

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2005-05-02** | Period of Report: **2005-03-30**
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FILER

AMALGAMATED BANK

CIK: **919192** | IRS No.: **134920330** | State of Incorporation: **NY** | Fiscal Year End: **1231**
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Mailing Address
*11 15 UNION SQUARE W
NEW YORK NY 10003*

Business Address
*11-15 UNION SQUARE WEST
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13F-HR
3/31/05

NONE
1

Theodore G. Brunner
(212) 620-8843

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

FORM 13F

FORM 13F COVER PAGE

REPORT FOR THE CALENDAR YEAR OR QUARTER ENDED: 3/31/05

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: Amalgamated Bank of New York
ADDRESS: 11-15 Union Square
4th floor
New York, NY 10003

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: Theodore G. Brunner
TITLE: 1st Vice President
PHONE: (212) 620-8843
SIGNATURE, PLACE, AND DATE OF SIGNING:

Theodore G. Brunner New York, NY 4/3/05

REPORT TYPE (CHECK ONLY ONE.):

(X) 13F HOLDINGS REPORT
() 13F NOTICE
() 13F COMBINATION REPORT

LIST OF OTHER MANAGERS REPORTING FOR THIS MANAGER:
NONE

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

NUMBER OF OTHER INCLUDED MANAGERS: 0
FORM 13F INFORMATION TABLE ENTRY TOTAL: 1387
FORM 13F INFORMATION TABLE VALUE TOTAL: \$5,351,379

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE				OTHER MANAGERS	VOTING AUTHORITY		
			VALUE (X1000)	SHARES/ PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN		SOLE	SHARED	NONE

A.G. EDWARDS INC	COMMON STOCK	281760108	887	19805	SH	SOLE	0	0	19805
AAR CORP	COMMON STOCK	000361105	186	13701	SH	SOLE	0	0	13701
AARON RENTS INC	COMMON STOCK	002535201	378	18892	SH	SOLE	0	0	18892
ABBOTT LABORATORIES	COMMON STOCK	002824100	32642	700163	SH	SOLE	0	0	700163
ABERCROMBIE & FITCH CO	COMMON STOCK	002896207	1763	30794	SH	SOLE	0	0	30794
ABM INDS INC	COMMON STOCK	000957100	364	18952	SH	SOLE	0	0	18952
ACCREDO HEALTH INC	COMMON STOCK	00437V104	928	20898	SH	SOLE	0	0	20898
ACE LTD	COMMON STOCK	G0070K103	4876	118145	SH	SOLE	0	0	118145
ACTEL CORP	COMMON STOCK	004934105	164	10679	SH	SOLE	0	0	10679
ACTIVISION INC	COMMON STOCK	004930202	729	49259	SH	SOLE	0	0	49259
ACUITY BRANDS INC	COMMON STOCK	00508Y102	499	18486	SH	SOLE	0	0	18486
ACXIOM CORP	COMMON STOCK	005125109	466	22266	SH	SOLE	0	0	22266
ADAPTEC INC	COMMON STOCK	00651F108	228	47624	SH	SOLE	0	0	47624
ADC TELECOMMUNICATIONS INC	COMMON STOCK	000886101	663	332916	SH	SOLE	0	0	332916
ADESA INC	COMMON STOCK	00686U104	556	23800	SH	SOLE	0	0	23800
ADMINISTAFF INC	COMMON STOCK	007094105	146	10014	SH	SOLE	0	0	10014
ADOBE SYS INC	COMMON STOCK	00724F101	6713	99937	SH	SOLE	0	0	99937
ADTRAN INC	COMMON STOCK	00738A106	314	17773	SH	SOLE	0	0	17773
ADVANCED AUTO PTS INC	COMMON STOCK	00751Y106	964	19100	SH	SOLE	0	0	19100
ADVANCED ENERGY INDS INC	COMMON STOCK	007973100	112	11552	SH	SOLE	0	0	11552
ADVANCED MED OPTICS INC	COMMON STOCK	00763M108	576	15919	SH	SOLE	0	0	15919
ADVANCED MICRO DEVICES INC	COMMON STOCK	007903107	2608	161785	SH	SOLE	0	0	161785
ADVO INC	COMMON STOCK	007585102	500	13344	SH	SOLE	0	0	13344
AEROFLEX INC	COMMON STOCK	007768104	297	31864	SH	SOLE	0	0	31864
AEROSTALE	COMMON STOCK	007865108	1565	47800	SH	SOLE	0	0	47800
AES CORP	COMMON STOCK	00130H105	4363	266386	SH	SOLE	0	0	266386
AETNA INC NEW	COMMON STOCK	00817Y108	12272	163736	SH	SOLE	0	0	163736
AFFILIATED COMPUTER SVCS INC	COMMON STOCK	008190100	2768	52000	SH	SOLE	0	0	52000
AFLAC, INC	COMMON STOCK	001055102	7682	206176	SH	SOLE	0	0	206176
AGCO CORP	COMMON STOCK	001084102	428	23440	SH	SOLE	0	0	23440
AGILENT TECHNOLOGIES INC	COMMON STOCK	00846U101	3938	177365	SH	SOLE	0	0	177365
AGILYSYS INC	COMMON STOCK	00847J105	242	12300	SH	SOLE	0	0	12300
AGL RESOURCES	COMMON STOCK	001204106	697	19963	SH	SOLE	0	0	19963
AIR PRODUCTS & CHEMICAL INC.	COMMON STOCK	009158106	5918	93510	SH	SOLE	0	0	93510
AIRGAS INC	COMMON STOCK	009363102	434	18176	SH	SOLE	0	0	18176
AIRTRAN HLDGS INC	COMMON STOCK	00949P108	201	22264	SH	SOLE	0	0	22264
ALBANY INTL CORP NEW	COMMON STOCK	012348108	419	13577	SH	SOLE	0	0	13577
ALBEMARLE CORP	COMMON STOCK	012653101	435	11974	SH	SOLE	0	0	11974
ALBERTO CULVER CLB	COMMON STOCK	013068101	1667	34822	SH	SOLE	0	0	34822
ALBERTSON INC	COMMON STOCK	013104104	3826	185262	SH	SOLE	0	0	185262
ALCOA INC	COMMON STOCK	013817101	10879	357978	SH	SOLE	0	0	357978
ALERIS INTL INC	COMMON STOCK	014477103	290	11641	SH	SOLE	0	0	11641
ALEXANDER & BALDWIN	COMMON STOCK	014482103	464	11255	SH	SOLE	0	0	11255
ALLEGHENY ENERGY	COMMON STOCK	017361106	1164	56330	SH	SOLE	0	0	56330
ALLEGHENY TECHNOLOGIES, INC.	COMMON STOCK	01741R102	885	36716	SH	SOLE	0	0	36716
ALLERGAN INC	COMMON STOCK	018490102	3758	54094	SH	SOLE	0	0	54094
ALLETE INC	COMMON STOCK	018522300	533	12730	SH	SOLE	0	0	12730
ALLIANCE DATA SYS CORP	COMMON STOCK	018581108	693	17164	SH	SOLE	0	0	17164
ALLIANCE SEMICONDUCTOR CORP	COMMON STOCK	01877H100	32	12803	SH	SOLE	0	0	12803
ALLIANT ENERGY CORP	COMMON STOCK	018802108	1444	53926	SH	SOLE	0	0	53926
ALLIANT TECHSYSTEM	COMMON STOCK	018804104	704	9852	SH	SOLE	0	0	9852
ALLIED WASTE INDS INC	COMMON STOCK	019589308	814	111404	SH	SOLE	0	0	111404
ALLMERICA FINL CORP	COMMON STOCK	019754100	499	13894	SH	SOLE	0	0	13894
ALLSTATE CORP	COMMON STOCK	020002101	18866	348983	SH	SOLE	0	0	348983
ALLTEL CORP	COMMON STOCK	020039103	7258	132333	SH	SOLE	0	0	132333
ALPHARMA, INC.	COMMON STOCK	020813101	247	20042	SH	SOLE	0	0	20042
ALTERA CORP	COMMON STOCK	021441100	3024	152877	SH	SOLE	0	0	152877
ALTIRIS INC	COMMON STOCK	02148M100	236	9900	SH	SOLE	0	0	9900
ALTRIA GROUP INC	COMMON STOCK	02209S103	60442	924325	SH	SOLE	0	0	924325
AMB PROPERTY CORP	COMMON STOCK	00163T109	824	21789	SH	SOLE	0	0	21789
AMBAC INC	COMMON STOCK	023139108	3335	44621	SH	SOLE	0	0	44621
AMCOL INTERNATIONAL CORP	COMMON STOCK	02341W103	207	11035	SH	SOLE	0	0	11035
AMERADA HESS CORP.	COMMON STOCK	023551104	3472	36092	SH	SOLE	0	0	36092
AMEREN CORP	COMMON STOCK	023608102	3934	80268	SH	SOLE	0	0	80268
AMERICAN EAGLE OUTFITTERS INC	COMMON STOCK	02553E106	1585	53622	SH	SOLE	0	0	53622
AMERICAN ELECTRIC POWER	COMMON STOCK	025537101	7725	226811	SH	SOLE	0	0	226811
AMERICAN EXPRESS CO.	COMMON STOCK	025816109	28434	553514	SH	SOLE	0	0	553514
AMERICAN FINANCIAL GROUP INC.	COMMON STOCK	025932104	1339	43471	SH	SOLE	0	0	43471
AMERICAN GREETING CORP	COMMON STOCK	026375105	456	17886	SH	SOLE	0	0	17886
AMERICAN HEALTHWAYS INC	COMMON STOCK	02649V104	468	14179	SH	SOLE	0	0	14179
AMERICAN INTERNATIONAL GROUP,	COMMON STOCK	026874107	64946	1172107	SH	SOLE	0	0	1172107
AMERICAN ITALIAN PASTA CO	COMMON STOCK	027070101	216	7894	SH	SOLE	0	0	7894
AMERICAN MED SYS HLDGS INC	COMMON STOCK	02744M108	448	26082	SH	SOLE	0	0	26082
AMERICAN PWR CONVERSION CORP	COMMON STOCK	029066107	1929	73749	SH	SOLE	0	0	73749
AMERICAN STD COS INC DEL	COMMON STOCK	029712106	3438	73965	SH	SOLE	0	0	73965
AMERICREDIT CORP	COMMON STOCK	03060R101	924	39430	SH	SOLE	0	0	39430
AMERIGROUP CORP	COMMON STOCK	03073T102	794	21716	SH	SOLE	0	0	21716
AMERISOURCE-BERGEN CORP	COMMON STOCK	03073E105	2614	45625	SH	SOLE	0	0	45625
AMERUS GROUP COMPANY	COMMON STOCK	03072M108	484	10248	SH	SOLE	0	0	10248
AMETEK NEW	COMMON STOCK	031100100	724	17993	SH	SOLE	0	0	17993
AMGEN INC	COMMON STOCK	031162100	30750	528257	SH	SOLE	0	0	528257
AMPHENOL CORP NEW	COMMON STOCK	032095101	943	25456	SH	SOLE	0	0	25456
AMSOUTH BANCORPORATION	COMMON STOCK	032165102	3810	146813	SH	SOLE	0	0	146813

AMSURG CORP	COMMON STOCK	03232P405	315	12466	SH	SOLE	0	0	12466
ANADARKO PETE CORP.	COMMON STOCK	032511107	10215	134232	SH	SOLE	0	0	134232
ANALOG DEVICES INC	COMMON STOCK	032654105	5528	152972	SH	SOLE	0	0	152972
ANALOGIC CORP	COMMON STOCK	032657207	234	5415	SH	SOLE	0	0	5415
ANCHOR BANCORP WISCONSIN INC	COMMON STOCK	032839102	250	8893	SH	SOLE	0	0	8893
ANDREW CORP	COMMON STOCK	034425108	773	66000	SH	SOLE	0	0	66000
ANHEUSER-BUSCH COS. INC.	COMMON STOCK	035229103	17228	363529	SH	SOLE	0	0	363529
ANIXTER INTERNATIONAL	COMMON STOCK	035290105	534	14758	SH	SOLE	0	0	14758
ANN TAYLOR STORES CORP	COMMON STOCK	036115103	470	18361	SH	SOLE	0	0	18361
ANSYS INC	COMMON STOCK	03662Q105	463	13529	SH	SOLE	0	0	13529
AON CORP	COMMON STOCK	037389103	2967	129889	SH	SOLE	0	0	129889
APACHE CORP	COMMON STOCK	037411105	10226	167014	SH	SOLE	0	0	167014
APARTMENT INVT & MGMT CO	COMMON STOCK	03748R101	1460	39240	SH	SOLE	0	0	39240
APOGEE ENTERPRISES INC	COMMON STOCK	037598109	166	11616	SH	SOLE	0	0	11616
APOLLO GROUP INCCL A	COMMON STOCK	037604105	7749	104627	SH	SOLE	0	0	104627
APPLE COMPUTER, INC	COMMON STOCK	037833100	13987	335658	SH	SOLE	0	0	335658
APPLEBEES INTL INC	COMMON STOCK	037899101	579	21026	SH	SOLE	0	0	21026
APPLERA CORP-APPLIED BIOSYSTEM	COMMON STOCK	038020103	1973	99934	SH	SOLE	0	0	99934
APPLIED INDUSTRIAL TECHNOLOGIE	COMMON STOCK	03820C105	316	11603	SH	SOLE	0	0	11603
APPLIED MATLS INC	COMMON STOCK	038222105	11131	684967	SH	SOLE	0	0	684967
APPLIED MICRO CIRCUITS CORP	COMMON STOCK	03822W109	415	126528	SH	SOLE	0	0	126528
APRIA HEALTHCARE GROUP INC	COMMON STOCK	037933108	599	18646	SH	SOLE	0	0	18646
APTARGROUP INC	COMMON STOCK	038336103	792	15230	SH	SOLE	0	0	15230
AQUA AMER INC	COMMON STOCK	03836W103	589	24166	SH	SOLE	0	0	24166
AQUILA INC	COMMON STOCK	03840P102	241	62829	SH	SOLE	0	0	62829
ARBITRON INC	COMMON STOCK	03875Q108	572	13325	SH	SOLE	0	0	13325
ARCH CHEMICAL INC.	COMMON STOCK	03937R102	285	10025	SH	SOLE	0	0	10025
ARCH COAL INC	COMMON STOCK	039380100	702	16327	SH	SOLE	0	0	16327
ARCHER DANIELS MIDLAND CO	COMMON STOCK	039483102	6288	255837	SH	SOLE	0	0	255837
ARCHSTONE-SMITH TRUST	COMMON STOCK	039583109	2797	82000	SH	SOLE	0	0	82000
ARGOSY GAMING CO	COMMON STOCK	040228108	551	11989	SH	SOLE	0	0	11989
ARKANSAS BEST CORP	COMMON STOCK	040790107	389	10297	SH	SOLE	0	0	10297
ARMOR HLDGS INC	COMMON STOCK	042260109	542	14625	SH	SOLE	0	0	14625
ARQLE INC	COMMON STOCK	04269E107	62	13264	SH	SOLE	0	0	13264
ARROW ELECTRS INC	COMMON STOCK	042735100	762	30041	SH	SOLE	0	0	30041
ARTESYN TECH	COMMON STOCK	043127109	145	16688	SH	SOLE	0	0	16688
ARTHROCARE CORP	COMMON STOCK	043136100	287	10075	SH	SOLE	0	0	10075
ARVINMERITOR INC	COMMON STOCK	043353101	281	18176	SH	SOLE	0	0	18176
ASCENTIAL SOFTWARE CORP	COMMON STOCK	04362P207	282	15236	SH	SOLE	0	0	15236
ASHLAND INC.	COMMON STOCK	044204105	1836	27211	SH	SOLE	0	0	27211
ASSOCIATED BANC CORP	COMMON STOCK	045487105	1118	35788	SH	SOLE	0	0	35788
ASTORIA FINL CORP	COMMON STOCK	046265104	675	26696	SH	SOLE	0	0	26696
AT & T CORP	COMMON STOCK	001957505	8455	450909	SH	SOLE	0	0	450909
ATMEL CORP	COMMON STOCK	049513104	344	116561	SH	SOLE	0	0	116561
ATMI INC	COMMON STOCK	00207R101	336	13433	SH	SOLE	0	0	13433
ATMOS ENERGY CORP	COMMON STOCK	049560105	916	33936	SH	SOLE	0	0	33936
ATWOOD OCEANICS INC	COMMON STOCK	050095108	386	5794	SH	SOLE	0	0	5794
AUTODESK INC	COMMON STOCK	052769106	2804	94206	SH	SOLE	0	0	94206
AUTOMATIC DATA PROCESSING INC.	COMMON STOCK	053015103	10766	239508	SH	SOLE	0	0	239508
AUTONATION INC	COMMON STOCK	05329W102	1855	97958	SH	SOLE	0	0	97958
AUTOZONE INC	COMMON STOCK	053332102	2389	27878	SH	SOLE	0	0	27878
AVAYA INC	COMMON STOCK	053499109	2301	197009	SH	SOLE	0	0	197009
AVERY DENNISON CORP	COMMON STOCK	053611109	2587	41769	SH	SOLE	0	0	41769
AVID TECHNOLOGY INC	COMMON STOCK	05367P100	789	14572	SH	SOLE	0	0	14572
AVISTA CORP	COMMON STOCK	05379B107	362	20676	SH	SOLE	0	0	20676
AVNET	COMMON STOCK	053807103	576	31267	SH	SOLE	0	0	31267
AVOCENT CORP	COMMON STOCK	053893103	332	12928	SH	SOLE	0	0	12928
AVON PRODUCTS, INC.	COMMON STOCK	054303102	8560	199358	SH	SOLE	0	0	199358
AXCELIS TECHNOLOGIES INC	COMMON STOCK	054540109	312	42721	SH	SOLE	0	0	42721
AZTAR CORPORATION	COMMON STOCK	054802103	424	14861	SH	SOLE	0	0	14861
B B & T CORPORATION	COMMON STOCK	054937107	11148	285252	SH	SOLE	0	0	285252
BAKER HUGHES INC.	COMMON STOCK	057224107	6179	138884	SH	SOLE	0	0	138884
BALDOR ELECTRIC CO	COMMON STOCK	057741100	335	12984	SH	SOLE	0	0	12984
BALL CORP	COMMON STOCK	058498106	2022	48756	SH	SOLE	0	0	48756
BALLY TOTAL FITNESS HLDG CORP	COMMON STOCK	05873K108	51	14537	SH	SOLE	0	0	14537
BANK HAWAII CORP	COMMON STOCK	062540109	628	13881	SH	SOLE	0	0	13881
BANK OF AMERICA CORP	COMMON STOCK	060505104	80756	1831206	SH	SOLE	0	0	1831206
BANK OF NEW YORK CO INC	COMMON STOCK	064057102	9285	319625	SH	SOLE	0	0	319625
BANKATLANTIC BANCORP INC	COMMON STOCK	065908501	391	22460	SH	SOLE	0	0	22460
BANKUNITED FINL CORP	COMMON STOCK	06652B103	323	12024	SH	SOLE	0	0	12024
BANTA CORP	COMMON STOCK	066821109	334	7798	SH	SOLE	0	0	7798
BARD (C.R.) INC	COMMON STOCK	067383109	2929	43030	SH	SOLE	0	0	43030
BARNES & NOBLE INC	COMMON STOCK	067774109	568	16478	SH	SOLE	0	0	16478
BARNES GROUP INC	COMMON STOCK	067806109	248	9118	SH	SOLE	0	0	9118
BARR LABS INC	COMMON STOCK	068306109	1171	23991	SH	SOLE	0	0	23991
BAUSCH & LOMB INC.	COMMON STOCK	071707103	2454	33475	SH	SOLE	0	0	33475
BAXTER INTL INC	COMMON STOCK	071813109	9112	268163	SH	SOLE	0	0	268163
BEAR STEARNS CO	COMMON STOCK	073902108	5443	54485	SH	SOLE	0	0	54485
BECKMAN COULTER INC	COMMON STOCK	075811109	1072	16139	SH	SOLE	0	0	16139
BECTON DICKINSON & CO	COMMON STOCK	075887109	8886	152103	SH	SOLE	0	0	152103
BED BATH & BEYOND INC	COMMON STOCK	075896100	5148	140879	SH	SOLE	0	0	140879
BELDEN CDT INC	COMMON STOCK	077454106	444	19990	SH	SOLE	0	0	19990
BELL MICROPRODUCTS INC	COMMON STOCK	078137106	91	12131	SH	SOLE	0	0	12131
BELLSOUTH CORP	COMMON STOCK	079860102	21119	803303	SH	SOLE	0	0	803303
BELO CORP CL-A	COMMON STOCK	080555105	673	27881	SH	SOLE	0	0	27881

