

# SECURITIES AND EXCHANGE COMMISSION

## FORM N-Q

Quarterly schedule of portfolio holdings of registered management investment company filed on  
Form N-Q

Filing Date: **2004-10-27** | Period of Report: **2004-08-31**  
SEC Accession No. **0001104659-04-032148**

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### FILER

#### **DFA INVESTMENT TRUST CO**

CIK: **896162** | IRS No.: **000000000** | State of Incorporation: **DE** | Fiscal Year End: **1130**  
Type: **N-Q** | Act: **40** | File No.: **811-07436** | Film No.: **041100436**

Business Address  
1299 OCEAN AVE  
11TH FLOOR  
SANTA MONICA CA 90401  
3103958005

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-7436

THE DFA INVESTMENT TRUST COMPANY

(Exact name of registrant as specified in charter)

1299 Ocean Avenue, 11<sup>th</sup> Floor, Santa Monica, CA

90401

(Address of principal executive offices)

(Zip code)

Catherine L. Newell, Esquire, Vice President and Secretary

The DFA Investment Trust Company,

1299 Ocean Avenue, 11<sup>th</sup> Floor, Santa Monica, CA 90401

(Name and address of agent for service)

Registrant's telephone number, including area code: 310-395-8005

Date of fiscal year end: November 30

Date of reporting period: August 31, 2004

ITEM 1. SCHEDULE OF INVESTMENTS.

**The DFA Investment Trust Company**

**Form N-Q**

**August 31, 2004**

**(Unaudited)**

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Schedules of Investments

The U.S. Large Company Series

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The U.S. Small Cap Value Series

The U.S. Small Cap Series

The U.S. Micro Cap Series

The DFA International Value Series

The Japanese Small Company Series  
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 The United Kingdom Small Company Series  
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**DFA Investment Dimensions Group Inc.**

Schedule of Investments

Large Cap International Portfolio

**THE U.S. LARGE COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
<b>COMMON STOCKS – (86.9%)</b>		
3M Co.	243,900	\$ 20,087,604
Abbott Laboratories	486,300	20,273,847
Ace, Ltd.	88,300	3,403,965
* ADC Telecommunications, Inc.	252,200	539,708
# Adobe Systems, Inc.	74,400	3,412,728
* # Advanced Micro Devices, Inc.	110,200	1,259,586
* AES Corp.	198,700	2,004,883
Aetna, Inc.	47,500	4,400,875
* # Affiliated Computer Services, Inc. Class A	42,400	2,303,592
AFLAC, Inc.	158,600	6,359,860
* Agilent Technologies, Inc.	150,100	3,077,050
Air Products & Chemicals, Inc.	70,900	3,713,742
Alberto-Culver Co. Class B	28,300	1,366,607
# Albertson's, Inc.	114,700	2,819,326
# Alcoa, Inc.	271,100	8,778,218
* # Allegheny Energy, Inc.	39,600	581,724
Allegheny Technologies, Inc.	28,900	543,609
Allergan, Inc.	40,900	3,053,185
* # Allied Waste Industries, Inc.	98,900	1,012,736
# Allstate Corp.	219,100	10,343,711
Alltel Corp.	96,100	5,251,865
* Altera Corp.	116,700	2,207,964
# Altria Group, Inc.	639,500	31,303,525

#	Ambac Financial Group, Inc.	33,800	2,551,900
	Amerada Hess Corp.	28,000	2,254,000
	Ameren Corp.	60,000	2,807,400
	American Electric Power Co., Inc.	123,400	4,038,882
	American Express Co.	398,400	19,927,968
	American International Group, Inc.	813,300	57,939,492
#	American Power Conversion Corp.	62,400	1,048,320
*	American Standard Companies, Inc.	67,100	2,523,631
	AmerisourceBergen Corp.	35,000	1,893,500
* #	Amgen, Inc.	396,500	23,508,485
	AmSouth Bancorporation	109,800	2,860,290
	Anadarko Petroleum Corp.	78,500	4,648,770
	Analog Devices, Inc.	117,200	4,069,184
* #	Andrew Corp.	50,100	555,609
	Anheuser-Busch Companies, Inc.	250,800	13,242,240
* #	Anthem, Inc.	43,100	3,501,444
	AON Corp.	98,300	2,550,885
	Apache Corp.	101,400	4,531,566

#	Apartment Investment & Management Co. Class A	29,200	1,036,600
* #	Apollo Group, Inc. (Class A)	55,100	4,297,800
*	Apple Computer, Inc.	118,500	4,087,065
	Applera Corporation - Applied Biosystems Group	62,900	1,197,616
*	Applied Materials, Inc.	525,700	8,353,373
*	Applied Micro Circuits Corp.	97,200	325,620
	Archer-Daniels Midland Co.	202,700	3,237,119
	Ashland, Inc.	21,900	1,126,317
	AT&T Corp.	247,500	3,658,050
*	AT&T Wireless Services, Inc.	850,400	12,432,848
	Autodesk, Inc.	35,400	1,572,114
	Automatic Data Processing, Inc.	184,100	7,321,657
*	AutoNation, Inc.	83,400	1,371,096
*	Autozone, Inc.	25,900	1,918,154
*	Avaya, Inc.	138,300	1,676,196
	Avery Dennison Corp.	34,500	2,144,175
	Avon Products, Inc.	147,000	6,494,460
	B B & T Corp.	175,000	6,998,250
	Baker Hughes, Inc.	103,900	4,086,387
	Ball Corp.	35,000	1,306,900
	Bank of America Corp.	1,271,400	57,187,572
	Bank of New York Co., Inc.	242,400	7,223,520
	Bard (C.R.), Inc.	32,400	1,817,640
	Bausch & Lomb, Inc.	16,400	1,081,580
	Baxter International, Inc.	191,100	5,836,194
#	Bear Stearns Companies, Inc.	32,700	2,874,984
	Becton Dickinson & Co.	79,000	3,801,480
*	Bed, Bath and Beyond, Inc.	93,700	3,506,254
	Bellsouth Corp.	572,000	15,306,720
	Bemis Co., Inc.	33,300	880,119

#	Best Buy Co., Inc.	101,300	4,712,476
* #	Big Lots, Inc.	35,900	437,621
* #	Biogen Idec, Inc.	105,900	6,283,047
#	Biomet, Inc.	79,300	3,620,045
*	BJ Services, Co.	50,200	2,412,110
	Black & Decker Corp.	24,700	1,702,571
	Block (H.&R.), Inc.	54,600	2,634,996
*	BMC Software, Inc.	69,500	1,040,415
	Boeing Co.	262,800	13,723,416
	Boise Cascade Corp.	27,200	851,088
* #	Boston Scientific Corp.	260,400	9,304,092
	Bristol Myers Squibb Co.	606,300	14,387,499
* #	Broadcom Corp.	97,900	2,657,006
	Brown-Forman Corp. Class B	37,800	1,795,122
	Brunswick Corp.	29,500	1,159,645
	Burlington Northern Santa Fe Corp.	115,600	4,138,480
	Burlington Resources, Inc.	123,700	4,481,651
* #	Calpine Corp.	129,700	443,574
	Campbell Soup Co.	128,200	3,328,072
	Capital One Financial Corp.	74,800	5,068,448
	Cardinal Health, Inc.	134,200	6,065,840
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*	Caremark Rx, Inc.	142,600	4,092,620
#	Carnival Corp.	197,300	9,034,367
#	Caterpillar, Inc.	106,600	7,749,820
	Cendant Corp.	318,000	6,878,340
	CenterPoint Energy, Inc.	95,800	1,048,052
	Centex Corp.	38,500	1,762,145
	CenturyTel, Inc.	43,300	1,393,827
	Charter One Financial, Inc.	69,800	3,104,006
#	ChevronTexaco Corp.	333,600	32,526,000
*	Chiron Corp.	58,900	2,496,182
	Chubb Corp.	59,200	4,026,192
* #	CIENA Corp.	177,000	322,140
	CIGNA Corp.	44,000	2,928,640
	Cincinnati Financial Corp.	52,500	2,118,375
#	Cinergy Corp.	56,100	2,270,928
#	Cintas Corp.	53,400	2,189,934
	Circuit City Stores, Inc.	62,000	804,140
*	Cisco Sytems, Inc.	2,108,300	39,551,708
	Citigroup, Inc.	1,612,500	75,110,250
	Citizens Communications Co.	89,600	1,131,648
* #	Citrix Systems, Inc.	53,100	844,821
	Clear Channel Communications, Inc.	191,500	6,417,165
	Clorox Co.	66,100	3,492,724
* #	CMS Energy Corp.	51,000	489,600
	Coca-Cola Co.	759,500	33,957,245
	Coca-Cola Enterprises, Inc.	146,600	3,027,290
	Colgate-Palmolive Co.	165,900	8,958,600

* #	Comcast Corp. Class A	699,200	19,696,464
	Comerica, Inc.	54,000	3,248,100
#	Computer Associates International, Inc.	182,300	4,415,306
*	Computer Sciences Corp.	58,500	2,711,475
*	Compuware Corp.	120,400	545,412
* #	Comverse Technology, Inc.	61,000	1,068,110
	Conagra, Inc.	164,800	4,317,760
	ConocoPhillips	213,800	15,913,134
	Consolidated Edison, Inc.	75,000	3,165,000
	Constellation Energy Group	52,500	2,157,750
*	Convergys Corp.	44,700	621,330
	Cooper Industries, Ltd.	28,700	1,584,814
	Cooper Tire & Rubber Co.	23,000	520,720
	Coors (Adolph) Co. Class B	11,600	794,484
*	Corning, Inc.	427,900	4,330,348
#	Costco Wholesale Corp.	143,100	5,891,427
	Countrywide Financial Corp.	174,200	6,192,810
	Crane Co.	18,500	499,500
	CSX Corp.	66,900	2,112,702
	Cummins, Inc.	13,300	894,957
	CVS Corp.	123,900	4,956,000
	Dana Corp.	46,400	875,568
#	Danaher Corp.	96,000	4,936,320
	Darden Restaurants, Inc.	50,200	1,054,702
	Deere & Co.	77,600	4,909,752
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* #	Dell, Inc.	786,700	27,408,628
	Delphi Automotive Systems Corp.	174,700	1,600,252
* #	Delta Air Lines, Inc.	38,800	156,752
	Deluxe Corp.	15,600	666,432
	Devon Energy Corp.	74,800	4,847,788
	Dillard's, Inc. Class A	26,000	494,000
#	Disney (Walt) Co.	639,900	14,365,755
	Dollar General Corp.	102,800	2,025,160
	Dominion Resources, Inc.	101,800	6,605,802
	Donnelley (R.R.) & Sons Co.	67,700	2,080,421
#	Dover Corp.	63,400	2,392,082
	Dow Chemical Co.	291,900	12,496,239
	Dow Jones & Co., Inc.	25,500	1,046,775
	DTE Energy Co.	54,100	2,235,412
#	Duke Energy Corp.	285,300	6,316,542
	DuPont (E.I.) de Nemours & Co., Inc.	311,900	13,180,894
* #	Dynegy, Inc.	118,200	515,352
*	E Trade Group, Inc.	113,900	1,341,742
	Eastman Chemical Co.	24,100	1,121,373
	Eastman Kodak Co.	89,400	2,644,452
	Eaton Corp.	47,000	2,836,450
* #	eBay, Inc.	205,000	17,740,700
	Ecolab, Inc.	80,200	2,399,584

	Edison International	101,600	2,731,008
#	El Paso Corp.	199,900	1,635,182
* #	Electronic Arts, Inc.	94,400	4,699,232
#	Electronic Data Systems Corp.	151,000	2,902,220
*	EMC Corp.	762,000	8,206,740
	Emerson Electric Co.	131,500	8,185,875
	Engelhard Corp.	38,700	1,094,049
#	Entergy Corp.	71,800	4,329,540
#	EOG Resources, Inc.	36,300	2,097,051
#	Equifax, Inc.	42,700	1,041,880
#	Equity Office Properties Trust	125,800	3,592,848
	Equity Residential Corp.	87,400	2,830,886
	Exelon Corp.	206,100	7,594,785
* #	Express Scripts, Inc. Class A	24,200	1,529,440
#	Exxon Mobil Corp.	2,039,200	94,007,120
	Family Dollar Stores, Inc.	53,500	1,415,075
	Federal Home Loan Mortgage Corporation	214,700	14,410,664
	Federal National Mortgage Association	302,200	22,498,790
	Federated Department Stores, Inc.	56,100	2,434,740
	Federated Investors, Inc.	33,700	972,245
#	FedEx Corp.	93,100	7,633,269
	Fifth Third Bancorp	175,500	8,741,655
#	First Data Corp.	272,000	11,492,000
#	First Horizon National Corp.	38,700	1,759,689
#	FirstEnergy Corp.	102,800	4,136,672
*	Fiserv, Inc.	60,700	2,111,146
*	Fisher Scientific International, Inc.	35,600	2,028,132
	Fluor Corp.	25,900	1,107,225
	Ford Motor Co.	570,900	8,055,399

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*	Forest Laboratories, Inc.	115,300	5,286,505
#	Fortune Brands, Inc.	45,600	3,335,640
#	FPL Group, Inc.	57,500	3,979,000
	Franklin Resources, Inc.	77,800	4,144,406
	Freeport McMoran Copper & Gold, Inc. Class B	55,200	2,077,176
	Gannett Co., Inc.	85,000	7,199,500
#	Gap, Inc.	280,700	5,260,318
*	Gateway, Inc.	116,100	509,679
	General Dynamics Corp.	62,100	6,063,444
	General Electric Co.	3,290,900	107,908,611
#	General Mills, Inc.	117,800	5,566,050
#	General Motors Corp.	176,100	7,274,691
	Genuine Parts Co.	54,300	2,058,513
* #	Genzyme Corp.	70,600	3,812,400
	Georgia-Pacific Corp.	79,500	2,701,410
*	Gilead Sciences, Inc.	66,800	4,617,884
	Gillette Co.	312,900	13,298,250
	Golden West Financial Corp.	47,600	5,151,748
	Goodrich (B.F.) Co.	36,600	1,162,416

* #	Goodyear Tire & Rubber Co.	54,700	600,606
	Grainger (W.W.), Inc.	28,300	1,511,503
#	Great Lakes Chemical Corp.	15,800	412,696
	Guidant Corp.	97,800	5,848,440
	Halliburton Co.	137,200	4,002,124
#	Harley-Davidson, Inc.	92,000	5,613,840
	Harrahs Entertainment, Inc.	35,200	1,696,288
	Hartford Financial Services Group, Inc.	91,000	5,565,560
	Hasbro, Inc.	55,000	1,019,150
	HCA, Inc.	151,400	5,875,834
	Health Management Associates, Inc.	75,800	1,449,296
	Heinz (H.J.) Co.	109,800	4,162,518
* #	Hercules, Inc.	34,300	470,596
#	Hershey Foods Corp.	81,000	3,910,680
	Hewlett-Packard Co.	950,800	17,009,812
#	Hilton Hotels Corp.	119,500	2,133,075
#	Home Depot, Inc.	693,100	25,339,736
	Honeywell International, Inc.	267,900	9,639,042
*	Hospira, Inc.	48,770	1,350,929
*	Humana, Inc.	50,300	955,700
	Huntington Bancshares, Inc.	71,500	1,763,905
#	Illinois Tool Works, Inc.	96,600	8,818,614
	IMS Health, Inc.	73,300	1,710,089
	Ingersoll-Rand Co., Ltd. Class A	54,000	3,510,540
	Intel Corp.	2,016,800	42,937,672
#	International Business Machines Corp.	525,500	44,504,595
	International Flavors & Fragrances, Inc.	29,400	1,132,782
	International Game Technology	108,800	3,138,880
	International Paper Co.	151,400	6,059,028
* #	Interpublic Group of Companies, Inc.	130,600	1,377,830
*	Intuit, Inc.	59,700	2,524,713
#	ITT Industries, Inc.	28,800	2,278,080
*	Jabil Circuit, Inc.	62,600	1,291,438
	Janus Capital Group, Inc.	74,600	1,025,004
* #	JDS Uniphase Corp.	449,100	1,396,701
	Jefferson-Pilot Corp.	43,600	2,088,440
	Johnson & Johnson	925,600	53,777,360
	Johnson Controls, Inc.	59,300	3,338,590
	Jones Apparel Group, Inc.	39,400	1,406,186
	JP Morgan Chase & Co.	1,111,036	43,974,805
	KB Home Corp.	14,600	1,004,042
	Kellogg Co.	128,000	5,373,440
	Kerr-McGee Corp.	46,600	2,459,548
#	KeyCorp	127,900	4,009,665
#	KeySpan Corp.	49,900	1,901,190
	Kimberly Clark Corp.	156,400	10,431,880
	Kinder Morgan, Inc.	38,700	2,341,350
* #	King Pharmaceuticals, Inc.	75,200	936,992



* KLA-Tencor Corp.	61,200	2,286,432
Knight Ridder, Inc.	24,500	1,578,535
* # Kohls Corp.	106,300	5,259,724
* Kroger Co.	231,500	3,826,695
Leggett and Platt, Inc.	59,800	1,608,022
Lehman Brothers Holdings, Inc.	86,300	6,376,707
* Lexmark International Group, Inc.	40,500	3,582,225
Lilly (Eli) & Co.	352,200	22,347,090
# Limited Brands, Inc.	146,900	2,949,752
Lincoln National Corp.	55,500	2,514,150
Linear Technology Corp.	96,500	3,451,805
Liz Claiborne, Inc.	34,600	1,317,222
# Lockheed Martin Corp.	139,900	7,523,822
Loews Corp.	57,900	3,288,720
Louisiana-Pacific Corp.	33,900	835,974
# Lowe's Companies, Inc.	245,100	12,181,470
* LSI Logic Corp.	119,100	575,253
* Lucent Technologies, Inc.	1,336,300	4,182,619
M & T Bank Corp.	37,000	3,514,260
Manor Care, Inc.	27,700	849,559
Marathon Oil Corp.	107,700	3,906,279
Marriott International, Inc. Class A	70,500	3,345,225
Marsh & McLennan Co., Inc.	163,200	7,293,408
Marshall & Isley Corp.	69,300	2,777,544
Masco Corp.	136,600	4,388,958
# Mattel, Inc.	131,700	2,119,053
# Maxim Integrated Products, Inc.	100,500	4,364,715
May Department Stores Co.	90,700	2,223,057
Maytag Corp.	24,500	495,635
MBIA, Inc.	45,000	2,577,150
MBNA Corp.	398,500	9,619,790
McCormick & Co., Inc.	42,800	1,435,940
# McDonalds Corp.	392,600	10,608,052
McGraw-Hill Companies, Inc.	59,400	4,498,362
McKesson Corp.	91,300	2,825,735
MeadWestvaco Corp.	62,700	1,890,405
* Medco Health Solutions, Inc.	84,500	2,638,935

* # Medimmune, Inc.	77,600	1,852,312
Medtronic, Inc.	378,100	18,810,475
Mellon Financial Corp.	132,400	3,821,064
Merck & Co., Inc.	692,900	31,159,713
* Mercury Interactive Corp.	28,700	990,437
Meredith Corp.	15,700	786,256
# Merrill Lynch & Co., Inc.	299,600	15,300,572
MetLife, Inc.	235,700	8,779,825
MGIC Investment Corp.	30,700	2,095,889
* # Micron Technology, Inc.	190,400	2,191,504
Microsoft Corp.	3,365,900	91,889,070

* Millipore Corp.	15,400	774,620
Molex, Inc.	59,100	1,706,217
Monsanto Co.	82,900	3,034,140
* Monster Worldwide, Inc.	36,500	738,395
Moody' s Corp.	46,700	3,201,752
Morgan Stanley Dean Witter & Co.	342,700	17,385,171
# Motorola, Inc.	730,900	11,804,035
# Mylan Laboratories, Inc.	83,700	1,458,054
* Nabors Industries, Ltd.	46,300	2,041,830
National City Corp.	193,700	7,319,923
* National Semiconductor Corp.	111,900	1,491,627
* Navistar International Corp.	21,800	780,004
* NCR Corp.	29,500	1,303,015
* # Network Appliance Corp.	108,400	2,175,588
New York Times Class A	46,400	1,884,768
Newell Rubbermaid, Inc.	85,600	1,842,968
# Newmont Mining Corp.	138,100	6,130,259
* Nextel Communications Corp. Class A	346,000	8,023,740
Nicor, Inc.	13,700	491,145
# Nike, Inc. Class B	82,300	6,198,013
NiSource, Inc.	82,100	1,707,680
* Noble Corp.	41,900	1,685,218
# Nordstrom, Inc.	43,400	1,611,442
Norfolk Southern Corp.	122,200	3,470,480
# North Fork Bancorporation, Inc.	53,900	2,260,566
Northern Trust Corp.	68,800	2,961,840
Northrop Grumman Corp.	112,000	5,784,800
* Novell, Inc.	120,600	711,540
* Novellus Systems, Inc.	46,100	1,126,223
Nucor Corp.	24,600	1,925,934
* Nvidia Corp.	51,700	644,182
# Occidental Petroleum Corp.	122,000	6,301,300
* # Office Depot, Inc.	97,600	1,562,576
Omnicom Group, Inc.	58,900	4,052,909
* Oracle Systems Corp.	1,619,800	16,149,406
Paccar, Inc.	54,600	3,286,374
* Pactiv Corp.	47,800	1,130,470
# Pall Corp.	39,000	950,040
* Parametric Technology Corp.	83,600	407,132
Parker-Hannifin Corp.	37,300	2,028,001
Paychex, Inc.	117,700	3,492,159
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Penney (J.C.) Co., Inc.	88,000	3,372,160
Peoples Energy Corp.	11,700	486,135
* Peoplesoft, Inc.	113,800	1,980,120
Pepsi Bottling Group, Inc.	80,300	2,151,237
Pepsico, Inc.	532,300	26,615,000
PerkinElmer, Inc.	39,800	695,704
Pfizer, Inc.	2,379,300	77,731,731

* PG&E Corp. (Holding Co.)	130,700	3,815,133
Phelps Dodge Corp.	29,200	2,381,552
Pinnacle West Capital Corp.	28,500	1,202,985
# Pitney Bowes, Inc.	72,100	3,140,676
Plum Creek Timber Co., Inc.	57,100	1,886,584
* # PMC Sierra, Inc.	55,100	514,634
PNC Financial Services Group	87,900	4,717,593
* Power-One, Inc.	26,000	195,260
PPG Industries, Inc.	53,400	3,191,718
PPL Corp.	55,300	2,644,999
# Praxair, Inc.	101,400	4,114,812
Principal Financial Group, Inc.	99,500	3,453,645
Procter & Gamble Co.	803,800	44,988,686
Progress Energy, Inc.	76,900	3,375,141
Progressive Corp.	67,700	5,436,310
# ProLogis	56,500	2,042,475
* Providian Financial Corp.	90,800	1,311,152
# Prudential Financial, Inc.	164,000	7,573,520
Public Service Enterprise Group, Inc.	73,700	3,120,458
Pulte Homes Inc.	39,500	2,328,525
* # Q Logic Corp.	29,100	759,801
# Qualcomm, Inc.	505,200	19,222,860
Quest Diagnostics, Inc.	32,300	2,764,880
* Qwest Communications International, Inc.	556,400	1,607,996
Radioshack Corp.	50,100	1,349,694
Raytheon Co.	139,600	4,848,308
# Reebok International, Ltd.	18,700	635,239
# Regions Financial Corp.	143,646	4,638,329
Reynolds American, Inc.	26,600	2,008,300
Robert Half International, Inc.	53,400	1,308,300
Rockwell Collins, Inc.	55,300	1,901,767
Rockwell International Corp.	58,000	2,262,000
Rohm & Haas Co.	69,900	2,833,047
* Rowan Companies, Inc.	33,000	802,560
# Ryder System, Inc.	20,300	889,343
Sabre Holdings Corp.	43,400	998,200
Safeco Corp.	43,400	2,090,578
* Safeway, Inc.	139,200	2,811,840
* Saint Jude Medical, Inc.	54,900	3,692,025
# Saint Paul Companies, Inc.	208,000	7,215,520
* Sanmina Corp.	162,400	1,123,808
Sara Lee Corp.	246,400	5,452,832
SBC Communications, Inc.	1,032,700	26,633,333
Schering-Plough Corp.	458,900	8,471,294
Schlumberger, Ltd.	183,600	11,346,480
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# Schwab (Charles) Corp.	425,600	4,021,920
Scientific-Atlanta, Inc.	47,800	1,302,072
* Sealed Air Corp.	26,300	1,291,856

#	Sears, Roebuck & Co.	66,300	2,537,964
	Sempra Energy	71,600	2,588,340
#	Sherwin-Williams Co.	44,600	1,841,980
*	Siebel Systems, Inc.	156,700	1,192,487
#	Sigma-Aldrich Corp.	21,600	1,237,464
#	Simon Property Group, Inc.	64,900	3,631,155
	SLM Corp.	136,900	5,341,838
	Snap-On, Inc.	18,200	578,214
*	Solectron Corp.	299,900	1,547,484
	Southern Co.	229,900	6,977,465
	SouthTrust Corp.	102,800	4,250,780
#	Southwest Airlines Co.	246,300	3,650,166
	Sovereign Bancorp, Inc.	106,800	2,334,648
	Sprint Corp.	444,700	8,751,696
#	Stanley Works	25,500	1,103,130
#	Staples, Inc.	155,100	4,448,268
*	Starbucks Corp.	123,500	5,340,140
	Starwood Hotels and Resorts Worldwide, Inc.	64,500	2,850,900
	State Street Corp.	104,600	4,721,644
	Stryker Corp.	124,800	5,653,440
* #	Sun Microsystems, Inc.	1,037,100	3,982,464
*	Sungard Data Systems, Inc.	90,500	2,081,500
	Sunoco, Inc.	23,600	1,451,400
#	Suntrust Banks, Inc.	88,100	5,999,610
	Supervalu, Inc.	41,900	1,104,484
* #	Symantec Corp.	97,100	4,656,916
	Symbol Technologies, Inc.	73,100	942,990
	Synovus Financial Corp.	95,000	2,413,000
#	Sysco Corp.	199,400	6,408,716
	T. Rowe Price Group, Inc.	39,500	1,956,435
#	Target Corp.	284,800	12,696,384
#	Teco Energy, Inc.	58,600	777,036
	Tektronix, Inc.	26,400	754,248
*	Tellabs, Inc.	129,600	1,175,472
	Temple-Inland, Inc.	17,300	1,181,244
* #	Tenet Healthcare Corp.	145,000	1,510,900
*	Teradyne, Inc.	60,500	778,635
#	Texas Instruments, Inc.	539,800	10,547,692
	Textron, Inc.	43,000	2,730,070
#	The Goldman Sachs Group, Inc.	150,500	13,492,325
*	Thermo-Electron Corp.	51,600	1,355,532
	Thomas & Betts Corp.	18,200	447,720
	Tiffany & Co.	45,700	1,414,415
*	Time Warner, Inc.	1,421,700	23,244,795
	TJX Companies, Inc.	154,300	3,264,988
	Torchmark Corp.	34,700	1,786,356
*	Toys R Us, Inc.	66,600	1,081,584
* #	Transocean, Inc.	100,000	3,070,000
	Tribune Co.	102,200	4,266,850

	TXU Corp.	94,800	3,946,524
#	Tyco International, Ltd.	625,300	19,584,396
	U.S. Bancorp	591,000	17,434,500
#	Union Pacific Corp.	80,700	4,608,777
*	Unisys Corp.	103,900	1,043,156
	United Parcel Service, Inc.	351,500	25,677,075
	United States Steel Corp.	35,300	1,302,923
	United Technologies Corp.	160,300	15,053,773
	Unitedhealth Group, Inc.	208,200	13,768,266
* #	Univision Communications, Inc. Class A	100,800	3,326,400
	Unocal Corp.	82,200	3,069,348
#	UnumProvident Corp.	92,400	1,495,032
#	UST, Inc.	51,700	2,074,204
	Valero Energy Corp.	40,100	2,647,803
*	Veritas Software Co.	133,300	2,228,776
	Verizon Communications, Inc.	863,800	33,904,150
#	VF Corp.	34,300	1,692,362
#	Viacom, Inc. Class B	540,200	17,994,062
#	Visteon Corp.	40,400	376,932
#	Vulcan Materials Co.	31,700	1,511,139
#	Wachovia Corp.	410,000	19,233,100
	Walgreen Co.	319,500	11,645,775
	Wal-Mart Stores, Inc.	1,337,300	70,435,591
	Washington Mutual, Inc.	269,700	10,472,451
#	Waste Management, Inc.	181,000	5,029,990
*	Waters Corp.	37,300	1,615,463
*	Watson Pharmaceuticals, Inc.	33,900	933,606
*	Wellpoint Health Networks, Inc.	48,400	4,751,912
	Wells Fargo & Co.	526,200	30,914,250
	Wendy' s International, Inc.	35,600	1,223,572
#	Weyerhaeuser Co.	75,200	4,700,752
	Whirlpool Corp.	21,500	1,314,510
	Williams Companies, Inc.	162,100	1,927,369
#	Winn-Dixie Stores, Inc.	44,200	184,314
	Worthington Industries, Inc.	26,900	547,415
	Wrigley (Wm.) Jr. Co.	70,100	4,348,303
	Wyeth	415,800	15,205,806
#	XCEL Energy, Inc.	124,400	2,195,660
* #	Xerox Corp.	249,500	3,350,785
	Xilinx, Inc.	108,200	2,967,926
#	XL Capital, Ltd.	43,100	3,025,620
* #	Yahoo!, Inc.	419,900	11,971,349
#	Yum! Brands, Inc.	90,200	3,581,842
*	Zimmer Holdings, Inc.	76,100	5,425,930
#	Zions Bancorp.	28,000	1,743,840
TOTAL COMMON STOCKS			
(Cost \$2,596,173,363)			3,215,543,575

	Face Amount (000)	Value †
<b>TEMPORARY CASH INVESTMENTS – (13.1%)</b>		
Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$449,188,000 U.S. Treasury Obligations, rates ranging from 2.00% to 4.25%, maturities ranging from 02/15/09 to 08/15/14, valued at \$453,206,827) to be repurchased at \$447,951,314 (Cost \$447,932,152) ^	\$ 447,932	447,932,152
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$38,903,000 FHLMC Notes 2.00%, 02/23/06, valued at \$38,708,485) to be repurchased at \$37,993,446 (Cost \$37,992,000)	37,992	37,992,000
<b>TOTAL TEMPORARY CASH INVESTMENTS</b> (Cost \$485,924,152)		<u>485,924,152</u>
<b>TOTAL INVESTMENTS - (100.0%)</b> (Cost \$3,082,097,515) ††		<u>\$ 3,701,467,727</u>

- † See Security Valuation Note.  
\* Non-Income Producing Securities.  
# Total or Partial Securities on Loan.  
^ Security purchased with cash proceeds from securities on loan.  
†† The cost for federal income tax purposes is \$3,244,296,044.

**THE ENHANCED U.S. LARGE COMPANY SERIES  
SCHEDULE OF INVESTMENTS  
August 31, 2004  
(Unaudited)**

	Face Amount (000)	Value †
<b>UNITED STATES – (67.2%)</b>		
<b>COMMERCIAL PAPER – (35.0%)</b>		
Barton Capital Corp.		
1.520%, 09/09/04	1,000	\$ 999,651
1.530%, 09/16/04	3,100	3,097,972
1.550%, 10/06/04	1,300	1,297,921
BP Capital Markets P.L.C.		
1.550%, 09/01/04	1,500	1,499,935
CDC Commercial Paper Corp.		
1.560%, 09/01/04	2,400	2,400,000
1.510%, 09/09/04	500	499,831
1.520%, 09/27/04	2,500	2,497,221
Ciesco L.P.		
1.550%, 10/08/04	1,800	1,796,938
Compass Securitization LLC		

1.590%, 10/15/04	400	399,174
Electricite de France		
1.610%, 10/04/04	4,100	4,094,141
Govco, Inc.		
1.490%, 09/16/04	2,000	1,998,692
1.610%, 10/05/04	3,500	3,494,579
Grainger (W.W.), Inc.		
1.510%, 09/27/04	3,700	3,695,887
Kittyhawk Funding Corp.		
1.580%, 10/15/04	3,600	3,592,520
Koch Industries, Inc.		
1.500%, 09/08/04	2,200	2,199,350
1.500%, 09/09/04	3,100	3,098,953
Network Rail Finance		
1.620%, 10/26/04	2,600	2,593,513
Pfizer, Inc.		
1.490%, 09/14/04	2,400	2,398,683
Sheffield Receivables Corp.		
1.560%, 09/27/04	4,700	4,694,531
Siemens Capital Corp.		
1.370%, 09/07/04	2,800	2,799,290
1.500%, 09/10/04	400	399,848
1.500%, 09/13/04	2,000	1,998,987
Societe Generale North America		
1.440%, 09/03/04	2,500	2,499,789

UBS Finance Delaware, Inc.		
1.570%, 09/01/04	1,100	1,100,000
1.505%, 09/23/04	4,300	4,295,995
United Parcel Service, Inc.		
1.300%, 09/01/04	400	400,000
Windmill Funding Corp.		
1.450%, 09/03/04	5,000	<u>4,999,561</u>
<b>TOTAL COMMERCIAL PAPER</b>		
(Cost \$64,844,525)		<u>64,842,962</u>

**BONDS – (19.4%)**

Bayerische Landesbank Medium Term Notes		
2.500%, 04/28/06	5,000	4,954,115
Citigroup, Inc.		
6.750%, 12/01/05	2,600	2,734,753
5.750%, 05/10/06	2,395	2,516,755
General Electric Capital Corp.		
2.970%, 07/26/06	5,000	5,024,350
KFW International Finance, Inc. Corporate Bonds		
5.250%, 06/28/06	3,000	3,150,510
Merck & Co., Inc. Corporate Bonds		
5.250%, 07/01/06	1,900	1,986,258
Toyota Motor Credit Corp.		

2.900%, 07/14/06	5,000	5,019,825
Wal-Mart Stores, Inc. Corporate Bonds		
5.450%, 08/01/06	5,000	5,254,635
Wells Fargo & Co.		
7.250%, 08/24/05	3,800	3,973,204
5.900%, 05/21/06	1,300	1,372,561
<b>TOTAL BONDS</b>		
(Cost \$35,965,282)		<u>35,986,966</u>
<b>AGENCY OBLIGATIONS – (12.8%)</b>		
Federal Home Loan Bank		
2.250%, 05/15/06	1,600	1,595,094
Federal Home Loan Mortgage Corporation		
5.250%, 01/15/06	3,500	3,638,964
1.875%, 02/15/06	7,300	7,251,871
Federal National Mortgage Association		
1.510%, 09/27/04	9,700	9,689,495
2.125%, 04/15/06	1,500	1,492,624
<b>TOTAL AGENCY OBLIGATIONS</b>		
(Cost \$23,703,502)		<u>23,668,048</u>
<b>TOTAL – UNITED STATES</b>		
(Cost \$124,513,309)		<u>124,497,976</u>

<b>SUPRANATIONAL ORGANIZATION OBLIGATIONS – (15.1%)</b>		
<b>BONDS – (15.1%)</b>		
Council of Europe Social Development Fund		
4.875%, 10/27/05	3,500	3,602,690
European Investment Bank		
2.000%, 05/26/06	3,000	2,981,160
3.000%, 08/15/06	2,300	2,320,203
Inter-American Development Bank		
6.125%, 03/08/06	4,500	4,748,657
International Finance Corp.		
5.250%, 05/02/06	5,000	5,211,695
Nordic Investment Bank		
2.750%, 01/11/06	4,400	4,419,527
World Bank (International Bank for Reconstruction & Development)		
Corporate Bonds		
5.000%, 11/04/05	4,500	4,640,400
<b>TOTAL – SUPRANATIONAL ORGANIZATION OBLIGATIONS</b>		
(Cost \$27,971,060)		<u>27,924,332</u>
<b>NORWAY – (2.9%)</b>		
<b>BONDS – (2.9%)</b>		
Eksportfinans ASA		
5.750%, 06/06/06	5,000	5,264,610
(Cost \$5,267,185)		



GERMANY – (2.8%)

BONDS – (2.8%)

Landeskreditbank Baden-Wuerttemberg - Foerderbank

4.500%, 12/30/05

1,000

1,026,800

Landwirtschaftliche Rentenbank

6.625%, 12/08/05

4,000

4,210,800

TOTAL – GERMANY

(Cost \$5,238,040)

5,237,600

CANADA – (2.6%)

BONDS – (2.6%)

Ontario, Province of

6.000%, 02/21/06

4,600

4,830,801

(Cost \$4,884,443)

SWEDEN – (2.6%)

BONDS – (2.6%)

Sweden (Kingdom of)

4.375%, 12/20/05

4,700

4,826,432

(Cost \$4,848,526)

FINLAND – (2.6%)

BONDS – (2.6%)

Republic of Finland

5.875%, 02/27/06

4,500

4,731,647

(Cost \$4,769,898)

NETHERLANDS – (2.5%)

BONDS – (2.5%)

Bank Nederlandse Gemeenten

4.375%, 12/30/05

4,500

4,615,155

(Cost \$4,644,229)

SPAIN – (1.6%)

BONDS – (1.6%)

Institut de Credito Oficial

2.750%, 12/05/05

3,000

3,015,780

(Cost \$3,031,237)

Value †

EMU – (0.0%)

INVESTMENT IN CURRENCY – (0.0%)

\* Euro Currency

584

(Cost \$449)

	<u>Face Amount</u>	<u>Value †</u>
	(000)	
<b>TEMPORARY CASH INVESTMENTS – (0.1%)</b>		
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$231,000 FHLMC Notes 2.00%, 02/23/06, valued at \$229,845) to be repurchased at \$225,009	225	225,000
(Cost \$225,000)		
<b>TOTAL INVESTMENTS – (100.0%)</b>		
(Cost \$185,393,376)††		<u>\$ 185,169,917</u>

† See Security Valuation Note.  
\* Non-Income Producing Securities.  
†† The cost for federal income tax purposes is \$185,393,376.

**THE U.S. LARGE CAP VALUE SERIES  
SCHEDULE OF INVESTMENTS  
August 31, 2004  
(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
<b>COMMON STOCKS – (90.5%)</b>		
* 3COM Corp.	918,000	\$ 4,140,180
A. G. Edwards, Inc.	199,100	6,924,698
* # Advanced Micro Devices, Inc.	504,800	5,769,864
Aetna, Inc.	539,626	49,996,349
* Agere Systems, Inc. Class A	8,652	10,469
* Agere Systems, Inc. Class B	212,364	252,713
# Albertson' s, Inc.	538,100	13,226,498
* Allegheny Corp.	17,934	4,663,019
Alliant Energy Corp.	212,900	5,533,271
* # Allied Waste Industries, Inc.	312,900	3,204,096
* Allmerica Financial Corp.	129,700	3,761,300
Allstate Corp.	1,791,600	84,581,436
# Ambac Financial Group, Inc.	23,200	1,751,600
Amerada Hess Corp.	197,032	15,861,076
American Financial Group, Inc.	177,400	5,224,430
American National Insurance Co.	57,800	5,491,000
* # American Tower Corp.	336,000	5,003,040
* Americredit Corp.	395,300	8,265,723
Anadarko Petroleum Corp.	627,078	37,135,559
* Andrew Corp.	205,100	2,274,559
Apache Corp.	129,990	5,809,253
* Apple Computer, Inc.	149,300	5,149,357
* Applied Micro Circuits Corp.	213,200	714,220

Archer-Daniels Midland Co.	2,475,260	39,529,902
* # Arrow Electronics, Inc.	308,200	6,669,448
Ashland, Inc.	297,600	15,305,568
Astoria Financial Corp.	40,500	1,471,770
AT&T Corp.	2,024,480	29,921,814
* AT&T Wireless Services, Inc.	5,388,737	78,783,335
* AutoNation, Inc.	2,057,600	33,826,944
* Avnet, Inc.	294,400	4,675,072
AVX Corp.	164,800	1,908,384
Bank of Hawaii Corp.	327,500	15,549,700
* Barnes & Noble, Inc.	22,200	767,232
Bausch & Lomb, Inc.	5,800	382,510
# Bear Stearns Companies, Inc.	373,770	32,861,858
Belo Corp. Class A	324,200	7,437,148
* # Big Lots, Inc.	253,500	3,090,165
# Blockbuster, Inc. Class A	83,900	673,717
Boise Cascade Corp.	213,400	6,677,286
Borders Group, Inc.	34,000	812,600
Borg-Warner, Inc.	201,600	9,019,584

# Bowater, Inc.	168,400	6,050,612
Burlington Northern Santa Fe Corp.	1,283,000	45,931,400
* Caesars Entertainment, Inc.	845,900	13,069,155
* Cavco Industries, Inc.	11,450	436,474
Cendant Corp.	311,800	6,744,234
* # CheckFree Corp.	56,200	1,531,450
Chubb Corp.	423,000	28,768,230
* CIENA Corp.	164,600	299,572
Cincinnati Financial Corp.	579,159	23,369,066
Circuit City Stores, Inc.	531,900	6,898,743
Clear Channel Communications, Inc.	1,566,466	52,492,276
* # CNA Financial Corp.	635,600	15,317,960
Coca-Cola Enterprises, Inc.	1,785,400	36,868,510
* # Comcast Corp. Class A	2,536,166	71,443,796
* # Comcast Corp. Special Class A Non-Voting	927,100	25,727,025
Commerce Group, Inc.	93,100	4,464,145
Commercial Federal Corp.	98,900	2,697,003
* Compuware Corp.	864,930	3,918,133
* # Comverse Technology, Inc.	111,500	1,952,365
ConocoPhillips	220,400	16,404,372
* Corning, Inc.	998,300	10,102,796
Countrywide Financial Corp.	1,639,998	58,301,929
* Cox Communications, Inc.	1,521,400	49,993,204
* # Crown Castle International Corp.	468,900	6,709,959
CSX Corp.	577,800	18,246,924
Cummins, Inc.	143,100	9,629,199
Curtiss-Wright Corp-C1 B W/I	27,130	1,399,908
Dana Corp.	510,700	9,636,909
* # Delta Air Lines, Inc.	402,500	1,626,100

#	Diamond Offshore Drilling, Inc.	313,641	7,972,754
	Dillard's, Inc. Class A	197,800	3,758,200
#	Disney (Walt) Co.	906,600	20,353,170
	Eastman Chemical Co.	108,200	5,034,546
#	Electronic Data Systems Corp.	1,070,800	20,580,776
	Federated Department Stores, Inc.	618,200	26,829,880
	First American Financial Corp.	215,700	6,248,829
	First Citizens Bancshares, Inc.	10,300	1,205,203
	Florida East Coast Industries, Inc.	68,139	2,726,923
	Foot Locker, Inc.	175,000	3,914,750
	Ford Motor Co.	4,488,000	63,325,680
*	Fox Entertainment Group, Inc. Class A	21,900	594,366
#	General Motors Corp.	1,446,700	59,763,177
	Georgia-Pacific Corp.	684,200	23,249,116
* #	Goodyear Tire & Rubber Co.	203,900	2,238,822
	Harris Corp.	151,400	7,291,424
	Hartford Financial Services Group, Inc.	743,800	45,490,808
	Hearst-Argyle Television, Inc.	238,600	5,786,050
	Helmerich & Payne, Inc.	146,800	3,796,248
	Hewlett-Packard Co.	155,100	2,774,739
	Hibernia Corp.	274,500	7,370,325
	Hollinger International, Inc. Class A	257,600	4,404,960
	Horton (D.R.), Inc.	818,872	25,335,900
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*	Human Genome Sciences, Inc.	23,900	257,403
*	Humana, Inc.	618,900	11,759,100
* #	IAC/InteractiveCorp	1,623,700	37,036,597
	Ikon Office Solutions, Inc.	200,300	2,259,384
	Independence Community Bank Corp.	12,500	490,500
*	Ingram Micro, Inc.	386,900	5,733,858
*	Instinet Group, Inc.	15,200	75,088
	International Paper Co.	1,215,775	48,655,315
	Intersil Corp.	222,600	3,879,918
*	Invitrogen Corp.	100,100	4,954,950
	Janus Capital Group, Inc.	147,400	2,025,276
*	JDS Uniphase Corp.	1,095,700	3,407,627
	JP Morgan Chase & Co.	2,244,400	88,833,352
	Kerr-McGee Corp.	279,526	14,753,382
	KeyCorp	941,600	29,519,160
#	Kraft Foods, Inc.	312,800	9,784,384
* #	Labranche & Co., Inc.	19,700	161,540
	LaFarge North America, Inc.	257,500	11,538,575
#	Lear Corp.	160,900	8,669,292
	Lehman Brothers Holdings, Inc.	227,800	16,832,142
* #	Level 3 Communications, Inc.	195,500	512,210
*	Liberty Media Corp.	6,996,100	62,335,251
*	Liberty Media International, Inc. Series A	313,805	10,606,609
	Lincoln National Corp.	468,500	21,223,050
	Loews Corp.	636,800	36,170,240

Louisiana-Pacific Corp.	224,500	5,536,170
* LSI Logic Corp.	973,900	4,703,937
Lubrizol Corp.	182,000	6,488,300
* Lucent Technologies, Inc.	1,193,800	3,736,594
Lyondell Chemical Co.	447,200	8,805,368
# Manulife Financial Corp.	275,785	11,425,773
Marathon Oil Corp.	961,450	34,871,791
May Department Stores Co.	307,500	7,536,825
MBIA, Inc.	349,050	19,990,094
MeadWestavco Corp.	758,431	22,866,695
* Medco Health Solutions, Inc.	319,800	9,987,354
MetLife, Inc.	1,927,400	71,795,650
* Metro-Goldwyn-Mayer, Inc.	288,500	3,288,900
MGIC Investment Corp.	116,900	7,980,763
* MGM Grand, Inc.	390,100	16,126,734
* # Micron Technology, Inc.	1,352,000	15,561,520
* Millennium Pharmaceuticals, Inc.	545,800	6,489,562
Nationwide Financial Services, Inc.	145,900	5,075,861
New York Community Bancorp Inc.	63,200	1,349,320
Norfolk Southern Corp.	1,537,600	43,667,840
Northrop Grumman Corp.	908,242	46,910,699
Nucor Corp.	15,000	1,174,350
# Occidental Petroleum Corp.	650,800	33,613,820
# Odyssey Re Holdings Corp.	50,500	1,107,970
Old Republic International Corp.	501,412	11,808,253
Overseas Shipholding Group, Inc.	62,400	2,683,200
* # Owens-Illinois, Inc.	314,400	5,046,120

* Pacificare Health Systems, Inc.	146,900	4,790,409
# Peabody Energy Corp.	54,600	2,911,272
Penney (J.C.) Co., Inc.	1,120,000	42,918,400
PepsiAmericas, Inc.	192,000	3,809,280
Phelps Dodge Corp.	287,085	23,414,653
PMI Group, Inc.	238,000	9,884,140
Pogo Producing Co.	159,700	7,023,606
* # Pride International, Inc.	348,000	6,389,280
Principal Financial Group, Inc.	796,100	27,632,631
Protective Life Corp.	163,800	6,409,494
* # Providian Financial Corp.	483,100	6,975,964
Pulte Homes Inc.	248,400	14,643,180
Questar Corp.	251,000	10,210,680
* Qwest Communications International, Inc.	2,000,600	5,781,734
# Radian Group, Inc.	222,900	9,874,470
* Radio One, Inc.	55,000	861,795
Raytheon Co.	1,311,300	45,541,449
# Reinsurance Group of America, Inc.	140,200	5,586,970
# Reynolds American, Inc.	251,326	18,975,113
* Rite Aid Corp.	969,800	4,267,120
# Ryder System, Inc.	275,400	12,065,274

Safeco Corp.	486,400	23,429,888
Saint Paul Companies, Inc.	695,326	24,120,859
Saks, Inc.	743,200	8,829,216
* Sanmina Corp.	1,146,500	7,933,780
SBC Communications, Inc.	430,200	11,094,858
# Sears, Roebuck & Co.	552,600	21,153,528
* Service Corp. International	237,100	1,424,971
* Smithfield Foods, Inc.	68,400	1,757,880
* Smurfit-Stone Container Corp.	617,026	10,946,041
* Solectron Corp.	1,155,300	5,961,348
Sovereign Bancorp, Inc.	781,020	17,073,097
Sprint Corp.	2,161,500	42,538,320
StanCorp Financial Group, Inc.	54,200	3,929,500
Starwood Hotels and Resorts Worldwide, Inc.	573,500	25,348,700
Steelcase, Inc. Class A	49,000	663,950
* Sun Microsystems, Inc.	2,143,700	8,231,808
Sunoco, Inc.	298,800	18,376,200
Supervalu, Inc.	565,200	14,898,672
* Tech Data Corp.	169,000	6,364,540
Telephone & Data Systems, Inc.	152,000	11,719,200
* # Tellabs, Inc.	1,060,300	9,616,921
Temple-Inland, Inc.	131,300	8,965,164
* # Tenet Healthcare Corp.	1,181,500	12,311,230
Textron, Inc.	123,000	7,809,270
* The DIRECTV Group, Inc.	607,937	9,647,960
Thomas & Betts Corp.	46,900	1,153,740
Tidewater, Inc.	113,500	3,311,930
* Time Warner, Inc.	7,719,880	126,220,038
Torchmark Corp.	127,200	6,548,256
* Toys R Us, Inc.	819,300	13,305,432
Transatlantic Holdings, Inc.	400	21,720

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* Triad Hospitals, Inc.	197,000	6,262,630
Tribune Co.	508,300	21,221,525
Tyson Foods, Inc. Class A	912,556	15,038,923
Union Pacific Corp.	824,200	47,070,062
Unionbancal Corp.	86,600	5,149,236
* Unisys Corp.	113,200	1,136,528
* United States Cellular Corp.	122,800	4,942,700
United States Steel Corp.	123,200	4,547,312
Unitrin, Inc.	223,800	9,388,410
# UnumProvident Corp.	913,089	14,773,780
Valero Energy Corp.	306,800	20,258,004
Valhi, Inc.	158,500	2,314,100
* VeriSign, Inc.	166,300	2,886,968
Viacom, Inc. Class B	3,745,000	124,745,950
* # Vishay Intertechnology, Inc.	365,716	4,662,879
* Vitesse Semiconductor, Inc.	2,800	7,056
* Watson Pharmaceuticals, Inc.	227,700	6,270,858

* WebMD Corp.	25,800	187,824
Weis Markets, Inc.	20,800	697,216
Wesco Financial Corp.	13,540	4,684,840
# Weyerhaeuser Co.	565,400	35,343,154
Worthington Industries, Inc.	133,200	2,710,620
* # Xerox Corp.	75,000	1,007,250
<b>TOTAL COMMON STOCKS</b>		
(Cost \$2,837,397,642)		<u>3,355,272,264</u>

<b>Face</b>		
<b>Amount</b>	<b>Value †</b>	
<b>(000)</b>		

#### TEMPORARY CASH INVESTMENTS – (9.5%)

Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$313,987,000 U.S. Treasury Obligations, rates ranging from 1.875% to 3.50%, maturities ranging from 08/15/07 to 07/15/13, valued at \$316,200,776) to be repurchased at \$313,284,400 (Cost \$313,270,999) ^	\$ 313,271	313,270,999
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Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$39,375,000 FHLMC Notes 2.00%, 02/23/06, valued at \$39,178,125) to be repurchased at \$38,454,463 (Cost \$38,453,000)	38,453	<u>38,453,000</u>
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#### TOTAL TEMPORARY CASH INVESTMENTS

(Cost \$351,723,999)		<u>351,723,999</u>
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#### TOTAL INVESTMENTS - (100.0%)

(Cost \$3,189,121,641)††		<u>\$ 3,706,996,263</u>
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- † See Security Valuation Note.  
\* Non-Income Producing Securities.  
# Total or Partial Securities on Loan.  
^ Security purchased with cash proceeds from securities on loan.  
†† The cost for federal income tax purposes is \$3,189,121,669.

