stocks	737464107	895	23,646	SH	x	x	25		23,646
			7,125	188,250	SH	x	x	46		188,250
Potlatch Corp.	Common Stocks	737628107	217	6,300	SH	x	x	28		6,300
Potomac Electric Power Co.	Common Stocks	737679100	186	8,900	SH	x	x	11		8,900
			366	15,290	SH	x	x	24		15,290
			23	1,100	SH	x	x	26		1,100
			880	42,049	SH	x		32	42,049	
			314	15,000	SH	x	x	33		15,000
Power Integrations, Inc.	Common Stocks	739276103	30	1,900	SH	x	x	33		1,900
Power-One, Inc.	Common Stocks	739308104	21	1,400	SH	x	x	26		1,400
			83	4,986	SH	x		32	4,986	
Powerwave Technologies, Inc.	Common Stocks	739363109	2,801	193,200	SH	x		32	193,200	
			62	4,300	SH	x	x	33		4,300
			1,515	104,500	SH	x	x	49		104,500
PRAECIS Pharmaceuticals, Inc.	Common Stocks	739421105	108	6,300	SH	x	x	12		6,300
			2,076	126,300	SH	x		32	126,300	
			3	170	SH	x	x	41		170
			1,175	71,500	SH	x	x	53		71,500
Praxair, Inc.	Common Stocks	74005P104	913	9,200	SH	x	x	1		9,200
			4,837	103,900	SH	x	x	11		103,900
			4,944	105,200	SH	x	x	19		105,200
			1,904	36,410	SH	x	x	24		36,410
			99	2,100	SH	x	x	26		2,100
			766	16,290	SH	x	x	28		16,290
			19,287	410,359	SH	x		32	410,359	
Pre-paid Legal Services, Inc.	Common Stocks	740065107	60	5,700	SH	x	x	12		5,700
			859	39,800	SH	x	x	26		39,800
			3,685	167,500	SH	x		32	167,500	
			33	1,500	SH	x	x	33		1,500
			1,461	66,400	SH	x	x	53		66,400
Precision Castparts Corp.	Common Stocks	740189105	5,759	150,900	SH	x	x	10		150,900
			898	22,500	SH	x	x	23		22,500
			570	12,700	SH	x	x	26		12,700
			9,458	252,747	SH	x		32	252,747	
			79	2,100	SH	x	x	33		2,100
			333	8,900	SH	x	x	51		8,900
Precision Drilling Corp.	Common Stocks	74022D100	3,511	112,400	SH	x	x	30		112,400
			3,992	127,800	SH	x		32	127,800	

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Prentiss Properties Trust	Common Stocks	740706106	1,057	40,200	SH	x	x	10		40,200		
			6,325	240,500	SH	x	x	25		240,500		
			1,239	47,100	SH	x		32	47,100			
			27	1,110	SH	x	x	41		1,110		
			10,189	387,400	SH	x	x	46		387,400		
Presidential Life Corp.	Common Stocks	740884101	197	8,800	SH	x	x	10		8,800		
			195	8,700	SH	x		32	8,700			
			34	1,500	SH	x	x	33		1,500		
Presstek, Inc.	Common Stocks	741113104	26	2,200	SH	x	x	33		2,200		
T. Rowe Price Group, Inc.	Common Stocks	74144T108	71	2,400	SH	x	x	12		2,400		
			215	5,170	SH	x	x	24		5,170		
			573	15,320	SH	x		32	15,320			
Priceline.com, Inc.	Common Stocks	741503106	607	65,370	SH	x	x	24		65,370		
			1,121	123,840	SH	x		32	123,840			
PRIMEDIA, Inc.	Common Stocks	74157K101	1,493	219,900	SH	x	x	3		219,900		
			11	1,594	SH	x		32	1,594			
			68	9,977	SH	x	x	33		9,977		
Prime Hospitality Corp.	Common Stocks	741917108	675	57,000	SH	x	x	10		57,000		
			67	3,700	SH	x	x	26		3,700		
			640	54,000	SH	x		32	54,000			
			40	3,400	SH	x	x	33		3,400		
Pride International, Inc.	Common Stocks	741932107	1,284	67,600	SH	x	x	10		67,600		
			1,015	53,400	SH	x	x	21		53,400		
			45	1,900	SH	x	x	26		1,900		
			2,182	114,847	SH	x		32	114,847			
			13	700	SH	x	x	33		700		
Priority Healthcare Corp. Class B	Common Stocks	74264T102	13,411	474,221	SH	x		32	474,221			
			4,108	145,266	SH	x	x	43		145,266		
			113	4,000	SH	x	x	51		4,000		
ProBusiness Services, Inc.	Common Stocks	742674104	48	1,800	SH	x	x	33		1,800		
Prize Energy Corp.	Common Stocks	74267L106	2,618	135,670	SH	x		32	135,670			
Procter & Gamble Co.	Common Stocks	742718109	7,601	112,100	SH	x	x	4		112,100		
			8,913	139,700	SH	x	x	8		139,700		

			16,141	254,400	SH	x	x	11		254,400		
			982	11,600	SH	x	x	13		11,600		
			20,072	292,960	SH	x	x	24		292,960		
			4,997	72,999	SH	x	x	26		72,999		
			2,916	45,700	SH	x	x	28		45,700		
			47,876	750,409	SH	x		32	750,409			
			230	3,600	SH	x	x	37		3,600		
Professional Detailing, Inc.	Common Stocks	74312N107	580	6,300	SH	x	x	26		6,300		
			202	2,200	SH	x		32	2,200			
Progress Energy, Inc.	Common Stocks	743263105	4,247	89,100	SH	x	x	10		89,100		
			1,851	41,200	SH	x	x	11		41,200		
			204	3,990	SH	x	x	24		3,990		
			912	16,400	SH	x	x	26		16,400		
			5,659	125,985	SH	x		32	125,985			
Progress Software Corp.	Common Stocks	743312100	755	46,600	SH	x	x	21		46,600		
			723	44,600	SH	x		32	44,600			
Progressive Corp.	Common Stocks	743315103	414	1,600	SH	x	x	1		1,600		
			862	5,630	SH	x	x	24		5,630		
			365	2,700	SH	x	x	28		2,700		
			1,239	9,163	SH	x		32	9,163			
			1,068	7,900	SH	x	x	39		7,900		
ProLogis Trust	Common Stocks	743410102	16,083	707,900	SH	x	x	2		707,900		
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			83	4,100	SH	x	x	11		4,100		
			7,062	310,818	SH	x	x	25		310,818		
			19	858	SH	x		32	858			
Protective Life Corp.	Common Stocks	743674103	1,320	38,400	SH	x	x	8		38,400		
			2,853	83,000	SH	x	x	10		83,000		
			474	13,800	SH	x	x	11		13,800		
			362	9,290	SH	x	x	24		9,290		
			671	18,600	SH	x	x	26		18,600		
			3,188	92,754	SH	x		32	92,754			
			237	6,900	SH	x	x	33		6,900		
Protein Design Labs, Inc.	Common Stocks	74369L103	33	380	SH	x	x	24		380		
			713	8,700	SH	x	x	26		8,700		
			1,142	13,163	SH	x		32	13,163			
			373	4,300	SH	x	x	33		4,300		
Provident Bankshares Corp.	Common Stocks	743859100	493	19,774	SH	x	x	10		19,774		
			345	13,840	SH	x		32	13,840			
			81	3,255	SH	x	x	33		3,255		
			15	695	SH	x	x	41		695		
Provident Financial Group, Inc.	Common Stocks	743866105	6	188	SH	x		32	188			
			82	2,500	SH	x	x	33		2,500		
Providian Financial Corp.	Common Stocks	74406A102	4,339	73,294	SH	x	x	8		73,294		
			2,590	52,500	SH	x	x	11		52,500		
			124	1,810	SH	x	x	24		1,810		
			12,836	216,826	SH	x		32	216,826			
			468	7,900	SH	x	x	39		7,900		
			1,821	27,700	SH	x	x	47		27,700		
			5,882	79,740	SH	x	x	48		79,740		
			2,344	39,600	SH	x	x	57		39,600		
Proxim, Inc.	Common Stocks	744284100	310	22,000	SH	x	x	26		22,000		
			584	41,400	SH	x		32	41,400			
Public Service Co. of New Mexico	Common Stocks	744499104	4,878	150,100	SH	x	x	10		150,100		
			2,365	69,000	SH	x	x	23		69,000		
			1,674	50,600	SH	x	x	26		50,600		
			9,732	303,170	SH	x		32	303,170			
			132	4,100	SH	x	x	33		4,100		
			139	4,730	SH	x	x	41		4,730		
Public Service Enterprise Group, Inc.	Common Stocks	744573106	2,458	48,300	SH	x	x	4		48,300		
			318	4,900	SH	x	x	13		4,900		
			10,633	208,210	SH	x	x	24		208,210		
			474	9,700	SH	x	x	26		9,700		
			13,099	267,869	SH	x		32	267,869			
			73	1,500	SH	x	x	37		1,500		
Public Storage, Inc.	Common Stocks	74460D109	135	3,930	SH	x	x	24		3,930		
			9,427	317,956	SH	x	x	25		317,956		
			446	15,050	SH	x		32	15,050			
			294	9,900	SH	x	x	33		9,900		
			15	580	SH	x	x	41		580		
			11,715	395,100	SH	x	x	46		395,100		
Puget Sound Energy, Inc.	Common Stocks	745310102	253	8,480	SH	x	x	24		8,480		
			1,341	47,600	SH	x	x	26		47,600		
			2,126	81,121	SH	x		32	81,121			
			299	11,400	SH	x	x	33		11,400		
Pulte Corp.	Common Stocks	745867101	685	8,600	SH	x	x	1		8,600		
			5,285	121,560	SH	x	x	10		121,560		

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				102	2,400	SH	x	x	28		2,400	
			5,682	133,277	SH		x		32	133,277		
QLT PhotoTherapeutics, Inc.	Common Stocks	746927102	32	1,620	SH		x	x	16		1,620	
			42	2,140	SH		x		32	2,140		
QLogic Corp.	Common Stocks	747277101	17	900	SH		x	x	26		900	
			160	2,485	SH		x		32	2,485		
Quaker Chemical Corp.	Common Stocks	747316107	17	900	SH		x		32	900		
Quaker Oats Co. (The)	Common Stocks	747402105	3,428	34,500	SH		x	x	4		34,500	
			6,628	72,200	SH		x	x	11		72,200	
			424	3,500	SH		x	x	13		3,500	
			1,684	17,390	SH		x	x	24		17,390	
			416	2,200	SH		x	x	26		2,200	
			940	10,300	SH		x	x	28		10,300	
			9,233	101,180	SH		x		32	101,180		
			100	1,100	SH		x	x	37		1,100	
QUALCOMM, Inc.	Common Stocks	747525103	298	5,104	SH		x	x	8		5,104	
			6,673	117,200	SH		x	x	11		117,200	
			4,678	80,000	SH		x	x	19		80,000	
			7,851	133,100	SH		x	x	24		133,100	
			467	3,900	SH		x	x	26		3,900	
			49,652	849,046	SH		x		32	849,046		
			392	6,700	SH		x	x	39		6,700	
			2,715	46,434	SH		x	x	43		46,434	
			3,465	53,320	SH		x	x	47		53,320	
			17,187	232,900	SH		x	x	48		232,900	
Quanex Corp.	Common Stocks	747620102	55	1,400	SH		x	x	26		1,400	
			132	5,100	SH		x		32	5,100		
			27	1,530	SH		x	x	41		1,530	
Quanta Services, Inc.	Common Stocks	74762E102	1	30	SH		x	x	24		30	
			5	207	SH		x		32	207		
			71	3,200	SH		x	x	33		3,200	
Quantum Corp. - DLT & Storage Systems	Common Stocks	747906204	3,044	301,700	SH		x	x	8		301,700	
			171	14,800	SH		x	x	11		14,800	
			385	33,880	SH		x	x	24		33,880	
			95	7,100	SH		x	x	26		7,100	
			3,082	305,486	SH		x		32	305,486		
			47	4,700	SH		x	x	33		4,700	
			33	2,900	SH		x	x	41		2,900	
			2,737	271,300	SH		x	x	52		271,300	
Quest Diagnostics, Inc.	Common Stocks	74834L100	121	1,400	SH		x	x	12		1,400	
			898	12,000	SH		x	x	21		12,000	
			4,324	57,763	SH		x		32	57,763		
			355	4,748	SH		x	x	43		4,748	
			1,662	22,200	SH		x	x	53		22,200	
Quest Software, Inc.	Common Stocks	74834T103	419	11,100	SH		x	x	26		11,100	
			549	14,543	SH		x		32	14,543		
			259	6,870	SH		x	x	33		6,870	
Questar Corp.	Common Stocks	748356102	371	15,000	SH		x	x	10		15,000	
			489	17,460	SH		x	x	24		17,460	
			1,177	43,100	SH		x	x	26		43,100	
			4,164	168,165	SH		x		32	168,165		
			166	6,060	SH		x	x	41		6,060	
Quicksilver Resources, Inc.	Common Stocks	74837R104	8	450	SH		x	x	33		450	
Quicksilver, Inc.	Common Stocks	74838C106	458	12,047	SH		x	x	19		12,047	
			1,124	44,970	SH		x		32	44,970		

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				38	1,500	SH		x	x	33		1,500
Quilmes Industrial SA - ADR	Common Stocks	74838Y207	566	26,950	SH		x	x	9		26,950	
			72	2,250	SH		x	x	28		2,250	
			710	33,800	SH		x		32	33,800		
			311	12,925	SH		x	x	36		12,925	
Quinenco SA	Common Stocks	748718103	1,033	145,700	SH		x	x	9		145,700	
			413	42,800	SH		x	x	28		42,800	
			189	25,000	SH		x		32	25,000		
Quintiles Transnational Corp.	Common Stocks	748767100	391	14,700	SH		x	x	26		14,700	
			456	18,064	SH		x		32	18,064		
Quixote Corp.	Common Stocks	749056107	103	3,600	SH		x		32	3,600		
			48	1,680	SH		x	x	33		1,680	
Qwest Communications												

International, Inc.	Common Stocks	749121109	1,856	25,600	SH	x	x	1		25,600
			1,456	44,500	SH	x	x	4		44,500
			2,715	85,200	SH	x	x	8		85,200
			8,411	251,300	SH	x	x	10		251,300
			10,414	325,788	SH	x	x	11		325,788
			1,863	51,742	SH	x	x	24		51,742
			7,310	172,200	SH	x	x	26		172,200
			421	13,200	SH	x	x	28		13,200
			21,396	671,349	SH	x		32	671,349	
			669	21,000	SH	x	x	43		21,000
R&G Financial Corp.	Common Stocks	749136107	473	29,500	SH	x	x	26		29,500
			581	36,200	SH	x		32	36,200	
RCN Corp.	Common Stocks	749361101	34	6,151	SH	x		32	6,151	
			22	4,000	SH	x	x	33		4,000
RFS Hotel Investors, Inc.	Common Stocks	74955J108	646	40,900	SH	x	x	10		40,900
			261	16,700	SH	x	x	26		16,700
			866	54,830	SH	x		32	54,830	
			33	2,320	SH	x	x	41		2,320
R.H. Donnelley Corp.	Common Stocks	74955W307	2,301	71,900	SH	x	x	10		71,900
			1,482	46,300	SH	x	x	21		46,300
			935	30,100	SH	x	x	26		30,100
			5,280	165,000	SH	x		32	165,000	
RGS Energy Group, Inc.	Common Stocks	74956K104	1,219	32,500	SH	x		32	32,500	
			154	4,100	SH	x	x	33		4,100
RLI Corp.	Common Stocks	749607107	198	4,400	SH	x	x	10		4,400
			202	4,500	SH	x		32	4,500	
			22	500	SH	x	x	33		500
RPC, Inc.	Common Stocks	749660106	27	1,900	SH	x		32	1,900	
RSA Security, Inc.	Common Stocks	749719100	2,553	82,500	SH	x	x	8		82,500
			2,017	63,600	SH	x	x	10		63,600
			807	24,450	SH	x	x	23		24,450
			110	2,900	SH	x	x	26		2,900
			2,203	71,195	SH	x		32	71,195	
			190	6,150	SH	x	x	33		6,150
RTI International Metals	Common Stocks	74973W107	3,009	197,300	SH	x		32	197,300	
			102	6,700	SH	x	x	56		6,700
RF Micro Devices, Inc.	Common Stocks	749941100	504	12,297	SH	x	x	19		12,297
			3,475	128,854	SH	x		32	128,854	
			283	10,500	SH	x	x	33		10,500
			1,252	42,000	SH	x	x	47		42,000
Racing Champions Corp.	Common Stocks	750069106	43	8,300	SH	x	x	56		8,300
Radian Group, Inc.	Common Stocks	750236101	344	5,200	SH	x	x	12		5,200
			1,010	23,400	SH	x	x	23		23,400

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			135	2,940	SH	x	x	24		2,940		
			1,265	28,688	SH	x	x	26		28,688		
			13,166	325,488	SH	x		32	325,488			
			472	11,680	SH	x	x	33		11,680		
			3,855	95,300	SH	x	x	53		95,300		
Radio One, Inc.	Common Stocks	75040P108	1,918	80,500	SH	x	x	26		80,500		
			2,982	129,663	SH	x		32	129,663			
Radio One, Inc.	Common Stocks	75040P405	1,647	74,700	SH	x		32	74,700			
			933	42,300	SH	x	x	53		42,300		
RadioShack Corp.	Common Stocks	750438103	401	9,200	SH	x	x	26		9,200		
			41	1,337	SH	x		32	1,337			
Rambus, Inc.	Common Stocks	750917106	7	400	SH	x	x	11		400		
Ralcorp Holdings, Inc.	Common Stocks	751028101	598	31,900	SH	x	x	10		31,900		
			23	1,400	SH	x	x	26		1,400		
			573	30,600	SH	x		32	30,600			
			39	2,100	SH	x	x	33		2,100		
Ralston-Purina Group	Common Stocks	751277302	1,088	32,540	SH	x	x	24		32,540		
			1,589	52,946	SH	x		32	52,946			
RARE Hospitality International, Inc.	Common Stocks	753820109	134	4,750	SH	x	x	26		4,750		
			355	15,700	SH	x		32	15,700			
			8	350	SH	x	x	33		350		
Rational Software Corp.	Common Stocks	75409P202	501	32,100	SH	x	x	11		32,100		
			42	1,498	SH	x		32	1,498			
			443	15,800	SH	x	x	33		15,800		
Rawlings Sporting Goods Co., Inc.	Common Stocks	754459105	27	5,800	SH	x	x	56		5,800		
Raymond James Financial, Inc.	Common Stocks	754730109	2,919	95,400	SH	x	x	10		95,400		
			423	9,096	SH	x	x	19		9,096		
			166	4,500	SH	x	x	26		4,500		
			4,970	162,421	SH	x		32	162,421			
			144	4,700	SH	x	x	33		4,700		
			190	6,200	SH	x	x	51		6,200		
Rayonier, Inc.	Common Stocks	754907103	1,318	27,660	SH	x	x	24		27,660		
			373	7,500	SH	x	x	26		7,500		

			2,165	46,620	SH	x		32	46,620	
			37	800	SH	x	x	33		800
Rayovac Corp.	Common Stocks	755081106	181	8,500	SH	x	x	26		8,500
			262	12,300	SH	x		32	12,300	
Raytheon Co.	Common Stocks	755111507	1,815	30,900	SH	x	x	1		30,900
			3,255	117,100	SH	x	x	10		117,100
			4	90	SH	x	x	24		90
			1,184	33,300	SH	x	x	26		33,300
			1,590	59,900	SH	x	x	28		59,900
			7,354	276,997	SH	x		32	276,997	
Read-Rite Corp.	Common Stocks	755246105	988	185,400	SH	x	x	21		185,400
			1,077	202,100	SH	x		32	202,100	
Reader's Digest Association, Inc. Class A	Common Stocks	755267101	22	760	SH	x		32	760	
RealNetworks, Inc.	Common Stocks	75605L104	48	4,060	SH	x	x	24		4,060
			15	1,286	SH	x		32	1,286	
			88	7,500	SH	x	x	33		7,500
Realty Income Corp.	Common Stocks	756109104	349	11,800	SH	x	x	10		11,800
			106	3,600	SH	x		32	3,600	
Reckson Associates Realty Corp.	Common Stocks	75621K106	9,110	396,100	SH	x	x	2		396,100
			1,898	82,500	SH	x	x	10		82,500
			3,834	166,717	SH	x	x	25		166,717
			1,649	71,700	SH	x		32	71,700	