BEMIS INC	COMMON STOCK	081437105	1366	43881	SH	SOLE	0	0	43881
BENCHMARK ELECTRONICS INC	COMMON STOCK	08160H101	561	17620	SH	SOLE	0	0	17620
BERKLEY W R CORP	COMMON STOCK	084423102	1022	20596	SH	SOLE	0	0	20596
BEST BUY INC	COMMON STOCK	086516101	6620	122578	SH	SOLE	0	0	122578
BIG LOTS, INC	COMMON STOCK	089302103	555	46205	SH	SOLE	0	0	46205
BIOGEN IDEC INC	COMMON STOCK	09062X103	5373	155690	SH	SOLE	0	0	155690
BIOMET	COMMON STOCK	090613100	3769	103838	SH	SOLE	0	0	103838
BIOSITE INC	COMMON STOCK	090945106	376	7236	SH	SOLE	0	0	7236
BISYS GROUP INC	COMMON STOCK	055472104	492	31391	SH	SOLE	0	0	31391
BJ SVCS CO	COMMON STOCK	055482103	3463	66745	SH	SOLE	0	0	66745
BJS WHSL CLUB INC	COMMON STOCK	05548J106	560	18034	SH	SOLE	0	0	18034
BLACK & DECKER CORP	COMMON STOCK	091797100	2609	33024	SH	SOLE	0	0	33024
BLACK BOX CORP DEL	COMMON STOCK	091826107	276	7381	SH	SOLE	0	0	7381
BLACK HILLS CORP	COMMON STOCK	092113109	277	8383	SH	SOLE	0	0	8383
BLOCK H.R. INC	COMMON STOCK	093671105	3434	67902	SH	SOLE	0	0	67902
BLYTH INDUSTRIES INC.	COMMON STOCK	09643P108	290	9112	SH	SOLE	0	0	9112
BMC SOFTWARE INC	COMMON STOCK	055921100	1364	90918	SH	SOLE	0	0	90918
BOB EVANS FARMS INC	COMMON STOCK	096761101	215	9174	SH	SOLE	0	0	9174
BOEING CO.	COMMON STOCK	097023105	19989	341925	SH	SOLE	0	0	341925
BORDERS GROUP INC	COMMON STOCK	099709107	518	19460	SH	SOLE	0	0	19460
BORG-WARNER AUTOMOTIVE INC	COMMON STOCK	099724106	712	14617	SH	SOLE	0	0	14617
BOSTON PRIVATE FINL HLDGS INC	COMMON STOCK	101119105	280	11801	SH	SOLE	0	0	11801
BOSTON SCIENTIFIC CORP	COMMON STOCK	101137107	9142	312106	SH	SOLE	0	0	312106
BOWATER, INC.	COMMON STOCK	102183100	543	14425	SH	SOLE	0	0	14425
BOWNE & CO	COMMON STOCK	103043105	230	15290	SH	SOLE	0	0	15290
BOYD GAMING CORP	COMMON STOCK	103304101	901	17276	SH	SOLE	0	0	17276
BRADY W H CO	COMMON STOCK	104674106	616	19028	SH	SOLE	0	0	19028
BRIGGS & STRATTON	COMMON STOCK	109043109	804	22076	SH	SOLE	0	0	22076
BRINKER INTL INC	COMMON STOCK	109641100	1836	50693	SH	SOLE	0	0	50693
BRINKS CO	COMMON STOCK	109696104	509	14707	SH	SOLE	0	0	14707
BRISTOL MYERS SQUIBB CO	COMMON STOCK	110122108	21354	838746	SH	SOLE	0	0	838746
BROADCOM CORP	COMMON STOCK	111320107	3574	119459	SH	SOLE	0	0	119459
BROOKLINE BANCORP INC DEL	COMMON STOCK	11373M107	393	26367	SH	SOLE	0	0	26367
BROOKS AUTOMATION INC NEW	COMMON STOCK	114340102	292	19234	SH	SOLE	0	0	19234
BROWN & BROWN INC	COMMON STOCK	115236101	745	16156	SH	SOLE	0	0	16156
BROWN SHOE COMPANY INC	COMMON STOCK	115736100	267	7794	SH	SOLE	0	0	7794
BROWN-FORMAN, INC. CLB	COMMON STOCK	115637209	2031	37089	SH	SOLE	0	0	37089
BRUNSWICK CORP	COMMON STOCK	117043109	1864	39786	SH	SOLE	0	0	39786
BUCKEYE TECHNOLOGIES INC	COMMON STOCK	118255108	153	14174	SH	SOLE	0	0	14174
BUILDING MATERIAL HOLDING CP	COMMON STOCK	120113105	261	5875	SH	SOLE	0	0	5875
BURLINGTON COAT FACTORY WHSE C	COMMON STOCK	121579106	389	13565	SH	SOLE	0	0	13565
BURLINGTON NORTHN SANTA FE COR	COMMON STOCK	12189T104	8382	155423	SH	SOLE	0	0	155423
BURLINGTON RES	COMMON STOCK	122014103	7958	158944	SH	SOLE	0	0	158944
C COR ELECTRS INC	COMMON STOCK	125010108	124	20340	SH	SOLE	0	0	20340
C D W CORP	COMMON STOCK	12512N105	1088	19190	SH	SOLE	0	0	19190
C H ROBINSON WORLDWIDE INC	COMMON STOCK	12541W100	1144	22201	SH	SOLE	0	0	22201
C S X CORP.	COMMON STOCK	126408103	3689	88576	SH	SOLE	0	0	88576
C&D TECHNOLOGIES INC	COMMON STOCK	124661109	108	10747	SH	SOLE	0	0	10747
CABOT CORP	COMMON STOCK	127055101	545	16295	SH	SOLE	0	0	16295
CABOT MICROELECTRONICS CORP	COMMON STOCK	12709P103	202	6443	SH	SOLE	0	0	6443
CABOT OIL & GAS CORP	COMMON STOCK	127097103	510	13871	SH	SOLE	0	0	13871
CACI INTL INC	COMMON STOCK	127190304	710	12848	SH	SOLE	0	0	12848
CADENCE DESIGN SYS INC	COMMON STOCK	127387108	1049	70180	SH	SOLE	0	0	70180
CAESARS ENTMT INC	COMMON STOCK	127687101	1613	81517	SH	SOLE	0	0	81517
CAL DIVE INTERNATIONAL INC	COMMON STOCK	127914109	746	16466	SH	SOLE	0	0	16466
CALLAWAY GOLF CO	COMMON STOCK	131193104	235	18353	SH	SOLE	0	0	18353
CALPINE CORPORATION	COMMON STOCK	131347106	614	219307	SH	SOLE	0	0	219307
CAMBREX CORP	COMMON STOCK	132011107	236	11098	SH	SOLE	0	0	11098
CAMPBELL SOUP CO.	COMMON STOCK	134429109	3925	135267	SH	SOLE	0	0	135267
CAPITAL AUTOMOTIVE REIT	COMMON STOCK	139733109	572	17276	SH	SOLE	0	0	17276
CAPITAL ONE FINL CORP	COMMON STOCK	14040H105	8152	109033	SH	SOLE	0	0	109033
CAPTARIS INC	COMMON STOCK	14071N104	52	12957	SH	SOLE	0	0	12957
CARAUSTAR INDS INC	COMMON STOCK	140909102	157	12147	SH	SOLE	0	0	12147
CARBO CERAMICS	COMMON STOCK	140781105	435	6196	SH	SOLE	0	0	6196
CARDINAL HEALTH INC	COMMON STOCK	14149Y108	9943	178181	SH	SOLE	0	0	178181
CAREER ED CORP	COMMON STOCK	141665109	912	26634	SH	SOLE	0	0	26634
CAREMARK RX INC	COMMON STOCK	141705103	10426	262100	SH	SOLE	0	0	262100
CARLISLE CORP	COMMON STOCK	142339100	565	8105	SH	SOLE	0	0	8105
CARMAX INC	COMMON STOCK	143130102	854	27126	SH	SOLE	0	0	27126
CARNIVAL CORP	COMMON STOCK	143658300	11372	219490	SH	SOLE	0	0	219490
CARPENTER TECHNOLOGY CORP	COMMON STOCK	144285103	621	10452	SH	SOLE	0	0	10452
CASEY'S GEN STORES INC	COMMON STOCK	147528103	384	21379	SH	SOLE	0	0	21379
CASH AMER INVTS INC	COMMON STOCK	14754D100	275	12538	SH	SOLE	0	0	12538
CATALINA MARKETING CORP	COMMON STOCK	148867104	401	15481	SH	SOLE	0	0	15481
CATERPILLAR TRACTOR CO.	COMMON STOCK	149123101	13629	149048	SH	SOLE	0	0	149048
CATO CORP (THE)	COMMON STOCK	149205106	286	8874	SH	SOLE	0	0	8874
CEC ENTMT INC	COMMON STOCK	125137109	568	15528	SH	SOLE	0	0	15528
CENDANT CORP	COMMON STOCK	151313103	8900	433295	SH	SOLE	0	0	433295
CENTENE CORP DEL	COMMON STOCK	15135B101	533	17758	SH	SOLE	0	0	17758
CENTERPOINT ENERGY INC	COMMON STOCK	15189T107	1428	118719	SH	SOLE	0	0	118719
CENTEX CORP.	COMMON STOCK	152312104	2978	51994	SH	SOLE	0	0	51994
CENTRAL PKG CORP	COMMON STOCK	154785109	231	13418	SH	SOLE	0	0	13418
CENTURY ALUM CO	COMMON STOCK	156431108	357	11802	SH	SOLE	0	0	11802
CENTURY TEL	COMMON STOCK	156700106	1860	56652	SH	SOLE	0	0	56652
CEPHALON INC	COMMON STOCK	156708109	708	15122	SH	SOLE	0	0	15122

CERADYNE INC DEL	COMMON STOCK	156710105	234	10450	SH	SOLE	0	0	10450
CERIDIAN CORP NEW	COMMON STOCK	156779100	660	38738	SH	SOLE	0	0	38738
CERNER CORP	COMMON STOCK	156782104	733	13963	SH	SOLE	0	0	13963
CERTEGY INC	COMMON STOCK	156880106	560	16166	SH	SOLE	0	0	16166
CH ENERGY GROUP INC	COMMON STOCK	12541M102	310	6793	SH	SOLE	0	0	6793
CHAMPION ENTERPRISES INC	COMMON STOCK	158496109	291	30945	SH	SOLE	0	0	30945
CHARLES RIV LABORATORIES INTL	COMMON STOCK	159864107	808	17181	SH	SOLE	0	0	17181
CHECKFREE CORP	COMMON STOCK	162813109	889	21810	SH	SOLE	0	0	21810
CHECKPOINT SYSTEMS INC.	COMMON STOCK	162825103	287	16990	SH	SOLE	0	0	16990
CHEESECAKE FACTORY INC (THE)	COMMON STOCK	163072101	717	20223	SH	SOLE	0	0	20223
CHEMED CORP NEW	COMMON STOCK	16359R103	412	5389	SH	SOLE	0	0	5389
CHEVRONTEXACO CORP	COMMON STOCK	166764100	56490	968786	SH	SOLE	0	0	968786
CHICO'S FAS INC	COMMON STOCK	168615102	1312	46430	SH	SOLE	0	0	46430
CHILDRENS PL RETAIL STORES INC	COMMON STOCK	168905107	424	8870	SH	SOLE	0	0	8870
CHIRON CORP	COMMON STOCK	170040109	2127	60669	SH	SOLE	0	0	60669
CHITTENDEN CORP	COMMON STOCK	170228100	517	19828	SH	SOLE	0	0	19828
CHOICEPOINT INC	COMMON STOCK	170388102	924	23038	SH	SOLE	0	0	23038
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	268	15234	SH	SOLE	0	0	15234
CHUBB CORP	COMMON STOCK	171232101	6495	81936	SH	SOLE	0	0	81936
CHURCH & DWIGHT INC	COMMON STOCK	171340102	585	16494	SH	SOLE	0	0	16494
CIBER INC	COMMON STOCK	17163B102	182	25070	SH	SOLE	0	0	25070
CIENA CORP	COMMON STOCK	171779101	404	234934	SH	SOLE	0	0	234934
CIGNA CORPORATION	COMMON STOCK	125509109	4827	54051	SH	SOLE	0	0	54051
CIMAREX ENERGY CO	COMMON STOCK	171798101	693	17778	SH	SOLE	0	0	17778
CINCINNATI BELL INC NEW	COMMON STOCK	171871106	271	63717	SH	SOLE	0	0	63717
CINCINNATI FINL CORP	COMMON STOCK	172062101	2844	65203	SH	SOLE	0	0	65203
CINERGY CORP.	COMMON STOCK	172474108	3186	78628	SH	SOLE	0	0	78628
CINTAS	COMMON STOCK	172908105	2536	61388	SH	SOLE	0	0	61388
CIRCUIT CITY STORES	COMMON STOCK	172737108	1261	78553	SH	SOLE	0	0	78553
CISCO SYS INC	COMMON STOCK	17275R102	54237	3031675	SH	SOLE	0	0	3031675
CIT GROUP INC NEW	COMMON STOCK	125581108	4226	11200	SH	SOLE	0	0	11200
CITIGROUP INC	COMMON STOCK	172967101	104939	2335090	SH	SOLE	0	0	2335090
CITIZENS COMMUNICATIONS CO	COMMON STOCK	17453B101	1782	137704	SH	SOLE	0	0	137704
CITRIX SYS INC	COMMON STOCK	177376100	2213	92897	SH	SOLE	0	0	92897
CITY NATL CORP	COMMON STOCK	178566105	821	11755	SH	SOLE	0	0	11755
CLAIR'S STORE, INC.	COMMON STOCK	179584107	593	25725	SH	SOLE	0	0	25725
CLARCOR INC	COMMON STOCK	179895107	568	10937	SH	SOLE	0	0	10937
CLEAR CHANNEL COMMUNICATIONS I	COMMON STOCK	184502102	8307	240998	SH	SOLE	0	0	240998
CLECO CORP HOLDING CO	COMMON STOCK	12561W105	446	20927	SH	SOLE	0	0	20927
CLEVELAND CLIFFS INC	COMMON STOCK	185896107	674	9254	SH	SOLE	0	0	9254
CLOROX COMPANY	COMMON STOCK	189054109	3976	63121	SH	SOLE	0	0	63121
CMS ENERGY CORP	COMMON STOCK	125896100	1046	80183	SH	SOLE	0	0	80183
CNF TRANSPORTATION	COMMON STOCK	12612W104	916	19572	SH	SOLE	0	0	19572
COACH INC	COMMON STOCK	189754104	5453	96300	SH	SOLE	0	0	96300
COCA-COLA COMPANY	COMMON STOCK	191216100	43374	1040899	SH	SOLE	0	0	1040899
COCA-COLA ENTERPRISES	COMMON STOCK	191219104	2971	144765	SH	SOLE	0	0	144765
COGNEX CORP	COMMON STOCK	192422103	467	18778	SH	SOLE	0	0	18778
COGNIZANT TECHNOLOGY SOLUTIONS	COMMON STOCK	192446102	1599	34600	SH	SOLE	0	0	34600
COHERENT INC	COMMON STOCK	192479103	441	13054	SH	SOLE	0	0	13054
COINSTAR INC	COMMON STOCK	19259P300	227	10722	SH	SOLE	0	0	10722
COLGATE PALMOLIVE CO.	COMMON STOCK	194162103	11699	224251	SH	SOLE	0	0	224251
COLONIAL BANCGROUP INC	COMMON STOCK	195493309	896	43647	SH	SOLE	0	0	43647
COLONIAL PPTYS TR	COMMON STOCK	195872106	451	11745	SH	SOLE	0	0	11745
COMCAST CORP NEW	COMMON STOCK	20030N101	31304	926700	SH	SOLE	0	0	926700
COMERICA INC	COMMON STOCK	200340107	5648	102545	SH	SOLE	0	0	102545
COMMERCE BANCORP INC N J	COMMON STOCK	200519106	1338	41208	SH	SOLE	0	0	41208
COMMERCIAL FED CORP	COMMON STOCK	201647104	463	16746	SH	SOLE	0	0	16746
COMMERCIAL METALS CO	COMMON STOCK	201723103	856	25246	SH	SOLE	0	0	25246
COMMERCIAL NET LEASE RLTY	COMMON STOCK	202218103	410	22234	SH	SOLE	0	0	22234
COMMONWEALTH TELEPHONE ENTRP	COMMON STOCK	203349105	428	9087	SH	SOLE	0	0	9087
COMMSCOPE INC	COMMON STOCK	203372107	197	13189	SH	SOLE	0	0	13189
COMMUNITY BK SYS INC	COMMON STOCK	203607106	299	13030	SH	SOLE	0	0	13030
COMMUNITY HEALTH SYS INC NEW	COMMON STOCK	203668108	606	17345	SH	SOLE	0	0	17345
COMPASS BANCSHARES INC.	COMMON STOCK	20449H109	2302	50700	SH	SOLE	0	0	50700
COMPUTER ASSOCIATES	COMMON STOCK	204912109	5922	218530	SH	SOLE	0	0	218530
COMPUTER SCIENCES	COMMON STOCK	205363104	3597	78457	SH	SOLE	0	0	78457
COMPUWARE CORP	COMMON STOCK	205638109	1144	158910	SH	SOLE	0	0	158910
COMVERSE TECHNOLOGY INC	COMMON STOCK	205862402	2045	81072	SH	SOLE	0	0	81072
CONAGRA INC.	COMMON STOCK	205887102	5720	211685	SH	SOLE	0	0	211685
CONMED CORP	COMMON STOCK	207410101	383	12728	SH	SOLE	0	0	12728
CONNETICS CORP	COMMON STOCK	208192104	389	15400	SH	SOLE	0	0	15400
CONOCOPHILLIPS	COMMON STOCK	20825C104	36217	335839	SH	SOLE	0	0	335839
CONSOL. EDISON INC.	COMMON STOCK	209115104	4845	114871	SH	SOLE	0	0	114871
CONSOLIDATED GRAPHICS INC	COMMON STOCK	209341106	286	5442	SH	SOLE	0	0	5442
CONSTELLATION BRANDS INC	COMMON STOCK	21036P108	1416	26787	SH	SOLE	0	0	26787
CONSTELLATION ENERGY GROUP	COMMON STOCK	210371100	3756	72649	SH	SOLE	0	0	72649
CONVERGYS CORP	COMMON STOCK	212485106	871	58308	SH	SOLE	0	0	58308
COOPER CAMERON CORP	COMMON STOCK	216640102	806	14083	SH	SOLE	0	0	14083
COOPER COMPANIES INC (THE)	COMMON STOCK	216648402	1335	18311	SH	SOLE	0	0	18311
COOPER INDS LTD	COMMON STOCK	G24182100	4315	60333	SH	SOLE	0	0	60333
COOPER TIRE & RUBBER	COMMON STOCK	216831107	526	28669	SH	SOLE	0	0	28669
COPART INC	COMMON STOCK	217204106	491	20853	SH	SOLE	0	0	20853
CORINTHIAN COLLEGES INC	COMMON STOCK	218868107	369	23494	SH	SOLE	0	0	23494
CORN PRODS INTL INC	COMMON STOCK	219023108	836	32148	SH	SOLE	0	0	32148
CORNING INC	COMMON STOCK	219350105	6632	595878	SH	SOLE	0	0	595878