**THE U.S. SMALL XM VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
<b>COMMON STOCKS – (87.6%)</b>		
1st Source Corp.	14,400	\$ 363,600
* 3COM Corp.	140,900	635,459
* AAR Corp.	22,300	238,610
* ABX Air, Inc.	49,700	290,248
* Adaptec, Inc.	83,099	580,031
* Advanced Digital Information Corp.	45,139	427,015
Advanta Corp. Class A	6,287	141,149

Advanta Corp. Class B Non-Voting	13,327	313,184
* Agile Software Corp.	21,292	162,245
Agilysys, Inc.	24,900	387,942
* AK Steel Holding Corp.	82,938	505,092
* Alaska Air Group, Inc.	18,700	440,198
Alexander & Baldwin, Inc.	33,500	1,031,465
* Allegheny Corp.	3,052	793,551
* Alliance Semiconductor Corp.	13,700	52,334
Alliant Energy Corp.	42,200	1,096,778
* Allmerica Financial Corp.	38,600	1,119,400
* Alloy, Inc.	16,100	65,366
Alpharma, Inc. Class A	32,000	437,440
* Amerco, Inc.	15,700	442,740
American Financial Group, Inc.	53,400	1,572,630
* American Greetings Corp. Class A	46,500	1,119,255
American National Insurance Co.	10,400	988,000
* Americredit Corp.	9,000	188,190
# AmerUs Group Co.	31,200	1,243,632
* AMN Healthcare Services, Inc.	100	1,156
* Anadigics, Inc.	6,800	25,500
Analogic Corp.	11,000	453,530
* Applica, Inc.	9,200	36,984
Applied Industrial Technologies, Inc.	13,500	403,380
* Applied Micro Circuits Corp.	202,453	678,218
Arch Chemicals, Inc.	15,050	410,865
* Arena Pharmaceuticals, Inc.	4,800	19,872
* Argonaut Group, Inc.	18,823	345,214
* Ariba, Inc.	2,381	17,715
* # Armstrong Holdings, Inc.	20,200	28,886
* Arris Group, Inc.	26,121	119,112
* # Arrow Electronics, Inc.	11,677	252,690
* Ascential Software Corp.	16,259	210,717
* # ATA Holdings Corp.	4,600	8,970
* Atlas Air Worldwide Holdings, Inc.	100	0
* Audiovox Corp. Class A	8,100	131,625

* Avnet, Inc.	84,300	1,338,684
AVX Corp.	76,300	883,554
* Aztar Corp.	23,900	594,154
Baldwin & Lyons, Inc. Class B	4,725	119,448
* Bally Total Fitness Holding Corp.	13,300	52,269
Bandag, Inc. Class A	3,800	158,080
* BankUnited Financial Corp. Class A	21,000	593,880
Banner Corp.	4,497	127,985
* Barnes & Noble, Inc.	34,500	1,192,320
Bassett Furniture Industries, Inc.	4,600	86,480
Bay View Capital Corp.	3,460	63,975
# Beazer Homes USA, Inc.	10,600	1,035,090
* Belden CDT, Inc.	16,700	334,501



* Beverly Enterprises	8,900	63,813
* # Big Lots, Inc.	81,800	997,142
Black Box Corp.	7,300	264,552
# Blockbuster, Inc. Class A	11,300	90,739
Bob Evans Farms, Inc.	23,000	575,920
* Boca Resorts, Inc.	27,900	535,680
* Bombay Co., Inc.	5,100	28,050
Borders Group, Inc.	54,200	1,295,380
# Bowater, Inc.	38,900	1,397,677
Bowne & Co., Inc.	27,430	368,111
* Brush Engineered Materials, Inc.	4,200	86,058
* Buckeye Technology, Inc.	21,500	229,405
Burlington Coat Factory Warehouse Corp.	34,400	660,824
Calgon Carbon Corp.	15,300	104,805
* Caraustar Industries, Inc.	21,800	345,966
Carpenter Technology Corp.	15,600	691,080
Casey' s General Stores, Inc.	34,935	576,777
* Castle (A.M.) & Co.	6,200	56,420
* Central Garden & Pet Co.	12,890	403,973
Central Parking Corp.	24,700	401,375
* Century Business Services, Inc.	64,700	274,975
* Cenveo, Inc.	13,200	41,052
* Charming Shoppes, Inc.	85,514	586,626
* # Charter Communications, Inc.	50,200	160,138
Chesapeake Corp.	13,700	312,223
* Ciber, Inc.	44,100	297,234
* CIENA Corp.	60,700	110,474
* Cincinnati Bell, Inc.	85,400	308,294
CIRCOR International, Inc.	5,950	107,457
Circuit City Stores, Inc.	146,600	1,901,402
* # CMS Energy Corp.	72,075	691,920
* CNA Surety Corp.	27,400	284,960
* CNET Networks, Inc.	172	1,398
Coachmen Industries, Inc.	6,100	95,038
* Coherent, Inc.	20,536	522,230
* Collins & Aikman Corp.	57,800	268,192
* Columbus McKinnon Corp.	5,600	49,000
* Comfort Systems USA, Inc.	14,800	99,160
Commerce Group, Inc.	22,400	1,074,080
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Commercial Federal Corp.	34,500	940,815
Commercial Metals Co.	19,800	692,604
* Commonwealth Industries, Inc.	4,100	34,522
Community Bank System, Inc.	16,800	429,240
Community Trust Bancorp, Inc.	2,940	88,670
* Compucom Systems, Inc.	19,300	87,622
* CompuCredit Corp.	26,800	504,108
* Compuware Corp.	93,804	424,932
* Conexant Systems, Inc.	34,691	51,690

* Conmed Corp.	20,300	496,335
* Consolidated Freightways Corp.	400	1
* Consolidated Graphics, Inc.	9,200	375,820
* Continental Airlines, Inc.	50,800	490,220
Cooper Tire & Rubber Co.	55,000	1,245,200
* Corixa Corp.	6,100	28,121
Corn Products International, Inc.	25,240	1,164,826
* Covenant Transport, Inc. Class A	4,900	95,550
* Credence Systems Corp.	37,285	248,691
* # Credit Acceptance Corp.	23,900	447,408
Crompton Corp.	22,300	153,647
* Cross Country Healthcare, Inc.	22,461	333,097
* Crown Media Holdings, Inc.	14,617	107,873
CSS Industries, Inc.	4,600	139,012
CTS Corp.	23,800	271,320
* Cumulus Media, Inc. Class A	35,100	530,010
* CuraGen Corp.	5,766	30,099
Curtiss-Wright Corp.	4,800	262,320
Curtiss-Wright Corp-Cl B W/I	3,168	163,469
Delphi Financial Group, Inc. Class A	18,317	720,224
Dillard's, Inc. Class A	61,414	1,166,866
Dimon, Inc.	17,500	100,450
* Dollar Thrifty Automotive Group, Inc.	16,800	406,560
* DoubleClick, Inc.	48,920	256,830
Downey Financial Corp.	19,000	1,023,530
* DuPont Photomasks, Inc.	12,679	198,046
* Dura Automotive Systems, Inc.	6,150	51,229
* Dynegey, Inc.	129,400	564,184
* E.piphany, Inc.	47,432	186,408
* Edgewater Technology, Inc.	4,472	21,734
* eFunds Corp.	33,493	497,371
Electro Rent Corp.	9,700	97,679
* Electroglas, Inc.	7,500	18,900
* Emmis Communications Corp. Class A	22,123	425,868
* Entravision Communications Corp.	47,300	383,130
* Esterline Technologies Corp.	14,700	466,431
* Exar Corp.	28,202	388,906
* Fairchild Corp. Class A	8,736	34,944
FBL Financial Group, Inc. Class A	17,800	460,130
* # Federal-Mogul Corp.	98,700	19,740
First American Financial Corp.	62,300	1,804,831
First Citizens Bancshares, Inc.	3,500	409,535
* First Horizon Pharmaceutical Corp.	8,678	146,138
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First Republic Bank	9,550	427,744
Flowers Foods, Inc.	13,925	351,885
* Flowserve Corp.	42,500	974,950
* Forest Oil Corp.	42,400	1,104,520
* Franklin Covey Co.	6,500	11,375

* FSI International, Inc.	2,100	10,206
* Gateway, Inc.	71,200	312,568
GATX Corp.	38,600	1,041,042
* Gaylord Entertainment Co.	27,650	802,956
Gencorp, Inc.	34,100	411,928
* General Communications, Inc. Class A	3,900	33,462
* Genesee & Wyoming, Inc.	13,500	302,130
* Genesis Microchip, Inc.	12,200	145,912
* Gerber Scientific, Inc.	8,700	55,332
Gibraltar Steel Corp.	6,300	201,789
Glatfelter (P.H.) Co.	35,400	448,872
* Glenayre Technologies, Inc.	25,600	50,176
* # Goodyear Tire & Rubber Co.	73,800	810,324
Goody's Family Clothing, Inc.	12,700	97,155
Granite Construction, Inc.	9,500	216,600
* Graphic Packaging Corp.	7,900	50,955
Gray Television, Inc.	33,400	458,916
Great American Financial Resources, Inc.	18,400	291,272
* Great Atlantic & Pacific Tea Co., Inc.	19,250	124,355
* Group 1 Automotive, Inc.	15,900	436,773
* Ha-Lo Industries, Inc.	27,300	19
* Hain Celestial Group, Inc.	24,000	421,200
Handleman Co.	17,100	360,810
* Hanger Orthopedic Group, Inc.	6,900	37,605
* Hanover Compressor Co.	62,800	724,084
Harleysville Group, Inc.	24,000	476,640
Hearst-Argyle Television, Inc.	30,500	739,625
Helmerich & Payne, Inc.	40,100	1,036,986
* Hexcel Corp.	15,100	198,414
Holly Corp.	2,000	40,960
Horace Mann Educators Corp.	29,300	497,221
* Houston Exploration Co.	22,300	1,145,105
Hughes Supply, Inc.	21,500	1,302,685
* Human Genome Sciences, Inc.	90,461	974,265
* Hypercom Corp.	18,900	137,970
* Identix, Inc.	7,988	36,745
* IDT Corp.	15,400	225,148
IHOP Corp.	14,900	517,030
Ikon Office Solutions, Inc.	112,100	1,264,488
* IMCO Recycling, Inc.	6,000	62,280
* Incyte Genomics, Inc.	27,700	189,191
* InFocus Corp.	27,400	234,544
* Infonet Services Corp.	143,300	223,548
* Information Holdings, Inc.	14,100	382,674
Ingles Market, Inc. Class A	4,000	45,560
* Ingram Micro, Inc.	108,800	1,612,416
* Input/Output, Inc.	12,700	124,968
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* Insight Communications Co., Inc.	40,300	356,252

* Insight Enterprises, Inc.	33,881	542,096
* Insituform Technologies, Inc. Class A	18,377	326,927
* Instinet Group, Inc.	132,776	655,913
* Integrated Electrical Services, Inc.	17,900	86,278
* InterCept Group, Inc.	7,900	136,749
* Interface, Inc. Class A	24,800	177,072
* Interland, Inc.	180	707
Internet Corp.	10,000	32,000
Interpool, Inc.	10,750	203,175
Intersil Corp.	700	12,201
Iomega Corp.	25,700	111,538
* Ionics, Inc.	15,800	414,118
* Jacuzzi Brands, Inc.	15,500	134,850
* Jakks Pacific, Inc.	17,699	346,546
* JDA Software Group, Inc.	18,852	186,258
* Jo-Ann Stores, Inc.	15,800	420,280
* K2, Inc.	29,100	385,284
Kaman Corp. Class A	9,000	104,940
* # Kansas City Southern Industries, Inc.	47,700	715,500
* Keane, Inc.	44,400	626,040
Kellwood Co.	19,200	700,800
Kelly Services, Inc.	25,200	680,400
* Kemet Corp.	66,000	572,220
Kennametal, Inc.	4,200	171,738
* Kforce, Inc.	39	256
Kimball International, Inc. Class B	16,239	220,850
* Kindred Healthcare, Inc.	25,500	659,430
* Kirby Corp.	15,700	557,978
* Knight Trading Group, Inc.	52,531	475,931
* Labranche & Co., Inc.	45,900	376,380
* Lakes Entertainment, Inc.	8,300	79,348
Landamerica Financial Group, Inc.	14,900	641,296
Landry' s Restaurants, Inc.	18,800	497,636
* Lattice Semiconductor Corp.	67,700	308,712
Lawson Products, Inc.	2,700	100,440
Liberty Corp.	12,700	513,334
Lithia Motors, Inc. Class A	10,500	223,125
# LNR Property Corp.	13,900	870,140
Lone Star Steakhouse & Saloon, Inc.	17,372	402,857
Longs Drug Stores Corp.	30,000	728,400
* Longview Fibre Co.	39,200	485,296
Louisiana-Pacific Corp.	69,600	1,716,336
Lubrizol Corp.	36,100	1,286,965
* Luby' s, Inc.	10,400	67,600
* M & F Worldwide Corp.	7,100	94,430
MAF Bancorp, Inc.	22,840	955,397
* Magnetek, Inc.	8,700	56,637
* Magnum Hunter Resources, Inc.	52,700	537,013
Massey Energy Co.	39,500	1,087,040
* Mastec, Inc.	8,800	47,608
* Maxxam, Inc.	2,600	72,540

* Maxygen, Inc.	3,900	38,064
* Medarex, Inc.	2,500	14,225
Media General, Inc. Class A	18,000	1,047,420
* Medquist, Inc.	28,200	302,445
* Mens Warehouse, Inc.	22,900	641,200
* Metris Companies, Inc.	40,500	331,290
Midland Co.	6,900	185,058
* Milacron, Inc.	13,200	44,880
Minerals Technologies, Inc.	13,600	763,912
* MIPS Technologies, Inc.	1,859	9,481
* MKS Instruments, Inc.	22,646	304,362
* Mobile Mini, Inc.	47	1,281
Modine Manufacturing Co.	26,924	802,335
* Mondavi (Robert) Corp. Class A	7,500	308,325
Movado Group, Inc.	8,100	116,235
* MPS Group, Inc.	78,800	703,684
* MRV Communications, Inc.	16,722	37,123
* MSC Software Corp.	5,000	36,450
Mueller Industries, Inc.	23,900	939,031
Myers Industries, Inc.	12,210	138,950
Nacco Industries, Inc. Class A	4,100	324,966
National Presto Industries, Inc.	2,700	109,890
* NCI Building Systems, Inc.	13,500	414,180
* NCO Group, Inc.	22,195	567,304
* Neoforma, Inc.	4,600	46,920
NetBank, Inc.	18,773	199,745
* NetIQ Corp.	43,858	421,914
* NetRatings, Inc.	20,690	319,867
* NewMarket Corp.	5,560	115,036
* Newpark Resources, Inc.	57,600	328,320
* Newport Corp.	27,188	339,850
* # Northwest Airlines Corp.	33,500	315,570
* # OCA, Inc.	31,100	158,921
* Ocwen Financial Corp.	28,600	259,116
# Odyssey Re Holdings Corp.	49,600	1,088,224
* Offshore Logistics, Inc.	15,800	470,840
* Ohio Casualty Corp.	42,700	860,405
* Oil States International, Inc.	34,500	555,450
* Oplink Communications, Inc.	62,000	108,500
* Orbital Sciences Corp.	203	2,166
* Oregon Steel Mills, Inc.	10,100	146,248
Overseas Shipholding Group, Inc.	30,000	1,290,000
Park Electrochemical Corp.	13,950	308,992
* Parker Drilling Co.	36,300	117,612
* Pathmark Stores, Inc.	11,800	83,544
* Paxson Communications Corp.	18,600	33,852
* Payless ShoeSource, Inc.	44,700	518,520
* Pegasus Solutions, Inc.	200	2,506

Pep Boys – Manny, Moe & Jack	40,300	640,770
PepsiAmericas, Inc.	65,300	1,295,552
* Per-Se Technologies, Inc.	11,800	147,854
Phillips-Van Heusen Corp.	21,500	433,440
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* Photronics, Inc.	22,774	326,807
* Pico Holdings, Inc.	4,200	73,038
* Pinnacle Entertainment, Inc.	21,300	264,120
* Plains Exploration & Production Co.	1,200	23,292
* Plexus Corp.	23,109	272,455
PMA Capital Corp. Class A	16,434	115,860
* Polyone Corp.	36,900	261,990
Pope & Talbot, Inc.	1,900	35,017
Potlatch Corp.	5,300	227,370
* Powerwave Technologies, Inc.	36,500	220,825
Presidential Life Corp.	20,305	356,353
* # PRG-Schultz International, Inc.	27,514	156,004
* Pride International, Inc.	81,500	1,496,340
* Prime Hospitality Corp.	32,600	391,852
* Procurenet, Inc.	13,000	13
* Protection One, Inc.	29,100	5,820
Protective Life Corp.	34,500	1,349,985
* Province Healthcare Co.	28,300	552,982
Pulitzer, Inc.	6,000	292,200
Quanex Corp.	11,100	511,488
* Quanta Services, Inc.	88,200	566,244
* Quantum Corp.– DLT	18,100	42,535
* Radio One, Inc.	15,500	242,869
* Railamerica, Inc.	23,900	278,435
Regal-Beloit Corp.	17,100	377,226
# Reinsurance Group of America, Inc.	24,900	992,265
Reliance Steel & Aluminum Co.	25,600	971,264
* Remec, Inc.	16,400	85,116
* Rent-Way, Inc.	9,700	70,810
Resource America, Inc.	12,200	268,400
* Retail Ventures, Inc.	13,300	90,972
Riggs National Corp.	19,900	467,650
* Riverstone Networks, Inc.	13,200	9,768
RLI Corp.	17,600	651,024
Rock-Tenn Co. Class A	24,500	352,800
* Rowan Companies, Inc.	65,800	1,600,256
* RTI International Metals, Inc.	8,200	122,098
Ruddick Corp.	31,800	606,426
Russell Corp.	25,100	448,286
* Ryan' s Restaurant Group, Inc.	28,200	387,468
Ryder System, Inc.	38,500	1,686,685
Ryerson Tull, Inc.	9,718	154,905
* Safeguard Scientifics, Inc.	66,500	118,370
* SafeNet, Inc.	14,600	415,370

Saks, Inc.	99,900	1,186,812
Sauer-Danfoss, Inc.	17,700	313,290
* ScanSoft, Inc.	37,172	158,724
Schulman (A.), Inc.	22,055	442,423
Schweitzer-Maudoit International, Inc.	10,500	319,305
SCPIE Holdings, Inc.	3,900	34,866
* SCS Transportation, Inc.	5,750	106,720
Seaboard Corp.	540	287,307

* # Seacor Smit, Inc.	12,250	528,832
Selective Insurance Group, Inc.	19,400	669,882
* Sequa Corp. Class A	2,800	149,072
* Sequa Corp. Class B	1,300	71,500
* Sequenom, Inc.	14,500	14,355
* Service Corp. International	217,800	1,308,978
* # Shaw Group, Inc.	46,700	480,543
* Shiloh Industries, Inc.	5,300	76,267
* Shopko Stores, Inc.	23,400	395,928
* # Silicon Graphics, Inc.	79,700	125,926
* Six Flags, Inc.	70,700	393,799
Skyline Corp.	3,300	126,060
* Skyworks Solutions, Inc.	31,586	263,111
Smith (A.O.) Corp.	13,950	340,659
* Sola International, Inc.	22,500	434,250
Sonic Automotive, Inc.	24,300	505,440
* SonicWALL, Inc.	49,600	267,840
* Sourcecorp, Inc.	10,200	225,930
South Jersey Industries, Inc.	9,600	433,920
* Southwestern Energy Co.	18,700	665,159
* Spherion Corp.	45,800	335,256
* Spinnaker Exploration Co.	24,300	829,602
* SR Telecom, Inc.	21	37
StanCorp Financial Group, Inc.	22,600	1,638,500
Standard Motor Products, Inc. Class A	7,700	110,033
Standard Pacific Corp.	23,800	1,201,186
Standard Register Co.	12,800	133,760
Starrett (L.S.) Co. Class A	2,000	28,400
Steelcase, Inc. Class A	35,500	481,025
Stepan Co.	3,500	79,450
Stewart & Stevenson Services, Inc.	20,000	334,200
* Stewart Enterprises, Inc.	75,400	513,474
Stewart Information Services Corp.	13,400	489,636
* Stillwater Mining Co.	50,800	727,456
* Stoneridge, Inc.	8,800	130,680
Stride Rite Corp.	24,800	245,024
* # Sunrise Senior Living, Inc.	17,800	630,476
* Swift Energy Corp.	22,400	455,840
SWS Group, Inc.	1,100	16,115
* Sycamore Networks, Inc.	207,882	792,030

* Systemax, Inc.	13,350	77,297
* Tech Data Corp.	40,700	1,532,762
Tecumseh Products Co. Class A	8,800	362,120
Tecumseh Products Co. Class B	2,200	88,220
* Teleglobe International Holding, Ltd.	4,200	11,844
* Terex Corp.	17,500	632,275
* Terra Industries, Inc.	52,900	396,750
* Tesoro Petroleum Corp.	45,900	1,086,912
Texas Industries, Inc.	16,900	740,220
* The Dress Barn, Inc.	2,600	43,082
The Marcus Corp.	13,400	254,600
The Phoenix Companies, Inc.	66,100	696,033

* THQ, Inc.	29,337	557,110
* TIBCO Software, Inc.	30,733	194,233
Tidewater, Inc.	43,500	1,269,330
* Timco Aviation Services, Inc.	910	291
* Time Warner Telecom, Inc.	27,230	124,986
Timken Co.	62,600	1,455,450
Titan International, Inc.	8,100	78,975
* Tower Automotive, Inc.	33,800	100,724
* Trammell Crow Co.	26,600	353,248
* Trans World Entertainment Corp.	15,200	151,544
* Transkaryotic Therapies, Inc.	9,410	148,208
* Transmeta Corp.	2,000	2,840
* Transmontaigne Oil Co.	6,500	43,810
Tredegar Industries, Inc.	29,300	507,476
* # Trenwick Group, Ltd.	38,857	544
* Triad Guaranty, Inc.	10,100	562,570
* Triad Hospitals, Inc.	29,300	931,447
* # Trico Marine Services, Inc.	14,200	3,692
# Trinity Industries, Inc.	35,600	987,900
* Triquint Semiconductor, Inc.	61,751	234,654
* Triumph Group, Inc.	10,100	325,220
* TriZetto Group, Inc.	12,500	77,125
* Tweeter Home Entertainment Group, Inc.	9,400	53,674
UICI	31,200	867,672
UMB Financial Corp.	15,953	769,732
* Unifi, Inc.	21,100	40,301
Unifirst Corp.	5,900	169,507
United Auto Group, Inc.	32,300	782,629
United Community Financial Corp.	22,800	254,904
* United Rentals, Inc.	56,200	825,578
Unitrin, Inc.	8,500	356,575
* Universal American Financial Corp.	36,340	414,639
* Universal Compression Holdings, Inc.	23,860	782,847
Universal Forest Products, Inc.	12,500	373,625
* Universal Stainless & Alloy Products, Inc.	2,500	33,050
Unizan Financial Corp.	11,502	318,030



* Unova, Inc.	1,200	17,496
* URS Corp.	30,100	743,470
Usec, Inc.	63,300	539,316
USF Corp.	22,220	761,257
* Vail Resorts, Inc.	20,460	371,554
Valhi, Inc.	60,000	876,000
* Valuevision Media, Inc. Class A	12,300	153,627
* Venturi Partners, Inc.	44	361
* Veritas DGC, Inc.	26,000	609,180
* Vignette Corp.	63,300	76,593
Vintage Petroleum, Inc.	20,700	339,480
Visteon Corp.	94,100	877,953
* Volt Information Sciences, Inc.	6,000	159,720
Walter Industries, Inc.	9,160	135,934
* # Warnaco Group, Inc.	18,600	19
Watsco, Inc. Class A	3,150	91,602

Watts Water Technologies, Inc.	10,900	277,514
Wausau-Mosinee Paper Corp.	40,200	629,532
Weis Markets, Inc.	12,300	412,296
Wellman, Inc.	12,500	92,375
Wesco Financial Corp.	2,775	960,150
* Wolverine Tube, Inc.	4,800	55,104
Woodward Governor Co.	841	49,451
* Zoran Corp.	27,100	426,554
<b>TOTAL COMMON STOCKS</b>		
(Cost \$192,930,644)		<u>188,719,878</u>

<b>RIGHTS/WARRANTS – (0.1%)</b>		
* Chiquita Brands International, Inc. Warrants 03/19/09	24,308	114,248
* Imperial Credit Industries, Inc. Warrants 01/31/08	511	0
* Timco Aviation Services Warrants 02/27/07	2,178	0
<b>TOTAL RIGHTS/WARRANTS</b>		
(Cost \$1,119,289)		<u>114,248</u>

	<b>Face</b>	
	<b>Amount</b>	<b>Value †</b>
	<u>(000)</u>	<u></u>

<b>BONDS – (0.0%)</b>		
* Timco Aviation Services, Inc. Jr. Subordinated Note		
* 8.000%, 01/02/07	\$ 1	<u>0</u>
(Cost \$0)		

<b>TEMPORARY CASH INVESTMENTS – (12.3%)</b>		
Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$27,290,000 U.S. Treasury Note 3.00%, 02/15/09, valued at \$27,021,858) to be repurchased at \$26,491,730 ^	26,491	<u>26,490,597</u>
(Cost \$26,490,597)		

TOTAL INVESTMENTS - (100.0%)

(Cost \$220,540,530)††

\$ 215,324,723

- † See Security Valuation Note.  
 \* Non-Income Producing Securities.  
 # Total or Partial Securities on Loan.  
 ^ Security purchased with cash proceeds from securities on loan.  
 †† The cost for federal income tax purposes is \$220,645,770.

**THE U.S. SMALL CAP VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Shares	Value †
<b>COMMON STOCKS – (91.8%)</b>		
Ist Source Corp.	297,344	\$ 7,507,936
* AAR Corp.	963,830	10,312,981
ABC Bancorp	18,280	331,782
* Ablest, Inc.	16,800	107,352
Abrams Industries, Inc.	10,000	38,000
* ABX Air, Inc.	851,100	4,970,424
* Accelrys, Inc.	387,701	2,287,436
* Aclara Biosciences, Inc.	461,715	1,643,705
* Acme Communications, Inc.	439,578	2,844,070
* # ACT Teleconferencing, Inc.	196,686	259,626
* Active Power, Inc.	997,955	2,904,049
Adams Resources & Energy, Inc.	6,700	86,430
* Adaptec, Inc.	1,185,767	8,276,654
* Adept Technology, Inc.	94,800	118,500
* Advanced Digital Information Corp.	49,200	465,432
* Advanced Power Technology, Inc.	221,618	1,706,459
Advanta Corp. Class A	291,853	6,552,392
Advanta Corp. Class B Non-Voting	498,999	11,726,476
* Aehr Test Systems	89,200	264,924
* AEP Industries, Inc.	197,350	2,066,254
* Aether Systems, Inc.	1,270,767	3,723,347
* Aetrium, Inc.	69,748	332,698
* Agile Software Corp.	227,921	1,736,758
Agilysys, Inc.	933,634	14,546,018
* Air Methods Corp.	190,894	1,614,963
* Airnet Systems, Inc.	275,900	1,120,154
* Airspan Networks, Inc.	109,100	448,401
* AK Steel Holding Corp.	2,514,916	15,315,838
* # Akamai Technologies, Inc.	459,000	6,173,550
Alamo Group, Inc.	158,700	2,696,313
* Alaska Air Group, Inc.	827,700	19,484,058
* Alaska Communications Systems Group, Inc.	251,100	1,348,407

* Alderwoods Group, Inc.	75,400	694,434
# Aldila, Inc.	78,966	1,011,554
Alexander & Baldwin, Inc.	838,786	25,826,221
Alico, Inc.	42,640	1,876,160
* All American Semiconductor, Inc.	29,260	179,949
Allen Organ Co. Class B	5,000	294,950
* Alliance Semiconductor Corp.	1,033,304	3,947,221
* Allied Defense Group, Inc.	148,100	2,695,420
* Allied Healthcare International, Inc.	228,600	1,291,590
* Allied Healthcare Products, Inc.	124,200	658,508
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* Allied Holdings, Inc.	111,535	330,144
* Allied Motion Technologies, Inc.	45,300	268,131
* Allmerica Financial Corp.	300,700	8,720,300
* Allou Health Care, Inc. Class A	97,500	2,442
* Alloy, Inc.	869,729	3,531,100
* Allscripts Healthcare Solutions, Inc.	353,200	2,295,800
* Almost Family, Inc.	13,700	109,463
* Alpha Technologies Group, Inc.	82,112	119,884
Alpharma, Inc. Class A	1,214,400	16,600,848
* # Alterra Healthcare Corp.	248,800	25
Ambassadors, Inc.	159,500	1,934,735
* AMC Entertainment, Inc.	494,800	9,500,160
* Amcast Industrial Corp.	149,800	356,524
* Amerco, Inc.	206,100	5,812,020
* America West Holdings Corp. Class B	445,900	2,942,940
* American Banknote Corp.	745	108
* American Biltrite, Inc.	45,600	546,288
* American Building Control, Inc.	187,600	195,104
* # American Business Financial Services, Inc.	43,184	182,668
* American Dental Partners, Inc.	69,500	1,257,950
* American Ecology Corp.	15,100	138,316
* # American Greetings Corp. Class A	1,296,400	31,204,348
* American Indemnity Financial Escrow	14,200	0
* American Medical Electronics, Inc. (Escrow-Bonus)	20,800	0
* American Medical Electronics, Inc. (Escrow-Earnings)	20,800	0
* American Medical Security Group, Inc.	399,100	8,995,714
American Pacific Corp.	104,300	777,035
* American Physicians Capital, Inc.	256,804	7,056,974
American Physicians Services Group, Inc.	36,300	346,665
* American Retirement Corp.	279,800	1,645,224
American Shared Hospital Services	30,900	152,955
American Software, Inc. Class A	280,250	1,681,220
* American Technical Ceramics Corp.	83,100	560,925
Americana Bancorp, Inc.	26,030	410,493
* AmeriServe Financial, Inc.	393,284	2,029,739
Ameron International Corp.	228,021	8,288,563
# AmerUs Group Co.	486,485	19,391,292
* Amistar Corp.	42,300	112,941

Ampco-Pittsburgh Corp.	200,200	2,648,646
Amrep Corp.	96,692	1,786,385
* Amtech Systems, Inc.	6,000	25,920
* Anadigics, Inc.	885,816	3,321,810
Analogic Corp.	95,838	3,951,401
* Analysts International Corp.	503,391	1,535,343
* # Analytical Surveys, Inc.	830	1,461
* Anaren, Inc.	383,588	4,534,010
Andersons, Inc.	96,900	1,715,130
* Angeion Corp.	315	460
Angelica Corp.	206,900	4,831,115
* Angelo & Maxie' s, Inc.	25,350	22,435

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* AnswerThink, Inc.	141,400	798,910
* APA Optics, Inc.	157,400	236,100
Apogee Enterprises, Inc.	160,100	1,804,327
* Applica, Inc.	696,900	2,801,538
* Applied Extrusion Technologies, Inc.	314,100	56,538
Applied Industrial Technologies, Inc.	573,700	17,142,156
* Applied Innovation, Inc.	51,000	173,400
* Applied Micro Circuits Corp.	932,700	3,124,545
* Apropos Technology, Inc.	342,616	1,106,650
* Aradigm Corp.	3,500	2,870
* Arch Capital Group, Ltd.	34,800	1,273,680
Arch Chemicals, Inc.	449,287	12,265,535
* Arena Pharmaceuticals, Inc.	754,094	3,121,949
* Argonaut Group, Inc.	736,411	13,505,778
* Argonaut Technologies, Inc.	8,200	8,856
* Ariba, Inc.	144,183	1,072,722
* Arlington Hospitality, Inc.	70,000	225,750
* # Armstrong Holdings, Inc.	387,200	553,696
* Arqule, Inc.	688,899	3,389,383
* Arris Group, Inc.	1,701,441	7,758,571
* Art Technology Group, Inc.	52,300	50,260
* Artesyn Technologies, Inc.	175,325	1,492,016
ASB Financial Corp.	13,100	314,269
* Ascential Software Corp.	347,588	4,504,740
* Ashworth, Inc.	394,751	3,355,383
* Aspen Technology, Inc.	353,700	2,047,923
* # Astea International, Inc.	13,200	77,616
* Astec Industries, Inc.	318,310	5,261,664
Astro-Med, Inc.	28,540	265,422
* Astronics Corp.	19,687	97,648
* Astronics Corp. Class B	7,756	37,229
* # AstroPower, Inc.	28,600	286
* # ATA Holdings Corp.	184,300	359,385
* Atari, Inc.	11,280	16,582
* Atlantic American Corp.	42,900	128,700
* Atlantis Plastics, Inc.	65,500	949,750

* Atlas Air Worldwide Holdings, Inc.	1,300	0
* # ATP Oil & Gas Corp.	100,000	882,000
Atrion Corp.	36,150	1,662,900
* # ATS Medical, Inc.	13,800	50,094
* Audiovox Corp. Class A	612,250	9,949,062
* Ault, Inc.	93,400	284,870
* Aurora Foods, Inc.	573	5
* Avalon Holding Corp. Class A	25,112	73,955
* Avanex Corp.	405,100	923,628
* Avatar Holdings, Inc.	75,500	3,268,395
* Avici Systems, Inc.	288,210	2,588,126
* Avigen, Inc.	615,139	2,196,046
* Avteam, Inc. Class A	1,300	2
* Aware, Inc.	551,724	1,544,827
* Axsys Technologies, Inc.	19,100	246,390
* AXT, Inc.	465,578	684,400

* Aztar Corp.	693,000	17,227,980
* AZZ, Inc.	81,100	1,155,675
* Badger Paper Mills, Inc.	10,400	47,112
Bairnco Corp.	114,700	987,567
* Baker (Michael) Corp.	79,400	1,173,532
Baldwin & Lyons, Inc. Class B	82,425	2,083,704
* Baldwin Technology, Inc. Class A	219,700	746,980
* Ballantyne Omaha, Inc.	32,200	104,650
* Bally Total Fitness Holding Corp.	983,700	3,865,941
* Bancinsurance Corp.	76,470	592,642
Bandag, Inc. Class A	112,600	4,684,160
* BankUnited Financial Corp. Class A	130,251	3,683,498
Banner Corp.	336,312	9,571,440
* Barrett Business Services, Inc.	76,800	1,128,960
* Barry (R.G.) Corp.	154,464	393,883
Bassett Furniture Industries, Inc.	345,438	6,494,234
Bay View Capital Corp.	151,514	2,801,494
# Beazer Homes USA, Inc.	66,700	6,513,255
* Belden CDT, Inc.	1,294,348	25,925,790
* Bell Industries, Inc.	161,863	451,598
* Bell Microproducts, Inc.	791,405	6,006,764
* Bethlehem Steel Corp.	1,057,000	3,382
* Beverly Enterprises	1,843,300	13,216,461
Beverly Hills Bancorp, Inc.	2,092	19,916
* BF Enterprises, Inc.	2,300	16,847
* Big 4 Ranch, Inc.	73,300	0
* # Big Lots, Inc.	9,000	109,710
* Bioanalytical Systems, Inc.	17,100	77,480
* Biosource International, Inc.	118,800	799,524
Black Box Corp.	23,256	842,797
Black Hills Corp.	3	84
Blair Corp.	243,590	6,820,520

* Blonder Tongue Laboratories, Inc.	22,600	73,450
* Bluegreen Corp.	783,998	9,211,976
* BMC Industries, Inc.	145,200	327
* BNS Co. Class A	46,855	303,386
Bob Evans Farms, Inc.	124,866	3,126,645
* Boca Resorts, Inc.	1,051,564	20,190,029
* Bogen Communications International, Inc.	44,700	205,620
* Bolt Technology Corp.	13,700	53,430
* Bombay Co., Inc.	1,086,940	5,978,170
Bon-Ton Stores, Inc.	383,723	5,061,306
* Bookham Technologies P.L.C. ADR	1,455,210	960,439
Books-a-Million, Inc.	313,700	2,173,941
* Boston Biomedical, Inc.	56,400	183,300
Bostonfed Bancorp, Inc.	51,260	2,134,466
Bowl America, Inc. Class A	52,422	752,256
Bowne & Co., Inc.	1,069,713	14,355,548
* Boyds Collection, Ltd.	478,400	1,205,568
* Braun Consulting, Inc.	198,200	206,128
* BrightStar Information Technology Group, Inc.	83,400	2,085
* Brillian Corp.	122,950	1,063,517

* Bruker BioSciences Corp.	700	2,499
* Brush Engineered Materials, Inc.	352,509	7,222,909
* BSQUARE Corp.	61,100	36,660
* BTU International, Inc.	91,300	342,466
* Buca, Inc.	577,380	2,742,555
* Buckeye Technology, Inc.	1,091,198	11,643,083
Building Materials Holding Corp.	405,340	9,168,791
* Bull Run Corp.	8,560	2,183
Burlington Coat Factory Warehouse Corp.	1,184,401	22,752,343
* Bush Industries, Inc. Class A	2,600	910
* Butler International, Inc.	81,200	138,040
C & D Technologies, Inc.	49,700	800,170
Cadmus Communications Corp.	10,900	163,936
Calgon Carbon Corp.	1,132,000	7,754,200
* California Coastal Communities, Inc.	71,400	1,427,286
California First National Bancorp	77,600	1,019,276
* Caliper Life Sciences, Inc.	853,975	5,448,360
* Callon Petroleum Corp.	398,400	4,585,584
Camco Financial Corp.	19,083	288,153
* Cannon Express, Inc. Class A	900	1
* Canterbury Consulting Group, Inc.	842	455
* Capital Pacific Holdings, Inc.	201,300	815,265
* Capital Senior Living Corp.	645,799	2,964,217
* Caprius, Inc.	1,439	345
* Capstone Turbine Corp.	62,150	107,519
* Captaris, Inc.	698,213	3,421,244
* Caraustar Industries, Inc.	824,851	13,090,385
* Cardiac Sciences, Inc.	115,544	225,311

* #	Cardiotech International, Inc.	41,791	132,895
*	CareCentric, Inc.	29,400	27,930
*	Career Blazers, Inc. Trust Units	9,540	0
	Carpenter Technology Corp.	707,062	31,322,847
*	Carriage Services, Inc. Class A	449,500	2,045,225
*	Carrington Laboratories, Inc.	121,900	449,811
	Cascade Corp.	72,950	1,882,110
	Casey' s General Stores, Inc.	292,952	4,836,638
*	Castle (A.M.) & Co.	217,730	1,981,343
	Castle Energy Corp.	142,700	1,498,350
*	Casual Male Retail Group, Inc.	309,765	1,824,516
*	Catalina Lighting, Inc.	22,040	231,420
*	Catalytica Energy Systems, Inc.	231,300	508,860
*	Cavalier Homes, Inc.	369,181	1,790,528
*	Celadon Group, Inc.	166,590	2,823,700
*	Celebrity, Inc. Escrow Shares	26,325	0
	Celeritek, Inc.	374,352	1,310,232
*	CellStar Corp.	550,653	2,648,641
*	Central Garden & Pet Co.	555,508	17,409,621
	Central Parking Corp.	918,511	14,925,804
*	Century Aluminum Co.	32,685	809,934
*	Century Business Services, Inc.	1,543,087	6,558,120
*	Cenveo, Inc.	599,100	1,863,201
*	Ceres Group, Inc.	422,028	2,283,171

	CFS Bancorp, Inc.	329,117	4,452,953
*	Champion Enterprises, Inc.	85,000	818,550
	Champion Industries, Inc.	104,200	422,010
*	Championship Auto Racing Teams, Inc.	70,000	700
*	Champps Entertainment, Inc.	320,292	2,546,321
*	Channell Commercial Corp.	17,600	65,384
*	Charming Shoppes, Inc.	3,207,822	22,005,659
* #	Chart Industries, Inc.	3	125
* #	Charter Communications, Inc.	116,600	371,954
	Chesapeake Corp.	563,706	12,846,860
	Chicago Rivet & Machine Co.	10,800	281,340
*	Chromcraft Revington, Inc.	5,900	77,290
*	Chronimed, Inc.	368,961	2,460,970
* #	Chyron Corp.	10,800	4,860
*	Ciber, Inc.	1,539,100	10,373,534
*	Cincinnati Bell, Inc.	123,800	446,918
*	Ciprico, Inc.	70,900	248,150
	CIRCOR International, Inc.	417,000	7,531,020
*	Cirrus Logic, Inc.	324,079	1,639,840
*	Citizens, Inc. Class A	92,810	556,860
*	CKE Restaurants, Inc.	7,400	88,578
*	Clark, Inc.	525,928	7,073,732
*	Clarus Corp.	394,400	3,699,472
* #	CMS Energy Corp.	743,769	7,140,182

* CNA Surety Corp.	360,595	3,750,188
* # CNET Networks, Inc.	1,354	11,008
Coachmen Industries, Inc.	468,000	7,291,440
* Coast Dental Services, Inc.	48,533	148,026
Coast Distribution System	97,600	683,200
* Coastcast Corp.	101,900	218,575
* Cobra Electronics Corp.	84,100	546,650
* # Coeur d' Alene Mines Corp.	213,200	767,520
* Cogent Communications Group, Inc.	5,154	1,649
* Cognitronics Corp.	7,700	26,565
* Coherent, Inc.	894,505	22,747,262
* Collins & Aikman Corp.	1,521,494	7,059,732
Collins Industries, Inc.	30,500	165,584
* Columbus McKinnon Corp.	241,665	2,114,569
* Comarco, Inc.	110,200	740,544
* Comdial Corp.	10,007	18,513
* Comforce Corp.	58,000	138,620
* Comfort Systems USA, Inc.	1,138,700	7,629,290
Commerce Group, Inc.	5,700	273,315
* # Commerce One, Inc.	96,400	58,804
Commercial Federal Corp.	735,998	20,070,665
Commercial Metals Co.	848,366	29,675,843
* Commonwealth Industries, Inc.	259,462	2,184,670
Communications Systems, Inc.	17,300	139,265
Community Bank System, Inc.	126,000	3,219,300
Community Trust Bancorp, Inc.	44,921	1,354,817
Community West Bancshares	11,000	108,350
* Compex Technologies, Inc.	120,090	640,080

* Compucom Systems, Inc.	1,366,845	6,205,476
* CompuCredit Corp.	879,635	16,545,934
* Computer Access Technology Corp.	289,800	1,115,730
* Computer Horizons Corp.	545,091	2,131,306
* Computer Network Technology Corp.	680,185	2,101,772
* Computer Task Group, Inc.	158,300	514,475
* CompX International, Inc.	37,300	594,935
* Concord Camera Corp.	794,700	1,335,096
* Conexant Systems, Inc.	383,556	571,498
* Congoleum Corp. Class A	97,400	399,340
* Conmed Corp.	445,418	10,890,470
* # Consolidated Freightways Corp.	24,700	38
* Consolidated Graphics, Inc.	332,494	13,582,380
* Consumer Portfolio Services, Inc.	24,000	106,560
* # Continental Airlines, Inc.	2,036,200	19,649,330
* Continental Materials Corp.	4,600	134,320
* # Convera Corp.	37,600	97,760
* # Cooker Restaurant Corp.	109,768	659
Cooper Tire & Rubber Co.	840,900	19,037,976
# Cooperative Bankshares, Inc.	19,000	430,635



* #	Corautus Genetics, Inc.	642	3,326
*	Core Molding Technologies, Inc.	500	1,530
*	Corixa Corp.	126,900	585,009
	Corn Products International, Inc.	655,300	30,242,095
*	Cornell Companies, Inc.	401,148	4,813,776
*	Correctional Services Corp.	247,312	667,742
*	Corrpro Companies, Inc.	88,475	133,597
*	Cosine Communications, Inc.	275,057	990,205
*	Cost-U-Less, Inc.	35,000	185,885
	Cotton States Life Insurance Co.	8,300	161,850
*	Covenant Transport, Inc. Class A	369,475	7,204,762
	CPAC, Inc.	82,200	433,112
*	Credence Systems Corp.	839,640	5,600,399
* #	Credit Acceptance Corp.	699,860	13,101,379
*	Criticare Systems, Inc.	91,000	241,150
	Crompton Corp.	117,900	812,331
*	Cross (A.T.) Co. Class A	234,300	1,234,761
*	Cross Country Healthcare, Inc.	367,286	5,446,851
*	Crossroads Systems, Inc.	22,000	30,800
*	Crown Andersen, Inc.	22,900	35,495
*	Crown Financial Group, Inc.	57,700	24,522
*	Crown Media Holdings, Inc.	207,254	1,529,535
* #	Cryolife, Inc.	93,500	578,765
*	CSP, Inc.	40,800	283,560
	CSS Industries, Inc.	252,150	7,619,973
	CT Communications, Inc.	229,549	3,160,890
	CTS Corp.	997,300	11,369,220
*	Culp, Inc.	340,918	2,587,568
*	Cumulus Media, Inc. Class A	501,062	7,566,036
*	CuraGen Corp.	1,284,136	6,703,190
*	Curis, Inc.	20	80
	Curtiss-Wright Corp.	172,600	9,432,590
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	Cutter & Buck, Inc.	310,737	3,393,248
*	Cybersource Corp.	155,100	791,010
* #	Cybex International, Inc.	114,200	429,392
*	CycleLogic, Inc.	6	1
*	Cytrx Corp.	2,800	3,164
	D & K Healthcare Resources, Inc.	408,361	4,349,045
	D&E Communications, Inc.	116,931	1,333,013
*	Daisytek International Corp.	37	0
* #	Dan River, Inc. Class A	366,200	10,254
*	Danielson Holding Corp.	128,450	770,700
*	Data I/O Corp.	86,400	209,088
*	Data Systems & Software, Inc.	91,400	85,916
*	Datakey, Inc.	6,700	2,144
*	Datalink Corp.	184,900	351,310
*	Dataram Corp.	28,610	171,946
*	Dave and Busters, Inc.	182,140	2,859,598

* Dawson Geophysical Co.	72,400	1,433,520
Deb Shops, Inc.	63,249	1,445,303
Decorator Industries, Inc.	22,132	192,548
* Del Global Technologies Corp.	70,017	189,046
* Delphax Technologies, Inc.	70,700	279,265
Delphi Financial Group, Inc. Class A	771,663	30,341,789
Delta Apparel, Inc.	104,000	2,563,600
Delta Financial Corp.	160,100	981,413
Delta Natural Gas Co., Inc.	27,300	720,174
* Delta Woodside Industries, Inc.	130,000	117,000
* Denali, Inc.	69,500	6,950
* Detrex Corp.	12,800	22,720
* Devcon International Corp.	52,400	879,272
* Diedrich Coffee, Inc.	13	63
* Digi International, Inc.	137,382	1,545,547
* Digimarc Corp.	78,944	678,918
* # Digital Angel Corp.	354,650	1,014,299
Dimon, Inc.	1,332,267	7,647,213
* Discovery Partners International	426,062	1,789,460
* Distributed Energy Systems Corp.	885,183	1,708,403
* Diversified Corporate Resources, Inc.	1,600	1,382
* Dixie Group, Inc.	335,816	3,693,976
* Dixon Ticonderoga Co.	30,150	133,564
* Dollar Thrifty Automotive Group, Inc.	745,200	18,033,840
* Dominion Homes, Inc.	72,100	1,496,075
Donegal Group, Inc. Class A	62,496	1,224,922
Donegal Group, Inc. Class B	35,448	673,512
* DoubleClick, Inc.	51,800	271,950
Dover Motorsports, Inc.	334,500	1,521,975
Downey Financial Corp.	100	5,387
* Drugstore.com, Inc.	211,400	505,246
* DT Industries, Inc.	214,200	1,821
* Duckwall-ALCO Stores, Inc.	103,200	1,779,684
* Ducommun, Inc.	120,779	2,617,281
* DuPont Photomasks, Inc.	553,210	8,641,140
* Dura Automotive Systems, Inc.	529,220	4,408,403