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			166	7,200	SH	x	x	33		7,200		
Red Hat, Inc.	Common Stocks	756577102	1	342	SH	x		32	342			
Redback Networks, Inc.	Common Stocks	757209101	200	20,500	SH	x	x	11		20,500		
			2	170	SH	x	x	24		170		
			7	797	SH	x		32	797			
			62	7,000	SH	x	x	33		7,000		
Redwood Trust, Inc.	Common Stocks	758075402	2	100	SH	x	x	10		100		
Reebok International, Ltd.	Common Stocks	758110100	677	11,900	SH	x	x	1		11,900		
			1,177	34,500	SH	x	x	23		34,500		
			417	11,610	SH	x	x	24		11,610		
			960	28,500	SH	x	x	26		28,500		
			67	2,100	SH	x	x	28		2,100		
			3,523	110,257	SH	x		32	110,257			
			121	5,150	SH	x	x	41		5,150		
			246	7,700	SH	x	x	51		7,700		
Regency Centers Corp.	Common Stocks	758849103	2,586	101,800	SH	x	x	25		101,800		
			23	900	SH	x		32	900			
			46	1,800	SH	x	x	33		1,800		
Regeneration Technologies, Inc. New	Common Stocks	75886N100	67	7,640	SH	x	x	33		7,640		
Regis Corp.	Common Stocks	758932107	273	13,000	SH	x	x	10		13,000		
			3,015	143,650	SH	x		32	143,650			
			31	1,500	SH	x	x	33		1,500		
Regions Financial Corp.	Common Stocks	758940100	343	5,600	SH	x	x	1		5,600		
			1,089	30,100	SH	x	x	24		30,100		
			195	4,000	SH	x	x	26		4,000		
			141	4,400	SH	x	x	28		4,400		
			1,561	48,782	SH	x		32	48,782			
RehabCare Group, Inc.	Common Stocks	759148109	1,179	22,900	SH	x	x	23		22,900		
			395	8,200	SH	x	x	26		8,200		
			1,677	34,800	SH	x		32	34,800			
			92	1,900	SH	x	x	33		1,900		
Register.com, Inc. New	Common Stocks	75914G101	772	46,400	SH	x	x	26		46,400		
			1,527	98,600	SH	x		32	98,600			
			102	6,600	SH	x	x	56		6,600		
Reinsurance Group Of America	Common Stocks	759351109	107	2,520	SH	x	x	24		2,520		
			210	5,551	SH	x		32	5,551			
			68	1,800	SH	x	x	33		1,800		
Reliance Steel & Aluminum Co.	Common Stocks	759509102	63	2,650	SH	x	x	26		2,650		
			164	6,500	SH	x		32	6,500			
			33	1,300	SH	x	x	33		1,300		
Reliant Energy, Inc.	Common Stocks	75952J108	1,273	14,000	SH	x	x	1		14,000		
			277	5,900	SH	x	x	11		5,900		
			2,044	57,520	SH	x	x	24		57,520		
			3,010	41,700	SH	x	x	26		41,700		
			879	27,300	SH	x	x	28		27,300		
			4,411	136,933	SH	x		32	136,933			
REMEC, Inc.	Common Stocks	759543101	31	2,500	SH	x	x	33		2,500		
Remedy Corp.	Common Stocks	759548100	63	1,800	SH	x	x	33		1,800		
Remington Oil & Gas Corp.	Common Stocks	759594302	116	6,100	SH	x	x	26		6,100		

Renaissance Learning, Inc.			312	16,400	SH		x		32	16,400	
Renal Care Group, Inc.	Common Stocks	75968L105	35	700	SH		x	x	33		700
			168	6,400	SH		x	x	12		6,400
			4,286	130,300	SH		x		32	130,300	
			216	6,570	SH		x	x	33		6,570
			1,082	32,900	SH		x	x	49		32,900

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Rent-A-Center, Inc.	Common Stocks	76009N100	1,908	58,000	SH		x	x	53		58,000	
			226	4,300	SH		x	x	10		4,300	
			1,180	22,425	SH		x	x	21		22,425	
			509	9,000	SH		x	x	26		9,000	
			6,291	119,602	SH		x		32	119,602		
			63	1,200	SH		x	x	33		1,200	
			2,057	39,100	SH		x	x	53		39,100	
Repsol SA - ADR	Common Stocks	76026T205	7,783	441,205	SH		x	x	27		441,205	
			6,311	378,806	SH		x		32	378,806		
			3,667	102,737	SH		x	x	58		102,737	
Republic Bancorp, Inc.	Common Stocks	760282103	141	10,164	SH		x	x	10		10,164	
			1,638	117,839	SH		x		32	117,839		
			78	5,600	SH		x	x	33		5,600	
			52	4,374	SH		x	x	41		4,374	
			247	17,800	SH		x	x	51		17,800	
Republic First Bancorp, Inc.	Common Stocks	760416107	24	4,500	SH		x	x	56		4,500	
Republic Services, Inc.	Common Stocks	760759100	692	30,830	SH		x	x	24		30,830	
			66	2,200	SH		x	x	26		2,200	
			1,573	79,264	SH		x		32	79,264		
			127	6,400	SH		x	x	33		6,400	
			85	4,750	SH		x	x	41		4,750	
ResMed, Inc.	Common Stocks	761152107	1,239	24,510	SH		x		32	24,510		
			1,345	26,600	SH		x	x	49		26,600	
Respironics, Inc.	Common Stocks	761230101	107	3,600	SH		x	x	10		3,600	
			114	3,900	SH		x	x	26		3,900	
			2,485	83,500	SH		x		32	83,500		
			100	3,350	SH		x	x	33		3,350	
			14	510	SH		x	x	41		510	
			1,321	44,400	SH		x	x	49		44,400	
Retek, Inc.	Common Stocks	76128Q109	862	18,500	SH		x	x	26		18,500	
			6,314	131,708	SH		x		32	131,708		
			264	5,500	SH		x	x	33		5,500	
			3,567	74,400	SH		x	x	49		74,400	
Revlon, Inc. Class A	Common Stocks	761525500	153	21,100	SH		x	x	10		21,100	
			26	3,600	SH		x		32	3,600		
Reynolds & Reynolds Co. Class A	Common Stocks	761695105	9	417	SH		x		32	417		
			217	9,900	SH		x	x	33		9,900	
R.J. Reynolds Tobacco Holdings, Inc.	Common Stocks	76182K105	2,633	46,300	SH		x	x	10		46,300	
			3,084	52,900	SH		x	x	23		52,900	
			5,449	96,220	SH		x	x	24		96,220	
			634	9,900	SH		x	x	26		9,900	
			1,682	30,800	SH		x	x	28		30,800	
			11,553	211,598	SH		x		32	211,598		
			258	4,787	SH		x	x	41		4,787	
Richmond County Financial Corp.	Common Stocks	764556106	30	1,000	SH		x	x	26		1,000	
Riggs National Corp. Right Management Consultants, Inc.	Common Stocks	766570105	24	1,400	SH		x	x	33		1,400	
Rightchoice Managed Care, Inc.	Common Stocks	766573109	55	2,120	SH		x	x	33		2,120	
			773	17,400	SH		x	x	10		17,400	
			1,355	28,600	SH		x	x	23		28,600	
			316	6,600	SH		x	x	26		6,600	
			4,458	100,400	SH		x		32	100,400		
			395	8,900	SH		x	x	51		8,900	
Ritchie Brothers Auctioneers, Inc.	Common Stocks	767744105	2,462	58,900	SH		x	x	31		58,900	
Rite Aid Corp.	Common Stocks	767754104	77	5,600	SH		x	x	26		5,600	
			20	2,205	SH		x		32	2,205		

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Riverstone Networks, Inc. New	Common Stocks	769320102	875	44,000	SH		x		32	44,000		
			155	7,780	SH		x	x	33		7,780	
			432	21,700	SH		x	x	53		21,700	
Roadway Express, Inc.	Common Stocks	769742107	62	2,800	SH		x	x	26		2,800	
			109	4,600	SH		x		32	4,600		

			5	210	SH	x	x	41		210
Roanoke Electrical Steel Corp.	Common Stocks	769841107	69	2,800	SH	x	x	26		2,800
			73	4,200	SH	x		32	4,200	
Robbins & Myers, Inc. Robert Half International, Inc.	Common Stocks	770196103	60	1,400	SH	x	x	26		1,400
			39	1,380	SH	x	x	24		1,380
			91	3,651	SH	x		32	3,651	
Rock-Tenn Co. Class A Rockwell International Corp.	Common Stocks	772739207	117	9,560	SH	x		32	9,560	
			223	2,400	SH	x	x	1		2,400
			2,604	68,300	SH	x	x	8		68,300
			2,896	76,400	SH	x	x	11		76,400
			2,343	55,610	SH	x	x	24		55,610
			1,315	17,300	SH	x	x	26		17,300
			4,288	112,481	SH	x		32	112,481	
Rogers Corp.	Common Stocks	775133101	32	1,200	SH	x	x	33		1,200
Rohm & Haas Co.	Common Stocks	775371107	5,292	156,000	SH	x	x	4		156,000
			5,901	180,700	SH	x	x	11		180,700
			616	14,100	SH	x	x	13		14,100
			7,600	230,996	SH	x		32	230,996	
			148	4,500	SH	x	x	37		4,500
Roper Industries, Inc.	Common Stocks	776696106	1,050	25,100	SH	x	x	10		25,100
			1,069	25,600	SH	x		32	25,600	
			175	4,190	SH	x	x	33		4,190
Roslyn Bancorp, Inc.	Common Stocks	778162107	1,917	72,900	SH	x	x	10		72,900
			84	2,650	SH	x	x	24		2,650
			104	2,600	SH	x	x	26		2,600
			830	31,553	SH	x		32	31,553	
			78	2,950	SH	x	x	33		2,950
Ross Stores, Inc.	Common Stocks	778296103	3,719	155,300	SH	x	x	3		155,300
			26	930	SH	x	x	24		930
			58	1,600	SH	x	x	26		1,600
			4,122	172,099	SH	x		32	172,099	
			259	10,800	SH	x	x	33		10,800
Rouse Co. (The)	Common Stocks	779273101	6,899	240,800	SH	x	x	2		240,800
			2,705	94,400	SH	x	x	25		94,400
			12	432	SH	x		32	432	
			2,246	78,400	SH	x	x	46		78,400
Rowan Cos., Inc.	Common Stocks	779382100	2,767	125,200	SH	x	x	3		125,200
			2,148	97,200	SH	x	x	11		97,200
			83	2,700	SH	x	x	26		2,700
			3,094	140,008	SH	x		32	140,008	
Roxio, Inc. New	Common Stocks	780008108	81	5,498	SH	x	x	24		5,498
			253	19,427	SH	x		32	19,427	
Royal Bank of Canada Royal Caribbean Cruises, Ltd.	Common Stocks	780087102	247	7,746	SH	x	x	33		7,746
	Long-Term Investments	780153AM4	81	200,000	SH	x	x	18		200,000
Royal Dutch Petroleum Co.	Common Stocks	780257804	6,087	50,600	SH	x	x	1		50,600
			1,652	25,500	SH	x	x	4		25,500
			10,046	172,400	SH	x	x	11		172,400
			265	3,500	SH	x	x	13		3,500
			177	3,040	SH	x	x	24		3,040
			2,513	23,212	SH	x	x	26		23,212

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				1,008	17,300	SH	x	x	28		17,300
				7,299	125,260	SH	x		32	125,260	
				76	1,300	SH	x	x	37		1,300
				2,094	35,930	SH	x	x	50		35,930
Ruby Tuesday, Inc.	Common Stocks	781182100	739	41,400	SH	x	x	10		41,400	
			166	6,400	SH	x	x	26		6,400	
			2,192	128,200	SH	x		32	128,200		
			127	7,400	SH	x	x	33		7,400	
			16	880	SH	x	x	41		880	
Ruddick Corp.	Common Stocks	781258108	192	11,350	SH	x		32	11,350		
			42	2,500	SH	x	x	33		2,500	
Rudolph Technologies, Inc. New	Common Stocks	781270103	441	5,793	SH	x	x	19		5,793	
			141	3,000	SH	x	x	26		3,000	
			1,319	28,070	SH	x		32	28,070		
			33	700	SH	x	x	33		700	
Rural Cellular Corp. Class A	Common Stocks	781904107	41	900	SH	x	x	33		900	
Russell Corp.	Common Stocks	782352108	426	25,100	SH	x	x	10		25,100	
			61	3,600	SH	x	x	24		3,600	
			572	33,680	SH	x		32	33,680		
			115	6,370	SH	x	x	41		6,370	
Ryan's Family Steak Houses, Inc.	Common Stocks	783519101	2,716	221,700	SH	x	x	3		221,700	
			358	29,200	SH	x	x	10		29,200	

			123	10,400	SH	x	x	26		10,400
			3,590	293,100	SH	x		32	293,100	
			37	3,000	SH	x	x	33		3,000
Ryder System, Inc.	Common Stocks	783549108	3,653	186,400	SH	x	x	10		186,400
			5	280	SH	x	x	24		280
			171	8,800	SH	x	x	26		8,800
			5,468	279,000	SH	x		32	279,000	
			2,050	104,600	SH	x	x	52		104,600
Ryerson Tull, Inc.	Common Stocks	78375P107	281	20,800	SH	x	x	10		20,800
			43	2,100	SH	x	x	26		2,100
			135	10,000	SH	x		32	10,000	
			23	1,700	SH	x	x	33		1,700
Ryland Group, Inc. (The)	Common Stocks	783764103	1,731	34,200	SH	x	x	10		34,200
			1,544	28,600	SH	x	x	23		28,600
			659	12,500	SH	x	x	26		12,500
			6,583	130,100	SH	x		32	130,100	
			149	3,830	SH	x	x	41		3,830
			177	3,500	SH	x	x	51		3,500
S&T Bancorp, Inc. SBC Communications, Inc.	Common Stocks	783859101	47	1,870	SH	x	x	33		1,870
	Common Stocks	78387G103	7,601	89,500	SH	x	x	1		89,500
			5,545	127,300	SH	x	x	4		127,300
			5,029	124,242	SH	x	x	10		124,242
			16,533	407,466	SH	x	x	11		407,466
			564	10,600	SH	x	x	13		10,600
			25,537	586,529	SH	x	x	24		586,529
			8,558	171,896	SH	x	x	26		171,896
			5,465	136,418	SH	x	x	28		136,418
			59,705	1,490,383	SH	x		32	1,490,383	
			132	3,300	SH	x	x	37		3,300
			152	3,800	SH	x	x	51		3,800
			1,030	25,700	SH	x	x	57		25,700
SBS Technologies, Inc.	Common Stocks	78387P103	92	6,800	SH	x	x	12		6,800
			403	21,300	SH	x	x	26		21,300

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SBA Communications Corp.	Common Stocks	78388J106	638	33,700	SH	x		32		33,700		
			73	4,800	SH	x	x	12			4,800	
			2,445	98,800	SH	x		32		98,800		
			1,413	57,100	SH	x	x	53			57,100	
SCI Systems, Inc.	Common Stocks	783890106	3	90	SH	x	x	24			90	
			54	1,400	SH	x	x	26			1,400	
			26	1,032	SH	x		32		1,032		
			354	13,900	SH	x	x	33			13,900	
SCP Pool Corp.	Common Stocks	784028102	114	3,700	SH	x	x	12			3,700	
			311	9,150	SH	x	x	26			9,150	
			4,376	127,050	SH	x		32		127,050		
			61	1,770	SH	x	x	33			1,770	
			2,859	83,000	SH	x	x	53			83,000	
			59	1,700	SH	x	x	56			1,700	
SCPIE Holdings, Inc.	Common Stocks	78402P104	51	2,500	SH	x		32		2,500		
SEI Investments Co.	Common Stocks	784117103	2,100	44,300	SH	x	x	10			44,300	
			374	7,310	SH	x	x	24			7,310	
			295	4,100	SH	x	x	26			4,100	
			364	7,677	SH	x		32		7,677		
SJNB Financial Corp.	Common Stocks	784273104	6	130	SH	x	x	33			130	
SK Telecom Co., Ltd. - ADR	Common Stocks	78440P108	521	30,800	SH	x		32		30,800		
			553	29,700	SH	x	x	35			29,700	
			81	5,970	SH	x	x	40			5,970	
SL Green Realty Corp.	Common Stocks	78440X101	6,974	230,100	SH	x	x	2			230,100	
			1,003	33,100	SH	x	x	10			33,100	
			852	28,100	SH	x		32		28,100		
			9,599	316,700	SH	x	x	46			316,700	
SPS Technologies, Inc.	Common Stocks	784626103	3,394	71,600	SH	x	x	3			71,600	
			159	2,700	SH	x	x	26			2,700	
			161	3,400	SH	x		32		3,400		
			66	1,400	SH	x	x	33			1,400	
SPX Corp.	Common Stocks	784635104	355	2,480	SH	x	x	24			2,480	
			262	1,800	SH	x	x	26			1,800	
			1,595	12,742	SH	x		32		12,742		
			6	70	SH	x	x	41			70	
S1 Corporation	Common Stocks	78463B101	62	4,400	SH	x		32		4,400		
			25	1,800	SH	x	x	33			1,800	
SRI/Surgical Express, Inc.	Common Stocks	78464W104	5	170	SH	x	x	33			170	
Saba Software, Inc. New	Common Stocks	784932105	618	24,777	SH	x	x	19			24,777	
			230	14,000	SH	x	x	26			14,000	
			1,736	105,811	SH	x		32		105,811		
S.Y. Bancorp, Inc.	Common Stocks	785060104	11	320	SH	x	x	33			320	
Sabre Holdings Corp.	Common Stocks	785905100	5,940	118,800	SH	x	x	8			118,800	

			7,065	138,531	SH	x	x	24		138,531
			540	9,700	SH	x	x	26		9,700
			470	9,400	SH	x	x	28		9,400
			9,833	196,651	SH	x		32	196,651	
			112	2,570	SH	x	x	41		2,570
			2,650	53,000	SH	x	x	49		53,000
SAFECO Corp.	Common Stocks	786429100	3,348	111,400	SH	x	x	4		111,400
			4,814	163,200	SH	x	x	10		163,200
			356	9,100	SH	x	x	13		9,100
			239	7,500	SH	x	x	26		7,500
			230	7,800	SH	x	x	28		7,800
			9,247	313,444	SH	x		32	313,444	

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			80	2,700	SH	x	x	37		2,700		
Safeguard Scientifics, Inc.	Common Stocks	786449108	116	20,890	SH	x	x	24		20,890		
			121	23,460	SH	x		32	23,460			
			10	2,490	SH	x	x	41		2,490		
SafeNet, Inc.	Common Stocks	78645R107	22	2,600	SH	x	x	12		2,600		
Safeway, Inc.	Common Stocks	786514208	5,519	100,700	SH	x	x	1		100,700		
			5,377	99,000	SH	x	x	4		99,000		
			9,934	204,700	SH	x	x	11		204,700		
			637	10,000	SH	x	x	13		10,000		
			143	2,650	SH	x	x	24		2,650		
			328	4,500	SH	x	x	26		4,500		
			696	14,500	SH	x	x	28		14,500		
			33,160	690,826	SH	x		32	690,826			
			144	3,000	SH	x	x	37		3,000		
			3,001	62,521	SH	x	x	43		62,521		
			288	6,000	SH	x	x	46		6,000		
Saga Communications Class A	Common Stocks	786598102	142	6,000	SH	x	x	26		6,000		
			370	15,600	SH	x		32	15,600			
St. Joe Co. (The)	Common Stocks	790148100	3,627	134,900	SH	x	x	3		134,900		
			4,059	150,966	SH	x		32	150,966			
			70	2,600	SH	x	x	33		2,600		
St. Jude Medical, Inc.	Common Stocks	790849103	619	5,100	SH	x	x	1		5,100		
			4,338	69,800	SH	x	x	10		69,800		
			1,551	27,100	SH	x	x	11		27,100		
			1	10	SH	x	x	24		10		
			56	1,100	SH	x	x	26		1,100		
			6,452	107,535	SH	x		32	107,535			
			16	270	SH	x	x	33		270		
St. Mary Land & Exploration Co.	Common Stocks	792228108	114	4,900	SH	x	x	33		4,900		
St. Paul Cos., Inc.	Common Stocks	792860108	1,138	11,400	SH	x	x	1		11,400		
			14,793	285,500	SH	x	x	4		285,500		
			3,007	56,210	SH	x	x	10		56,210		
			94	2,200	SH	x	x	11		2,200		
			2,026	30,100	SH	x	x	13		30,100		
			1,070	18,670	SH	x	x	24		18,670		
			1,090	19,000	SH	x	x	26		19,000		
			1,151	22,700	SH	x	x	28		22,700		
			33,300	656,932	SH	x		32	656,932			
			471	9,300	SH	x	x	37		9,300		
Saks, Inc.	Common Stocks	79377W108	1,188	123,700	SH	x	x	10		123,700		
			339	31,020	SH	x	x	24		31,020		
			89	6,100	SH	x	x	26		6,100		
			2,937	305,960	SH	x		32	305,960			
Salem Communications Corp. Class A New	Common Stocks	794093104	182	8,300	SH	x	x	26		8,300		
			613	28,000	SH	x		32	28,000			
Salton, Inc.	Common Stocks	795757103	316	11,681	SH	x	x	19		11,681		
			542	31,050	SH	x	x	26		31,050		
			1,497	84,095	SH	x		32	84,095			
Sanchez Computer Associates, Inc. New	Common Stocks	799702105	13	1,000	SH	x	x	26		1,000		
			21	1,590	SH	x	x	33		1,590		
			54	4,100	SH	x	x	56		4,100		
Sandisk Corp.	Common Stocks	80004C101	39	1,600	SH	x	x	26		1,600		
			206	7,390	SH	x		32	7,390			
			145	5,200	SH	x	x	33		5,200		
Sandy Spring Bancorp, Inc.	Common Stocks	800363103	225	4,600	SH	x	x	26		4,600		