COST PLUS INC CALIF	COMMON STOCK	221485105	251	9341	SH	SOLE	0	0	9341
COSTCO WHOLESALE CORP	COMMON STOCK	22160K105	8791	198983	SH	SOLE	0	0	198983
COUNTRYWIDE FINANCIAL CORPORAT	COMMON STOCK	222372104	9995	307930	SH	SOLE	0	0	307930
COVANCE INC	COMMON STOCK	222816100	778	16338	SH	SOLE	0	0	16338
COVENTRY HEALTH CARE INC	COMMON STOCK	222862104	1881	27604	SH	SOLE	0	0	27604
CRACKER BARREL GROUP CORP	COMMON STOCK	12489V106	809	19590	SH	SOLE	0	0	19590
CRANE CO	COMMON STOCK	224399105	415	14400	SH	SOLE	0	0	14400
CREDENCE SYS CORP	COMMON STOCK	225302108	188	23736	SH	SOLE	0	0	23736
CREE RESH INC	COMMON STOCK	225447101	433	19888	SH	SOLE	0	0	19888
CROMPTON CORPRATION	COMMON STOCK	227116100	849	58176	SH	SOLE	0	0	58176
CROSS CTRY HEALTHCARE INC	COMMON STOCK	227483104	188	11198	SH	SOLE	0	0	11198
CRT PROPERTIES INC	COMMON STOCK	22876P109	290	13300	SH	SOLE	0	0	13300
CSG SYS INTL INC	COMMON STOCK	126349109	215	13205	SH	SOLE	0	0	13205
CTS CORP	COMMON STOCK	126501105	204	15686	SH	SOLE	0	0	15686
CULLEN FROST BANKERS INC	COMMON STOCK	229899109	574	12716	SH	SOLE	0	0	12716
CUMMINS ENGINE INC.	COMMON STOCK	231021106	1759	25008	SH	SOLE	0	0	25008
CUNO INC	COMMON STOCK	126583103	377	7328	SH	SOLE	0	0	7328
CURTISS WRIGHT CORP	COMMON STOCK	231561101	525	9219	SH	SOLE	0	0	9219
CVS CORPORATION	COMMON STOCK	126650100	8645	164284	SH	SOLE	0	0	164284
CYBERONICS INC	COMMON STOCK	23251P102	424	9606	SH	SOLE	0	0	9606
CYMER INC	COMMON STOCK	232572107	422	15782	SH	SOLE	0	0	15782
CYPRESS SEMICONDUCTOR CORP	COMMON STOCK	232806109	420	33337	SH	SOLE	0	0	33337
CYTEC INDS INC	COMMON STOCK	232820100	610	11249	SH	SOLE	0	0	11249
CYTYC CORP	COMMON STOCK	232946103	678	29451	SH	SOLE	0	0	29451
D R HORTON INC	COMMON STOCK	23331A109	2969	101545	SH	SOLE	0	0	101545
D T E ENERGY CO	COMMON STOCK	233331107	3247	71405	SH	SOLE	0	0	71405
DANA CORP	COMMON STOCK	235811106	1213	94878	SH	SOLE	0	0	94878
DANAHER CORP	COMMON STOCK	235851102	6330	118512	SH	SOLE	0	0	118512
DARDEN RESTAURANTS INC	COMMON STOCK	237194105	3985	129900	SH	SOLE	0	0	129900
DEAN FOODS CO NEW	COMMON STOCK	242370104	1329	38759	SH	SOLE	0	0	38759
DEERE & CO	COMMON STOCK	244199105	8903	132617	SH	SOLE	0	0	132617
DELL INC	COMMON STOCK	24702R101	39998	1041084	SH	SOLE	0	0	1041084
DELPHI CORP. COMMON STOCK	COMMON STOCK	247126105	1032	230435	SH	SOLE	0	0	230435
DELPHI FINL GROUP INC	COMMON STOCK	247131105	547	12720	SH	SOLE	0	0	12720
DELTA & PINE LD CO	COMMON STOCK	247357106	446	16512	SH	SOLE	0	0	16512
DELTA AIR LINES, INC.	COMMON STOCK	247361108	232	57334	SH	SOLE	0	0	57334
DELTIC TIMBER CORP	COMMON STOCK	247850100	204	5209	SH	SOLE	0	0	5209
DELUXE CHECK PRINTER	COMMON STOCK	248019101	522	13100	SH	SOLE	0	0	13100
DENDRITE INTL INC	COMMON STOCK	248239105	249	17765	SH	SOLE	0	0	17765
DENTSPLY INTL INC NEW	COMMON STOCK	249030107	1072	19695	SH	SOLE	0	0	19695
DEVELOPERS DIVERSIFIED RLTY	COMMON STOCK	251591103	1115	28042	SH	SOLE	0	0	28042
DEVON ENERGY CORPORATION NEW	COMMON STOCK	25179M103	9678	202680	SH	SOLE	0	0	202680
DEVRY INC DEL	COMMON STOCK	251893103	318	16782	SH	SOLE	0	0	16782
DIAGNOSTIC PRODS CORP	COMMON STOCK	252450101	545	11292	SH	SOLE	0	0	11292
DIEBOLD, INC.	COMMON STOCK	253651103	1023	18646	SH	SOLE	0	0	18646
DIGITAL INSIGHT CORP	COMMON STOCK	25385P106	250	15256	SH	SOLE	0	0	15256
DILLARDS INC.	COMMON STOCK	254067101	777	28890	SH	SOLE	0	0	28890
DIME COMMUNITY BANCSHARES	COMMON STOCK	253922108	217	14255	SH	SOLE	0	0	14255
DIMON INC	COMMON STOCK	254394109	121	19340	SH	SOLE	0	0	19340
DIONEX CORP	COMMON STOCK	254546104	464	8521	SH	SOLE	0	0	8521
DISNEY (WALT) PRODUCTIONS	COMMON STOCK	254687106	26532	923483	SH	SOLE	0	0	923483
DJ ORTHOPEDICS INC	COMMON STOCK	23325G104	212	8463	SH	SOLE	0	0	8463
DOLLAR GEN CORP	COMMON STOCK	256669102	2711	123728	SH	SOLE	0	0	123728
DOLLAR TREE STORES INC	COMMON STOCK	256747106	842	29324	SH	SOLE	0	0	29324
DOMINION RES INC VA NEW	COMMON STOCK	25746U109	10416	139938	SH	SOLE	0	0	139938
DONALDSON CO	COMMON STOCK	257651109	643	19934	SH	SOLE	0	0	19934
DONNELLEY (R.R.) & SONS	COMMON STOCK	257867101	2797	88443	SH	SOLE	0	0	88443
DOVER CORP	COMMON STOCK	260003108	3163	83711	SH	SOLE	0	0	83711
DOW CHEMICAL CO.	COMMON STOCK	260543103	23708	475595	SH	SOLE	0	0	475595
DOW JONES & CO	COMMON STOCK	260561105	1081	28933	SH	SOLE	0	0	28933
DOWNEY FINL CORP	COMMON STOCK	261018105	625	10152	SH	SOLE	0	0	10152
DPL INC.	COMMON STOCK	233293109	821	32831	SH	SOLE	0	0	32831
DRESS BARN	COMMON STOCK	261570105	201	11031	SH	SOLE	0	0	11031
DRS TECHNOLOGIES INC	COMMON STOCK	23330X100	496	11679	SH	SOLE	0	0	11679
DSP GROUP INC	COMMON STOCK	23332B106	309	11987	SH	SOLE	0	0	11987
DST SYSTEMS INC	COMMON STOCK	233326107	910	19707	SH	SOLE	0	0	19707
DU PONT (E.I.) DE NEMOURS & CO	COMMON STOCK	263534109	20983	409495	SH	SOLE	0	0	409495
DUKE POWER CO.	COMMON STOCK	264399106	10790	385233	SH	SOLE	0	0	385233
DUN & BRADSTREET CORP DEL NEW	COMMON STOCK	26483E100	1101	17921	SH	SOLE	0	0	17921
DUQUESNE LT HLDGS INC	COMMON STOCK	266233105	357	19900	SH	SOLE	0	0	19900
DYCOM INDS INC	COMMON STOCK	267475101	291	12639	SH	SOLE	0	0	12639
DYNEGY INC NEW	COMMON STOCK	26816Q101	531	135925	SH	SOLE	0	0	135925
E M C CORP MASS	COMMON STOCK	268648102	15543	1261590	SH	SOLE	0	0	1261590
E.O.G. RESOURCES	COMMON STOCK	26875P101	4783	98128	SH	SOLE	0	0	98128
E* TRADE GROUP INC.	COMMON STOCK	269246104	1825	152100	SH	SOLE	0	0	152100
EAST WEST BANCORP INC	COMMON STOCK	27579R104	830	22470	SH	SOLE	0	0	22470
EASTMAN CHEM CO	COMMON STOCK	277432100	2167	36734	SH	SOLE	0	0	36734
EASTMAN KODAK CO.	COMMON STOCK	277461109	4782	146906	SH	SOLE	0	0	146906
EATON CORP	COMMON STOCK	278058102	4691	71725	SH	SOLE	0	0	71725
EATON VANCE CORP	COMMON STOCK	278265103	810	34546	SH	SOLE	0	0	34546
EBAY INC	COMMON STOCK	278642103	18522	497096	SH	SOLE	0	0	497096
ECOLAB INC	COMMON STOCK	278865100	2994	90587	SH	SOLE	0	0	90587
EDISON INTERNATIONAL	COMMON STOCK	281020107	4647	133841	SH	SOLE	0	0	133841
EDO CORP	COMMON STOCK	281347104	227	7544	SH	SOLE	0	0	7544
EDUCATION MGMT CORP	COMMON STOCK	28139T101	493	17635	SH	SOLE	0	0	17635

EDWARDS LIFESCIENCES CORP	COMMON STOCK	28176E108	671	15528	SH	SOLE	0	0	15528
EFUNDS CORP	COMMON STOCK	28224R101	466	20898	SH	SOLE	0	0	20898
EGL INC	COMMON STOCK	268484102	451	19767	SH	SOLE	0	0	19767
EL PASO CORP	COMMON STOCK	28336L109	2794	264123	SH	SOLE	0	0	264123
EL PASO ELEC CO	COMMON STOCK	283677854	384	20229	SH	SOLE	0	0	20229
ELECTRO SCIENTIFIC INDUSTRIES	COMMON STOCK	285229100	236	12172	SH	SOLE	0	0	12172
ELECTRONIC ARTS INC	COMMON STOCK	285512109	6549	126478	SH	SOLE	0	0	126478
ELECTRONICS BOUTIQUE HLDGS	COMMON STOCK	286045109	328	7626	SH	SOLE	0	0	7626
ELETRONIC DATA SYSTEMS CORP	COMMON STOCK	285661104	4393	212540	SH	SOLE	0	0	212540
ELKCORP	COMMON STOCK	287456107	310	8073	SH	SOLE	0	0	8073
EMCOR GROUP INC	COMMON STOCK	29084Q100	306	6531	SH	SOLE	0	0	6531
EMERSON ELECTRIC CO.	COMMON STOCK	291011104	14393	221676	SH	SOLE	0	0	221676
EMMIS BROADCASTING CORP	COMMON STOCK	291525103	256	13302	SH	SOLE	0	0	13302
ENERGEN CORP	COMMON STOCK	29265N108	1045	15689	SH	SOLE	0	0	15689
ENERGIZER HLDGS INC	COMMON STOCK	29266R108	1553	25974	SH	SOLE	0	0	25974
ENERGY EAST CORP	COMMON STOCK	29266M109	1060	40439	SH	SOLE	0	0	40439
ENGELHARD CORP	COMMON STOCK	292845104	1504	50082	SH	SOLE	0	0	50082
ENGINEERED SUPPORT SYS INC	COMMON STOCK	292866100	616	11516	SH	SOLE	0	0	11516
ENSCO INTL INC	COMMON STOCK	26874Q100	1480	39290	SH	SOLE	0	0	39290
ENTERCOM COMMUNICATIONS CORP	COMMON STOCK	293639100	519	14601	SH	SOLE	0	0	14601
ENTERGY CORP (NEW)	COMMON STOCK	29364G103	6189	87591	SH	SOLE	0	0	87591
ENTERTAINMENT PPTYS TR	COMMON STOCK	29380T105	444	10705	SH	SOLE	0	0	10705
ENZO BIOCHEM INC	COMMON STOCK	294100102	185	12829	SH	SOLE	0	0	12829
EQUIFAX INC	COMMON STOCK	294429105	1701	55423	SH	SOLE	0	0	55423
EQUITABLE RESOURCES INC	COMMON STOCK	294549100	910	15846	SH	SOLE	0	0	15846
EQUITY OFFICE PPTYS TR	COMMON STOCK	294741103	4988	165563	SH	SOLE	0	0	165563
EQUITY RESIDENTIAL PPTYS TR	COMMON STOCK	29476L107	3737	116027	SH	SOLE	0	0	116027
ESS TECHNOLOGY INC	COMMON STOCK	269151106	79	14989	SH	SOLE	0	0	14989
ESSEX PPTY TR INC	COMMON STOCK	297178105	678	9809	SH	SOLE	0	0	9809
ESTERLINE TECHNOLOGIES CORP	COMMON STOCK	297425100	371	10733	SH	SOLE	0	0	10733
ETHAN ALLEN INTERIORS INC	COMMON STOCK	297602104	487	15214	SH	SOLE	0	0	15214
EVEREST RE GROUP LTD	COMMON STOCK	G3223R108	1243	14603	SH	SOLE	0	0	14603
EXAR CORP	COMMON STOCK	300645108	239	17820	SH	SOLE	0	0	17820
EXELON CORPORATION	COMMON STOCK	30161N101	12531	273062	SH	SOLE	0	0	273062
EXPEDITORS INTL WASH INC	COMMON STOCK	302130109	1485	27739	SH	SOLE	0	0	27739
EXPRESS SCRIPTS INC	COMMON STOCK	302182100	5252	60235	SH	SOLE	0	0	60235
EXXON MOBIL CORP	COMMON STOCK	30231G102	169364	2841670	SH	SOLE	0	0	2841670
F M C CORP	COMMON STOCK	302491303	1157	21645	SH	SOLE	0	0	21645
F.P.L. GROUP INC.	COMMON STOCK	302571104	6451	160674	SH	SOLE	0	0	160674
FACTSET RESEARCH SYSTEMS INC.	COMMON STOCK	303075105	549	16625	SH	SOLE	0	0	16625
FAIR ISAAC CORPORATION	COMMON STOCK	303250104	600	17432	SH	SOLE	0	0	17432
FAIRCHILD SEMICONDUCTOR INTL I	COMMON STOCK	303726103	476	31026	SH	SOLE	0	0	31026
FAMILY DOLLAR STORES	COMMON STOCK	307000109	2089	68807	SH	SOLE	0	0	68807
FASTENAL CO	COMMON STOCK	311900104	984	17799	SH	SOLE	0	0	17799
FED HM LN MTG CORP	COMMON STOCK	313400301	19531	309040	SH	SOLE	0	0	309040
FEDDERS CORP	COMMON STOCK	313135501	32	11430	SH	SOLE	0	0	11430
FEDERAL NATL MTGE ASSN.	COMMON STOCK	313586109	24240	445174	SH	SOLE	0	0	445174
FEDERAL SIGNAL CORP	COMMON STOCK	313855108	188	12423	SH	SOLE	0	0	12423
FEDERATED DEPT STORES INC NEW	COMMON STOCK	31410H101	4425	69531	SH	SOLE	0	0	69531
FEDERATED INVESTORS INC CL B	COMMON STOCK	314211103	1105	39045	SH	SOLE	0	0	39045
FEDEX CORP	COMMON STOCK	31428X106	14800	157531	SH	SOLE	0	0	157531
FEI CO	COMMON STOCK	30241L109	287	12403	SH	SOLE	0	0	12403
FERRO CORP.	COMMON STOCK	315405100	204	10841	SH	SOLE	0	0	10841
FIDELITY NATL FINL INC	COMMON STOCK	316326107	1494	45358	SH	SOLE	0	0	45358
FIFTH THIRD BANCORP	COMMON STOCK	316773100	9181	213617	SH	SOLE	0	0	213617
FILENET CORP	COMMON STOCK	316869106	402	17634	SH	SOLE	0	0	17634
FINANCIAL FED CORP	COMMON STOCK	317492106	263	7448	SH	SOLE	0	0	7448
FINDWHAT COM INC	COMMON STOCK	317794105	123	11877	SH	SOLE	0	0	11877
FINISH LINE INC	COMMON STOCK	317923100	454	19600	SH	SOLE	0	0	19600
FIRST AMERN FINL CORP CALIF	COMMON STOCK	318522307	1070	32482	SH	SOLE	0	0	32482
FIRST BANCORP PUERTO RICO	COMMON STOCK	318672102	694	16423	SH	SOLE	0	0	16423
FIRST DATA CORP	COMMON STOCK	319963104	14142	359766	SH	SOLE	0	0	359766
FIRST HORIZON NATL CORP	COMMON STOCK	320517105	2062	50550	SH	SOLE	0	0	50550
FIRST MIDWEST BANCORP	COMMON STOCK	320867104	635	19552	SH	SOLE	0	0	19552
FIRST REP BK SAN FRANCISCO CAL	COMMON STOCK	336158100	322	9946	SH	SOLE	0	0	9946
FIRSTENERGY CORP	COMMON STOCK	337932107	7054	168143	SH	SOLE	0	0	168143
FIRSTFED FINL CORP DEL	COMMON STOCK	337907109	362	7094	SH	SOLE	0	0	7094
FIRSTMERIT CORP	COMMON STOCK	337915102	585	21865	SH	SOLE	0	0	21865
FISERV INC WIS	COMMON STOCK	337738108	3158	79345	SH	SOLE	0	0	79345
FISHER SCIENTIFIC INTL INC	COMMON STOCK	338032204	2744	48200	SH	SOLE	0	0	48200
FLAGSTAR BANCORP INC	COMMON STOCK	337930101	388	19860	SH	SOLE	0	0	19860
FLEETWOOD ENTERPRISES	COMMON STOCK	339099103	206	23668	SH	SOLE	0	0	23668
FLIR SYS INC	COMMON STOCK	302445101	900	29712	SH	SOLE	0	0	29712
FLORIDA ROCK INDUSTRIES INC	COMMON STOCK	341140101	941	16000	SH	SOLE	0	0	16000
FLOWERS FOODS INC	COMMON STOCK	343498101	475	16838	SH	SOLE	0	0	16838
FLOWERVE CORP	COMMON STOCK	34354P105	370	14312	SH	SOLE	0	0	14312
FLUOR CORP NEW	COMMON STOCK	343412102	1949	35158	SH	SOLE	0	0	35158
FMC TECHNOLOGIES INC	COMMON STOCK	30249U101	588	17733	SH	SOLE	0	0	17733
FOOT LOCKER INC	COMMON STOCK	344849104	1187	40499	SH	SOLE	0	0	40499
FORD MTR CO DEL	COMMON STOCK	345370860	10606	936108	SH	SOLE	0	0	936108
FOREST LABS INC	COMMON STOCK	345838106	5658	153123	SH	SOLE	0	0	153123
FOREST OIL CORP	COMMON STOCK	346091705	580	14332	SH	SOLE	0	0	14332
FORTUNE BRANDS	COMMON STOCK	349631101	4806	59606	SH	SOLE	0	0	59606
FORWARD AIR CORP	COMMON STOCK	349853101	390	9169	SH	SOLE	0	0	9169
FOSSIL INC	COMMON STOCK	349882100	621	23968	SH	SOLE	0	0	23968