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* # DVI, Inc.	217,600	1,414
* Dyax Corp.	216,796	1,721,360
* # Dynegy, Inc.	154,500	673,620
* # E Com Ventures, Inc.	6,250	52,469
E-Z-EM, Inc.	7,943	134,793
* E.piphany, Inc.	1,153,791	4,534,399
Eagle Materials, Inc.	207	13,436
Eastern Co.	29,400	449,820
* EasyLink Services Corp.	640	749
Ecology & Environment, Inc. Class A	28,100	269,760
Edelbrock Corp.	93,940	1,545,313
* Eden Bioscience Corp.	75,950	38,734

* Edgewater Technology, Inc.	248,188	1,206,194
EFC Bancorp, Inc.	5,300	135,150
* eFunds Corp.	62,319	925,437
Electro Rent Corp.	380,559	3,832,229
* Electroglas, Inc.	462,933	1,166,591
* eLoyalty Corp.	51,900	308,805
* ELXSI Corp.	27,900	86,490
EMC Insurance Group, Inc.	150,700	2,810,555
* EMCORE Corp.	87,331	203,481
* Emisphere Technologies, Inc.	152,327	517,912
* Emmis Communications Corp. Class A	29,730	572,302
# Empire District Electric Co.	12,400	253,084
* EMS Technologies, Inc.	258,698	4,139,168
* En Pointe Technologies, Inc.	39,500	84,925
* Encore Medical Corp.	95,100	398,469
* Endologix, Inc.	110,800	688,068
* Enesco Group, Inc.	414,100	3,362,492
* Entravision Communications Corp.	1,760,298	14,258,414
* Entrust, Inc.	110,200	295,336
* Environmental Elements Corp.	7,600	456
* Environmental Technologies Corp.	35,800	215
* ePlus, Inc.	152,095	1,724,757
* Equity Marketing, Inc.	1,100	12,980
* Escrow Epresence, Inc.	312,600	40,638
Espey Manufacturing & Electronics Corp.	3,800	88,920
* Esterline Technologies Corp.	613,893	19,478,825
* Evans & Sutherland Computer Corp.	184,000	874,920
* # Evergreen Solar, Inc.	134,700	405,447
* Exabyte Corp.	12,100	7,502
* Exar Corp.	1,108,583	15,287,360
* Exelixis, Inc.	128,283	1,000,607
* Extended Systems, Inc.	20,900	65,438
* Ezcorp, Inc. Class A Non-Voting	237,900	1,731,912
* Fab Industries, Inc.	82,381	326,229
* # Factory 2-U Stores, Inc.	70,779	1,239
* Fairchild Corp. Class A	663,329	2,653,316
* Falcon Products, Inc.	162,900	200,367
* # FalconStor Software, Inc.	47,700	315,297
* Famous Dave' s of America, Inc.	122,084	848,484
FBL Financial Group, Inc. Class A	614,200	15,877,070

* Featherlite, Inc.	26,500	162,975
Fedders Corp.	50,600	174,570
Federal Screw Works	3,125	119,531
* # Federal-Mogul Corp.	823,500	164,700
FFLC Bancorp	5,598	151,202
* Fibermark, Inc.	950	133
* Fidelity Federal Bancorp	20,000	33,600
Fidelity Southern Corp.	91,000	1,314,950

* Finishmaster, Inc.	120,000	1,332,000
* Finlay Enterprises, Inc.	220,200	4,130,952
* Firebrand Financial Group, Inc.	86,400	3,240
* First Aviation Services, Inc.	9,000	39,600
First Citizens Bancshares, Inc.	10,300	1,205,203
First Defiance Financial Corp.	128,500	3,356,420
First Federal Bancshares of Arkansas, Inc.	112,100	2,270,025
* # First Horizon Pharmaceutical Corp.	524,831	8,838,154
First Indiana Corp.	286,235	5,424,153
* First Investors Financial Services Group, Inc.	120,900	528,937
First Keystone Financial, Inc.	37,300	829,925
First Midwest Financial, Inc.	32,400	680,400
First Place Financial Corp.	342,916	6,446,821
First Republic Bank	206,178	9,234,713
* Fischer Imaging Corp.	39,500	88,875
* Flanders Corp.	378,800	3,242,528
* # Fleming Companies, Inc.	113,352	822
Flexsteel Industries, Inc.	90,400	1,609,120
Florida Public Utilities Co.	1,800	30,780
* Flow International Corp.	34,100	110,859
Flowers Foods, Inc.	110,650	2,796,125
* Flowserve Corp.	1,633,240	37,466,526
FNB Financial Services Corp.	17,375	311,360
* Foodarama Supermarkets, Inc.	12,900	612,750
* # Footstar, Inc.	509,400	2,101,275
* Forest Oil Corp.	429,725	11,194,336
* Forgent Networks, Inc.	368,700	564,111
* Foster (L.B.) Co. Class A	162,400	1,234,240
* # Foster Wheeler, Ltd.	927,100	621,157
* FPIC Insurance Group, Inc.	291,130	6,960,918
Frankfort First Bancorp, Inc.	24,650	589,135
* Franklin Covey Co.	341,800	598,150
* Franklin Electronic Publishers, Inc.	112,300	452,569
Frequency Electronics, Inc.	97,600	1,141,920
Fresh Brands, Inc.	2,900	21,791
* Fresh Choice, Inc.	65,100	35,805
Friedman Industries, Inc.	108,395	505,121
Friedmans, Inc. Class A	592,200	1,214,010
* Frontier Airlines, Inc.	435,752	3,921,768
* Frozen Food Express Industries, Inc.	452,859	3,246,999
FSF Financial Corp.	16,100	558,267
* FSI International, Inc.	573,367	2,786,564
* # FuelCell Energy, Inc.	264,871	2,638,115
* G-III Apparel Group, Ltd.	98,600	635,970
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* Gadzooks, Inc.	238,170	450,141
* Gaiam, Inc.	19,084	126,336
* # Galey & Lord, Inc.	124,100	620
GameTech International, Inc.	79,900	402,696

* Gateway, Inc.	1,166,900	5,122,691
# GATX Corp.	1,452,500	39,173,925
* Gaylord Entertainment Co.	1,158,085	33,630,788
* GC Companies, Inc.	4,300	2,397
* Gehl Co.	162,712	2,960,480
* Genaissance Pharmaceuticals, Inc.	109,600	338,664
Gencorp, Inc.	1,361,940	16,452,235
* Gene Logic, Inc.	929,939	3,198,990
* General Communications, Inc. Class A	482,700	4,141,566
* General DataComm Industries, Inc.	690	145
* Genesee & Wyoming, Inc.	370,730	8,296,937
* Genesis Microchip, Inc.	228,756	2,735,922
* Gerber Scientific, Inc.	593,900	3,777,204
* Giant Group, Ltd.	50,600	70,840
* Giant Industries, Inc.	332,400	7,412,520
Gibraltar Steel Corp.	198,800	6,367,564
* Giga-Tronics, Inc.	28,800	46,080
Glatfelter (P.H.) Co.	1,307,700	16,581,636
* Glenayre Technologies, Inc.	996,900	1,953,924
* Globecom Systems, Inc.	162,800	916,564
* Glowpoint, Inc.	160,300	192,360
* GoAmerica, Inc.	9,279	3,804
Golden Enterprises, Inc.	17,200	45,236
* # Goodyear Tire & Rubber Co.	695,700	7,638,786
Goody's Family Clothing, Inc.	567,900	4,344,435
Gorman-Rupp Co.	32,100	860,280
* Gottschalks, Inc.	223,900	1,072,481
* GP Strategies Corp.	235,265	1,639,797
Graham Corp.	25,950	290,640
Granite Construction, Inc.	28,200	642,960
* Graphic Packaging Corp.	484,600	3,125,670
Gray Television, Inc.	1,146,950	15,759,093
Gray Television, Inc. Class A	40,650	522,352
Great American Financial Resources, Inc.	221,500	3,506,345
* Great Atlantic & Pacific Tea Co., Inc.	1,145,700	7,401,222
* Greenbrier Corp.	1,070	3,681
Greenbrier Companies, Inc.	15,200	319,960
* Griffin Land & Nurseries, Inc. Class A	25,000	599,500
* Group 1 Automotive, Inc.	525,000	14,421,750
* # GTC Biotherapeutics, Inc.	379,069	754,347
* GTSI Corp.	252,000	2,013,480
Guaranty Federal Bancshares, Inc.	15,300	298,579
* Guilford Pharmaceuticals, Inc.	338,313	1,796,442
* Gulfmark Offshore, Inc.	389,412	5,926,851
* Ha-Lo Industries, Inc.	223,600	157
Haggar Corp.	102,925	1,908,229
* Hain Celestial Group, Inc.	420,469	7,379,231
* Halifax Corp.	24,000	100,800

* Hampshire Group, Ltd.	19,100	549,698
Handleman Co.	379,276	8,002,724
* Hanger Orthopedic Group, Inc.	617,500	3,365,375
* # Hanover Compressor Co.	2,528,915	29,158,390
Hardinge, Inc.	148,600	1,642,179
Harleysville Group, Inc.	827,201	16,428,212
* Harolds Stores, Inc.	2,000	5,060
* Hartmarx Corp.	696,000	4,419,600
* Harvard Bioscience, Inc.	247,200	1,216,224
* Hastings Entertainment, Inc.	174,000	1,099,506
* Hastings Manufacturing Co.	1,700	3,570
Haverty Furniture Co., Inc.	188,300	3,187,919
* Hawaiian Holdings, Inc.	498,455	3,613,799
* Hawk Corp.	184,600	1,319,890
* Hector Communications Corp.	10,600	217,194
* HEI, Inc.	1,400	2,520
Heico Corp.	287,200	4,684,232
Heico Corp. Class A	23,951	291,005
Helmerich & Payne, Inc.	496,500	12,839,490
* Herley Industries, Inc.	120,715	2,219,940
* Hexcel Corp.	599,250	7,874,145
HF Financial Corp.	54,615	860,186
HMN Financial, Inc.	74,300	1,968,950
* HMS Holdings Corp.	345,607	2,087,466
* Hoenig Group Escrow Shares	104,700	24,081
Holly Corp.	371,700	7,612,416
* # Hollywood Media Corp.	283,500	927,045
* Home Products International, Inc.	125,550	179,536
* HomeStore, Inc.	49,000	106,820
Hooper Holmes, Inc.	322,100	1,320,610
Horace Mann Educators Corp.	940,745	15,964,443
Horizon Financial Corp.	78,320	1,503,744
* Horizon Health Corp.	109,600	2,304,888
* Horizon Offshore, Inc.	700,052	392,029
* Houston Exploration Co.	689,842	35,423,387
* Hub Group, Inc. Class A	109,800	2,911,896
Hudson River Bancorp, Inc.	7,354	130,975
* # Hudson Technologies, Inc.	54,900	52,155
* Huffy Corp.	378,995	102,329
Hughes Supply, Inc.	439,358	26,620,701
* Human Genome Sciences, Inc.	26,183	281,991
* Hurco Companies, Inc.	71,700	742,095
* Huttig Building Products, Inc.	50,700	420,810
* Hypercom Corp.	1,409,300	10,287,890
* I-many, Inc.	398,500	338,725
* Ico, Inc.	264,300	597,318
* Identix, Inc.	142,348	654,801
* IDT Corp.	645,122	9,431,684
* IDT Corp. Class B	118,400	1,779,552
* iGate Capital Corp.	564,308	1,664,709
IHOP Corp.	10,300	357,410

* Illumina, Inc.	280,900	1,615,175
* Image Entertainment, Inc.	29,400	111,720
# IMC Global, Inc.	206,783	3,296,121
* IMCO Recycling, Inc.	447,900	4,649,202
* ImmunoGen, Inc.	312,746	1,591,877
* Impco Technologies, Inc.	227,000	1,089,600
* Imperial Sugar Co.	149,168	2,073,435
* # Imperial Sugar Company	282,800	0
* Impreso, Inc.	6,500	16,185
* Incyte Genomics, Inc.	837,921	5,723,000
Independence Holding Co.	104,148	1,977,771
* Industrial Distribution Group, Inc.	270,150	2,161,200
* INEI Corp.	31,200	44,304
* InFocus Corp.	1,162,585	9,951,728
* Infonet Services Corp.	135,200	210,912
* Inforte Corp.	215,768	1,887,754
* InfoSpace, Inc.	80,846	3,072,148
Ingles Market, Inc. Class A	321,360	3,660,290
* Innotrac Corp.	158,700	1,396,560
* Innovative Clinical Solutions, Ltd.	8,426	46
* Innovex, Inc.	118,163	477,379
* Input/Output, Inc.	524,100	5,157,144
* Insight Communications Co., Inc.	1,258,614	11,126,148
* Insight Enterprises, Inc.	417,700	6,683,200
* Insituform Technologies, Inc. Class A	79,790	1,419,464
* Insmmed, Inc.	38,125	66,337
* Instinet Group, Inc.	455,900	2,252,146
* Insurance Auto Auctions, Inc.	349,326	6,011,900
* InsWeb Corp.	23,166	71,351
* IntegraMed America, Inc.	56,400	339,020
* Integrated Electrical Services, Inc.	1,048,500	5,053,770
* Integrated Information Systems, Inc.	7,220	902
* Integrated Telecom Express, Inc.	3,300	0
* Intelligent Systems Corp.	52,375	100,822
* # Intelligroup, Inc.	70,900	128,329
* InterCept Group, Inc.	588,073	10,179,544
* Interface, Inc. Class A	1,249,189	8,919,209
* Interland, Inc.	402,899	1,583,393
Intermet Corp.	744,006	2,380,819
International Aluminum Corp.	55,800	1,602,018
* International Shipholding Corp.	80,650	1,112,970
* # Internet Commerce Corp.	50,000	47,950
Interpool, Inc.	591,600	11,181,240
* Interstate Hotels & Resorts, Inc.	194,340	812,341
* # Intrusion, Inc.	23,600	28,320
* Intuitive Surgical, Inc.	7,148	173,339
Investors Title Co.	18,200	533,442

Iomega Corp.	1,467,600	6,369,384
* Ionics, Inc.	682,000	17,875,220
* # IPIX Corp.	7,500	62,025
* Iridex Corp.	89,000	577,610
* ITLA Capital Corp.	147,000	6,235,740
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* iVillage, Inc.	100	581
* IXYS Corp.	99,382	659,896
* J Net Enterprises, Inc.	108,700	241,857
* J. Alexander' s Corp.	107,200	755,760
* Jaclyn, Inc.	26,900	136,517
* Jaco Electronics, Inc.	105,869	482,763
* Jacuzzi Brands, Inc.	1,066,100	9,275,070
* Jakks Pacific, Inc.	744,224	14,571,906
* JDA Software Group, Inc.	610,088	6,027,669
* Jo-Ann Stores, Inc.	80,400	2,138,640
* Johnson Outdoors, Inc.	121,800	2,360,484
* JPS Industries, Inc.	43,200	133,963
* K-Tron International, Inc.	6,300	131,260
* K2, Inc.	1,200,810	15,898,724
* Kadant, Inc.	416,860	7,870,317
* Kaiser Aluminum Corp.	665	27
Kaman Corp. Class A	677,067	7,894,601
* # Kansas City Southern Industries, Inc.	1,886,100	28,291,500
* Katy Industries, Inc.	133,000	696,920
* KBK Capital Corp.	12,075	10,988
* Keane, Inc.	158,300	2,232,030
* Keith Companies, Inc.	34,290	500,977
Kellwood Co.	546,517	19,947,870
Kelly Services, Inc.	71,295	1,924,965
* Kemet Corp.	2,421,084	20,990,798
* Kendle International, Inc.	380,943	2,426,607
* Kennedy-Wilson, Inc.	43,900	323,762
Kewaunee Scientific Corp.	31,100	285,187
* Key Technology, Inc.	19,200	211,200
* Key Tronic Corp.	151,900	478,485
* Keynote Systems, Inc.	288,000	3,876,480
* Keystone Consolidated Industries, Inc.	18,342	5,503
* Kforce, Inc.	474,352	3,116,493
Kimball International, Inc. Class B	623,611	8,481,110
* Kindred Healthcare, Inc.	1,059,781	27,405,937
* # Kit Manufacturing Co.	1,400	210
Knape & Vogt Manufacturing Co.	37,434	482,150
* Knight Trading Group, Inc.	500,799	4,537,239
* Koala Corp.	44,700	12,069
* # Labranche & Co., Inc.	1,311,440	10,753,808
* LaCrosse Footwear, Inc.	29,400	219,589
Ladish Co., Inc.	299,510	2,566,801
* Lakes Entertainment, Inc.	269,894	2,580,187



* Lamson & Sessions Co.	211,000	1,483,330
* Lancer Corp.	108,400	1,103,512
# Landamerica Financial Group, Inc.	570,012	24,533,316
Landry' s Restaurants, Inc.	849,935	22,497,779
* Lantronix, Inc.	139,900	145,496
* Lattice Semiconductor Corp.	703,945	3,209,989
Lawson Products, Inc.	102,726	3,821,407
* Layne Christensen Co.	56,600	859,754
* Lazare Kaplan International, Inc.	126,800	999,818
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* LCC International, Inc. Class A	176,880	613,774
* Learning Care Group, Inc.	43,500	130,065
* Lesco, Inc.	217,900	2,734,645
* # Level 8 Systems, Inc.	5,966	597
* Liberate Technologies, Inc.	662,100	1,625,455
Liberty Corp.	327,650	13,243,613
* Lightbridge, Inc.	307,736	1,384,812
* # LightPath Technologies, Inc.	31,300	178,097
* # Lipid Sciences, Inc.	87,400	349,600
Lithia Motors, Inc. Class A	442,475	9,402,594
* LMI Aerospace, Inc.	29,100	39,867
# LNR Property Corp.	600,693	37,603,382
* Lodgenet Entertainment Corp.	26,000	378,560
* Lodgian, Inc.	944	9,836
* Logic Devices, Inc.	92,700	106,605
* LogicVision, Inc.	157,400	283,320
Lone Star Steakhouse & Saloon, Inc.	653,140	15,146,317
Longs Drug Stores Corp.	1,136,200	27,586,936
* Longview Fibre Co.	1,527,240	18,907,231
* LOUD Technologies, Inc.	1,000	2,000
Louisiana-Pacific Corp.	929,000	22,909,140
LSB Corp.	3,500	64,750
LSI Industries, Inc.	355,428	3,394,337
* Luby' s, Inc.	654,000	4,251,000
Lufkin Industries, Inc.	104,600	3,389,040
* Lydall, Inc.	474,500	4,977,505
* Lynch Corp.	6,200	73,625
* M & F Worldwide Corp.	469,576	6,245,361
* Mac-Gray Corp.	287,700	1,904,574
MAF Bancorp, Inc.	88,083	3,684,512
* # Magic Lantern Group, Inc.	28,600	15,730
* Magna Entertainment Corp.	158,300	941,885
* Magnetek, Inc.	694,900	4,523,799
* Magnum Hunter Resources, Inc.	2,151,128	21,919,994
* MAII Holdings, Inc.	62,700	6
* Main Street & Main, Inc.	258,064	433,548
Maine & Maritimes Corp.	400	12,280
* MAIR Holdings, Inc.	521,823	4,331,131
* Management Network Group, Inc.	191,954	322,483

* Manchester Technologies, Inc.	178,300	846,925
* Manugistic Group, Inc.	536,261	1,233,400
* Mapinfo Corp.	34,219	329,529
* Marisa Christina, Inc.	94,000	112,800
Maritrans, Inc.	108,500	1,634,010
MarkWest Hydrocarbon, Inc.	131,450	1,675,987
* Marlton Technologies, Inc.	96,500	57,900
Marsh Supermarkets, Inc. Class A	36,900	414,756
Marsh Supermarkets, Inc. Class B	59,400	668,250
* Marten Transport, Ltd.	200	3,476
MASSBANK Corp.	63,149	2,273,364
# Massey Energy Co.	1,266,587	34,856,474
* Mastec, Inc.	974,900	5,274,209

* Material Sciences Corp.	413,667	5,303,211
* Matria Healthcare, Inc.	75,070	1,983,349
* Matrix Bancorp, Inc.	5,000	55,050
* Maxco, Inc.	38,500	127,050
Maxcor Financial Group, Inc.	85,200	762,540
* Maxicare Health Plans, Inc.	600	132
* # Maxim Pharmaceuticals, Inc.	110,710	749,507
* Maxxam, Inc.	105,500	2,943,450
* Maxygen, Inc.	120,919	1,180,169
* Mayor' s Jewelers, Inc.	291,200	200,928
McRae Industries, Inc. Class A	32,700	279,585
* # MCSI, Inc.	27,200	273
* Meade Instruments Corp.	507,220	1,567,310
* Meadow Valley Corp.	44,064	104,916
* Meadowbrook Insurance Group, Inc.	397,300	1,883,202
* Medarex, Inc.	228,944	1,302,691
* MedCath Corp.	246,359	3,870,300
* Media 100, Inc.	4,700	35
Media General, Inc. Class A	45,600	2,653,464
* # Medialink Worldwide, Inc.	63,000	189,000
* Medical Resources, Inc.	1,619	0
* Medicare, Inc.	58,600	174,628
* Medquist, Inc.	471,073	5,052,258
* Mens Warehouse, Inc.	250,500	7,014,000
Merchants Group, Inc.	23,900	577,185
* Mercury Air Group, Inc.	39,650	199,439
* Meridian Resource Corp.	54,300	412,137
* Merisel, Inc.	3,600	9,900
* Merrimac Industries, Inc.	35,170	297,186
Mesa Labs, Inc.	11,300	121,475
* Mestek, Inc.	13,500	233,415
* Meta Group, Inc.	9,000	42,750
* MetaSolv, Inc.	595,737	1,489,342
* Metris Companies, Inc.	1,768,300	14,464,694
* Metro One Telecommunications, Inc.	461,619	650,883

* Metromedia International Group, Inc.	400	160
MFB Corp.	17,700	522,593
* MFRI, Inc.	59,900	221,630
# MGP Ingredients, Inc.	105,200	968,892
* Michael Anthony Jewelers, Inc.	93,900	122,070
* Micro Component Technology, Inc.	20,800	14,144
* Micro Linear Corp.	189,700	1,058,526
* MicroFinancial, Inc.	125,000	437,500
* Microtek Medical Holdings, Inc.	590,800	2,321,844
* Microtune, Inc.	156,700	777,232
Midland Co.	49,800	1,335,636
* # Midway Games, Inc.	38,000	458,660
* Midwest Express Holdings, Inc.	506,602	1,707,249
* Mikohn Gaming Corp.	167,400	761,670
* Milacron, Inc.	791,300	2,690,420
* Miller Industries, Inc.	84,590	752,005
* Millerbuilding Systems Escrow Shares	46,200	13,860

Minerals Technologies, Inc.	204,600	11,492,382
Minuteman International, Inc.	9,000	120,285
* MIPS Technologies, Inc.	395,300	2,016,030
* # Misonix, Inc.	113,790	711,188
* Mission Resources Corp.	523,900	2,457,091
* Mitcham Industries, Inc.	143,200	694,520
* MKS Instruments, Inc.	93,862	1,261,505
* Mobile Mini, Inc.	416,221	11,342,022
* Modem Media, Inc.	79,136	384,601
Modine Manufacturing Co.	267,546	7,972,871
* Mod-Pac Corp.	9,843	108,273
* Mod-Pac Corp. Class B	3,878	19,390
* Modtech Holdings, Inc.	403,264	2,947,860
* Moldflow Corp.	42,500	510,000
* Mondavi (Robert) Corp. Class A	303,306	12,468,910
* Monterey Pasta Co.	472,200	1,416,600
* Moore Handley, Inc.	2,000	5,650
* Motor Car Parts & Accessories, Inc.	71,200	534,000
Movado Group, Inc.	521,600	7,484,960
* MPS Group, Inc.	3,160,100	28,219,693
* MRV Communications, Inc.	713,600	1,584,192
* MSC Software Corp.	886,439	6,462,140
* # MTI Technology Corp.	300	549
* MTM Technologies, Inc.	6,200	8,990
Mueller (Paul) Co.	2,300	69,288
Mueller Industries, Inc.	909,888	35,749,500
Myers Industries, Inc.	336,333	3,827,474
Nacco Industries, Inc. Class A	116,800	9,257,568
* Nanogen, Inc.	180,200	753,236
* Nanometrics, Inc.	370,620	3,646,901
* # Napco Security Systems, Inc.	99,600	823,692

Nash-Finch Co.	370,111	10,929,378
* Nashua Corp.	116,000	1,194,800
* NATCO Group, Inc. Class A	30,800	243,936
* Nathans Famous, Inc.	107,000	638,790
* National Home Health Care Corp.	53,533	521,411
National Presto Industries, Inc.	135,950	5,533,165
* National Research Corp.	74,900	1,160,950
* National RV Holdings, Inc.	196,250	2,606,200
* National Technical Systems, Inc.	128,684	479,991
* National Western Life Insurance Co. Class A	24,300	3,830,409
* Natrol, Inc.	122,500	334,425
* Natural Alternatives International, Inc.	81,900	755,937
* Natus Medical, Inc.	159,600	940,044
* Navidec, Inc.	5,188	16,602
* # Navigant International, Inc.	469,799	7,544,972
* Navigators Group, Inc.	42,036	1,229,133
* NCI Building Systems, Inc.	561,998	17,242,099
* NCO Group, Inc.	920,681	23,532,594
* Neoforma, Inc.	271,106	2,765,281
* NeoMagic Corp.	364,300	389,801
* NES Rentals Holdings, Inc.	448	3,595
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* Net2Phone, Inc.	605,734	1,811,145
NetBank, Inc.	302,082	3,214,152
* Netegrity, Inc.	33,550	203,649
* NetIQ Corp.	1,678,223	16,144,505
* NetManage, Inc.	83,916	453,146
* NetRatings, Inc.	702,810	10,865,443
* Netscout System, Inc.	40,238	228,954
* Network Equipment Technologies, Inc.	338,900	2,260,463
* Neurogen Corp.	45,490	312,061
* New Brunswick Scientific Co., Inc.	103,193	552,083
* New Horizons Worldwide, Inc.	63,775	372,574
* NewMarket Corp.	287,420	5,946,720
* Newpark Resources, Inc.	590,000	3,363,000
* Newport Corp.	996,765	12,459,563
Niagara Corp.	132,200	763,455
* Nitches, Inc.	4,047	21,085
* NMS Communications Corp.	203,900	978,720
* NMT Medical, Inc.	123,900	415,065
* Nobel Learning Communities, Inc.	83,500	587,005
* Noel Group, Inc.	95,400	286
# Noland Co.	3,000	126,135
* Norstan, Inc.	247,900	642,061
* North America Galvanizing & Coatings, Inc.	73,400	152,672
* North American Scientific, Inc.	78,335	578,896
North Central Bancshares, Inc.	39,900	1,486,275
Northeast Bancorp	21,200	409,160
Northeast Pennsylvania Financial Corp.	3,200	53,760

* Northland Cranberries, Inc.	19,600	11,172
Northrim BanCorp, Inc.	1	13
* Northwest Pipe Co.	91,800	1,543,158
* Novamed Eyecare, Inc.	60,989	229,929
* Nu Horizons Electronics Corp.	488,962	3,104,909
* Numerex Corp. Class A	77,800	283,970
NWH, Inc.	52,900	856,980
* NYFIX, Inc.	416,763	2,208,844
Nymagic, Inc.	125,800	2,908,496
* O.I. Corp.	51,900	435,960
* Obie Media Corp.	70,500	303,150
* # OCA, Inc.	1,503,100	7,680,841
* Ocwen Financial Corp.	677,430	6,137,516
* Odd Job Stores, Inc.	175,300	267,333
* Offshore Logistics, Inc.	694,000	20,681,200
* # Oglebay Norton Co.	55,400	11,080
Ohio Art Co.	3,500	33,250
* Ohio Casualty Corp.	1,815,745	36,587,262
* Oil States International, Inc.	689,481	11,100,644
Oil-Dri Corp. of America	47,700	713,115
* Olympic Steel, Inc.	210,900	4,270,725
* Omega Protein Corp.	600,600	5,093,088
* Omnova Solutions, Inc.	171,900	1,012,491
* Omtool, Ltd.	52,614	419,860
* On Assignment, Inc.	538,491	2,498,598

* One Price Clothing Stores, Inc.	42,786	428
* # Oneida, Ltd.	179,800	267,902
Onyx Acceptance Corp.	107,900	1,678,924
* Opinion Research Corp.	89,900	559,178
* Oplink Communications, Inc.	158,500	277,375
* Opti, Inc.	168,800	236,320
* Oregon Steel Mills, Inc.	631,261	9,140,659
* Orthodontic Centers of America, Inc.	50,000	255,500
* Orthologic Corp.	336,700	2,390,570
* Oscient Pharmaceutical Corp.	13,100	55,151
* OSI Systems, Inc.	385,515	5,613,098
Outlook Group Corp.	59,300	358,824
Overseas Shipholding Group, Inc.	957,775	41,184,325
* OYO Geospace Corp.	19,000	320,720
* Pacific Premier Bancorp, Inc.	29,840	324,361
* Par Technology Corp.	150,700	1,354,793
* Paradyne Networks Corp.	11,500	49,680
Park Electrochemical Corp.	214,150	4,743,423
* Parker Drilling Co.	2,494,100	8,080,884
* Park-Ohio Holdings Corp.	115,635	1,998,173
Parkvale Financial Corp.	40,825	1,047,161
* Parlex Corp.	165,300	975,270
* Parlux Fragrances, Inc.	224,000	2,100,896

* Pathmark Stores, Inc.	878,854	6,222,286
* Patrick Industries, Inc.	96,250	1,053,938
Paula Financial, Inc.	90,600	256,398
* Paul-Son Gaming Corp.	35,400	166,380
* Paxson Communications Corp.	462,700	842,114
* Payless Cashways, Inc.	4,184	7
* Payless ShoeSource, Inc.	410,400	4,760,640
* PC Connection, Inc.	486,108	3,208,313
* PC-Tel, Inc.	314,075	2,854,942
* Pediatric Services of America, Inc.	200,550	1,457,999
* Peerless Manufacturing Co.	20,100	281,400
* Peerless Systems Corp.	120,900	151,040
* Pegasus Solutions, Inc.	574,358	7,196,706
* Pemstar, Inc.	690,271	1,214,877
Penford Corp.	79,800	1,359,792
* Penn Treaty American Corp.	235,200	437,472
Penn Virginia Corp.	34,500	1,188,870
Penn-America Group, Inc.	323,275	4,221,972
Pep Boys - Manny, Moe & Jack	1,337,500	21,266,250
* Perceptron, Inc.	239,700	1,572,432
* Pericom Semiconductor Corp.	396,441	3,908,908
* Perry Ellis International, Inc.	93,990	2,123,234
* Per-Se Technologies, Inc.	364,566	4,568,012
* Petrocorp, Inc. Escrow Shares	102,600	6,156
* Pharmacopia Drug Discovery, Inc.	153,145	805,543
* PharmChem, Inc.	54,000	4,320
Phillips-Van Heusen Corp.	924,800	18,643,968
* Phoenix Technologies, Ltd.	158,693	855,355
* Photo Control Corp.	4,200	11,172

* Photronics, Inc.	319,263	4,581,424
* Piccadilly Cafeterias, Inc.	184,200	18
* Pico Holdings, Inc.	184,820	3,214,020
Pinnacle Bancshares, Inc.	10,400	151,320
* Pinnacle Entertainment, Inc.	508,400	6,304,160
* Plains Exploration & Production Co.	94,935	1,842,688
* Play By Play Toys and Novelties, Inc.	52,900	108
* Plexus Corp.	283,395	3,341,227
PMA Capital Corp. Class A	560,271	3,949,911
Pocahontas Bancorp, Inc.	69,800	1,179,620
* Polyone Corp.	473,800	3,363,980
* Pomeroy IT Solutions, Inc.	359,347	4,667,918
Pope & Talbot, Inc.	240,200	4,426,886
PowerCerv Corp.	20,666	9,093
* Power-One, Inc.	2,388	17,934
* Powerwave Technologies, Inc.	591,140	3,576,397
* PPT Vision, Inc.	89,000	105,465
* PRAECIS Pharmaceuticals, Inc.	901,348	2,118,168
Preformed Line Products Co.	14,300	321,750

* Premier Financial Bancorp	1,100	9,801
Presidential Life Corp.	862,250	15,132,488
* # PRG-Schultz International, Inc.	554,349	3,143,159
* Pricesmart, Inc.	76,759	676,170
* Prime Hospitality Corp.	1,303,752	15,671,099
* Prime Medical Services, Inc.	561,463	4,098,118
* Primus Knowledge Solutions, Inc.	117,500	131,600
* Printronix, Inc.	90,000	1,339,200
* Procom Technology, Inc.	5,400	3,807
* Procurenet, Inc.	22,400	22
Programmers Paradise, Inc.	81,600	677,280
* Progressive Software Holding, Inc.	5,680	1
* Protection One, Inc.	1,086,100	217,220
Providence & Worcester Railroad Co.	47,100	458,990
Provident Financial Holdings, Inc.	55,200	1,313,760
* Province Healthcare Co.	571,813	11,173,226
* PSS World Medical, Inc.	198,501	2,141,826
* PTEK Holdings, Inc.	359,361	3,079,724
Pulitzer, Inc.	139,800	6,808,260
* Pure World, Inc.	100,500	231,150
Pyramid Breweries, Inc.	110,100	254,441
* QEP Co., Inc.	20,600	287,988
Quaker Fabric Corp.	495,407	3,299,411
* Quality Dining, Inc.	217,600	609,280
Quanex Corp.	494,502	22,786,652
* Quanta Services, Inc.	2,621,150	16,827,783
* Quantum Corp.- DLT	498,800	1,172,180
* Quantum Fuel Systems Technologies Worldwide, Inc.	14,150	76,127
* Quicklogic Corp.	144,500	380,180
* Quigley Corp.	14,400	120,240
* Quovadx, Inc.	501,945	913,540
* R & B, Inc.	122,500	2,450,000
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* Radiologix, Inc.	205,792	802,589
* Rag Shops, Inc.	55,755	204,621
* Railamerica, Inc.	1,054,665	12,286,847
* Raytech Corp.	26,800	52,528
* RCM Technologies, Inc.	234,100	1,020,910
* Reading International, Inc. Class A	213,799	1,656,942
* Reading International, Inc. Class B	14,660	109,950
* # RealNetworks , Inc.	300	1,491
* # Redhook Ale Brewery, Inc.	126,500	384,560
* Refac	11,357	53,662
Regal-Beloit Corp.	658,683	14,530,547
* Regent Communications, Inc.	1,111,524	6,402,378
* Register.Com, Inc.	78,955	453,991
* Reliability, Inc.	100,400	65,260
Reliance Steel & Aluminum Co.	613,963	23,293,756
* # Relm Wireless Corp.	59,254	106,657

* Remec, Inc.	751,020	3,897,794
* RemedyTemp, Inc.	184,200	1,444,128
* Rent-Way, Inc.	658,000	4,803,400
* Reptron Electronics, Inc.	73,300	0
* Reptron Electronics, Inc.	2,856	17,993
* Republic First Bancorp, Inc.	73,403	954,239
* Res-Care, Inc.	528,510	5,591,636
Resource America, Inc.	485,676	10,684,872
* Restoration Hardware, Inc.	59,323	367,209
* Retail Ventures, Inc.	945,473	6,467,035
* Rex Stores Corp.	339,550	4,312,285
* Rexhall Industries, Inc.	38,798	47,722
* RF Monolithics, Inc.	19,600	139,356
# Riggs National Corp.	840,684	19,756,074
* Riverside Group, Inc.	3,200	40
* Riverstone Networks, Inc.	9,900	7,326
Riverview Bancorp, Inc.	56,600	1,159,734
* Riviera Holdings Corp.	5,500	59,180
* Riviera Tool Co.	16,500	33,825
RLI Corp.	209,779	7,759,725
* Roadhouse Grill, Inc.	125,600	27,004
Roanoke Electric Steel Corp.	140,900	1,945,829
Robbins & Myers, Inc.	421,000	8,041,100
* # Robotic Vision Systems, Inc.	14,000	26,600
* Rochester Medical Corp.	27,100	243,900
Rock of Ages Co.	87,600	678,900
* # Rockford Corp.	173,400	818,448
Rock-Tenn Co. Class A	1,032,050	14,861,520
* Rocky Shoes & Boots, Inc.	71,400	1,370,880
* Rouge Industries, Inc. Class A	1,200	10
* RTI International Metals, Inc.	641,450	9,551,191
* RTW, Inc.	93,850	610,025
* Rubio' s Restaurants, Inc.	194,869	1,685,617
Ruddick Corp.	71,791	1,369,054
* Rural/Metro Corp.	134,500	208,475
* Rush Enterprises, Inc. Class A	105,400	1,101,430
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* Rush Enterprises, Inc. Class B	105,400	1,216,316
Russ Berrie & Co., Inc.	19,400	374,420
Russell Corp.	967,200	17,274,192
* Ryan' s Restaurant Group, Inc.	401,712	5,519,523
Ryerson Tull, Inc.	738,739	11,775,500
* S&K Famous Brands, Inc.	78,600	1,167,210
* Safeguard Scientifics, Inc.	993,100	1,767,718
* SafeNet, Inc.	164,797	4,688,475
* Safety Components International, Inc.	1,155	15,477
* # Salton, Inc.	329,700	1,625,421
* Sands Regent Casino Hotel	15,492	116,825
* Sangamo BioSciences, Inc.	15,400	67,606



* Sapiient Corp.	500	3,750
* Satcon Technology Corp.	101,000	221,190
Saucony, Inc. Class A	5,500	129,250
Saucony, Inc. Class B	48,100	1,113,996
Sauer-Danfoss, Inc.	74,100	1,311,570
* SBS Technologies, Inc.	239,580	2,458,091
* ScanSoft, Inc.	106,858	456,284
* Scheid Vineyards, Inc.	34,100	170,500
* Schieb (Earl), Inc.	75,600	242,298
* Schlotzskys, Inc.	164,000	43,460
* Schuff International, Inc.	106,600	212,667
# Schulman (A.), Inc.	746,886	14,982,533
Schweitzer-Maudoit International, Inc.	84,100	2,557,481
* SCM Microsystems, Inc.	329,561	939,249
Scope Industries, Inc.	8,100	570,038
SCPIE Holdings, Inc.	150,800	1,348,152
* SCS Transportation, Inc.	422,321	7,838,278
Seaboard Corp.	26,240	13,960,992
* Seabulk International, Inc.	557,000	4,974,010
* Seacor Smit, Inc.	557,366	24,061,490
* Secom General Corp.	11,500	13,973
* SED International Holdings, Inc.	11,350	17,593
* SEEC, Inc.	2,200	407
* Segue Software, Inc.	68,200	231,880
* Selas Corp. of America	76,500	183,600
* Selectica, Inc.	930,002	3,524,708
Selective Insurance Group, Inc.	829,202	28,632,345
* Semitool, Inc.	226,635	1,731,491
* # SEMX Corp.	40,400	3,333
* Seneca Foods Corp. Class B	10,500	195,300
* Sequa Corp. Class A	94,900	5,052,476
* Sequa Corp. Class B	28,900	1,589,500
* Sequenom, Inc.	700,551	693,545
* Service Corp. International	4,211,800	25,312,918
* Servotronics, Inc.	400	1,658
* # Shaw Group, Inc.	1,887,998	19,427,499
* Shiloh Industries, Inc.	148,700	2,139,793
* Shoe Carnival, Inc.	372,127	4,268,297
* Shoe Pavilion, Inc.	9,500	26,125
* Sholodge, Inc.	71,600	350,840

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* Shopko Stores, Inc.	851,000	14,398,920
* Sifco Industries, Inc.	74,715	231,617
* Sight Resource Corp.	75,200	865
* Sigmatron International, Inc.	16,800	153,216
* # Silicon Graphics, Inc.	1,681,500	2,656,770
Simmons First National Corp. Class A	88,193	2,188,068
* SimpleTech, Inc.	288,500	1,093,415
* Sipex Corp.	490,900	2,341,593

* Sitel Corp.	839,700	1,788,561
* Six Flags, Inc.	2,729,700	15,204,429
* Skechers U.S.A., Inc. Class A	476,632	6,339,206
Skyline Corp.	118,700	4,534,340
* # Skyworks Solutions, Inc.	815,161	6,790,291
* SL Industries, Inc.	100	1,127
* Smart & Final Food, Inc.	281,600	4,592,896
* SmartDisk Corp.	1,000	235
* Smith & Wollensky Restaurant Group, Inc.	160,400	914,280
Smith (A.O.) Corp.	626,400	15,296,688
Smith (A.O.) Corp. Convertible Class A	70,050	1,710,621
* Smithway Motor Xpress Corp. Class A	73,800	293,650
* Sola International, Inc.	484,200	9,345,060
* Somera Communications, Inc.	93,400	125,156
Sonic Automotive, Inc.	881,693	18,339,214
* Sonic Foundry, Inc.	22,800	38,076
* SonicWALL, Inc.	1,157,567	6,250,862
* Sourcecorp, Inc.	469,494	10,399,292
South Jersey Industries, Inc.	373,791	16,895,353
* Southern Energy Homes, Inc.	180,800	754,840
* Southwall Technologies, Inc.	131,500	78,900
Southwest Gas Corp.	1,700	40,120
* Southwestern Energy Co.	386,800	13,758,476
* # Spacehab, Inc.	122,200	305,500
Span-American Medical System, Inc.	24,000	263,520
* SPAR Group, Inc.	6,000	5,760
* Spartan Stores, Inc.	278,081	1,134,570
* Sparton Corp.	120,503	1,084,527
* Spectrum Control, Inc.	173,800	1,383,448
* Spherion Corp.	1,782,089	13,044,891
* Spinnaker Exploration Co.	1,009,666	34,469,997
* Sport Chalet, Inc.	45,900	596,700
* Sport Supply Group, Inc.	105,400	179,180
* Sport-Haley, Inc.	60,800	235,296
* Sports Club Co., Inc.	116,000	185,600
* SportsLine.Com, Inc.	227,300	388,683
* # SR Telecom, Inc.	11,987	21,097
* SRI/Surgical Express, Inc.	52,500	315,000
* Stamps.com, Inc.	97,504	1,454,760
Standard Commercial Corp.	368,480	5,637,744
* Standard Management Corp.	134,600	448,218
Standard Motor Products, Inc. Class A	384,750	5,498,078
Standard Register Co.	548,799	5,734,950
Star Buffet, Inc.	7,200	46,440
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Starrett (L.S.) Co. Class A	64,600	917,320
State Financial Services Corp. Class A	66,241	1,877,932
# Steel Dynamics, Inc.	953,488	29,901,384
Steel Technologies, Inc.	370,191	7,437,137

* SteelCloud Co.	5,900	13,452
* Steinway Musical Instruments, Inc.	168,900	4,798,449
* Stellent, Inc.	507,534	3,507,060
Stepan Co.	129,000	2,928,300
Stephan Co.	51,500	316,725
Stewart & Stevenson Services, Inc.	821,400	13,725,594
* Stewart Enterprises, Inc.	3,081,205	20,983,006
Stewart Information Services Corp.	513,700	18,770,598
* Stifel Financial Corp.	38,572	1,053,401
* Stillwater Mining Co.	1,261,480	18,064,394
* Stoneridge, Inc.	637,200	9,462,420
* StorageNetworks, Inc. Escrow Shares	362,800	9,832
* Stragene Corp.	35,039	248,742
Strategic Distribution, Inc.	65,178	977,670
* Stratos International, Inc.	229,463	894,906
* Stratus Properties, Inc.	94,450	1,233,611
Stride Rite Corp.	1,103,500	10,902,580
* Suburban Lodges of America, Inc. Escrow Shares	241,100	0
* Summa Industries, Inc.	41,800	415,952
* SumTotal Systems, Inc.	11,597	55,898
* Suncoast Naturals, Inc.	625	325
* Sundance Homes, Inc.	40,500	223
* SunLink Health Systems, Inc.	65,400	366,240
* # Sunrise Senior Living, Inc.	636,600	22,548,372
Sunrise Telecom, Inc.	3,200	8,480
* Suntron Corp.	92,475	429,084
* Superior Consultant Holdings Corp.	3,900	23,595
* # Superior Telecom, Inc.	126,600	1,266
Superior Uniform Group, Inc.	136,600	1,877,567
Supreme Industries, Inc.	56,610	349,284
* Swift Energy Corp.	816,605	16,617,912
SWS Group, Inc.	267,400	3,917,410
* Sycamore Networks, Inc.	1,416,865	5,398,256
* Sykes Enterprises, Inc.	738,599	3,353,239
* Symmetricom, Inc.	561,441	4,513,986
* Syms Corp.	343,900	3,421,805
* Synalloy Corp.	88,350	879,083
Sypris Solutions, Inc.	96,793	1,204,105
* Systemax, Inc.	464,200	2,687,718
* T-3 Energy Services, Inc.	880	5,095
* Taitron Components, Inc.	6,500	11,700
Tandy Brand Accessories, Inc.	63,700	859,950
* Tarrant Apparel Group	287,100	318,681
Tasty Baking Co.	220,500	1,761,795
TB Woods Corp.	92,900	559,351
* TeamStaff, Inc.	86,000	191,780
* Technical Communications Corp.	6,300	26,145
* Technology Solutions Corp.	64,000	64,000

* TechTeam Global, Inc.	234,500	2,312,170
Tecumseh Products Co. Class A	409,432	16,848,127
Tecumseh Products Co. Class B	15,600	625,560
* Tegal Corp.	66,300	73,593
* Teleglobe International Holding, Ltd.	131,155	369,857
* Teletech Holdings, Inc.	39,324	324,030
* Tenneco Automotive, Inc.	363,120	4,880,333
* Terayon Communication Systems, Inc.	121,300	197,719
* Terex Corp.	884,413	31,953,842
* Terra Industries, Inc.	2,193,100	16,448,250
* Tesoro Petroleum Corp.	1,821,900	43,142,592
Texas Industries, Inc.	628,957	27,548,317
TF Financial Corp.	36,200	995,500
* The Banc Corp.	106,438	686,525
* The Dress Barn, Inc.	160,885	2,665,864
* The Hallwood Group, Inc.	100	5,050
The Marcus Corp.	603,400	11,464,600
# The Phoenix Companies, Inc.	1,228,900	12,940,317
* The Rowe Companies	9,400	50,760
* Theragenics Corp.	857,500	3,215,625
* TheStreet.com, Inc.	264,000	897,600
* Third Wave Technologies	166,200	837,648
* THQ, Inc.	37,285	708,042
* Three-Five Systems, Inc.	622,500	1,823,925
* TIBCO Software, Inc.	3,000	18,960
* # Tickets.com, Inc.	14,500	8,845
* TII Network Technologies, Inc.	98,200	111,948
Timberland Bancorp, Inc.	56,400	1,283,100
* Timco Aviation Services, Inc.	11,922	3,815
* Time Warner Telecom, Inc.	253,756	1,164,740
* Tipperary Corp.	126,900	425,750
Titan International, Inc.	260,900	2,543,775
* Titan Pharmaceuticals, Inc.	295,898	754,540
* TL Administration Corp.	1,700	27
Todd Shipyards Corp.	81,650	1,298,235
* Todhunter International, Inc.	73,100	942,990
* Torch Offshore, Inc.	276,800	589,584
* Tower Automotive, Inc.	1,682,550	5,013,999
Traffix, Inc.	262,300	1,683,966
* Trailer Bridge, Inc.	111,200	561,560
* Trammell Crow Co.	349,700	4,644,016
* Trans World Entertainment Corp.	1,048,131	10,449,866
* Transcat, Inc.	60,000	172,800
* Transgenomic, Inc.	41,488	46,052
* Transkaryotic Therapies, Inc.	198,133	3,120,595
Trans-Lux Corp.	2,746	17,217
* Transmeta Corp.	59,900	85,058
* Transmontaigne Oil Co.	580,824	3,914,754
* Transport Corp. of America	20,000	158,000
* Transpro, Inc.	191,600	1,053,800
* Transtechnology Corp.	97,300	802,725

* #	Trenwick Group, Ltd.	199,776	2,797
* #	Trestle Holdings, Inc.	5,240	11,895
*	Triad Guaranty, Inc.	56,959	3,172,616
* #	Trico Marine Services, Inc.	684,930	178,082
	Trinity Industries, Inc.	1,299,200	36,052,800
*	Tripos, Inc.	7,200	29,376
*	Triquint Semiconductor, Inc.	729,370	2,771,606
*	Triumph Group, Inc.	465,817	14,999,307
*	TriZetto Group, Inc.	825,529	5,093,514
* #	Trump Hotels & Casino Resorts, Inc.	447,900	98,538
*	Tumbleweed Communications Corp.	37,100	77,910
*	Turnstone Systems, Inc.	243	0
*	Tut Systems, Inc.	13,500	26,177
*	Tweeter Home Entertainment Group, Inc.	707,109	4,037,592
	Twin Disc, Inc.	37,400	885,632
*	U.S. Concrete, Inc.	530,917	3,227,975
* #	U.S. Diagnostic, Inc.	20,800	2
*	U.S. Xpress Enterprises, Inc. Class A	163,490	2,718,839
	UICI	1,188,000	33,038,280
*	Ulticom, Inc.	96,362	921,221
	UMB Financial Corp.	535,469	25,836,379
* #	Unapix Entertainment, Inc.	9,300	38
*	Unico American Corp.	72,700	458,010
*	Unifi, Inc.	1,503,566	2,871,811
	Unifirst Corp.	256,200	7,360,626
	Union Bankshares Corp.	760	23,560
*	United American Healthcare Corp.,	17,950	95,135
	United Auto Group, Inc.	1,244,600	30,156,658
	United Community Financial Corp.	749,995	8,384,944
	United Fire & Casualty Co.	44,450	2,693,670
* #	United Rentals, Inc.	1,221,700	17,946,773
*	United Retail Group, Inc.	304,501	800,838
*	United Road Services, Inc.	5,380	538
*	Universal Access Global Holdings, Inc.	250	33
*	Universal American Financial Corp.	180,966	2,064,822
*	Universal Compression Holdings, Inc.	874,084	28,678,696
	Universal Forest Products, Inc.	99,843	2,984,307
*	Universal Stainless & Alloy Products, Inc.	118,900	1,571,858
	Unizan Financial Corp.	33,731	932,662
* #	Unova, Inc.	331,900	4,839,102
*	Urologix, Inc.	49,400	496,964
*	URS Corp.	1,181,096	29,173,071
* #	US Energy Corp.	25,700	57,568
*	USA Truck, Inc.	71,600	773,280
	Usec, Inc.	2,473,602	21,075,089
	USF Corp.	817,338	28,002,000
*	V.I. Technologies, Inc.	100	89

* Vail Resorts, Inc.	817,823	14,851,666
* # Valence Technology, Inc.	4,800	13,584
Valhi, Inc.	213,152	3,112,019
Valley National Gases, Inc.	13,800	129,720
* Valpey Fisher Corp.	10,350	35,087
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* ValueClick, Inc.	94,900	686,127
* Valuevision Media, Inc. Class A	9,900	123,651
* Variflex, Inc.	68,100	515,449
* Vastera, Inc.	706,795	1,328,775
* Verilink Corp.	120,660	349,914
* Veritas DGC, Inc.	986,300	23,109,009
* Verso Technologies, Inc.	322,228	312,561
* Verticalbuyer Inc.	7,773	58
Vesta Insurance Group, Inc.	1,005,100	4,784,276
* Vical, Inc.	514,142	2,509,013
* Vicon Industries, Inc.	71,500	336,050
* Viewpoint Corp.	1,400	2,492
* Vignette Corp.	927,600	1,122,396
Vintage Petroleum, Inc.	1,452,735	23,824,854
* Virco Manufacturing Corp.	60,786	449,816
# Visteon Corp.	2,697,665	25,169,214
* Visual Networks, Inc.	26,900	67,250
* # Vitech America, Inc.	700	2
* Volt Information Sciences, Inc.	402,800	10,722,536
Vulcan International Corp.	11,200	515,760
* Vyyo, Inc.	134,614	720,320
Walter Industries, Inc.	118,400	1,757,056
* # Warnaco Group, Inc.	40,400	40
Washington Savings Bank FSB	37,650	410,385
Waste Industries USA, Inc.	238,100	2,547,670
* WatchGuard Technologies, Inc.	954,302	4,523,391
* Water Pik Technologies, Inc.	106,700	1,427,646
* Waterlink, Inc.	248,300	112
Watsco, Inc. Class A	137,200	3,989,776
Watts Water Technologies, Inc.	154,800	3,941,208
Wausau-Mosinee Paper Corp.	1,316,999	20,624,204
* Webb Interactive Services, Inc.	4,200	1,848
* Webco Industries, Inc.	93,900	399,075
* Weider Nutrition International, Inc.	166,500	537,795
Weis Markets, Inc.	26,400	884,928
Wellco Enterprises, Inc.	300	5,745
Wellman, Inc.	861,000	6,362,790
* # Wells-Gardner Electronics Corp.	61,241	318,453
* Westaff, Inc.	192,900	578,893
Westbank Corp.	1,143	24,186
* Westcoast Hospitality Corp.	290,000	1,392,000
Western Ohio Financial Corp.	23,400	798,642
* Western Power & Equipment Corp.	4,091	2,536

* Whitehall Jewelers, Inc.	349,100	2,757,890
* Whiting Petroleum Corp.	37,989	896,920
* # WHX Corp.	114,633	139,852
* Wickes, Inc.	49,400	272
* Williams Industries, Inc.	3,400	12,546
* Willis Lease Finance Corp.	132,900	974,157
* Wilshire Oil Co. of Texas	113,590	584,989
* Wilsons The Leather Experts, Inc.	502,101	2,962,396
* Wind River Systems, Inc.	196,120	2,127,902

* Wireless WebConnect!, Inc.	4,500	13
* Wolverine Tube, Inc.	429,700	4,932,956
Woodward Governor Co.	8,066	474,281
* Worldwide Restaurant Concepts, Inc.	757,705	2,454,964
* Xanser Corp.	259,400	635,530
* Xeta Corp.	30,500	112,850
* Zapata Corp.	31,610	1,955,079
Ziegler Co., Inc.	8,200	151,700
* # Zoltek Companies, Inc.	309,048	2,243,688
* Zomax, Inc.	604,746	2,050,694
* Zones, Inc.	173,400	492,456
* Zoran Corp.	553,931	8,718,874
* Zygo Corp.	412,412	4,111,748
* Zymetx, Inc.	16,400	697

<b>TOTAL COMMON STOCKS</b> (Cost \$4,372,843,496)		<u>5,179,032,769</u>
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**RIGHTS/WARRANTS – (0.0%)**

* American Banknote Corp. Warrants Series 1 10/01/07	257	0
* American Banknote Corp. Warrants Series 2 10/10/07	257	0
* # Angeion Corp. Warrants 10/31/20	315	0
* Chart Industries, Inc. Warrants 09/15/10	3	31
* Chiquita Brands International, Inc. Warrants 03/19/09	142,110	667,917
* CSF Holding, Inc. Litigation Rights 12/30/99	40,500	0
* Del Global Technologies Corp. Warrants 03/28/08	19,927	24,411
* Imperial Credit Industries, Inc. Warrants 01/31/08	4,082	0
* Imperial Sugar Co. Warrants 08/29/08	9,694	19,000
* Lodgian, Inc. Class A Warrants 11/25/07	3,433	154
* Lodgian, Inc. Class B Warrants 11/25/09	10,609	504
* Magnum Hunter Resources Warrants 03/21/05	9,740	3,409
* Miltope Group, Inc. Contigent Value Rights	53,600	0
* PMR Corp. Contingent Value Rights 08/05/04	105,000	105
* Timco Aviation Services Warrants 02/27/07	25,879	3

<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$6,107,175)		<u>715,534</u>
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	<b>Face</b>	
	<b>Amount</b>	<b>Value †</b>
	<u>(000)</u>	

**BONDS – (0.0%)**

* Del Global Technologies Corp. Subordinated Promissory Note			
* 6.000%, 03/28/07	\$	40	0
* Timco Aviation Services, Inc. Jr. Subordinated Note			
* 8.000%, 01/02/07		6	1
<b>TOTAL BONDS</b>			<b>1</b>
(Cost \$0)			

**TEMPORARY CASH INVESTMENTS – (8.2%)**

Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$337,563,000 U.S. Treasury Obligations, rates ranging from 1.875% to 2.75%, maturities ranging from 06/30/06 to 01/15/14, valued at \$341,999,929) to be repurchased at \$339,437,440 (Cost \$339,422,920) ^		339,423	339,422,920
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$126,308,000 FHLMC Notes 2.00%, 02/23/06, valued at \$125,676,460) to be repurchased at \$123,356,694 (Cost \$123,352,000)		123,352	123,352,000
<b>TOTAL TEMPORARY CASH INVESTMENTS</b>			<b>462,774,920</b>
(Cost \$462,774,920)			
<b>TOTAL INVESTMENTS – (100.0%)</b>			<b>\$ 5,642,523,224</b>
(Cost \$4,841,725,591)††			

- † See Security Valuation Note.
- \* Non-Income Producing Securities.
- # Total or Partial Securities on Loan.
- ^ Security purchased with cash proceeds from securities on loan.
- †† The cost for federal income tax purposes is \$4,844,076,147.