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Sanmina Corp.	Common Stocks	800907107	295	13,300	SH	x	x	1		13,300		

			1,646	70,300	SH	x	x	8		70,300
			98	5,300	SH	x	x	11		5,300
			192	3,600	SH	x	x	26		3,600
			2,081	88,900	SH	x	x	29		88,900
			5,730	244,771	SH	x		32	244,771	
			3,920	110,200	SH	x	x	48		110,200
SangStat Medical Corp.	Common Stocks	801003104	3,726	227,500	SH	x		32	227,500	
			4,087	249,500	SH	x	x	49		249,500
Sara Lee Corp.	Common Stocks	803111103	1,116	52,270	SH	x	x	24		52,270
			765	39,200	SH	x	x	26		39,200
			782	41,300	SH	x	x	28		41,300
			4,638	244,900	SH	x		32	244,900	
Saver - Danfoss, Inc	Common Stocks	804137107	260	27,500	SH	x	x	26		27,500
			280	29,600	SH	x		32	29,600	
Sawtek, Inc.	Common Stocks	805468105	514	14,387	SH	x	x	19		14,387
			1,258	53,475	SH	x		32	53,475	
SCANA Corp.	Common Stocks	80589M102	204	7,200	SH	x	x	10		7,200
			626	19,600	SH	x	x	26		19,600
			1,883	66,299	SH	x		32	66,299	
ScanSource, Inc.	Common Stocks	806037107	133	2,810	SH	x	x	33		2,810
Henry Schein, Inc.	Common Stocks	806407102	2,512	62,700	SH	x	x	10		62,700
			1,991	49,700	SH	x	x	21		49,700
			626	14,900	SH	x	x	26		14,900
			4,840	120,824	SH	x		32	120,824	
			144	3,600	SH	x	x	33		3,600
Schering-Plough Corp.	Common Stocks	806605101	5,891	155,700	SH	x	x	1		155,700
			4,839	128,100	SH	x	x	4		128,100
			1,787	49,300	SH	x	x	8		49,300
			13,344	369,500	SH	x	x	11		369,500
			496	10,300	SH	x	x	13		10,300
			2,095	57,800	SH	x	x	19		57,800
			8	210	SH	x	x	24		210
			2,193	48,400	SH	x	x	26		48,400
			24,612	679,148	SH	x		32	679,148	
			185	5,100	SH	x	x	37		5,100
			2,590	31,300	SH	x	x	45		31,300
			2,907	72,200	SH	x	x	47		72,200
			1,062	29,300	SH	x	x	57		29,300
Schlumberger, Ltd.	Common Stocks	806857108	995	8,000	SH	x	x	1		8,000
			5,076	88,400	SH	x	x	4		88,400
			755	10,800	SH	x	x	13		10,800
			1,674	22,800	SH	x	x	26		22,800
			158	3,000	SH	x	x	28		3,000
			10,651	202,300	SH	x		32	202,300	
			179	3,400	SH	x	x	37		3,400
Scholastic Corp.	Common Stocks	807066105	954	21,200	SH	x	x	10		21,200
			1,440	32,000	SH	x	x	21		32,000
			138	2,600	SH	x	x	26		2,600
			5,670	126,000	SH	x		32	126,000	
			153	3,400	SH	x	x	33		3,400
			1,080	24,000	SH	x	x	53		24,000
School Specialty, Inc.	Common Stocks	807863105	284	11,000	SH	x	x	10		11,000
			458	17,700	SH	x		32	17,700	

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Schulman (A.), Inc.	Common Stocks	808194104	21	800	SH	x	x	33		800		
			890	63,000	SH	x	x	26		63,000		
			1,487	110,120	SH	x		32	110,120			
			34	2,500	SH	x	x	33		2,500		
Schwab (Charles) Corp.	Common Stocks	808513105	5,766	377,600	SH	x	x	11		377,600		
			41	2,340	SH	x	x	24		2,340		
			28	1,200	SH	x	x	26		1,200		
			7,767	507,646	SH	x		32	507,646			
			266	17,400	SH	x	x	39		17,400		
			3,887	223,110	SH	x	x	48		223,110		
Schweitzer-Mauduit International, Inc.	Common Stocks	808541106	720	30,000	SH	x	x	26		30,000		
			1,155	48,930	SH	x		32	48,930			
			26	1,100	SH	x	x	33		1,100		
			7	430	SH	x	x	41		430		
Scient Corp.	Common Stocks	80864H109	1	618	SH	x		32	618			
Scientific-Atlanta, Inc.	Common Stocks	808655104	300	2,900	SH	x	x	1		2,900		
			464	11,200	SH	x	x	4		11,200		
			1,506	37,100	SH	x	x	8		37,100		
			107	2,900	SH	x	x	11		2,900		
			65	1,600	SH	x	x	24		1,600		
			1,066	12,300	SH	x	x	26		12,300		
			374	9,204	SH	x		32	9,204			
			114	2,800	SH	x	x	51		2,800		
Scitex Corp., Ltd.	Common Stocks	809090103	885	116,500	SH	x	x	28		116,500		
			691	98,000	SH	x		32	98,000			
Scotts Co. (The) Class A	Common Stocks	810186106	68	1,650	SH	x	x	33		1,650		

Scripps (E.W.) Co. Class A	Common Stocks	811054204	983 13 221	8,500 194 3,200	SH SH SH	x x x	x x x	26 32 33		8,500 194 3,200
Seacor Holdings, Inc.	Common Stocks	811904101	275 355	5,900 7,600	SH SH	x x	x x	26 32		5,900 7,600
Sealed Air Corp.	Common Stocks	81211K100	130 2,791 1,591	4,100 74,921 42,700	SH SH SH	x x x	x x x	12 32 53		4,100 74,921 42,700
Sears Roebuck & Co.	Common Stocks	812387108	1,188 546 4,455 2,979 103 10,350 3,412 1,963 16,225 4 846	15,100 11,400 105,300 63,330 1,800 237,944 51,800 46,400 383,481 100 20,000	SH SH SH SH SH SH SH SH SH SH SH	x x x x x x x x x x x	x x x x x x x x x x x	1 4 8 10 13 24 26 28 32 37 57		15,100 11,400 105,300 63,330 1,800 237,944 51,800 46,400 383,481 100 20,000
Secure Computing Corp.	Common Stocks	813705100	663 1,387 47	27,751 88,280 2,960	SH SH SH	x x x	x x x	19 32 33		27,751 88,280 2,960
Security Capital Group, Inc. Class B	Common Stocks	81413P204	1,813 1,794 9	84,700 83,852 450	SH SH SH	x x x	x x x	10 32 41		84,700 83,852 450
Seitel, Inc.	Common Stocks	816074306	755 321 1,582 40	57,600 24,500 120,760 2,400	SH SH SH SH	x x x x	x x x x	10 26 32 41		57,600 24,500 120,760 2,400

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Selective Insurance Group, Inc.	Common Stocks	816300107	72	2,700	SH	x	x	33		2,700		
Semtech Corp.	Common Stocks	816850101	448 843 36 4,158 192	9,823 28,100 1,300 138,609 6,400	SH SH SH SH SH	x x x x x	x x x x x	19 21 26 32 33		9,823 28,100 1,300 138,609 6,400		
Sempra Energy	Common Stocks	816851109	280 2,556 3,853 2,816 8,383 429	5,200 93,500 126,150 71,100 306,614 18,440	SH SH SH SH SH SH	x x x x x x	x x x x x x	1 8 24 26 32 41		5,200 93,500 126,150 71,100 306,614 18,440		
Senior Housing Properties Trust	Common Stocks	81721M109	96 384 660	7,400 29,900 50,800	SH SH SH	x x x	x x x	10 26 32		7,400 29,900 50,800		
Sensient Technologies Corp.	Common Stocks	81725T100	131	6,400	SH	x	x	33		6,400		
Sensormatic Electronics Corp.	Common Stocks	817265101	11 1,564 2,465	600 92,000 145,000	SH SH SH	x x x	x x x	26 32 52		600 92,000 145,000		
Sepracor, Inc.	Common Stocks	817315104	1,180 661	29,639 16,600	SH SH	x x	x x	32 53		29,639 16,600		
Sequenom, Inc.	Common Stocks	817337108	83	3,900	SH	x	x	26		3,900		
SERENA Software, Inc.	Common Stocks	817492101	9 36 1,973 47	1,400 1,000 54,300 1,300	SH SH SH SH	x x x x	x x x x	12 26 32 33		1,400 1,000 54,300 1,300		
Serologicals Corp.	Common Stocks	817523103	273 442	12,800 20,700	SH SH	x x	x x	26 32		12,800 20,700		
Service Corp. International	Common Stocks	817565104	80 104	12,600 16,279	SH SH	x x	x x	10 32		12,600 16,279		
ServiceMaster Co.	Common Stocks	81760N109	27	2,217	SH	x	x	32		2,217		
7-Eleven, Inc.	Common Stocks	817826209	1	83	SH	x	x	32		83		
Shaw Group, Inc. (The)	Common Stocks	820280105	533 721 2,743 23	13,300 17,900 68,396 510	SH SH SH SH	x x x x	x x x x	21 26 32 41		13,300 17,900 68,396 510		
Sherwin-Williams Co.	Common Stocks	824348106	312 648 380 1,006 4,249	7,400 25,630 15,200 45,300 191,398	SH SH SH SH SH	x x x x x	x x x x x	1 24 26 28 32		7,400 25,630 15,200 45,300 191,398		
ShopKo Stores, Inc. Shurgard Storage	Common Stocks	824911101	88	12,100	SH	x	x	32		12,100		

Centers, Inc. Class A	Common Stocks	82567D104	2,638	84,400	SH	x	x	25		84,400
			2,750	88,000	SH	x		32	88,000	
			5,941	190,100	SH	x	x	46		190,100
SICOR, Inc.	Common Stocks	825846108	498	14,173	SH	x	x	19		14,173
			2,210	95,686	SH	x		32	95,686	
			151	6,550	SH	x	x	33		6,550
			215	9,300	SH	x	x	51		9,300
Siebel Systems, Inc.	Common Stocks	826170102	521	11,100	SH	x	x	8		11,100
			795	23,300	SH	x	x	11		23,300
			2,701	57,600	SH	x	x	29		57,600
			24,111	514,103	SH	x		32	514,103	
			450	9,600	SH	x	x	39		9,600
			3,498	67,100	SH	x	x	47		67,100

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			8,202	142,310	SH	x	x	48		142,310		
Sierra Health Services, Inc.	Common Stocks	826322109	80	11,400	SH	x	x	56		11,400		
Sierra Pacific Resources	Common Stocks	826428104	163	10,200	SH	x	x	33		10,200		
SIFCO Industries	Common Stocks	826546103	807	145,400	SH	x	x	3		145,400		
Sigma Aldrich Corp.	Common Stocks	826552101	1,282	29,430	SH	x	x	24		29,430		
			517	12,500	SH	x	x	26		12,500		
			124	3,200	SH	x	x	28		3,200		
			5,510	142,668	SH	x		32	142,668			
			88	1,798	SH	x	x	41		1,798		
			1,717	40,000	SH	x	x	47		40,000		
Silgan Holdings, Inc.	Common Stocks	827048109	12	700	SH	x	x	26		700		
			119	6,790	SH	x		32	6,790			
Silicon Storage Technology, Inc.	Common Stocks	827057100	1,708	168,600	SH	x	x	8		168,600		
			301	29,700	SH	x		32	29,700			
Silicon Valley Bancshares	Common Stocks	827064106	79	3,700	SH	x	x	12		3,700		
			13	600	SH	x	x	26		600		
			29	1,300	SH	x	x	33		1,300		
Siliconix, Inc.	Common Stocks	827079203	3	80	SH	x		32	80			
Siliconware Precision Industries Co. - ADR	Common Stocks	827084864	526	186,460	SH	x		32	186,460			
			721	223,322	SH	x	x	36		223,322		
Simon Property Group, Inc.	Common Stocks	828806109	12,722	424,500	SH	x	x	2		424,500		
			43	1,700	SH	x	x	11		1,700		
			1,621	47,960	SH	x	x	24		47,960		
			9,694	323,450	SH	x	x	25		323,450		
			2,335	77,904	SH	x		32	77,904			
			345	11,500	SH	x	x	33		11,500		
			6,063	202,300	SH	x	x	46		202,300		
Simplex Solutions, Inc. New	Common Stocks	828854109	239	10,100	SH	x		32	10,100			
Sinclair Broadcast Group, Inc. Class A	Common Stocks	829226109	27	2,600	SH	x		32	2,600			
Six Flags, Inc.	Common Stocks	83001P109	2,861	135,981	SH	x		32	135,981			
			53	2,500	SH	x	x	33		2,500		
			1,405	66,800	SH	x	x	53		66,800		
Skechers U.S.A., Inc. Class A	Common Stocks	830566105	1,557	49,900	SH	x	x	23		49,900		
			80	3,100	SH	x	x	26		3,100		
			3,084	105,500	SH	x		32	105,500			
			237	8,100	SH	x	x	51		8,100		
Sky Financial Group, Inc.	Common Stocks	83080P103	10	554	SH	x		32	554			
			189	10,000	SH	x	x	33		10,000		
Skyline Corp.	Common Stocks	830830105	57	2,100	SH	x		32	2,100			
Skywest, Inc.	Common Stocks	830879102	2,467	88,100	SH	x	x	10		88,100		
			3,464	123,725	SH	x		32	123,725			
			1,162	41,500	SH	x	x	53		41,500		
Smart & Final, Inc.	Common Stocks	831683107	12	1,200	SH	x	x	41		1,200		
SmartForce PLC - ADR	Common Stocks	83170A206	61	3,300	SH	x	x	12		3,300		
			3,412	96,862	SH	x		32	96,862			
			1,219	34,600	SH	x	x	53		34,600		
Smith International, Inc.	Common Stocks	832110100	170	2,600	SH	x	x	12		2,600		
			65	970	SH	x	x	24		970		
			431	6,800	SH	x	x	26		6,800		
			10,005	167,031	SH	x		32	167,031			
			361	6,030	SH	x	x	33		6,030		
			2,378	39,694	SH	x	x	43		39,694		
			1,186	19,800	SH	x	x	53		19,800		
Smith (Charles E.) Residential Realty, Inc.	Common Stocks	832197107	3,716	74,100	SH	x	x	2		74,100		
			426	8,500	SH	x	x	3		8,500		

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				7,254	144,650	SH		x	x	25		144,650
				3,641	72,600	SH		x	x	46		72,600
Smithfield Foods, Inc.	Common Stocks	832248108		3,891	94,900	SH		x	x	10		94,900
				1,501	34,900	SH		x	x	23		34,900
				2,036	48,100	SH		x	x	26		48,100
				8,280	205,452	SH		x		32	205,452	
				69	1,700	SH		x	x	33		1,700
				38	1,200	SH		x	x	41		1,200
J.M. Smucker Co., (The)	Common Stocks	832696306		4,819	173,400	SH		x	x	4		173,400
				610	17,700	SH		x	x	13		17,700
				139	4,100	SH		x	x	26		4,100
				7,277	279,900	SH		x		32	279,900	
				140	5,400	SH		x	x	37		5,400
Smurfit-Stone Container Corp.	Common Stocks	832727101		1,945	123,900	SH		x	x	11		123,900
				138	7,610	SH		x	x	24		7,610
				1,623	100,200	SH		x	x	28		100,200
				4,727	291,783	SH		x		32	291,783	
				277	17,100	SH		x	x	33		17,100
Snap-On Tools Corp.	Common Stocks	833034101		415	7,300	SH		x	x	1		7,300
				9	384	SH		x		32	384	
Sola International, Inc.	Common Stocks	834092108		113	7,990	SH		x		32	7,990	
Solelectron Corp.	Common Stocks	834182107		1,566	53,900	SH		x	x	1		53,900
				1,893	103,468	SH		x	x	8		103,468
				177	10,500	SH		x	x	11		10,500
				1	70	SH		x	x	24		70
				301	8,100	SH		x	x	26		8,100
				22	1,200	SH		x	x	28		1,200
				433	23,660	SH		x		32	23,660	
Solutia, Inc.	Common Stocks	834376105		159	12,500	SH		x	x	26		12,500
				268	20,986	SH		x		32	20,986	
Somera Communications, Inc. New	Common Stocks	834458101		20	2,800	SH		x	x	33		2,800
Sonic Corp.	Common Stocks	835451105		113	3,550	SH		x	x	33		3,550
Sonic Automotive, Inc.	Common Stocks	83545G102		695	36,400	SH		x	x	10		36,400
				524	30,400	SH		x	x	26		30,400
				1,341	70,200	SH		x		32	70,200	
SonicWALL, Inc. New	Common Stocks	835470105		3,892	154,400	SH		x		32	154,400	
				63	2,500	SH		x	x	33		2,500
				1,417	56,200	SH		x	x	53		56,200
Sonoco Products Co.	Common Stocks	835495102		1,293	49,670	SH		x	x	24		49,670
				1,674	67,294	SH		x		32	67,294	
				321	12,900	SH		x	x	33		12,900
				87	4,040	SH		x	x	41		4,040
SonoSite, Inc.	Common Stocks	83568G104		1,323	68,200	SH		x		32	68,200	
Sony Corp. - ADR	Common Stocks	835699307		230	2,300	SH		x	x	20		2,300
Sorrento Networks Corp.	Common Stocks	83586Q100		66	5,500	SH		x		32	5,500	
Sotheby's Holdings Co., Inc. Class A	Common Stocks	835898107		31	1,900	SH		x	x	33		1,900
Sonus Networks, Inc.	Common Stocks	835916107		404	17,300	SH		x	x	8		17,300
				78	3,320	SH		x		32	3,320	
				133	5,700	SH		x	x	33		5,700
South Jersey Industries, Inc.	Common Stocks	838518108		137	4,400	SH		x	x	10		4,400
				19	600	SH		x	x	26		600
				259	8,300	SH		x		32	8,300	
				25	800	SH		x	x	33		800
Southern Co.	Common Stocks	842587107		2,373	51,100	SH		x	x	1		51,100
				1,171	44,570	SH		x	x	24		44,570

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				589	23,600	SH		x	x	26		23,600
				2,937	126,331	SH		x		32	126,331	
Southern Energy Homes, Inc.	Common Stocks	842814105		69	29,000	SH		x	x	56		29,000
Southern Peru Copper Corp.	Common Stocks	843611104		440	35,500	SH		x	x	26		35,500
				604	48,900	SH		x		32	48,900	
				90	7,300	SH		x	x	34		7,300
SouthTrust Corp.	Common Stocks	844730101		3,638	109,800	SH		x	x	4		109,800
				1,739	66,900	SH		x	x	8		66,900
				537	13,600	SH		x	x	10		13,600
				454	13,200	SH		x	x	13		13,200
				9,417	352,490	SH		x	x	24		352,490
				151	5,800	SH		x	x	26		5,800
				104	4,000	SH		x	x	28		4,000
				3,419	131,500	SH		x	x	29		131,500
				20,031	770,413	SH		x		32	770,413	
				104	4,000	SH		x	x	37		4,000
Southwest Airlines Co.	Common Stocks	844741108		1,396	75,500	SH		x	x	8		75,500