FRANKLIN RESOURCES	COMMON STOCK	354613101	5578	81250	SH	SOLE	0	0	81250
FREDS INC	COMMON STOCK	356108100	288	16786	SH	SOLE	0	0	16786
FREEPORT-MCMORAN COPPER & GOCL	COMMON STOCK	35671D857	2912	73519	SH	SOLE	0	0	73519
FREESCALE SEMICONDUCTOR-B	COMMON STOCK	35687M206	2843	164833	SH	SOLE	0	0	164833
FREMONT GEN CORP	COMMON STOCK	357288109	667	30333	SH	SOLE	0	0	30333
FRONTIER AIRLINES INC NEW	COMMON STOCK	359065109	159	15188	SH	SOLE	0	0	15188
FRONTIER OIL CORP	COMMON STOCK	35914P105	421	11624	SH	SOLE	0	0	11624
FULLER H B CO COM	COMMON STOCK	359694106	356	12276	SH	SOLE	0	0	12276
FURNITURE BRANDS INTL INC	COMMON STOCK	360921100	300	13745	SH	SOLE	0	0	13745
F5 NETWORKS INC	COMMON STOCK	315616102	480	9500	SH	SOLE	0	0	9500
G & K SVCS INC	COMMON STOCK	361268105	363	9012	SH	SOLE	0	0	9012
GABLES RESIDENTIAL TR	COMMON STOCK	362418105	418	12564	SH	SOLE	0	0	12564
GALLAGHER ARTHUR J & CO	COMMON STOCK	363576109	688	23894	SH	SOLE	0	0	23894
GAMESTOP CORP	COMMON STOCK	36466R200	484	21700	SH	SOLE	0	0	21700
GANNETT CO., INC.	COMMON STOCK	364730101	11186	141453	SH	SOLE	0	0	141453
GAP INC	COMMON STOCK	364760108	9490	434512	SH	SOLE	0	0	434512
GARDNER DENVER MACHY INC	COMMON STOCK	365558105	337	8540	SH	SOLE	0	0	8540
GARTNER GROUP INC NEW	COMMON STOCK	366651107	211	22087	SH	SOLE	0	0	22087
GATEWAY	COMMON STOCK	367626108	495	122729	SH	SOLE	0	0	122729
GATX CORP	COMMON STOCK	361448103	427	12855	SH	SOLE	0	0	12855
GEN-PROBE INC NEW	COMMON STOCK	36866T103	579	13000	SH	SOLE	0	0	13000
GENCORP INC.	COMMON STOCK	368682100	438	21920	SH	SOLE	0	0	21920
GENERAL COMMUNITIES INC CL A	COMMON STOCK	369385109	206	22558	SH	SOLE	0	0	22558
GENERAL DYNAMICS CORP.	COMMON STOCK	369550108	12053	112588	SH	SOLE	0	0	112588
GENERAL ELECTRIC CO.	COMMON STOCK	369604103	169060	4688310	SH	SOLE	0	0	4688310
GENERAL MILLS	COMMON STOCK	370334104	7372	149982	SH	SOLE	0	0	149982
GENERAL MOTORS CORP.	COMMON STOCK	370442105	6829	232343	SH	SOLE	0	0	232343
GENESCO INC	COMMON STOCK	371532102	270	9513	SH	SOLE	0	0	9513
GENTEX CORP	COMMON STOCK	371901109	645	20235	SH	SOLE	0	0	20235
GENTIVA HEALTH SVCS	COMMON STOCK	37247A102	166	10270	SH	SOLE	0	0	10270
GENUINE PARTS CO.	COMMON STOCK	372460105	3121	71757	SH	SOLE	0	0	71757
GENZYME CORP	COMMON STOCK	372917104	5825	101768	SH	SOLE	0	0	101768
GEORGIA GULF CORP	COMMON STOCK	373200203	667	14499	SH	SOLE	0	0	14499
GEORGIA-PACIFIC CORP.	COMMON STOCK	373298108	5337	150380	SH	SOLE	0	0	150380
GILEAD SCIENCES INC	COMMON STOCK	375558103	6362	177700	SH	SOLE	0	0	177700
GILLETTE CO.	COMMON STOCK	375766102	23595	467409	SH	SOLE	0	0	467409
GLENBOROUGH REALTY TRUST INC	COMMON STOCK	37803P105	261	13639	SH	SOLE	0	0	13639
GLOBAL IMAGING SYS INC	COMMON STOCK	37934A100	355	9998	SH	SOLE	0	0	9998
GLOBAL PMTS INC	COMMON STOCK	37940X102	985	15280	SH	SOLE	0	0	15280
GOLD BANC CORP INC	COMMON STOCK	379907108	240	17131	SH	SOLE	0	0	17131
GOLDEN WEST FINANCIAL	COMMON STOCK	381317106	7015	115954	SH	SOLE	0	0	115954
GOLDMAN SACHS GROUP INC	COMMON STOCK	38141G104	24330	221205	SH	SOLE	0	0	221205
GOODRICH B.F.	COMMON STOCK	382388106	1886	49263	SH	SOLE	0	0	49263
GOODYEAR TIRE & RUBBER CO.	COMMON STOCK	382550101	962	72065	SH	SOLE	0	0	72065
GOODYS FAMILY CLOTHING INC	COMMON STOCK	382588101	101	11181	SH	SOLE	0	0	11181
GRACO INC	COMMON STOCK	384109104	725	17960	SH	SOLE	0	0	17960
GRAINGER W.W.	COMMON STOCK	384802104	2240	35978	SH	SOLE	0	0	35978
GRANITE CONSTR INC	COMMON STOCK	387328107	253	9618	SH	SOLE	0	0	9618
GRANT PRIDECO INC	COMMON STOCK	38821G101	775	32089	SH	SOLE	0	0	32089
GREAT ATLANTIC PACIFIC TEA	COMMON STOCK	390064103	178	11978	SH	SOLE	0	0	11978
GREAT LAKES CHEM	COMMON STOCK	390568103	676	21049	SH	SOLE	0	0	21049
GREAT PLAINS ENERGY INC	COMMON STOCK	391164100	591	19339	SH	SOLE	0	0	19339
GREATER BAY BANCORP	COMMON STOCK	391648102	324	13253	SH	SOLE	0	0	13253
GRIFFON CORP	COMMON STOCK	398433102	243	11337	SH	SOLE	0	0	11337
GROUP 1 AUTOMOTIVE INC	COMMON STOCK	398905109	259	9850	SH	SOLE	0	0	9850
GTECH HLDGS CORP	COMMON STOCK	400518106	708	30082	SH	SOLE	0	0	30082
GUIDANT CORP	COMMON STOCK	401698105	10132	137109	SH	SOLE	0	0	137109
GUITAR CTR INC	COMMON STOCK	402040109	593	10822	SH	SOLE	0	0	10822
GYMBOREE CORP	COMMON STOCK	403777105	166	13212	SH	SOLE	0	0	13212
H J HEINZ CO	COMMON STOCK	423074103	5298	143821	SH	SOLE	0	0	143821
HAEMONETICS CORP MASS	COMMON STOCK	405024100	465	11038	SH	SOLE	0	0	11038
HAIN CELESTIAL GROUP INC	COMMON STOCK	405217100	265	14202	SH	SOLE	0	0	14202
HALLIBURTON CO.	COMMON STOCK	406216101	8960	207173	SH	SOLE	0	0	207173
HANOVER COMPRESSOR CO	COMMON STOCK	410768105	245	20268	SH	SOLE	0	0	20268
HARLAND JOHN H. COMPANY	COMMON STOCK	412693103	410	11930	SH	SOLE	0	0	11930
HARLEY DAVIDSON INC.	COMMON STOCK	412822108	6925	119898	SH	SOLE	0	0	119898
HARMAN INTERNATIONAL	COMMON STOCK	413086109	1478	16711	SH	SOLE	0	0	16711
HARMONIC LIGHTWAVES INC	COMMON STOCK	413160102	295	30835	SH	SOLE	0	0	30835
HARRAHS ENTMT INC	COMMON STOCK	413619107	3018	46731	SH	SOLE	0	0	46731
HARRIS CORP	COMMON STOCK	413875105	807	24716	SH	SOLE	0	0	24716
HARSCO CORP	COMMON STOCK	415864107	644	10799	SH	SOLE	0	0	10799
HARTE-HANKS COMMUNICATIONS INC	COMMON STOCK	416196103	631	22881	SH	SOLE	0	0	22881
HARTFORD FINANCIAL SERVICE GRO	COMMON STOCK	416515104	8915	130031	SH	SOLE	0	0	130031
HASBRO BRADLEY INC	COMMON STOCK	418056107	1398	68368	SH	SOLE	0	0	68368
HAWIIAN ELECTRIC INDS	COMMON STOCK	419870100	533	20904	SH	SOLE	0	0	20904
HCA, INC	COMMON STOCK	404119109	9945	185643	SH	SOLE	0	0	185643
HCC INSURANCE HOLDINGS INC	COMMON STOCK	404132102	639	17674	SH	SOLE	0	0	17674
HEADWATERS INC	COMMON STOCK	42210P102	561	17101	SH	SOLE	0	0	17101
HEALTH MGMT ASSOC. CL A	COMMON STOCK	421933102	2621	100124	SH	SOLE	0	0	100124
HEALTH NET, INC	COMMON STOCK	42222G108	943	28821	SH	SOLE	0	0	28821
HEARTLAND EXPRESS INC	COMMON STOCK	422347104	497	25940	SH	SOLE	0	0	25940
HEIDRICK & STRUGGLES INTL	COMMON STOCK	422819102	302	8212	SH	SOLE	0	0	8212
HELIX TECHNOLOGY CORP	COMMON STOCK	423319102	172	11110	SH	SOLE	0	0	11110
HELMERICH & PAYNE	COMMON STOCK	423452101	525	13219	SH	SOLE	0	0	13219
HENRY (JACK) & ASSOCIATES INC	COMMON STOCK	426281101	379	21066	SH	SOLE	0	0	21066

HERCULES, INC.	COMMON STOCK	427056106	665	45888	SH	SOLE	0	0	45888
HERSHEY FOODS CORP.	COMMON STOCK	427866108	5433	89860	SH	SOLE	0	0	89860
HEWLETT-PACKARD CO.	COMMON STOCK	428236103	30088	1371372	SH	SOLE	0	0	1371372
HIBBETT SPORTING GOODS INC	COMMON STOCK	428565105	303	10084	SH	SOLE	0	0	10084
HIBERNIA PPTY	COMMON STOCK	428656102	1291	40331	SH	SOLE	0	0	40331
HIGHWOODS CORPYS INC	COMMON STOCK	431284108	374	13963	SH	SOLE	0	0	13963
HILB ROGAL & HAMILTON CO	COMMON STOCK	431294107	553	15434	SH	SOLE	0	0	15434
HILLENBRAND IND	COMMON STOCK	431573104	846	15245	SH	SOLE	0	0	15245
HILTON HOTELS CORP	COMMON STOCK	432848109	3529	157914	SH	SOLE	0	0	157914
HNI CORP	COMMON STOCK	404251100	606	13484	SH	SOLE	0	0	13484
HOLOGIC INC	COMMON STOCK	436440101	284	8897	SH	SOLE	0	0	8897
HOME DEPOT INC	COMMON STOCK	437076102	39410	1030601	SH	SOLE	0	0	1030601
HONEYWELL INTL INC	COMMON STOCK	438516106	13000	349368	SH	SOLE	0	0	349368
HOOPER HOLMES INC	COMMON STOCK	439104100	106	27813	SH	SOLE	0	0	27813
HORACE MANN EDUCATORS CORP NEW	COMMON STOCK	440327104	197	11103	SH	SOLE	0	0	11103
HORMEL FOODS CORP.	COMMON STOCK	440452100	847	27216	SH	SOLE	0	0	27216
HOSPIRA INC	COMMON STOCK	441060100	2442	75665	SH	SOLE	0	0	75665
HOSPITALITY PPTYS TR	COMMON STOCK	44106M102	665	16464	SH	SOLE	0	0	16464
HOT TOPIC INC	COMMON STOCK	441339108	426	19474	SH	SOLE	0	0	19474
HOVNANIAN ENTERPRISES INC	COMMON STOCK	442487203	642	12582	SH	SOLE	0	0	12582
HUBBELL INC CL B	COMMON STOCK	443510201	818	16009	SH	SOLE	0	0	16009
HUDSON UNITED BANCORP	COMMON STOCK	444165104	676	19188	SH	SOLE	0	0	19188
HUGHES SUPPLY INC	COMMON STOCK	444482103	840	28251	SH	SOLE	0	0	28251
HUMANA INC.	COMMON STOCK	444859102	2388	74754	SH	SOLE	0	0	74754
HUNT J B TRANS SVCS INC	COMMON STOCK	445658107	785	17924	SH	SOLE	0	0	17924
HUNTINGTON BASHARES	COMMON STOCK	446150104	2274	95156	SH	SOLE	0	0	95156
HUTCHINSON TECHNOLOGY INC	COMMON STOCK	448407106	376	10798	SH	SOLE	0	0	10798
HYDRIL CO	COMMON STOCK	448774109	536	9183	SH	SOLE	0	0	9183
HYPERION SOLUTIONS CORP	COMMON STOCK	44914M104	754	17092	SH	SOLE	0	0	17092
I T T INDUSTRIES INC	COMMON STOCK	450911102	3425	37959	SH	SOLE	0	0	37959
ICU MED INC	COMMON STOCK	44930G107	205	5772	SH	SOLE	0	0	5772
IDACORP INC	COMMON STOCK	451107106	436	15378	SH	SOLE	0	0	15378
IDEX CORP	COMMON STOCK	45167R104	878	21748	SH	SOLE	0	0	21748
IDEXX LABS INC	COMMON STOCK	45168D104	778	14369	SH	SOLE	0	0	14369
IHOP CORP	COMMON STOCK	449623107	405	8500	SH	SOLE	0	0	8500
ILLINOIS TOOL WORKS	COMMON STOCK	452308109	12446	139012	SH	SOLE	0	0	139012
IMAGISTICS INTL INC	COMMON STOCK	45247T104	244	6973	SH	SOLE	0	0	6973
IMATION CORP	COMMON STOCK	45245A107	305	8787	SH	SOLE	0	0	8787
IMMUCOR INC	COMMON STOCK	452526106	583	19306	SH	SOLE	0	0	19306
IMS HEALTH INC	COMMON STOCK	449934108	2321	95161	SH	SOLE	0	0	95161
INAMED CORP	COMMON STOCK	453235103	653	9347	SH	SOLE	0	0	9347
INDEPENDENCE COMMUNITY BANK	COMMON STOCK	453414104	798	20449	SH	SOLE	0	0	20449
INDYMAC BANCORP, INC	COMMON STOCK	456607100	547	16101	SH	SOLE	0	0	16101
INFINITY PPTY & CAS CORP	COMMON STOCK	45665Q103	269	8600	SH	SOLE	0	0	8600
INGERSOLL-RAND COMPANY LTD	COMMON STOCK	G4776G101	6611	82997	SH	SOLE	0	0	82997
INPUT/OUTPUT INC	COMMON STOCK	457652105	188	29219	SH	SOLE	0	0	29219
INSIGHT ENTERPRISES INC	COMMON STOCK	45765U103	372	21201	SH	SOLE	0	0	21201
INSITUFORM TECHNOLOGIES INC	COMMON STOCK	457667103	166	11418	SH	SOLE	0	0	11418
INTEGRA LIFESCIENCES HLDGS COR	COMMON STOCK	457985208	368	10460	SH	SOLE	0	0	10460
INTEGRATED CIRCUIT SYS INC	COMMON STOCK	45811K208	348	18180	SH	SOLE	0	0	18180
INTEGRATED DEVICE TECHNOLOGY I	COMMON STOCK	458118106	328	27281	SH	SOLE	0	0	27281
INTEL CORP	COMMON STOCK	458140100	68292	2939827	SH	SOLE	0	0	2939827
INTER TEL INC	COMMON STOCK	458372109	243	9902	SH	SOLE	0	0	9902
INTERFACE INC	COMMON STOCK	458665106	143	20901	SH	SOLE	0	0	20901
INTERMAGNETICS GENERAL CORP	COMMON STOCK	458771102	265	10899	SH	SOLE	0	0	10899
INTERN'L BUSINESS MACHINES COR	COMMON STOCK	459200101	68733	752164	SH	SOLE	0	0	752164
INTERN'L FLAVORS & FRAGRANCES	COMMON STOCK	459506101	1436	36342	SH	SOLE	0	0	36342
INTERN'L PAPER CO.	COMMON STOCK	460146103	7407	201332	SH	SOLE	0	0	201332
INTERNATIONAL GAME TECHNOLOGY	COMMON STOCK	459902102	3776	141648	SH	SOLE	0	0	141648
INTERNATIONAL RECTIFIER CORP	COMMON STOCK	460254105	801	17606	SH	SOLE	0	0	17606
INTERNATIONAL SPEEDWAY CORP	COMMON STOCK	460335201	623	11490	SH	SOLE	0	0	11490
INTERNET SECURITY SYSTEMS, INC	COMMON STOCK	46060X107	337	18430	SH	SOLE	0	0	18430
INTERPUBLIC GROUP	COMMON STOCK	460690100	2131	173550	SH	SOLE	0	0	173550
INTERSIL HLDG CORP	COMMON STOCK	46069S109	677	39108	SH	SOLE	0	0	39108
INTUIT INC	COMMON STOCK	461202103	5173	118188	SH	SOLE	0	0	118188
INVACARE CORP	COMMON STOCK	461203101	603	13507	SH	SOLE	0	0	13507
INVESTMENT TECHNOLOGY GROUP IN	COMMON STOCK	46145F105	313	17911	SH	SOLE	0	0	17911
INVESTORS FINANCIAL SERVICES C	COMMON STOCK	461915100	844	17261	SH	SOLE	0	0	17261
INVITROGEN CORP	COMMON STOCK	46185R100	3386	48928	SH	SOLE	0	0	48928
IRWIN FINL CORP	COMMON STOCK	464119106	228	9902	SH	SOLE	0	0	9902
ISHARES TR	COMMON STOCK	464287507	4201	31950	SH	SOLE	0	0	31950
ISHARES TR	COMMON STOCK	464287804	7509	47270	SH	SOLE	0	0	47270
ITRON INC	COMMON STOCK	465741106	273	9203	SH	SOLE	0	0	9203
ITT EDL SVCS INC	COMMON STOCK	45068B109	581	11984	SH	SOLE	0	0	11984
IVAX CORP	COMMON STOCK	465823102	1132	57249	SH	SOLE	0	0	57249
J P MORGAN CHASE & CO	COMMON STOCK	46625H100	53596	1549009	SH	SOLE	0	0	1549009
JABIL CIRCUIT INC	COMMON STOCK	466313103	2147	75286	SH	SOLE	0	0	75286
JACK IN THE BOX	COMMON STOCK	466367109	581	15653	SH	SOLE	0	0	15653
JACOBS ENGR GROUP INC	COMMON STOCK	469814107	767	14777	SH	SOLE	0	0	14777
JAKKS PAC INC	COMMON STOCK	47012E106	241	11206	SH	SOLE	0	0	11206
JANUS CAP GROUP INC	COMMON STOCK	47102X105	1353	96960	SH	SOLE	0	0	96960
JDA SOFTWARE GROUP INC	COMMON STOCK	46612K108	175	12434	SH	SOLE	0	0	12434
JDS UNIPHASE	COMMON STOCK	46612J101	991	593291	SH	SOLE	0	0	593291
JEFFERIES GROUP ONC	COMMON STOCK	472319102	505	13400	SH	SOLE	0	0	13400
JEFFERSON PILOT	COMMON STOCK	475070108	2748	56026	SH	SOLE	0	0	56026