**THE U.S. SMALL CAP SERIES  
SCHEDULE OF INVESTMENTS  
August 31, 2004  
(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
<b>COMMON STOCKS – (91.1%)</b>		
* 1-800 CONTACTS, Inc.	26,536	\$ 373,892
* 1-800-FLOWERS.COM, Inc.	57,823	430,203
1st Independence Financial Group, Inc.	1,100	21,153
1st Source Corp.	39,041	985,785
# 21st Century Holding Co.	1,100	16,225
21st Century Insurance Group	158,300	2,068,981
* 24/7 Real Media, Inc.	3,180	10,399
* 3-D Systems Corp.	24,300	276,777
* 4Kids Entertainment, Inc.	27,700	482,811
* # 8X8, Inc.	19,200	39,936



* # 99 Cents Only Stores	121,500	1,573,425
* @Road, Inc.	108,400	434,684
* A. B. Watley Group, Inc.	9,400	1,880
* A.C. Moore Arts & Crafts, Inc.	38,900	790,837
* A.D.A.M., Inc.	700	1,673
* # aaiPharma, Inc.	47,250	109,147
* Aames Financial Corp.	240	672
* AAON, Inc.	13,100	222,045
* AAR Corp.	63,683	681,408
Aaron Rents, Inc. Class A	8,550	160,141
Aaron Rents, Inc. Class B	32,400	665,496
* Abaxis, Inc.	18,300	275,415
ABC Bancorp	8,310	150,826
* Abgenix, Inc.	177,434	1,765,468
* Abiomed, Inc.	43,670	425,346
* Able Laboratories, Inc.	34,200	735,300
* Ablest, Inc.	2,100	13,419
ABM Industries, Inc.	97,800	1,756,488
Abrams Industries, Inc.	200	760
* ABX Air, Inc.	66,600	388,944
* Acacia Research-Acacia Technologies Common Stock	20,960	60,784
* Acacia Research-CombiMatrix Corp.	10,434	33,493
* Accelrys, Inc.	52,900	312,110
* Access Pharmaceuticals, Inc.	30,700	119,730
* # Acclaim Entertainment, Inc.	55,700	2,479
* Accredo Health, Inc.	80,500	1,758,925
* Ace Cash Express, Inc.	26,542	726,189
* Ace Comm Corp.	7,500	9,375
Aceto Corp.	31,750	487,680
* Aclara Biosciences, Inc.	60,271	214,565
* Acme Communications, Inc.	32,800	212,216

Acme United Corp.	3,400	28,866
* ACT Manufacturing, Inc.	800	4
* ACT Teleconferencing, Inc.	27,900	36,828
* Actel Corp.	50,500	729,725
* Acterna Corp.	122,100	3,052
Action Performance Companies, Inc.	36,700	400,764
* ActivCard Corp.	84,843	514,997
* Active Power, Inc.	84,900	247,059
* Actuant Corp.	47,480	1,796,643
* Actuate Corp.	122,900	384,677
Acuity Brands, Inc.	27,700	637,377
Adams Resources & Energy, Inc.	4,200	54,180
* Adaptec, Inc.	212,100	1,480,458
* Addvantage Technologies Group, Inc.	4,200	16,086
* ADE Corp.	13,300	255,626
* Adept Technology, Inc.	7,000	8,750
* Administaff, Inc.	53,200	540,512

* Adolor Corp.	77,600	892,400
* Advanced Digital Information Corp.	128,900	1,219,394
* Advanced Energy Industries, Inc.	65,300	637,328
* # Advanced Magnetics, Inc.	12,300	178,350
Advanced Marketing Services, Inc.	38,150	474,204
* Advanced Materials Group, Inc.	237	150
* Advanced Medical Optics, Inc.	59,000	2,195,980
* Advanced Neuromodulation Systems, Inc.	39,600	1,161,072
* Advanced Nutraceuticals, Inc.	700	1,855
* # Advanced Photonix, Inc. Class A	9,000	15,300
* Advanced Power Technology, Inc.	20,195	155,501
Advanta Corp. Class A	18,317	411,235
Advanta Corp. Class B Non-Voting	35,442	832,887
* Advent Software, Inc.	66,285	1,118,891
Advo, Inc.	60,650	1,794,027
* Aehr Test Systems	7,100	21,087
* AEP Industries, Inc.	13,000	136,110
* AeroCentury Corp.	300	717
* Aeroflex, Inc.	148,450	1,496,376
* Aeropostale, Inc.	102,250	3,185,087
* Aerosonic Corp.	3,900	20,085
* Aether Systems, Inc.	87,642	256,791
* Aetrium, Inc.	9,300	44,361
* AFC Enterprises, Inc.	39,800	761,772
* # Affiliated Managers Group, Inc.	55,050	2,700,202
* Affinity Technology Group, Inc.	29,100	1,309
* Aftermarket Technology Corp.	41,150	545,237
* Agile Software Corp.	104,600	797,052
* # Agility Capital, Inc.	5,900	38
Agilysys, Inc.	64,388	1,003,165
* Air Methods Corp.	20,270	171,484
Airgas, Inc.	47,200	1,050,200
* Airnet Systems, Inc.	19,400	78,764
* Airspan Networks, Inc.	74,000	304,140
* # Airtran Holdings, Inc.	169,000	2,053,350

* AK Steel Holding Corp.	217,400	1,323,966
* # Akamai Technologies, Inc.	97,313	1,308,860
* # Akorn, Inc.	19,500	58,500
* # Aksys, Ltd.	59,600	323,628
Alabama National Bancorporation	30,789	1,839,951
Alamo Group, Inc.	12,500	212,375
* Alaska Air Group, Inc.	53,600	1,261,744
* Alaska Communications Systems Group, Inc.	22,200	119,214
Albany International Corp. Class A	59,872	1,745,269
* Albany Molecular Research, Inc.	63,478	662,710
Albemarle Corp.	78,881	2,623,582
* Alderwoods Group, Inc.	6,000	55,260
# Aldila, Inc.	4,633	59,349

Alexander & Baldwin, Inc.	72,795	2,241,358
* Alexion Pharmaceuticals, Inc.	54,000	883,440
Alfa Corp.	160,261	2,219,615
Alico, Inc.	7,000	308,000
* Align Technology, Inc.	119,210	1,826,297
* Alkermes, Inc.	179,311	1,906,076
* All American Semiconductor, Inc.	4,000	24,600
Allegheny Technologies, Inc.	145,700	2,740,617
Allen Organ Co. Class B	800	47,192
* Alliance Gaming Corp.	102,860	1,533,643
* Alliance Imaging, Inc.	93,300	587,790
* Alliance Semiconductor Corp.	64,900	247,918
* Allied Defense Group, Inc.	12,400	225,680
* Allied Healthcare International, Inc.	36,000	203,400
* Allied Healthcare Products, Inc.	6,700	35,523
* Allied Holdings, Inc.	8,300	24,568
* Allied Motion Technologies, Inc.	2,900	17,165
* Allmerica Financial Corp.	27,600	800,400
* # Allos Therapeutics, Inc.	55,700	111,957
* Allou Health Care, Inc. Class A	7,100	177
* Alloy, Inc.	71,200	289,072
* Allscripts Healthcare Solutions, Inc.	78,800	512,200
* Almost Family, Inc.	1,600	12,784
* Alpha Technologies Group, Inc.	7,100	10,366
Alpharma, Inc. Class A	85,500	1,168,785
* Alpine Group, Inc.	13,500	40,500
* Alteon, Inc.	61,700	58,615
* # Alterra Healthcare Corp.	4,900	0
* Altiris, Inc.	52,900	1,255,317
Ambassadors Group, Inc.	9,800	274,400
Ambassadors, Inc.	9,800	118,874
* AMC Entertainment, Inc.	64,200	1,232,640
* Amcast Industrial Corp.	8,500	20,230
Amcol International Corp.	58,400	999,224
Amcore Financial, Inc.	49,660	1,396,439
* Amedisys, Inc.	24,593	636,467
* AMEN Properties, Inc.	1,975	4,888
* Amerco, Inc.	13,900	391,980
* America Services Group, Inc.	14,172	537,686
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* America West Holdings Corp. Class B	70,500	465,300
* American Banknote Corp.	88	13
* American Biltrite, Inc.	3,400	40,732
* American Building Control, Inc.	14,000	14,560
* # American Business Financial Services, Inc.	5,074	21,463
* American Claims Evaluation, Inc.	1,000	1,750
* American Dental Partners, Inc.	10,500	190,050
* American Ecology Corp.	14,350	131,446
* American Greetings Corp. Class A	89,600	2,156,672

* # American Healthways, Inc.	65,500	1,768,500
* American Indemnity Financial Escrow	800	0
* American Independence Corp.	8,400	127,344
# American Italian Pasta Co.	34,200	925,110
* American Locker Group, Inc.	300	3,184
* American Medical Electronics, Inc. (Escrow-Bonus)	4,400	0
* American Medical Electronics, Inc. (Escrow-Earnings)	4,400	0
* American Medical Security Group, Inc.	27,100	610,834
* American Medical Systems Holdings, Inc.	66,633	2,102,937
American Pacific Corp.	7,100	52,895
* American Physicians Capital, Inc.	16,200	445,176
American Physicians Services Group, Inc.	100	955
* American Retirement Corp.	49,100	288,708
* American Science & Engineering, Inc.	14,900	319,456
American Shared Hospital Services	5,100	25,245
American Software, Inc. Class A	40,105	240,590
American States Water Co.	29,650	736,802
* American Superconductor Corp.	55,400	662,030
* American Technical Ceramics Corp.	8,000	54,000
American Vanguard Corp.	621	18,885
* American West Bancorporation	3,552	63,084
American Woodmark Corp.	16,438	1,137,838
Americana Bancorp, Inc.	2,712	42,768
* America's Car-Mart, Inc.	14,800	474,636
* # AMERIGROUP Corp.	49,500	2,541,330
* AmeriServe Financial, Inc.	26,100	134,702
Ameristar Casinos, Inc.	54,070	1,472,326
Ameron International Corp.	16,000	581,600
AmerUs Group Co.	46,844	1,867,202
* Amistar Corp.	1,600	4,272
* Amkor Technology, Inc.	1,900,000	7,196
* AML Communications, Inc.	7,800	9,477
* AMN Healthcare Services, Inc.	58,700	678,572
Ampco-Pittsburgh Corp.	9,600	127,008
* Ampex Corp. Class A	5,925	14,753
* # AMR Corp.	25,000	223,500
Amrep Corp.	6,500	120,087
* Amsurg Corp.	60,434	1,350,084
* Amtech Systems, Inc.	1,900	8,208
* AMX Corp.	11,000	198,000
* Anadigics, Inc.	62,800	235,500
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* Analex Corp.	26,900	83,390
Analogic Corp.	25,100	1,034,873
* Analysts International Corp.	43,900	133,895
* # Analytical Surveys, Inc.	730	1,285
* Anaren, Inc.	40,300	476,346
Anchor Bancorp Wisconsin, Inc.	45,940	1,157,688
Andersons, Inc.	8,200	145,140

* Angeion Corp.	215	314
Angelica Corp.	16,100	375,935
* Angelo & Maxie' s, Inc.	2,016	1,784
* Anika Therapeutics, Inc.	9,900	129,096
# Anixter International, Inc.	73,500	2,592,345
* Ansoft Corp.	23,121	345,659
* AnswerThink, Inc.	89,425	505,251
* Ansys, Inc.	30,700	1,384,570
* Anteon International Corp.	71,100	2,335,635
* Anthony and Sylvan Pools Corp.	3,768	16,108
* # Antigenics, Inc.	85,613	540,218
* AP Pharma, Inc.	45,823	55,904
* APA Optics, Inc.	11,800	17,700
* APAC Teleservices, Inc.	106,450	175,642
* Aphton Corp.	75,239	297,194
Apogee Enterprises, Inc.	54,800	617,596
* # Apogee Technology, Inc.	5,400	23,220
* Applica, Inc.	45,700	183,714
* Applied Extrusion Technologies, Inc.	21,600	3,888
* Applied Films Corp.	29,661	590,254
* Applied Imaging Corp.	15,100	11,929
Applied Industrial Technologies, Inc.	38,100	1,138,428
* Applied Innovation, Inc.	15,100	51,340
* Applied Micro Circuits Corp.	96,600	323,610
Applied Signal Technologies, Inc.	22,000	763,180
* Applix, Inc.	26,500	118,720
* # Apria Healthcare Group, Inc.	54,100	1,527,784
* Apropos Technology, Inc.	34,600	111,758
Aptargroup, Inc.	38,500	1,749,440
* aQuantive, Inc.	121,825	1,055,004
* Aquila, Inc.	391,200	1,154,040
* # Aradigm Corp.	85,090	69,774
* Arch Capital Group, Ltd.	5,900	215,940
Arch Chemicals, Inc.	46,822	1,278,241
* Arch Wireless, Inc.	39,400	1,201,700
Arctic Cat, Inc.	28,330	739,980
* # Ardent Communications, Inc.	12,900	32
* Arena Pharmaceuticals, Inc.	49,578	205,253
* Argonaut Group, Inc.	52,801	968,370
* Argonaut Technologies, Inc.	12,000	12,960
* Argosy Gaming Corp.	58,900	1,969,027
* Ariad Pharmaceuticals, Inc.	104,600	497,896
* Ariba, Inc.	114,195	849,611
* Ark Restaurants Corp.	2,700	66,636
Arkansas Best Corp.	50,000	1,722,500
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* Arlington Hospitality, Inc.	4,900	15,802
* Armor Holdings, Inc.	65,500	2,322,630
* # Armstrong Holdings, Inc.	4,400	6,292

* # Arotech Corp.	90,691	130,595
* Arqule, Inc.	57,674	283,756
* Array BioPharma, Inc.	57,615	391,782
# Arrhythmia Research Technology, Inc.	4,800	63,360
* Arris Group, Inc.	161,500	736,440
Arrow Financial Corp.	9,941	296,242
Arrow International, Inc.	87,500	2,471,875
* Art Technology Group, Inc.	100,500	96,580
Artesian Resources Corp. Class A	1,815	50,058
* Artesyn Technologies, Inc.	77,900	662,929
* Arthrocare Corp.	42,510	1,020,240
* Artisan Components, Inc.	43,700	1,203,935
* # Artisoft, Inc	2,400	4,560
* Arts Way Manufacturing Co., Inc.	200	956
* ASA International. Ltd.	640	2,861
ASB Financial Corp.	1,000	23,990
* Asbury Automotive Group, Inc.	132,200	1,821,716
* Ascential Software Corp.	66,079	856,384
* Ashworth, Inc.	26,071	221,603
* Ask Jeeves, Inc.	95,600	2,477,952
* Aspect Communications Corp.	114,683	981,686
* Aspect Medical Systems, Inc.	39,400	630,400
* Aspen Technology, Inc.	82,564	478,046
* # Astea International, Inc.	2,900	17,052
* Astec Industries, Inc.	39,500	652,935
Astro-Med, Inc.	9,830	91,419
* Astronics Corp.	5,500	27,280
* Astronics Corp. Class B	2,225	10,680
* # AstroPower, Inc.	6,550	65
* ASV, Inc.	24,403	741,119
* Asyst Technologies, Inc.	94,700	431,832
* # ATA Holdings Corp.	23,379	45,589
* Atari, Inc.	218,209	320,767
* AtheroGenics, Inc.	74,000	1,242,460
* Atlantic American Corp.	21,100	63,300
* Atlantic Premium Brands, Ltd.	2,000	2,600
* Atlantis Plastics, Inc.	4,400	63,800
* Atlas Air Worldwide Holdings, Inc.	100	0
* ATMI, Inc.	61,600	1,160,544
Atmos Energy Corp.	99,400	2,513,826
* # ATP Oil & Gas Corp.	53,900	475,398
Atrion Corp.	1,700	78,200
* Atrix Labs, Inc.	38,900	1,149,884
* # ATS Medical, Inc.	2,200	7,986
* Atwood Oceanics, Inc.	27,700	1,157,029
* Audiovox Corp. Class A	39,100	635,375
* August Technology Corp.	35,500	340,090
* Ault, Inc.	4,500	13,725
* Aura Systems, Inc.	5,295	207

* Aurora Foods, Inc.	44	0
* # Authentidate Holding Corp.	65,900	461,300
* autobytel.com, Inc.	83,300	586,432
* Avalon Holding Corp. Class A	1,550	4,565
* Avanex Corp.	264,595	603,277
* Avanir Pharmaceuticals Class A	102,700	261,885
* Avant Immunotherapeutics, Inc.	141,134	256,864
* Avatar Holdings, Inc.	8,700	376,623
Avatech Solutions, Inc	1,851	981
* # Avi Biopharma, Inc.	68,700	188,238
* Aviall, Inc.	64,800	1,296,000
* Avici Systems, Inc.	24,143	216,804
* Avid Technology, Inc.	45,100	1,951,477
* Avigen, Inc.	40,100	143,157
Avista Corp.	96,800	1,730,784
* Avocent Corp.	52,600	1,499,626
* Avteam, Inc. Class A	200	0
* Aware, Inc.	44,159	123,645
* Axcelis Technologies, Inc.	198,100	1,545,180
* Axonyx, Inc.	1,300	5,525
* AXS-One, Inc.	50,400	108,360
* Axsys Technologies, Inc.	7,050	90,945
* AXT, Inc.	38,700	56,889
* Aztar Corp.	62,100	1,543,806
* AZZ, Inc.	8,200	116,850
Badger Meter, Inc.	3,200	139,360
* Badger Paper Mills, Inc.	1,000	4,530
Bairnco Corp.	7,300	62,853
* Baker (Michael) Corp.	7,600	112,328
Balchem Corp.	4,700	129,673
Baldor Electric Co.	65,833	1,461,493
Baldwin & Lyons, Inc. Class B	12,625	319,160
* Baldwin Technology, Inc. Class A	13,300	45,220
* Ballantyne Omaha, Inc.	11,900	38,675
* Bally Total Fitness Holding Corp.	68,000	267,240
* Bancinsurance Corp.	5,700	44,175
Bandag, Inc.	18,200	832,832
Bandag, Inc. Class A	9,600	399,360
Bank of Granite Corp.	16,400	311,600
Bank of The Ozarks	15,200	398,240
BankAtlantic Bancorp, Inc. Class A	11,285	199,857
* Bankrate, Inc.	7,000	75,040
* BankUnited Financial Corp. Class A	59,975	1,696,093
Banner Corp.	23,189	659,959
Banta Corp.	49,800	1,927,758
Barnes Group, Inc.	46,200	1,200,276
Barnwell Industries, Inc.	400	17,784
* Barrett Business Services, Inc.	5,800	85,260
* Barry (R.G.) Corp.	9,500	24,225
Bassett Furniture Industries, Inc.	22,899	430,501

Bay View Capital Corp.	9,255	171,125
* Baycorp Holdings, Ltd.	484	5,481
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* BE Aerospace, Inc.	74,000	784,400
* Beasley Broadcast Group, Inc.	14,848	222,720
# Beazer Homes USA, Inc.	12,553	1,225,800
* # Bebe Stores, Inc.	78,000	1,417,260
BEI Technologies, Inc.	29,500	821,280
Bel Fuse, Inc. Class A	2,600	82,849
Bel Fuse, Inc. Class B	5,250	198,817
* Belden CDT, Inc.	83,439	1,671,283
* Bell Industries, Inc.	8,900	24,831
* Bell Microproducts, Inc.	54,300	412,137
* Benchmark Electronics, Inc.	81,500	2,343,940
* Benihana, Inc.	1,000	13,100
* Benihana, Inc. Class A	150	1,957
* Bentley Pharmaceuticals, Inc.	41,560	469,628
Berry Petroleum Corp. Class A	44,700	1,382,124
* # Bethlehem Steel Corp.	37,300	119
* Beverly Enterprises	214,500	1,537,965
Beverly Hills Bancorp, Inc.	137	1,304
* Beyond.com Corp.	540	5
BHA Group Holdings, Inc. Class A	6,100	231,800
* Big 4 Ranch, Inc.	3,200	0
* Big City Radio, Inc.	6,400	800
* Big Dog Holdings, Inc.	1,500	9,256
* # Big Lots, Inc.	4,400	53,636
* BindView Development Corp.	94,500	297,675
* Bio Imaging Technologies, Inc.	21,400	100,366
* Bioanalytical Systems, Inc.	4,600	20,843
* Biocryst Pharmaceuticals, Inc.	43,000	253,270
* # Bioenvision, Inc.	56,600	451,102
# BioLase Technology, Inc.	48,508	461,311
* Bio-Logic Systems Corp.	4,200	25,032
* BioMarin Pharmaceutical, Inc.	128,685	777,257
* Bio-Rad Laboratories, Inc. Class A	20,000	1,006,800
* Bio-Reference Laboratories, Inc.	24,012	298,229
* # BioSante Pharmaceuticals, Inc.	33,400	231,128
* # Biosite, Inc.	31,300	1,482,055
* Biosource International, Inc.	9,600	64,608
* Biospecifics Technologies Corp.	4,500	7,200
* BioSphere Medical, Inc.	28,000	91,560
* # BioTime, Inc.	11,000	13,310
* Bioveris Corp.	30,900	222,789
* Bitstream, Inc.	8,400	14,708
BIW, Ltd.	800	14,920
* BJ' s Restaurants, Inc.	39,482	579,596
Black Box Corp.	33,200	1,203,168
Black Hills Corp.	64,059	1,784,043



Blair Corp.	15,400	431,200
* Blonder Tongue Laboratories, Inc.	9,800	31,850
* Blount International, Inc.	61,800	670,530
* Blue Coat Systems, Inc.	20,686	302,429
* Blue Martini Software, Inc.	24,100	65,311
* Bluegreen Corp.	51,365	603,539

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Blyth, Inc.	41,900	1,257,419
* BMC Industries, Inc.	10,000	23
* BNS Co. Class A	4,120	26,677
Bob Evans Farms, Inc.	65,538	1,641,072
* Boca Resorts, Inc.	74,945	1,438,944
* Bogen Communications International, Inc.	12,500	57,500
* Bolt Technology Corp.	5,400	21,060
* Bombay Co., Inc.	71,100	391,050
* Bone Care International, Inc.	37,721	926,428
* Bontex, Inc.	200	52
Bon-Ton Stores, Inc.	25,217	332,612
* Bookham Technologies P.L.C. ADR	93,479	61,696
Books-a-Million, Inc.	18,300	126,819
* Borland Software Corp.	161,500	1,312,995
Boston Acoustics, Inc.	4,600	63,250
* Boston Beer Company, Inc. Class A	18,000	391,680
* Boston Biomedical, Inc.	6,700	21,775
* Boston Communications Group, Inc.	36,600	287,310
# Boston Private Financial Holdings, Inc.	54,600	1,330,056
Bostonfed Bancorp, Inc.	4,300	179,052
* Bottomline Technologies, Inc.	33,879	289,327
Bowne & Co., Inc.	70,000	939,400
Boyd Gaming Corp.	103,200	2,801,880
* Boyds Collection, Ltd.	121,517	306,223
* Bradley Pharmaceuticals, Inc. Class A	30,351	731,459
# Brady (W.H.) Co. Class A	44,000	1,937,320
* Braun Consulting, Inc.	30,100	31,304
* Breed Technologies, Inc.	36,800	920
Bridgford Foods Corp.	10,400	88,400
* Brigham Exploration Co.	84,011	684,690
* Bright Horizons Family Solutions, Inc.	6,600	326,634
* Brightpoint, Inc.	35,900	475,675
* BrightStar Information Technology Group, Inc.	10,700	267
* Brilliant Corp.	7,049	60,974
* Brilliant Digital Entertainment, Inc.	18,000	1,710
* # BriteSmile, Inc.	785	8,046
* Broadview Media, Inc.	200	1,310
* # BroadVision, Inc.	66,977	175,480
* Brocade Communications Systems, Inc.	80,100	394,893
# Brookline Bancorp, Inc.	118,055	1,787,353
* Brooks Automation, Inc.	88,339	1,098,054
* Brookstone, Inc.	40,375	635,906

* Brooktrout, Inc.	26,082	222,740
Brown Shoe Company, Inc.	36,300	962,676
* Bruker BioSciences Corp.	178,145	635,978
* Brush Engineered Materials, Inc.	37,900	776,571
Bryn Mawr Bank Corp.	1,600	32,384
* BSQUARE Corp.	12,600	7,560
* BTU International, Inc.	12,900	48,388
* Buca, Inc.	38,571	183,212
* Buckeye Technology, Inc.	72,283	771,260
Buckle, Inc.	30,000	778,500
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Building Materials Holding Corp.	26,798	606,171
* Bull Run Corp.	3,700	943
Burlington Coat Factory Warehouse Corp.	85,649	1,645,317
* Bush Industries, Inc. Class A	800	280
* Butler International, Inc.	8,400	14,280
C & D Technologies, Inc.	49,900	803,390
C & F Financial Corp.	300	10,786
* C-COR.net Corp.	86,000	675,960
* # C-Phone Corp.	8,900	147
* Cabot Microelectronics Corp.	49,600	1,656,144
Cabot Oil & Gas Corp. Class A	65,800	2,658,978
* Cache, Inc.	31,250	420,000
* Caci International, Inc. Class A	55,400	2,697,426
Cadmus Communications Corp.	8,900	133,856
* Cagle' s, Inc. Class A	2,000	27,000
* Cal Dive International, Inc.	76,400	2,282,068
* Calamp Corp.	44,200	258,570
Calavo Growers, Inc.	25,643	283,868
Calgon Carbon Corp.	78,100	534,985
* California Coastal Communities, Inc.	10,000	199,900
California First National Bancorp	10,400	136,604
* California Micro Devices Corp.	40,700	218,152
* California Pizza Kitchen, Inc.	38,300	731,147
California Water Service Group	35,600	1,012,820
* Caliper Life Sciences, Inc.	57,574	367,322
Callaway Golf Co.	150,400	1,818,336
* Callidus Software	32,000	124,800
* Callon Petroleum Corp.	34,062	392,054
* Calloways Nursery, Inc.	1,200	288
# Cal-Maine Foods, Inc.	43,600	471,752
* Calton, Inc.	4,480	1,478
* CAM Commerce Solutions, Inc.	3,000	44,670
Cambrex Corp.	51,700	1,115,169
* Cambridge Heart, Inc.	100	40
Camco Financial Corp.	7,516	113,492
* Candela Corp.	44,910	448,202
* # Candies, Inc.	54,174	149,520
* Candlewood Hotel Co., Inc.	1,500	93

* Cannon Express, Inc. Class A	200	0
* Cannondale Corp.	300	12
* Cantel Medical Corp.	19,240	524,290
* Canterbury Consulting Group, Inc.	1,571	848
* Canyon Resources Corp.	55,900	223,041
Capital Corp. of the West	5,046	198,812
* Capital Crossing Bank	11,800	275,530
* Capital Pacific Holdings, Inc.	14,500	58,725
* Capital Senior Living Corp.	52,400	240,516
Capital Southwest Corp.	300	23,100
Capitol Bancorp, Ltd.	8,564	246,386
* Caprius, Inc.	548	132
* Capstone Turbine Corp.	78,300	135,459
* Captaris, Inc.	61,500	301,350

* Captiva Software Corp.	4,400	46,244
* Caraco Pharmaceutical Laboratories, Ltd.	33,550	238,205
* Caraustar Industries, Inc.	56,584	897,988
Carbo Ceramics, Inc.	31,900	2,052,765
* Cardiac Sciences, Inc.	144,900	282,555
* Cardima, Inc.	1,800	810
* CardioDynamics International Corp.	99,864	516,297
* CardioGenesis Corp.	6,900	4,209
* # Cardiotech International, Inc.	32,863	104,504
* Career Blazers, Inc. Trust Units	800	0
Carmike Cinemas, Inc.	24,000	816,000
Carpenter Technology Corp.	45,600	2,020,080
* Carreker Corp.	21,871	223,084
* Carriage Services, Inc. Class A	32,400	147,420
* Carrier Access Corp.	67,389	464,310
* Carrington Laboratories, Inc.	9,800	36,162
* Carrizo Oil & Gas, Inc.	14,100	109,980
Cascade Corp.	24,200	624,360
Cascade Natural Gas Corp.	22,400	466,592
* Casella Waste Systems, Inc. Class A	46,981	539,812
Casey's General Stores, Inc.	100,110	1,652,816
Cash America International, Inc.	53,800	1,244,932
* Castle (A.M.) & Co.	15,437	140,477
Castle Energy Corp.	6,600	69,300
* Casual Male Retail Group, Inc.	68,400	402,876
* Catalina Lighting, Inc.	1,760	18,480
* Catalina Marketing Corp.	99,100	2,229,750
* Catalyst International, Inc.	7,600	18,620
* Catalyst Semiconductor, Inc.	35,140	184,485
* Catalytica Energy Systems, Inc.	19,891	43,760
* Catapult Communications Corp.	25,391	606,845
Cathay Bancorp, Inc.	38,961	2,714,413
Cato Corp. Class A	40,300	852,345
* Cavalier Homes, Inc.	34,860	169,071

# Cavalry Bancorp, Inc.	500	8,000
* Cavco Industries, Inc.	3,852	146,838
CCA Industries, Inc.	11,800	88,264
* # CCC Information Services Group, Inc.	26,100	449,703
* CD Warehouse, Inc.	3,300	6
* CD&L, Inc.	2,600	3,900
CDI Corp.	39,300	825,300
* CEC Entertainment Inc.	74,750	2,516,832
* Celadon Group, Inc.	15,700	266,115
* Celebrity, Inc. Escrow Shares	1,300	0
Celeritek, Inc.	23,900	83,650
* Cell Genesys, Inc.	89,352	740,728
* # Cell Therapeutics, Inc.	101,100	573,237
* Cellegy Pharmaceuticals, Inc.	46,100	193,159
* CellStar Corp.	37,748	181,568
* Centene Corp.	40,900	1,617,186
* Centennial Communications Corp.	49,800	264,438
# Center Bancorp, Inc.	1,890	23,058

Center Financial Corp.	12,960	220,579
* CenterSpan Communication Corp.	1,100	220
* Centillum Communications, Inc.	68,569	183,079
* Centra Software, Inc.	45,500	68,250
Central Bancorp, Inc.	1,600	52,000
* Central European Distribution Corp.	31,727	776,994
* Central Garden & Pet Co.	36,800	1,153,312
Central Pacific Financial Corp.	32,200	899,990
Central Parking Corp.	69,837	1,134,851
Central Vermont Public Service Corp.	24,200	509,410
* Century Aluminum Co.	63,390	1,570,804
Century Bancorp Income Class A	1,000	31,550
* Century Business Services, Inc.	148,957	633,067
* Cenveo, Inc.	95,300	296,383
* Cepheid, Inc.	83,406	642,226
* Ceradyne, Inc.	32,250	1,255,492
Cerberonics, Inc. Class A	200	1,800
* Ceres Group, Inc.	65,595	354,869
* # Cerner Corp.	49,309	2,160,227
* Cerus Corp.	39,700	85,355
* CEVA, Inc.	10,833	77,456
CFS Bancorp, Inc.	23,320	315,520
CH Energy Group, Inc.	31,500	1,436,715
* Chad Therapeutics, Inc.	10,000	39,200
* Champion Enterprises, Inc.	142,100	1,368,423
Champion Industries, Inc.	9,674	39,180
* Championship Auto Racing Teams, Inc.	8,900	89
* Champps Entertainment, Inc.	24,040	191,118
* Channell Commercial Corp.	6,600	24,519
* Charles and Colvard, Ltd.	26,100	158,427

* Charles River Associates, Inc.	9,000	271,350
* Charlotte Russe Holding, Inc.	43,200	617,328
* Charming Shoppes, Inc.	227,277	1,559,120
* # Chart Industries, Inc.	23	960
* # Charter Communications, Inc.	291,385	929,518
Charter Financial Corp.	22,811	745,692
Chase Corp.	4,000	66,360
* Chattem, Inc.	39,400	1,201,306
* Chaus (Bernard), Inc.	1,300	1,521
* Checkers Drive-In Restaurant, Inc.	23,507	250,114
* Checkpoint Systems, Inc.	75,100	1,134,010
Chemed Corp.	24,300	1,328,967
Chemical Financial Corp.	47,899	1,643,415
* # Cheniere Energy, Inc.	35,900	620,711
Cherokee, Inc.	8,100	190,593
Chesapeake Corp.	38,102	868,345
Chesapeake Utilities Corp.	10,700	263,648
Chester Valley Bancorp	575	11,902
Chicago Rivet & Machine Co.	200	5,210
* Children' s Place Retail Stores, Inc.	50,300	986,383
* China.Com Corp. Series A	4,282	19,612
* Chiquita Brands International, Inc.	81,496	1,535,385

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# Chittenden Corp.	69,483	2,494,440
Choice Hotels International, Inc.	53,600	2,779,696
* Cholestech Corp.	28,400	204,764
* Chordiant Software, Inc.	138,500	385,030
Christopher & Banks Corp.	73,013	1,285,759
* # ChromaVision Medical Systems, Inc.	20,200	21,008
* Chromcraft Revington, Inc.	6,000	78,600
* Chronimed, Inc.	24,201	161,421
Churchill Downs, Inc.	14,400	504,144
* # Chyron Corp.	33,400	15,030
* Ciber, Inc.	130,712	880,999
* Cimarex Energy Co.	14,004	419,140
* Cincinnati Bell, Inc.	490,100	1,769,261
* CIPHERGEN Biosystems, Inc.	58,200	229,890
* Ciprico, Inc.	4,900	17,150
CIRCOR International, Inc.	29,490	532,589
* Cirrus Logic, Inc.	167,000	845,020
Citizens Banking Corp.	78,033	2,496,276
Citizens South Banking Corp.	17,229	223,977
* # Citizens, Inc. Class A	69,826	418,956
City Holding Co.	33,284	1,042,788
* # CKE Restaurants, Inc.	115,000	1,376,550
Clarcor, Inc.	50,900	2,254,870
* Clark, Inc.	35,924	483,178
* Clarus Corp.	33,200	311,416
* Clayton Williams Energy, Inc.	9,200	163,944

* Clean Harbors, Inc.	28,100	313,034
* Clearone Communications, Inc.	11,300	46,273
Cleco Corp.	95,100	1,670,907
* Cleveland Cliffs, Inc.	21,400	1,428,450
* # ClickAction, Inc. Escrow	7,900	395
Clinical Data Inc	1,787	31,004
* Closure Medical Corp.	27,927	525,586
* CMG Information Services, Inc.	66,700	78,706
* # CMS Energy Corp.	273,775	2,628,240
* CNA Surety Corp.	72,018	748,987
* # CNE Group, Inc.	2,000	480
* # CNET Networks, Inc.	286,600	2,330,058
CNS, Inc.	27,120	275,268
Coachmen Industries, Inc.	31,300	487,654
* Coast Dental Services, Inc.	2,066	6,301
Coast Distribution System	5,600	39,200
* Coastcast Corp.	7,600	16,302
CoBiz, Inc.	12,825	199,429
* Cobra Electronics Corp.	6,100	39,650
Coca-Cola Bottling Co. Consolidated	6,000	337,980
* # Coeur d' Alene Mines Corp.	457,200	1,645,920
* Cogent Communications Group, Inc.	6,713	2,148
Cognex Corp.	90,400	2,420,008
* Cognitronics Corp.	4,250	14,662
* Coherent, Inc.	58,846	1,496,454
Cohu, Inc.	43,013	678,745

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* Coinstar, Inc.	42,900	845,988
* Coldwater Creek, Inc.	35,775	719,793
Cole (Kenneth) Productions, Inc. Class A	23,550	635,379
* Cole National Corp. Class A	14,800	403,300
* Collagenex Pharmaceuticals, Inc.	28,200	200,784
* Collins & Aikman Corp.	157,860	732,470
Collins Industries, Inc.	7,000	38,003
Columbia Banking System, Inc.	25,587	578,010
* Columbia Laboratories, Inc.	75,200	169,275
* Columbus McKinnon Corp.	29,800	260,750
* Comarco, Inc.	10,200	68,544
* Comdial Corp.	600	1,110
* Comforce Corp.	13,277	31,732
* Comfort Systems USA, Inc.	75,200	503,840
Commerce Group, Inc.	33,100	1,587,145
* # Commerce One, Inc.	51,000	31,110
Commercial Bancshares, Inc.	5,665	165,418
Commercial Capital Bancorp, Inc.	34,625	750,324
Commercial Federal Corp.	76,300	2,080,701
Commercial Metals Co.	57,600	2,014,848
Commercial National Financial Corp.	3,200	82,400
* Commonwealth Industries, Inc.	28,815	242,622

* Commonwealth Telephone Enterprises, Inc.	43,100	1,872,695
* Commscope, Inc.	110,400	2,193,648
Communications Systems, Inc.	8,200	66,010
Community Bank System, Inc.	57,100	1,458,905
Community Bankshares, Inc.	210	3,706
Community First Bankshares, Inc.	63,200	2,033,144
Community Trust Bancorp, Inc.	13,730	414,097
Community West Bancshares	5,500	54,175
* Competitive Technologies, Inc.	6,100	24,095
* Compex Technologies, Inc.	23,054	122,878
* Compucom Systems, Inc.	90,241	409,694
* CompuCredit Corp.	91,156	1,714,644
* Compudyne Corp.	15,404	143,411
* Computer Access Technology Corp.	41,000	157,850
* Computer Horizons Corp.	37,400	146,234
* Computer Network Technology Corp.	49,900	154,191
Computer Programs & Systems, Inc.	20,800	419,328
* Computer Task Group, Inc.	37,600	122,200
* CompX International, Inc.	5,100	81,345
* Comstock Resources, Inc.	69,400	1,279,042
* Comtech Telecommunications Corp.	28,400	514,324
* Concepts Direct, Inc.	700	63
* Conceptus, Inc.	51,036	471,062
* Concord Camera Corp.	52,056	87,454
* Concord Communications, Inc.	36,600	316,956
* Concur Technologies, Inc.	65,732	690,186
* Concurrent Computer Corp.	106,000	185,500
* Conexant Systems, Inc.	226,933	338,130
* Congoleum Corp. Class A	3,600	14,760
* Conmed Corp.	55,511	1,357,244

Connecticut Water Services, Inc.	7,600	195,320
* Connetics Corp.	70,000	1,795,500
* Conrad Industries, Inc.	7,200	15,048
* Consolidated Freightways Corp.	550	1
* Consolidated Graphics, Inc.	27,182	1,110,385
Consolidated Tokoma Land Co.	6,100	219,661
* Consumer Portfolio Services, Inc.	2,700	11,988
* # Continental Airlines, Inc.	132,900	1,282,485
* Continental Materials Corp.	200	5,840
* # Convera Corp.	67,326	175,048
* Convergence Systems, Inc.	1	45
* # Cooker Restaurant Corp.	6,500	39
Cooper Tire & Rubber Co.	83,900	1,899,496
Cooperative Bankshares, Inc.	1,400	31,731
* Copart, Inc.	95,269	2,069,243
* # Copper Mountain Networks, Inc.	14,610	97,303
* # Corautus Genetics, Inc.	1,542	7,988
* Core Molding Technologies, Inc.	7,700	23,562

* Corillian Corp.	75,200	338,400
* Corinthian Colleges, Inc.	7,500	85,275
* Corio, Inc.	108,600	148,782
* Corixa Corp.	111,388	513,499
Corn Products International, Inc.	57,600	2,658,240
* Cornell Companies, Inc.	25,700	308,400
* Correctional Services Corp.	20,512	55,382
* Corrections Corporation of America	63,100	2,185,784
* Corrpro Companies, Inc.	7,275	10,985
Corus Bankshares, Inc.	55,844	2,394,032
* Corvel Corp.	10,900	307,380
* Cosine Communications, Inc.	19,321	69,556
* # Cost Plus, Inc.	43,575	1,492,879
* CoStar Group, Inc.	36,211	1,531,363
* Cost-U-Less, Inc.	3,000	15,933
Cotton States Life Insurance Co.	6,330	123,435
Courier Corp.	4,275	172,197
* Covansys Corp.	48,200	455,490
* Covenant Transport, Inc. Class A	24,630	480,285
* Covista Communications, Inc.	3,000	5,655
CPAC, Inc.	5,120	26,977
* CPI Aerostructures, Inc.	10,666	102,287
CPI Corp.	11,200	148,512
Craftmade International, Inc.	9,700	196,813
Crawford & Co. Class A	27,300	139,230
Crawford & Co. Class B	25,300	126,753
* Cray, Inc.	159,748	610,237
* Credence Systems Corp.	186,747	1,245,602
* # Credit Acceptance Corp.	78,469	1,468,940
* # Critical Path, Inc.	33,200	23,532
* Criticare Systems, Inc.	22,900	60,685
Crompton Corp.	229,100	1,578,499
* Cross (A.T.) Co. Class A	14,700	77,469
* Cross Country Healthcare, Inc.	61,457	911,407

* Crossroads Systems, Inc.	42,500	59,500
* Crown Andersen, Inc.	1,000	1,550
* Crown Financial Group, Inc.	6,600	2,805
* Crown Holdings, Inc.	247,400	2,399,780
* Crown Media Holdings, Inc.	142,227	1,049,635
* # Cryolife, Inc.	46,500	287,835
* CSG Systems International, Inc.	107,900	1,561,313
* CSK Auto Corp.	88,400	1,037,816
* CSP, Inc.	3,500	24,325
CSS Industries, Inc.	12,900	389,838
CT Communications, Inc.	35,660	491,038
CTS Corp.	69,959	797,533
Cubic Corp.	53,400	1,307,766
* Cubist Pharmaceuticals, Inc.	80,425	632,945