			4,179	229,500	SH	x	x	11		229,500
			1,020	48,685	SH	x	x	24		48,685
			333	8,450	SH	x	x	26		8,450
			17,952	970,892	SH	x		32	970,892	
			172	9,300	SH	x	x	39		9,300
			5,604	303,068	SH	x	x	43		303,068
Southwest Bancorporation of Texas, Inc.	Common Stocks	84476R109	559	18,500	SH	x	x	10		18,500
			644	20,600	SH	x	x	26		20,600
			1,269	42,000	SH	x		32	42,000	
			27	900	SH	x	x	33		900
Southwest Securities Group, Inc.	Common Stocks	845224104	935	45,150	SH	x	x	10		45,150
			306	15,210	SH	x	x	26		15,210
			1,124	54,320	SH	x		32	54,320	
			21	1,000	SH	x	x	33		1,000
Southwestern Energy Co. Sovereign Bancorp, Inc.	Common Stocks	845467109	26	2,550	SH	x	x	41		2,550
	Common Stocks	845905108	2,321	178,524	SH	x	x	3		178,524
			3,955	304,200	SH	x	x	10		304,200
			101	12,600	SH	x	x	11		12,600
			255	15,200	SH	x	x	26		15,200
			10,473	805,577	SH	x		32	805,577	
			390	30,000	SH	x	x	33		30,000
			426	32,800	SH	x	x	51		32,800
Sovran Self Storage, Inc.	Common Stocks	84610H108	2,466	90,100	SH	x	x	3		90,100
			54	1,300	SH	x	x	26		1,300
			2,792	102,000	SH	x		32	102,000	
			37	1,520	SH	x	x	41		1,520
SpaceLabs, Inc.	Common Stocks	846247104	993	81,400	SH	x		32	81,400	
			1,553	127,300	SH	x	x	52		127,300
Spartan Stores, Inc. Specialty Laboratories, Inc. New	Common Stocks	846822104	71	4,400	SH	x		32	4,400	
Spectralink Corp.	Common Stocks	84749R100	129	3,400	SH	x	x	33		3,400
	Common Stocks	847580107	616	31,147	SH	x	x	19		31,147
			1,677	128,912	SH	x		32	128,912	
Spieker Properties, Inc.	Common Stocks	848497103	6,007	100,200	SH	x	x	2		100,200
			1,379	23,000	SH	x	x	3		23,000
			61	920	SH	x	x	24		920
			11,831	197,350	SH	x	x	25		197,350
			434	5,324	SH	x	x	26		5,324
			555	9,251	SH	x		32	9,251	

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			19	350	SH	x	x	41		350		
			9,856	164,400	SH	x	x	46		164,400		
Spinnaker Exploration Co. New	Common Stocks	84855W109	15	380	SH	x	x	33		380		
Springs Industries, Inc.	Common Stocks	851783100	38	900	SH	x	x	26		900		
			4	100	SH	x		32	100			
Sprint Corp. (Fon Group)	Common Stocks	852061100	9,672	421,800	SH	x	x	4		421,800		
			993	46,500	SH	x	x	8		46,500		
			1,308	46,100	SH	x	x	13		46,100		
			3,715	173,900	SH	x	x	19		173,900		
			8,911	397,850	SH	x	x	24		397,850		
			89	3,600	SH	x	x	26		3,600		
			33,019	1,545,838	SH	x		32	1,545,838			
			284	13,300	SH	x	x	37		13,300		
			75	3,500	SH	x	x	51		3,500		
			1,100	51,500	SH	x	x	57		51,500		
Sprint Corp. (PCS Group)	Common Stocks	852061506	633	26,200	SH	x	x	1		26,200		
			1,420	58,800	SH	x	x	8		58,800		
			8,526	363,000	SH	x	x	11		363,000		
			3	90	SH	x	x	24		90		
			3,294	136,396	SH	x		32	136,396			
Stancorp Financial Group, Inc.	Common Stocks	852891100	2,128	44,900	SH	x	x	10		44,900		
			423	5,880	SH	x	x	19		5,880		
			340	7,300	SH	x	x	26		7,300		
			4,181	88,220	SH	x		32	88,220			
			47	1,000	SH	x	x	33		1,000		
			146	3,660	SH	x	x	41		3,660		
Standard Commercial Corp.	Common Stocks	853258101	20	1,200	SH	x	x	10		1,200		
			1,401	82,100	SH	x		32	82,100			
			302	17,700	SH	x	x	51		17,700		
Standard Microsystems Corp.	Common Stocks	853626109	526	29,400	SH	x	x	26		29,400		
			1,128	63,000	SH	x		32	63,000			
Standard Pacific Corp.	Common Stocks	85375C101	1,783	77,000	SH	x	x	10		77,000		
			370	15,300	SH	x	x	26		15,300		
			2,174	93,900	SH	x		32	93,900			

Standard Register Co.	Common Stocks	853887107	10	540	SH	x	x	24		540
			80	4,600	SH	x	x	26		4,600
			197	10,650	SH	x		32	10,650	
			15	982	SH	x	x	41		982
Standex International Corp.	Common Stocks	854231107	216	9,200	SH	x	x	26		9,200
			262	11,100	SH	x		32	11,100	
Stanley Furniture Co., Inc.	Common Stocks	854305208	43	1,590	SH	x	x	33		1,590
Stanley Works, (The)	Common Stocks	854616109	532	7,100	SH	x	x	1		7,100
			617	13,900	SH	x	x	26		13,900
			695	16,600	SH	x	x	28		16,600
			1,152	27,497	SH	x		32	27,497	
Staples, Inc.	Common Stocks	855030102	194	10,730	SH	x	x	24		10,730
			326	20,362	SH	x		32	20,362	
Starbucks Corp.	Common Stocks	855244109	607	24,200	SH	x	x	10		24,200
			458	17,670	SH	x	x	24		17,670
			154	4,400	SH	x	x	26		4,400
			1,955	84,993	SH	x		32	84,993	
Starrett (L.S.) Co. Class A	Common Stocks	855668109	1,109	54,100	SH	x	x	3		54,100
			1,650	80,500	SH	x		32	80,500	
State Auto Financial Corp.	Common Stocks	855707105	138	8,400	SH	x	x	26		8,400
			211	12,900	SH	x		32	12,900	

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				16	1,000	SH		x	x	33		1,000
Starwood Hotels & Resorts Worldwide, Inc. Class B	Common Stocks	85590A203	507	6,800	SH		x	x	1			6,800
			14,025	376,200	SH		x	x	2			376,200
			2,341	62,800	SH		x	x	8			62,800
			3,899	107,200	SH		x	x	11			107,200
			1,361	36,500	SH		x	x	21			36,500
			936	22,180	SH		x	x	24			22,180
			3,642	97,700	SH		x	x	25			97,700
			507	13,600	SH		x	x	28			13,600
			8,766	235,134	SH		x		32	235,134		
			10,815	290,100	SH		x	x	46			290,100
State Street Corp.	Common Stocks	857477103	2,663	63,900	SH		x	x	47			63,900
			550	9,860	SH		x	x	24			9,860
Staten Island Bancorp, Inc.	Common Stocks	857550107	920	18,596	SH		x		32	18,596		
			1,239	44,500	SH		x	x	10			44,500
Steak n Shake Co. (The) Steelcase, Inc. Class A	Common Stocks	858155203	1,044	37,500	SH		x		32	37,500		
			14	500	SH		x	x	33			500
			16	1,700	SH		x	x	33			1,700
			552	46,200	SH		x	x	10			46,200
			389	29,400	SH		x	x	26			29,400
			1,233	103,162	SH		x		32	103,162		
			112	9,400	SH		x	x	33			9,400
			11	940	SH		x	x	41			940
			16	1,500	SH		x	x	33			1,500
			111	4,240	SH		x		32	4,240		
Stein Mart, Inc. Stepan Co.	Common Stocks	858375108	10	400	SH		x	x	33			400
			12	510	SH		x	x	41			510
			27	1,400	SH		x	x	10			1,400
			522	27,200	SH		x	x	26			27,200
Sterling Bancshares, Inc.	Common Stocks	858907108	363	18,900	SH		x		32	18,900		
			33	1,740	SH		x	x	33			1,740
			221	5,200	SH		x	x	12			5,200
			5,066	107,900	SH		x		32	107,900		
Stericycle, Inc.	Common Stocks	858912108	80	1,700	SH		x	x	33			1,700
			3,193	68,000	SH		x	x	53			68,000
			922	40,560	SH		x	x	24			40,560
			4,862	242,499	SH		x		32	242,499		
Steris Corp.	Common Stocks	859152100	188	9,400	SH		x	x	33			9,400
			173	14,087	SH		x	x	41			14,087
			96	2,590	SH		x	x	24			2,590
Stewart & Stevenson Services, Inc.	Common Stocks	860342104	60	1,200	SH		x	x	26			1,200
			2,106	63,810	SH		x		32	63,810		
			155	7,030	SH		x	x	41			7,030
			97	5,000	SH		x	x	10			5,000
Stewart Information Services Corp.	Common Stocks	860372101	76	3,900	SH		x	x	26			3,900
			368	18,900	SH		x		32	18,900		
			4,798	143,700	SH		x	x	11			143,700
Stilwell Financial, Inc.	Common Stocks	860831106	516	14,130	SH		x	x	24			14,130

			1,849	55,083	SH	x		32	55,083	
			426	12,700	SH	x	x	39		12,700
STMicroelectronics (Regd)	Common Stocks	861012102	977	18,900	SH	x	x	20		18,900
			211	6,200	SH	x		32	6,200	
			1,117	15,930	SH	x	x	48		15,930
Stone Energy Corp.	Common Stocks	861642106	1	20	SH	x		32	20	
			118	2,658	SH	x	x	33		2,658

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			1	25	SH	x	x	51		25	
Stoneridge, Inc.	Common Stocks	86183P102	225	20,900	SH	x	x	26		20,900	
			677	62,987	SH	x		32	62,987		
			4	600	SH	x	x	41		600	
Storage USA, Inc.	Common Stocks	861907103	107	1,961	SH	x	x	26		1,961	
			31	870	SH	x		32	870		
			7	220	SH	x	x	41		220	
Storage Technology Corp.	Common Stocks	862111200	3,142	224,220	SH	x	x	24		224,220	
			1,033	73,800	SH	x	x	26		73,800	
			4,368	317,425	SH	x		32	317,425		
			187	13,600	SH	x	x	33		13,600	
			186	17,990	SH	x	x	41		17,990	
Stratos Lightwave, Inc. New	Common Stocks	863100103	55	4,231	SH	x	x	33		4,231	
Stride Rite Corp.	Common Stocks	863314100	26	3,000	SH	x	x	33		3,000	
Structural Dynamics Research Corp.	Common Stocks	863555108	2,075	84,700	SH	x		32	84,700		
			7	510	SH	x	x	41		510	
Stryker Corp.	Common Stocks	863667101	4,987	86,600	SH	x	x	10		86,600	
			129	2,100	SH	x	x	24		2,100	
			475	5,700	SH	x	x	26		5,700	
			4,089	74,541	SH	x		32	74,541		
Student Loan Corp. (The)	Common Stocks	863902102	74	700	SH	x	x	26		700	
			84	1,200	SH	x		32	1,200		
Sturm, Ruger & Co., Inc.	Common Stocks	864159108	101	10,300	SH	x	x	26		10,300	
			156	15,900	SH	x		32	15,900		
			15	1,500	SH	x	x	33		1,500	
Suiza Foods Corp.	Common Stocks	865077101	2,374	44,700	SH	x	x	21		44,700	
			1,956	34,500	SH	x	x	23		34,500	
			1,879	34,600	SH	x	x	26		34,600	
			11,417	215,000	SH	x		32	215,000		
			181	3,400	SH	x	x	33		3,400	
			3,552	66,900	SH	x	x	49		66,900	
Summit Properties, Inc.	Common Stocks	866239106	3,882	144,700	SH	x	x	25		144,700	
			59	2,200	SH	x	x	33		2,200	
Sun Communities, Inc.	Common Stocks	866674104	4,631	131,000	SH	x	x	25		131,000	
Sun Microsystems, Inc.	Common Stocks	866810104	3,559	219,300	SH	x	x	1		219,300	
			1,715	109,100	SH	x	x	8		109,100	
			10,640	686,700	SH	x	x	11		686,700	
			8,658	547,380	SH	x	x	24		547,380	
			1,274	47,300	SH	x	x	26		47,300	
			2,033	129,300	SH	x	x	29		129,300	
			30,133	1,916,826	SH	x		32	1,916,826		
			777	23,900	SH	x	x	45		23,900	
			1,467	84,000	SH	x	x	47		84,000	
			9,064	506,380	SH	x	x	48		506,380	
SunGard Data Systems	Common Stocks	867363103	138	2,900	SH	x	x	12		2,900	
			490	14,358	SH	x	x	24		14,358	
			1,192	23,700	SH	x	x	26		23,700	
			10,029	334,179	SH	x		32	334,179		
			672	22,400	SH	x	x	33		22,400	
			3,585	107,400	SH	x	x	47		107,400	
			1,645	54,800	SH	x	x	53		54,800	
Sunoco, Inc.	Common Stocks	86764P109	785	10,200	SH	x	x	1		10,200	
			6,459	176,330	SH	x	x	10		176,330	
			676	17,300	SH	x	x	23		17,300	
			194	4,620	SH	x	x	24		4,620	

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			3,832	84,300	SH	x	x	26		84,300	
			678	18,500	SH	x	x	28		18,500	
			14,172	386,908	SH	x		32	386,908		
Sunrise Assisted Living, Inc.	Common Stocks	86768K106	1,570	56,000	SH	x	x	23		56,000	
			64	1,600	SH	x	x	26		1,600	
			1,562	59,500	SH	x		32	59,500		
			45	1,700	SH	x	x	33		1,700	

Sunrise Telecom, Inc. New	Common Stocks	86769Y105	61	10,200	SH	x	x	33		10,200
SunTrust Banks, Inc.	Common Stocks	867914103	545	4,500	SH	x	x	1		4,500
			7,022	108,400	SH	x	x	8		108,400
			2,224	30,680	SH	x	x	24		30,680
			842	13,000	SH	x	x	28		13,000
			6,642	102,533	SH	x		32	102,533	
SuperGen, Inc. New	Common Stocks	868059106	32	2,200	SH	x	x	33		2,200
Superior Energy Services, Inc.	Common Stocks	868157108	1,480	187,400	SH	x		32	187,400	
			50	6,310	SH	x	x	33		6,310
Superior Industries International, Inc.	Common Stocks	868168105	122	2,300	SH	x	x	26		2,300
Superior TeleCom, Inc.	Common Stocks	868365107	20	5,992	SH	x	x	41		5,992
SuperValu, Inc.	Common Stocks	868536103	5,522	309,700	SH	x	x	10		309,700
			893	46,030	SH	x	x	24		46,030
			429	23,700	SH	x	x	26		23,700
			621	35,400	SH	x	x	28		35,400
			10,841	617,732	SH	x		32	617,732	
			155	11,420	SH	x	x	41		11,420
SurModics, Inc.	Common Stocks	868873100	2,340	39,800	SH	x		32	39,800	
Susquehanna Bancshares, Inc.	Common Stocks	869099101	100	4,900	SH	x		32	4,900	
			92	4,500	SH	x	x	33		4,500
Swift Energy Co.	Common Stocks	870738101	94	3,130	SH	x	x	33		3,130
Swift Transportation Co., Inc.	Common Stocks	870756103	85	4,400	SH	x	x	33		4,400
Sybase, Inc.	Common Stocks	871130100	1,280	77,800	SH	x	x	8		77,800
			743	42,300	SH	x	x	23		42,300
			782	45,200	SH	x	x	24		45,200
			155	8,000	SH	x	x	26		8,000
			2,519	153,157	SH	x		32	153,157	
			44	2,700	SH	x	x	33		2,700
			111	8,590	SH	x	x	41		8,590
Sybron Dental Specialties, Inc.	Common Stocks	871142105	418	20,395	SH	x		32	20,395	
			0	0	SH	x	x	33		
			633	30,898	SH	x	x	52		30,898
Sycamore Networks, Inc.	Common Stocks	871206108	24	3,200	SH	x	x	11		3,200
			7	728	SH	x		32	728	
Sykes Enterprises, Inc.	Common Stocks	871237103	422	36,700	SH	x	x	26		36,700
			952	86,560	SH	x		32	86,560	
Sylvan Learning Systems, Inc.	Common Stocks	871399101	2,947	119,300	SH	x	x	10		119,300
			404	15,100	SH	x	x	26		15,100
			3,317	136,500	SH	x		32	136,500	
Symantec Corp.	Common Stocks	871503108	668	15,300	SH	x	x	21		15,300
			1,513	33,990	SH	x	x	24		33,990
			27	700	SH	x	x	26		700
			1,571	35,960	SH	x		32	35,960	
			334	7,650	SH	x	x	33		7,650
			74	1,890	SH	x	x	41		1,890
Symbol Technologies, Inc.	Common Stocks	871508107	36	1,629	SH	x		32	1,629	
Symmetricom, Inc.	Common Stocks	871543104	396	25,500	SH	x	x	26		25,500
			589	40,200	SH	x		32	40,200	

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			37	2,520	SH	x	x	33		2,520		
SYNAVANT, Inc.	Common Stocks	87157A105	1	155	SH	x	x	24		155		
Syncor International Corp.	Common Stocks	87157J106	721	21,800	SH	x	x	23		21,800		
			611	19,700	SH	x	x	26		19,700		
			1,528	49,300	SH	x		32	49,300			
Synopsys, Inc.	Common Stocks	871607107	202	4,400	SH	x	x	4		4,400		
			49	1,100	SH	x	x	12		1,100		
			760	15,700	SH	x	x	21		15,700		
			1,467	28,400	SH	x	x	23		28,400		
			3,564	73,200	SH	x	x	24		73,200		
			1,758	35,700	SH	x	x	26		35,700		
			5,752	118,875	SH	x		32	118,875			
			155	3,200	SH	x	x	33		3,200		
			66	1,490	SH	x	x	41		1,490		
			53	1,100	SH	x	x	51		1,100		
Syngenta AG - ADR	Common Stocks	87160A100	2,929	244,100	SH	x	x	4		244,100		
			498	35,500	SH	x	x	13		35,500		
			7	433	SH	x	x	20		433		
			6,695	619,900	SH	x		32	619,900			
			132	12,200	SH	x	x	37		12,200		
Synplicity, Inc. New	Common Stocks	87160Y108	80	7,800	SH	x	x	26		7,800		
			256	25,600	SH	x		32	25,600			
			36	3,620	SH	x	x	33		3,620		
Synovus Financial Corp.	Common Stocks	87161C105	336	10,700	SH	x	x	26		10,700		

			202	6,426	SH	x		32	6,426	
SYSCO Corp.	Common Stocks	871829107	7,588	265,990	SH	x	x	10		265,990
			5,738	203,600	SH	x	x	24		203,600
			4,788	132,700	SH	x	x	26		132,700
			14,504	534,216	SH	x		32	534,216	
Systems & Computer Technology Corp.	Common Stocks	871873105	1,594	176,150	SH	x		32	176,150	
TCF Financial Corp.	Common Stocks	872275102	1,824	36,900	SH	x	x	23		36,900
			716	13,710	SH	x	x	24		13,710
			2,183	45,800	SH	x	x	26		45,800
			6,650	143,606	SH	x		32	143,606	
			99	2,734	SH	x	x	41		2,734
			1,107	23,900	SH	x	x	53		23,900
TD Waterhouse Group, Inc.	Common Stocks	872362108	1,860	173,900	SH	x	x	11		173,900
			493	42,980	SH	x	x	24		42,980
			460	42,044	SH	x		32	42,044	
TECO Energy, Inc.	Common Stocks	872375100	2,849	93,400	SH	x	x	8		93,400
			268	6,200	SH	x	x	26		6,200
			604	19,805	SH	x		32	19,805	
			371	12,180	SH	x	x	33		12,180
TEPPCO Partners L.P.	Common Stocks	872384102	3,152	107,400	SH	x		32	107,400	
THQ, Inc.	Common Stocks	872443403	799	13,400	SH	x	x	26		13,400
			3,333	55,900	SH	x		32	55,900	
			680	11,400	SH	x	x	49		11,400
TJX Cos., Inc.	Common Stocks	872540109	8,310	263,500	SH	x	x	11		263,500
			165	4,580	SH	x	x	24		4,580
			329	9,900	SH	x	x	26		9,900
			701	22,000	SH	x	x	28		22,000
			3,241	101,684	SH	x		32	101,684	
TRC Companies, Inc.	Common Stocks	872625108	57	1,410	SH	x	x	33		1,410
TRW, Inc.	Common Stocks	872649108	2,661	64,900	SH	x	x	10		64,900
			285	6,170	SH	x	x	24		6,170