JETBLUE AWYS CORP	COMMON STOCK	477143101	484	25433	SH	SOLE	0	0	25433
JLG INDUSTRIES INC	COMMON STOCK	466210101	457	21223	SH	SOLE	0	0	21223
JO-ANN STORES INC	COMMON STOCK	47758P307	273	9705	SH	SOLE	0	0	9705
JOHNSON & JOHNSON	COMMON STOCK	478160104	91232	1358434	SH	SOLE	0	0	1358434
JOHNSON CONTROLS, INC.	COMMON STOCK	478366107	4377	78505	SH	SOLE	0	0	78505
JONES APPAREL GROUP INC	COMMON STOCK	480074103	2998	89523	SH	SOLE	0	0	89523
J2 GLOBAL COMMUNICATIONS INC	COMMON STOCK	46626E205	318	9275	SH	SOLE	0	0	9275
K-SWISS INC	COMMON STOCK	482686102	430	13027	SH	SOLE	0	0	13027
KANSAS CITY SOUTH INDS INC	COMMON STOCK	485170302	524	27202	SH	SOLE	0	0	27202
KAYDON CORP	COMMON STOCK	486587108	380	12091	SH	SOLE	0	0	12091
KB HOME.	COMMON STOCK	48666K109	2014	17150	SH	SOLE	0	0	17150
KEANE INC	COMMON STOCK	486665102	188	14451	SH	SOLE	0	0	14451
KELLOGG CO.	COMMON STOCK	487836108	7242	167375	SH	SOLE	0	0	167375
KELLWOOD COS	COMMON STOCK	488044108	341	11836	SH	SOLE	0	0	11836
KELLY SVCS INC	COMMON STOCK	488152208	205	7136	SH	SOLE	0	0	7136
KEMET CORP	COMMON STOCK	488360108	174	22483	SH	SOLE	0	0	22483
KENNEMETAL INC	COMMON STOCK	489170100	860	18110	SH	SOLE	0	0	18110
KERR MC GEE	COMMON STOCK	492386107	5254	67074	SH	SOLE	0	0	67074
KEY SPAN CORP	COMMON STOCK	49337W100	2575	66074	SH	SOLE	0	0	66074
KEYCORP NEW	COMMON STOCK	493267108	7713	237694	SH	SOLE	0	0	237694
KILROY RLTY CORP	COMMON STOCK	49427F108	504	12321	SH	SOLE	0	0	12321
KIMBERLY-CLARK CORP.	COMMON STOCK	494368103	16351	248753	SH	SOLE	0	0	248753
KINDER MORGAM	COMMON STOCK	49455P101	3411	45062	SH	SOLE	0	0	45062
KING PHARMACEUTICALS INC	COMMON STOCK	495582108	823	99089	SH	SOLE	0	0	99089
KIRBY CORP	COMMON STOCK	497266106	425	10104	SH	SOLE	0	0	10104
KLA INSTRS CORP	COMMON STOCK	482480100	3716	80763	SH	SOLE	0	0	80763
KNIGHT TRANS INC	COMMON STOCK	499064103	494	20042	SH	SOLE	0	0	20042
KNIGHT-RIDDER INC	COMMON STOCK	499040103	2732	40618	SH	SOLE	0	0	40618
KOHL'S CORP	COMMON STOCK	500255104	6909	133818	SH	SOLE	0	0	133818
KOPIN CORP	COMMON STOCK	500600101	92	29936	SH	SOLE	0	0	29936
KRISPY KREME DOUGHNUTS INC	COMMON STOCK	501014104	122	15997	SH	SOLE	0	0	15997
KROGER CO	COMMON STOCK	501044101	4831	301384	SH	SOLE	0	0	301384
KRONOS INC	COMMON STOCK	501052104	698	13654	SH	SOLE	0	0	13654
KULICKE & SOFFA INDS INC	COMMON STOCK	501242101	138	21934	SH	SOLE	0	0	21934
K2 INC	COMMON STOCK	482732104	274	19912	SH	SOLE	0	0	19912
L S I LOGIC CORP	COMMON STOCK	502161102	884	158056	SH	SOLE	0	0	158056
L-3 COMMUNICATIONS HLDGS INC	COMMON STOCK	502424104	3359	47300	SH	SOLE	0	0	47300
LA Z BOY CHAIR CO	COMMON STOCK	505336107	310	22234	SH	SOLE	0	0	22234
LABONE INC NEW	COMMON STOCK	50540L105	253	7341	SH	SOLE	0	0	7341
LABOR READY INC	COMMON STOCK	505401208	338	18120	SH	SOLE	0	0	18120
LABORATORY CORP AMER HLDGS	COMMON STOCK	50540R409	2670	55400	SH	SOLE	0	0	55400
LABRANCHE & COMPANY	COMMON STOCK	505447102	137	14766	SH	SOLE	0	0	14766
LACLEDE GROUP INC	COMMON STOCK	505597104	262	8963	SH	SOLE	0	0	8963
LAM RESH CORP	COMMON STOCK	512807108	1046	36249	SH	SOLE	0	0	36249
LANCASTER COLONY CORP	COMMON STOCK	513847103	342	8031	SH	SOLE	0	0	8031
LANCE INC	COMMON STOCK	514606102	195	12118	SH	SOLE	0	0	12118
LANDAMERICA FINL GROUP INC	COMMON STOCK	514936103	388	7765	SH	SOLE	0	0	7765
LANDRY'S RESTURANTS, INC.	COMMON STOCK	51508L103	299	10346	SH	SOLE	0	0	10346
LANDSTAR SYS INC	COMMON STOCK	515098101	851	25984	SH	SOLE	0	0	25984
LATTICE SEMICONDUCTOR CORP	COMMON STOCK	518415104	158	29424	SH	SOLE	0	0	29424
LAUREATE ED INC	COMMON STOCK	518613104	548	12799	SH	SOLE	0	0	12799
LCA-VISION INC	COMMON STOCK	501803308	256	7700	SH	SOLE	0	0	7700
LEAR CORP	COMMON STOCK	521865105	773	17424	SH	SOLE	0	0	17424
LEE ENTERPRISES INC	COMMON STOCK	523768109	511	11775	SH	SOLE	0	0	11775
LEG & PLATT	COMMON STOCK	524660107	2262	78326	SH	SOLE	0	0	78326
LEGG MASON INC	COMMON STOCK	524901105	2209	28266	SH	SOLE	0	0	28266
LEHMAN BROS HLDGS INC	COMMON STOCK	524908100	13441	142750	SH	SOLE	0	0	142750
LENNAR CORP	COMMON STOCK	526057104	2129	37560	SH	SOLE	0	0	37560
LENNOX INTL INC	COMMON STOCK	526107107	513	23390	SH	SOLE	0	0	23390
LEUCADIA NATIONAL CORP	COMMON STOCK	527288104	846	24642	SH	SOLE	0	0	24642
LEXINGTON CORPORATE PPTYS TR	COMMON STOCK	529043101	453	20669	SH	SOLE	0	0	20669
LEXMARK INTL GROUP INC	COMMON STOCK	529771107	4361	54528	SH	SOLE	0	0	54528
LIBERTY PPTY TR	COMMON STOCK	531172104	875	22395	SH	SOLE	0	0	22395
LIFEPOINT HOSPS INC	COMMON STOCK	53219L109	409	9321	SH	SOLE	0	0	9321
LILLY (ELI) & CO.	COMMON STOCK	532457108	24475	469770	SH	SOLE	0	0	469770
LIMITED INC	COMMON STOCK	532716107	3812	156872	SH	SOLE	0	0	156872
LINCARE HLDGS INC	COMMON STOCK	532791100	1154	26083	SH	SOLE	0	0	26083
LINCOLN NATIONAL CORP.	COMMON STOCK	534187109	3233	71621	SH	SOLE	0	0	71621
LINEAR TECHNOLOGY CORP	COMMON STOCK	535678106	6882	179632	SH	SOLE	0	0	179632
LINENS N THINGS INC	COMMON STOCK	535679104	479	19285	SH	SOLE	0	0	19285
LITTELFUSE INC	COMMON STOCK	537008104	272	9494	SH	SOLE	0	0	9494
LIZ CLAIBORNE	COMMON STOCK	539320101	2236	55707	SH	SOLE	0	0	55707
LOCKHEED MARTIN CORP	COMMON STOCK	539830109	13454	220334	SH	SOLE	0	0	220334
LOEWS CORP	COMMON STOCK	540424108	5276	71738	SH	SOLE	0	0	71738
LONE STAR STEAKHOUSE SALOON	COMMON STOCK	542307103	243	8424	SH	SOLE	0	0	8424
LONE STAR TECHNOLOGIES INC	COMMON STOCK	542312103	496	12568	SH	SOLE	0	0	12568
LONGS DRUG STR CORP	COMMON STOCK	543162101	479	13996	SH	SOLE	0	0	13996
LONGVIEW FIBRE CO	COMMON STOCK	543213102	248	13221	SH	SOLE	0	0	13221
LOUISIANA PACIFIC CORP.	COMMON STOCK	546347105	1369	54452	SH	SOLE	0	0	54452
LOWES COMPANIES	COMMON STOCK	548661107	18122	317424	SH	SOLE	0	0	317424
LTX CORP	COMMON STOCK	502392103	70	15802	SH	SOLE	0	0	15802
LUBRIZOL CORP.	COMMON STOCK	549271104	711	17505	SH	SOLE	0	0	17505
LUCENT TECHNOLOGIES INC	COMMON STOCK	549463107	5005	1819879	SH	SOLE	0	0	1819879
LYONDELL PETROCST	COMMON STOCK	552078107	1576	56461	SH	SOLE	0	0	56461
M & T BANK	COMMON STOCK	55261F104	4128	40450	SH	SOLE	0	0	40450

M B N A CORP	COMMON STOCK	55262L100	13483	549186	SH	SOLE	0	0	549186
MAC DERMID INC	COMMON STOCK	554273102	384	11819	SH	SOLE	0	0	11819
MACK-CALI REALTY	COMMON STOCK	554489104	621	14665	SH	SOLE	0	0	14665
MACROMEDIA INC	COMMON STOCK	556100105	639	19084	SH	SOLE	0	0	19084
MACROVISION CORP	COMMON STOCK	555904101	295	12928	SH	SOLE	0	0	12928
MAF BANCORP INC	COMMON STOCK	55261R108	567	13645	SH	SOLE	0	0	13645
MAGNETEK INC	COMMON STOCK	559424106	65	12199	SH	SOLE	0	0	12199
MANADLAY RESORT	COMMON STOCK	562567107	1237	17550	SH	SOLE	0	0	17550
MANHATTAN ASSOCS INC	COMMON STOCK	562750109	261	12800	SH	SOLE	0	0	12800
MANITOWOC INC	COMMON STOCK	563571108	511	12663	SH	SOLE	0	0	12663
MANOR CARE INC	COMMON STOCK	564055101	2274	62541	SH	SOLE	0	0	62541
MANPOWER INC WIS	COMMON STOCK	56418H100	1018	23394	SH	SOLE	0	0	23394
MANTECH INTL CORP	COMMON STOCK	564563104	245	10611	SH	SOLE	0	0	10611
MARATHON OIL CORP	COMMON STOCK	565849106	6689	142559	SH	SOLE	0	0	142559
MARCUS CORP	COMMON STOCK	566330106	242	11786	SH	SOLE	0	0	11786
MARRIOTT INTL INC NEW	COMMON STOCK	571903202	5523	82606	SH	SOLE	0	0	82606
MARSH & MC LENNAN CO	COMMON STOCK	571748102	6605	217139	SH	SOLE	0	0	217139
MARSHALL & ILSLEY CORP	COMMON STOCK	571834100	3563	85338	SH	SOLE	0	0	85338
MARTEK BIOSCIENCES CORP	COMMON STOCK	572901106	471	8100	SH	SOLE	0	0	8100
MARTIN MARIETTA MATLS INC	COMMON STOCK	573284106	684	12238	SH	SOLE	0	0	12238
MASCO CORP.	COMMON STOCK	574599106	6968	200980	SH	SOLE	0	0	200980
MASSEY ENERGY CORP	COMMON STOCK	576206106	1302	32513	SH	SOLE	0	0	32513
MATTEL INC	COMMON STOCK	577081102	3652	171071	SH	SOLE	0	0	171071
MAVERICK TUBE CORP	COMMON STOCK	577914104	593	18253	SH	SOLE	0	0	18253
MAXIM INTEGRATED PRODS INC	COMMON STOCK	57772K101	5485	134197	SH	SOLE	0	0	134197
MAXIMUS INC	COMMON STOCK	577933104	287	8566	SH	SOLE	0	0	8566
MAY DEPARTMENT STORES CO.	COMMON STOCK	577778103	4436	119825	SH	SOLE	0	0	119825
MAYTAG CORP	COMMON STOCK	578592107	454	32492	SH	SOLE	0	0	32492
MBIA INC	COMMON STOCK	55262C100	3021	57791	SH	SOLE	0	0	57791
MCAFFEE INC	COMMON STOCK	579064106	938	41571	SH	SOLE	0	0	41571
MCCORMICK & CO INC	COMMON STOCK	579780206	1918	55708	SH	SOLE	0	0	55708
MCDATA CORP CL A	COMMON STOCK	580031201	116	30898	SH	SOLE	0	0	30898
MCDONALD'S CORP.	COMMON STOCK	580135101	19989	641923	SH	SOLE	0	0	641923
MCGRAW HILL COMPANIES INC.	COMMON STOCK	580645109	6826	78238	SH	SOLE	0	0	78238
MCKESSON CORPORATION	COMMON STOCK	58155Q103	4579	121288	SH	SOLE	0	0	121288
MDC HOLDINGS INC	COMMON STOCK	552676108	1126	16160	SH	SOLE	0	0	16160
MDU RES GROUP INC	COMMON STOCK	552690109	848	30693	SH	SOLE	0	0	30693
MEADWESTVACO CORP	COMMON STOCK	583334107	2648	83218	SH	SOLE	0	0	83218
MEDCO HEALTH SOLUTIONS INC	COMMON STOCK	58405U102	5606	113097	SH	SOLE	0	0	113097
MEDIA GENERAL INC -CL A	COMMON STOCK	584404107	387	6254	SH	SOLE	0	0	6254
MEDICIS PHARMACEUTICAL CORP	COMMON STOCK	584690309	696	23229	SH	SOLE	0	0	23229
MEDIMMUNE INC	COMMON STOCK	584699102	2429	102035	SH	SOLE	0	0	102035
MEDTRONIC, INC.	COMMON STOCK	585055106	25631	503069	SH	SOLE	0	0	503069
MELLON FINANCIAL CORP	COMMON STOCK	58551A108	4966	174003	SH	SOLE	0	0	174003
MENS WEARHOUSE INC	COMMON STOCK	587118100	621	14723	SH	SOLE	0	0	14723
MENTOR CORP MINN	COMMON STOCK	587188103	483	15046	SH	SOLE	0	0	15046
MENTOR GRAPHICS CORP	COMMON STOCK	587200106	272	19828	SH	SOLE	0	0	19828
MERCANTILE BANKSHARES CORP	COMMON STOCK	587405101	1047	20579	SH	SOLE	0	0	20579
MERCK & CO., INC.	COMMON STOCK	589331107	33518	1035450	SH	SOLE	0	0	1035450
MERCURY COMPUTER SYS INC	COMMON STOCK	589378108	248	9004	SH	SOLE	0	0	9004
MERCURY INTERACTIVE CORP	COMMON STOCK	589405109	1859	39233	SH	SOLE	0	0	39233
MEREDITH CORP	COMMON STOCK	589433101	1227	26237	SH	SOLE	0	0	26237
MERIT MED SYS INC	COMMON STOCK	589889104	135	11270	SH	SOLE	0	0	11270
MERITAGE CORP	COMMON STOCK	59001A102	586	9946	SH	SOLE	0	0	9946
MERRILL LYNCH & CO., INC.	COMMON STOCK	590188108	26023	459762	SH	SOLE	0	0	459762
MESA AIR FROUP	COMMON STOCK	590479101	91	12962	SH	SOLE	0	0	12962
METHODE ELECTRS INC	COMMON STOCK	591520200	188	15532	SH	SOLE	0	0	15532
METLIFE INC	COMMON STOCK	59156R108	13033	333333	SH	SOLE	0	0	333333
MGI PHARMA INC	COMMON STOCK	552880106	772	30569	SH	SOLE	0	0	30569
MGIC INVT CORP WIS	COMMON STOCK	552848103	3102	50293	SH	SOLE	0	0	50293
MICHAELS STORES INC	COMMON STOCK	594087108	1272	35031	SH	SOLE	0	0	35031
MICREL INC	COMMON STOCK	594793101	189	20503	SH	SOLE	0	0	20503
MICROCHIP TECH INC	COMMON STOCK	595017104	1399	53796	SH	SOLE	0	0	53796
MICRON TECHNOLOGY	COMMON STOCK	595112103	2605	251978	SH	SOLE	0	0	251978
MICROS SYS INC	COMMON STOCK	594901100	595	16220	SH	SOLE	0	0	16220
MICROSEMI CORP	COMMON STOCK	595137100	425	26098	SH	SOLE	0	0	26098
MICROSOFT CORP	COMMON STOCK	594918104	112926	4672165	SH	SOLE	0	0	4672165
MILACRON INC.	COMMON STOCK	598709103	56	18477	SH	SOLE	0	0	18477
MILLENNIUM PHARMACEUTICALS INC	COMMON STOCK	599902103	671	79683	SH	SOLE	0	0	79683
MILLER HERMAN INC	COMMON STOCK	600544100	972	32267	SH	SOLE	0	0	32267
MILLIPORE CORP	COMMON STOCK	601073109	887	20436	SH	SOLE	0	0	20436
MINERALS TECHNOLOGIES INC	COMMON STOCK	603158106	353	5359	SH	SOLE	0	0	5359
MOBILE MINI INC	COMMON STOCK	60740F105	253	6264	SH	SOLE	0	0	6264
MODINE MFG CO	COMMON STOCK	607828100	248	8440	SH	SOLE	0	0	8440
MOHAWK INDS INC	COMMON STOCK	608190104	1309	15525	SH	SOLE	0	0	15525
MOLEX INC	COMMON STOCK	608554101	1814	68801	SH	SOLE	0	0	68801
MOLSON COORS BREWING CO	COMMON STOCK	60871R209	2550	33039	SH	SOLE	0	0	33039
MONACO COACH INC	COMMON STOCK	60886R103	202	12493	SH	SOLE	0	0	12493
MONEYGRAM INTL INC	COMMON STOCK	60935Y109	419	22193	SH	SOLE	0	0	22193
MONSANTO CO NEW	COMMON STOCK	61166W101	7052	109340	SH	SOLE	0	0	109340
MONSTER WORLDWIDE INC	COMMON STOCK	611742107	1387	49528	SH	SOLE	0	0	49528
MOODYS CORP	COMMON STOCK	615369105	4565	56456	SH	SOLE	0	0	56456
MOOG INC	COMMON STOCK	615394202	471	10422	SH	SOLE	0	0	10422
MORGAN STANLEY, DEAN WITTER	COMMON STOCK	617446448	29598	517001	SH	SOLE	0	0	517001
MOTOROLA INC.	COMMON STOCK	620076109	18566	1240207	SH	SOLE	0	0	1240207