* Culp, Inc.	22,300	169,257
* Cumulus Media, Inc. Class A	109,593	1,654,854
* CUNO, Inc.	33,908	1,928,687
* CuraGen Corp.	95,060	496,213
* Curative Health Services, Inc.	25,800	185,244
* Curis, Inc.	83,149	332,596
Curtiss-Wright Corp.	11,600	633,940
Cutter & Buck, Inc.	21,624	236,134
* CV Therapeutics, Inc.	63,005	808,354
CVB Financial Corp.	96,815	2,097,981
* Cyberguard Corp.	49,222	347,015
* # Cyberonics, Inc.	47,100	806,352
* Cyberoptics Corp.	17,000	297,670
* Cybersource Corp.	67,000	341,700
* # Cybex International, Inc.	8,700	32,712
* Cycle Country Accessories Corp.	8,200	38,048
* CycleLogic, Inc.	29	3
* Cygnus, Inc.	100	9
* Cymer, Inc.	73,533	1,964,802
* Cypress Bioscience, Inc.	59,160	609,348
* Cypress Semiconductor Corp.	91,200	890,112
Cytec Industries, Inc.	34,400	1,659,456
* # Cytogen Corp.	30,970	319,920
* Cytrx Corp.	1,700	1,921
D & K Healthcare Resources, Inc.	28,330	301,714
D&E Communications, Inc.	23,974	273,304
* Daily Journal Corp.	200	6,700
* Daktronics, Inc.	37,779	881,762
* # Dan River, Inc. Class A	22,900	641
* Danielson Holding Corp.	58,450	350,700
* Darling International, Inc.	127,700	536,340
* Data I/O Corp.	7,600	18,392
* Data Systems & Software, Inc.	7,300	6,862
* Datakey, Inc.	1,000	320
* Datalink Corp.	13,300	25,270
* Dataram Corp.	15,700	94,357
Datascope Corp.	29,534	1,065,587
* Datastream Systems, Inc.	20,100	128,037
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* Datatec Systems, Inc.	7,000	1,855
* DataTRAK International, Inc.	5,200	51,012
* Datawatch Corp.	4,132	13,429
* Dave and Busters, Inc.	13,200	207,240
* Dawson Geophysical Co.	5,400	106,920
* Daxor Corp.	4,600	105,570
Deb Shops, Inc.	19,299	441,001
* # Deckers Outdoor Corp.	9,200	270,112
Decorator Industries, Inc.	2,762	24,029
* Del Global Technologies Corp.	10,927	29,503

* Del Laboratories, Inc.	9,506	317,500
* Delphax Technologies, Inc.	6,100	24,095
Delphi Financial Group, Inc. Class A	52,950	2,081,994
* # Delta Air Lines, Inc.	224,100	905,364
Delta and Pine Land Co.	76,900	1,954,029
Delta Apparel, Inc.	5,240	129,166
Delta Financial Corp.	31,400	192,482
Delta Natural Gas Co., Inc.	2,800	73,864
* Delta Woodside Industries, Inc.	5,850	5,265
Deltic Timber Corp.	24,271	898,027
* Denali, Inc.	4,300	430
* Denbury Resources, Inc.	109,300	2,393,670
* Dendreon Corp.	114,881	1,129,280
* Dendrite International, Inc.	82,974	1,070,365
* Department 56, Inc.	26,500	411,545
* # DepoMed, Inc.	78,000	360,360
* Detrex Corp.	500	887
* Devcon International Corp.	3,600	60,408
* # DHB Industries, Inc.	81,600	1,033,872
Diagnostic Products Corp.	58,100	2,348,402
* # Diametrics Medical, Inc.	2,500	500
* DiamondCluster International, Inc.	68,984	794,006
* Diedrich Coffee, Inc.	4,025	19,360
* Digene Corp.	39,500	989,475
* Digi International, Inc.	42,848	482,040
* Digimarc Corp.	37,965	326,499
* # Digital Angel Corp.	58,400	167,024
* Digital Generation Systems, Inc.	114,900	149,370
* Digital Impact, Inc.	56,900	80,229
* Digital Insight Corp.	70,100	1,048,696
* Digital Lightwave, Inc.	49,700	56,658
* # Digital River, Inc.	63,700	1,533,259
* Digitas, Inc.	131,757	942,063
Dime Community Bancorp, Inc.	74,600	1,240,598
Dimon, Inc.	87,829	504,138
* Diodes, Inc.	12,150	233,401
* Dionex Corp.	42,010	1,934,981
* Discovery Partners International	47,953	201,403
* Display Technologies, Inc.	11,330	17
* Distributed Energy Systems Corp.	63,650	122,844
* Ditech Communications Corp.	67,380	1,450,018
* Diversa Corp.	86,508	692,064

* Diversified Corporate Resources, Inc.	800	691
* Dixie Group, Inc.	22,000	242,000
* Dixon Ticonderoga Co.	1,900	8,417
* DJ Orthopedics, Inc.	43,400	921,816
* DLB Oil & Gas, Inc.	1,300	0
* DocuCorp International, Inc.	20,273	166,441

* Document Sciences Corp.	14,200	70,006
* Dollar Thrifty Automotive Group, Inc.	49,100	1,188,220
* Dominion Homes, Inc.	5,800	120,350
Donegal Group, Inc. Class A	6,066	118,894
Donegal Group, Inc. Class B	2,933	55,727
* Dot Hill Systems Corp.	86,860	665,348
* DoubleClick, Inc.	231,482	1,215,280
* DOV Pharmaceutical, Inc.	42,535	667,799
Dover Downs Gaming & Entertainment, Inc.	9,910	102,172
Dover Motorsports, Inc.	30,000	136,500
Downey Financial Corp.	36,476	1,964,962
* DPAC Technologies Corp.	20,500	9,430
* Drew Industries, Inc.	20,500	705,200
* # Drexler Technology Corp.	20,500	161,745
* Dril-Quip, Inc.	34,600	686,464
* DRS Technologies, Inc.	48,500	1,764,430
* Drugstore.com, Inc.	135,700	324,323
* DSP Group, Inc.	58,300	1,108,283
* DT Industries, Inc.	10,300	88
* Duckwall-ALCO Stores, Inc.	4,100	70,704
* Ducommun, Inc.	17,800	385,726
* DuPont Photomasks, Inc.	36,255	566,303
Duquesne Light Holdings, Inc.	104,700	1,967,313
* Dura Automotive Systems, Inc.	36,100	300,713
* DuraSwitch Industries, Inc.	10,500	26,250
* Duratek, Inc.	13,500	200,475
* # Durect Corp.	92,660	151,036
* DUSA Pharmaceuticals, Inc.	33,500	375,535
* Dyax Corp.	62,300	494,662
* Dycom Industries, Inc.	97,066	2,496,538
* # Dynacq Healthcare, Inc.	22,200	131,535
* Dynamex, Inc.	22,700	304,407
* Dynamic Materials Corp.	2,000	6,820
* Dynamics Research Corp.	16,098	255,958
* Dynegy, Inc.	84,700	369,292
* # E Com Ventures, Inc.	2,175	18,259
* E-Loan, Inc.	113,300	241,329
E-Z-EM, Inc.	8,562	145,297
* E.piphany, Inc.	144,411	567,535
# Eagle Materials, Inc.	21,700	1,408,547
* EarthLink, Inc.	198,575	1,987,736
East West Bancorp, Inc.	77,800	2,818,694
Eastern Co.	4,950	75,735
* EasyLink Services Corp.	7,969	9,324
* Echelon Corp.	81,395	567,323
* Eclipsys Corp.	17,600	257,840
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* eCollege.com	36,200	237,472
Ecology & Environment, Inc. Class A	2,000	19,200

Edelbrock Corp.	5,470	89,981
* Eden Bioscience Corp.	11,900	6,069
* EDGAR Online, Inc.	14,700	12,348
* Edge Petroleum Corp.	25,900	380,730
* Edgewater Technology, Inc.	11,569	56,225
Edo Corp.	39,900	1,044,981
Educational Development Corp.	1,800	20,700
EFC Bancorp, Inc.	4,600	117,300
* EFJ, Inc.	7,800	45,396
* eFunds Corp.	95,706	1,421,234
* EGL, Inc.	90,300	2,187,969
* El Paso Electric Co.	108,600	1,665,924
Electro Rent Corp.	47,566	478,990
* Electro Scientific Industries, Inc.	33,300	688,977
* Electroglas, Inc.	39,000	98,280
* # Electronics Boutique Holdings Corp.	47,530	1,451,091
* Electronics for Imaging, Inc.	107,200	2,131,136
* Elizabeth Arden, Inc.	49,600	1,021,264
ElkCorp	39,200	980,392
* eLoyalty Corp.	6,700	39,865
* ELXSI Corp.	1,800	5,580
* Embarcadero Technologies, Inc	54,950	435,204
* Embrex, Inc.	15,150	192,253
EMC Insurance Group, Inc.	11,300	210,745
* Emscor Group, Inc.	30,300	1,230,180
* EMCORE Corp.	72,111	168,019
* Emerging Vision, Inc.	25,700	4,626
* Emeritus Corp.	14,100	103,071
* Emerson Radio Corp.	51,922	157,843
* Emisphere Technologies, Inc.	36,800	125,120
* Emmis Communications Corp. Class A	102,400	1,971,200
# Empire District Electric Co.	50,800	1,036,828
* EMS Technologies, Inc.	22,132	354,112
* Emulex Corp.	132,000	1,400,520
* En Pointe Technologies, Inc.	6,500	13,975
* Encore Acquisition Co.	61,000	1,701,900
* Encore Capital Group, Inc.	43,600	735,968
* Encore Medical Corp.	81,400	341,066
* Encore Wire Corp.	43,897	546,957
* Encysive Pharmaceuticals, Inc.	106,098	838,174
* Endocardial Solutions, Inc.	43,900	385,881
* # Endocare, Inc.	25,800	58,050
* Endologix, Inc.	63,400	393,714
Energen Corp.	41,300	1,959,272
* Energy Conversion Devices, Inc.	46,639	615,635
* Energy Partners, Ltd.	65,800	1,006,082
* Energy West, Inc.	3,900	27,417
EnergySouth, Inc.	9,173	394,439
* Enesco Group, Inc.	27,200	220,864
Engineered Support Systems, Inc.	52,081	2,250,420

* ENGlobal Corp.	1,700	2,193
* # Enlighten Software Solutions, Inc.	1,600	3
Ennis Business Forms, Inc.	32,800	612,704
* Enpath Medical, Inc.	11,200	104,272
* EnPro Industries, Inc.	39,400	825,824
* Entegris, Inc.	146,508	1,166,204
* Enterrasys Networks, Inc.	378,100	680,580
* Entravision Communications Corp.	116,217	941,358
* Entremed, Inc.	66,600	91,242
* Entrust, Inc.	126,300	338,484
* Environmental Elements Corp.	3,700	222
* Environmental Technologies Corp.	3,700	22
* Environmental Tectonics Corp.	7,100	57,155
* Enzo Biochem, Inc.	60,766	838,571
* Enzon Pharmaceuticals, Inc.	51,600	718,272
* EP Medsystems, Inc.	14,900	40,677
* EpicEdge, Inc.	21,900	77
* Epicor Software Corp.	92,763	918,354
* # Epimmune, Inc.	22,900	30,457
* EPIQ Systems, Inc.	35,650	569,687
* EPIX Medical, Inc.	45,828	909,686
* ePlus, Inc.	16,990	192,667
* # Equimed Inc. Nevis	2,250	0
* Equinix, Inc.	36,300	1,153,977
* Equity Marketing, Inc.	5,700	67,260
* # eResearch Technology, Inc.	102,910	2,069,520
* Ergo Science Corp.	7,150	14,371
ESB Financial Corp.	11,762	153,494
* Escalon Medical Corp.	3,200	29,216
* Esco Technologies, Inc.	25,900	1,666,665
* Escrow Epresence, Inc.	25,100	3,263
* eSpeed, Inc.	64,500	645,000
Espey Manufacturing & Electronics Corp.	400	9,360
* ESS Technology, Inc.	78,700	536,734
* Esterline Technologies Corp.	42,300	1,342,179
Ethan Allen Interiors, Inc.	69,300	2,476,782
* Euronet Worldwide, Inc.	61,452	1,079,097
* European Micro Holdings, Inc.	4,600	184
* Evans & Sutherland Computer Corp.	10,400	49,452
* Evans Systems, Inc.	4,000	260
* Evercel, Inc.	766	506
* # Evergreen Resources, Inc.	58,700	2,315,715
* # Evergreen Solar, Inc.	91,100	274,211
* Everlast Worldwide, Inc.	1,500	6,000
EverTrust Financial Group, Inc.	2,850	72,475
* Evolving Systems, Inc.	12,600	35,406
* Exabyte Corp.	700	434
* Exact Sciences Corp.	52,305	251,064
* Exactech, Inc.	10,800	214,920

* Exar Corp.	79,008	1,089,520
* Excel Technology, Inc.	22,900	566,546
* Exelixis, Inc.	143,818	1,121,780
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* Exponent, Inc.	6,700	173,939
* ExpressJet Holdings, Inc.	103,300	1,110,475
* Extended Systems, Inc.	11,100	34,754
* Extreme Networks, Inc.	238,221	1,107,728
* Exult, Inc.	197,481	1,022,952
* Ezc corp, Inc. Class A Non-Voting	10,800	78,624
* Ezenia! Inc.	200	170
* # F5 Networks, Inc.	69,000	1,695,330
* Fab Industries, Inc.	5,200	20,592
* # Factory 2-U Stores, Inc.	18,349	321
Factset Research Systems, Inc.	57,000	2,538,210
* Fairchild Corp. Class A	44,652	178,608
* Falcon Products, Inc.	11,800	14,514
* # FalconStor Software, Inc.	93,405	617,407
* Famous Dave' s of America, Inc.	24,625	171,144
* Fargo Electronics	25,000	246,250
Farmer Brothers Co.	19,000	475,000
* Faro Technologies, Inc.	27,300	561,561
FBL Financial Group, Inc. Class A	49,400	1,276,990
* Featherlite, Inc.	6,500	39,975
Fedders Corp.	55,910	192,889
Federal Screw Works	1,562	59,746
Federal Signal Corp.	96,200	1,761,422
* # Federal-Mogul Corp.	57,900	11,580
* FEI Co.	66,200	1,257,138
* Female Health Co.	9,300	16,275
Ferro Corp.	83,800	1,721,252
FFLC Bancorp	5,400	145,854
* Fibermark, Inc.	100	14
* # Fiberstars, Inc.	13,100	107,551
Fidelity Bankshares, Inc.	30,222	1,091,316
* Fidelity Federal Bancorp	2,500	4,200
Fidelity Southern Corp.	8,800	127,160
* Filenet Corp.	77,880	1,529,563
* Financial Federal Corp.	33,700	1,120,862
* Financial Industries Corp.	12,482	98,608
* Findwhat.Com	46,200	676,830
* Finisar Corp.	333,296	449,950
Finish Line, Inc. Class A	40,200	1,166,202
* Finishmaster, Inc.	800	8,880
* Finlay Enterprises, Inc.	19,000	356,440
* Firebrand Financial Group, Inc.	9,100	341
First Albany Companies, Inc.	9,098	79,335
* First Aviation Services, Inc.	6,200	27,280
First Bancorp	6,210	201,639

* First Cash Financial Services, Inc.	31,881	613,390
First Charter Corp.	59,551	1,376,224
First Citizens Bancshares, Inc.	1,300	152,113
First Commonwealth Financial Corp.	138,851	1,871,711
First Community Bancorp	30,900	1,257,939
First Community Bancshares, Inc.	21,551	687,692
* First Consulting Group, Inc.	48,903	245,982
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First Defiance Financial Corp.	6,859	179,157
First Federal Bancshares of Arkansas, Inc.	5,800	117,450
First Federal Capital Corp.	38,084	1,130,714
First Financial Bancorp	87,228	1,570,104
First Financial Bankshares, Inc.	15,395	629,502
First Financial Corp.	2,550	79,050
First Financial Holdings, Inc.	25,164	762,469
First Franklin Corp.	300	6,090
* First Health Group Corp.	17,731	270,398
* # First Horizon Pharmaceutical Corp.	72,064	1,213,558
First Indiana Corp.	30,017	568,822
* First Investors Financial Services Group, Inc.	5,400	23,625
First Keystone Financial, Inc.	2,000	44,500
First M&F Corp.	2,100	70,350
* First Mariner Bank Corp.	4,900	78,253
First Merchants Corp.	37,008	905,216
First Midwest Bancorp, Inc.	7,375	253,921
First Midwest Financial, Inc.	2,400	50,400
First Mutual Bancshares, Inc.	5,013	121,565
First National Bankshares of Florida	29,169	725,725
First Niagara Financial Group, Inc.	158,629	1,997,139
First Oak Brook Bancshares, Inc. Class A	3,150	92,925
# First PacTrust Bancorp, Inc.	8,200	193,930
First Place Financial Corp.	24,575	462,010
First Republic Bank	30,350	1,359,376
First State Bancorporation	15,276	450,642
First United Corp.	3,500	71,750
* First Virtual Communications, Inc.	4,150	2,531
First Years, Inc.	8,100	149,445
Firstbank Corp.	2,835	80,457
FirstBank NW Corp.	2,928	82,013
* FirstCity Financial Corp.	21,600	164,160
* FirstFed Financial Corp.	33,900	1,545,840
* Firstwave Technologies, Inc.	2,600	3,458
* Fischer Imaging Corp.	9,100	20,475
* Five Star Quality Care, Inc.	16,200	95,580
Flag Financial Corp.	6,500	87,360
Flagstar Bancorp, Inc.	121,700	2,627,503
Flamemaster Corp.	278	994
* Flanders Corp.	52,460	449,058
* Fleetwood Enterprises, Inc.	110,800	1,414,916

* # Fleming Companies, Inc.	15,082	109
Flexsteel Industries, Inc.	6,100	108,580
Florida East Coast Industries, Inc.	64,400	2,577,288
Florida Public Utilities Co.	3,866	66,109
* Flow International Corp.	30,700	99,806
Flowers Foods, Inc.	88,125	2,226,919
* Flowserve Corp.	107,900	2,475,226
Flushing Financial Corp.	38,414	694,141
* FLYi, Inc.	68,000	315,520
* FMC Corp.	59,000	2,727,570
FMS Financial Corp.	3,300	54,747
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FNB Corp.	2,700	48,465
FNB Corp.	91,820	1,961,275
FNB Financial Services Corp.	2,625	47,040
* # Foamex International, Inc.	48,900	154,035
* FOCUS Enhancements, Inc.	3,132	4,009
* Foodarama Supermarkets, Inc.	1,100	52,250
Foothill Independent Bancorp	6,555	146,439
* Footstar, Inc.	27,600	113,850
* Forest Oil Corp.	75,170	1,958,178
* Forgent Networks, Inc.	39,400	60,282
* Forrester Research, Inc.	44,084	746,342
* Forward Air Corp., Inc.	43,050	1,564,006
* Fossil, Inc.	72,218	2,073,379
* Foster (L.B.) Co. Class A	10,000	76,000
* # Foster Wheeler, Ltd.	40,600	27,202
* Foundry Networks, Inc.	19,700	179,664
* Fountain Powerboat Industries, Inc.	4,700	19,340
* FPIC Insurance Group, Inc.	18,546	443,435
Frankfort First Bancorp, Inc.	850	20,315
* Frankfort Tower Industries, Inc.	14,700	66
* Franklin Covey Co.	19,300	33,775
Franklin Electric Co., Inc.	21,600	847,800
* Franklin Electronic Publishers, Inc.	7,900	31,837
Fred' s, Inc.	78,450	1,091,239
Fremont General Corp.	14,300	288,288
Frequency Electronics, Inc.	8,300	97,110
Fresh Brands, Inc.	5,100	38,321
* Fresh Choice, Inc.	5,900	3,245
Friedman Industries, Inc.	6,158	28,696
Friedmans, Inc. Class A	35,240	72,242
* Friendly Ice Cream Corp.	7,300	78,402
Frisch' s Restaurants, Inc.	4,900	117,012
* Frontier Airlines, Inc.	68,161	613,449
Frontier Oil Corp.	53,100	1,084,302
* Frozen Food Express Industries, Inc.	33,307	238,811
FSF Financial Corp.	2,300	79,752
* FSI International, Inc.	55,500	269,730



* # FTI Consulting, Inc.	83,825	1,498,791
* # FuelCell Energy, Inc.	92,154	917,854
Fuller (H.B.) Co.	57,209	1,506,313
Furniture Brands International, Inc.	112,100	2,578,300
* # FX Energy, Inc.	19,400	168,198
G & K Services, Inc. Class A	38,800	1,412,708
* G-III Apparel Group, Ltd.	6,700	43,215
Gabelli Asset Management, Inc.	13,600	553,656
* Gadzooks, Inc.	13,600	25,704
* Gaiaam, Inc.	5,500	36,410
* Galaxy Nutritional Foods, Inc.	11,500	17,710
* Galey & Lord, Inc.	6,400	32
* GameStop Corp.	42,100	705,596
GameTech International, Inc.	11,100	55,944
* Gardenburger, Inc.	4,000	720
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* Gardner Denver Machinery, Inc.	39,488	1,095,002
* # Gartner Group, Inc.	80,500	961,975
* Gateway, Inc.	140,600	617,234
GATX Corp.	95,700	2,581,029
* Gaylord Entertainment Co.	76,163	2,211,774
GB & T Bancshares, Inc.	875	18,436
* GC Companies, Inc.	200	111
* Gehl Co.	10,100	183,765
* Genaera Corp.	23,000	77,740
* Genaissance Pharmaceuticals, Inc.	56,850	175,666
Gencorp, Inc.	89,011	1,075,253
* Gene Logic, Inc.	66,682	229,386
* Genecor International, Inc.	114,625	1,829,415
* Genelabs Technologies, Inc.	167,810	402,744
* General Binding Corp.	13,300	133,133
* General Cable Corp.	78,600	827,658
* General Communications, Inc. Class A	106,939	917,537
* General DataComm Industries, Inc.	1,310	275
* General Employment Enterprises, Inc.	3,100	5,735
* Genesco, Inc.	43,600	982,308
* Genesee & Wyoming, Inc.	46,850	1,048,503
* Genesee Corp. Class B	200	410
* Genesis HealthCare Corp.	39,950	1,242,045
* Genesis Microchip, Inc.	37,462	448,046
* Geneva Financial Corp.	2,600	2,015
* Genlyte Group, Inc.	27,200	1,624,112
* Genta, Inc.	150,420	392,596
* Gentek, Inc.	10,900	44
* Gentiva Health Services, Inc.	13,950	215,946
* # Genus, Inc.	71,321	153,148
* GenVec, Inc.	104,569	243,646
Georgia Gulf Corp.	66,000	2,504,700
* Gerber Scientific, Inc.	42,300	269,028

* Geron Corp.	90,809	526,692
Gevity HR, Inc.	53,610	956,402
* Giant Group, Ltd.	2,200	3,080
* Giant Industries, Inc.	23,900	532,970
Gibraltar Steel Corp.	18,600	595,758
* Giga-Tronics, Inc.	4,600	7,360
Glacier Bancorp, Inc.	48,960	1,379,693
* Glacier Water Services, Inc.	3,600	66,240
Glatfelter (P.H.) Co.	86,100	1,091,748
* Glenayre Technologies, Inc.	119,827	234,861
* Global e-Point, Inc.	3,008	9,084
* Global Imaging Systems, Inc.	45,972	1,287,216
* Global Payment Technologies, Inc.	5,500	22,330
* Global Power Equipment Group, Inc.	92,600	654,682
* Globecomm Systems, Inc.	16,500	92,895
* Glowpoint, Inc.	49,850	59,820
* GoAmerica, Inc.	550	225
Gold Banc Corp.	63,565	985,257
Golden Enterprises, Inc.	11,800	31,034

* Goodrich Petroleum Corp.	36,300	368,082
* # Goodyear Tire & Rubber Co.	157,400	1,728,252
Goody's Family Clothing, Inc.	43,942	336,156
* GoRemote Internet Communications, Inc.	64,900	96,701
Gorman-Rupp Co.	7,975	213,730
* Gottschalks, Inc.	12,700	60,833
* GP Strategies Corp.	14,560	101,483
* Graftech International, Ltd.	194,500	2,073,370
Graham Corp.	1,000	11,200
Granite Construction, Inc.	83,200	1,896,960
* Graphic Packaging Corp.	138,500	893,325
Gray Television, Inc.	85,660	1,176,968
Gray Television, Inc. Class A	6,800	87,380
Great American Financial Resources, Inc.	18,300	289,689
* Great Atlantic & Pacific Tea Co., Inc.	75,400	487,084
# Great Lakes Chemical Corp.	101,500	2,651,180
Great Southern Bancorp, Inc.	13,600	438,328
Greater Bay Bancorp	92,446	2,631,938
Greater Communications Bancorp	3,690	52,730
* Green Mountain Coffee, Inc.	14,130	286,980
Green Mountain Power Corp.	9,800	259,406
* Greenbriar Corp.	674	2,319
Greenbrier Companies, Inc.	14,100	296,805
# Greene County Bancshares, Inc.	1,900	44,270
* Greens Worldwide, Inc.	2,502	46
Grey Global Group, Inc.	200	182,200
* Grey Wolf, Inc.	372,600	1,583,550
* Griffin Land & Nurseries, Inc. Class A	2,200	52,756
* Griffon Corp.	59,080	1,182,782

* Grinstead's Foods, Inc.	1,200	1,068
* Group 1 Automotive, Inc.	44,000	1,208,680
* Grubb & Ellis Co.	14,900	59,600
* GSI Commerce, Inc.	82,054	764,743
* GSV, Inc.	1,800	648
* GTC Biotherapeutics, Inc.	59,964	119,328
* GTSI Corp.	16,220	129,598
Guaranty Bancshares, Inc.	3,000	65,700
Guaranty Federal Bancshares, Inc.	3,000	58,545
* Guess, Inc.	87,880	1,334,018
* Guilford Pharmaceuticals, Inc.	84,014	446,114
* Guitar Center, Inc.	50,300	2,060,288
Gulf Island Fabrication, Inc.	23,563	470,317
* Gulfmark Offshore, Inc.	37,100	564,662
* Gymboree Corp.	61,200	888,012
* Ha-Lo Industries, Inc.	64,900	45
* Haemonetics Corp.	50,300	1,590,486
Haggar Corp.	6,300	116,802
* Hain Celestial Group, Inc.	67,188	1,179,149
* Halifax Corp.	1,000	4,200
* Hammons (John Q.) Hotels, Inc. Class A	5,200	53,560
* Hampshire Group, Ltd.	4,000	115,120
Hancock Fabrics, Inc.	37,800	419,958

Hancock Holding Co.	64,992	2,018,652
Handleman Co.	46,823	987,965
* Hanger Orthopedic Group, Inc.	41,152	224,278
Hanmi Financial Corp.	5,500	176,440
* Hanover Compressor Co.	168,500	1,942,805
Harbor Florida Bancshares, Inc.	47,573	1,488,083
Hardinge, Inc.	8,800	97,249
Harland (John H.) Co.	56,300	1,654,657
Harleysville Group, Inc.	57,343	1,138,832
Harleysville National Corp.	52,247	1,255,504
* Harmonic, Inc.	143,660	851,904
* Harolds Stores, Inc.	2,308	5,839
* Harris Interactive, Inc.	113,900	679,983
* Hartmarx Corp.	33,600	213,360
* Harvard Bioscience, Inc.	60,500	297,660
* Harvest Natural Resources, Inc.	71,900	954,832
* Hastings Entertainment, Inc.	11,300	71,405
* Hastings Manufacturing Co.	700	1,470
* Hauppauge Digital, Inc.	8,800	33,792
Haverty Furniture Co., Inc.	15,700	265,801
# Haverty Furniture Co., Inc. Class A	400	6,700
* # Hawaiian Holdings, Inc.	29,875	216,594
* Hawk Corp.	8,500	60,775
Hawkins, Inc.	10,200	122,094
* # Headwaters, Inc.	67,100	2,053,931

* HealthAxis, Inc.	750	1,718
Healthcare Services Group, Inc.	16,650	296,370
* HealthExtras, Inc.	66,050	781,371
Heartland Express, Inc.	143,904	2,524,076
Heartland Financial USA, Inc.	5,779	103,849
* Hecla Mining Co.	236,500	1,414,270
* Hector Communications Corp.	3,500	71,715
* HEI, Inc.	6,000	10,800
Heico Corp.	18,500	301,735
Heico Corp. Class A	7,465	90,700
* # Heidrick & Struggles International, Inc.	37,900	1,010,414
Helix Technology Corp.	52,253	711,163
Helmerich & Payne, Inc.	97,600	2,523,936
* # Hemispherx Biopharma, Inc.	84,700	201,586
Henry Jack & Associates, Inc.	6,942	125,720
* Hercules, Inc.	208,900	2,866,108
* Heritage Commerce Corp.	2,800	42,224
Heritage Financial Corp.	7,500	151,875
* Herley Industries, Inc.	27,500	505,725
* Hexcel Corp.	78,600	1,032,804
HF Financial Corp.	3,630	57,172
* # Hi-Shear Technology Corp.	8,600	28,724
* Hi-Tech Pharmacal, Inc.	15,950	224,895
* HI/FN, Inc.	10,400	80,496
* Hibbett Sporting Goods, Inc.	46,870	851,628
Hickory Tech Corp.	13,900	153,595
Hilb Rogal Hamilton Co.	71,000	2,416,840
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* Hines Horticulture, Inc.	22,000	65,340
Hirsch International Corp. Class A	3,300	3,349
HMN Financial, Inc.	4,400	116,600
* HMS Holdings Corp.	38,433	232,135
* Hoenig Group Escrow Shares	7,900	1,817
Hollinger International, Inc. Class A	100,900	1,725,390
* Hollis-Eden Pharmaceuticals, Inc.	38,553	377,048
Holly Corp.	37,200	761,856
* Hollywood Entertainment Corp.	108,873	1,098,529
* Hollywood Media Corp.	54,546	178,365
* Hologic, Inc.	40,800	755,616
Home Federal Bancorp	4,300	109,220
Home Loan Financial Corp.	1,700	35,649
* Home Products International, Inc.	7,800	11,154
* HomeStore, Inc.	126,108	274,915
Hooper Holmes, Inc.	121,700	498,970
HopFed Bancorp, Inc.	2,100	34,692
Horace Mann Educators Corp.	84,538	1,434,610
Horizon Financial Corp.	18,649	358,061
* Horizon Health Corp.	9,900	208,197
* Horizon Offshore, Inc.	50,100	28,056

* Hot Topic, Inc.	93,400	1,410,340
* Houston Exploration Co.	49,997	2,567,346
* Hovnanian Enterprises, Inc. Class A	15,000	516,300
* Hub Group, Inc. Class A	7,000	185,640
* Hudson Highland Group, Inc.	2,130	58,554
Hudson River Bancorp, Inc.	51,564	918,355
* Hudson Technologies, Inc.	5,100	4,845
* Huffly Corp.	27,005	7,291
Hughes Supply, Inc.	27,369	1,658,288
* Human Genome Sciences, Inc.	4,000	43,080
* Hurco Companies, Inc.	5,600	57,960
* # Hutchinson Technology, Inc.	52,200	1,269,504
* Huttig Building Products, Inc.	5,300	43,990
* Hydril Co.	32,300	1,154,725
* Hypercom Corp.	101,900	743,870
* HyperFeed Technologies, Inc.	1,450	5,510
* Hyperion Solutions Corp.	64,124	2,344,373
* I-Flow Corp.	42,900	651,222
* I-many, Inc.	47,700	40,545
* I-Sector Corporation	9,600	67,584
* # I-Trax, Inc.	54,700	164,100
* # I.C. Isaacs & Co., Inc.	7,200	16,920
Iberiabank Corp.	14,120	793,120
* Ibis Technology Corp.	20,100	107,334
* icad, Inc.	3,600	11,880
* Ico, Inc.	14,320	32,363
* ICT Group, Inc.	19,274	144,362
* ICU Medical, Inc.	27,850	729,391
Idacorp, Inc.	76,300	2,222,619
* Identix, Inc.	176,412	811,495
IDEX Corp.	63,300	1,944,576
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* IDT Corp.	40,978	599,098
* IDT Corp. Class B	29,500	443,385
* IDX Systems Corp.	60,251	1,747,279
* iGate Capital Corp.	93,712	276,450
* IGI, Inc.	2,100	3,623
* Igo Escrow Share	4,100	0
IHOP Corp.	42,800	1,485,160
* II-VI, Inc.	28,770	1,094,986
Ikon Office Solutions, Inc.	136,960	1,544,909
* ILEX Oncology, Inc.	62,400	1,556,256
* Illumina, Inc.	73,945	425,184
ILX Resorts, Inc.	2,900	26,100
* Image Entertainment, Inc.	36,500	138,700
* # ImageWare Systems, Inc.	5,500	13,475
# Imation Corp.	70,900	2,441,087
# IMC Global, Inc.	182,758	2,913,163
* IMCO Recycling, Inc.	30,900	320,742

* Immersion Corp.	46,400	279,328
* # Immtech International, Inc.	21,100	199,606
* Immucor, Inc.	59,612	1,219,065
* ImmunoGen, Inc.	81,353	414,087
* Immunomedics, Inc.	99,800	280,438
* IMPAC Medical Systems, Inc.	10,400	129,792
* Impath, Inc.	21,600	108,000
* Impax Laboratoroes, Inc.	116,044	1,660,590
* Impco Technologies, Inc.	34,900	167,520
* Imperial Sugar Co.	17,820	247,698
* # Imperial Sugar Company	14,551	0
* # Implant Sciences Corp.	14,100	145,794
* Impreso, Inc.	5,300	13,197
* Incyte Genomics, Inc.	144,430	986,457
Independence Holding Co.	4,950	94,001
Independent Bank Corp. MA	29,361	879,068
Independent Bank Corp. MI	41,504	1,069,973
* Indevus Pharmaceuticals, Inc.	95,394	655,357
* Index Development Partners, Inc.	5,700	200
* Indus International, Inc.	34,900	57,236
* Industrial Distribution Group, Inc.	16,600	132,800
* INEI Corp.	1,700	2,414
* Inet Technologies, Inc.	78,557	945,041
Infinity Property & Casualty Corp.	41,346	1,133,707
* Infinity, Inc.	17,898	83,047
* # Infocrossing, Inc.	36,691	496,062
* InFocus Corp.	76,089	651,322
* Infonet Services Corp.	133,400	208,104
* Informatica Corp.	170,000	1,006,400
* Information Architects Corp.	1,080	324
* Information Holdings, Inc.	37,600	1,020,464
* Inforte Corp.	20,300	177,605
* InfoSpace, Inc.	64,046	2,433,748
* infoUSA, Inc.	105,675	960,586
Ingles Market, Inc. Class A	20,651	235,215
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* Inkin Pharmaceutical Co., Inc.	21,400	90,950
* Innodata Corp.	43,900	171,649
* Innotrac Corp.	11,600	102,080
* Innovative Clinical Solutions, Ltd.	968	5
* Innovative Solutions & Support, Inc.	12,700	339,344
* Innovex, Inc.	32,300	130,492
* Input/Output, Inc.	152,200	1,497,648
* Insight Communications Co., Inc.	98,675	872,287
* Insight Enterprises, Inc.	91,879	1,470,064
* Insightful Corp.	6,300	11,025
* Insignia Systems, Inc.	19,250	16,555
* # Insite Vision, Inc.	18,000	9,900
* Insituform Technologies, Inc. Class A	53,419	950,324

* Insmmed, Inc.	69,118	120,265
* Inspire Pharmaceuticals, Inc.	75,769	1,094,862
* Instinet Group, Inc.	36,500	180,310
* Insurance Auto Auctions, Inc.	23,261	400,322
* InsWeb Corp.	1,633	5,030
Integra Bank Corp.	34,683	709,961
* # Integra Lifesciences Corp.	57,100	1,705,577
Integral Systems, Inc.	9,200	160,356
* Integral Vision, Inc.	2,200	2,860
* IntegraMed America, Inc.	3,100	18,634
* Integrated Biopharma, Inc.	19,100	106,960
* Integrated Device Technology, Inc.	80,684	864,126
* Integrated Electrical Services, Inc.	76,000	366,320
* Integrated Information Systems, Inc.	820	103
* Integrated Silicon Solution, Inc.	68,700	542,043
* Integrated Telecom Express, Inc.	600	0
* # Intelli-Check, Inc.	20,300	104,342
* Intellidata Technologies Corp.	49,978	19,991
* Intelligent Systems Corp.	4,500	8,663
* # Intelligroup, Inc.	31,400	56,834
* # Intellisync Corp.	120,686	270,337
Inter Parfums, Inc.	18,550	224,826
* Interactive Data Corp.	58,013	1,090,644
* Interactive Intelligence, Inc.	30,500	119,255
* InterCept Group, Inc.	41,291	714,747
Interchange Financial Services Corp.	12,600	306,180
* Interdigital Communications Corp.	100,000	1,559,000
* Interep National Radio Sales, Inc.	900	675
* Interface, Inc. Class A	84,657	604,451
* Interferon Scientific, Inc.	2,435	61
* Intergraph Corp.	73,300	1,901,402
* Interland, Inc.	31,610	124,227
* Interlink Electronics, Inc.	9,700	80,510
* Intermagnetics General Corp.	50,442	1,159,157
Intermet Corp.	48,600	155,520
* InterMune, Inc.	57,600	595,008
International Aluminum Corp.	2,100	60,291
* International Microcomputer Software, Inc.	5,100	5,049
* International Shipholding Corp.	6,100	84,180
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* # Internet Commerce Corp.	4,000	3,836
* Internet Security Systems, Inc.	100,600	1,447,634
* # Interpharm Holdings, Inc.	37,300	96,980
* Interphase Corp.	5,400	55,458
Interpool, Inc.	38,000	718,200
Interstate Bakeries Corp.	81,300	420,321
* Interstate Hotels & Resorts, Inc.	53,840	225,051
Inter-Tel, Inc.	51,400	1,025,430
* Intervice, Inc.	71,918	649,420

* Interwoven, Inc.	74,907	568,544
* Intest Corp.	8,600	66,822
* Intevac, Inc.	12,000	54,000
* # IntraBiotics Pharmaceuticals, Inc.	19,300	70,252
* Intrado, Inc.	31,100	287,364
* Intraware, Inc.	14,200	18,886
* # Introgen Therapeutics, Inc.	53,185	357,935
* Intrusion, Inc.	4,050	4,860
* Intuitive Surgical, Inc.	67,023	1,625,308
Invacare Corp.	54,300	2,403,861
* Inveresk Research Group, Inc.	68,422	2,429,665
* Inverness Medical Innovations, Inc.	7,461	115,347
* Investment Technology Group, Inc.	83,700	1,149,201
* INVESTools, Inc.	4,283	8,566
Investors Title Co.	1,400	41,034
* Invision Technologies, Inc.	27,200	1,278,400
* Iomed, Inc.	11,800	22,774
Iomega Corp.	98,795	428,770
* Ion Networks, Inc.	100	16
* # Ionatron, Inc.	17,500	117,250
* Ionics, Inc.	44,200	1,158,482
* iPass, Inc.	41,500	259,375
* # IPIX Corp.	4,350	35,975
* Iridex Corp.	6,800	44,132
* IRIS International, Inc.	28,500	215,574
Irwin Financial Corp.	56,200	1,446,026
* Isis Pharmaceuticals, Inc.	112,100	672,600
* Island Pacific, Inc.	73,700	30,954
* Isle of Capri Casinos, Inc.	59,659	1,089,373
* Isolagen, Inc.	67,600	567,840
* Ista Pharmaceuticals, Inc.	25,700	256,229
* Iteris Holdings, Inc.	300	975
* ITLA Capital Corp.	5,800	246,036
* Itron, Inc.	41,700	778,539
* iVillage, Inc.	139,422	810,042
* Ixia	115,200	913,536
* IXYS Corp.	62,124	412,503
* J & J Snack Foods Corp.	17,689	760,273
* J Net Enterprises, Inc.	8,400	18,690
* J. Alexander' s Corp.	9,200	64,860
* J. Jill Group, Inc.	39,949	722,677
* j2 Global Communication, Inc.	46,332	1,170,346
* Jack in the Box, Inc.	72,700	2,053,048
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* Jaelyn, Inc.	1,300	6,598
* Jaco Electronics, Inc.	5,660	25,807
* Jacuzzi Brands, Inc.	155,478	1,352,659
* Jakks Pacific, Inc.	48,626	952,097
* Jarden Corp.	54,350	1,646,262



* JDA Software Group, Inc.	56,712	560,315
* Jennifer Convertibles, Inc.	1,300	3,770
# JLG Industries, Inc.	87,300	1,209,105
* JMAR Industries, Inc.	23,700	30,573
* Jo-Ann Stores, Inc.	44,475	1,183,035
* Johnson Outdoors, Inc.	6,700	129,846
* Jones Lang LaSalle, Inc.	64,400	2,102,660
* # Jos. A. Bank Clothiers, Inc.	26,650	718,751
* Journal Register Co.	84,000	1,601,040
Joy Global, Inc.	85,500	2,591,505
* JPS Industries, Inc.	9,200	28,529
Juno Lighting, Inc.	980	27,900
* Jupitermedia Corp.	64,669	929,294
K Swiss, Inc. Class A	52,000	1,014,520
* K-Tron International, Inc.	2,400	50,004
* K-V Pharmaceutical Co. Class A	67,450	1,073,804
* K-V Pharmaceutical Co. Class B	20,975	348,395
* K2, Inc.	80,263	1,062,682
* Kadant, Inc.	27,420	517,690
Kaman Corp. Class A	41,100	479,226
* Kansas City Southern Industries, Inc.	122,700	1,840,500
* Katy Industries, Inc.	8,300	43,492
Kaydon Corp.	55,000	1,565,300
* KBK Capital Corp.	2,200	2,002
* KCS Energy, Inc.	97,800	1,227,390
* Keane, Inc.	126,864	1,788,782
* Keith Companies, Inc.	11,400	166,554
Keithley Instruments, Inc.	27,600	444,360
Kellwood Co.	52,276	1,908,074
Kelly Services, Inc.	61,905	1,671,435
* Kemet Corp.	155,623	1,349,251
* Kendle International, Inc.	23,903	152,262
Kennametal, Inc.	35,200	1,439,328
* Kennedy-Wilson, Inc.	8,800	64,900
* Kensey Nash Corp.	22,900	654,711
* Keravision, Inc.	4,300	9
Kewaunee Scientific Corp.	2,000	18,340
* Key Energy Group, Inc.	248,100	2,503,329
* Key Technology, Inc.	4,700	51,700
* Key Tronic Corp.	8,600	27,090
* Keynote Systems, Inc.	18,600	250,356
* Keystone Automotive Industries, Inc.	31,158	691,708
* Keystone Consolidated Industries, Inc.	2,100	630
* Kforce, Inc.	73,000	479,610
* # KFX, Inc.	117,400	798,320
Kimball International, Inc. Class B	45,300	616,080
* Kindred Healthcare, Inc.	72,778	1,882,039
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* Kirby Corp.	49,100	1,745,014

* Kirklands, Inc.	17,200	132,440
Knape & Vogt Manufacturing Co.	2,290	29,495
* Knight Trading Group, Inc.	82,806	750,222
* Knight Transportation, Inc.	112,837	2,244,328
* Koala Corp.	6,500	1,755
* Komag, Inc.	50,509	566,711
* Kopin Corp.	137,491	544,464
* Korn/Ferry International	77,400	1,375,398
* Kos Pharmaceuticals, Inc.	67,100	2,451,163
* Kosan Biosciences, Inc.	62,524	405,156
Koss Corp.	3,600	75,924
* # Krispy Kreme Doughnuts, Inc.	25,000	322,000
Kronos Worldwide, Inc.	35,470	1,145,336
* Kronos, Inc.	59,000	2,524,020
* Kulicke & Soffa Industries, Inc.	91,434	501,058
* KVH Industries, Inc.	28,828	224,858
* Kyphon, Inc.	80,100	1,788,633
* La Jolla Pharmaceutical Co.	122,400	419,832
La-Z-Boy, Inc.	103,900	1,604,216
* LaBarge, Inc.	30,300	267,549
* LabOne, Inc.	34,094	996,568
* Labor Ready, Inc.	81,500	1,009,785
* Labranche & Co., Inc.	106,600	874,120
Laclede Group, Inc.	39,400	1,137,084
* LaCrosse Footwear, Inc.	5,800	43,320
Ladish Co., Inc.	19,500	167,115
* Laidlaw International, Inc.	25,000	392,500
Lakeland Bancorp, Inc.	13,119	213,709
* Lakeland Industries, Inc.	2,420	46,682
* Lakes Entertainment, Inc.	33,350	318,826
* Lamson & Sessions Co.	26,200	184,186
Lance, Inc.	62,400	951,600
* Lancer Corp.	9,325	94,929
Landamerica Financial Group, Inc.	36,800	1,583,872
Landauer, Inc.	17,000	761,260
* Landec Corp.	40,590	192,803
Landry' s Restaurants, Inc.	53,300	1,410,851
* Landstar Systems, Inc.	48,600	2,550,528
* Lannet Co., Inc.	47,130	532,098
* Lantronix, Inc.	15,000	15,600
* # Large Scale Biology Corp.	42,800	49,648
* Laserscope	41,750	826,650
* Lattice Semiconductor Corp.	200,266	913,213
* Laureate Education, Inc.	69,700	2,383,043
Lawson Products, Inc.	9,600	357,120
* Lawson Software, Inc.	186,908	1,046,685
* Layne Christensen Co.	11,600	176,204
* Lazare Kaplan International, Inc.	8,700	68,600
LCA-Vision, Inc.	26,750	630,765
* LCC International, Inc. Class A	35,800	124,226
* Learning Care Group, Inc.	5,200	15,548

* Learning Tree International, Inc.	34,000	439,280
* Lecroy Corp.	10,100	143,521
* Lectec Corp.	3,900	6,240
Leesport Financial Corp.	525	11,613
Lennox International, Inc.	117,605	1,912,257
* Lesco, Inc.	18,300	229,665
* Level 8 Systems, Inc.	3,729	373
Levitt Corp. Series A	2,821	63,501
* Lexar Media, Inc.	157,697	905,181
* Lexicon Genetics, Inc.	126,300	764,115
Libbey, Inc.	27,300	515,970
* Liberate Technologies, Inc.	106,300	260,967
Liberty Corp.	35,500	1,434,910
Liberty Homes, Inc. Class A	200	835
* Lifecell Corp.	56,900	468,856
* Lifecore Biomedical, Inc.	24,600	174,660
* Lifeline Systems, Inc.	8,200	182,942
Lifetime Hoan Corp.	21,849	342,811
* # Ligand Pharmaceuticals, Inc. Class B	147,777	1,452,648
* Lightbridge, Inc.	46,821	210,695
* Lightning Rod Software, Inc.	580	348
* LightPath Technologies, Inc.	1,850	10,527
* Lin TV Corp.	50,800	1,025,144
Lincoln Electric Holdings	81,662	2,454,760
Lindsay Manufacturer Co.	23,500	586,560
* Linens 'n Things, Inc.	90,200	2,262,216
* Lionbridge Technologies, Inc.	31,197	248,640
* # Lipid Sciences, Inc.	47,658	190,632
* # Liquidmetal Technologies, Inc.	68,495	90,071
Lithia Motors, Inc. Class A	28,510	605,838
* Littlefuse, Inc.	44,600	1,624,332
* LMI Aerospace, Inc.	7,900	10,823
LNB Bancorp, Inc.	1,200	23,676
# LNR Property Corp.	38,000	2,378,800
* Lodgenet Entertainment Corp.	34,401	500,879
* Lodgian, Inc.	51	531
* Log On America, Inc.	600	3
* Logic Devices, Inc.	6,700	7,705
* LogicVision, Inc.	28,200	50,760
* Logility, Inc.	13,200	60,060
* Lojack Corp.	28,700	300,202
Lone Star Steakhouse & Saloon, Inc.	41,700	967,023
* Lone Star Technologies, Inc.	57,500	1,766,400
Longs Drug Stores Corp.	71,900	1,745,732
* Longview Fibre Co.	100,300	1,241,714
* LookSmart, Ltd.	191,367	294,705
* LOUD Technologies, Inc.	12,400	24,800
Louisiana-Pacific Corp.	31,100	766,926

Lowrance Electronics, Inc.	6,692	182,022
LSB Bancshares, Inc. NC	5,156	83,527
LSB Corp.	4,300	79,550
LSI Industries, Inc.	40,627	387,988
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* LTX Corp.	109,800	564,372
* Luby's, Inc.	41,000	266,500
Lufkin Industries, Inc.	6,400	207,360
* Luminex Corp.	59,986	444,496
* Lydall, Inc.	30,500	319,945
* Lynch Corp.	1,500	17,813
* Lynch Interactive Corp.	2,800	89,390
* M & F Worldwide Corp.	35,300	469,490
* M-Wave, Inc.	2,900	3,045
M/I Schottenstein Homes, Inc.	28,200	1,101,210
MacDermid, Inc.	60,600	1,790,124
* # Mace Security International, Inc.	11,200	32,245
* Mac-Gray Corp.	12,600	83,412
* Macromedia, Inc.	124,585	2,414,457
* Macrovision Corp.	97,337	2,302,020
* Madden (Steven), Ltd.	25,300	461,725
MAF Bancorp, Inc.	50,527	2,113,544
* Magic Lantern Group, Inc.	1,700	935
* Magma Design Automation, Inc.	69,683	1,149,770
* Magna Entertainment Corp.	21,200	126,140
* Magnetek, Inc.	57,000	371,070
* Magnum Hunter Resources, Inc.	138,802	1,414,392
* MAI Systems Corp.	500	105
* MAII Holdings, Inc.	3,400	0
* Main Street & Main, Inc.	25,200	42,336
Main Street Banks, Inc.	38,714	1,080,121
Maine & Maritimes Corp.	1,600	49,120
* MAIR Holdings, Inc.	36,916	306,403
* Major Automotive Companies, Inc.	3,280	3,280
* Management Network Group, Inc.	52,100	87,528
* Manatron, Inc.	1,102	9,367
* Manchester Technologies, Inc.	8,000	38,000
* Manhattan Associates, Inc.	60,394	1,409,596
Manitowoc Co., Inc.	50,750	1,682,870
# Mannatech, Inc.	13,500	156,600
* # Manning (Greg) Auctions, Inc.	9,200	126,960
* Manugistic Group, Inc.	138,900	319,470
* Mapics, Inc.	47,156	432,421
* Mapinfo Corp.	40,400	389,052
Marine Products Corp.	25,530	438,605
* MarineMax, Inc.	31,475	616,910
* Marisa Christina, Inc.	6,700	8,040
Maritrans, Inc.	7,800	117,468
* MarketWatch.com, Inc.	48,490	455,806