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			2,197	53,589	SH	x		32	53,589			
TMP Worldwide, Inc.	Common Stocks	872941109	576	9,600	SH	x	x	8			9,600	
			393	3,700	SH	x	x	26			3,700	
			152	2,535	SH	x		32	2,535			
			402	6,700	SH	x	x	33			6,700	
TXU Corp.	Common Stocks	873168108	350	3,600	SH	x	x	1			3,600	
			3,443	71,443	SH	x	x	8			71,443	
			4,937	97,060	SH	x	x	10			97,060	
			520	10,800	SH	x	x	11			10,800	
			5,633	106,920	SH	x	x	24			106,920	
			2,089	40,900	SH	x	x	26			40,900	
			721	14,970	SH	x	x	28			14,970	
			15,385	319,265	SH	x		32	319,265			
Taiwan Semiconductor Manufacturing Co., Ltd. - ADR	Common Stocks	874039100	3,172	137,418	SH	x	x	20			137,418	
			11,014	725,097	SH	x		32	725,097			
			1,412	92,957	SH	x	x	34			92,957	
			944	40,880	SH	x	x	35			40,880	
			3,585	236,040	SH	x	x	42			236,040	
			1,334	87,797	SH	x	x	50			87,797	
Take-Two Interactive Software, Inc.	Common Stocks	874054109	22	1,200	SH	x	x	26			1,200	
			2,545	137,200	SH	x		32	137,200			
			1,686	90,900	SH	x	x	49			90,900	
Talbots, Inc.	Common Stocks	874161102	1,447	31,000	SH	x	x	23			31,000	
			48	970	SH	x	x	24			970	
			1,212	23,500	SH	x	x	26			23,500	
			1,969	45,012	SH	x		32	45,012			
			57	1,410	SH	x	x	41			1,410	
Talisman Energy, Inc.	Common Stocks	87425E103	2,955	77,585	SH	x	x	3			77,585	
TALX Corp.	Common Stocks	874918105	159	3,970	SH	x	x	33			3,970	
Tanger Factory Outlet Centers, Inc.	Common Stocks	875465106	36	1,580	SH	x		32	1,580			
			20	940	SH	x	x	41			940	
Target Corp.	Common Stocks	87612E106	3,014	56,200	SH	x	x	1			56,200	
			2,315	66,900	SH	x	x	10			66,900	
			7,882	227,800	SH	x	x	11			227,800	
			3,299	85,780	SH	x	x	24			85,780	
			954	26,700	SH	x	x	26			26,700	
			484	14,000	SH	x	x	28			14,000	
			15,668	452,831	SH	x		32	452,831			
			1,096	14,700	SH	x	x	45			14,700	
			2,952	76,800	SH	x	x	47			76,800	
			59	1,700	SH	x	x	51			1,700	
Taubman Centers, Inc.	Common Stocks	876664103	731	52,240	SH	x		32	52,240			

			37	3,100	SH	x	x	41		3,100
			8,564	611,700	SH	x	x	46		611,700
Tech Data Corp.	Common Stocks	878237106	1,004	30,100	SH	x	x	8		30,100
			1,049	30,000	SH	x	x	10		30,000
			2,538	64,200	SH	x	x	26		64,200
			3,573	107,100	SH	x		32	107,100	
			187	5,600	SH	x	x	33		5,600
Techne Corp.	Common Stocks	878377100	99	3,050	SH	x	x	24		3,050
			1,072	32,970	SH	x		32	32,970	
Technitrol, Inc.	Common Stocks	878555101	1,461	52,600	SH	x	x	23		52,600
			107	4,400	SH	x	x	26		4,400
			1,849	71,110	SH	x		32	71,110	

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Tecumseh Products Co. Class A	Common Stocks	878895200	404	8,200	SH	x	x	26		8,200		
			747	15,100	SH	x		32	15,100			
Tekelec, Inc.	Common Stocks	879101103	9	340	SH	x		32	340			
			241	8,890	SH	x	x	33		8,890		
Tektronix, Inc.	Common Stocks	879131100	537	11,100	SH	x	x	1		11,100		
			852	29,400	SH	x	x	23		29,400		
			5	130	SH	x	x	24		130		
			1,650	50,700	SH	x	x	26		50,700		
			2,805	103,300	SH	x	x	29		103,300		
			8,834	325,373	SH	x		32	325,373			
Tele Celular Sul Participacoes SA - ADR	Preferred Stocks	879238103	275	13,600	SH	x		32	13,600			
			143	6,400	SH	x	x	35		6,400		
			210	9,050	SH	x	x	36		9,050		
Tele Centro Oeste Celular Participacoes SA - ADR	Preferred Stocks	87923P105	511	59,100	SH	x		32	59,100			
			590	61,800	SH	x	x	35		61,800		
Tele Norte Leste Participacoes SA - ADR	Preferred Stocks	879246106	2,286	149,791	SH	x		32	149,791			
			1,017	66,656	SH	x	x	35		66,656		
			1,339	76,625	SH	x	x	36		76,625		
Telecom Argentina SA Class B - ADR	Common Stocks	879273209	541	35,000	SH	x	x	28		35,000		
			695	45,000	SH	x		32	45,000			
Telecomunicacoes Brasileiras SA - ADR	Preferred Stocks	879287308	552	11,800	SH	x		32	11,800			
			629	12,200	SH	x	x	35		12,200		
TeleCorp PCS, Inc. Class A New	Common Stocks	879300101	12	600	SH	x	x	10		600		
			267	12,680	SH	x	x	24		12,680		
			91	3,100	SH	x	x	26		3,100		
			1,416	73,087	SH	x		32	73,087			
Teledyne Technologies, Inc.	Common Stocks	879360105	160	10,800	SH	x	x	26		10,800		
			2,146	141,200	SH	x		32	141,200			
			2,554	168,000	SH	x	x	52		168,000		
Teleflex, Inc.	Common Stocks	879369106	739	16,800	SH	x	x	10		16,800		
			419	9,515	SH	x		32	9,515			
			53	1,200	SH	x	x	33		1,200		
			75	1,800	SH	x	x	41		1,800		
Telefonica de Espana SA - ADR	Common Stocks	879382208	1,031	15,879	SH	x	x	20		15,879		
			715	19,200	SH	x		32	19,200			
Telefonos de Mexico SA Series L - ADR	Common Stocks	879403780	1,862	57,500	SH	x	x	9		57,500		
			1,792	33,600	SH	x	x	20		33,600		
			2,316	58,300	SH	x	x	22		58,300		
			1,297	33,900	SH	x	x	28		33,900		
			17,141	488,484	SH	x		32	488,484			
			1,781	50,760	SH	x	x	34		50,760		
			2,734	70,900	SH	x	x	35		70,900		
			3,579	88,964	SH	x	x	36		88,964		
			2,453	69,900	SH	x	x	42		69,900		
			2,063	58,800	SH	x	x	50		58,800		
			109	3,100	SH	x	x	51		3,100		
Telephone & Data Systems, Inc.	Common Stocks	879433100	2,447	22,500	SH	x	x	8		22,500		
			1,309	10,640	SH	x	x	24		10,640		
			1,175	10,800	SH	x	x	26		10,800		
			4,713	43,340	SH	x		32	43,340			
			435	4,000	SH	x	x	33		4,000		
			154	1,710	SH	x	x	41		1,710		
			2,045	18,800	SH	x	x	52		18,800		
Tele Leste Celular												

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			167	3,800	SH		x	x	35			3,800	
Telemig Celular													
Participacoes SA - ADR	Preferred												
	Stocks	87944E105	491	11,900	SH		x		32	11,900			
			570	12,500	SH		x	x	35			12,500	
Telesp Celular													
Participacoes SA - ADR	Preferred												
	Stocks	87952L108	370	24,400	SH		x		32	24,400			
			299	16,600	SH		x	x	36			16,600	
Tellabs, Inc.	Common Stocks	879664100	166	5,200	SH		x	x	11			5,200	
			52	2,692	SH		x		32	2,692			
TELUS Corp.	Common Stocks	87971M202	811	23,300	SH		x	x	54			23,300	
Temple-Inland, Inc.	Common Stocks	879868107	5,990	112,400	SH		x	x	8			112,400	
			350	6,300	SH		x	x	26			6,300	
			458	8,600	SH		x	x	28			8,600	
			3,242	60,834	SH		x		32	60,834			
TeleTech Holdings, Inc.	Common Stocks	879939106	20	2,200	SH		x	x	33			2,200	
Tenet Healthcare Corp.	Common Stocks	88033G100	1,293	15,800	SH		x	x	1			15,800	
			806	15,700	SH		x	x	4			15,700	
			7,341	134,590	SH		x	x	10			134,590	
			12,116	240,000	SH		x	x	11			240,000	
			536	9,180	SH		x	x	24			9,180	
			1,092	15,400	SH		x	x	26			15,400	
			1,522	29,500	SH		x	x	28			29,500	
			34,660	671,842	SH		x		32	671,842			
			4,888	94,740	SH		x	x	43			94,740	
			377	4,200	SH		x	x	45			4,200	
			2,926	50,800	SH		x	x	47			50,800	
			4,519	87,600	SH		x	x	49			87,600	
Teradyne, Inc.	Common Stocks	880770102	1,392	42,064	SH		x	x	3			42,064	
			432	12,400	SH		x	x	4			12,400	
			81	2,800	SH		x	x	11			2,800	
			40	1,200	SH		x	x	28			1,200	
			3,090	93,339	SH		x		32	93,339			
			1,183	32,200	SH		x	x	47			32,200	
			66	2,000	SH		x	x	51			2,000	
Terex Corp.	Common Stocks	880779103	3,531	166,550	SH		x		32	166,550			
Tesoro Petroleum Corp.	Common Stocks	881609101	949	75,300	SH		x	x	10			75,300	
			911	72,500	SH		x	x	26			72,500	
			2,526	200,470	SH		x		32	200,470			
			53	4,200	SH		x	x	33			4,200	
Teva Pharmaceutical													
Industries, Ltd. - ADR	Common Stocks	881624209	352	6,100	SH		x	x	9			6,100	
			5,955	95,582	SH		x		32	95,582			
			732	11,748	SH		x	x	34			11,748	
			838	12,100	SH		x	x	35			12,100	
			1,228	17,210	SH		x	x	36			17,210	
			2,891	46,400	SH		x	x	50			46,400	
TETRA Technologies, Inc.	Common Stocks	88162F105	59	2,400	SH		x	x	10			2,400	
			49	2,000	SH		x	x	26			2,000	
			1,480	60,550	SH		x		32	60,550			
			99	4,030	SH		x	x	33			4,030	
			105	4,300	SH		x	x	56			4,300	
Tetra Technologies, Inc.	Common Stocks	88162G103	194	10,100	SH		x	x	12			10,100	
			4,469	164,300	SH		x		32	164,300			
			2,581	94,900	SH		x	x	53			94,900	
Texaco, Inc.	Common Stocks	881694103	6,767	85,300	SH		x	x	1			85,300	
			395	6,000	SH		x	x	4			6,000	
			8,081	122,000	SH		x	x	11			122,000	

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			7,626	105,866	SH		x	x	24			105,866	
			676	4,800	SH		x	x	26			4,800	
			2,564	38,500	SH		x	x	28			38,500	
			26,171	392,962	SH		x		32	392,962			
			211	1,500	SH		x	x	45			1,500	
			100	1,500	SH		x	x	51			1,500	
			926	13,900	SH		x	x	57			13,900	
Texas Industries, Inc.	Common Stocks	882491103	2,696	78,400	SH		x	x	3			78,400	
			62	2,000	SH		x	x	26			2,000	
			327	9,500	SH		x		32	9,500			
Texas Instruments, Inc.	Common Stocks	882508104	1,517	24,400	SH		x	x	1			24,400	
			1,594	50,600	SH		x	x	8			50,600	

			5,373	173,700	SH	x	x	11		173,700
			1,024	32,500	SH	x	x	19		32,500
			1,235	22,600	SH	x	x	26		22,600
			274	8,700	SH	x	x	28		8,700
			21,891	694,956	SH	x		32	694,956	
			182	2,700	SH	x	x	45		2,700
			259	7,400	SH	x	x	47		7,400
			11,561	292,220	SH	x	x	48		292,220
Texas Regional Bancshares, Inc. Class A	Common Stocks	882673106	362	9,130	SH	x	x	26		9,130
			452	11,220	SH	x		32	11,220	
			44	1,100	SH	x	x	33		1,100
Textron, Inc.	Common Stocks	883203101	3,792	68,900	SH	x	x	3		68,900
			2,669	48,500	SH	x	x	19		48,500
			14,920	271,081	SH	x		32	271,081	
			1,621	26,600	SH	x	x	47		26,600
Therma-Wave, Inc.	Common Stocks	88343A108	486	16,778	SH	x	x	19		16,778
			952	49,900	SH	x	x	21		49,900
			188	8,600	SH	x	x	26		8,600
			2,332	122,306	SH	x		32	122,306	
Thermo Electron Corp.	Common Stocks	883556102	3	75	SH	x	x	24		75
			540	21,400	SH	x	x	26		21,400
			29	1,331	SH	x		32	1,331	
			26	1,200	SH	x	x	33		1,200
Thomas & Betts Corp.	Common Stocks	884315102	121	3,600	SH	x	x	26		3,600
			110	5,000	SH	x	x	28		5,000
Thor Industries, Inc.	Common Stocks	885160101	60	1,600	SH	x	x	26		1,600
Thoratec Laboratories Corp.	Common Stocks	885175307	18	1,169	SH	x	x	33		1,169
Thornburg Mortgage Asset Corp.	Common Stocks	885218107	78	5,400	SH	x	x	26		5,400
			312	20,100	SH	x		32	20,100	
3Com Corp.	Common Stocks	885535104	289	58,130	SH	x	x	24		58,130
			216	45,391	SH	x		32	45,391	
			69	14,600	SH	x	x	33		14,600
3D Systems Corp.	Common Stocks	88554D205	67	3,930	SH	x	x	33		3,930
Three-Five Systems, Inc.	Common Stocks	88554L108	34	1,900	SH	x	x	56		1,900
3TEC Energy Corp.	Common Stocks	88575R308	95	5,370	SH	x		32	5,370	
			4	240	SH	x	x	33		240
TIBCO Software, Inc.	Common Stocks	88632Q103	12	961	SH	x		32	961	
Ticketmaster Class B	Common Stocks	88633P203	539	36,440	SH	x	x	24		36,440
			43	1,900	SH	x	x	26		1,900
			519	35,049	SH	x		32	35,049	
Tidewater, Inc.	Common Stocks	886423102	2,036	54,000	SH	x	x	3		54,000
			573	15,200	SH	x	x	4		15,200
			1,275	31,700	SH	x	x	23		31,700

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			2,802	73,000	SH	x	x	24		73,000		
			3,715	77,700	SH	x	x	26		77,700		
			7,695	204,107	SH	x		32	204,107			
			64	1,700	SH	x	x	33		1,700		
			18	440	SH	x	x	41		440		
			271	7,200	SH	x	x	51		7,200		
Tiffany & Co.	Common Stocks	886547108	51	2,000	SH	x	x	12		2,000		
			554	15,300	SH	x	x	19		15,300		
			39	700	SH	x	x	26		700		
			20,726	572,226	SH	x		32	572,226			
			5,634	155,547	SH	x	x	43		155,547		
			1,402	38,700	SH	x	x	53		38,700		
Timberland Co. Class A	Common Stocks	887100105	88	1,600	SH	x	x	26		1,600		
			5	127	SH	x		32	127			
			107	2,710	SH	x	x	33		2,710		
Time Warner Telecom, Inc. Class A	Common Stocks	887319101	50	1,700	SH	x	x	12		1,700		
			10	200	SH	x	x	26		200		
			1,131	33,742	SH	x		32	33,742			
			644	19,200	SH	x	x	53		19,200		
Timken Co.	Common Stocks	887389104	508	26,490	SH	x	x	24		26,490		
			213	11,000	SH	x	x	26		11,000		
			1,281	75,630	SH	x		32	75,630			
			63	4,130	SH	x	x	41		4,130		
Titan Corp.	Common Stocks	888266103	8	500	SH	x	x	26		500		
			131	5,700	SH	x	x	33		5,700		
Titan Pharmaceuticals, Inc.	Common Stocks	888314101	63	2,100	SH	x	x	33		2,100		
Titanium Metals Corp.	Common Stocks	888339108	1,682	168,200	SH	x		32	168,200			
Toll Brothers, Inc.	Common Stocks	889478103	2,984	75,900	SH	x	x	3		75,900		
			7,049	176,500	SH	x	x	10		176,500		
			1,141	27,200	SH	x	x	23		27,200		
			448	7,500	SH	x	x	26		7,500		
			10,677	271,600	SH	x		32	271,600			

			94	2,400	SH	x	x	33		2,400
Tollgrade Communications, Inc.	Common Stocks	889542106	1,055	37,000	SH	x		32	37,000	
Tootsie Roll Industries, Inc.	Common Stocks	890516107	217	4,800	SH	x	x	12		4,800
			3,606	93,572	SH	x		32	93,572	
			2,590	67,192	SH	x	x	53		67,192
Topps Co., Inc.	Common Stocks	890786106	1,352	108,300	SH	x	x	23		108,300
			1,372	117,400	SH	x		32	117,400	
			36	3,100	SH	x	x	33		3,100
Torchmark Corp.	Common Stocks	891027104	628	8,400	SH	x	x	1		8,400
			3,494	88,300	SH	x	x	11		88,300
			508	11,120	SH	x	x	24		11,120
			98	1,600	SH	x	x	26		1,600
			852	21,200	SH	x	x	28		21,200
			3,401	84,574	SH	x		32	84,574	
			36	960	SH	x	x	41		960
Toro Co.	Common Stocks	891092108	1,182	26,300	SH	x	x	10		26,300
			1,253	26,100	SH	x	x	23		26,100
			95	1,600	SH	x	x	26		1,600
			3,059	68,060	SH	x		32	68,060	
			69	1,540	SH	x	x	41		1,540
Tosco Corp.	Common Stocks	891490302	759	7,700	SH	x	x	1		7,700
			1,298	27,250	SH	x	x	24		27,250
			330	7,500	SH	x	x	28		7,500

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			1,303	29,581	SH	x		32	29,581			
TotalFinaElf SA - ADR	Common Stocks	89151E109	7,324	98,469	SH	x	x	27		98,469		
			6,094	86,812	SH	x		32	86,812			
			3,391	23,308	SH	x	x	58		23,308		
Tower Automotive, Inc.	Common Stocks	891707101	40	3,900	SH	x	x	10		3,900		
			378	37,200	SH	x	x	26		37,200		
			705	68,800	SH	x		32	68,800			
Total Systems Services, Inc.	Common Stocks	891906109	508	15,820	SH	x	x	24		15,820		
			734	25,836	SH	x		32	25,836			
			141	4,950	SH	x	x	33		4,950		
Toys "R" Us, Inc.	Common Stocks	892335100	863	15,800	SH	x	x	1		15,800		
			264	10,400	SH	x	x	4		10,400		
			1	30	SH	x	x	24		30		
			387	14,000	SH	x	x	26		14,000		
			384	15,500	SH	x	x	28		15,500		
			775	31,321	SH	x		32	31,321			
			43	1,750	SH	x	x	41		1,750		
Trammell Crow Co.	Common Stocks	89288R106	21	1,900	SH	x	x	33		1,900		
Transaction Systems Architects, Inc. Class A	Common Stocks	893416107	26	1,800	SH	x	x	33		1,800		
Transatlantic Holdings, Inc.	Common Stocks	893521104	16	131	SH	x		32	131			
			123	1,000	SH	x	x	33		1,000		
Tavelocity.com, Inc. New	Common Stocks	893953109	1	41	SH	x		32	41			
TranSwitch Corp.	Common Stocks	894065101	55	5,000	SH	x	x	33		5,000		
Trendwest Resorts, Inc.	Common Stocks	894917103	43	1,200	SH	x	x	26		1,200		
Triad Hospitals, Inc.	Common Stocks	89579K109	1,733	58,800	SH	x	x	10		58,800		
			224	5,000	SH	x	x	26		5,000		
			2,033	68,981	SH	x		32	68,981			
			132	4,475	SH	x	x	33		4,475		
Triangle Pharmaceuticals, Inc.	Common Stocks	89589H104	132	28,100	SH	x		32	28,100			
			20	3,550	SH	x	x	41		3,550		
Triad Guaranty, Inc.	Common Stocks	895925105	67	1,100	SH	x	x	26		1,100		
			764	19,100	SH	x		32	19,100			
			60	1,490	SH	x	x	33		1,490		
			152	3,800	SH	x	x	51		3,800		
Triarc Companies, Inc. Class A	Common Stocks	895927101	80	2,000	SH	x	x	26		2,000		
Tricon Global Restaurants, Inc.	Common Stocks	895953107	45	930	SH	x	x	24		930		
			53	1,200	SH	x	x	28		1,200		
			47	1,066	SH	x		32	1,066			
Tribune Co.	Common Stocks	896047107	2,375	55,300	SH	x	x	4		55,300		
			315	5,900	SH	x	x	13		5,900		
			1,061	23,440	SH	x	x	24		23,440		
			5,117	127,896	SH	x		32	127,896			
			68	1,700	SH	x	x	37		1,700		
Trico Marine Services, Inc.	Common Stocks	896106101	32	3,000	SH	x	x	10		3,000		
			39	2,400	SH	x	x	26		2,400		
Trigon Healthcare, Inc.	Common Stocks	89618L100	2,698	41,600	SH	x	x	10		41,600		
			1,274	18,400	SH	x	x	23		18,400		