MOVIE GALLERY INC	COMMON STOCK	624581104	348	12119	SH	SOLE	0	0	12119
MPS GROUP INC	COMMON STOCK	553409103	390	37092	SH	SOLE	0	0	37092
MTS SYSTEMS CORP	COMMON STOCK	553777103	247	8500	SH	SOLE	0	0	8500
MUELLER INDS INC	COMMON STOCK	624756102	441	15651	SH	SOLE	0	0	15651
MULTIMEDIA GAMES INC	COMMON STOCK	625453105	93	11935	SH	SOLE	0	0	11935
MURPHY OIL CORP	COMMON STOCK	626717102	2242	22707	SH	SOLE	0	0	22707
MYERS INDUSTRIES INC	COMMON STOCK	628464109	197	13949	SH	SOLE	0	0	13949
MYLAN LABORATORIES	COMMON STOCK	628530107	1958	110500	SH	SOLE	0	0	110500
NABORS INDUSTRIES LTD	COMMON STOCK	G6359F103	3687	62348	SH	SOLE	0	0	62348
NAPSTER INC	COMMON STOCK	630797108	119	18284	SH	SOLE	0	0	18284
NASH FINCH CO	COMMON STOCK	631158102	205	5393	SH	SOLE	0	0	5393
NATIONAL CITY CORP	COMMON STOCK	635405103	8882	265131	SH	SOLE	0	0	265131
NATIONAL FUEL GAS CO	COMMON STOCK	636180101	582	20355	SH	SOLE	0	0	20355
NATIONAL INSTRS CORP	COMMON STOCK	636518102	467	17251	SH	SOLE	0	0	17251
NATIONAL OILWELL VARCO, INC. C	COMMON STOCK	637071101	3220	68952	SH	SOLE	0	0	68952
NATIONAL SEMICONDUCTOR	COMMON STOCK	637640103	3101	150456	SH	SOLE	0	0	150456
NAUTILUS GROUP INC	COMMON STOCK	63910B102	317	13360	SH	SOLE	0	0	13360
NAVISTAR INTL NEW	COMMON STOCK	63934E108	981	26951	SH	SOLE	0	0	26951
NBTY INC	COMMON STOCK	628782104	655	26097	SH	SOLE	0	0	26097
NCR CORP NEW	COMMON STOCK	62886E108	2872	85126	SH	SOLE	0	0	85126
NDCHEALTH CORP	COMMON STOCK	639480102	245	15318	SH	SOLE	0	0	15318
NEENAH PAPER INC	COMMON STOCK	640079109	215	6400	SH	SOLE	0	0	6400
NEIMAN MARCUS GROUP INC-CL A	COMMON STOCK	640204202	1165	12735	SH	SOLE	0	0	12735
NETWORK APPLIANCE INC	COMMON STOCK	64120L104	5411	195621	SH	SOLE	0	0	195621
NETWORK EQUIP TECHNOLOGIES	COMMON STOCK	641208103	60	10633	SH	SOLE	0	0	10633
NEW CENTY FINL CORP MD	COMMON STOCK	6435EV108	1017	21722	SH	SOLE	0	0	21722
NEW JERSEY REOSURCES CORP	COMMON STOCK	646025106	496	11390	SH	SOLE	0	0	11390
NEW PLAN EXCEL RLTY TR INC	COMMON STOCK	648053106	673	26785	SH	SOLE	0	0	26785
NEW YORK COMMUNITY BANCORP, IN	COMMON STOCK	649445103	1150	63344	SH	SOLE	0	0	63344
NEW YORK TIMES CO	COMMON STOCK	650111107	2191	59899	SH	SOLE	0	0	59899
NEWELL RUBBERMAID INC.	COMMON STOCK	651229106	2474	112779	SH	SOLE	0	0	112779
NEWFIELD EXPL CO	COMMON STOCK	651290108	1220	16428	SH	SOLE	0	0	16428
NEWMONT MINING	COMMON STOCK	651639106	7706	182383	SH	SOLE	0	0	182383
NEWPORT CORP	COMMON STOCK	651824104	160	11072	SH	SOLE	0	0	11072
NEWS CORP INC	COMMON STOCK	65248E104	20023	1183400	SH	SOLE	0	0	1183400
NEXTEL COMMUNICATIONS, INC	COMMON STOCK	65332V103	13150	462711	SH	SOLE	0	0	462711
NICO GROUP INC	COMMON STOCK	628858102	268	13704	SH	SOLE	0	0	13704
NICOR INC	COMMON STOCK	654086107	672	18124	SH	SOLE	0	0	18124
NIKE INC CLASS B	COMMON STOCK	654106103	8348	100206	SH	SOLE	0	0	100206
NISOURCE INC.	COMMON STOCK	65473P105	2770	121566	SH	SOLE	0	0	121566
NOBLE CORPORATION CAYMAN ISLAN	COMMON STOCK	G65422100	3133	55733	SH	SOLE	0	0	55733
NOBLE ENERGY INC	COMMON STOCK	655044105	1043	15338	SH	SOLE	0	0	15338
NORDSON CORP	COMMON STOCK	655663102	313	8506	SH	SOLE	0	0	8506
NORDSTROM INC	COMMON STOCK	655664100	2871	51845	SH	SOLE	0	0	51845
NORFOLK SOUTHERN CORP.	COMMON STOCK	655844108	6089	164335	SH	SOLE	0	0	164335
NORTH FORK BANCORPORATION INC	COMMON STOCK	659424105	7499	270330	SH	SOLE	0	0	270330
NORTHEAST UTILITIES	COMMON STOCK	664397106	642	33294	SH	SOLE	0	0	33294
NORTHERN TRUST CORP	COMMON STOCK	665859104	3630	83567	SH	SOLE	0	0	83567
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	10997	203730	SH	SOLE	0	0	203730
NORTHWEST NAT GAS CO	COMMON STOCK	667655104	428	11831	SH	SOLE	0	0	11831
NOVELL INC	COMMON STOCK	670006105	927	155559	SH	SOLE	0	0	155559
NOVELLUS SYS INC	COMMON STOCK	670008101	1533	57360	SH	SOLE	0	0	57360
NSTAR	COMMON STOCK	67019E107	754	13894	SH	SOLE	0	0	13894
NUCOR CORPORATION	COMMON STOCK	670346105	6278	109068	SH	SOLE	0	0	109068
NVIDIA CORP	COMMON STOCK	67066G104	1620	68182	SH	SOLE	0	0	68182
NVR INC	COMMON STOCK	62944T105	1929	2457	SH	SOLE	0	0	2457
NYFIX INC	COMMON STOCK	670712108	71	13146	SH	SOLE	0	0	13146
OCA INC	COMMON STOCK	67083Q101	84	19794	SH	SOLE	0	0	19794
OCCIDENTAL PETROLEUM CORP	COMMON STOCK	674599105	13972	196319	SH	SOLE	0	0	196319
OCEANEERING INTL INC	COMMON STOCK	675232102	412	10995	SH	SOLE	0	0	10995
ODYSSEY HEALTHCARE INC	COMMON STOCK	67611V101	173	14670	SH	SOLE	0	0	14670
OFFICE DEPOT INC	COMMON STOCK	676220106	2848	128387	SH	SOLE	0	0	128387
OFFICEMAX INC DEL	COMMON STOCK	67622P101	1285	38370	SH	SOLE	0	0	38370
OFFSHORE LOGISTICS INC	COMMON STOCK	676255102	333	9992	SH	SOLE	0	0	9992
OGE ENERGY CORP	COMMON STOCK	670837103	630	23373	SH	SOLE	0	0	23373
OHIO CASUALTY CORP	COMMON STOCK	677240103	372	16171	SH	SOLE	0	0	16171
OLD REP INTL CORP	COMMON STOCK	680223104	1102	47310	SH	SOLE	0	0	47310
OLIN CORP.	COMMON STOCK	680665205	641	28760	SH	SOLE	0	0	28760
OM GROUP INC	COMMON STOCK	670872100	369	12146	SH	SOLE	0	0	12146
OMNICARE INC	COMMON STOCK	681904108	959	27064	SH	SOLE	0	0	27064
OMNICOM GROUP	COMMON STOCK	681919106	6774	76525	SH	SOLE	0	0	76525
OMNOVA SOLUTIONS INC	COMMON STOCK	682129101	93	17306	SH	SOLE	0	0	17306
ON ASSIGNMENT INC	COMMON STOCK	682159108	55	10761	SH	SOLE	0	0	10761
ONEOK INC	COMMON STOCK	682680103	959	31110	SH	SOLE	0	0	31110
ORACLE CORPORATION	COMMON STOCK	68389X105	27630	2213981	SH	SOLE	0	0	2213981
OREILLY AUTOMOTIVE INC	COMMON STOCK	686091109	680	13724	SH	SOLE	0	0	13724
OSHKOSH TRUCK CORP	COMMON STOCK	688239201	1273	15523	SH	SOLE	0	0	15523
OUTBACK STEAKHOUSE INC	COMMON STOCK	689899102	808	17650	SH	SOLE	0	0	17650
OVERSEAS SHIPHOLDING GROUP INC	COMMON STOCK	690368105	569	9038	SH	SOLE	0	0	9038
OWENS & MINOR INC HLDG NEW	COMMON STOCK	690732102	459	16908	SH	SOLE	0	0	16908
OXFORD INDS INC.	COMMON STOCK	691497309	241	6587	SH	SOLE	0	0	6587
P F CHANGS CHINA BISTRO INC	COMMON STOCK	693333Y108	665	11114	SH	SOLE	0	0	11114
P P G INDUSTRIES, INC.	COMMON STOCK	693506107	5094	71228	SH	SOLE	0	0	71228
P P L RESOURCES INC	COMMON STOCK	69351T106	4194	77683	SH	SOLE	0	0	77683
PACCAR INC	COMMON STOCK	693718108	6717	92786	SH	SOLE	0	0	92786

PACIFIC SUNWEAR CALIF INC	COMMON STOCK	694873100	3310	118316	SH	SOLE	0	0	118316
PACIFICARE HEALTH COMMON	COMMON STOCK	695112102	1284	22560	SH	SOLE	0	0	22560
PACKAGING CORP AMER	COMMON STOCK	695156109	534	21993	SH	SOLE	0	0	21993
PACTIV CORP	COMMON STOCK	695257105	1422	60884	SH	SOLE	0	0	60884
PALL CORP	COMMON STOCK	696429307	1380	50874	SH	SOLE	0	0	50874
PANERA BREAD COMPANY-CL A	COMMON STOCK	69840W108	733	12958	SH	SOLE	0	0	12958
PAPA JOHNS INTL INC	COMMON STOCK	698813102	210	6043	SH	SOLE	0	0	6043
PAR PHARMACEUTICAL COS INC	COMMON STOCK	69888P106	293	8760	SH	SOLE	0	0	8760
PARAMETRIC TECHNOLOGY CORP	COMMON STOCK	699173100	620	110971	SH	SOLE	0	0	110971
PAREXEL INTL CORP	COMMON STOCK	699462107	262	11146	SH	SOLE	0	0	11146
PARKER HANNIFIN CORP.	COMMON STOCK	701094104	3006	49346	SH	SOLE	0	0	49346
PARKWAY PPTYs INC	COMMON STOCK	70159Q104	280	6000	SH	SOLE	0	0	6000
PATINA OIL & GAS CORP	COMMON STOCK	703224105	1219	30473	SH	SOLE	0	0	30473
PATTERSON COS INC	COMMON STOCK	703395103	1782	35681	SH	SOLE	0	0	35681
PATTERSON-UTI ENERGY INC	COMMON STOCK	703481101	1095	43757	SH	SOLE	0	0	43757
PAXAR CORP	COMMON STOCK	704227107	344	16125	SH	SOLE	0	0	16125
PAYCHEX INC	COMMON STOCK	704326107	4796	146121	SH	SOLE	0	0	146121
PAYLESS SHOESOURCE INC	COMMON STOCK	704379106	279	17649	SH	SOLE	0	0	17649
PEABODY ENERGY CORP	COMMON STOCK	704549104	710	15305	SH	SOLE	0	0	15305
PEDIATRIX MED GROUP	COMMON STOCK	705324101	673	9818	SH	SOLE	0	0	9818
PENN VIRGINIA CORP	COMMON STOCK	707882106	363	7900	SH	SOLE	0	0	7900
PENNEY (J.C.) CO., INC.	COMMON STOCK	708160106	9357	180218	SH	SOLE	0	0	180218
PENTAIR INC	COMMON STOCK	709631105	1026	26297	SH	SOLE	0	0	26297
PEOPLES ENERGY CORP	COMMON STOCK	711030106	654	15609	SH	SOLE	0	0	15609
PEP BOYS MANNY MOE&JCK COM	COMMON STOCK	713278109	430	24462	SH	SOLE	0	0	24462
PEPCO HLDGS INC	COMMON STOCK	713291102	1024	48769	SH	SOLE	0	0	48769
PEPSI BOTTLING GROUP INC	COMMON STOCK	713409100	4810	172699	SH	SOLE	0	0	172699
PEPSIAMERICAS, INC	COMMON STOCK	71343P200	622	27465	SH	SOLE	0	0	27465
PEPSICO, INC.	COMMON STOCK	713448108	37910	714886	SH	SOLE	0	0	714886
PERFORMANCE FOOD GROUP CO	COMMON STOCK	713755106	552	19946	SH	SOLE	0	0	19946
PERICOM SEMICONDUCTOR CORP	COMMON STOCK	713831105	96	11260	SH	SOLE	0	0	11260
PERKINELMER, INC	COMMON STOCK	714046109	2595	125771	SH	SOLE	0	0	125771
PERRIGO CO	COMMON STOCK	714290103	441	23036	SH	SOLE	0	0	23036
PETROLEUM DEVELOPMENT CORP	COMMON STOCK	716578109	269	7129	SH	SOLE	0	0	7129
PETSMART INC	COMMON STOCK	716768106	1089	37889	SH	SOLE	0	0	37889
PFIZER, INC.	COMMON STOCK	717081103	90813	3456911	SH	SOLE	0	0	3456911
PG & E CORP.	COMMON STOCK	69331C108	5051	148111	SH	SOLE	0	0	148111
PHARMACEUTICAL PROD DEV INC	COMMON STOCK	717124101	1095	22606	SH	SOLE	0	0	22606
PHELPS DODGE	COMMON STOCK	717265102	5029	49436	SH	SOLE	0	0	49436
PHILADELPHIA CONS HLDG CORP	COMMON STOCK	717528103	670	8642	SH	SOLE	0	0	8642
PHILLIPS VAN HEUSEN CORP	COMMON STOCK	718592108	339	12728	SH	SOLE	0	0	12728
PHOENIX TECHNOLOGIES INC	COMMON STOCK	719153108	100	10535	SH	SOLE	0	0	10535
PHOTRONICS INC	COMMON STOCK	719405102	252	13926	SH	SOLE	0	0	13926
PIEDMONT NATURAL GAS INC	COMMON STOCK	720186105	756	32802	SH	SOLE	0	0	32802
PIER 1 IMPORTS INC	COMMON STOCK	720279108	409	22439	SH	SOLE	0	0	22439
PINNACLE ENTERTAINMENT INC	COMMON STOCK	723456109	284	17019	SH	SOLE	0	0	17019
PINNACLE SYSTEMS INC	COMMON STOCK	723481107	166	29783	SH	SOLE	0	0	29783
PINNACLE WEST CAP CORP	COMMON STOCK	723484101	1996	46948	SH	SOLE	0	0	46948
PIONEER NAT RES CO	COMMON STOCK	723787107	1608	37630	SH	SOLE	0	0	37630
PIPER JAFFRAY COS	COMMON STOCK	724078100	325	8889	SH	SOLE	0	0	8889
PITNEY BOWES INC.	COMMON STOCK	724479100	4278	94807	SH	SOLE	0	0	94807
PLAINS EXPL & PRODTN CO	COMMON STOCK	726505100	700	20060	SH	SOLE	0	0	20060
PLANTRONICS INC NEW	COMMON STOCK	727493108	485	12733	SH	SOLE	0	0	12733
PLEXUS CORP	COMMON STOCK	729132100	129	11186	SH	SOLE	0	0	11186
PLUM CREEK TIMBER CO INC	COMMON STOCK	729251108	2693	75446	SH	SOLE	0	0	75446
PMC-SIERRA INC	COMMON STOCK	69344F106	649	73738	SH	SOLE	0	0	73738
PMI GROUP INC	COMMON STOCK	69344M101	929	24444	SH	SOLE	0	0	24444
PNC FINANCIAL SERVICES GROUP.	COMMON STOCK	693475105	6217	120768	SH	SOLE	0	0	120768
PNM RES INC	COMMON STOCK	69349H107	418	15672	SH	SOLE	0	0	15672
POGO PRODUCING CO	COMMON STOCK	730448107	1627	33044	SH	SOLE	0	0	33044
POLARIS INDS INC	COMMON STOCK	731068102	1296	18458	SH	SOLE	0	0	18458
POLYCOM INC	COMMON STOCK	73172K104	618	36449	SH	SOLE	0	0	36449
POLYMEDICA CORP	COMMON STOCK	731738100	376	11839	SH	SOLE	0	0	11839
POLYONE CORP	COMMON STOCK	73179P106	348	39190	SH	SOLE	0	0	39190
POTLATCH CORP	COMMON STOCK	737628107	357	7578	SH	SOLE	0	0	7578
POWER INTEGRATIONS INC	COMMON STOCK	739276103	277	13272	SH	SOLE	0	0	13272
POWERWAVE TECHNOLOGIES INC	COMMON STOCK	739363109	200	25863	SH	SOLE	0	0	25863
PRAXAIR INC	COMMON STOCK	74005P104	6344	132557	SH	SOLE	0	0	132557
PRE PAID LEGAL SVCS INC	COMMON STOCK	740065107	200	5913	SH	SOLE	0	0	5913
PRECISION CASTPARTS	COMMON STOCK	740189105	1327	17228	SH	SOLE	0	0	17228
PRESIDENTIAL LIFE CORP	COMMON STOCK	740884101	177	10885	SH	SOLE	0	0	10885
PRG-SCHULTZ INTL INC	COMMON STOCK	69357C107	91	18236	SH	SOLE	0	0	18236
PRICE GROUP, INC	COMMON STOCK	74144T108	3015	50780	SH	SOLE	0	0	50780
PRIDE INTL INC DEL	COMMON STOCK	74153Q102	875	35228	SH	SOLE	0	0	35228
PRINCIPLE FINANCIAL GROUP	COMMON STOCK	74251V102	5578	144910	SH	SOLE	0	0	144910
PRIORITY HEALTHCARE CORP	COMMON STOCK	74264T102	334	15430	SH	SOLE	0	0	15430
PRIVATEBANCORP INC	COMMON STOCK	742962103	251	7978	SH	SOLE	0	0	7978
PROASSURANCE CORP	COMMON STOCK	74267C106	492	12448	SH	SOLE	0	0	12448
PROCTER & GAMBLE CO.	COMMON STOCK	742718109	61964	1169138	SH	SOLE	0	0	1169138
PROGRESS ENERGY, INC	COMMON STOCK	743263105	4255	101428	SH	SOLE	0	0	101428
PROGRESS SOFTWARE CORP	COMMON STOCK	743312100	409	15604	SH	SOLE	0	0	15604
PROGRESSIVE CORP	COMMON STOCK	743315103	7555	82333	SH	SOLE	0	0	82333
PROLOGIS TR	COMMON STOCK	743410102	2802	75530	SH	SOLE	0	0	75530
PROTECTIVE LIFE CORP	COMMON STOCK	743674103	711	18081	SH	SOLE	0	0	18081
PROTEIN DESIGN LABS INC	COMMON STOCK	74369L103	396	24753	SH	SOLE	0	0	24753