MarkWest Hydrocarbon, Inc.	9,350	119,213
* Marlton Technologies, Inc.	7,800	4,680
Marsh Supermarkets, Inc. Class A	1,600	17,984
Marsh Supermarkets, Inc. Class B	4,500	50,625
* Marten Transport, Ltd.	9,450	164,241
* # Martha Stewart Living Omnimedia, Ltd.	39,600	442,728
MASSBANK Corp.	4,700	169,200
Massey Energy Co.	83,000	2,284,160

* Mastec, Inc.	89,550	484,466
* Material Sciences Corp.	27,200	348,704
* Matria Healthcare, Inc.	20,569	543,433
* # Matritech, Inc.	30,500	35,380
* Matrix Bancorp, Inc.	6,500	71,565
* Matrix Service Co.	30,900	138,741
* MatrixOne, Inc.	97,300	455,364
* Matrixx Initiatives, Inc.	18,000	166,500
Matthews International Corp. Class A	64,400	2,276,540
* Mattson Technology, Inc.	99,645	743,352
* Maui Land & Pineapple Company, Inc.	10,200	308,550
* Maverick Tube Corp.	84,700	2,508,814
* Max & Ermas Restaurants, Inc.	2,300	34,523
* Maxco, Inc.	3,100	10,230
Maxcor Financial Group, Inc.	12,372	110,729
* # Maxim Pharmaceuticals, Inc.	56,333	381,374
* Maximus, Inc.	41,400	1,204,326
* Maxwell Technologies, Inc.	27,460	262,518
* Maxxam, Inc.	8,900	248,310
* Maxygen, Inc.	66,191	646,024
* Mayor' s Jewelers, Inc.	20,300	14,007
* Mays (J.W.), Inc.	200	2,550
MB Financial, Inc.	52,964	1,990,387
MBT Financial Corp.	22,087	422,524
* McDATA Corp.	161,954	835,683
MCG Capital Corp.	84,934	1,469,358
McGrath Rent Corp.	24,307	833,487
* # McMoran Exploration Co.	34,364	480,752
McRae Industries, Inc. Class A	2,600	22,230
* Meade Instruments Corp.	37,000	114,330
* Meadow Valley Corp.	2,400	5,714
* Meadowbrook Insurance Group, Inc.	42,400	200,976
* Measurement Specialties, Inc.	12,900	300,699
* Mechanical Technology, Inc.	4,700	20,779
* Medarex, Inc.	155,070	882,348
* MedCath Corp.	32,849	516,058
* # Med-Design Corp.	28,300	33,111
* Media 100, Inc.	7,100	53
Media General, Inc. Class A	3,100	180,389
* Media Services Group, Inc.	471	4,762

* MediaBay, Inc.	8,300	2,822
* Mediacom Communications Corp.	179,900	1,124,375
* # Medialink Worldwide, Inc.	5,900	17,700
* Medical Action Industries, Inc.	20,500	328,205
* Medical Staffing Network Holdings, Inc.	55,200	363,768
* Medicare, Inc.	3,800	11,324
* # Medifast, Inc.	21,000	70,350
* Medquist, Inc.	64,700	693,908
* MEDTOX Scientific, Inc.	7,545	52,815
* # Memberworks, Inc.	20,500	511,270
* Mens Warehouse, Inc.	68,700	1,923,600
Mentor Corp.	76,000	2,673,680

* Mentor Graphics Corp.	140,100	1,532,694
Mercantile Bank Corp.	1,260	44,087
Merchants Bancshares, Inc.	6,150	166,911
Merchants Group, Inc.	1,300	31,395
* Mercury Air Group, Inc.	4,950	24,899
* Mercury Computer Systems, Inc.	42,400	1,145,648
* Merge Technologies, Inc.	25,194	390,507
Meridian Bioscience, Inc.	27,312	316,819
* Meridian Resource Corp.	129,500	982,905
* Merit Medical Systems, Inc.	52,576	899,575
* Meritage Corp.	26,300	1,757,103
* Merix Corp.	37,313	371,637
* Merrimac Industries, Inc.	2,860	24,167
* Mesa Air Group, Inc.	61,835	396,053
Mesa Labs, Inc.	3,300	35,475
* Mestek, Inc.	5,400	93,366
* Meta Group, Inc.	12,700	60,325
* Metals USA, Inc.	40,380	650,926
* MetaSolv, Inc.	81,100	202,750
Method Electronics, Inc. Class A	34,100	449,438
Met-Pro Corp.	8,100	112,104
* Metris Companies, Inc.	110,000	899,800
* Metro One Telecommunications, Inc.	39,650	55,907
MetroCorp. Bancshares, Inc.	7,000	102,200
* Metrologic Instruments, Inc.	43,000	618,770
MFB Corp.	1,300	38,383
* MFRI, Inc.	4,900	18,130
MGE Energy, Inc.	37,183	1,189,112
# MGP Ingredients, Inc.	16,000	147,360
* Michael Anthony Jewelers, Inc.	7,400	9,620
* Micrel, Inc.	184,673	1,793,175
* Micro Component Technology, Inc.	14,052	9,555
* Micro Linear Corp.	12,000	66,960
* MicroFinancial, Inc.	15,200	53,200
* Micromuse, Inc.	117,493	466,447
* Micros Systems, Inc.	37,052	1,724,400

* Microsemi Corp.	118,900	1,282,931
* MicroStrategy, Inc.	10,200	353,022
* Microtek Medical Holdings, Inc.	85,916	337,650
* Micro-Therapeutics, Inc.	73,228	307,558
* Microtune, Inc.	63,300	313,968
* # Microvision, Inc.	42,946	261,112
* Midas, Inc.	30,900	489,765
Middleby Corp.	18,400	922,208
Middlesex Water Co.	8,400	154,140
Midland Co.	6,600	177,012
Mid-State Bancshares	47,196	1,151,582
* # Midway Games, Inc.	129,600	1,564,272
Midwest Banc Holdings, Inc.	34,965	657,342
* Midwest Express Holdings, Inc.	31,600	106,492
* Mikohn Gaming Corp.	42,175	191,896
* Milacron, Inc.	94,700	321,980
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* Milestone Scientific, Inc.	16,300	28,688
* Millennium Cell, Inc.	59,500	99,960
* Millennium Chemicals, Inc.	101,800	1,898,570
* Miller Industries, Inc.	9,280	82,499
* Millerbuilding Systems Escrow Shares	3,200	960
* MIM Corp.	44,700	289,656
* Mindspeed Technologies, Inc.	119,500	362,085
Mine Safety Appliances Co.	66,700	2,636,651
Minerals Technologies, Inc.	41,100	2,308,587
Minuteman International, Inc.	1,000	13,365
* MIPS Technologies, Inc.	81,900	417,690
* Miravant Medical Technologies	1,800	5,166
* Misonix, Inc.	13,300	83,125
* Mission Resources Corp.	81,200	380,828
* Mitcham Industries, Inc.	8,700	42,195
* Mitek Systems, Inc.	11,100	6,438
* Mity Enterprises, Inc.	5,000	80,550
* MKS Instruments, Inc.	101,607	1,365,598
* Mobile Mini, Inc.	29,109	793,220
* Mobility Electronics, Inc.	55,600	410,884
* Mobius Management Systems, Inc.	17,100	106,875
Mocon, Inc.	5,500	43,725
* Modem Media, Inc.	25,700	124,902
Modine Manufacturing Co.	68,795	2,050,091
* Mod-Pac Corp.	2,750	30,250
* Mod-Pac Corp. Class B	1,112	5,560
* Modtech Holdings, Inc.	25,152	183,861
* Moldflow Corp.	20,556	246,672
* Molecular Devices Corp.	34,540	794,420
Monaco Coach Corp.	58,750	1,262,538
* Monarch Casino and Resort, Inc.	8,000	133,200
* Mondavi (Robert) Corp. Class A	19,800	813,978

* Monolithic System Technology, Inc.	49,133	197,515
* Monro Muffler Brake, Inc.	12,300	252,642
* Monterey Pasta Co.	32,100	96,300
* Moog, Inc. Class A	19,200	682,560
* Moog, Inc. Class B	3,300	117,975
* Morgan Group Holding Co.	200	16
* Morgan' s Foods, Inc.	900	765
* Mossimo, Inc.	16,600	49,800
* Mother' s Work, Inc.	8,954	160,724
* Motor Car Parts & Accessories, Inc.	2,500	18,750
Movado Group, Inc.	33,700	483,595
# Movie Gallery, Inc.	65,199	1,172,930
* MPS Group, Inc.	202,300	1,806,539
* MPW Industrial Services Group	5,000	10,875
* MRO Software, Inc.	46,421	440,535
* MRV Communications, Inc.	196,600	436,452
* MSC Software Corp.	55,600	405,324
* MTC Technologies, Inc.	14,800	369,112
* # MTI Technology Corp.	1,300	2,379
* MTM Technologies, Inc.	4,900	7,105

* MTR Gaming Group, Inc.	57,078	535,392
MTS Systems Corp.	42,340	920,895
Mueller Industries, Inc.	62,145	2,441,677
* Multi Color Corp.	2,250	33,163
* # Multimedia Games, Inc.	55,750	805,030
MutualFirst Financial, Inc.	2,000	46,160
Myers Industries, Inc.	59,119	672,778
* Mykrolis Corp.	74,300	656,069
* Myriad Genetics, Inc.	51,600	837,468
Mystic Financial, Inc.	1,575	61,472
* Nabi Biopharmaceuticals	110,850	1,294,728
Nacco Industries, Inc. Class A	6,500	515,190
* Nanogen, Inc.	64,600	270,028
* Nanometrics, Inc.	23,394	230,197
* Nanophase Technologies Corp.	32,998	176,869
* # Napco Security Systems, Inc.	4,300	35,561
Nara Bancorp, Inc.	44,000	898,480
Nash-Finch Co.	23,400	691,002
* Nashua Corp.	5,800	59,740
* Nassda Corp.	45,875	168,361
* # Natestch Pharmaceutical Co., Inc.	22,700	204,300
* NATCO Group, Inc. Class A	16,800	133,056
* Nathans Famous, Inc.	7,000	41,790
National Beverage Corp.	36,200	302,270
* National Dentex Corp.	3,500	94,675
* National Home Health Care Corp.	5,465	53,229
* National Medical Health Card Systems, Inc.	12,600	301,014
National Penn Bancshares, Inc.	46,184	1,390,600



National Presto Industries, Inc.	6,800	276,760
* National Processing, Inc.	116,000	3,069,360
* National Research Corp.	7,000	108,500
* National RV Holdings, Inc.	18,600	247,008
* National Technical Systems, Inc.	8,600	32,078
* National Western Life Insurance Co. Class A	1,000	157,630
* Natrol, Inc.	10,000	27,300
* Natural Alternatives International, Inc.	5,400	49,842
Nature' s Sunshine Products, Inc.	28,350	419,297
* Natus Medical, Inc.	27,400	161,386
Nautilus Group, Inc.	62,000	1,208,380
* Navarre Corp.	50,600	788,854
* Navitec, Inc.	644	2,061
* Navigant Consulting, Inc.	87,200	1,671,624
* Navigant International, Inc.	30,914	496,479
* Navigators Group, Inc.	22,371	654,128
NBT Bancorp	62,477	1,393,862
* NCI Building Systems, Inc.	37,900	1,162,772
* NCO Group, Inc.	60,185	1,538,316
# NDCHealth Corp.	64,800	889,704
* # NeighborCare, Inc.	73,800	1,873,782
* Nektar Therapeutics	158,890	2,024,259
Nelson (Thomas), Inc.	25,800	490,200
* Neoforma, Inc.	38,014	387,743

* Neogen Corp.	7,625	147,544
* # NeoMagic Corp.	58,000	62,060
* NEON Systems, Inc.	8,600	30,358
* Neopharm, Inc.	44,117	250,143
* Neose Technologies, Inc.	47,400	342,228
* Neoware Systems, Inc.	29,400	233,730
* NES Rentals Holdings, Inc.	36	289
Net Perceptions, Inc.	22,600	19,865
* Net2Phone, Inc.	83,300	249,067
NetBank, Inc.	57,533	612,151
* Netegrity, Inc.	71,900	436,433
* # Netflix, Inc.	94,000	1,311,300
* Netguru, Inc.	17,200	15,996
* NetIQ Corp.	105,587	1,015,747
* NetManage, Inc.	10,442	56,387
* Netopia, Inc.	43,200	109,944
* NetRatings, Inc.	65,163	1,007,420
* Netscout System, Inc.	57,950	329,736
* NetSolve, Inc.	12,100	95,832
* Network Engines, Inc.	65,600	106,272
* Network Equipment Technologies, Inc.	46,100	307,487
* # Network Plus Corp.	14,500	19
* # Neurobiological Technologies, Inc.	2,700	10,233
* Neurogen Corp.	74,113	508,415

Nevada Chemicals, Inc.	2,500	13,878
* Nevada Gold & Casinos, Inc.	24,850	276,581
* New Brunswick Scientific Co., Inc.	7,660	40,981
* New Century Equity Holdings Corp.	100	26
# New Century Financial Corp.	37,650	2,019,546
New Hampshire Thrift BancShares, Inc.	200	5,786
* New Horizons Worldwide, Inc.	10,200	59,588
New Jersey Resources Corp.	52,400	2,140,540
* NewMarket Corp.	32,100	664,149
Newmil Bancorp, Inc.	4,400	126,676
* Newpark Resources, Inc.	159,200	907,440
* Newport Corp.	71,718	896,475
* Newtek Business Services, Inc.	60,988	227,485
Niagara Corp.	8,200	47,355
* NIC, Inc.	117,100	633,511
* Nitches, Inc.	864	4,501
NL Industries, Inc.	90,276	1,305,391
* NMS Communications Corp.	88,200	423,360
* NMT Medical, Inc.	11,500	38,525
NN, Inc.	15,250	153,720
* Nobel Learning Communities, Inc.	6,500	45,695
Nobility Homes, Inc.	4,100	85,116
Noble International, Ltd.	16,060	327,463
* Noel Group, Inc.	8,000	24
# Noland Co.	200	8,409
Nordson Corp.	67,777	2,324,073
* Norstan, Inc.	24,900	64,491
* North America Galvanizing & Coatings, Inc.	6,700	13,936

* North American Scientific, Inc.	28,150	208,029
North Central Bancshares, Inc.	1,700	63,325
North Pittsburgh Systems, Inc.	27,606	533,348
Northeast Bancorp	900	17,370
Northeast Pennsylvania Financial Corp.	4,400	73,920
Northern Technologies International Corp.	3,000	15,885
* # Northfield Laboratories, Inc.	39,900	518,700
* Northland Cranberries, Inc.	3,100	1,767
Northrim BanCorp, Inc.	6,068	129,257
* # Northwest Airlines Corp.	163,700	1,542,054
Northwest Bancorp, Inc.	90,604	1,944,362
Northwest Natural Gas Co.	51,900	1,600,077
* Northwest Pipe Co.	6,300	105,903
* Novamed Eyecare, Inc.	39,000	147,030
* Novavax, Inc.	62,500	209,375
* Noven Pharmaceuticals, Inc.	44,008	835,712
* Novoste Corp.	29,400	56,448
* NPS Pharmaceuticals, Inc.	70,700	1,484,700
* NS Group, Inc.	39,800	597,000
* NTN Communications, Inc.	94,793	188,638

* Nu Horizons Electronics Corp.	30,300	192,405
* # Nucentrix Broadband Networks, Inc.	10,400	20,030
* NuCo2, Inc.	16,000	285,280
NUI Corp.	29,892	399,955
* Numerex Corp. Class A	10,800	39,420
NuSkin Enterprises, Inc.	86,000	2,220,520
* Nutraceutical International Corp.	22,164	311,847
* Nutramax Products, Inc.	3,300	3
* # Nutrition 21, Inc.	3,700	1,850
* Nuvelo, Inc.	40,322	359,269
NWH, Inc.	4,200	68,040
* NYFIX, Inc.	50,081	265,429
Nymagic, Inc.	8,700	201,144
* O' Charleys, Inc.	41,962	681,463
* O.I. Corp.	2,700	22,680
Oak Hill Financial, Inc.	3,000	102,000
Oakley, Inc.	151,800	1,741,146
* Obie Media Corp.	5,900	25,370
* OCA, Inc.	95,251	486,733
* Oceaneering International, Inc.	47,400	1,517,748
OceanFirst Financial Corp.	25,132	573,764
* Ocular Sciences, Inc.	44,300	1,931,480
* Ocwen Financial Corp.	129,534	1,173,578
* Odd Job Stores, Inc.	12,700	19,368
* Odetics, Inc. Series B	200	600
* Odyssey Healthcare, Inc.	69,500	1,231,540
* Offshore Logistics, Inc.	43,400	1,293,320
* # Oglebay Norton Co.	2,500	500
* Ohio Casualty Corp.	116,600	2,349,490
* Oil States International, Inc.	93,531	1,505,849
Oil-Dri Corp. of America	4,200	62,790
* Old Dominion Freight Lines, Inc.	45,250	1,271,978
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Olin Corp.	132,052	2,230,358
* Olympic Steel, Inc.	9,600	194,400
* OM Group, Inc.	53,900	1,835,295
Omega Financial Corp.	8,200	267,730
* Omega Protein Corp.	44,200	374,816
* # OMNI Energy Services Corp.	21,600	75,600
* Omnicell, Inc.	46,952	576,101
* # OmniVision Technologies, Inc.	107,100	1,117,053
* Omnova Solutions, Inc.	13,900	81,871
* Omtool, Ltd.	3,570	28,489
* On Assignment, Inc.	48,900	226,896
* ON Semiconductor Corp.	480,651	1,432,340
* On2.cCom, Inc.	53,300	36,244
* One Price Clothing Stores, Inc.	2,957	30
* # Oneida, Ltd.	28,700	42,763
* Online Resources Corp.	34,100	235,631

Onyx Acceptance Corp.	5,100	79,356
* Onyx Pharmaceuticals, Inc.	65,900	2,447,526
* ONYX Software Corp.	27,500	102,850
* Opent Technologies, Inc.	36,000	327,240
* OpenTV Corp.	39,946	105,457
* Openwave Systems, Inc.	122,099	1,137,963
* Opinion Research Corp.	6,700	41,674
* Oplink Communications, Inc.	53,100	92,925
* Opsware, Inc.	158,792	1,000,390
* Opti, Inc.	11,600	16,240
* Optical Cable Corp.	10,100	33,734
* Optical Communication Products, Inc.	74,850	136,976
* Optical Sensors, Inc.	1,633	5,144
Option Care, Inc.	40,500	637,065
* OraSure Technologies, Inc.	83,650	524,486
* Orbit International Corp.	1,582	10,297
* Orbital Sciences Corp.	93,652	999,267
* Orchid Biosciences, Inc.	42,281	348,395
* Oregon Steel Mills, Inc.	50,400	729,792
* Orleans Homebuilders, Inc.	34,300	752,199
* Orphan Medical, Inc.	10,300	105,575
* Orthologic Corp.	65,605	465,796
* # Oscient Pharmaceutical Corp.	138,200	581,822
Oshkosh B' Gosh, Inc. Class A	18,300	372,771
* # OSI Systems, Inc.	27,900	406,224
* Osteotech, Inc.	32,600	137,898
Otter Tail Co.	49,160	1,243,748
Outlook Group Corp.	2,400	14,522
* Overland Storage, Inc.	25,975	340,273
Overseas Shipholding Group, Inc.	59,525	2,559,575
* # Overstock.com, Inc.	33,600	1,053,360
Owens & Minor, Inc.	74,600	1,827,700
# Oxford Industries, Inc.	30,800	1,246,168
* Oxigene, Inc.	12,600	71,316
* Oxis International, Inc.	7,900	2,765
* OYO Geospace Corp.	5,100	86,088

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* P&F Industries, Inc. Class A	1,300	12,740
* # P.F. Chang' s China Bistro, Inc.	48,700	2,041,504
Pacific Capital Bancorp	86,300	2,466,454
* Pacific Mercantile Bancorp	5,900	67,526
* Pacific Premier Bancorp, Inc.	3,900	42,393
Packaging Dynamics Corp.	4,120	61,800
* Packeteer, Inc.	62,700	628,881
* Pac-West Telecomm, Inc.	23,100	19,173
* Pain Therapeutics, Inc.	67,615	473,305
* # PainCare Holdings, Inc.	74,800	194,480
* Palatin Technologies, Inc.	62	180
* Paligent, Inc.	347	76

* Palm Harbor Homes, Inc.	43,411	710,204
* # Palmone, Inc.	40,430	1,320,040
* Palmsource, Inc.	27,781	625,350
* Palomar Medical Technologies, Inc.	29,779	543,467
* PAM Transportation Services, Inc.	20,550	381,408
Pamrapo Bancorp, Inc.	5,100	114,230
* Panavision, Inc.	3,600	23,400
* # Panera Bread Co.	54,325	1,889,424
* Pantry, Inc.	37,900	737,534
* # Papa John' s International, Inc.	33,500	961,785
* Par Pharmaceutical Cos, Inc.	61,600	2,528,064
* Par Technology Corp.	7,800	70,122
* Paradyne Networks Corp.	97,955	423,166
* Paragon Technologies, Inc.	4,200	40,740
* Parallel Petroleum Corp.	48,000	238,080
* Parametric Technology Corp.	509,316	2,480,369
* Parexel International Corp.	49,600	954,800
Park Bancorp, Inc.	1,200	37,740
Park Electrochemical Corp.	37,750	836,163
* Parker Drilling Co.	179,200	580,608
* # Parkervision, Inc.	19,300	86,850
* Park-Ohio Holdings Corp.	10,400	179,712
Parkvale Financial Corp.	5,700	146,205
* Parlex Corp.	13,800	81,420
* Parlux Fragrances, Inc.	9,900	92,852
* Partners Trust Financial Group, Inc.	12,189	122,012
* Party City Corp.	31,922	431,585
* Pathmark Stores, Inc.	55,579	393,499
* # Patient Infosystems, Inc.	733	1,312
* Patrick Industries, Inc.	4,500	49,275
* Patriot Transportation Holding, Inc.	2,500	83,750
Paula Financial, Inc.	6,100	17,263
* Paul-Son Gaming Corp.	4,100	19,270
* Paxar Corp.	75,300	1,524,072
* Paxson Communications Corp.	118,700	216,034
* Payless Cashways, Inc.	160	0
* Payless ShoeSource, Inc.	128,400	1,489,440
* PC Connection, Inc.	45,450	299,970
* PC Mall, Inc.	22,300	291,684
* PC-Tel, Inc.	39,800	361,782

* PDF Solutions, Inc.	47,859	442,217
* PDI, Inc.	27,698	667,245
* PDS Gaming Corp.	1,100	2,151
* PEC Solutions, Inc.	52,000	547,560
* Pediatric Services of America, Inc.	12,700	92,329
* Pediatrix Medical Group, Inc.	32,200	2,257,220
* Peerless Manufacturing Co.	3,000	42,000
* Peerless Systems Corp.	24,300	30,358

* Peet' s Coffee & Tea, Inc.	25,111	575,042
* # Pegasus Communications Corp.	17,540	173,821
* Pegasus Solutions, Inc.	43,233	541,709
* Pegasystems, Inc.	67,862	430,924
* Pemco Aviation Group, Inc.	950	25,687
* Pemstar, Inc.	73,200	128,832
Penford Corp.	7,300	124,392
Penn Engineering & Manufacturing Corp. Class A	1,200	18,900
Penn Engineering & Manufacturing Corp. Non-Voting	15,000	286,500
* Penn National Gaming, Inc.	72,100	2,801,085
* Penn Treaty American Corp.	24,800	46,128
Penn Virginia Corp.	34,600	1,192,316
Penn-America Group, Inc.	28,100	366,986
Pennfed Financial Services, Inc.	7,400	218,300
Penns Woods Bancorp, Inc.	770	39,078
* Penwest Pharmaceuticals Co.	35,200	378,752
Peoples Bancorp, Inc.	300	6,510
Pep Boys - Manny, Moe & Jack	109,900	1,747,410
* Perceptron, Inc.	15,518	101,798
* Performance Food Group Co.	87,987	1,935,714
* Performance Technologies, Inc.	23,000	137,770
* Pericom Semiconductor Corp.	48,500	478,210
* Perini Corp.	43,400	655,340
* Perot Systems Corp.	63,400	843,854
Perrigo Co.	127,147	2,497,167
* Perry Ellis International, Inc.	17,100	386,289
* Per-Se Technologies, Inc.	60,100	753,053
* Pervasive Software, Inc.	55,039	330,234
* PetMed Express, Inc.	39,865	224,440
* Petrocorp, Inc. Escrow Shares	6,900	414
* Petroleum Development Corp.	30,933	959,851
PFF Bancorp, Inc.	31,800	1,173,420
* Pfsweb, Inc.	9	14
* Pharmacopia Drug Discovery, Inc.	26,450	139,127
* Pharmacyclics, Inc.	37,300	388,293
* # Pharmanetics, Inc.	9,500	3,800
* PharmChem, Inc.	5,100	408
* Pharmos Corp.	6,200	19,654
* Philadelphia Consolidated Holding Corp.	42,200	2,247,572
Phillips-Van Heusen Corp.	58,500	1,179,360
* Phoenix Gold International, Inc.	1,000	1,250
* Phoenix Technologies, Ltd.	45,636	245,978
* Photo Control Corp.	1,000	2,660
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* PhotoMedex, Inc.	49,800	122,010
* Photon Dynamics, Inc.	31,400	705,558
* Photronics, Inc.	59,500	853,825
* Physiometrix, Inc.	7,400	14,134
* Piccadilly Cafeterias, Inc.	10,400	1

* Pico Holdings, Inc.	12,300	213,897
# Piedmont Natural Gas Co.	32,500	1,410,500
* Pinnacle Entertainment, Inc.	63,600	788,640
* Pinnacle Systems, Inc.	126,400	472,736
* Pioneer Drilling Co.	1,500	11,250
* Piper Jaffray Companies, Inc.	37,700	1,624,870
* Pixelworks, Inc.	51,000	532,440
* Pizza Inn, Inc.	10,000	29,400
* Plains Exploration & Production Co.	98,563	1,913,108
* Planar Systems, Inc.	26,900	305,584
* Plato Learning, Inc.	43,666	358,061
* Play By Play Toys and Novelties, Inc.	3,300	8
* Playboy Enterprises, Inc. Class A	4,700	41,125
* Playboy Enterprises, Inc. Class B	51,300	466,317
* Playtex Products, Inc.	116,300	759,439
* Plexus Corp.	78,200	921,978
* Plug Power, Inc.	138,943	887,846
* PLX Technology, Inc.	49,600	311,488
* Plymouth Rubber, Inc. Class B	200	160
PMA Capital Corp. Class A	56,400	397,620
PNM Resources, Inc.	116,000	2,478,920
Pocahontas Bancorp, Inc.	4,400	74,360
* # Point Therapeutics, Inc.	660	2,607
* Point.360	9,000	23,850
PolyMedica Corp.	51,500	1,566,115
* Polyone Corp.	94,200	668,820
* Pomeroy IT Solutions, Inc.	23,295	302,602
Pope & Talbot, Inc.	29,700	547,371
* Porta Systems Corp.	300	30
* Portal Software, Inc.	80,920	271,891
* Possis Medical, Inc.	33,800	591,500
Potlatch Corp.	56,000	2,402,400
* Powell Industries, Inc.	19,159	316,124
* Power Intergrations, Inc.	58,400	1,172,672
PowerCerv Corp.	1,755	772
* Power-One, Inc.	158,161	1,187,789
* Powerwave Technologies, Inc.	181,145	1,095,927
* Pozen, Inc.	54,700	473,702
* PPT Vision, Inc.	6,800	8,058
* PRAECIS Pharmaceuticals, Inc.	99,404	233,599
Preformed Line Products Co.	1,200	27,000
* Premier Financial Bancorp	5,200	46,332
* # Premier Laser Systems, Inc. Class A	3,400	2
* # Pre-Paid Legal Services, Inc.	31,350	774,345
Presidential Life Corp.	54,900	963,495
* Presstek, Inc.	65,298	570,705
* # PRG-Schultz International, Inc.	117,300	665,091

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* Price Communications Corp.	102,170	1,534,593
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* # Priceline.com, Inc.	71,216	1,486,990
* Pricesmart, Inc.	12,000	105,708
* Prime Hospitality Corp.	83,700	1,006,074
* Prime Medical Services, Inc.	38,628	281,946
* PRIMEDIA, Inc.	468,438	969,667
* Primus Knowledge Solutions, Inc.	16,500	18,480
* Primus Telecommunications Group, Inc.	124,900	226,069
* Princeton Review, Inc.	14,600	103,514
* Printronix, Inc.	5,800	86,304
* Priority Healthcare Corp.	69,839	1,552,521
* Private Business, Inc.	945	1,890
* # Proassurance Corp.	54,850	1,851,736
* Procom Technology, Inc.	5,400	3,807
* Procurenet, Inc.	19,700	20
* Progenics Pharmaceuticals, Inc.	30,400	321,024
Programmers Paradise, Inc.	5,200	43,160
* Progress Software Corp.	68,900	1,387,646
* ProQuest Co.	54,100	1,314,630
* ProsoftTraining.com	100	33
Prosperity Bancshares, Inc.	39,900	1,034,208
* Protection One, Inc.	80,900	16,180
Providence & Worcester Railroad Co.	3,000	29,235
Provident Bancorp, Inc.	23,047	259,279
Provident Bankshares Corp.	62,077	1,965,979
Provident Financial Holdings, Inc.	8,325	198,135
Provident Financial Services, Inc.	16,553	295,637
* Province Healthcare Co.	88,825	1,735,641
* Proxim Corp.	67,269	58,524
* ProxyMed, Inc.	2,692	24,363
* PSS World Medical, Inc.	123,000	1,327,170
Psychemedics Corp.	5,225	63,327
* Psychiatric Solutions, Inc.	27,233	596,675
* PTEK Holdings, Inc.	135,028	1,157,190
Pulaski Financial Corp.	5,400	97,740
Pulitzer, Inc.	18,700	910,690
* Pure World, Inc.	7,600	17,480
* PW Eagle, Inc.	7,000	18,900
Pyramid Breweries, Inc.	5,700	13,173
Qad, Inc.	61,183	379,335
* QEP Co., Inc.	2,125	29,708
* QRS Corp.	26,700	168,210
* QuadraMed Corp.	27,006	72,916
Quaker Chemical Corp.	18,320	444,626
Quaker City Bancorp, Inc.	2,734	150,370
Quaker Fabric Corp.	31,050	206,793
* Quality Dining, Inc.	11,400	31,920
* Quality Systems, Inc.	11,400	543,096
* Qualstar Corp.	5,500	30,305
Quanex Corp.	31,200	1,437,696
* Quanta Services, Inc.	222,000	1,425,240
* Quantum Corp.- DLT	91,700	215,495



* Quantum Fuel Systems Technologies Worldwide, Inc.	55,530	298,751
* Quest Software, Inc.	179,816	1,819,738
* # Questcor Pharmaceuticals, Inc.	26,800	10,720
* Quicklogic Corp.	45,600	119,974
* Quidel Corp.	60,044	218,560
* Quigley Corp.	21,906	182,915
* Quiksilver, Inc.	110,900	2,412,075
* Quinton Cardiology Systems, Inc.	26,400	204,336
* Quipp, Inc.	1,400	18,900
Quixote Corp.	15,391	295,353
* # Quokka Sports, Inc.	1,128	9
* Quovadx, Inc.	62,047	112,926
* R & B, Inc.	8,400	168,000
* R H Donnelley Corp.	56,100	2,605,845
* Radiant Systems, Inc.	64,344	276,679
* Radiologix, Inc.	39,500	154,050
* RadiSys Corp.	35,562	412,519
* Radyne ComStream, Inc.	9,500	68,210
* Rag Shops, Inc.	2,415	8,863
* Railamerica, Inc.	66,800	778,220
* Raindance Communications, Inc.	73,896	121,928
* Ralcorp Holdings, Inc.	55,500	2,021,865
* Ramtron International Corp.	42,200	128,710
Range Resources Corp.	131,700	1,975,500
* # Rare Hospitality International, Inc.	64,550	1,745,432
Raven Industries, Inc.	16,355	670,555
* # Rayovac Corp.	65,600	1,508,144
* Raytech Corp.	16,400	32,144
* RC2 Corp.	33,198	1,049,389
* RCM Technologies, Inc.	10,500	45,791
* # RCN Corp.	82,600	5,823
* Reading International, Inc. Class A	18,149	140,655
* Reading International, Inc. Class B	1,060	7,950
* # RealNetworks , Inc.	320,900	1,594,873
* # Redhook Ale Brewery, Inc.	9,300	28,272
Redwood Empire Bancorp	5,250	148,575
Regal-Beloit Corp.	46,404	1,023,672
* Regeneration Technologies, Inc.	50,452	500,988
* Regeneron Pharmaceuticals, Inc.	101,237	902,022
* Regent Communications, Inc.	88,513	509,835
* Register.Com, Inc.	44,100	253,575
* Rehabcare Group, Inc.	30,800	708,092
* Reliability, Inc.	6,300	4,095
Reliance Steel & Aluminum Co.	61,757	2,343,061
Reliv International, Inc.	28,932	257,495
* # Relm Wireless Corp.	7,600	13,680
* Remec, Inc.	113,250	587,768
* RemedyTemp, Inc.	15,100	118,384

* Remington Oil & Gas Corp.	51,500	1,275,140
* Remote Dynamics, Inc.	276	290
Renaissance Learning, Inc.	59,000	1,410,690
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* Rentrak Corp.	18,600	165,540
* Rent-Way, Inc.	49,800	363,540
* Repligen Corp.	54,000	91,800
* Reptron Electronics, Inc.	8,800	0
* Reptron Electronics, Inc.	343	2,161
Republic Bancorp, Inc.	120,683	1,775,247
Republic Bancorp, Inc. Class A	15,225	334,950
* Republic First Bancorp, Inc.	6,967	90,571
* Res-Care, Inc.	37,785	399,765
* ResMed, Inc.	41,300	1,972,901
Resource America, Inc.	33,151	729,322
* Resources Connection, Inc.	43,968	1,441,271
* Respiroics, Inc.	4,996	265,787
* Restoration Hardware, Inc.	62,500	386,875
* Retail Ventures, Inc.	62,700	428,868
* Retek, Inc.	105,400	397,358
* Revlon, Inc.	480,200	1,282,134
* Rewards Network, Inc.	48,900	344,745
* Rex Stores Corp.	20,700	262,890
* Rexhall Industries, Inc.	3,542	4,357
* RF Micro Devices, Inc.	11,400	58,368
* RF Monolithics, Inc.	13,800	98,118
RGC Resources, Inc.	200	5,300
* Rhythms NetConnections, Inc.	8,900	1
Richardson Electronics, Ltd.	21,027	175,155
* Rigel Pharmaceuticals, Inc.	2,222	45,773
Riggs National Corp.	51,399	1,207,877
* Rimage Corp.	8,600	113,520
* Rita Medical Systems, Inc.	66,721	214,842
* Riverside Group, Inc.	1,000	13
Riverview Bancorp, Inc.	4,500	92,205
* Riviera Holdings Corp.	3,600	38,736
RLI Corp.	47,000	1,738,530
* Roadhouse Grill, Inc.	9,640	2,073
Roanoke Electric Steel Corp.	9,900	136,719
Robbins & Myers, Inc.	27,600	527,160
* Robotic Vision Systems, Inc.	3,480	6,612
* Rochester Medical Corp.	5,300	47,700
Rock of Ages Co.	4,400	34,100
* Rockford Corp.	14,600	68,912
Rock-Tenn Co. Class A	66,700	960,480
Rocky Mountain Chocolate Factory, Inc.	4,015	43,723
* Rocky Shoes & Boots, Inc.	4,500	86,400
* Rofin-Sinar Technologies, Inc.	28,300	795,230
* Rogers Corp.	31,500	1,461,285

Rollins, Inc.	86,700	2,025,312
* # Roxio, Inc.	1,629	5,669
Royal Bancshares of Pennsylvania Class A	4,430	102,998
Royal Gold, Inc.	39,235	605,004
* Royale Energy, Inc.	4,509	32,645
RPC, Inc.	28,600	433,290
* RSA Security, Inc.	117,300	1,746,597
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* RTI International Metals, Inc.	40,300	600,067
* RTW, Inc.	5,150	33,475
* Rubio' s Restaurants, Inc.	18,495	159,982
Ruddick Corp.	87,700	1,672,439
* Rudolph Technologies, Inc.	31,800	515,160
* Rural Cellular Corp. Class A	2,800	19,544
* Rural/Metro Corp.	14,000	21,700
* Rush Enterprises, Inc. Class A	7,000	73,150
* Rush Enterprises, Inc. Class B	7,000	80,780
Russ Berrie & Co., Inc.	36,900	712,170
Russell Corp.	61,600	1,100,176
* Ryan' s Restaurant Group, Inc.	76,800	1,055,232
Ryerson Tull, Inc.	46,600	742,804
* S&K Famous Brands, Inc.	2,100	31,185
S&T Bancorp, Inc.	50,400	1,769,544
* S1 Corp.	134,301	1,060,978
* Saba Software, Inc.	25,200	100,044
* Safeguard Scientifics, Inc.	206,800	368,104
* SafeNet, Inc.	44,704	1,271,829
* Safety Components International, Inc.	118	1,581
* Saga Communications, Inc. Class A	34,425	617,929
* Salem Communications Corp.	34,153	908,470
* # Salton, Inc.	20,500	101,065
* San Filippo (John B.) & Son, Inc.	17,893	506,372
Sanders Morris Harris Group, Inc.	32,901	393,496
Sanderson Farms, Inc.	37,700	1,288,963
* Sands Regent Casino Hotel	2,000	15,082
Sandy Spring Bancorp, Inc.	27,556	914,859
* Sangamo BioSciences, Inc.	47,750	209,623
* Sapient Corp.	233,123	1,748,423
* Satcon Technology Corp.	50,600	110,814
Saucony, Inc. Class A	2,700	63,450
Saucony, Inc. Class B	3,500	81,060
Sauer-Danfoss, Inc.	49,600	877,920
* Savient Pharmaceuticals, Inc.	76,600	167,754
* Saxon Capital, Inc.	17,400	437,610
* SBA Communications Corp.	101,800	529,360
* SBE, Inc.	3,500	9,905
* SBS Technologies, Inc.	28,230	289,640
* ScanSoft, Inc.	217,760	929,835
* ScanSource, Inc.	23,800	1,428,952

Schawk, Inc. Class A	22,200	312,576
* Scheid Vineyards, Inc.	2,200	11,000
* Schick Technologies, Inc.	9,000	97,200
* Schieb (Earl), Inc.	2,200	7,051
* Schlotzskys, Inc.	7,200	1,908
* Schmitt Industries, Inc.	2,466	15,043
Schnitzer Steel Industries, Inc. Class A	62,351	1,752,063
* Scholastic Corp.	71,881	2,102,519
* Schuff International, Inc.	7,000	13,965
Schulman (A.), Inc.	57,679	1,157,041
Schweitzer-Maudoit International, Inc.	28,500	866,685
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* Sciclone Pharmaceuticals, Inc.	84,369	330,726
* Scientific Games Corp.	120,058	2,044,588
* Scientific Learning Corp.	4,400	25,960
* Scientific Technologies, Inc.	6,700	33,098
* SCM Microsystems, Inc.	27,763	79,125
SCP Pool Corp.	56,700	2,392,173
SCPIE Holdings, Inc.	9,300	83,142
* SCS Transportation, Inc.	28,450	528,032
Seaboard Corp.	1,400	744,870
* Seabulk International, Inc.	46,800	417,924
* Seachange International, Inc.	52,100	796,088
Seacoast Banking Corp.	29,420	641,944
* Seacor Smit, Inc.	36,500	1,575,705
* Seattle Genetics, Inc.	76,434	486,885
* Secom General Corp.	140	170
* Secure Computing Corp.	64,074	452,362
* SED International Holdings, Inc.	825	1,279
* SeeBeyond Technology Corp.	162,133	488,020
* SEEC, Inc.	100	19
* Segue Software, Inc.	9,500	32,300
* Selas Corp. of America	4,750	11,400
* # Select Comfort Corp.	65,500	1,040,140
Select Medical Corp.	103,800	1,378,464
* Selectica, Inc.	66,500	252,035
Selective Insurance Group, Inc.	52,679	1,819,006
SEMCO Energy, Inc.	53,600	292,656
* Semitool, Inc.	54,300	414,852
* Semtech Corp.	85,616	1,548,793
* SEMX Corp.	2,900	239
* Seneca Foods Corp. Class A	200	3,650
* Seneca Foods Corp. Class B	1,300	24,180
# Sensient Technologies Corp.	88,900	1,866,900
* Sensytech, Inc.	11,814	310,118
* Sequa Corp. Class A	6,900	367,356
* Sequa Corp. Class B	2,600	143,000
* Sequenom, Inc.	64,100	63,459
* SeraCare Life Sciences, Inc.	4,080	47,736

* #	Serena Software, Inc.	84,428	1,321,298
*	Serologicals Corp.	47,450	993,603
*	Service Corp. International	251,100	1,509,111
*	ServiceWare Technologies, Inc.	2,900	1,276
*	Servotronics, Inc.	1,100	4,560
*	SFBC International, Inc.	28,550	770,850
*	Shared Technologies Cellular, Inc.	10,100	15
*	Sharper Image Corp.	27,900	500,805
* #	Shaw Group, Inc.	120,487	1,239,811
*	Sheffield Pharmaceuticals, Inc.	25	0
*	Shiloh Industries, Inc.	20,600	296,434
*	Shoe Carnival, Inc.	23,579	270,451
*	Shoe Pavilion, Inc.	6,200	17,050
*	Sholodge, Inc.	5,100	24,990
*	Shopko Stores, Inc.	65,800	1,113,336
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* #	Shuffle Master, Inc.	44,087	1,461,043
*	Siebert Financial Corp.	22,300	78,496
	Sierra Bancorp	1,700	28,322
*	Sierra Health Services, Inc.	50,936	2,196,360
*	Sierra Pacific Resources	222,800	1,916,080
*	Sifco Industries, Inc.	5,400	16,740
* #	Sigma Designs, Inc.	39,400	273,830
*	Sigmatron International, Inc.	2,200	20,064
	Silgan Holdings, Inc.	34,813	1,557,882
* #	Silicon Graphics, Inc.	348,800	551,104
*	Silicon Image, Inc.	140,589	1,546,479
*	Silicon Storage Technology, Inc.	182,300	1,051,871
* #	Silicon Valley Bancshares	67,058	2,504,616
*	Siliconix, Inc.	55,846	1,913,284
*	Simclar, Inc.	6,500	34,119
	Simmons First National Corp. Class A	25,100	622,731
*	SimpleTech, Inc.	85,957	325,777
	Simpson Manufacturing Co., Inc.	43,700	2,469,050
	Sinclair Broadcast Group, Inc. Class A	95,500	764,000
*	Sipex Corp.	62,800	299,556
*	Sirenza Microdevices, Inc.	64,290	279,019
* #	Sirna Therapeutics, Inc.	70,575	205,373
*	Sitel Corp.	133,300	283,929
*	Six Flags, Inc.	175,805	979,234
	SJW Corp.	9,000	307,620
*	Skechers U.S.A., Inc. Class A	39,200	521,360
	Skyline Corp.	8,300	317,060
	Skywest, Inc.	110,196	1,585,720
*	Skyworks Solutions, Inc.	284,417	2,369,194
*	SL Industries, Inc.	5,900	66,493
*	SM&A	39,100	257,669
*	Smart & Final Food, Inc.	57,300	934,563
*	SmartDisk Corp.	100	24

* Smith & Wollensky Restaurant Group, Inc.	13,400	76,380
Smith (A.O.) Corp.	41,800	1,020,756
Smith (A.O.) Corp. Convertible Class A	3,750	91,575
* Smith Micro Software, Inc.	21,400	99,938
* Smithway Motor Xpress Corp. Class A	4,000	15,916
* Sola International, Inc.	61,200	1,181,160
* Somera Communications, Inc.	59,150	79,261
Sonic Automotive, Inc.	55,600	1,156,480
* Sonic Corp.	113,237	2,530,847
* # Sonic Foundry, Inc.	42,300	70,641
* Sonic Innovations, Inc.	37,500	178,500
* Sonic Solutions	43,700	656,374
* SonicWALL, Inc.	129,900	701,460
* SonoSite, Inc.	27,945	674,313
* Sonus Networks, Inc.	54,057	280,015
* # Sonus Pharmaceuticals, Inc.	33,000	116,160
* Sotheby' s Holdings, Inc. Class A	90,200	1,442,298
Sound Federal Bancorp, Inc.	23,008	331,775
* Source Information Management, Inc.	44,400	389,388

* Source Media, Inc.	27,400	219
* Sourcecorp, Inc.	29,902	662,329
South Financial Group, Inc.	65,316	1,857,587
South Jersey Industries, Inc.	26,064	1,178,093
Southern Banc Company, Inc.	200	3,490
* Southern Energy Homes, Inc.	13,825	57,719
* # Southern Union Co.	92,604	1,730,763
Southside Banchara, Inc.	331	6,367
* Southwall Technologies, Inc.	14,200	8,520
Southwest Bancorp, Inc.	11,400	210,900
Southwest Bancorporation of Texas, Inc.	109,400	2,306,152
Southwest Gas Corp.	65,900	1,555,240
Southwest Water Co.	31,370	378,636
* Southwestern Energy Co.	68,700	2,443,659
Sovereign Bancorp, Inc.	1	22
* # Spacehab, Inc.	23,866	59,665
Span-American Medical System, Inc.	2,400	26,352
* Spanish Broadcasting System, Inc.	75,300	659,628
* SPAR Group, Inc.	2,900	2,784
Spartan Motors, Inc.	23,345	297,649
* Spartan Stores, Inc.	34,575	141,066
Spartech Corp.	60,200	1,458,646
* Sparton Corp.	7,938	71,442
* Specialty Laboratories, Inc.	42,600	477,120
SpectraLink Corp.	36,600	348,798
* Spectranetics Corp.	47,602	259,431
* Spectrum Control, Inc.	13,000	103,480
* SpectRx, Inc.	8,900	11,392
Speedway Motorsports, Inc.	67,390	2,174,675

* Spescom Software, Inc.	1,202	445
* Spherion Corp.	114,720	839,750
* Spherix, Inc.	12,100	52,030
* Spinnaker Exploration Co.	64,090	2,188,033
* Spire Corp.	6,700	29,547
* Sport Chalet, Inc.	2,700	35,100
* Sport Supply Group, Inc.	8,900	15,130
* Sport-Haley, Inc.	2,700	10,449
* Sports Club Co., Inc.	20,100	32,160
* SportsLine.Com, Inc.	33,400	57,114
* Sportsman' s Guide, Inc.	8,000	164,880
* SPSS, Inc.	27,637	381,391
* SRA International, Inc.	33,300	1,509,489
* SRI/Surgical Express, Inc.	6,100	36,600
* SRS Labs, Inc.	27,430	139,619
SS&C Technologies, Inc.	42,350	695,387
# St. Mary Land & Exploration Co.	53,900	1,880,571
* Staar Surgical Co.	38,900	185,553
* Stage Stores, Inc.	34,572	1,104,230
* Stamps.com, Inc.	40,623	606,095
* # Standard Automotive Corp.	4,400	0
Standard Commercial Corp.	26,029	398,244
* Standard Management Corp.	7,600	25,308

* Standard Microsystems Corp.	35,000	555,450
Standard Motor Products, Inc. Class A	35,700	510,153
Standard Register Co.	45,200	472,340
Standex International Corp.	23,200	563,296
Stanley Furniture, Inc.	6,700	270,546
Star Buffet, Inc.	2,800	18,060
* # Star Scientific, Inc.	115,995	595,054
* Starbiz Restrictive Shares	2	0
* Starcraft Corp.	2,756	25,217
Starrett (L.S.) Co. Class A	4,800	68,160
StarTek, Inc.	27,500	856,075
State Auto Financial Corp.	75,454	2,270,411
State Financial Services Corp. Class A	7,800	221,130
* # STATS ChipPac, Ltd.	134,937	860,898
* Steak n Shake Co.	51,818	891,270
# Steel Dynamics, Inc.	83,458	2,617,243
Steel Technologies, Inc.	24,250	487,183
* SteelCloud Co.	12,100	27,588
* Stein Mart, Inc.	80,116	1,309,897
* Steinway Musical Instruments, Inc.	13,600	386,376
* Stellant, Inc.	49,808	344,173
* # Stemcells, Inc.	2,600	3,952
Stepan Co.	8,400	190,680
Stephan Co.	3,500	21,525
Sterling Bancorp	28,876	811,993

Sterling Bancshares	84,999	1,142,387
* Sterling Construction Co., Inc.	5,500	19,250
* Sterling Financial Corp.	42,970	1,424,885
Stewart & Stevenson Services, Inc.	54,602	912,399
* Stewart Enterprises, Inc.	196,133	1,335,666
Stewart Information Services Corp.	34,400	1,256,976
* Stifel Financial Corp.	9,200	251,252
* Stillwater Mining Co.	171,200	2,451,584
* Stone Energy Corp.	50,663	2,107,581
* Stonepath Group, Inc.	69,400	104,794
* Stoneridge, Inc.	43,600	647,460
* StorageNetworks, Inc. Escrow Shares	60,800	1,648
* Stragene Corp.	4,926	34,970
* Stratasys, Inc.	19,600	488,628
* Strategic Diagnostics, Inc.	36,500	97,820
Strategic Distribution, Inc.	3,029	45,435
* Stratex Networks, Inc.	159,968	409,518
* Stratos International, Inc.	23,836	92,960
* Strattec Security Corp.	4,100	254,979
* Stratus Properties, Inc.	7,050	92,080
Strayer Ed, Inc.	8,300	863,200
Stride Rite Corp.	73,600	727,168
Sturm Ruger & Co., Inc.	51,100	460,411
* Suburban Lodges of America, Inc. Escrow Shares	18,500	0
Suffolk Bancorp	8,600	263,160
* Summa Industries, Inc.	5,200	51,745
Summit Bancshares, Inc.	2,000	62,976