			78	1,070	SH	x	x	24		1,070
			801	11,300	SH	x	x	26		11,300
			1,005	15,500	SH	x	x	28		15,500
			8,156	125,760	SH	x		32	125,760	
Trimble Navigation, Ltd.	Common Stocks	896239100	29	1,500	SH	x	x	33		1,500
Trimeris, Inc.	Common Stocks	896263100	115	2,290	SH	x	x	33		2,290
Trinity Industries, Inc.	Common Stocks	896522109	4	170	SH	x	x	24		170
			354	17,290	SH	x		32	17,290	

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			39	2,170	SH	x	x	41		2,170		
TriQuint Semiconductor, Inc.	Common Stocks	89674K103	76	6,300	SH	x	x	12		6,300		
			32	2,000	SH	x	x	26		2,000		
			171	7,600	SH	x		32	7,600			
Triton PCS Holdings, Inc. Class A	Common Stocks	89677M106	12	281	SH	x		32	281			
			176	4,300	SH	x	x	33		4,300		
Triumph Group, Inc.	Common Stocks	896818101	123	2,500	SH	x	x	33		2,500		
The TriZetto Group, Inc., (The) New	Common Stocks	896882107	17	1,800	SH	x	x	33		1,800		
TriPath Imaging, Inc.	Common Stocks	896942109	43	4,340	SH	x	x	33		4,340		
Tropical Sportswear International Corp.	Common Stocks	89708P102	6	310	SH	x	x	33		310		
TrustCo Bank Corp. NY	Common Stocks	898349105	114	8,530	SH	x	x	33		8,530		
Trustmark Corp.	Common Stocks	898402102	98	4,800	SH	x	x	10		4,800		
			379	18,635	SH	x		32	18,635			
			136	6,700	SH	x	x	33		6,700		
			64	3,020	SH	x	x	41		3,020		
Tubos de Acero de Mexico SA - ADR	Common Stocks	898592506	839	66,300	SH	x		32	66,300			
			197	15,600	SH	x	x	34		15,600		
			600	43,150	SH	x	x	35		43,150		
			442	30,500	SH	x	x	36		30,500		
Tucker Anthony Sutro Corp.	Common Stocks	898647102	150	6,800	SH	x	x	10		6,800		
			340	15,470	SH	x		32	15,470			
Tupperware Corp.	Common Stocks	899896104	70	2,990	SH	x	x	24		2,990		
			475	20,300	SH	x	x	26		20,300		
			278	11,860	SH	x		32	11,860			
Turkcell Iletisim Hizmetleri AS - ADR	Common Stocks	900111105	310	110,562	SH	x	x	9		110,562		
			64	15,056	SH	x	x	28		15,056		
			290	103,748	SH	x		32	103,748			
TV Azteca SA de CV - ADR	Common Stocks	901145102	542	81,200	SH	x	x	9		81,200		
			842	131,400	SH	x		32	131,400			
			193	30,100	SH	x	x	34		30,100		
			617	86,500	SH	x	x	35		86,500		
Tweeter Home Entertainment Group, Inc. New	Common Stocks	901167106	81	2,300	SH	x	x	56		2,300		
21st Century Insurance Group	Common Stocks	90130N103	5	245	SH	x		32	245			
II-VI, Inc.	Common Stocks	902104108	530	19,932	SH	x	x	19		19,932		
			1,229	70,249	SH	x		32	70,249			
Tyco International, Ltd.	Common Stocks	902124106	15,590	210,637	SH	x	x	1		210,637		
			30,087	558,982	SH	x	x	11		558,982		
			7,565	138,800	SH	x	x	19		138,800		
			9,269	167,815	SH	x	x	24		167,815		
			7,226	71,800	SH	x	x	26		71,800		
			207	3,800	SH	x	x	28		3,800		
			6,311	115,800	SH	x	x	29		115,800		
			75,012	1,376,360	SH	x		32	1,376,360			
			20	483	SH	x	x	41		483		
			5,055	44,600	SH	x	x	45		44,600		
			4,234	69,900	SH	x	x	47		69,900		
			2,695	49,450	SH	x	x	48		49,450		
			1,935	35,500	SH	x	x	50		35,500		
			2,316	42,500	SH	x	x	57		42,500		
Tyson Foods, Inc. Class A	Common Stocks	902494103	527	50,630	SH	x	x	24		50,630		
			89	7,000	SH	x	x	26		7,000		
			196	21,300	SH	x	x	28		21,300		
			1,963	213,089	SH	x		32	213,089			
			149	16,200	SH	x	x	33		16,200		

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			243	18,510	SH	x	x	41		18,510		
UAL Corp.	Common Stocks	902549500	4,411	125,500	SH	x	x	1		125,500		
			2,990	85,070	SH	x	x	10		85,070		

			5	90	SH	x	x	24		90
			369	10,700	SH	x	x	26		10,700
			15,866	451,391	SH	x		32	451,391	
			225	6,400	SH	x	x	33		6,400
UCAR International, Inc.	Common Stocks	90262K109	44	3,700	SH	x	x	33		3,700
UCBH Holdings, Inc.	Common Stocks	90262T308	1,895	58,500	SH	x	x	23		58,500
			33	700	SH	x	x	26		700
			2,206	72,700	SH	x		32	72,700	
UGI Corp.	Common Stocks	902681105	967	35,800	SH	x	x	10		35,800
			1,410	52,210	SH	x		32	52,210	
			86	3,200	SH	x	x	33		3,200
			11	440	SH	x	x	41		440
UICI	Common Stocks	902737105	204	16,010	SH	x		32	16,010	
			33	2,600	SH	x	x	33		2,600
			18	2,060	SH	x	x	41		2,060
UIL Holdings Corp.	Common Stocks	902748102	1,103	22,700	SH	x	x	10		22,700
			20	400	SH	x	x	26		400
			1,416	29,140	SH	x		32	29,140	
			78	1,600	SH	x	x	33		1,600
			155	3,170	SH	x	x	41		3,170
UMB Financial Corp.	Common Stocks	902788108	147	3,410	SH	x	x	10		3,410
			358	8,330	SH	x		32	8,330	
USX-Marathon Group	Common Stocks	902905827	2,081	32,600	SH	x	x	1		32,600
			3,003	101,768	SH	x	x	8		101,768
			3,102	99,100	SH	x	x	10		99,100
			5,353	181,400	SH	x	x	19		181,400
			13,466	439,720	SH	x	x	24		439,720
			2,357	45,100	SH	x	x	26		45,100
			2,078	70,400	SH	x	x	28		70,400
			27,845	943,595	SH	x		32	943,595	
U.S.B. Holding Co., Inc.	Common Stocks	902910108	88	3,780	SH	x	x	26		3,780
UST, Inc.	Common Stocks	902911106	2,147	74,400	SH	x	x	8		74,400
			3,654	123,780	SH	x	x	24		123,780
			489	16,100	SH	x	x	26		16,100
			6,508	225,505	SH	x		32	225,505	
			1	50	SH	x	x	33		50
			13	450	SH	x	x	41		450
U.S. Bancorp	Common Stocks	902973304	2,697	61,306	SH	x	x	1		61,306
			3,062	124,892	SH	x	x	4		124,892
			8,441	370,400	SH	x	x	8		370,400
			5,784	248,600	SH	x	x	10		248,600
			19,889	872,071	SH	x	x	11		872,071
			399	13,111	SH	x	x	13		13,111
			10,125	407,153	SH	x	x	24		407,153
			675	19,500	SH	x	x	26		19,500
			2,602	114,153	SH	x	x	28		114,153
			26,529	1,164,082	SH	x		32	1,164,082	
			93	4,100	SH	x	x	37		4,100
			1,399	61,400	SH	x	x	57		61,400
USA Networks, Inc.	Common Stocks	902984103	2,864	102,300	SH	x	x	8		102,300
			6,955	248,400	SH	x	x	19		248,400
			400	12,590	SH	x	x	24		12,590

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			109	3,900	SH	x	x	26		3,900		
			17,890	638,914	SH	x		32	638,914			
URS Corp.	Common Stocks	903236107	21	1,100	SH	x	x	26		1,100		
			197	7,314	SH	x		32	7,314			
			24	900	SH	x	x	33		900		
			13	690	SH	x	x	41		690		
USG Corp.	Common Stocks	903293405	154	36,600	SH	x	x	10		36,600		
			10	2,450	SH	x	x	24		2,450		
			13	1,100	SH	x	x	26		1,100		
			43	10,260	SH	x		32	10,260			
			64	5,230	SH	x	x	41		5,230		
USEC, Inc.	Common Stocks	90333E108	330	39,200	SH	x	x	26		39,200		
			733	87,000	SH	x		32	87,000			
USX-U.S. Steel Group	Common Stocks	90337T101	1,439	71,400	SH	x	x	10		71,400		
			6	280	SH	x	x	24		280		
			385	19,600	SH	x	x	26		19,600		
			788	39,101	SH	x		32	39,101			
Us Unwired, Inc.	Common Stocks	90338R104	64	4,000	SH	x	x	26		4,000		
US Oncology, Inc.	Common Stocks	90338W103	61	6,900	SH	x	x	26		6,900		
			388	43,700	SH	x		32	43,700			
			100	11,200	SH	x	x	33		11,200		
Ultimate Electronics, Inc. New	Common Stocks	903849107	104	3,200	SH	x		32	3,200			
USA Education, Inc.	Common Stocks	90390U102	1,454	17,960	SH	x	x	24		17,960		
			423	5,800	SH	x	x	26		5,800		
			21,587	295,708	SH	x		32	295,708			
			4,858	66,550	SH	x	x	43		66,550		
			1,729	21,300	SH	x	x	47		21,300		

Ultramar Diamond Shamrock Corp.			2,891	39,600	SH	x	x	57		39,600
	Common Stocks	904000106	5,098	107,900	SH	x	x	8		107,900
			4,474	89,870	SH	x	x	24		89,870
			722	16,500	SH	x	x	26		16,500
			1,473	31,170	SH	x	x	28		31,170
			8,956	189,550	SH	x		32	189,550	
			421	8,900	SH	x	x	33		8,900
			455	12,440	SH	x	x	41		12,440
Ultrapar Participacoes SA - ADR	Common Stocks	90400P101	173	23,000	SH	x		32	23,000	
			219	25,500	SH	x	x	36		25,500
Ultratech Stepper, Inc.	Common Stocks	904034105	652	25,400	SH	x	x	10		25,400
			950	34,700	SH	x	x	23		34,700
			62	1,600	SH	x	x	26		1,600
			1,291	50,350	SH	x		32	50,350	
			28	1,100	SH	x	x	33		1,100
			5	220	SH	x	x	41		220
Umpqua Holdings Corp.	Common Stocks	904214103	20	1,560	SH	x		32	1,560	
Unifi, Inc.	Common Stocks	904677101	36	4,200	SH	x	x	33		4,200
			4	560	SH	x	x	41		560
Unilever	Common Stocks	904784709	1,415	12,900	SH	x	x	1		12,900
			1,032	17,325	SH	x	x	11		17,325
			78	1,310	SH	x	x	24		1,310
			2,220	21,700	SH	x	x	26		21,700
			269	4,520	SH	x		32	4,520	
Unigraphics Solutions, Inc.	Common Stocks	904928108	251	7,900	SH	x	x	26		7,900
			378	11,900	SH	x		32	11,900	
Union Pacific Corp.	Common Stocks	907818108	1,860	16,400	SH	x	x	1		16,400
			38	700	SH	x	x	11		700

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			1,048	16,850	SH	x	x	24		16,850		
			2,067	37,640	SH	x	x	28		37,640		
			6,528	118,888	SH	x		32	118,888			
Union Planters Corp.	Common Stocks	908068109	2,624	60,177	SH	x	x	3		60,177		
			84	1,700	SH	x	x	24		1,700		
			685	15,700	SH	x	x	26		15,700		
			410	9,400	SH	x	x	28		9,400		
			3,870	88,760	SH	x		32	88,760			
UnionBanCal Corp.	Common Stocks	908906100	2,804	78,680	SH	x	x	24		78,680		
			859	25,500	SH	x	x	28		25,500		
			3,959	117,474	SH	x		32	117,474			
			243	7,200	SH	x	x	33		7,200		
UniSource Energy Corp.	Common Stocks	909205106	1,314	57,200	SH	x	x	10		57,200		
			1,138	46,415	SH	x	x	23		46,415		
			142	4,900	SH	x	x	26		4,900		
			4,304	187,390	SH	x		32	187,390			
			69	3,000	SH	x	x	33		3,000		
			361	15,700	SH	x	x	51		15,700		
Unisys Corp.	Common Stocks	909214108	232	15,800	SH	x	x	10		15,800		
			292	17,850	SH	x	x	24		17,850		
			159	7,100	SH	x	x	26		7,100		
			93	6,300	SH	x	x	28		6,300		
			2,444	166,096	SH	x		32	166,096			
			2,361	160,500	SH	x	x	52		160,500		
Unit Corp.	Common Stocks	909218109	844	49,900	SH	x	x	23		49,900		
			908	57,260	SH	x		32	57,260			
			30	1,900	SH	x	x	33		1,900		
United Auto Group, Inc.	Common Stocks	909440109	355	18,700	SH	x	x	26		18,700		
			632	36,100	SH	x		32	36,100			
			63	3,600	SH	x	x	56		3,600		
United Community Financial Corp.	Common Stocks	909839102	22	2,500	SH	x	x	33		2,500		
United Bankshares, Inc.	Common Stocks	909907107	96	3,600	SH	x	x	33		3,600		
			6	260	SH	x	x	41		260		
United Dominion Realty Trust, Inc.	Common Stocks	910197102	146	6,700	SH	x	x	26		6,700		
			492	34,300	SH	x		32	34,300			
			46	3,200	SH	x	x	33		3,200		
			47	3,870	SH	x	x	41		3,870		
United Fire & Casualty Co.	Common Stocks	910331107	3,228	110,461	SH	x		32	110,461			
United Microelectronics Corp. - ADR	Common Stocks	910873207	4,508	506,500	SH	x		32	506,500			
			3,047	310,300	SH	x	x	35		310,300		
			1,713	168,000	SH	x	x	36		168,000		
United National Bancorp	Common Stocks	910909100	41	1,800	SH	x	x	33		1,800		
United Natural Foods, Inc.	Common Stocks	911163103	316	15,100	SH	x	x	10		15,100		
			538	25,700	SH	x	x	26		25,700		

United Parcel Service, Inc. Class B	Common Stocks	911312106	626	29,900	SH	x		32	29,900		
			72	1,252	SH	x		32	1,252		
			10	180	SH	x	x	33			180
United Rentals, Inc.	Common Stocks	911363109	6	237	SH	x		32	237		
United States Cellular Corp.	Common Stocks	911684108	2,831	49,100	SH	x	x	3			49,100
			3,048	52,870	SH	x		32	52,870		
			40	700	SH	x	x	33			700
USAirways Group, Inc.	Common Stocks	911905107	11	466	SH	x		32	466		
US Industries, Inc.	Common Stocks	912080108	10	2,330	SH	x	x	24			2,330
			504	123,020	SH	x		32	123,020		
			31	5,620	SH	x	x	41			5,620

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United Stationers, Inc.	Common Stocks	913004107	644	157,000	SH	x	x	52			157,000	
			1,082	32,100	SH	x	x	23			32,100	
			209	6,800	SH	x	x	26			6,800	
			1,632	51,700	SH	x		32	51,700			
			79	2,500	SH	x	x	33			2,500	
United Technologies Corp.	Common Stocks	913017109	4,263	41,400	SH	x	x	1			41,400	
			3,098	43,400	SH	x	x	4			43,400	
			5,612	76,600	SH	x	x	8			76,600	
			2,127	29,100	SH	x	x	11			29,100	
			3,223	44,000	SH	x	x	19			44,000	
			3,785	45,630	SH	x	x	24			45,630	
			5,057	54,400	SH	x	x	26			54,400	
			1,480	20,200	SH	x	x	28			20,200	
			30,384	414,738	SH	x		32	414,738			
			88	1,200	SH	x	x	37			1,200	
			938	12,800	SH	x	x	47			12,800	
			125	1,700	SH	x	x	51			1,700	
United Television, Inc.	Common Stocks	913066106	2,703	21,450	SH	x	x	3			21,450	
			3,805	30,200	SH	x		32	30,200			
UnitedGlobalCom, Inc. Class A	Common Stocks	913247508	50	5,220	SH	x	x	24			5,220	
			74	8,550	SH	x		32	8,550			
UnitedHealth Group, Inc.	Common Stocks	91324P102	14,626	217,500	SH	x	x	1			217,500	
			4,024	65,172	SH	x	x	8			65,172	
			488	5,200	SH	x	x	10			5,200	
			7,699	118,830	SH	x	x	24			118,830	
			713	8,700	SH	x	x	26			8,700	
			1,439	23,300	SH	x	x	28			23,300	
			50,550	818,630	SH	x		32	818,630			
			2,165	35,062	SH	x	x	43			35,062	
			1,917	16,900	SH	x	x	45			16,900	
			2,200	32,100	SH	x	x	47			32,100	
Unitrin, Inc.	Common Stocks	913275103	265	6,900	SH	x	x	10			6,900	
			13	332	SH	x		32	332			
Universal Compression Holdings, Inc. New Universal Corp.	Common Stocks	913431102	9	270	SH	x	x	41			270	
	Common Stocks	913456109	1,471	37,100	SH	x	x	10			37,100	
			1,079	25,500	SH	x	x	23			25,500	
			77	1,930	SH	x	x	24			1,930	
			109	2,800	SH	x	x	26			2,800	
			3,941	99,360	SH	x		32	99,360			
			32	800	SH	x	x	33			800	
			282	7,100	SH	x	x	51			7,100	
Universal Electronics, Inc.	Common Stocks	913483103	1,247	69,300	SH	x		32	69,300			
			270	15,000	SH	x	x	51			15,000	
Universal Forest Products, Inc.	Common Stocks	913543104	605	25,800	SH	x	x	26			25,800	
			1,187	52,760	SH	x		32	52,760			
			23	1,000	SH	x	x	33			1,000	
Universal Health Services, Inc. Class B	Common Stocks	913903100	1,861	40,600	SH	x	x	10			40,600	
			207	4,040	SH	x	x	24			4,040	
			634	13,500	SH	x	x	26			13,500	
			2,321	51,000	SH	x	x	29			51,000	
			8,582	188,605	SH	x		32	188,605			
			116	2,540	SH	x	x	33			2,540	
			17	200	SH	x	x	41			200	
Univision Communications, Inc. Class A	Common Stocks	914906102	30	530	SH	x	x	24			530	
			182	4,244	SH	x		32	4,244			

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Unocal Corp.	Common Stocks	915289102	686	9,000	SH	x	x	1			9,000	