PROVIDENT BANCSHARES CORP	COMMON STOCK	743859100	466	14126	SH	SOLE	0	0	14126
PROVIDIAN FINL CORP	COMMON STOCK	74406A102	2418	140885	SH	SOLE	0	0	140885
PROVINCE HEALTHCARE CO	COMMON STOCK	743977100	513	21278	SH	SOLE	0	0	21278
PRUDENTIAL FINL INC	COMMON STOCK	744320102	13145	229000	SH	SOLE	0	0	229000
PUBLIC SERVICE ENTERPRISE GROU	COMMON STOCK	744573106	5324	97892	SH	SOLE	0	0	97892
PUGET ENERGY, INC	COMMON STOCK	745310102	571	25899	SH	SOLE	0	0	25899
PULTE CORP	COMMON STOCK	745867101	3590	48759	SH	SOLE	0	0	48759
QLOGIC CORP	COMMON STOCK	747277101	1527	37697	SH	SOLE	0	0	37697
QUALCOMM INC	COMMON STOCK	747525103	25389	693126	SH	SOLE	0	0	693126
QUANEX CORP	COMMON STOCK	747620102	568	10645	SH	SOLE	0	0	10645
QUANTA SVCS INC	COMMON STOCK	74762E102	193	25256	SH	SOLE	0	0	25256
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	4431	42145	SH	SOLE	0	0	42145
QUESTAR CORPORATION	COMMON STOCK	748356102	1308	22072	SH	SOLE	0	0	22072
QUIKSILVER INC	COMMON STOCK	74838C106	713	24556	SH	SOLE	0	0	24556
QWEST COMMUNICATIONS INTL INC	COMMON STOCK	749121109	2540	686413	SH	SOLE	0	0	686413
RADIAN GROUP INC	COMMON STOCK	750236101	1097	22973	SH	SOLE	0	0	22973
RADIANT SYS INC	COMMON STOCK	75025N102	99	10100	SH	SOLE	0	0	10100
RADIOSHACK CORP	COMMON STOCK	750438103	1592	64977	SH	SOLE	0	0	64977
RALCORP HLDGS INC NEW	COMMON STOCK	751028101	600	12681	SH	SOLE	0	0	12681
RARE HOSPITALITY INTL INC	COMMON STOCK	753820109	453	14673	SH	SOLE	0	0	14673
RAYMOND JAMES FINL INC	COMMON STOCK	754730109	521	17204	SH	SOLE	0	0	17204
RAYONIER INC	COMMON STOCK	754907103	645	13015	SH	SOLE	0	0	13015
RAYOVAC CORP	COMMON STOCK	755081106	763	18330	SH	SOLE	0	0	18330
RAYTHEON CO. NEW	COMMON STOCK	755111507	7861	203122	SH	SOLE	0	0	203122
READERS DIGEST ASSN INC	COMMON STOCK	755267101	446	25792	SH	SOLE	0	0	25792
REEBOK INT'L	COMMON STOCK	758110100	1305	29448	SH	SOLE	0	0	29448
REGAL BELOIT CORP	COMMON STOCK	758750103	357	12404	SH	SOLE	0	0	12404
REGENERON PHARMACEUTICALS	COMMON STOCK	758886F107	104	20418	SH	SOLE	0	0	20418
REGIONS FINL CORP NEW	COMMON STOCK	7591EP100	6182	190809	SH	SOLE	0	0	190809
REGIS CORP MINN	COMMON STOCK	758932107	475	11601	SH	SOLE	0	0	11601
REHABCare GROUP INC	COMMON STOCK	759148109	200	6982	SH	SOLE	0	0	6982
RELIANCE STL & ALUM CO	COMMON STOCK	759509102	510	12746	SH	SOLE	0	0	12746
REMINTON OIL & GAS CORP	COMMON STOCK	759594302	336	10650	SH	SOLE	0	0	10650
RENAL CARE GROUP INC	COMMON STOCK	759930100	668	17596	SH	SOLE	0	0	17596
RENT A CTR INC NEW	COMMON STOCK	76009N100	572	20946	SH	SOLE	0	0	20946
REPUBLIC BANCORP INC	COMMON STOCK	760282103	407	30076	SH	SOLE	0	0	30076
REPUBLIC SVCS INC	COMMON STOCK	760759100	1225	36598	SH	SOLE	0	0	36598
RESMED INC	COMMON STOCK	761152107	825	14624	SH	SOLE	0	0	14624
RESPIRONICS INC	COMMON STOCK	761230101	887	15224	SH	SOLE	0	0	15224
RETEK INC	COMMON STOCK	76128Q109	163	14532	SH	SOLE	0	0	14532
REYNOLDS & REYNOLDS CO	COMMON STOCK	761695105	408	15073	SH	SOLE	0	0	15073
REYNOLDS AMERN INC	COMMON STOCK	761713106	3853	47810	SH	SOLE	0	0	47810
RF MICRO DEVICES INC	COMMON STOCK	749941100	254	48692	SH	SOLE	0	0	48692
RIGGS NATL CORP WASH D C	COMMON STOCK	766570105	213	11181	SH	SOLE	0	0	11181
RLI CORP	COMMON STOCK	749607107	412	9946	SH	SOLE	0	0	9946
ROBERT HALF INTL INC	COMMON STOCK	770323103	1824	67644	SH	SOLE	0	0	67644
ROCK-TENN CO	COMMON STOCK	772739207	190	14264	SH	SOLE	0	0	14264
ROCKWELL AUTOMATION, INC.	COMMON STOCK	773903109	4074	71922	SH	SOLE	0	0	71922
ROCKWELL COLLINS	COMMON STOCK	774341101	3489	73305	SH	SOLE	0	0	73305
ROGERS CORP	COMMON STOCK	775133101	287	7185	SH	SOLE	0	0	7185
ROHM & HAAS CO.	COMMON STOCK	775371107	3831	79807	SH	SOLE	0	0	79807
ROLLINS, INC.	COMMON STOCK	775711104	238	12789	SH	SOLE	0	0	12789
ROPER INDUSTRIES INC	COMMON STOCK	776696106	1181	18027	SH	SOLE	0	0	18027
ROSS STORES INC	COMMON STOCK	778296103	1110	38099	SH	SOLE	0	0	38099
ROWAN COS INC	COMMON STOCK	779382100	1318	44029	SH	SOLE	0	0	44029
RPM INTERNATIONAL INC DELAWARE	COMMON STOCK	749685103	555	30369	SH	SOLE	0	0	30369
RSA SECURITY INC	COMMON STOCK	749719100	285	18005	SH	SOLE	0	0	18005
RTI INTERNATIONAL METALS	COMMON STOCK	74973W107	216	9230	SH	SOLE	0	0	9230
RUBY TUESDAY IN	COMMON STOCK	781182100	404	16613	SH	SOLE	0	0	16613
RUDDICK CORP	COMMON STOCK	781258108	270	11643	SH	SOLE	0	0	11643
RUSSELL CORP	COMMON STOCK	782352108	252	13933	SH	SOLE	0	0	13933
RYANS RESTAURANT GROUP INC	COMMON STOCK	783520109	260	17903	SH	SOLE	0	0	17903
RYDER SYSTEM INC.	COMMON STOCK	783549108	1101	26392	SH	SOLE	0	0	26392
RYERSON TULL INC	COMMON STOCK	78375P107	135	10646	SH	SOLE	0	0	10646
RYLAND GROUP INC	COMMON STOCK	783764103	771	12424	SH	SOLE	0	0	12424
S B C COMMUNICATIONS INC	COMMON STOCK	78387G103	32922	1389683	SH	SOLE	0	0	1389683
SABRE GROUP HLDGS INC	COMMON STOCK	785905100	2389	109185	SH	SOLE	0	0	109185
SAFECO CORP	COMMON STOCK	786429100	2799	57470	SH	SOLE	0	0	57470
SAFEWAY INC	COMMON STOCK	786514208	3629	195853	SH	SOLE	0	0	195853
SAINT JUDE MEDICAL INC	COMMON STOCK	790849103	5719	158852	SH	SOLE	0	0	158852
SAINT PAUL COMPANIES	COMMON STOCK	792860108	10098	274931	SH	SOLE	0	0	274931
SAKS INC.	COMMON STOCK	79377W108	654	36214	SH	SOLE	0	0	36214
SANDERSON FARMS INC	COMMON STOCK	800013104	286	6620	SH	SOLE	0	0	6620
SANDISK CORP	COMMON STOCK	80004C101	1177	42321	SH	SOLE	0	0	42321
SANMINA CORP	COMMON STOCK	800907107	1122	214910	SH	SOLE	0	0	214910
SARA LEE CORP	COMMON STOCK	803111103	7692	347130	SH	SOLE	0	0	347130
SAVIENT PHARMACEUTICALS INC	COMMON STOCK	80517Q100	69	25755	SH	SOLE	0	0	25755
SCANA CORP	COMMON STOCK	80589M102	1123	29386	SH	SOLE	0	0	29386
SCANSOURCE INC	COMMON STOCK	806037107	281	5427	SH	SOLE	0	0	5427
SCHEIN HENRY INC	COMMON STOCK	806407102	805	22456	SH	SOLE	0	0	22456
SCHERING-PLOUGH CORP.	COMMON STOCK	806605101	10994	605716	SH	SOLE	0	0	605716
SCHOLASTIC CORP	COMMON STOCK	807066105	633	17150	SH	SOLE	0	0	17150
SCHOOL SPECIALTY INC	COMMON STOCK	807863105	380	9714	SH	SOLE	0	0	9714
SCHULMAN A INC.	COMMON STOCK	808194104	228	13090	SH	SOLE	0	0	13090
SCHWEITZER-MAUDUIT INTL INC	COMMON STOCK	808541106	218	6499	SH	SOLE	0	0	6499

SCIENTIFIC ATLANTA INC	COMMON STOCK	808655104	2842	100700	SH	SOLE	0	0	100700
SCOTTS CO	COMMON STOCK	810186106	509	7247	SH	SOLE	0	0	7247
SCP POOL CORP	COMMON STOCK	784028102	714	22396	SH	SOLE	0	0	22396
SEACOR HLDGS INC	COMMON STOCK	811904101	503	7897	SH	SOLE	0	0	7897
SEALED AIR CORP NEW	COMMON STOCK	81211K100	1780	34278	SH	SOLE	0	0	34278
SEI INVTS CO	COMMON STOCK	784117103	788	21792	SH	SOLE	0	0	21792
SELECT COMFORT CORP	COMMON STOCK	81616X103	322	15753	SH	SOLE	0	0	15753
SELECTIVE INSURANCE GROUP INC	COMMON STOCK	816300107	553	11953	SH	SOLE	0	0	11953
SEMPRA ENGERY	COMMON STOCK	816851109	4567	114646	SH	SOLE	0	0	114646
SEMTECH CORP	COMMON STOCK	816850101	344	19229	SH	SOLE	0	0	19229
SENSIENT TECHNOLOGIES CORP	COMMON STOCK	81725T100	264	12228	SH	SOLE	0	0	12228
SEPRACOR INC	COMMON STOCK	817315104	1569	27336	SH	SOLE	0	0	27336
SERENA SOFTWARE INC	COMMON STOCK	817492101	354	14920	SH	SOLE	0	0	14920
SFBC INTERNATIONAL INC	COMMON STOCK	784121105	254	7200	SH	SOLE	0	0	7200
SHAW GROUP INC	COMMON STOCK	820280105	598	27414	SH	SOLE	0	0	27414
SHERWIN-WILLIAMS CO.	COMMON STOCK	824348106	2289	52024	SH	SOLE	0	0	52024
SHOPKO STORES INC	COMMON STOCK	824911101	280	12598	SH	SOLE	0	0	12598
SHUFFLE MASTER INC	COMMON STOCK	825549108	441	15236	SH	SOLE	0	0	15236
SHURGARD STORAGE CTRS INC	COMMON STOCK	82567D104	816	19907	SH	SOLE	0	0	19907
SIEBEL SYS INC	COMMON STOCK	826170102	1929	211314	SH	SOLE	0	0	211314
SIERRA HEALTH SVCS INC	COMMON STOCK	826322109	730	11439	SH	SOLE	0	0	11439
SIERRA PAC RES NEW	COMMON STOCK	826428104	327	30442	SH	SOLE	0	0	30442
SIGMA ALDRICH CORP	COMMON STOCK	826552101	1734	28306	SH	SOLE	0	0	28306
SILICON LABORATORIES INC	COMMON STOCK	826919102	350	11782	SH	SOLE	0	0	11782
SILICON VY BANCSHARES	COMMON STOCK	827064106	414	9387	SH	SOLE	0	0	9387
SIMON PROPERTY GROUP INC	COMMON STOCK	828806109	5507	90910	SH	SOLE	0	0	90910
SIMPSON MANUFACTURING CO INC	COMMON STOCK	829073105	557	18036	SH	SOLE	0	0	18036
SKYWEST INC	COMMON STOCK	830879102	458	24632	SH	SOLE	0	0	24632
SKYWORKS SOLUTIONS INC	COMMON STOCK	83088M102	426	67010	SH	SOLE	0	0	67010
SLM CORP	COMMON STOCK	78442P106	9482	190248	SH	SOLE	0	0	190248
SMITH (A O) CORP CL B	COMMON STOCK	831865209	305	10557	SH	SOLE	0	0	10557
SMITH INTL INC	COMMON STOCK	832110100	1729	27557	SH	SOLE	0	0	27557
SMITHFIELD FOODS INC	COMMON STOCK	832248108	1704	54024	SH	SOLE	0	0	54024
SMUCKER J M CO	COMMON STOCK	832696405	765	15202	SH	SOLE	0	0	15202
SNAP-ON, INC	COMMON STOCK	833034101	756	23770	SH	SOLE	0	0	23770
SOLETRON CORP	COMMON STOCK	834182107	1384	398717	SH	SOLE	0	0	398717
SONIC AUTOMOTIVE INC	COMMON STOCK	83545G102	347	15300	SH	SOLE	0	0	15300
SONIC CORP	COMMON STOCK	835451105	859	25728	SH	SOLE	0	0	25728
SONOCO PRODUCTS	COMMON STOCK	835495102	742	25704	SH	SOLE	0	0	25704
SOTHEBYS HLDGS INC	COMMON STOCK	835898107	209	12321	SH	SOLE	0	0	12321
SOUTH FINANCIAL GROUP INC	COMMON STOCK	837841105	928	30391	SH	SOLE	0	0	30391
SOUTHERN CO.	COMMON STOCK	842587107	9710	305068	SH	SOLE	0	0	305068
SOUTHERN UNION CO	COMMON STOCK	844030106	1043	41542	SH	SOLE	0	0	41542
SOUTHWEST AIRLINES	COMMON STOCK	844741108	4308	302501	SH	SOLE	0	0	302501
SOUTHWEST BANCORPORATION TEX I	COMMON STOCK	84476R109	548	29887	SH	SOLE	0	0	29887
SOUTHWEST GAS CORP	COMMON STOCK	844895102	373	15438	SH	SOLE	0	0	15438
SOUTHWESTERN ENERGY CO	COMMON STOCK	845467109	888	15651	SH	SOLE	0	0	15651
SOVEREIGN BANCORP INC	COMMON STOCK	845905108	3408	153800	SH	SOLE	0	0	153800
SOVRAN SELF STORAGE INC	COMMON STOCK	84610H108	270	6805	SH	SOLE	0	0	6805
SPHERION CORP	COMMON STOCK	848420105	195	26002	SH	SOLE	0	0	26002
SPINNAKER EXPL CO	COMMON STOCK	84855W109	466	13111	SH	SOLE	0	0	13111
SPRINT CORPORATION	COMMON STOCK	852061100	13809	607003	SH	SOLE	0	0	607003
SPX CORP	COMMON STOCK	784635104	843	19482	SH	SOLE	0	0	19482
ST MARY LD & EXPL CO	COMMON STOCK	792228108	308	12296	SH	SOLE	0	0	12296
STAGE STORES INC	COMMON STOCK	85254C305	299	7800	SH	SOLE	0	0	7800
STANCORP FINL GROUP INC	COMMON STOCK	852891100	631	7441	SH	SOLE	0	0	7441
STAND REGISTER CO	COMMON STOCK	853887107	141	11219	SH	SOLE	0	0	11219
STANDARD PACIFIC L.P.UDR	COMMON STOCK	85375C101	1049	14535	SH	SOLE	0	0	14535
STANLEY WORKS	COMMON STOCK	854616109	1395	30824	SH	SOLE	0	0	30824
STAPLES INC	COMMON STOCK	855030102	6391	203342	SH	SOLE	0	0	203342
STARBUCKS CORP	COMMON STOCK	855244109	10072	194973	SH	SOLE	0	0	194973
STARWOOD HOTELS & RESORTS WORL	COMMON STOCK	85590A203	5242	87321	SH	SOLE	0	0	87321
STATE STR CORP	COMMON STOCK	857477103	5988	136967	SH	SOLE	0	0	136967
STEEL DYNAMICS INC	COMMON STOCK	858119100	627	18200	SH	SOLE	0	0	18200
STEIN MART INC	COMMON STOCK	858375108	327	14540	SH	SOLE	0	0	14540
STERICYCLE INC	COMMON STOCK	858912108	517	11691	SH	SOLE	0	0	11691
STERIS CORP	COMMON STOCK	859152100	455	18003	SH	SOLE	0	0	18003
STERLING BANCSHARES INC	COMMON STOCK	858907108	274	19266	SH	SOLE	0	0	19266
STERLING FINL CORP WASH	COMMON STOCK	859319105	348	9747	SH	SOLE	0	0	9747
STEWART & STEVENSON SVCS INC	COMMON STOCK	860342104	282	12305	SH	SOLE	0	0	12305
STEWART INFORMATION SVCS CORP	COMMON STOCK	860372101	291	7746	SH	SOLE	0	0	7746
STONE ENERGY CORP	COMMON STOCK	861642106	526	10821	SH	SOLE	0	0	10821
STORAGE TECH NEW	COMMON STOCK	862111200	1479	48011	SH	SOLE	0	0	48011
STRIDE RITE CORP	COMMON STOCK	863314100	205	15439	SH	SOLE	0	0	15439
STRYKER CORP	COMMON STOCK	863667101	6867	153944	SH	SOLE	0	0	153944
STURM RUGER & CO INC	COMMON STOCK	864159108	71	10275	SH	SOLE	0	0	10275
SUN MICROSYSTEMS	COMMON STOCK	866810104	5605	1387408	SH	SOLE	0	0	1387408
SUN TRUST BANKS	COMMON STOCK	867914103	11174	155046	SH	SOLE	0	0	155046
SUNGARD DATA	COMMON STOCK	867363103	4092	118603	SH	SOLE	0	0	118603
SUNOCO INC.	COMMON STOCK	86764P109	2952	28518	SH	SOLE	0	0	28518
SUNRISE ASSISTED LIVING INC	COMMON STOCK	86768K106	389	7994	SH	SOLE	0	0	7994
SUPERIOR INDUSTRIES INC	COMMON STOCK	868168105	277	10500	SH	SOLE	0	0	10500
SUPERVALU INC	COMMON STOCK	868536103	2434	72982	SH	SOLE	0	0	72982
SURMODICS INC	COMMON STOCK	868873100	225	7051	SH	SOLE	0	0	7051
SUSQUEHANNA BANCSHARES INC	COMMON STOCK	869099101	486	19925	SH	SOLE	0	0	19925