Summit Bank Corp.	2,520	43,029
* SumTotal Systems, Inc.	28,067	135,283
* Sun Bancorp, Inc.	25,760	556,416
Sun Hydraulics, Inc.	4,900	64,141
* Sunair Electronics, Inc.	3,000	14,220
* Suncoast Naturals, Inc.	951	494
* Sundance Homes, Inc.	3,000	17
* SunLink Health Systems, Inc.	1,048	5,869
* # Sunrise Senior Living, Inc.	38,865	1,376,598
Sunrise Telecom, Inc.	3,700	9,805
* Suntron Corp.	5,265	24,430
* Superconductor Technologies, Inc.	71,840	79,742
* # Supergen, Inc.	83,990	540,056
* Superior Consultant Holdings Corp.	10,700	64,735
* Superior Energy Services, Inc.	141,500	1,583,385
# Superior Industries International, Inc.	50,600	1,604,020
Superior Uniform Group, Inc.	7,000	96,215
* Supertex, Inc.	24,500	417,970
* SupportSoft, Inc.	80,000	808,800
Supreme Industries, Inc.	11,408	70,387
* SureBeam Corp.	2,142	35



SureWest Communications	27,012	739,859
* # SurModics, Inc.	33,300	796,536
Susquehanna Bancshares, Inc.	90,454	2,170,896
* Swift Energy Corp.	52,700	1,072,445
* Swift Transportation, Inc.	4,200	76,356
* Swisher International, Inc.	700	770
SWS Group, Inc.	32,618	477,854
* Sybase, Inc.	88,000	1,173,040
* Sybron Dental Specialties, Inc.	74,000	2,063,120
* Sycamore Networks, Inc.	289,688	1,103,711
* Sykes Enterprises, Inc.	75,428	342,443
* Symmetricom, Inc.	85,267	685,547
* Syms Corp.	28,200	280,590
* Symyx Technologies	61,000	1,155,950
* Synalloy Corp.	5,900	58,705
* Synaptics, Inc.	47,200	867,064
* Synovis Life Technologies, Inc.	21,500	180,600
* Synplicity, Inc.	49,075	237,032
Syntel, Inc.	76,448	1,167,361
* Synthetech, Inc.	16,400	14,268
* Syntroleum Corp.	92,426	467,676
Sypris Solutions, Inc.	32,463	403,840
* Systemax, Inc.	44,000	254,760
* T-3 Energy Services, Inc.	1,250	7,238
* Tag-It Pacific, Inc.	16,500	57,915
* Taitron Components, Inc.	5,000	9,000
* # Take Two Interactive Software	50,900	1,666,975
* TALK America Holdings, Inc.	48,209	278,166
TALX Corp.	26,038	553,568
Tandy Brand Accessories, Inc.	5,900	79,650
* Tanox, Inc.	83,454	1,381,164

* # Tarantella, Inc.	3,300	3,234
* Tarrant Apparel Group	32,800	36,408
Tasty Baking Co.	17,400	139,026
TB Woods Corp.	7,600	45,760
* TBC Corp.	42,250	919,360
* Team, Inc.	7,600	123,880
* TeamStaff, Inc.	20,200	45,046
Tech/Ops Sevcon, Inc.	3,100	19,034
Teche Holding Co.	700	26,075
* Techne Corp.	45,700	1,770,418
* Technical Communications Corp.	400	1,660
# Technical Olympic USA, Inc.	12,750	325,380
* Technitrol, Inc.	76,700	1,362,192
Technology Research Corp.	10,900	90,481
* Technology Solutions Corp.	42,400	42,400
* TechTeam Global, Inc.	20,000	197,200
Tecumseh Products Co. Class A	25,000	1,028,750

* Tegal Corp.	5,000	5,550
* Tejon Ranch Co.	13,900	518,331
* Tekelec	118,400	2,163,168
* # TeleCommunication Systems, Inc.	46,400	214,832
* Teledyne Technologies, Inc.	61,700	1,490,055
* Teleglobe International Holding, Ltd.	11,300	31,866
* Teletech Holdings, Inc.	141,100	1,162,664
* Telik, Inc.	83,000	1,572,020
* Telular Corp.	25,100	143,823
* TenFold Corp.	4,500	5,850
Tennant Co.	16,800	676,200
* Tenneco Automotive, Inc.	79,600	1,069,824
* Terayon Communication Systems, Inc.	123,500	201,305
* Terex Corp.	56,121	2,027,652
* Terra Industries, Inc.	143,700	1,077,750
* Tesoro Petroleum Corp.	103,400	2,448,512
* Tessco Technologies, Inc.	4,500	51,300
* # Tetra Tech, Inc.	106,796	1,897,765
* Tetra Technologies, Inc.	42,400	1,146,920
Texas Industries, Inc.	40,100	1,756,380
Texas Regional Bancshares, Inc. Class A	75,960	2,221,070
Texas United Bancshares, Inc.	100	1,730
TF Financial Corp.	2,600	71,500
* Thackeray Corp.	4,100	4,756
* The Banc Corp.	31,800	205,110
The Brink' s Co.	86,818	2,500,358
* The Dress Barn, Inc.	59,204	981,010
* The Geo Group, Inc.	25,000	487,500
The Marcus Corp.	39,000	741,000
* The Medicines Co.	95,391	2,411,484
# The Phoenix Companies, Inc.	179,900	1,894,347
* The Rowe Companies	13,100	70,740
* The Sports Authority, Inc.	46,006	976,707
* The Washtenaw Group, Inc.	1,500	4,440
* Theragenics Corp.	53,500	200,625
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* Therma-Wave, Inc.	67,789	230,483
* Thermwood Corp.	200	176
* TheStreet.com, Inc.	46,685	158,729
* Third Wave Technologies	76,344	384,774
Thomas & Betts Corp.	93,500	2,300,100
* Thomas Group, Inc.	4,000	4,820
Thomas Industries, Inc.	32,850	1,010,138
* # Thoratec Corp.	106,243	1,043,306
* # THQ, Inc.	74,200	1,409,058
* Three-Five Systems, Inc.	38,999	114,267
* TIBCO Software, Inc.	199,652	1,261,801
* Tickets.com, Inc.	1,600	976
* Tier Technologies, Inc. Class B	33,300	279,720

TierOne Corp.	34,753	741,629
* TII Network Technologies, Inc.	11,260	12,836
Timberland Bancorp, Inc.	3,900	88,725
* Timco Aviation Services, Inc.	2,749	880
* Time Warner Telecom, Inc.	86,487	396,975
* Tipperary Corp.	17,900	60,055
Titan International, Inc.	19,600	191,100
* Titan Pharmaceuticals, Inc.	61,000	155,550
* Titanium Metals Corp.	15,850	371,207
* TiVo, Inc.	143,926	618,882
* TL Administration Corp.	200	3
* TLC Vision Corp.	33,060	280,349
Todd Shipyards Corp.	6,300	100,170
* Todhunter International, Inc.	4,600	59,340
* Tofutti Brands, Inc.	6,900	20,700
* Tollgrade Communications, Inc.	25,791	214,323
Tompkins County Trustco, Inc.	363	16,306
* Too, Inc.	65,400	1,023,510
Topps, Inc.	76,686	718,548
* Torch Offshore, Inc.	23,300	49,629
* Toreador Resources Corp.	4,900	36,696
# Toro Co.	39,200	2,554,664
* Total Entertainment Restaurant Corp.	18,861	186,913
* Tower Automotive, Inc.	104,500	311,410
Track Data Corp.	5,600	4,312
* Tractor Supply Co.	72,493	2,524,206
* Tradestation Group, Inc.	79,100	498,330
Traffix, Inc.	25,700	164,994
* Trailer Bridge, Inc.	9,800	49,490
* Trammell Crow Co.	77,100	1,023,888
* Trans World Entertainment Corp.	67,600	673,972
* Transact Technologies, Inc.	8,550	152,190
* Transaction Systems Architects, Inc.	70,200	1,196,208
* Transcat, Inc.	6,100	17,568
* Transgenomic, Inc.	21,900	24,309
* Transkaryotic Therapies, Inc.	65,818	1,036,634
* Transmeta Corp.	264,600	375,732
* Transmontaigne Oil Co.	71,000	478,540
* Transport Corp. of America	5,200	41,080
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* Transport Industries, Inc.	1,400	2,590
* Transpro, Inc.	16,100	88,550
* Transtechnology Corp.	6,200	51,150
* TransTexas Gas Corp. Class A	236	5
* Transwitch Corp.	40,600	56,028
* Travis Boats & Motors, Inc.	3,000	1,410
* TRC Companies, Inc.	28,100	490,345
Tredegar Industries, Inc.	70,591	1,222,636
* # Trenwick Group, Ltd.	11,975	168

* # Trestle Holdings, Inc.	450	1,022
* # Trex Co., Inc.	28,000	1,213,520
* Triad Guaranty, Inc.	26,914	1,499,110
Triarc Companies, Inc. Class A	43,600	472,624
Triarc Companies, Inc. Class B	49,000	543,410
Trico Bancshares	9,900	188,100
* # Trico Marine Services, Inc.	55,100	14,326
* Trident Microsystems, Inc.	43,000	583,940
* Trimble Navigation, Ltd.	91,185	2,511,235
* Trimedyne, Inc.	4,300	2,322
* Trimeris, Inc.	41,100	494,844
# Trinity Industries, Inc.	88,000	2,442,000
* Trio-Tech International	400	1,480
* TriPath Imaging, Inc.	72,152	555,570
* Tripath Technology, Inc.	68,751	98,314
* Tripos, Inc.	10,620	43,330
* Triquint Semiconductor, Inc.	242,597	921,869
* Triton PCS Holdings, Inc.	115,600	283,220
* Triumph Group, Inc.	29,202	940,304
* TriZetto Group, Inc.	89,400	551,598
* TRM Corp.	7,000	86,800
* # Tropical Sportswear International Corp.	19,875	24,446
* Troy Group, Inc.	13,800	52,440
* Trump Hotels & Casino Resorts, Inc.	51,900	11,418
Trustco Bank Corp.	140,952	1,832,376
TSR, Inc.	4,400	26,180
* TTM Technologies, Inc.	77,400	729,882
* Tuesday Morning Corp.	78,000	2,424,240
* Tufco Technologies, Inc.	4,500	33,480
* Tumbleweed Communications Corp.	77,695	163,160
# Tupperware Corp.	111,200	1,898,184
* # TurboChef Technologies, Inc.	20,500	96,350
* Turnstone Systems, Inc.	65	0
* Tut Systems, Inc.	36,700	71,161
* Tweeter Home Entertainment Group, Inc.	45,300	258,663
Twin Disc, Inc.	2,800	66,304
* Tyler Technologies, Inc.	78,500	714,350
* # U.S. Aggregates, Inc.	1,600	3
* U.S. Concrete, Inc.	52,300	317,984
* U.S. Physical Therapy, Inc.	23,672	300,871
* U.S. Xpress Enterprises, Inc. Class A	10,823	179,986
* UbiquiTel, Inc.	170,890	707,485
* UFP Technologies, Inc.	3,800	12,046
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UGI Corp.	42,900	1,465,464
UICI	87,900	2,444,499
UIL Holdings Corp.	27,600	1,354,608
* Ulticom, Inc.	80,408	768,700
* # Ultimate Electronics, Inc.	28,458	67,161

* Ultimate Software Group, Inc.	39,600	452,232
* Ultradata Systems, Inc.	2,000	1,500
* Ultralife Batteries, Inc.	13,100	191,915
* Ultratech Stepper, Inc.	45,000	716,400
UMB Financial Corp.	38,565	1,860,761
Umpqua Holdings Corp.	83,267	1,925,966
* # Unapix Entertainment, Inc.	6,100	25
* Unico American Corp.	5,500	34,650
* Unifi, Inc.	93,234	178,077
Unifirst Corp.	16,950	486,974
Union Bankshares Corp.	170	5,270
Union Community Bancorp	2,300	41,458
# Unisource Energy Corp.	67,080	1,652,180
* Unit Corp.	77,700	2,439,780
United Auto Group, Inc.	87,700	2,124,971
United Bankshares, Inc. WV	47,960	1,590,354
United Community Banks, Inc.	67,151	1,584,764
United Community Financial Corp.	57,172	639,183
United Financial Corp.	660	15,147
* United Financial Mortgage Corp.	10,400	54,600
United Fire & Casualty Co.	6,200	375,720
United Guardian, Inc.	1,900	11,267
United Industrial Corp.	24,500	736,715
* United Natural Foods, Inc.	76,002	1,881,810
* United Online, Inc.	118,003	1,130,469
* United PanAm Financial Corp.	600	9,252
* United Rentals, Inc.	129,600	1,903,824
* United Retail Group, Inc.	22,866	60,138
* United Road Services, Inc.	720	72
# United Security Bancshares	2,000	45,100
* United Stationers, Inc.	60,900	2,507,253
* United Surgical Partners International, Inc.	53,802	1,942,790
* United Therapeutics Corp.	40,354	1,198,917
Unitil Corp.	4,700	126,430
Unity Bancorp, Inc.	5,733	72,379
* Universal Access Global Holdings, Inc.	2,235	291
* Universal American Financial Corp.	103,600	1,182,076
* Universal Compression Holdings, Inc.	58,049	1,904,588
Universal Corp.	48,500	2,188,805
* Universal Display Corp.	51,400	447,180
* Universal Electronics, Inc.	25,600	413,952
Universal Forest Products, Inc.	33,973	1,015,453
* Universal Stainless & Alloy Products, Inc.	6,000	79,320
Unizan Financial Corp.	33,197	917,897
* Unova, Inc.	115,000	1,676,700
* UQM Technologies, Inc.	37,200	103,416
* Urologix, Inc.	26,742	269,025

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* URS Corp.	81,613	2,015,841
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* # US Airways Group, Inc.	46,800	100,620
* # US Energy Corp.	11,500	25,760
* US LEC Corp.	61,736	283,368
* USA Truck, Inc.	9,300	100,440
* # USAir Group, Inc.	84,700	6,903
* # USANA, Inc.	36,500	1,062,150
USB Holding Co., Inc.	17,099	376,349
* # USDATA Corp.	2,820	113
Usec, Inc.	159,331	1,357,500
USF Corp.	52,637	1,803,344
Utah Medical, Inc.	5,000	92,600
* # V.I. Technologies, Inc.	57,100	50,819
* VA Software Corp.	105,000	190,050
# Vail Banks Inc.	1,300	17,797
* Vail Resorts, Inc.	54,300	986,088
* # Valence Technology, Inc.	20,900	59,147
Valhi, Inc.	15,240	222,504
Valley National Gases, Inc.	4,200	39,480
Valmont Industries, Inc.	44,900	886,326
* Valpey Fisher Corp.	1,650	5,594
Value Line, Inc.	9,900	373,725
* ValueClick, Inc.	150,200	1,085,946
* Valuevision Media, Inc. Class A	69,747	871,140
* Varian Semiconductor Equipment Associates, Inc.	69,000	1,932,000
* Varian, Inc.	62,400	2,453,568
* Variflex, Inc.	4,600	34,817
* # Vascular Solutions, Inc.	26,500	239,560
* Vastera, Inc.	75,179	141,337
* Vaxgen, Inc.	42,400	448,380
Vector Group, Ltd.	75,057	1,256,454
* Veeco Instruments, Inc.	55,500	1,074,480
* Ventana Medical Systems, Inc.	32,914	1,602,583
* Venture Catalyst, Inc.	7,200	2,160
* Verilink Corp.	40,558	117,618
* Veritas DGC, Inc.	64,600	1,513,578
* Verity, Inc.	70,000	801,500
* Vermont Pure Holdings, Ltd.	17,300	36,157
* Versant Corp.	5,400	4,698
* Versar, Inc.	8,700	33,930
* Verso Technologies, Inc.	26,319	25,529
* Vertex Pharmaceuticals, Inc.	149,688	1,456,464
* Verticalbuyer Inc.	920	7
Vesta Insurance Group, Inc.	69,700	331,772
* Vestin Group, Inc.	200	360
* Viad Corp.	41,900	997,639
* Vialta, Inc.	13,395	3,148
* Viasat, Inc.	50,430	999,523
* Vical, Inc.	42,355	206,692
* Vicon Industries, Inc.	4,600	21,620
Vicor Corp.	57,100	676,064
* Vicuron Pharmaceuticals, Inc.	109,200	1,631,448

#	Video Display Corp.	3,600	130,140
*	Viewpoint Corp.	82,916	147,590
*	Vignette Corp.	407,600	493,196
*	Viisage Technology, Inc.	67,995	441,288
	Vintage Petroleum, Inc.	122,900	2,015,560
*	Virage Logic Corp.	40,527	380,954
*	Virbac Corp.	22,000	57,970
*	Virco Manufacturing Corp.	13,269	98,191
*	Virginia Commerce Bancorp, Inc.	500	13,175
* #	Virologic, Inc.	90,800	157,992
*	ViroPharma, Inc.	50,425	108,414
*	Vision Sciences, Inc.	5,100	16,575
*	Vista Medical Technologies, Inc.	7,500	12,675
#	Visteon Corp.	245,600	2,291,448
*	Visual Networks, Inc.	31,900	79,750
*	Visx, Inc. DE	97,400	1,975,272
*	Vital Images, Inc.	22,100	228,514
	Vital Signs, Inc.	24,356	738,474
*	VitalWorks, Inc.	82,500	314,325
* #	Vitech America, Inc.	14,850	48
*	Vitesse Semiconductor, Inc.	119,480	301,090
*	Vitria Technology, Inc.	60,542	174,966
*	Vivus, Inc.	71,564	293,412
*	VL Dissolution Corp.	3,101	2,202
* #	VLPS Lighting Services International, Inc. Escrow	4,800	392
*	Vodavi Technology, Inc.	4,300	24,897
*	Volt Information Sciences, Inc.	33,000	878,460
	Vulcan International Corp.	700	32,235
*	Vvyo, Inc.	23,700	126,819
*	W-H Energy Services, Inc.	52,200	987,624
*	Wabash National Corp.	51,500	1,366,295
	Wabtec Corp.	84,900	1,452,639
	Walter Industries, Inc.	71,300	1,058,092
* #	Warnaco Group, Inc.	2,900	3
* #	Warnaco Group, Inc.	87,217	1,756,550
	Warwick Community Bancorp, Inc.	5,000	162,405
	Warwick Valley Telephone Co.	300	6,750
	Washington Banking Co.	4,680	68,094
	Washington Savings Bank FSB	2,400	26,160
	Washington Trust Bancorp, Inc.	25,155	620,071
*	Waste Connections, Inc.	78,500	2,303,975
	Waste Industries USA, Inc.	19,300	206,510
*	WatchGuard Technologoes, Inc.	62,680	297,103
*	Water Pik Technologies, Inc.	8,400	112,392
*	Waterlink, Inc.	19,200	9
	Waters Instruments, Inc.	300	1,875
	Watsco, Inc. Class A	43,500	1,264,980
	Watsco, Inc. Class B	1,350	39,386

Watson Wyatt & Co., Holdings	61,200	1,542,240
Watts Water Technologies, Inc.	47,100	1,199,166
Wausau-Mosinee Paper Corp.	98,136	1,536,810
* Waxman Industries, Inc.	600	3,915
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Waypoint Financial Corp.	53,226	1,466,376
* WCI Communities, Inc.	83,400	1,999,932
WD-40 Co.	32,000	914,560
* Webb Interactive Services, Inc.	5,300	2,332
* Webco Industries, Inc.	6,000	25,500
* WebEx Communications, Inc.	82,880	1,607,872
* webMethods, Inc.	94,702	387,331
* Websense, Inc.	43,600	1,672,060
* Weider Nutrition International, Inc.	10,500	33,915
Weis Markets, Inc.	28,007	938,795
Wellco Enterprises, Inc.	1,000	19,150
Wellman, Inc.	65,300	482,567
* # Wells-Gardner Electronics Corp.	6,101	31,725
Wesbanco, Inc.	37,438	1,037,033
* WESCO International, Inc.	78,900	1,596,936
West Coast Bancorp	28,059	576,332
* West Marine, Inc.	39,500	714,555
West Pharmaceutical Services, Inc.	28,200	1,127,718
* Westaff, Inc.	24,300	72,924
Westamerica Bancorporation	2,000	105,480
Westar Energy, Inc.	61,000	1,281,000
Westbank Corp.	4,740	100,298
* Westcoast Hospitality Corp.	12,900	61,920
* Westell Technologies, Inc.	101,880	461,516
Western Ohio Financial Corp.	900	30,717
* Western Power & Equipment Corp.	3,373	2,091
* Western Sierra Bancorp	1,575	48,998
* Westmoreland Coal Co.	800	23,400
Westwood Holdings Group, Inc.	6,479	124,202
* # Wet Seal, Inc. Class A	45,533	56,461
Weyco Group, Inc.	300	10,050
WGL Holdings, Inc.	14,000	401,100
* White Electronics Designs Corp.	44,665	221,092
* Whitehall Jewelers, Inc.	25,650	202,635
* Whiting Petroleum Corp.	2,960	69,886
* # WHX Corp.	6,333	7,726
* Wickes, Inc.	4,400	24
* Wild Oats Markets, Inc.	57,669	509,217
* William Lyon Homes, Inc.	12,600	1,048,950
* Williams Industries, Inc.	1,200	4,428
* Willis Lease Finance Corp.	9,500	69,635
Willow Grove Bancorp, Inc.	18,551	306,463
* Wilshire Oil Co. of Texas	7,107	36,601
* Wilson Greatbatch Technologies, Inc.	38,500	630,630



* Wilsons The Leather Experts, Inc.	63,245	373,146
* Wind River Systems, Inc.	155,596	1,688,217
* Winmark Corp.	3,800	87,267
# Winn-Dixie Stores, Inc.	270,100	1,126,317
# Winnebago Industries, Inc.	64,000	2,009,600
Wintrust Financial Corp.	38,219	2,097,459
* Wireless Facilities, Inc.	122,851	783,789
Wireless Telecom Group, Inc.	31,100	78,994
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* Wireless WebConnect!, Inc.	8,900	26
* Witness Systems, Inc.	44,500	592,295
* WJ Communications, Inc.	50,400	142,128
* # WMS Industries, Inc.	57,200	1,156,012
* Wolverine Tube, Inc.	28,100	322,588
Wolverine World Wide, Inc.	75,500	1,821,060
* Women First HealthCare, Inc.	1,500	9
Woodhead Industries, Inc.	22,457	296,657
Woodward Governor Co.	21,500	1,264,200
* World Acceptance Corp.	35,200	786,016
* # World Access, Inc.	35,372	35
World Fuel Services Corp.	22,100	777,478
World Wrestling Federation Entertainment, Inc.	38,600	463,586
* # WorldGate Communications, Inc.	6,500	11,245
* WorldQuest Networks, Inc.	1,500	4,185
* Worldwide Restaurant Concepts, Inc.	52,200	169,128
Worthington Industries, Inc.	65,400	1,330,890
* Wright Medical Group, Inc.	63,200	1,706,400
WSI Industries, Inc.	2,000	4,260
X-Rite, Inc.	39,463	552,482
* Xanser Corp.	42,800	104,860
* Xeta Corp.	10,300	38,110
* Yankee Candle Co., Inc.	65,200	1,767,572
Yardville National Bancorp	16,400	474,616
York International Corp.	41,200	1,341,472
* Young Broadcasting, Inc. Class A	33,607	381,439
* Zapata Corp.	2,340	144,729
# Zenith National Insurance Corp.	18,600	803,892
* Zevex International, Inc.	3,400	13,634
* Zhone Technologies, Inc.	116,151	371,683
* Zila, Inc.	86,707	351,163
* # Zix Corp.	57,126	237,073
* Zoll Medical Corp.	16,422	547,674
* # Zoltek Companies, Inc.	31,100	225,786
* Zomax, Inc.	56,200	190,574
* Zones, Inc.	13,500	38,340
* Zoran Corp.	81,135	1,277,065
* Zygo Corp.	32,600	325,022
* Zymetx, Inc.	8,600	366
* Zymogenetics, Inc.	100,439	<u>1,502,567</u>

TOTAL COMMON STOCKS		
(Cost \$1,687,122,969)		1,784,788,408

RIGHTS/WARRANTS – (0.0%)		
* American Banknote Corp. Warrants Series 1 10/01/07	30	0
* American Banknote Corp. Warrants Series 2 10/10/07	30	0
* Anacomp, Inc. Class B Warrants 12/10/06	1	0
* # Angeion Corp. Warrants 10/31/20	215	0
* Aura Systems, Inc. Warrants 05/31/05	1,262	0

* Chart Industries, Inc. Warrants 09/15/10	24	251
* Chiquita Brands International, Inc. Warrants 03/19/09	9,947	46,751
* CSF Holding, Inc. Litigation Rights 12/30/99	3,250	0
* Del Global Technologies Corp. Warrants 03/28/08	971	1,190
* Imperial Credit Industries, Inc. Warrants 01/31/08	22	0
* Imperial Sugar Co. Warrants 08/29/08	498	976
* Lodgian, Inc. Class A Warrants 11/25/07	188	8
* Lodgian, Inc. Class B Warrants 11/25/09	582	28
* Magnum Hunter Resources Warrants 03/21/05	7,200	2,520
* Miltope Group, Inc. Contingent Value Rights	5,800	0
* Optical Cable Corp. Warrants 10/24/07	2,823	0
* # OSI Pharmaceutical, Inc. Rights	4,829	676
* PMR Corp. Contingent Value Rights 08/05/04	7,300	7
* Timco Aviation Services Warrants 02/27/07	6,696	1

TOTAL RIGHTS/WARRANTS		52,408
(Cost \$444,107)		

<u>Face</u>	<u>Value †</u>
<u>Amount</u>	<u>Amount</u>
(000)	

BONDS – (0.0%)		
* Del Global Technologies Corp. Subordinated Promissory Note		
* 6.000%, 03/28/07	\$ 2	0
* Timco Aviation Services, Inc. Jr. Subordinated Note		
* 8.000%, 01/02/07	3	0

TOTAL BONDS		0
(Cost \$0)		

TEMPORARY CASH INVESTMENTS – (8.9%)		
Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$148,993,000 U.S. Treasury Obligations, rates ranging from 1.625% to 2.75%, maturities ranging from 09/30/05 to 08/ 15/07, valued at \$149,141,053) to be repurchased at \$146,218,652 (Cost \$146,212,397) ^	146,212	146,212,397
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$28,975,000 FHLMC Notes 2.00%, 02/23/06, valued at \$28,830,125) to be repurchased at \$28,298,077 (Cost \$28,297,000)	28,297	28,297,000

## TOTAL TEMPORARY CASH INVESTMENTS

(Cost \$174,509,397)

174,509,397

## TOTAL INVESTMENTS – (100.0%)

(Cost \$1,862,076,473) ††

\$ 1,959,350,213

- † See Security Valuation Note.  
 \* Non-Income Producing Securities.  
 # Total or Partial Securities on Loan.  
 ^ Security purchased with cash proceeds from securities on loan.  
 †† The cost for federal income tax purposes is \$1,865,118,937.

**THE U.S. MICRO CAP SERIES  
 SCHEDULE OF INVESTMENTS**

**August 31, 2004**

**(Unaudited)**

	Shares	Value †
<b>COMMON STOCKS – (94.3%)</b>		
* 1-800 CONTACTS, Inc.	73,095	\$ 1,029,909
* 1-800-FLOWERS.COM, Inc.	141,897	1,055,714
1st Independence Financial Group, Inc.	3,700	71,151
1st Source Corp.	98,991	2,499,523
# 21st Century Holding Co.	700	10,325
* 24/7 Real Media, Inc.	4,040	13,211
* 3-D Systems Corp.	110,010	1,253,014
* 4Kids Entertainment, Inc.	74,700	1,302,021
* # 8X8, Inc.	84,000	174,720
* @Road, Inc.	267,591	1,073,040
* A. B. Watley Group, Inc.	9,900	1,980
* A.C. Moore Arts & Crafts, Inc.	107,000	2,175,310
* A.D.A.M., Inc.	5,100	12,189
* # aaiPharma, Inc.	154,500	356,895
* Aames Financial Corp.	480	1,344
* AAON, Inc.	141,725	2,402,239
* AAR Corp.	177,337	1,897,506
* Abaxis, Inc.	146,800	2,209,340
ABC Bancorp	62,670	1,137,460
Abigail Adams National Bancorp, Inc.	1,375	22,949
* Abiomed, Inc.	118,491	1,154,102
* Able Laboratories, Inc.	94,095	2,023,042
* Ablest, Inc.	13,500	86,265
Abrams Industries, Inc.	17,100	64,980
* Acacia Research-Acacia Technologies Common Stock	68,050	197,345

* Acacia Research-CombiMatrix Corp.	34,190	109,750
* Accelrys, Inc.	206,100	1,215,990
* Access Pharmaceuticals, Inc.	85,100	331,890
* # Acclaim Entertainment, Inc.	117,000	5,206
* Ace Cash Express, Inc.	105,275	2,880,324
* Ace Comm Corp.	78,700	98,375
Aceto Corp.	129,375	1,987,200
* Aclara Biosciences, Inc.	91,300	325,028
* Acme Communications, Inc.	120,000	776,400
Acme United Corp.	30,407	258,155
* ACT Manufacturing, Inc.	200	1
* # ACT Teleconferencing, Inc.	81,800	107,976
* Actel Corp.	139,096	2,009,937
Action Performance Companies, Inc.	100,800	1,100,736
* ActivCard Corp.	233,530	1,417,527
* Active Power, Inc.	233,500	679,485

* Actuate Corp.	338,352	1,059,042
Adams Resources & Energy, Inc.	68,250	880,425
* Addvantage Technologies Group, Inc.	2,200	8,426
* ADE Corp.	81,400	1,564,508
* Adept Technology, Inc.	30,000	37,500
* Administaff, Inc.	146,300	1,486,408
* Adolor Corp.	271,636	3,123,814
* Advanced Digital Information Corp.	83,972	794,375
* Advanced Energy Industries, Inc.	172,117	1,679,862
* # Advanced Magnetics, Inc.	64,200	930,900
Advanced Marketing Services, Inc.	132,075	1,641,692
* Advanced Neuromodulation Systems, Inc.	94,353	2,766,430
* Advanced Nutraceuticals, Inc.	475	1,259
* # Advanced Photonix, Inc. Class A	68,300	116,110
* Advanced Power Technology, Inc.	73,800	568,260
Advanta Corp. Class A	58,683	1,317,492
Advanta Corp. Class B Non-Voting	97,546	2,292,331
* Advantage Marketing Systems, Inc.	1,400	4,550
* Advent Software, Inc.	182,276	3,076,819
* Aehr Test Systems	57,400	170,478
* AEP Industries, Inc.	60,750	636,052
* Aerosonic Corp.	33,100	170,465
* Aether Systems, Inc.	239,676	702,251
* Aetrium, Inc.	87,300	416,421
* AFC Enterprises, Inc.	9,700	185,658
* Affinity Technology Group, Inc.	1,700	76
* Aftermarket Technology Corp.	151,100	2,002,075
* Agile Software Corp.	283,168	2,157,740
* Agility Capital, Inc.	13,400	87
Agilysys, Inc.	177,038	2,758,252
* Air Methods Corp.	70,800	598,968
* Airtel Systems, Inc.	96,100	390,166

* Airspan Networks, Inc.	203,391	835,937
* AK Steel Holding Corp.	383,200	2,333,688
* # Akorn, Inc.	202,000	606,000
* # Aksys, Ltd.	164,000	890,520
Alamo Group, Inc.	70,700	1,201,193
* Alaska Air Group, Inc.	147,500	3,472,150
* Alaska Communications Systems Group, Inc.	198,600	1,066,482
* Albany Molecular Research, Inc.	174,440	1,821,154
* Alderwoods Group, Inc.	21,000	193,410
# Aldila, Inc.	33,233	425,715
* Alexion Pharmaceuticals, Inc.	135,091	2,210,089
Alico, Inc.	53,400	2,349,600
* All American Semiconductor, Inc.	45,140	277,611
Allen Organ Co. Class B	4,700	277,253
* Alliance Imaging, Inc.	317,000	1,997,100
* Alliance Semiconductor Corp.	201,818	770,945
* Allied Defense Group, Inc.	48,640	885,248
* Allied Healthcare International, Inc.	146,800	829,420
* Allied Healthcare Products, Inc.	65,800	348,872
* Allied Holdings, Inc.	73,100	216,376

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* Allied Motion Technologies, Inc.	34,580	204,679
* Allos Therapeutics, Inc.	167,727	337,131
* Allou Health Care, Inc. Class A	56,700	1,420
* Alloy, Inc.	215,380	874,443
* Allscripts Healthcare Solutions, Inc.	212,600	1,381,900
* Almost Family, Inc.	11,500	91,885
* Alpha Technologies Group, Inc.	87,200	127,312
* Alpine Group, Inc.	87,800	263,400
* Alteon, Inc.	231,200	219,640
* # Alterra Healthcare Corp.	139,000	14
* Altiris, Inc.	1,600	37,968
Ambassadors Group, Inc.	70,300	1,968,400
Ambassadors, Inc.	70,300	852,739
* AMC Entertainment, Inc.	186,000	3,571,200
* Amcast Industrial Corp.	86,800	206,584
Amcol International Corp.	160,800	2,751,288
Amcore Financial, Inc.	5,400	151,848
* Amedisys, Inc.	67,726	1,752,749
* AMEN Properties, Inc.	12,375	30,628
* Amerco, Inc.	13,605	383,661
* America Services Group, Inc.	38,200	1,449,308
* # America West Holdings Corp. Class B	180,400	1,190,640
* American Banknote Corp.	595	86
* American Biltrite, Inc.	57,750	691,845
* American Building Control, Inc.	108,300	112,632
* # American Business Financial Services, Inc.	35,450	149,953
* American Claims Evaluation, Inc.	3,100	5,425
* American Dental Partners, Inc.	57,700	1,044,370

* American Ecology Corp.	106,400	974,624
* American Indemnity Financial Escrow	16,700	0
* American Independence Corp.	14,733	223,352
# American Italian Pasta Co.	97,400	2,634,670
* American Locker Group, Inc.	32,200	341,803
* American Medical Electronics, Inc. (Escrow-Bonus)	102,100	0
* American Medical Electronics, Inc. (Escrow-Earnings)	102,100	0
* American Medical Security Group, Inc.	101,000	2,276,540
American Pacific Corp.	66,400	494,680
* American Physicians Capital, Inc.	46,690	1,283,041
American Physicians Services Group, Inc.	36,700	350,485
* American Retirement Corp.	138,600	814,968
* American Science & Engineering, Inc.	61,500	1,318,560
American Shared Hospital Services	26,800	132,660
American Software, Inc. Class A	282,100	1,692,318
American States Water Co.	83,800	2,082,430
* American Superconductor Corp.	152,476	1,822,088
* American Technical Ceramics Corp.	68,100	459,675
American Vanguard Corp.	5,998	182,399
* American West Bancorporation	14,733	261,658
American Woodmark Corp.	64,660	4,475,765
Americana Bancorp, Inc.	20,350	320,919

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* America' s Car-Mart, Inc.	42,500	1,362,975
* AmeriServe Financial, Inc.	176,775	912,336
Ameristar Casinos, Inc.	22,880	623,022
Ameron International Corp.	56,800	2,064,680
* Amistar Corp.	27,800	74,226
* AML Communications, Inc.	61,500	74,722
* AMN Healthcare Services, Inc.	154,700	1,788,332
Ampco-Pittsburgh Corp.	81,300	1,075,599
* Ampex Corp. Class A	7,565	18,837
Amrep Corp.	63,610	1,175,195
* Amsurg Corp.	66,947	1,495,585
* Amtech Systems, Inc.	2,400	10,368
* AMX Corp.	98,000	1,764,000
* Anadigics, Inc.	177,500	665,625
* Analex Corp.	46,600	144,460
Analogic Corp.	46,941	1,935,377
* Analysts International Corp.	190,092	579,781
* # Analytical Surveys, Inc.	5,670	9,979
* Anaren, Inc.	113,500	1,341,570
Anchor Bancorp Wisconsin, Inc.	125,829	3,170,891
Andersons, Inc.	51,500	911,550
* Angeion Corp.	1,294	1,889
Angelica Corp.	49,300	1,151,155
* Angelo & Maxie' s, Inc.	15,333	13,570
* Anika Therapeutics, Inc.	64,600	842,384
* Ansoft Corp.	114,500	1,711,775

* AnswerThink, Inc.	249,049	1,407,127
* Ansys, Inc.	139,700	6,300,470
* Anthony and Sylvan Pools Corp.	57,410	245,428
* # Antigenics, Inc.	247,817	1,563,725
* AP Pharma, Inc.	193,400	235,948
* APA Optics, Inc.	41,400	62,100
* APAC Teleservices, Inc.	389,119	642,046
* Aphton Corp.	206,916	817,318
Apogee Enterprises, Inc.	241,900	2,726,213
* # Apogee Technology, Inc.	4,500	19,350
* Applica, Inc.	132,200	531,444
* Applied Extrusion Technologies, Inc.	107,500	19,350
* Applied Films Corp.	81,101	1,613,910
* Applied Imaging Corp.	46,100	36,419
Applied Industrial Technologies, Inc.	106,300	3,176,244
* Applied Innovation, Inc.	142,200	483,480
Applied Signal Technologies, Inc.	94,700	3,285,143
* Applix, Inc.	121,600	544,768
* Apropos Technology, Inc.	94,000	303,620
* aQuantive, Inc.	304,645	2,638,226
* Aquila, Inc.	102,700	302,965
* Aradigm Corp.	170,841	140,090
Arch Chemicals, Inc.	118,449	3,233,658
* Arch Wireless, Inc.	91,471	2,789,865
Arctic Cat, Inc.	80,582	2,104,802
* # Ardent Communications, Inc.	20,000	50

* Arena Pharmaceuticals, Inc.	140,753	582,717
* Argonaut Group, Inc.	141,700	2,598,778
* Argonaut Technologies, Inc.	97,100	104,868
* Ariad Pharmaceuticals, Inc.	287,671	1,369,314
* Ariba, Inc.	85,268	634,394
* Ark Restaurants Corp.	21,400	528,152
* Arlington Hospitality, Inc.	60,600	195,435
* # Armstrong Holdings, Inc.	27,400	39,182
* # Arotech Corp.	54,400	78,336
* Arqule, Inc.	158,500	779,820
* Array BioPharma, Inc.	158,320	1,076,576
# Arrhythmia Research Technology, Inc.	16,475	217,470
* Arris Group, Inc.	423,354	1,930,494
Arrow Financial Corp.	84,512	2,518,458
* Art Technology Group, Inc.	69,900	67,174
Artesian Resources Corp. Class A	800	22,064
* Artesyn Technologies, Inc.	214,100	1,821,991
* Arthrocare Corp.	116,961	2,807,064
* Artisan Components, Inc.	206,056	5,676,843
* # Artissoft, Inc.	23,716	45,060
* Arts Way Manufacturing Co., Inc.	100	478
* ASA International. Ltd.	196	876

ASB Financial Corp.	4,500	107,955
* Ashworth, Inc.	132,600	1,127,100
* Aspect Communications Corp.	4,624	39,581
* Aspect Medical Systems, Inc.	108,410	1,734,560
* Aspen Technology, Inc.	226,987	1,314,255
* Astea International, Inc.	21,160	124,421
* Astec Industries, Inc.	108,702	1,796,844
Astro-Med, Inc.	54,422	506,125
* Astronics Corp.	36,681	181,938
* Astronics Corp. Class B	13,755	66,024
* # AstroPower, Inc.	18,050	180
* ASV, Inc.	76,750	2,330,897
* Asyst Technologies, Inc.	259,358	1,182,672
* # ATA Holdings Corp.	155,900	304,005
* Atari, Inc.	561,169	824,918
* AtheroGenics, Inc.	170,514	2,862,930
* Atlantic American Corp.	157,725	473,175
* Atlantic Premium Brands, Ltd.	27,000	35,100
* Atlantis Plastics, Inc.	34,800	504,600
* Atlas Air Worldwide Holdings, Inc.	300	0
* ATMI, Inc.	107,595	2,027,090
* # ATP Oil & Gas Corp.	206,905	1,824,902
Atrion Corp.	15,400	708,400
* Aatrix Labs, Inc.	115,994	3,428,783
* # ATS Medical, Inc.	14,200	51,546
* Atwood Oceanics, Inc.	76,200	3,182,874
* Audiovox Corp. Class A	112,190	1,823,087
* August Technology Corp.	97,700	935,966
* Ault, Inc.	40,100	122,305
* Aurora Foods, Inc.	46	0

* # Authentidate Holding Corp.	181,000	1,267,000
* autobytel.com, Inc.	228,374	1,607,753
* Avalon Holding Corp. Class A	15,475	45,574
* Avanex Corp.	321,589	733,223
* Avanir Pharmaceuticals Class A	105,300	268,515
* Avant Immunotherapeutics, Inc.	408,574	743,605
* Avatar Holdings, Inc.	47,000	2,034,630
Avatech Solutions, Inc	12,186	6,459
* # Avi Biopharma, Inc.	194,870	533,944
* Aviall, Inc.	174,050	3,481,000
* Avici Systems, Inc.	69,281	622,143
* Avigen, Inc.	136,000	485,520
* Avteam, Inc. Class A	1,300	2
* Aware, Inc.	125,200	350,560
* Axonyx, Inc.	1,200	5,100
* # AXS-One, Inc.	170,000	365,500
* Axsys Technologies, Inc.	74,400	959,760
* AXT, Inc.	114,600	168,462



* AZZ, Inc.	59,726	851,095
Badger Meter, Inc.	64,500	2,808,975
* Badger Paper Mills, Inc.	200	906
Bairnco Corp.	105,300	906,633
* Baker (Michael) Corp.	61,614	910,655
* Baker (Michael) Corp. Class B	15,400	227,612
Balchem Corp.	24,100	664,919
* Baldwin Technology, Inc. Class A	131,900	448,460
* Ballantyne Omaha, Inc.	126,135	409,939
* Bally Total Fitness Holding Corp.	186,900	734,517
* Bancinsurance Corp.	39,480	305,970
Bank of Granite Corp.	31,200	592,800
Bank of The Ozarks	20,800	544,960
* Bankrate, Inc.	50,700	543,504
Banner Corp.	116,190	3,306,767
Barnes Group, Inc.	115,500	3,000,690
Barnwell Industries, Inc.	10,100	449,046
* Barrett Business Services, Inc.	61,800	908,460
* Barry (R.G.) Corp.	165,535	422,114
Bassett Furniture Industries, Inc.	105,200	1,977,760
Bay View Capital Corp.	26,010	480,925
* Baycorp Holdings, Ltd.	4,189	47,440
* BE Aerospace, Inc.	203,234	2,154,280
* Beasley Broadcast Group, Inc.	40,978	614,670
* # Bebe Stores, Inc.	102,800	1,867,876
BEI Technologies, Inc.	131,800	3,669,312
Bel Fuse, Inc. Class A	42,550	1,355,856
Bel Fuse, Inc. Class B	93,150	3,527,590
* Belden CDT, Inc.	272,700	5,462,181
* Bell Industries, Inc.	88,500	246,915
* Bell Microproducts, Inc.	168,350	1,277,776
* Benihana, Inc.	11,500	150,650
* Benihana, Inc. Class A	3,335	43,522
* Bentley Pharmaceuticals, Inc.	128,550	1,452,615

Berry Petroleum Corp. Class A	171,900	5,315,148
* Bethlehem Steel Corp.	5,700	18
* Beverly Enterprises	273,300	1,959,561
Beverly Hills Bancorp, Inc.	1,002	9,539
* Beyond.com Corp.	860	8
BHA Group Holdings, Inc. Class A	84,754	3,220,652
* Big 4 Ranch, Inc.	35,000	0
* Big City Radio, Inc.	34,250	4,281
* Big Dog Holdings, Inc.	2,100	12,959
* BindView Development Corp.	261,550	823,882
* Bio Imaging Technologies, Inc.	58,900	276,241
* Bioanalytical Systems, Inc.	8,700	39,420
* Biocryst Pharmaceuticals, Inc.	179,700	1,058,433
* # Bioenvision, Inc.	121,700	969,949

# BioLase Technology, Inc.	133,450	1,269,109
* Bio-Logic Systems Corp.	42,800	255,088
* BioMarin Pharmaceutical, Inc.	347,600	2,099,504
* Biomerica, Inc.	23,400	10,530
* Bio-Reference Laboratories, Inc.	66,159	821,695
* # BioSante Pharmaceuticals, Inc.	88,000	608,960
* # Biosite, Inc.	81,700	3,868,495
* Biosource International, Inc.	98,100	660,213
* Biospecifics Technologies Corp.	39,000	62,400
* BioSphere Medical, Inc.	77,100	252,117
* # BioTime, Inc.	11,000	13,310
* Bitstream, Inc.	81,600	142,882
* BJ's Restaurants, Inc.	108,248	1,589,081
Black Box Corp.	3,700	134,088
Blair Corp.	68,800	1,926,400
* Blonder Tongue Laboratories, Inc.	76,300	247,975
* Blount International, Inc.	61,300	665,105
* Blue Coat Systems, Inc.	57,572	841,703
* Blue Martini Software, Inc.	51,535	139,660
* Bluegreen Corp.	226,729	2,664,066
* BMC Industries, Inc.	85,300	192
* BNS Co. Class A	26,480	171,458
* Boca Resorts, Inc.	133,406	2,561,395
* Bogen Communications International, Inc.	64,200	295,320
* # Bolder Technologies Corp.	40,300	105
* Bolt Technology Corp.	44,700	174,330
* Bombay Co., Inc.	299,600	1,647,800
* Bone Care International, Inc.	103,576	2,543,827
* Bontex, Inc.	2,200	572
Bon-Ton Stores, Inc.	110,500	1,457,495
* Bookham Technologies P.L.C.	216,263	142,734
Books-a-Million, Inc.	171,700	1,189,881
* Borland Software Corp.	23,249	189,014
Boston Acoustics, Inc.	52,750	725,312
* Boston Beer Company, Inc. Class A	131,700	2,865,792
* Boston Biomedical, Inc.	39,300	127,725
* Boston Communications Group, Inc.	131,800	1,034,630
Boston Private Financial Holdings, Inc.	113,934	2,775,432
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Bostonfed Bancorp, Inc.	36,100	1,503,204
* Bottomline Technologies, Inc.	93,316	796,919
Bowl America, Inc. Class A	55,406	795,076
Bowne & Co., Inc.	205,468	2,757,381
* Boyd Brothers Transportation, Inc.	13,000	119,210
* Boyds Collection, Ltd.	460,400	1,160,208
* Bradley Pharmaceuticals, Inc. Class A	83,549	2,013,531
* Braun Consulting, Inc.	89,200	92,768
* Breed Technologies, Inc.	5,600	140
Bridgford Foods Corp.	91,467	777,469

* Brigham Exploration Co.	217,279	1,770,824
* Brightpoint, Inc.	106,187	1,406,978
* BrightStar Information Technology Group, Inc.	53,300	1,332
* Brilliant Corp.	23,600	204,140
* Brilliant Digital Entertainment, Inc.	141,500	13,442
* # BriteSmile, Inc.	4,700	48,175
* # Broadview Media, Inc.	15,800	103,490
* # BroadVision, Inc.	184,069	482,261
* Brooks Automation, Inc.	16,700	207,581
* Brookstone, Inc.	170,775	2,689,706
* Brooktrout, Inc.	109,050	931,287
Brown Shoe Company, Inc.	129,300	3,429,036
* Bruker BioSciences Corp.	591,891	2,113,051
* Brush Engineered Materials, Inc.	103,800	2,126,862
Bryn Mawr Bank Corp.	5,600	113,344
* BSQUARE Corp.	10,430	6,258
* BTU International, Inc.	78,200	293,328
* Buca, Inc.	106,100	503,975
* Buckeye Technology, Inc.	204,490	2,181,908
Buckle, Inc.	101,800	2,641,710
Building Materials Holding Corp.	120,600	2,727,972
* Bull Run Corp.	23,390	5,964
* Bush Industries, Inc. Class A	3,700	1,295
* Butler International, Inc.	69,691	118,474
C & D Technologies, Inc.	180,000	2,898,000
C & F Financial Corp.	100	3,595
* C-COR.net Corp.	236,585	1,859,558
* # C-Phone Corp.	31,800	525
* Cache, Inc.	85,950	1,155,168
Cadmus Communications Corp.	67,100	1,009,184
* Cagle' s, Inc. Class A	94,800	1,279,800
* Calamp Corp.	118,284	691,961
Calavo Growers, Inc.	34,230	378,926
Calgon Carbon Corp.	214,700	1,470,695
* California Coastal Communities, Inc.	63,600	1,271,364
California First National Bancorp	79,100	1,038,978
* California Micro Devices Corp.	137,200	735,392
* California Pizza Kitchen, Inc.	105,232	2,008,879
California Water Service Group	99,747	2,837,802
* Caliper Life Sciences, Inc.	199,950	1,275,681
* Callidus Software	125,200	488,280
* Callon Petroleum Corp.	121,600	1,399,616
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* Calloways Nursery, Inc.	1,700	408
# Cal-Maine Foods, Inc.	164,000	1,774,480
* Calton, Inc.	29,050	9,586
* CAM Commerce Solutions, Inc.	11,300	168,257
Cambrex Corp.	130,600	2,817,042
* Cambridge Heart, Inc.	500	200