			2,800	82,000	SH	x	x	3		82,000
			5,197	145,000	SH	x	x	4		145,000
			639	14,100	SH	x	x	13		14,100
			837	21,640	SH	x	x	24		21,640
			1,606	24,700	SH	x	x	26		24,700
			546	16,000	SH	x	x	28		16,000
			13,362	391,282	SH	x		32	391,282	
			143	4,200	SH	x	x	37		4,200
UNOVA, Inc.	Common Stocks	91529B106	12	1,700	SH	x	x	10		1,700
			700	101,800	SH	x		32	101,800	
			1,507	219,100	SH	x	x	52		219,100
UnumProvident Corp.	Common Stocks	91529Y106	3,624	104,400	SH	x	x	10		104,400
			1,697	47,380	SH	x	x	24		47,380
			249	5,100	SH	x	x	26		5,100
			51	1,600	SH	x	x	28		1,600
			5,895	183,544	SH	x		32	183,544	
USFreightways Corp.	Common Stocks	916906100	1,443	48,900	SH	x	x	3		48,900
			47	1,600	SH	x	x	26		1,600
			1,363	46,200	SH	x		32	46,200	
Urban Outfitters, Inc.	Common Stocks	917047102	3	270	SH	x	x	33		270
Urologix, Inc.	Common Stocks	917273104	624	34,100	SH	x		32	34,100	
USinternetworking, Inc.	Common Stocks	917311805	0	106	SH	x		32	106	
UtiliCorp United, Inc.	Common Stocks	918005109	364	11,900	SH	x	x	4		11,900
			2,384	78,020	SH	x	x	10		78,020
			606	18,600	SH	x	x	23		18,600
			1,919	57,900	SH	x	x	26		57,900
			7,110	232,741	SH	x		32	232,741	
			439	14,370	SH	x	x	33		14,370
			73	2,400	SH	x	x	51		2,400
UTStarcom, Inc.	Common Stocks	918076100	1,890	81,100	SH	x	x	8		81,100
			489	13,803	SH	x	x	19		13,803
			2,057	88,300	SH	x	x	21		88,300
			496	18,640	SH	x	x	24		18,640
			2,276	81,200	SH	x	x	26		81,200
			8,470	363,532	SH	x		32	363,532	
			2,575	110,500	SH	x	x	49		110,500
V.F. Corp.	Common Stocks	918204108	343	4,200	SH	x	x	1		4,200
			363	8,910	SH	x	x	24		8,910
			77	1,400	SH	x	x	26		1,400
			1,441	39,600	SH	x	x	28		39,600
			3,525	96,882	SH	x		32	96,882	
Vail Resorts, Inc.	Common Stocks	91879Q109	30	1,600	SH	x	x	33		1,600
Valassis Communications, Inc.	Common Stocks	918866104	22	480	SH	x	x	24		480
			55	1,700	SH	x	x	26		1,700
			172	4,796	SH	x		32	4,796	
			61	1,700	SH	x	x	33		1,700
Valero Energy Corp.	Common Stocks	91913Y100	462	13,000	SH	x	x	4		13,000
			1,328	36,100	SH	x	x	8		36,100
			7,721	203,900	SH	x	x	10		203,900
			2,238	57,000	SH	x	x	23		57,000
			2,108	47,500	SH	x	x	26		47,500
			11,852	322,239	SH	x		32	322,239	
			265	7,200	SH	x	x	51		7,200
Valley National Bancorp	Common Stocks	919794107	134	4,725	SH	x	x	26		4,725

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				16	582	SH	x		32		582	
Valmont Industries, Inc.	Common Stocks	920253101	66	2,400	SH	x	x	26			2,400	
			40	2,200	SH	x	x	33			2,200	
Valspar Corp.	Common Stocks	920355104	12	327	SH	x		32		327		
Value City Department Stores, Inc.	Common Stocks	920387107	63	3,600	SH	x	x	26			3,600	
Valuevision International, Inc. Class A	Common Stocks	92047K107	467	14,135	SH	x	x	19			14,135	
			1,956	89,952	SH	x		32		89,952		
			70	3,200	SH	x	x	33			3,200	
Vans, Inc.	Common Stocks	921930103	31	1,300	SH	x	x	33			1,300	
Varco International, Inc.	Common Stocks	922122106	417	22,433	SH	x	x	10			22,433	
			414	21,700	SH	x	x	26			21,700	
			3,638	195,491	SH	x		32		195,491		
			997	53,600	SH	x	x	49			53,600	
			852	45,800	SH	x	x	53			45,800	
Varian, Inc. Varian Semiconductor Equipment Associates, Inc.	Common Stocks	922206107	162	5,000	SH	x	x	33			5,000	
			2,566	61,100	SH	x	x	3			61,100	
			3,520	83,800	SH	x		32		83,800		
			1,046	24,900	SH	x	x	49			24,900	
Varian Medical Systems, Inc.	Common Stocks	92220P105	3,167	41,800	SH	x	x	10			41,800	

			1,945	27,200	SH	x	x	21		27,200
			973	12,200	SH	x	x	26		12,200
			6,007	84,018	SH	x		32	84,018	
			300	4,200	SH	x	x	33		4,200
VaxGen, Inc.	Common Stocks	922390208	52	1,800	SH	x	x	26		1,800
Vectren Corp.	Common Stocks	92240G101	9	449	SH	x		32	449	
			43	2,100	SH	x	x	33		2,100
Veeco Instruments, Inc.	Common Stocks	922417100	424	7,017	SH	x	x	19		7,017
			890	22,400	SH	x	x	26		22,400
			2,321	58,399	SH	x		32	58,399	
Ventiv Health, Inc.	Common Stocks	922793104	122	5,900	SH	x	x	26		5,900
			1,820	88,200	SH	x		32	88,200	
			287	13,900	SH	x	x	51		13,900
Venator Group, Inc.	Common Stocks	922944103	2,436	159,200	SH	x	x	10		159,200
			904	51,900	SH	x	x	26		51,900
			1,339	87,509	SH	x		32	87,509	
			66	4,300	SH	x	x	33		4,300
Veritas Software Corp.	Common Stocks	923436109	2,955	47,400	SH	x	x	1		47,400
			2,409	36,207	SH	x	x	8		36,207
			4,079	72,122	SH	x	x	11		72,122
			8,022	118,829	SH	x	x	24		118,829
			534	4,500	SH	x	x	26		4,500
			0	0	SH	x	x	28		1
			25,356	381,123	SH	x		32	381,123	
			1,040	8,000	SH	x	x	45		8,000
			5,336	72,200	SH	x	x	47		72,200
			6,727	82,180	SH	x	x	48		82,180
Verity, Inc.	Common Stocks	92343C106	28	1,600	SH	x	x	26		1,600
			160	8,000	SH	x		32	8,000	
			42	2,100	SH	x	x	33		2,100
VeriSign, Inc.	Common Stocks	92343E102	1,542	25,700	SH	x	x	8		25,700
			190	6,800	SH	x	x	11		6,800
			1	10	SH	x	x	24		10
			602	5,400	SH	x	x	26		5,400
			10,946	182,408	SH	x		32	182,408	
			936	15,600	SH	x	x	33		15,600

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			7,337	100,530	SH	x	x	48		100,530		
Veritas DGC, Inc.	Common Stocks	92343P107	73	2,600	SH	x	x	12		2,600		
			180	6,500	SH	x	x	26		6,500		
			1,390	50,100	SH	x		32	50,100			
			101	3,650	SH	x	x	33		3,650		
			641	23,100	SH	x	x	53		23,100		
Verizon												
Communications, Inc.	Common Stocks	92343V104	7,011	64,788	SH	x	x	1		64,788		
			6,738	113,100	SH	x	x	4		113,100		
			14,466	270,392	SH	x	x	8		270,392		
			9,978	179,026	SH	x	x	10		179,026		
			18,109	338,494	SH	x	x	11		338,494		
			1,250	17,600	SH	x	x	13		17,600		
			4,986	93,200	SH	x	x	19		93,200		
			37,437	653,788	SH	x	x	24		653,788		
			12,991	196,616	SH	x	x	26		196,616		
			6,392	119,477	SH	x	x	28		119,477		
			102,263	1,911,450	SH	x		32	1,911,450			
			294	5,500	SH	x	x	37		5,500		
			230	4,300	SH	x	x	51		4,300		
			1,038	19,400	SH	x	x	57		19,400		
Vertex												
Pharmaceuticals, Inc.	Common Stocks	92532F100	302	6,100	SH	x	x	10		6,100		
			163	3,300	SH	x	x	11		3,300		
			1,103	22,500	SH	x	x	26		22,500		
			1,868	37,745	SH	x		32	37,745			
			233	4,700	SH	x	x	33		4,700		
VerticalNet, Inc.	Common Stocks	92532L107	3	1,270	SH	x	x	24		1,270		
			1	210	SH	x		32	210			
Vesta Insurance												
Group, Inc.	Common Stocks	925391104	28	2,530	SH	x		32	2,530			
Viacom, Inc. Class A	Common Stocks	925524100	242	4,080	SH	x	x	24		4,080		
			367	6,910	SH	x		32	6,910			
Viacom, Inc. Class B	Common Stocks	925524308	19,555	336,661	SH	x	x	1		336,661		
			8,819	170,158	SH	x	x	4		170,158		
			4,509	87,129	SH	x	x	8		87,129		
			12,293	242,750	SH	x	x	11		242,750		
			1,231	17,941	SH	x	x	13		17,941		
			4,306	83,200	SH	x	x	19		83,200		
			2,690	45,913	SH	x	x	24		45,913		
			1,192	13,600	SH	x	x	26		13,600		
			1,372	26,200	SH	x	x	28		26,200		
			73,415	1,418,642	SH	x		32	1,418,642			
			796	15,391	SH	x	x	33		15,391		

			287	5,400	SH	x	x	37		5,400
			5,890	51,800	SH	x	x	45		51,800
			3,661	63,600	SH	x	x	47		63,600
			10,806	159,720	SH	x	x	48		159,720
			1,335	25,800	SH	x	x	57		25,800
Viad Corp.	Common Stocks	92552R109	940	35,600	SH	x	x	10		35,600
			640	24,400	SH	x	x	26		24,400
			2,595	98,314	SH	x		32	98,314	
			253	9,600	SH	x	x	33		9,600
ViaSat, Inc.	Common Stocks	92552V100	1,507	63,100	SH	x		32	63,100	
			33	1,400	SH	x	x	33		1,400
			1,652	69,200	SH	x	x	49		69,200
Vicor Corp.	Common Stocks	925815102	29	1,800	SH	x	x	33		1,800
Videsh Sanchar Nigam, Ltd. - ADR	Common Stocks	92659G600	583	43,501	SH	x	x	9		43,501

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			131	9,775	SH	x		32		9,775		
			273	17,225	SH	x	x	36		17,225		
Vignette Corp.	Common Stocks	926734104	14	1,580	SH	x		32	1,580			
Vintage Petroleum, Inc.	Common Stocks	927460105	3,233	172,900	SH	x	x	3		172,900		
			382	13,428	SH	x	x	19		13,428		
			84	4,500	SH	x	x	26		4,500		
			4,746	253,781	SH	x		32	253,781			
			108	5,800	SH	x	x	33		5,800		
Virage, Inc. New	Common Stocks	92763Q106	23	6,800	SH	x	x	56		6,800		
Virata Corp.	Common Stocks	927646109	1,404	118,500	SH	x		32	118,500			
			1,539	129,900	SH	x	x	49		129,900		
Vishay Intertechnology, Inc.	Common Stocks	928298108	419	19,700	SH	x	x	4		19,700		
			1,224	53,200	SH	x	x	8		53,200		
			4,119	179,100	SH	x	x	10		179,100		
			31	1,180	SH	x	x	24		1,180		
			126	3,600	SH	x	x	26		3,600		
			4,512	196,157	SH	x		32	196,157			
			107	6,000	SH	x	x	41		6,000		
			110	4,800	SH	x	x	51		4,800		
Visteon Corp.	Common Stocks	92839U107	1,189	64,700	SH	x	x	10		64,700		
			15	800	SH	x	x	11		800		
			572	27,603	SH	x	x	24		27,603		
			5,374	292,378	SH	x		32	292,378			
			68	4,630	SH	x	x	41		4,630		
VISX, Inc.	Common Stocks	92844S105	445	23,000	SH	x		32	23,000			
			611	31,600	SH	x	x	52		31,600		
Vital Signs, Inc.	Common Stocks	928469105	6	200	SH	x	x	41		200		
Vitesse Semiconductor Corp.	Common Stocks	928497106	35	1,900	SH	x	x	11		1,900		
			229	4,700	SH	x	x	26		4,700		
			1,208	57,400	SH	x	x	29		57,400		
			3,008	142,967	SH	x		32	142,967			
			112	5,300	SH	x	x	33		5,300		
Vitria Technology, Inc.	Common Stocks	92849Q104	16	4,560	SH	x	x	24		4,560		
			1	430	SH	x		32	430			
Vodafone Group PLC - ADR	Common Stocks	92857W100	2,465	110,300	SH	x	x	1		110,300		
			469	21,000	SH	x	x	30		21,000		
			8,616	385,500	SH	x		32	385,500			
Vornado Realty Trust	Common Stocks	929042109	20,539	526,100	SH	x	x	2		526,100		
			136	3,800	SH	x	x	11		3,800		
			9,670	247,700	SH	x	x	25		247,700		
			1,521	38,961	SH	x		32	38,961			
			269	6,900	SH	x	x	33		6,900		
Vulcan Materials Co.	Common Stocks	929160109	459	4,300	SH	x	x	1		4,300		
			1,046	17,110	SH	x	x	24		17,110		
			290	5,400	SH	x	x	28		5,400		
			2,628	48,891	SH	x		32	48,891			
WD-40 Co.	Common Stocks	929236107	23	900	SH	x	x	33		900		
WFS Financial, Inc.	Common Stocks	92923B106	83	2,700	SH	x		32	2,700			
			26	855	SH	x	x	33		855		
WGL Holdings, Inc.	Common Stocks	92924F106	2,286	75,700	SH	x	x	4		75,700		
			432	12,000	SH	x	x	13		12,000		
			5,086	187,600	SH	x		32	187,600			
			98	3,600	SH	x	x	37		3,600		
WMS Industries, Inc.	Common Stocks	929297109	1,088	31,700	SH	x	x	23		31,700		
			73	1,500	SH	x	x	26		1,500		

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			1,084	33,700	SH	x		32		33,700		
			72	4,260	SH	x	x	41		4,260		
WPS Resources Corp.	Common Stocks	92931B106	776	22,000	SH	x	x	10		22,000		

			43	800	SH	x	x	26		800
			360	10,200	SH	x		32	10,200	
			109	3,100	SH	x	x	33		3,100
Wabtec Corp.	Common Stocks	929740108	540	36,000	SH	x	x	10		36,000
			231	15,400	SH	x	x	26		15,400
			2,222	148,147	SH	x		32	148,147	
			26	1,700	SH	x	x	33		1,700
			2,120	141,300	SH	x	x	52		141,300
Wachovia Corp.	Common Stocks	929771103	790	11,100	SH	x	x	11		11,100
			1,488	18,430	SH	x	x	24		18,430
			2,136	30,023	SH	x		32	30,023	
Wackenhut Corrections Corp.	Common Stocks	929798106	37	2,800	SH	x	x	33		2,800
Waddell & Reed Financial, Inc. Class A	Common Stocks	930059100	19	595	SH	x		32	595	
Wal-Mart Stores, Inc.	Common Stocks	931142103	756	14,600	SH	x	x	1		14,600
			1,323	26,900	SH	x	x	4		26,900
			1,428	29,259	SH	x	x	8		29,259
			7,001	136,420	SH	x	x	10		136,420
			24,294	497,500	SH	x	x	11		497,500
			5,197	106,500	SH	x	x	19		106,500
			7,081	144,180	SH	x	x	24		144,180
			9,619	161,200	SH	x	x	26		161,200
			66,341	1,359,446	SH	x		32	1,359,446	
			312	6,400	SH	x	x	39		6,400
			5,073	103,959	SH	x	x	43		103,959
			204	2,000	SH	x	x	45		2,000
			4,154	76,600	SH	x	x	47		76,600
Walgreen Co.	Common Stocks	931422109	10,860	292,500	SH	x	x	1		292,500
			1,861	54,500	SH	x	x	8		54,500
			7,090	198,200	SH	x	x	10		198,200
			790	22,200	SH	x	x	11		22,200
			147	3,840	SH	x	x	24		3,840
			2,525	59,800	SH	x	x	26		59,800
			27,128	794,374	SH	x		32	794,374	
			2,434	30,700	SH	x	x	45		30,700
			1,435	38,500	SH	x	x	47		38,500
			2,010	25,350	SH	x	x	48		25,350
Wallace Computer Services, Inc.	Common Stocks	932270101	717	39,920	SH	x	x	24		39,920
			157	9,600	SH	x	x	26		9,600
			1,988	120,215	SH	x		32	120,215	
			73	4,400	SH	x	x	33		4,400
			153	9,929	SH	x	x	41		9,929
Walter Industries, Inc.	Common Stocks	93317Q105	90	5,000	SH	x	x	26		5,000
			27	2,300	SH	x	x	33		2,300
Washington Federal, Inc.	Common Stocks	938824109	242	9,850	SH	x	x	10		9,850
			86	2,800	SH	x	x	24		2,800
			185	7,555	SH	x		32	7,555	
Washington Mutual, Inc.	Common Stocks	939322103	3,046	43,350	SH	x	x	1		43,350
			551	14,600	SH	x	x	4		14,600
			7,611	202,700	SH	x	x	8		202,700
			3,115	82,950	SH	x	x	10		82,950
			7,242	181,572	SH	x	x	11		181,572
			7,853	193,548	SH	x	x	24		193,548

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			3,540	94,265	SH	x	x	28		94,265		
			24,362	648,779	SH	x		32	648,779			
			242	6,435	SH	x	x	33		6,435		
			41	780	SH	x	x	41		780		
			396	10,545	SH	x	x	43		10,545		
			135	3,600	SH	x	x	51		3,600		
Washington Post Co (The), Class B	Common Stocks	939640108	4,535	7,900	SH	x	x	3		7,900		
			4,440	7,736	SH	x		32	7,736			
Washington Real Estate Investment Trust	Common Stocks	939653101	35	1,500	SH	x	x	10		1,500		
			463	19,600	SH	x		32	19,600			
Waste Connections, Inc.	Common Stocks	941053100	1,204	38,090	SH	x		32	38,090			
			52	1,630	SH	x	x	33		1,630		
			23	840	SH	x	x	41		840		
			1,289	40,800	SH	x	x	49		40,800		
Waste Management, Inc.	Common Stocks	94106L109	1,242	22,500	SH	x	x	1		22,500		
			2,459	79,800	SH	x	x	10		79,800		
			2,742	78,520	SH	x	x	24		78,520		
			970	28,000	SH	x	x	26		28,000		
			1,359	44,100	SH	x	x	28		44,100		
			15,876	515,120	SH	x		32	515,120			

			3,810	111,100	SH	x	x	47		111,100
			1,550	50,300	SH	x	x	57		50,300
WatchGuard Technologies, Inc.	Common Stocks	941105108	8	800	SH	x	x	33		800
Water Pik Technologies, Inc.	Common Stocks	94113U100	10	1,200	SH	x	x	56		1,200
Waters Corp.	Common Stocks	941848103	78	1,900	SH	x	x	12		1,900
			27	969	SH	x		32	969	
			320	11,600	SH	x	x	33		11,600
Watsco, Inc.	Common Stocks	942622200	251	16,200	SH	x	x	26		16,200
			176	12,500	SH	x		32	12,500	
			18	1,300	SH	x	x	33		1,300
Watson Pharmaceuticals, Inc.	Common Stocks	942683103	46	750	SH	x		32	750	
Watson Wyatt & Co. Holdings	Common Stocks	942712100	161	10,000	SH	x	x	12		10,000
			4,328	185,100	SH	x		32	185,100	
			2,478	106,000	SH	x	x	53		106,000
Watts Industries, Inc. Class A	Common Stocks	942749102	22	1,300	SH	x	x	33		1,300
Wausau-Mosinee Paper Corp.	Common Stocks	943315101	94	7,300	SH	x	x	33		7,300
Weatherford International, Inc.	Common Stocks	947074100	93	1,941	SH	x		32	1,941	
			566	11,800	SH	x	x	33		11,800
Webb (Del E.) Corp.	Common Stocks	947423109	40	1,300	SH	x	x	26		1,300
WebSense, Inc. New	Common Stocks	947684106	43	1,400	SH	x	x	26		1,400
webMethods, Inc. New	Common Stocks	94768C108	21	1,000	SH	x	x	24		1,000
			155	7,300	SH	x	x	26		7,300
			133	6,290	SH	x		32	6,290	
WebMD Corp.	Common Stocks	94769M105	1,794	256,300	SH	x	x	10		256,300
			235	29,470	SH	x	x	24		29,470
			2,703	386,190	SH	x		32	386,190	
Webster Financial Corp.	Common Stocks	947890109	3,524	107,500	SH	x	x	3		107,500
			125	3,800	SH	x	x	10		3,800
			3,518	107,330	SH	x		32	107,330	
			49	1,500	SH	x	x	33		1,500
Weingarten Realty Investors	Common Stocks	948741103	789	18,000	SH	x	x	10		18,000
			798	18,200	SH	x		32	18,200	
Weis Markets, Inc.	Common Stocks	948849104	4	108	SH	x		32	108	
Wellman, Inc.	Common Stocks	949702104	52	1,900	SH	x	x	26		1,900