SWIFT ENERGY CO	COMMON STOCK	870738101	341	11981	SH	SOLE	0	0	11981
SWIFT TRNSPRT INC	COMMON STOCK	870756103	1551	70069	SH	SOLE	0	0	70069
SYBASE INC	COMMON STOCK	871130100	456	24678	SH	SOLE	0	0	24678
SYBRON DENTAL SPECIALTIES INCO	COMMON STOCK	871142105	613	17088	SH	SOLE	0	0	17088
SYMANTEC CORP	COMMON STOCK	871503108	6215	291368	SH	SOLE	0	0	291368
SYMBOL TECHNOLOGIES INC	COMMON STOCK	871508107	1443	99581	SH	SOLE	0	0	99581
SYMMETRICOM INC	COMMON STOCK	871543104	218	19661	SH	SOLE	0	0	19661
SYNAPTICS INC	COMMON STOCK	87157D109	261	11260	SH	SOLE	0	0	11260
SYNOPSYS INC	COMMON STOCK	871607107	681	37630	SH	SOLE	0	0	37630
SYNOVUS FINL CORP	COMMON STOCK	87161C105	3555	127612	SH	SOLE	0	0	127612
SYSCO CORP	COMMON STOCK	871829107	9456	264142	SH	SOLE	0	0	264142
T J X COMPANIES INC NEW	COMMON STOCK	872540109	4873	197837	SH	SOLE	0	0	197837
TAKE-TWO INTERACTIVE SOFTWARE	COMMON STOCK	874054109	769	19674	SH	SOLE	0	0	19674
TARGET CORP	COMMON STOCK	87612E106	18694	373738	SH	SOLE	0	0	373738
TBC CORP NEW	COMMON STOCK	872183108	266	9550	SH	SOLE	0	0	9550
TCF FINANCIAL CORP	COMMON STOCK	872275102	896	32995	SH	SOLE	0	0	32995
TECH DATA CORP	COMMON STOCK	878237106	991	26732	SH	SOLE	0	0	26732
TECHNE CORP	COMMON STOCK	878377100	402	10000	SH	SOLE	0	0	10000
TECHNITROL INC	COMMON STOCK	878555101	258	17259	SH	SOLE	0	0	17259
TECO ENERGY INC	COMMON STOCK	872375100	1328	84681	SH	SOLE	0	0	84681
TEKTRONIX INC.	COMMON STOCK	879131100	898	36606	SH	SOLE	0	0	36606
TELEDYNE TECHNOLOGIES INC	COMMON STOCK	879360105	445	14228	SH	SOLE	0	0	14228
TELEFLEX INC	COMMON STOCK	879369106	662	12932	SH	SOLE	0	0	12932
TELEPHONE & DATA SYS INC	COMMON STOCK	879433100	1160	14212	SH	SOLE	0	0	14212
TELLABS INC	COMMON STOCK	879664100	1385	189713	SH	SOLE	0	0	189713
TEMPLE INLAND INC.	COMMON STOCK	879868107	1706	23518	SH	SOLE	0	0	23518
TENET HEALTHCARE CORPORATION	COMMON STOCK	88033G100	2216	192207	SH	SOLE	0	0	192207
TERADYNE INC	COMMON STOCK	880770102	1163	79664	SH	SOLE	0	0	79664
TETRA TECH INC NEW	COMMON STOCK	88162G103	304	24072	SH	SOLE	0	0	24072
TETRA TECHNOLOGIES INC	COMMON STOCK	88162F105	273	9609	SH	SOLE	0	0	9609
TEXAS INDUSTRIES INC	COMMON STOCK	882491103	514	9566	SH	SOLE	0	0	9566
TEXAS INSTRUMENTS INC.	COMMON STOCK	882508104	18020	706934	SH	SOLE	0	0	706934
TEXTRON INCORPORATED	COMMON STOCK	883203101	4143	55523	SH	SOLE	0	0	55523
THE CHARLES SCHWAB CORPORATION	COMMON STOCK	808513105	4954	471355	SH	SOLE	0	0	471355
THE STEAK N SHAKE COMPANY	COMMON STOCK	857873103	229	11817	SH	SOLE	0	0	11817
THERAGENICS CORP	COMMON STOCK	883375107	44	12750	SH	SOLE	0	0	12750
THERMO ELECTRON CP	COMMON STOCK	883556102	3942	155861	SH	SOLE	0	0	155861
THOMAS & BETTS CORP.	COMMON STOCK	884315102	500	15465	SH	SOLE	0	0	15465
THOMAS INDUSTRIES INC.	COMMON STOCK	884425109	251	6323	SH	SOLE	0	0	6323
THOR INDUSTRIES INC	COMMON STOCK	885160101	396	13225	SH	SOLE	0	0	13225
THQ INC	COMMON STOCK	872443403	473	16792	SH	SOLE	0	0	16792
TIDEWATER INC	COMMON STOCK	886423102	1479	38047	SH	SOLE	0	0	38047
TIFFANY & CO NEW	COMMON STOCK	886547108	2062	59734	SH	SOLE	0	0	59734
TIMBERLAND CO	COMMON STOCK	887100105	1650	23268	SH	SOLE	0	0	23268
TIME WARNER INC NEW	COMMON STOCK	887317105	37640	2144756	SH	SOLE	0	0	2144756
TIMKEN CO	COMMON STOCK	887389104	1067	39020	SH	SOLE	0	0	39020
TITAN CORP	COMMON STOCK	888266103	398	21923	SH	SOLE	0	0	21923
TOLL BROS INC	COMMON STOCK	889478103	1266	16056	SH	SOLE	0	0	16056
TOO INC	COMMON STOCK	890333107	365	14795	SH	SOLE	0	0	14795
TOOTSIE ROLL INDS INC	COMMON STOCK	890516107	320	10674	SH	SOLE	0	0	10674
TORCHMARK CORP	COMMON STOCK	891027104	2321	44468	SH	SOLE	0	0	44468
TORO CO	COMMON STOCK	891092108	820	9268	SH	SOLE	0	0	9268
TOYS R US INC	COMMON STOCK	892335100	2274	88257	SH	SOLE	0	0	88257
TRACTOR SUPPLY CO	COMMON STOCK	892356106	657	15048	SH	SOLE	0	0	15048
TRANSACTION SYS ARCHITECTS INC	COMMON STOCK	893416107	214	9254	SH	SOLE	0	0	9254
TRANSOCEAN, INC	COMMON STOCK	G90078109	9722	188918	SH	SOLE	0	0	188918
TREDEGAR INDS INC	COMMON STOCK	894650100	239	14182	SH	SOLE	0	0	14182
TRIAD HOSPS INC	COMMON STOCK	89579K109	1023	20420	SH	SOLE	0	0	20420
TRIARC COS INC	COMMON STOCK	895927309	323	23381	SH	SOLE	0	0	23381
TRIBUNE CO	COMMON STOCK	896047107	5448	136648	SH	SOLE	0	0	136648
TRIMBLE NAVIGATION LTD	COMMON STOCK	896239100	751	22209	SH	SOLE	0	0	22209
TRINITY IND INC	COMMON STOCK	896522109	312	11070	SH	SOLE	0	0	11070
TRIQUINT SEMICONDUCTOR INC	COMMON STOCK	89674K103	121	35664	SH	SOLE	0	0	35664
TRIUMPH GROUP INC NEW	COMMON STOCK	896818101	263	6765	SH	SOLE	0	0	6765
TRUSTCO BANK CORP NY	COMMON STOCK	898349105	365	31772	SH	SOLE	0	0	31772
TUPPERWARE CORP	COMMON STOCK	899896104	297	14600	SH	SOLE	0	0	14600
TXU CORP	COMMON STOCK	873168108	11161	140158	SH	SOLE	0	0	140158
TYCO INTL LTD NEW	COMMON STOCK	902124106	31012	917514	SH	SOLE	0	0	917514
TYSON FOOD INC	COMMON STOCK	902494103	1825	109391	SH	SOLE	0	0	109391
U S T INC	COMMON STOCK	902911106	3514	67961	SH	SOLE	0	0	67961
UCBH HLDGS INC	COMMON STOCK	90262T308	776	19457	SH	SOLE	0	0	19457
UGI CORP NEW	COMMON STOCK	902681105	1003	22090	SH	SOLE	0	0	22090
UICI	COMMON STOCK	902737105	418	17218	SH	SOLE	0	0	17218
UIL HLDG CORP	COMMON STOCK	902748102	298	5885	SH	SOLE	0	0	5885
ULTRATECH STEPPER INC	COMMON STOCK	904034105	148	10110	SH	SOLE	0	0	10110
UMPQUA HLDGS CORP	COMMON STOCK	904214103	445	19059	SH	SOLE	0	0	19059
UNION PACIFIC CORP.	COMMON STOCK	907818108	7481	107326	SH	SOLE	0	0	107326
UNISOURCE ENERGY CORP	COMMON STOCK	909205106	455	14683	SH	SOLE	0	0	14683
UNISYS CORP	COMMON STOCK	909214108	978	138459	SH	SOLE	0	0	138459
UNIT CORP	COMMON STOCK	909218109	805	17829	SH	SOLE	0	0	17829
UNITED BANSHARES INC	COMMON STOCK	909907107	556	16782	SH	SOLE	0	0	16782
UNITED DOMINION RLTY TR INC	COMMON STOCK	910197102	743	35592	SH	SOLE	0	0	35592
UNITED NAT FOODS INC	COMMON STOCK	911163103	467	16305	SH	SOLE	0	0	16305
UNITED PARCEL SERVICE INC	COMMON STOCK	911312106	34535	474778	SH	SOLE	0	0	474778
UNITED RENTALS INC	COMMON STOCK	911363109	379	18736	SH	SOLE	0	0	18736

UNITED STATIONERS	COMMON STOCK	913004107	640	14139	SH	SOLE	0	0	14139
UNITED STS STL CORP NEW	COMMON STOCK	912909108	4458	87678	SH	SOLE	0	0	87678
UNITED SURGICAL PARTNERS INTL	COMMON STOCK	913016309	564	12313	SH	SOLE	0	0	12313
UNITED TECHNOLOGIES CORP.	COMMON STOCK	913017109	21397	210474	SH	SOLE	0	0	210474
UNITEDHEALTH GROUP, INC	COMMON STOCK	91324P102	25222	264441	SH	SOLE	0	0	264441
UNITRON INC	COMMON STOCK	913275103	682	15023	SH	SOLE	0	0	15023
UNIVERSAL CORP VA	COMMON STOCK	913456109	305	6667	SH	SOLE	0	0	6667
UNIVERSAL FOREST PRODUCTS INC	COMMON STOCK	913543104	285	7331	SH	SOLE	0	0	7331
UNIVERSAL HEALTH SVCS INC	COMMON STOCK	913903100	797	15213	SH	SOLE	0	0	15213
UNIVISION COMMUNICATIONS INC	COMMON STOCK	914906102	3317	119782	SH	SOLE	0	0	119782
UNOCAL CORP	COMMON STOCK	915289102	6863	111249	SH	SOLE	0	0	111249
UNUMPROVIDENT CORP	COMMON STOCK	91529Y106	2367	139101	SH	SOLE	0	0	139101
URBAN OUTFITTERS INC	COMMON STOCK	917047102	814	16967	SH	SOLE	0	0	16967
URS CORP NEW	COMMON STOCK	903236107	483	16809	SH	SOLE	0	0	16809
US BANCORP DEL NEW	COMMON STOCK	902973304	25256	876337	SH	SOLE	0	0	876337
USF CORP	COMMON STOCK	91729Q101	578	11970	SH	SOLE	0	0	11970
UTSTARCOM INC	COMMON STOCK	918076100	296	26989	SH	SOLE	0	0	26989
V.F. CORP.	COMMON STOCK	918204108	3014	50964	SH	SOLE	0	0	50964
VALASSIS COMMUNICATIONS INC	COMMON STOCK	918866104	465	13298	SH	SOLE	0	0	13298
VALEANT PHARMACEUTICALS INTL	COMMON STOCK	91911X104	534	23716	SH	SOLE	0	0	23716
VALERO REFNG & MARKETING CO	COMMON STOCK	91913Y100	7730	105500	SH	SOLE	0	0	105500
VALSPAR CORP	COMMON STOCK	920355104	622	13356	SH	SOLE	0	0	13356
VARIAN INC	COMMON STOCK	922206107	345	9104	SH	SOLE	0	0	9104
VARIAN MED SYS INC	COMMON STOCK	92220P105	2753	80314	SH	SOLE	0	0	80314
VARIAN SEMICONDUCTOR EQUIPTMEN	COMMON STOCK	922207105	594	15622	SH	SOLE	0	0	15622
VCA ANTECH INC	COMMON STOCK	918194101	400	19756	SH	SOLE	0	0	19756
VECTRON CORP	COMMON STOCK	92240G101	526	19758	SH	SOLE	0	0	19758
VEECO INSTRS INC DEL	COMMON STOCK	922417100	180	11929	SH	SOLE	0	0	11929
VERITAS DGC INC	COMMON STOCK	92343P107	428	14287	SH	SOLE	0	0	14287
VERITAS SOFTWARE CO	COMMON STOCK	923436109	4025	173330	SH	SOLE	0	0	173330
VERITY INC	COMMON STOCK	92343C106	152	16122	SH	SOLE	0	0	16122
VERIZON COMMUNICATIONS, INC	COMMON STOCK	92343V104	45715	1287748	SH	SOLE	0	0	1287748
VERTEX PHARMACEUTICALS INC	COMMON STOCK	92532F100	195	20868	SH	SOLE	0	0	20868
VIACOM INC-CL B	COMMON STOCK	925524308	25042	718974	SH	SOLE	0	0	718974
VIAD CORP	COMMON STOCK	92552R406	254	9435	SH	SOLE	0	0	9435
VIASAT INC	COMMON STOCK	92552V100	193	10329	SH	SOLE	0	0	10329
VIASYS HEALTHCARE INC	COMMON STOCK	92553Q209	241	12606	SH	SOLE	0	0	12606
VICOR CORP	COMMON STOCK	925815102	137	13101	SH	SOLE	0	0	13101
VINTAGE PETE INC	COMMON STOCK	927460105	809	25716	SH	SOLE	0	0	25716
VISHAY INTERTECHNOLOGY INC	COMMON STOCK	928298108	536	43099	SH	SOLE	0	0	43099
VISTEON CORP	COMMON STOCK	92839U107	303	53077	SH	SOLE	0	0	53077
VISX INC DEL	COMMON STOCK	92844S105	305	13002	SH	SOLE	0	0	13002
VULCAN MATERIAL	COMMON STOCK	929160109	2404	42293	SH	SOLE	0	0	42293
W-H ENERGY SVCS INC	COMMON STOCK	92925E108	285	11902	SH	SOLE	0	0	11902
WABASH NATL CORP	COMMON STOCK	929566107	322	13188	SH	SOLE	0	0	13188
WACHOVIA CORP 2ND NEW COM	COMMON STOCK	929903102	36039	707890	SH	SOLE	0	0	707890
WADDELL & REED FINL INC	COMMON STOCK	930059100	424	21484	SH	SOLE	0	0	21484
WAL-MART STORES, INC.	COMMON STOCK	931142103	78351	1563577	SH	SOLE	0	0	1563577
WALGREEN CO.	COMMON STOCK	931422109	18634	419504	SH	SOLE	0	0	419504
WASHINGTON FED INC	COMMON STOCK	938824109	525	22462	SH	SOLE	0	0	22462
WASHINGTON MUTUAL INC	COMMON STOCK	939322103	14164	358585	SH	SOLE	0	0	358585
WASHINGTON POST	COMMON STOCK	939640108	1631	1824	SH	SOLE	0	0	1824
WASTE CONNECTIONS INC	COMMON STOCK	941053100	710	20424	SH	SOLE	0	0	20424
WASTE MANAGEMENT	COMMON STOCK	94106L109	6735	233443	SH	SOLE	0	0	233443
WATERS CORP	COMMON STOCK	941848103	1779	49696	SH	SOLE	0	0	49696
WATSCO INC	COMMON STOCK	942622200	454	10774	SH	SOLE	0	0	10774
WATSON PHARMACEUTICALS INC	COMMON STOCK	942683103	1382	44970	SH	SOLE	0	0	44970
WATSON WYATT & CO HLDGS	COMMON STOCK	942712100	380	13970	SH	SOLE	0	0	13970
WATTS INDS CLASS A	COMMON STOCK	942749102	401	12312	SH	SOLE	0	0	12312
WAUSAU - MOSINEE PAPER	COMMON STOCK	943315101	312	22061	SH	SOLE	0	0	22061
WD 40 CO	COMMON STOCK	929236107	230	7081	SH	SOLE	0	0	7081
WEATHERFORD INT'L LTD. COM	COMMON STOCK	G95089101	2082	35934	SH	SOLE	0	0	35934
WEBEX INC	COMMON STOCK	94767L109	354	16374	SH	SOLE	0	0	16374
WEBSENSE INC	COMMON STOCK	947684106	550	10224	SH	SOLE	0	0	10224
WEBSTER FINL CORP WATERBURY CO	COMMON STOCK	947890109	636	14015	SH	SOLE	0	0	14015
WEINGARTEN RLTY INVS	COMMON STOCK	948741103	756	21900	SH	SOLE	0	0	21900
WELLMAN INC	COMMON STOCK	949702104	197	13648	SH	SOLE	0	0	13648
WELLPOINT INC	COMMON STOCK	94973V107	17410	138892	SH	SOLE	0	0	138892
WELLS FARGO & CO	COMMON STOCK	949746101	44188	738925	SH	SOLE	0	0	738925
WENDYS INTL INC	COMMON STOCK	950590109	1824	46711	SH	SOLE	0	0	46711
WERNER ENTERPRISES INC	COMMON STOCK	950755108	319	16434	SH	SOLE	0	0	16434
WESTAMERICA BANCORPORATION	COMMON STOCK	957090103	450	8701	SH	SOLE	0	0	8701
WESTAR ENERGY INC	COMMON STOCK	95709T100	483	22326	SH	SOLE	0	0	22326
WESTERN GAS RESOURCES INC	COMMON STOCK	958259103	579	16814	SH	SOLE	0	0	16814
WESTWOOD ONE INC	COMMON STOCK	961815107	466	22922	SH	SOLE	0	0	22922
WEYERHAEUSER CO.	COMMON STOCK	962166104	8784	128240	SH	SOLE	0	0	128240
WGL HLDGS INC	COMMON STOCK	92924F106	392	12657	SH	SOLE	0	0	12657
WHIRLPOOL CORP.	COMMON STOCK	963320106	1864	27525	SH	SOLE	0	0	27525
WHITNEY HOLDING COR	COMMON STOCK	966612103	801	17995	SH	SOLE	0	0	17995
WHOLE FOODS MKT INC	COMMON STOCK	966837106	1707	16718	SH	SOLE	0	0	16718
WILLIAMS COS	COMMON STOCK	969457100	4403	234092	SH	SOLE	0	0	234092
WILLIAMS SONOMA INC	COMMON STOCK	969904101	1116	30373	SH	SOLE	0	0	30373
WILMINGTON TRUST CORP	COMMON STOCK	971807102	614	17491	SH	SOLE	0	0	17491
WIND RIVER SYSTEM INC.	COMMON STOCK	973149107	305	20233	SH	SOLE	0	0	20233
WINNEBAGO INDUSTRIES INC	COMMON STOCK	974637100	411	12997	SH	SOLE	0	0	12997

WINTRUST FINL CORP	COMMON STOCK	97650W108	433	9186 SH	SOLE	0	0	9186
WISCONSIN ENERGY CORP	COMMON STOCK	976657106	1078	30374 SH	SOLE	0	0	30374
WMS INDS INC	COMMON STOCK	929297109	314	11157 SH	SOLE	0	0	11157
WOLVERINE WORLD WIDE COM	COMMON STOCK	978097103	525	24490 SH	SOLE	0	0	24490
WOODWARD GOVERNOR CO	COMMON STOCK	980745103	327	4559 SH	SOLE	0	0	4559
WORLD ACCEPTANCECORP	COMMON STOCK	981419104	207	8114 SH	SOLE	0	0	8114
WORTHINGTON INDS INC	COMMON STOCK	981811102	399	20700 SH	SOLE	0	0	20700
WPS RES CORP	COMMON STOCK	92931B106	775	14654 SH	SOLE	0	0	14654
WRIGLEY WM JR	COMMON STOCK	982526105	5264	80274 SH	SOLE	0	0	80274
WYETH	COMMON STOCK	983024100	25999	616375 SH	SOLE	0	0	616375
XCEL ENERGY INC	COMMON STOCK	98389B100	3225	187743 SH	SOLE	0	0	187743
XEROX CORP.	COMMON STOCK	984121103	7620	502978 SH	SOLE	0	0	502978
XILINX INC	COMMON STOCK	983919101	4181	143041 SH	SOLE	0	0	143041
XTO ENERGY, INC	COMMON STOCK	98385X106	4685	142666 SH	SOLE	0	0	142666
YAHOO INC	COMMON STOCK	984332106	20593	607454 SH	SOLE	0	0	607454
YELLOW ROADWAY CORP	COMMON STOCK	985577105	831	14200 SH	SOLE	0	0	14200
YORK INTL CORP NEW	COMMON STOCK	986670107	424	10832 SH	SOLE	0	0	10832
YUM BRANDS INC	COMMON STOCK	988498101	6218	120015 SH	SOLE	0	0	120015
ZALE CORP	COMMON STOCK	988858106	649	21851 SH	SOLE	0	0	21851
ZEBRA TECHNOLOGIES CORP	COMMON STOCK	989207105	889	18715 SH	SOLE	0	0	18715
ZENITH NATIONAL INSURANCE CORP	COMMON STOCK	989390109	438	8454 SH	SOLE	0	0	8454
ZIMMER HLDGS INC	COMMON STOCK	98956P102	7886	101346 SH	SOLE	0	0	101346
ZIONS BANCORPORATION	COMMON STOCK	989701107	2555	37015 SH	SOLE	0	0	37015
ZIXIT CORP	COMMON STOCK	98974P100	47	12604 SH	SOLE	0	0	12604
3COM CORP	COMMON STOCK	885535104	352	98776 SH	SOLE	0	0	98776
3M CO	COMMON STOCK	88579Y101	29760	347293 SH	SOLE	0	0	347293
99 CENTS ONLY STORES	COMMON STOCK	65440K106	201	15278 SH	SOLE	0	0	15278
SCHLUMBERGER, LTD.	COMMON STOCK	806857108	21497	305008 SH	SOLE	0	0	305008
XL CAPITAL LTD	COMMON STOCK	G98255105	4277	59098 SH	SOLE	0	0	59098

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