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			1,722	96,200	SH	x		32		96,200		
			47	2,600	SH	x	x	33				2,600
Wellpoint Health Networks, Inc.	Common Stocks	94973H108	160	1,700	SH	x	x	8				1,700
			1,338	14,200	SH	x	x	10				14,200
			1,751	16,420	SH	x	x	24				16,420
			190	1,600	SH	x	x	26				1,600
			2,915	30,928	SH	x		32	30,928			
Wells Fargo & Co.	Common Stocks	949746101	3,957	42,600	SH	x	x	1				42,600
			511	11,000	SH	x	x	4				11,000
			3,264	70,300	SH	x	x	8				70,300
			10,229	194,588	SH	x	x	24				194,588
			3,134	67,500	SH	x	x	28				67,500
			21,950	472,745	SH	x		32	472,745			
			121	2,600	SH	x	x	51				2,600
Wendy's International, Inc.	Common Stocks	950590109	1,153	42,300	SH	x	x	23				42,300
			785	27,190	SH	x	x	24				27,190
			1,619	52,165	SH	x	x	26				52,165
			4,052	158,646	SH	x		32	158,646			
			78	3,410	SH	x	x	41				3,410
Werner Enterprises, Inc.	Common Stocks	950755108	29	1,180	SH	x		32	1,180			
			58	2,400	SH	x	x	33				2,400
WesBanco, Inc.	Common Stocks	950810101	33	1,300	SH	x	x	33				1,300
Wesco Financial Corp.	Common Stocks	950817106	1,549	4,452	SH	x		32	4,452			
WESCO International, Inc.	Common Stocks	95082P105	22	2,500	SH	x	x	26				2,500
West Corp.	Common Stocks	952355105	71	2,890	SH	x	x	24				2,890
			368	16,700	SH	x	x	26				16,700
			1,884	85,584	SH	x		32	85,584			
			13	600	SH	x	x	33				600
			971	44,100	SH	x	x	53				44,100
West Pharmaceutical Services, Inc.	Common Stocks	955306105	36	1,330	SH	x		32	1,330			
			12	540	SH	x	x	41				540
Westaim Corp.	Common Stocks	956909105	4,452	438,600	SH	x	x	31				438,600
Westamerica Bancorporation	Common Stocks	957090103	203	5,400	SH	x	x	12				5,400
			3,980	101,400	SH	x		32	101,400			
			1,440	36,700	SH	x	x	49				36,700
			1,523	38,800	SH	x	x	53				38,800

Westcorp, Inc.	Common Stocks	957907108	24	1,400	SH	x	x	26		1,400	
			76	3,600	SH	x		32	3,600		
			7	430	SH	x	x	41		430	
Western Digital Corp.	Common Stocks	958102105	7	1,630	SH	x	x	41		1,630	
Western Resources, Inc.	Common Stocks	959425109	3,930	182,800	SH	x	x	10		182,800	
			299	12,340	SH	x	x	24		12,340	
			636	29,600	SH	x	x	28		29,600	
			4,256	197,945	SH	x		32	197,945		
			196	9,100	SH	x	x	33		9,100	
			104	4,300	SH	x	x	41		4,300	
Western Wireless Corp. Class A	Common Stocks	95988E204	17	400	SH	x	x	26		400	
			19	431	SH	x		32	431		
Westfield America, Inc.	Common Stocks	959910100	10	600	SH	x	x	41		600	
Westport Res Corp.	Common Stocks	961415106	157	7,490	SH	x		32	7,490		
Westvaco Corp.	Common Stocks	961548104	850	30,870	SH	x	x	24		30,870	
			435	17,900	SH	x	x	26		17,900	
			836	34,400	SH	x	x	28		34,400	
			2,190	90,153	SH	x		32	90,153		
			50	2,070	SH	x	x	41		2,070	
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Westwood One, Inc.	Common Stocks	961815107	496	11,950	SH	x	x	24		11,950	
			744	20,193	SH	x		32	20,193		
			258	7,000	SH	x	x	33		7,000	
Wet Seal, Inc. Class A (The)	Common Stocks	961840105	692	20,000	SH	x	x	10		20,000	
			1,916	55,350	SH	x		32	55,350		
			16	470	SH	x	x	33		470	
			194	5,600	SH	x	x	51		5,600	
Weyerhaeuser Co.	Common Stocks	962166104	723	13,149	SH	x	x	8		13,149	
			1,354	21,730	SH	x	x	24		21,730	
			2,368	43,069	SH	x		32	43,069		
			1,358	24,700	SH	x	x	57		24,700	
Whirlpool Corp.	Common Stocks	963320106	372	3,000	SH	x	x	1		3,000	
			4,949	74,860	SH	x	x	24		74,860	
			188	3,000	SH	x	x	28		3,000	
			3,693	59,093	SH	x		32	59,093		
Whitney Holding Corp.	Common Stocks	966612103	202	4,300	SH	x	x	10		4,300	
			80	1,300	SH	x	x	26		1,300	
			1,379	29,400	SH	x		32	29,400		
			122	2,600	SH	x	x	33		2,600	
			300	6,400	SH	x	x	51		6,400	
Whole Foods Market, Inc.	Common Stocks	966837106	448	16,517	SH	x		32	16,517		
			190	7,000	SH	x	x	33		7,000	
Wiley (John) & Sons, Inc. Class A	Common Stocks	968223206	2,010	85,000	SH	x		32	85,000		
			106	4,500	SH	x	x	33		4,500	
Willamette Industries, Inc.	Common Stocks	969133107	277	2,800	SH	x	x	1		2,800	
			1,765	32,380	SH	x	x	24		32,380	
			74	1,500	SH	x	x	28		1,500	
			3,563	71,973	SH	x		32	71,973		
			144	3,160	SH	x	x	41		3,160	
Williams Communications Group, Inc. New	Common Stocks	969455104	52	7,000	SH	x	x	11		7,000	
			1	287	SH	x	x	24		287	
			2	576	SH	x	x	28		576	
			0	1	SH	x	x	29		1	
			588	199,313	SH	x		32	199,313		
Williams Cos. (The)	Common Stocks	969457100	1,158	14,900	SH	x	x	1		14,900	
			411	12,500	SH	x	x	4		12,500	
			333	10,100	SH	x	x	11		10,100	
			1,802	48,070	SH	x	x	24		48,070	
			115	2,300	SH	x	x	26		2,300	
			36	1,100	SH	x	x	28		1,100	
			2,778	84,300	SH	x	x	29		84,300	
			12,688	385,064	SH	x		32	385,064		
			102	3,100	SH	x	x	51		3,100	
			1,680	51,000	SH	x	x	57		51,000	
Williams-Sonoma, Inc.	Common Stocks	969904101	484	8,200	SH	x	x	19		8,200	
			342	8,800	SH	x	x	26		8,800	
			1,875	48,304	SH	x		32	48,304		
			191	4,910	SH	x	x	33		4,910	
Wilmington Trust Corp.	Common Stocks	971807102	2,946	47,200	SH	x	x	11		47,200	
			20	270	SH	x	x	24		270	
			82	1,315	SH	x		32	1,315		
Wilson's The Leather Experts, Inc.	Common Stocks	972463103	65	3,500	SH	x	x	26		3,500	
			124	6,700	SH	x		32	6,700		
Wind River Systems, Inc.	Common Stocks	973149107	8	472	SH	x		32	472		

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Winn-Dixie Stores, Inc.	Common Stocks	974280109	378	7,200	SH	x	x	33			6,300	
			491	18,800	SH	x	x	10			18,800	
			3,888	141,470	SH	x	x	24			141,470	
			387	14,800	SH	x	x	26			14,800	
			904	34,600	SH	x	x	28			34,600	
			7,869	301,135	SH	x		32	301,135			
			476	16,030	SH	x	x	41			16,030	
Winnebago Industries, Inc.	Common Stocks	974637100	753	24,500	SH	x		32	24,500			
Wintrust Financial Corp.	Common Stocks	97650W108	43	1,740	SH	x	x	33			1,740	
Wisconsin Energy Corp.	Common Stocks	976657106	1,360	57,200	SH	x	x	10			57,200	
			3,675	157,500	SH	x	x	11			157,500	
			1,067	44,900	SH	x	x	28			44,900	
			3,697	155,526	SH	x		32	155,526			
			387	16,300	SH	x	x	33			16,300	
Wolverine Tube, Inc.	Common Stocks	978093102	185	11,600	SH	x	x	26			11,600	
			446	26,900	SH	x		32	26,900			
			5	410	SH	x	x	41			410	
Wolverine World Wide, Inc.	Common Stocks	978097103	57	2,100	SH	x	x	26			2,100	
			48	2,710	SH	x		32	2,710			
			86	4,800	SH	x	x	33			4,800	
Woodhead Industries	Common Stocks	979438108	15	860	SH	x	x	41			860	
Woodward Governor Co.	Common Stocks	980745103	385	4,200	SH	x	x	26			4,200	
			414	4,910	SH	x		32	4,910			
World Wrestling Federation Entertainment, Inc.	Common Stocks	98156Q108	783	55,400	SH	x	x	26			55,400	
			987	71,500	SH	x		32	71,500			
WorldCom, Inc.	Common Stocks	98157D106	1,228	34,900	SH	x	x	1			34,900	
			3,230	227,464	SH	x	x	8			227,464	
			5,191	349,900	SH	x	x	10			349,900	
			4,762	335,385	SH	x	x	11			335,385	
			1,336	94,100	SH	x	x	19			94,100	
			6,462	416,480	SH	x	x	24			416,480	
			838	34,600	SH	x	x	26			34,600	
			565	39,800	SH	x	x	28			39,800	
			24,752	1,743,083	SH	x		32	1,743,083			
			4,954	261,110	SH	x	x	48			261,110	
WorldCom, Inc.	Common Stocks	98157D304	142	8,822	SH	x	x	8			8,822	
			995	61,803	SH	x	x	11			61,803	
			221	12,763	SH	x	x	24			12,763	
			2	94	SH	x	x	26			94	
			398	24,696	SH	x		32	24,696			
			0	0	SH	x	x	48				
Worthington Industries, Inc.	Common Stocks	981811102	44	2,790	SH	x	x	24			2,790	
			388	28,520	SH	x		32	28,520			
Wrigley (Wm.), Jr. Co.	Common Stocks	982526105	1,076	20,250	SH	x	x	24			20,250	
			1,538	32,819	SH	x		32	32,819			
XO Communications Inc.	Common Stocks	983764101	1	338	SH	x		32	338			
X-Rite, Inc.	Common Stocks	983857103	29	3,300	SH	x		32	3,300			
			9	1,030	SH	x	x	41			1,030	
XTO Energy, Inc.	Common Stocks	98385X106	2,815	196,181	SH	x	x	3			196,181	
			987	65,399	SH	x	x	10			65,399	
			441	30,750	SH	x	x	21			30,750	
			866	56,525	SH	x	x	23			56,525	
			199	11,750	SH	x	x	26			11,750	
			5,520	384,658	SH	x		32	384,658			
			183	12,750	SH	x	x	33			12,750	
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Xcel Energy, Inc.	Common Stocks	98389B100	1,536	25,700	SH	x	x	1			25,700	
			1,118	39,100	SH	x	x	11			39,100	
			2,248	79,000	SH	x	x	19			79,000	
			739	22,935	SH	x	x	24			22,935	
			1,146	35,100	SH	x	x	26			35,100	
			1,332	46,830	SH	x	x	28			46,830	
			9,603	337,524	SH	x		32	337,524			
Xilinx, Inc.	Common Stocks	983919101	4,039	101,300	SH	x	x	11			101,300	
			33	800	SH	x	x	26			800	
			3,555	86,207	SH	x		32	86,207			
			326	7,900	SH	x	x	39			7,900	
			1,778	38,900	SH	x	x	47			38,900	
Xerox Corp.	Common Stocks	984121103	3,376	336,100	SH	x	x	10			336,100	
			100	20,200	SH	x	x	11			20,200	
			454	41,550	SH	x	x	24			41,550	

			298	20,500	SH	x	x	26		20,500	
			344	35,900	SH	x	x	28		35,900	
			3,446	360,113	SH	x		32	360,113		
XTRA Corp.	Common Stocks	984138107	94	1,500	SH	x	x	26		1,500	
			417	8,400	SH	x		32	8,400		
			50	1,000	SH	x	x	33		1,000	
			21	430	SH	x	x	41		430	
Yahoo!, Inc.	Common Stocks	984332106	42	2,085	SH	x		32	2,085		
			110	5,500	SH	x	x	39		5,500	
Yankee Candle Co., Inc. (The)	Common Stocks	984757104	23	1,200	SH	x	x	33		1,200	
Xicor, Inc.	Common Stocks	984903104	268	24,200	SH	x	x	26		24,200	
			755	68,200	SH	x		32	68,200		
Yellow Corp.	Common Stocks	985509108	134	6,300	SH	x	x	26		6,300	
			1,327	69,900	SH	x		32	69,900		
			96	6,070	SH	x	x	41		6,070	
York International Corp.	Common Stocks	986670107	1,532	41,000	SH	x	x	23		41,000	
			877	24,200	SH	x	x	26		24,200	
			2,437	69,600	SH	x		32	69,600		
			165	4,700	SH	x	x	33		4,700	
Young Broadcasting Corp. Class A	Common Stocks	987434107	138	4,100	SH	x	x	26		4,100	
			514	15,300	SH	x		32	15,300		
			34	1,000	SH	x	x	33		1,000	
Zale Corp.	Common Stocks	988858106	435	8,499	SH	x	x	19		8,499	
			62	2,000	SH	x	x	26		2,000	
			1,323	39,244	SH	x		32	39,244		
Zebra Technologies Corp. Class A	Common Stocks	989207105	133	2,700	SH	x	x	33		2,700	
Zions Bancorp	Common Stocks	989701107	201	3,100	SH	x	x	26		3,100	
			40	683	SH	x		32	683		
			407	6,900	SH	x	x	33		6,900	
Zoran Corp.	Common Stocks	98975F101	36	1,200	SH	x	x	33		1,200	
Zygo Corp.	Common Stocks	989855101	251	11,300	SH	x	x	26		11,300	
			367	16,500	SH	x		32	16,500		
			22	1,000	SH	x	x	33		1,000	
Zoll Medical Corp.	Common Stocks	989922109	27	1,000	SH	x	x	33		1,000	
Amdocs, Ltd.	Common Stocks	G02602103	2,056	37,800	SH	x	x	1		37,800	
			4,868	90,400	SH	x		32	90,400		
Arch Capital Group, Ltd.	Common Stocks	G0450A105	62	2,600	SH	x	x	26		2,600	
Credicorp, Ltd.	Common Stocks	G2519Y108	217	26,000	SH	x		32	26,000		
			177	21,250	SH	x	x	34		21,250	
Everest Re Group, Ltd.	Common Stocks	G3223R108	2,222	29,700	SH	x	x	21		29,700	

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Global Crossing, Ltd.	Common Stocks	G3921A100	3,749	50,120	SH	x	x	32		50,120		
			1,783	202,935	SH	x	x	11		202,935		
			227	26,300	SH	x		32	26,300			
			1,282	51,170	SH	x	x	48		51,170		
IPC Holdings, Ltd.	Common Stocks	G4933P101	3,473	146,800	SH	x	x	3		146,800		
Loral Space & Communications, Ltd.	Common Stocks	G56462107	1,797	641,850	SH	x	x	32		641,850		
			1,193	426,200	SH	x	x	52		426,200		
Marvell Technology Group, Ltd.	Common Stocks	G5876H105	0	0	SH	x	x	21				
RenaissanceRe Holdings, Ltd.	Common Stocks	G7496G103	4,802	64,800	SH	x	x	3		64,800		
			406	3,606	SH	x	x	19		3,606		
			7,287	98,346	SH	x		32	98,346			
			363	4,900	SH	x	x	51		4,900		
Santa Fe International Corp.	Common Stocks	G7805C108	2,816	97,100	SH	x	x	3		97,100		
			131	4,400	SH	x	x	12		4,400		
			1,131	39,000	SH	x	x	21		39,000		
			6,569	226,500	SH	x		32	226,500			
			1,296	44,700	SH	x	x	53		44,700		
Scottish Annuity & Life Holdings, Ltd.	Common Stocks	G7885T104	119	7,000	SH	x	x	56		7,000		
Tommy Hilfiger Corp.	Common Stocks	G8915Z102	1,187	84,800	SH	x		32	84,800			
			256	18,300	SH	x	x	51		18,300		
Transocean Sedco Forex, Inc.	Common Stocks	G90078109	638	13,900	SH	x	x	4		13,900		
			102	1,900	SH	x	x	13		1,900		
			590	14,300	SH	x	x	19		14,300		
			6,249	151,500	SH	x		32	151,500			
			29	700	SH	x	x	37		700		
			702	15,400	SH	x	x	47		15,400		
XL Capital, Ltd. Class A	Common Stocks	G98255105	4,154	50,600	SH	x	x	3		50,600		
			5,263	64,100	SH	x		32	64,100			
UBS AG	Common Stocks	H8920G155	0	1	SH	x	x	24				1
Millicom International												

Cellular SA	Common Stocks	L6388F102	640	25,500	SH	x	x	9		25,500
			803	32,000	SH	x		32	32,000	
Check Point Software Technologies, Ltd.	Common Stocks	M22465104	893	17,650	SH	x		32	17,650	
			1,031	18,500	SH	x	x	35		18,500
ESC Medical Systems, Ltd.	Common Stocks	M40868107	1,070	37,100	SH	x		32	37,100	
			242	7,600	SH	x	x	35		7,600
			733	25,400	SH	x	x	50		25,400
Precise Software Solutions, Ltd.	Common Stocks	M41450103	103	7,700	SH	x	x	12		7,700
			3,831	124,800	SH	x		32	124,800	
			2,207	71,900	SH	x	x	53		71,900
Metalink, Ltd.	Common Stocks	M69897102	595	85,300	SH	x		32	85,300	
			648	92,900	SH	x	x	49		92,900
Orbotech, Ltd.	Common Stocks	M75253100	1,043	30,175	SH	x	x	9		30,175
			399	7,606	SH	x	x	19		7,606
			2,259	65,371	SH	x		32	65,371	
			202	5,200	SH	x	x	36		5,200
RADWARE, Ltd.	Common Stocks	M81873107	347	19,200	SH	x		32	19,200	
			427	21,400	SH	x	x	35		21,400
Taro Pharmaceutical Industries, Ltd.	Common Stocks	M8737E108	2,110	24,100	SH	x		32	24,100	
			413	4,300	SH	x	x	35		4,300
			1,497	17,100	SH	x	x	50		17,100
ASM International N.V.	Common Stocks	N07045102	351	11,637	SH	x	x	19		11,637
			3,688	185,804	SH	x		32	185,804	
			1,590	80,100	SH	x	x	53		80,100
ASM Lithography Holding	Common Stocks	N07059111	1,167	34,500	SH	x	x	20		34,500
			3,627	162,992	SH	x		32	162,992	

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				493	22,138	SH	x	x	50		22,138	
CNH Global N.V.	Common Stocks	N20935107	317	53,500	SH	x		32	53,500			
			467	78,800	SH	x	x	52		78,800		
Core Laboratories N.V.	Common Stocks	N22717107	1,875	100,000	SH	x		32	100,000			
			2,055	109,600	SH	x	x	49		109,600		
Banco Latinoamericano de Exportaciones SA Class E	Common Stocks	P16994132	1,633	48,100	SH	x	x	9		48,100		
Panamerican Beverages, Inc. Class A	Common Stocks	P74823108	1,134	58,700	SH	x	x	9		58,700		
			1,253	55,300	SH	x	x	28		55,300		
			1,650	81,300	SH	x		32	81,300			
Royal Caribbean Cruises, Ltd.	Common Stocks	V7780T103	384	11,417	SH	x	x	19		11,417		
			932	42,137	SH	x		32	42,137			
Stelmar Shipping, Ltd.	Common Stocks	V8726M103	1,355	77,900	SH	x		32	77,900			
			1,394	80,100	SH	x	x	49		80,100		
ASE Test, Ltd.	Common Stocks	Y02516105	281	22,000	SH	x		32	22,000			
			360	24,700	SH	x	x	36		24,700		
Creative Technology, Ltd.	Common Stocks	Y1775U107	22	1,200	SH	x	x	1		1,200		
			2,066	230,837	SH	x	x	27		230,837		
			17	1,300	SH	x	x	28		1,300		
			1,640	193,860	SH	x		32	193,860			
			989	53,900	SH	x	x	58		53,900		
Flextronics International, Ltd.	Common Stocks	Y2573F102	13,941	533,930	SH	x		32	533,930			
			6,905	233,850	SH	x	x	48		233,850		
OMI Corp.	Common Stocks	Y6476W104	1,354	241,300	SH	x		32	241,300			
			1,482	264,100	SH	x	x	49		264,100		
			78	13,900	SH	x	x	56		13,900		

Rows: 8,655
Market Value 21,418,984

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