Camco Financial Corp.	17,471	263,812
* Candela Corp.	180,702	1,803,406
* # Candies, Inc.	147,121	406,054
* Candlewood Hotel Co., Inc.	3,100	192
* Cannon Express, Inc. Class A	50	0
* Cantel Medical Corp.	69,756	1,900,851
* Canterbury Consulting Group, Inc.	8,928	4,821
* Canyon Resources Corp.	176,800	705,432
Capital Corp. of the West	12,533	493,800
* Capital Crossing Bank	86,700	2,024,445
* Capital Pacific Holdings, Inc.	87,000	352,350
* Capital Senior Living Corp.	204,900	940,491
Capitol Bancorp, Ltd.	40,500	1,165,185
* Caprius, Inc.	2,010	482
* Capstone Turbine Corp.	36,037	62,344
* Captaris, Inc.	176,700	865,830
* Captiva Software Corp.	44,400	466,644
* Caraco Pharmaceutical Laboratories, Ltd.	42,000	298,200
* Caraustar Industries, Inc.	156,453	2,482,909
* Cardiac Sciences, Inc.	443,881	865,568
* Cardima, Inc.	1,700	765
* CardioDynamics International Corp.	274,695	1,420,173
* # CardioGenesis Corp.	186,400	113,704
* # Cardiotech International, Inc.	117,160	372,569
* CareCentric, Inc.	33,815	32,124
* Career Blazers, Inc. Trust Units	4,360	0
Carmike Cinemas, Inc.	66,633	2,265,522
* Carreker Corp.	131,700	1,343,340
* Carriage Services, Inc. Class A	110,700	503,685
* Carrier Access Corp.	185,173	1,275,842
* Carrington Laboratories, Inc.	73,900	272,691
* Carrizo Oil & Gas, Inc.	83,000	647,400
Cascade Corp.	116,650	3,009,570
Cascade Natural Gas Corp.	98,400	2,049,672
* Casella Waste Systems, Inc. Class A	129,276	1,485,381
Cash America International, Inc.	153,040	3,541,346
* Castle (A.M.) & Co.	74,225	675,447
Castle Energy Corp.	50,800	533,400
* Casual Male Retail Group, Inc.	189,800	1,117,922
* Catalina Lighting, Inc.	11,080	116,340
* Catalyst International, Inc.	74,700	183,015
* Catalyst Semiconductor, Inc.	89,700	470,925
* Catalytica Energy Systems, Inc.	58,500	128,700
* Catapult Communications Corp.	72,118	1,723,620
Cato Corp. Class A	110,800	2,343,420
* Cavalier Homes, Inc.	148,500	720,225

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Cavalry Bancorp, Inc.	300	4,800
* Cavco Industries, Inc.	11,506	438,609

CB Bancshares, Inc. HI	3,748	354,636
CCA Industries, Inc.	36,500	273,020
* # CCC Information Services Group, Inc.	13,500	232,605
* CD Warehouse, Inc.	5,600	10
* CD&L, Inc.	13,100	19,650
CDI Corp.	107,970	2,267,370
* Celadon Group, Inc.	74,800	1,267,860
* Celebrity, Inc. Escrow Shares	13,500	0
Celeritek, Inc.	67,857	237,499
* Cell Genesys, Inc.	245,605	2,036,065
* # Cell Therapeutics, Inc.	276,964	1,570,386
* # Cellegy Pharmaceuticals, Inc.	178,700	748,753
* CellStar Corp.	111,984	538,643
* Centene Corp.	67,950	2,686,743
# Center Bancorp, Inc.	5,250	64,050
Center Financial Corp.	14,656	249,445
* Centillium Communications, Inc.	207,049	552,821
* Centra Software, Inc.	144,282	216,423
Central Bancorp, Inc.	10,000	325,000
* Central European Distribution Corp.	94,850	2,322,876
* Central Garden & Pet Co.	97,582	3,058,220
Central Pacific Financial Corp.	88,500	2,473,575
Central Parking Corp.	87,332	1,419,145
Central Vermont Public Service Corp.	140,100	2,949,105
Centrue Financial Corp	3,000	82,920
* Century Aluminum Co.	36,900	914,382
Century Bancorp Income Class A	7,600	239,780
* Century Business Services, Inc.	228,396	970,683
* Cenveo, Inc.	266,100	827,571
* Cepheid, Inc.	229,395	1,766,341
* Ceradyne, Inc.	119,856	4,665,994
Cerberonics, Inc. Class A	3,500	31,500
* Ceres Group, Inc.	121,693	658,359
* Cerus Corp.	121,600	261,440
* CEVA, Inc.	24,400	174,460
CFS Bancorp, Inc.	67,181	908,959
* Chad Therapeutics, Inc.	9,300	36,456
* Champion Enterprises, Inc.	345,100	3,323,313
Champion Industries, Inc.	92,800	375,840
* Championship Auto Racing Teams, Inc.	29,900	299
* Champps Entertainment, Inc.	109,710	872,194
* Channell Commercial Corp.	21,100	78,386
* Charles and Colvard, Ltd.	72,700	441,289
* Charles River Associates, Inc.	48,100	1,450,215
* Charlotte Russe Holding, Inc.	118,400	1,691,936
* # Chart Industries, Inc.	151	6,304
Chase Corp.	24,200	401,478
* Chattem, Inc.	176,400	5,378,436
* Chaus (Bernard), Inc.	1,760	2,059
* Checkers Drive-In Restaurant, Inc.	66,700	709,688

* Checkpoint Systems, Inc.	206,600	3,119,660
Chemed Corp.	66,700	3,647,823
* # Cheniere Energy, Inc.	101,900	1,761,851
Cherokee, Inc.	20,200	475,306
Chesapeake Corp.	107,322	2,445,868
Chesapeake Utilities Corp.	53,375	1,315,160
Chester Valley Bancorp	7,535	155,974
Chicago Rivet & Machine Co.	20,000	521,000
* Children' s Place Retail Stores, Inc.	141,385	2,772,560
* China.Com Corp. Series A	6,094	27,910
* Cholestech Corp.	114,500	825,545
* Chordiant Software, Inc.	262,545	729,875
Christopher & Banks Corp.	181,100	3,189,171
* # ChromaVision Medical Systems, Inc.	44,200	45,968
* Chromcraft Revington, Inc.	100,600	1,317,860
* Chronimed, Inc.	117,900	786,393
Churchill Downs, Inc.	17,700	619,677
* Ciber, Inc.	469,764	3,166,209
* CIPHERGEN Biosystems, Inc.	160,076	632,300
* Ciprico, Inc.	49,200	172,200
CIRCOR International, Inc.	77,911	1,407,073
* Cirrus Logic, Inc.	330,924	1,674,475
Citizens South Banking Corp.	39,774	517,062
* # Citizens, Inc. Class A	202,959	1,217,754
City Holding Co.	91,918	2,879,791
* # CKE Restaurants, Inc.	255,300	3,055,941
* Clark, Inc.	100,300	1,349,035
* Clarus Corp.	142,550	1,337,119
* Clayton Williams Energy, Inc.	67,800	1,208,196
* # Clean Harbors, Inc.	97,800	1,089,492
* Clearone Communications, Inc.	33,600	137,592
* Cleveland Cliffs, Inc.	58,860	3,928,905
* ClickAction, Inc. Escrow	45,200	2,260
Clinical Data Inc	5,890	102,191
* Closure Medical Corp.	78,392	1,475,337
* CNA Surety Corp.	71,480	743,392
* CNE Group, Inc.	2,900	696
CNS, Inc.	140,800	1,429,120
Coachmen Industries, Inc.	95,600	1,489,448
* Coast Dental Services, Inc.	19,133	58,356
Coast Distribution System	40,600	284,200
* Coastcast Corp.	75,000	160,875
CoBiz, Inc.	29,475	458,336
* Cobra Electronics Corp.	114,900	746,850
* # Coeur d' Alene Mines Corp.	157,700	567,720
* Cogent Communications Group, Inc.	11,029	3,529
* Cognitronics Corp.	82,975	286,264
Cohu, Inc.	117,979	1,861,709
* Coinstar, Inc.	117,300	2,313,156

* Coldwater Creek, Inc.	198,787	3,999,594
Cole (Kenneth) Productions, Inc. Class A	57,800	1,559,444
* Cole National Corp. Class A	104,300	2,842,175
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* Collagenex Pharmaceuticals, Inc.	90,500	644,360
* Collins & Aikman Corp.	319,620	1,483,037
Collins Industries, Inc.	65,725	356,821
Columbia Bancorp	1,700	49,164
Columbia Banking System, Inc.	135,528	3,061,578
* Columbia Laboratories, Inc.	239,850	539,902
* Columbus McKinnon Corp.	116,300	1,017,625
* Comarco, Inc.	63,800	428,736
* Comdial Corp.	7,312	13,527
* Comforce Corp.	108,466	259,234
* Comfort Systems USA, Inc.	336,100	2,251,870
* # Commerce One, Inc.	56,200	34,282
Commercial Bancshares, Inc.	33,803	987,048
Commercial National Financial Corp.	1,600	41,200
* Commonwealth Industries, Inc.	143,900	1,211,638
Communications Systems, Inc.	118,400	953,120
Community Bank System, Inc.	112,200	2,866,710
Community Banks, Inc.	714	19,756
Community Bankshares, Inc.	2,730	48,184
Community Trust Bancorp, Inc.	53,670	1,618,687
Community West Bancshares	23,200	228,520
* Competitive Technologies, Inc.	102,100	403,295
* Compex Technologies, Inc.	100,400	535,132
* Compucom Systems, Inc.	270,682	1,228,896
* Compudyne Corp.	44,421	413,560
* Computer Access Technology Corp.	160,200	616,770
* Computer Horizons Corp.	298,100	1,165,571
* Computer Network Technology Corp.	151,600	468,444
Computer Programs & Systems, Inc.	55,195	1,112,731
* Computer Task Group, Inc.	174,600	567,450
* CompX International, Inc.	9,500	151,525
* Comstock Resources, Inc.	200,900	3,702,587
* Comtech Telecommunications Corp.	101,225	1,833,185
* # Concepts Direct, Inc.	3,400	306
* Conceptus, Inc.	140,273	1,294,720
* Concord Camera Corp.	156,186	262,392
* Concord Communications, Inc.	98,700	854,742
* Concur Technologies, Inc.	180,651	1,896,835
* Concurrent Computer Corp.	331,400	579,950
* Congoleum Corp. Class A	35,500	145,550
* Conmed Corp.	39,000	953,550
Connecticut Water Services, Inc.	93,287	2,397,476
* Connetics Corp.	18,775	481,579
* Conrad Industries, Inc.	18,700	39,083
* Consolidated Graphics, Inc.	84,300	3,443,655

Consolidated Tokoma Land Co.	28,400	1,022,684
* Consumer Portfolio Services, Inc.	4,400	19,536
* Continental Airlines, Inc.	60,000	579,000
* Continental Materials Corp.	14,900	435,080
* # Convera Corp.	184,014	478,436
* Convergence Systems, Inc.	13	585
Cooperative Bankshares, Inc.	5,500	124,657
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* # Copper Mountain Networks, Inc.	39,760	264,802
* # Corautus Genetics, Inc.	3,614	18,721
* Core Molding Technologies, Inc.	39,597	121,167
* Corillian Corp.	206,800	930,600
* Corinthian Colleges, Inc.	14,701	167,150
* Corio, Inc.	329,923	451,995
* Corixa Corp.	306,259	1,411,854
* Cornell Companies, Inc.	91,400	1,096,800
* Correctional Services Corp.	114,441	308,991
* Corrpro Companies, Inc.	42,775	64,590
* Corvel Corp.	18,600	524,520
* Cosine Communications, Inc.	53,479	192,524
* CoStar Group, Inc.	71,700	3,032,193
* Cost-U-Less, Inc.	13,600	72,230
Cotton States Life Insurance Co.	22,500	438,750
Courier Corp.	94,212	3,794,859
* Covansys Corp.	145,000	1,370,250
* Covenant Transport, Inc. Class A	91,000	1,774,500
* Cover-All Technologies, Inc.	9,432	4,197
* Covista Communications, Inc.	21,500	40,527
CPAC, Inc.	51,978	273,872
* CPI Aerostructures, Inc.	28,533	273,631
CPI Corp.	39,200	519,792
Craftmade International, Inc.	61,350	1,244,791
Crawford & Co. Class A	94,400	481,440
Crawford & Co. Class B	132,500	663,825
* Cray, Inc.	173,697	663,523
* Credence Systems Corp.	34,067	227,227
* # Credit Acceptance Corp.	112,195	2,100,290
* # Critical Path, Inc.	40,410	28,643
* Criticare Systems, Inc.	62,600	165,890
* Cross (A.T.) Co. Class A	130,300	686,681
* Cross Country Healthcare, Inc.	175,781	2,606,832
* Crossroads Systems, Inc.	132,178	185,049
* Crown Andersen, Inc.	11,600	17,980
* Crown Financial Group, Inc.	70,000	29,750
* Crown Media Holdings, Inc.	18	133
* Crown Resources Corp.	13,540	23,424
* # Cryolife, Inc.	148,450	918,905
* CSK Auto Corp.	134,400	1,577,856
* CSP, Inc.	78,328	544,380



CSS Industries, Inc.	32,250	974,595
CT Communications, Inc.	100,174	1,379,396
CTS Corp.	197,319	2,249,437
Cubic Corp.	157,650	3,860,848
* Cubist Pharmaceuticals, Inc.	221,231	1,741,088
* Culp, Inc.	152,480	1,157,323
* CuraGen Corp.	275,081	1,435,923
* Curative Health Services, Inc.	76,900	552,142
* Curis, Inc.	227,950	911,800
Cutter & Buck, Inc.	111,600	1,218,672
* CV Therapeutics, Inc.	173,128	2,221,232
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* # Cyberguard Corp.	135,430	954,781
* # Cyberonics, Inc.	129,476	2,216,629
* Cyberoptics Corp.	58,800	1,029,588
* Cybersource Corp.	517,800	2,640,780
* # Cybex International, Inc.	75,950	285,572
* Cycle Country Accessories Corp.	22,100	102,544
* Cygnus, Inc.	600	54
* Cypress Bioscience, Inc.	95,854	987,296
* # Cytogen Corp.	85,245	880,581
* Cytrx Corp.	6,400	7,232
D & K Healthcare Resources, Inc.	103,900	1,106,535
D&E Communications, Inc.	43,800	499,320
* Daily Journal Corp.	200	6,700
* Daktronics, Inc.	167,200	3,902,448
* # Dan River, Inc. Class A	214,700	6,012
* Danielson Holding Corp.	179,468	1,076,806
* Darling International, Inc.	368,800	1,548,960
* Data I/O Corp.	77,000	186,340
* Data Systems & Software, Inc.	86,500	81,310
* Datakey, Inc.	11,700	3,744
* Datalink Corp.	51,500	97,850
* Dataram Corp.	83,150	499,731
Datascope Corp.	81,333	2,934,495
* Datastream Systems, Inc.	126,600	806,442
* Datatec Systems, Inc.	6,100	1,616
* DataTRAK International, Inc.	28,900	283,509
* Datawatch Corp.	18,488	60,086
* Dave and Busters, Inc.	121,200	1,902,840
* Dawson Geophysical Co.	41,200	815,760
* Daxor Corp.	46,300	1,062,585
Deb Shops, Inc.	100,300	2,291,955
* # Deckers Outdoor Corp.	64,900	1,905,464
Decorator Industries, Inc.	20,587	179,107
* Del Global Technologies Corp.	79,121	213,627
* Del Laboratories, Inc.	167,457	5,593,064
* Delphax Technologies, Inc.	52,900	208,955
Delta Apparel, Inc.	38,640	952,476

Delta Financial Corp.	87,400	535,762
Delta Natural Gas Co., Inc.	18,800	495,944
* Delta Woodside Industries, Inc.	51,000	45,900
Deltic Timber Corp.	66,500	2,460,500
* Denali, Inc.	33,100	3,310
* Dendreon Corp.	198,638	1,952,612
* Dendrite International, Inc.	207,471	2,676,376
* Department 56, Inc.	115,950	1,800,703
* # DepoMed, Inc.	304,150	1,405,173
* Detrex Corp.	10,200	18,105
* Devcon International Corp.	29,000	486,620
* # DHB Industries, Inc.	224,500	2,844,415
* # Diametrics Medical, Inc.	10,500	2,100
* DiamondCluster International, Inc.	172,534	1,985,866
* Diedrich Coffee, Inc.	28,025	134,800
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* Digene Corp.	80,880	2,026,044
* Digi International, Inc.	149,333	1,679,996
* Digimarc Corp.	113,694	977,768
* # Digital Angel Corp.	167,800	479,908
* Digital Generation Systems, Inc.	314,100	408,330
* Digital Impact, Inc.	167,200	235,752
* Digital Insight Corp.	171,715	2,568,856
* Digital Lightwave, Inc.	59,200	67,488
* Digitas, Inc.	263,554	1,884,411
Dime Community Bancorp, Inc.	121,726	2,024,303
Dimon, Inc.	248,200	1,424,668
* Diodes, Inc.	131,250	2,521,312
* Discovery Partners International	122,292	513,626
* Display Technologies, Inc.	44,255	66
* Distributed Energy Systems Corp.	186,761	360,449
* Ditech Communications Corp.	167,710	3,609,119
* Diversa Corp.	237,952	1,903,616
* Diversified Corporate Resources, Inc.	1,200	1,037
* Dixie Group, Inc.	98,600	1,084,600
* Dixon Ticonderoga Co.	26,750	118,502
* DJ Orthopedics, Inc.	119,300	2,533,932
* DLB Oil & Gas, Inc.	7,600	0
* DocuCorp International, Inc.	103,300	848,093
* Document Sciences Corp.	15,400	75,922
* Dollar Thrifty Automotive Group, Inc.	128,500	3,109,700
* Dominion Homes, Inc.	44,100	915,075
Donegal Group, Inc. Class A	38,280	750,288
Donegal Group, Inc. Class B	19,140	363,660
* Dot Hill Systems Corp.	227,946	1,746,066
* DOV Pharmaceutical, Inc.	112,723	1,769,751
Dover Downs Gaming & Entertainment, Inc.	3,570	36,807
Dover Motorsports, Inc.	80,900	368,095
* DPAC Technologies Corp.	191,800	88,228

* Drew Industries, Inc.	94,000	3,233,600
* # Drexler Technology Corp.	104,450	824,110
* Dril-Quip, Inc.	95,100	1,886,784
* Driver-Harris Co.	9,898	495
* Drugstore.com, Inc.	394,129	941,968
* DSP Group, Inc.	151,216	2,874,616
* DT Industries, Inc.	101,500	863
* Duckwall-ALCO Stores, Inc.	41,000	707,045
* Ducommun, Inc.	93,900	2,034,813
* DuPont Photomasks, Inc.	101,090	1,579,026
* Dura Automotive Systems, Inc.	94,800	789,684
* DuraSwitch Industries, Inc.	8,800	22,000
* Duratek, Inc.	124,000	1,841,400
* # Durect Corp.	276,932	451,399
* DUSA Pharmaceuticals, Inc.	92,235	1,033,954
* DVI, Inc.	300	2
* Dyax Corp.	171,400	1,360,916
* # Dynacq Healthcare, Inc.	67,234	398,361
* Dynamex, Inc.	62,500	838,125

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* Dynamic Materials Corp.	14,700	50,127
* Dynamics Research Corp.	66,100	1,050,990
* # E Com Ventures, Inc.	10,825	90,876
* # E-Loan, Inc.	345,199	735,274
E-Z-EM, Inc.	86,424	1,466,615
* E.piphany, Inc.	357,945	1,406,724
Eastern Co.	33,900	518,670
* EasyLink Services Corp.	27,519	32,197
* Echelon Corp.	223,698	1,559,175
* eCollege.com	134,700	883,632
Ecology & Environment, Inc. Class A	13,900	133,440
Edelbrock Corp.	49,070	807,201
* EDGAR Online, Inc.	13,000	10,920
* Edge Petroleum Corp.	71,246	1,047,316
* Edgewater Technology, Inc.	70,674	343,476
Edo Corp.	109,600	2,870,424
Educational Development Corp.	15,400	177,100
EFC Bancorp, Inc.	15,800	402,900
* EFJ, Inc.	9,000	52,380
* eFunds Corp.	43,388	644,312
* El Paso Electric Co.	15,000	230,100
* Elcom International, Inc.	100	17
Electro Rent Corp.	101,866	1,025,791
* # Electro Scientific Industries, Inc.	74,818	1,547,984
# Electro Sensors, Inc.	3,450	14,524
* Electroglas, Inc.	119,200	300,384
* # Electronics Boutique Holdings Corp.	102,200	3,120,166
* Elizabeth Arden, Inc.	140,655	2,896,086
ElkCorp	107,900	2,698,579

* eLoyalty Corp.	10,200	60,690
* ELXSI Corp.	7,100	22,010
* Embarcadero Technologies, Inc	151,102	1,196,728
* Embrex, Inc.	120,100	1,524,069
EMC Insurance Group, Inc.	85,100	1,587,115
* Emcor Group, Inc.	79,700	3,235,820
* EMCORE Corp.	206,891	482,056
* Emerging Vision, Inc.	145,200	26,136
* Emeritus Corp.	145,800	1,065,798
* Emerson Radio Corp.	144,378	438,909
* Emisphere Technologies, Inc.	98,947	336,420
# Empire District Electric Co.	139,600	2,849,236
* EMS Technologies, Inc.	115,299	1,844,784
* En Pointe Technologies, Inc.	57,200	122,980
* Encore Capital Group, Inc.	76,029	1,283,370
* Encore Medical Corp.	241,950	1,013,770
* Encore Wire Corp.	219,225	2,731,543
* Encysive Pharmaceuticals, Inc.	290,340	2,293,686
* Endocardial Solutions, Inc.	120,700	1,060,953
* # Endocare, Inc.	71,300	160,425
* Endologix, Inc.	174,388	1,082,949
* Energy Conversion Devices, Inc.	134,867	1,780,244
* Energy Partners, Ltd.	181,000	2,767,490

* Energy West, Inc.	11,211	78,813
EnergySouth, Inc.	50,950	2,190,850
* Enesco Group, Inc.	122,400	993,888
* ENGGlobal Corp.	3,900	5,031
* # Enlighten Software Solutions, Inc.	12,300	25
Ennis Business Forms, Inc.	222,300	4,152,564
* Enpath Medical, Inc.	7,200	67,032
* EnPro Industries, Inc.	111,900	2,345,424
* Entegris, Inc.	66,823	531,911
* Enterrasys Networks, Inc.	56,900	102,420
* Entravision Communications Corp.	31,605	256,000
* Entremed, Inc.	195,990	268,506
* Entrust, Inc.	349,620	936,982
* Environmental Elements Corp.	32,200	1,932
* Environmental Technologies Corp.	39,700	238
* Environmental Tectonics Corp.	59,500	478,975
* Enzo Biochem, Inc.	169,665	2,341,377
* EP Medsystems, Inc.	193,300	527,709
* Epicor Software Corp.	397,428	3,934,537
* # Epimmune, Inc.	66,570	88,538
* EPIQ Systems, Inc.	97,475	1,557,650
* EPIX Medical, Inc.	125,346	2,488,118
* ePlus, Inc.	46,680	529,351
* # Equimed Inc. Nevis	6,533	1
* Equinix, Inc.	88,874	2,825,304

* Equity Marketing, Inc.	58,100	685,580
* Ergo Science Corp.	36,350	73,063
ESB Financial Corp.	94,531	1,233,630
* Esco Technologies, Inc.	89,476	5,757,781
* Escrow Epresence, Inc.	191,500	24,895
* eSpeed, Inc.	6,300	63,000
Espey Manufacturing & Electronics Corp.	20,500	479,700
* ESS Technology, Inc.	212,593	1,449,884
* Esterline Technologies Corp.	112,600	3,572,798
* Euronet Worldwide, Inc.	168,972	2,967,148
* European Micro Holdings, Inc.	5,900	236
* Evans & Sutherland Computer Corp.	99,800	474,549
* Evans Systems, Inc.	6,000	390
* Evercel, Inc.	5,866	3,872
* # Evergreen Solar, Inc.	112,300	338,023
* Everlast Worldwide, Inc.	5,600	22,400
EverTrust Financial Group, Inc.	6,150	156,394
* Evolving Systems, Inc.	71,600	201,196
* Exabyte Corp.	1,800	1,116
* Exact Sciences Corp.	141,672	680,026
* Exactech, Inc.	76,400	1,520,360
* Exar Corp.	74,300	1,024,597
* Excel Technology, Inc.	81,922	2,026,750
* Exelixis, Inc.	395,423	3,084,299
* Exponent, Inc.	69,800	1,812,078
* ExpressJet Holdings, Inc.	186,100	2,000,575
* Extended Systems, Inc.	11,600	36,320

* Extreme Networks, Inc.	90,800	422,220
* EXX, Inc. Class A	1,900	2,470
* EXX, Inc. Class B	100	140
* Ezcorp, Inc. Class A Non-Voting	91,900	669,032
* Ezenia! Inc.	2,900	2,465
* Fab Industries, Inc.	40,200	159,192
* # Factory 2-U Stores, Inc.	79,293	1,388
* Fairchild Corp. Class A	148,529	594,116
* Falcon Products, Inc.	78,825	96,955
* # FalconStor Software, Inc.	256,818	1,697,567
* Famous Dave' s of America, Inc.	67,700	470,515
* Fargo Electronics	99,400	979,090
* Faro Technologies, Inc.	75,100	1,544,807
* Featherlite, Inc.	52,400	322,260
Fedders Corp.	161,382	556,768
Federal Screw Works	33,750	1,290,937
* FEI Co.	17,770	337,452
* Female Health Co.	44,000	77,000
FFLC Bancorp	32,700	883,227
* Fibermark, Inc.	1,325	185
* # Fiberstars, Inc.	37,200	305,412

Fidelity Bancorp, Inc. PA	587	12,823
Fidelity Bankshares, Inc.	82,836	2,991,208
* Fidelity Federal Bancorp	21,340	35,851
Fidelity Southern Corp.	82,500	1,192,125
* Financial Federal Corp.	100,000	3,326,000
* Financial Industries Corp.	9,148	72,269
* Findwhat.Com	127,000	1,860,550
* Finisar Corp.	28,600	38,610
* Finishmaster, Inc.	64,800	719,280
* Finlay Enterprises, Inc.	79,800	1,497,048
* Firebrand Financial Group, Inc.	75,400	2,827
First Albany Companies, Inc.	35,519	309,726
* First Aviation Services, Inc.	1,700	7,480
First Bancorp	34,014	1,104,435
* First Cash Financial Services, Inc.	120,900	2,326,116
First Charter Corp.	87,456	2,021,108
First Community Bancorp	85,024	3,461,327
First Community Bancshares, Inc.	28,809	919,295
* First Consulting Group, Inc.	134,934	678,718
First Defiance Financial Corp.	68,292	1,783,787
First Federal Bancshares of Arkansas, Inc.	46,800	947,700
First Federal Capital Corp.	118,046	3,504,786
First Financial Holdings, Inc.	122,500	3,711,750
First Franklin Corp.	600	12,180
* # First Horizon Pharmaceutical Corp.	197,476	3,325,496
First Indiana Corp.	123,300	2,336,535
* First Investors Financial Services Group, Inc.	43,200	189,000
First Keystone Financial, Inc.	16,500	367,125
First M&F Corp.	3,000	100,500
* First Mariner Bank Corp.	16,400	261,908
First Merchants Corp.	101,827	2,490,688
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First Midwest Financial, Inc.	16,500	346,500
First Mutual Bancshares, Inc.	29,471	714,672
First Oak Brook Bancshares, Inc. Class A	30,000	885,000
First PacTrust Bancorp, Inc.	13,213	312,487
First Place Financial Corp.	79,647	1,497,364
First Republic Bank	106,500	4,770,135
First State Bancorporation	41,178	1,214,751
First United Corp.	17,500	358,750
* First Virtual Communications, Inc.	28,021	17,093
First Years, Inc.	94,000	1,734,300
Firstbank Corp.	6,615	187,734
FirstBank NW Corp.	16,097	450,877
* FirstCity Financial Corp.	31,350	238,260
* Firstwave Technologies, Inc.	19,200	25,536
* Fischer Imaging Corp.	60,600	136,350
* Five Star Quality Care, Inc.	23,850	140,715
Flag Financial Corp.	35,200	473,088

Flamemaster Corp.	278	994
* Flanders Corp.	251,600	2,153,696
Flanigan' s Enterprises, Inc.	20,600	131,840
* Fleetwood Enterprises, Inc.	189,700	2,422,469
* # Fleming Companies, Inc.	23,015	167
Flexsteel Industries, Inc.	60,900	1,084,020
Florida Public Utilities Co.	22,800	389,880
* Flow International Corp.	151,900	493,827
Flushing Financial Corp.	175,312	3,167,888
* FLYi, Inc.	158,993	737,728
FMS Financial Corp.	8,400	139,356
FNB Corp.	10,700	192,065
FNB Financial Services Corp.	8,500	152,320
* # Foamex International, Inc.	134,409	423,388
* FOCUS Enhancements, Inc.	28,188	36,081
* Foodarama Supermarkets, Inc.	20,700	983,250
Foothill Independent Bancorp	43,014	960,933
* # Footstar, Inc.	83,700	345,262
* Forgent Networks, Inc.	263,300	402,849
* Forrester Research, Inc.	121,381	2,054,980
* Forward Air Corp., Inc.	30,097	1,093,424
* Foster (L.B.) Co. Class A	120,700	917,320
* Fountain Powerboat Industries, Inc.	35,700	146,905
* FPIC Insurance Group, Inc.	55,200	1,319,832
Frankfort First Bancorp, Inc.	5,750	137,425
* Frankfort Tower Industries, Inc.	150,400	677
* Franklin Covey Co.	181,100	316,925
* Franklin Electronic Publishers, Inc.	81,300	327,639
Frequency Electronics, Inc.	89,500	1,047,150
Fresh Brands, Inc.	59,300	445,580
* Fresh Choice, Inc.	50,000	27,500
Friedman Industries, Inc.	152,403	710,198
Friedmans, Inc. Class A	131,900	270,395
* Friendly Ice Cream Corp.	24,500	263,130
Frisch' s Restaurants, Inc.	63,868	1,525,168
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* Frontier Airlines, Inc.	195,866	1,762,794
Frontier Oil Corp.	233,300	4,763,986
* Frozen Food Express Industries, Inc.	161,875	1,160,644
FSF Financial Corp.	17,800	617,215
* FSI International, Inc.	164,302	798,508
* # FuelCell Energy, Inc.	229,083	2,281,667
* # FX Energy, Inc.	120,900	1,048,203
* G-III Apparel Group, Ltd.	61,470	396,481
* # Gadzooks, Inc.	81,000	153,090
* Gaiam, Inc.	3,551	23,508
* Galaxy Nutritional Foods, Inc.	37,700	58,058
* # Galey & Lord, Inc.	45,000	225
GameTech International, Inc.	70,200	353,808

* # Gardenburger, Inc.	33,700	6,066
* Gardner Denver Machinery, Inc.	108,612	3,011,811
* Gateway Industries, Inc.	11,120	10,397
GB & T Bancshares, Inc.	1,750	36,872
* GC Companies, Inc.	400	223
* Gehl Co.	49,800	906,091
* Genaera Corp.	178,100	601,978
* Genaissance Pharmaceuticals, Inc.	155,439	480,307
Gencorp, Inc.	246,400	2,976,512
* Gene Logic, Inc.	254,260	874,654
* Genelabs Technologies, Inc.	475,320	1,140,768
* General Binding Corp.	40,700	407,407
* General Cable Corp.	216,100	2,275,533
* General Communications, Inc. Class A	297,000	2,548,260
* General DataComm Industries, Inc.	8,000	1,680
* General Employment Enterprises, Inc.	17,700	32,745
* Genesco, Inc.	119,900	2,701,347
* Genesee & Wyoming, Inc.	128,550	2,876,949
* Genesee Corp. Class B	800	1,640
* Genesis HealthCare Corp.	79,987	2,486,796
* Genesis Microchip, Inc.	84,281	1,008,001
* Genta, Inc.	42,400	110,664
* Gentek, Inc.	70,400	282
* # Genus, Inc.	215,200	462,099
* GenVec, Inc.	303,809	707,875
* Gerber Scientific, Inc.	122,200	777,192
* # Geron Corp.	247,982	1,438,296
Gevity HR, Inc.	181,100	3,230,824
* Giant Group, Ltd.	28,300	39,620
* Giant Industries, Inc.	78,200	1,743,860
Gibraltar Steel Corp.	22,600	723,878
* Giga-Tronics, Inc.	49,100	78,560
Glacier Bancorp, Inc.	129,400	3,646,492
* Glacier Water Services, Inc.	24,500	450,800
Glatfelter (P.H.) Co.	241,000	3,055,880
* Glenayre Technologies, Inc.	350,734	687,439
* Global e-Point, Inc.	18,731	56,568
* Global Imaging Systems, Inc.	96,925	2,713,900
* Global Payment Technologies, Inc.	52,900	214,774
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* Global Power Equipment Group, Inc.	254,800	1,801,436
* Globecomm Systems, Inc.	96,000	540,480
* Glowpoint, Inc.	132,239	158,687
* GoAmerica, Inc.	1,840	754
Gold Banc Corp.	202,734	3,142,377
Golden Enterprises, Inc.	61,900	162,797
* Goodrich Petroleum Corp.	104,000	1,054,560
Goody' s Family Clothing, Inc.	164,500	1,258,425
* GoRemote Internet Communications, Inc.	165,000	245,850



Gorman-Rupp Co.	54,600	1,463,280
* Gottschalks, Inc.	129,300	619,347
* GP Strategies Corp.	109,400	762,518
Graham Corp.	12,350	138,320
Gray Television, Inc.	44,000	604,560
Gray Television, Inc. Class A	41,200	529,420
* Great Atlantic & Pacific Tea Co., Inc.	211,900	1,368,874
Great Southern Bancorp, Inc.	79,400	2,559,062
Greater Communications Bancorp	2,998	42,841
* Green Mountain Coffee, Inc.	59,700	1,212,507
Green Mountain Power Corp.	59,100	1,564,377
* Greenbriar Corp.	3,430	11,799
Greenbrier Companies, Inc.	126,600	2,664,930
Greene County Bancshares, Inc.	3,900	90,870
* Greens Worldwide, Inc.	11,563	214
* Grey Wolf, Inc.	15,000	63,750
* Griffin Land & Nurseries, Inc. Class A	23,400	561,132
* Griffon Corp.	211,150	4,227,223
* Gristede' s Foods, Inc.	30,639	27,269
* Grubb & Ellis Co.	177,552	710,208
GS Financial Corp.	6,400	118,304
* GSI Commerce, Inc.	225,361	2,100,365
* GSV, Inc.	9,540	3,434
* GTC Biotherapeutics, Inc.	145,853	290,247
* GTSI Corp.	84,700	676,753
Guaranty Bancshares, Inc.	1,600	35,040
Guaranty Federal Bancshares, Inc.	17,100	333,706
* Guess, Inc.	201,500	3,058,770
* Guilford Pharmaceuticals, Inc.	203,453	1,080,335
Gulf Island Fabrication, Inc.	88,600	1,768,456
* Gulfmark Offshore, Inc.	128,600	1,957,292
* Gymboree Corp.	225,300	3,269,103
* Ha-Lo Industries, Inc.	8,600	6
* Haemonetics Corp.	104,300	3,297,966
Haggar Corp.	58,500	1,084,590
* Hain Celestial Group, Inc.	63,200	1,109,160
* Halifax Corp.	8,650	36,330
* Hammons (John Q.) Hotels, Inc. Class A	49,400	508,820
* Hampshire Group, Ltd.	12,700	365,506
Hancock Fabrics, Inc.	182,600	2,028,686
Handleman Co.	128,805	2,717,785
* Hanger Orthopedic Group, Inc.	178,800	974,460
Hanmi Financial Corp.	19,000	609,520
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Hardinge, Inc.	83,500	922,758
Harleysville Group, Inc.	88,495	1,757,511
Harleysville National Corp.	59,960	1,440,845
* Harmonic, Inc.	351,540	2,084,632
* Harolds Stores, Inc.	41,537	105,089

* Harris Interactive, Inc.	372,043	2,221,097
* Hartmarx Corp.	295,600	1,877,060
* Harvard Bioscience, Inc.	193,935	954,160
* Harvest Natural Resources, Inc.	487,800	6,477,984
* Hastings Entertainment, Inc.	77,600	490,354
* Hastings Manufacturing Co.	13,700	28,770
* Hauppauge Digital, Inc.	83,200	319,488
Haverty Furniture Co., Inc.	40,000	677,200
# Haverty Furniture Co., Inc. Class A	12,000	201,000
* Hawaiian Holdings, Inc.	588,481	4,266,487
* Hawk Corp.	64,400	460,460
Hawkins, Inc.	92,485	1,107,045
* HealthAxis, Inc.	5,710	13,082
Healthcare Services Group, Inc.	157,400	2,801,720
* HealthExtras, Inc.	244,614	2,893,784
* HealthStream, Inc.	14,400	26,064
Heartland Financial USA, Inc.	8,092	145,413
* Hecla Mining Co.	79,500	475,410
* Hector Communications Corp.	24,700	506,103
* # HEI, Inc.	24,700	44,460
Heico Corp.	69,600	1,135,176
Heico Corp. Class A	51,185	621,898
* # Heidrick & Struggles International, Inc.	104,170	2,777,172
Helix Technology Corp.	143,600	1,954,396
* # Hemispherx Biopharma, Inc.	233,000	554,540
* Heritage Commerce Corp.	8,600	129,688
Heritage Financial Corp.	83,700	1,694,925
* Herley Industries, Inc.	107,850	1,983,361
* Hexcel Corp.	216,200	2,840,868
HF Financial Corp.	29,920	471,240
* # Hi-Shear Technology Corp.	45,350	151,469
* Hi-Tech Pharmacal, Inc.	57,150	805,815
* Hibbett Sporting Goods, Inc.	157,612	2,863,810
Hickory Tech Corp.	12,800	141,440
* Hines Horticulture, Inc.	195,700	581,229
Hingham Institution for Savings	5,350	222,025
Hirsch International Corp. Class A	4,550	4,618
HMN Financial, Inc.	33,000	874,500
* HMS Holdings Corp.	167,500	1,011,700
* Hoenig Group Escrow Shares	61,000	14,030
* # Hollis-Eden Pharmaceuticals, Inc.	115,892	1,133,424
Holly Corp.	247,200	5,062,656
* Hollywood Media Corp.	150,874	493,358
* Hologic, Inc.	191,700	3,550,284
Home Federal Bancorp	37,400	949,960
* Home Products International, Inc.	64,400	92,092
* HomeStore, Inc.	138,741	302,455

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Hooper Holmes, Inc.	385,400	1,580,140
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HopFed Bancorp, Inc.	4,500	74,340
Horace Mann Educators Corp.	23,400	397,098
Horizon Financial Corp.	84,960	1,631,232
* Horizon Health Corp.	47,775	1,004,708
* Horizon Offshore, Inc.	185,900	104,104
* Hub Group, Inc. Class A	52,900	1,402,908
Hudson River Bancorp, Inc.	157,804	2,810,489
* Hudson Technologies, Inc.	32,100	30,495
* Huffy Corp.	96,300	26,001
* Hurco Companies, Inc.	48,800	505,080
* # Hutchinson Technology, Inc.	112,562	2,737,508
* Huttig Building Products, Inc.	18,200	151,060
* Hydril Co.	56,229	2,010,187
* Hypercom Corp.	280,300	2,046,190
* HyperFeed Technologies, Inc.	10,730	40,774
* I-Flow Corp.	117,740	1,787,293
* I-many, Inc.	176,400	149,940
* I-Sector Corporation	32,000	225,280
* I-Trax, Inc.	118,100	354,300
Iberiabank Corp.	55,800	3,134,286
* Ibis Technology Corp.	56,013	299,109
* icad, Inc.	37,500	123,750
* Ico, Inc.	165,818	374,749
* ICT Group, Inc.	91,700	686,833
* # ICU Medical, Inc.	102,525	2,685,130
* Identix, Inc.	485,167	2,231,768
* IDT Corp.	117,000	1,710,540
* iGate Capital Corp.	346,700	1,022,765
* IGI, Inc.	16,400	28,290
* Igo Escrow Share	11,200	0
* II-VI, Inc.	114,052	4,340,819
* Illumina, Inc.	206,228	1,185,811
ILX Resorts, Inc.	15,900	143,100
* Image Entertainment, Inc.	172,400	655,120
* # ImageWare Systems, Inc.	7,700	18,865
* IMCO Recycling, Inc.	133,800	1,388,844
* Immersion Corp.	125,089	753,036
* # Immtech International, Inc.	57,300	542,058
* Immucor, Inc.	221,025	4,519,961
* ImmunoGen, Inc.	224,002	1,140,170
* Immunomedics, Inc.	269,379	756,955
* IMPAC Medical Systems, Inc.	40,800	509,184
* Impath, Inc.	70,200	351,000
* Impco Technologies, Inc.	100,400	481,920
* Imperial Sugar Co.	42,317	588,206
* # Imperial Sugar Company	74,200	0
* # Implant Sciences Corp.	40,200	415,668
* Impreso, Inc.	31,500	78,435
* Incyte Genomics, Inc.	396,172	2,705,855
Independence Holding Co.	30,924	587,247
Independent Bank Corp. MA	129,900	3,889,206

Independent Bank Corp. MI	194,831	5,022,743
* Indevus Pharmaceuticals, Inc.	262,355	1,802,379
* Index Development Partners, Inc.	24,200	847
* Indus International, Inc.	159,700	261,908
* Industrial Distribution Group, Inc.	81,400	651,200
* INEI Corp.	20,200	28,684
* Inet Technologies, Inc.	217,131	2,612,086
Infinity Property & Casualty Corp.	85,074	2,332,729
* Infinity, Inc.	50,752	235,489
* # Infocrossing, Inc.	98,800	1,335,776
* InFocus Corp.	217,346	1,860,482
* Informatica Corp.	89,430	529,426
* # Information Architects Corp.	13,040	3,912
* Information Holdings, Inc.	110,120	2,988,657
* Inforte Corp.	59,450	520,128
* infoUSA, Inc.	340,398	3,094,218
Ingles Market, Inc. Class A	60,784	692,330
* Inkin Pharmaceutical Co., Inc.	9,500	40,375
* Innodata Corp.	118,496	463,319
* Innotrac Corp.	156,400	1,376,320
* Innovative Clinical Solutions, Ltd.	1,310	7
* Innovative Gaming Corp.	400	8
* Innovative Solutions & Support, Inc.	23,900	638,608
* Innovex, Inc.	130,800	528,432
* Input/Output, Inc.	286,900	2,823,096
* Insight Communications Co., Inc.	217,200	1,920,048
* Insightful Corp.	40,100	70,175
* Insignia Systems, Inc.	60,750	52,245
* # Insite Vision, Inc.	179,500	98,725
* Insituform Technologies, Inc. Class A	151,460	2,694,473
* Insmmed, Inc.	202,882	353,015
* Inspire Pharmaceuticals, Inc.	263,104	3,801,853
* Insurance Auto Auctions, Inc.	104,800	1,803,608
* InsWeb Corp.	12,966	39,935
Integra Bank Corp.	95,323	1,951,262
Integral Systems, Inc.	118,700	2,068,941
* Integral Vision, Inc.	21,100	27,430
* IntegraMed America, Inc.	19,600	117,816
* # Integrated Biopharma, Inc.	56,700	317,520
* Integrated Electrical Services, Inc.	278,800	1,343,816
* Integrated Information Systems, Inc.	5,020	628
* Integrated Silicon Solution, Inc.	187,131	1,476,464
* # Intelli-Check, Inc.	54,900	282,186
* Intellidata Technologies Corp.	149,090	59,636
* Intelligent Systems Corp.	38,100	73,343
* # Intelligroup, Inc.	116,800	211,408
* # Intellisync Corp.	314,814	705,183
Inter Parfums, Inc.	168,600	2,043,432

* Interactive Intelligence, Inc.	84,503	330,407
* InterCept Group, Inc.	113,484	1,964,408
Interchange Financial Services Corp.	74,265	1,804,640
* Interep National Radio Sales, Inc.	3,600	2,700
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* Interface, Inc. Class A	250,832	1,790,940
* Interferon Scientific, Inc.	13,480	337
* Interland, Inc.	101,900	400,467
* Interlink Electronics, Inc.	82,000	680,600
* Intermagnetics General Corp.	229,372	5,270,969
Intermet Corp.	238,200	762,240
* InterMune, Inc.	172,789	1,784,910
International Aluminum Corp.	18,500	531,135
* International Microcomputer Software, Inc.	4,200	4,158
* International Shipholding Corp.	51,200	706,560
* # Internet Commerce Corp.	13,900	13,330
* # Interpharm Holdings, Inc.	100,200	260,520
* Interphase Corp.	62,700	643,929
Interpool, Inc.	112,600	2,128,140
Interstate Bakeries Corp.	238,400	1,232,528
* Interstate Hotels & Resorts, Inc.	205,150	857,527
Inter-Tel, Inc.	138,694	2,766,945
* Intervoice, Inc.	194,338	1,754,872
* Interwoven, Inc.	218,329	1,657,117
* Intest Corp.	29,200	226,884
* Intevac, Inc.	108,100	486,450
* # IntraBiotics Pharmaceuticals, Inc.	45,829	166,818
* Intrado, Inc.	109,900	1,015,476
* Intraware, Inc.	4,500	5,985
* # Introgen Therapeutics, Inc.	143,487	965,668
* # Intrusion, Inc.	20,825	24,990
* Intuitive Surgical, Inc.	161,054	3,905,560
* Inverness Medical Innovations, Inc.	2,955	45,684
* Investment Technology Group, Inc.	214,400	2,943,712
* INVESTools, Inc.	21,050	42,100
Investors Title Co.	19,800	580,338
* Invision Technologies, Inc.	99,000	4,653,000
* Iomed, Inc.	34,900	67,357
Iomega Corp.	278,291	1,207,783
* Ion Networks, Inc.	800	128
* # Ionatron, Inc.	133,700	895,790
* Ionics, Inc.	122,000	3,197,620
* iPass, Inc.	162,100	1,013,125
* # IPIX Corp.	2,000	16,540
* Iridex Corp.	56,300	365,387
* IRIS International, Inc.	80,050	605,498
* Isis Pharmaceuticals, Inc.	303,198	1,819,188
* Island Pacific, Inc.	41,900	17,598
* Isle of Capri Casinos, Inc.	200,100	3,653,826

* Isolagen, Inc.	176,500	1,482,600
* Ista Pharmaceuticals, Inc.	100,400	1,000,988
* ITLA Capital Corp.	51,800	2,197,356
* Itron, Inc.	154,100	2,877,047
* iVillage, Inc.	118,705	689,676
* Ixia	326,466	2,588,875
* IXYS Corp.	177,283	1,177,159
* J & J Snack Foods Corp.	83,200	3,575,936

* J Net Enterprises, Inc.	75,975	169,044
* J. Alexander' s Corp.	104,700	738,135
* J. Jill Group, Inc.	168,450	3,047,261
* # j2 Global Communication, Inc.	125,100	3,160,026
* Jaclyn, Inc.	20,027	101,637
* Jaco Electronics, Inc.	63,010	287,323
* Jacuzzi Brands, Inc.	376,822	3,278,351
* Jakks Pacific, Inc.	136,726	2,677,095
* JDA Software Group, Inc.	158,811	1,569,053
* Jennifer Convertibles, Inc.	41,000	118,900
# JLG Industries, Inc.	235,800	3,265,830
* JMAR Industries, Inc.	189,000	243,810
* Jo-Ann Stores, Inc.	24,300	646,380
* Johnson Outdoors, Inc.	52,800	1,023,264
* # Jos. A. Bank Clothiers, Inc.	102,937	2,776,211
* JPS Industries, Inc.	24,500	75,975
* Jupitermedia Corp.	165,236	2,374,441
K Swiss, Inc. Class A	20,448	398,940
* K-Tron International, Inc.	61,300	1,277,186
* K2, Inc.	304,263	4,028,442
* Kadant, Inc.	76,500	1,444,320
Kaman Corp. Class A	124,454	1,451,134
* Katy Industries, Inc.	76,100	398,764
* KBK Capital Corp.	18,200	16,562
* KCS Energy, Inc.	264,000	3,313,200
* Keith Companies, Inc.	18,300	267,363
Keithley Instruments, Inc.	73,600	1,184,960
* Kendle International, Inc.	98,600	628,082
* Kennedy-Wilson, Inc.	76,600	564,925
* Kensey Nash Corp.	122,700	3,507,993
* Kent Financial Services, Inc.	50,712	105,988
* # Keravision, Inc.	44,500	89
Kewaunee Scientific Corp.	19,400	177,898
* Key Technology, Inc.	36,000	396,000
* Key Tronic Corp.	96,300	303,345
* Keynote Systems, Inc.	64,500	868,170
* Keystone Automotive Industries, Inc.	141,700	3,145,740
* Keystone Consolidated Industries, Inc.	11,000	3,300
* Kforce, Inc.	196,852	1,293,318
* # KFX, Inc.	426,400	2,899,520

Kimball International, Inc. Class B	49,150	668,440
* Kirklands, Inc.	59,700	459,690
Knape & Vogt Manufacturing Co.	27,588	355,333
* Koala Corp.	90,800	24,516
* Komag, Inc.	148,740	1,668,863
* Kopin Corp.	378,613	1,499,307
* Korn/Ferry International	200,800	3,568,216
* Kosan Biosciences, Inc.	233,902	1,515,685
Koss Corp.	84,000	1,771,560
* # Krause' s Furniture, Inc.	23,000	21
* Kulicke & Soffa Industries, Inc.	168,926	925,714
* KVH Industries, Inc.	77,800	606,840

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* La Jolla Pharmaceutical Co.	413,000	1,416,590
* LaBarge, Inc.	211,950	1,871,519
* LabOne, Inc.	92,077	2,691,411
* Labor Ready, Inc.	225,500	2,793,945
* Labranche & Co., Inc.	136,500	1,119,300
Laclede Group, Inc.	111,900	3,229,434
* LaCrosse Footwear, Inc.	20,400	152,368
Ladish Co., Inc.	115,500	989,835
Lakeland Bancorp, Inc.	11,250	183,263
* Lakeland Industries, Inc.	24,079	464,484
* Lakes Entertainment, Inc.	148,800	1,422,528
* Lamson & Sessions Co.	144,400	1,015,132
Lance, Inc.	240,521	3,667,945
* Lancer Corp.	94,525	962,265
Landauer, Inc.	82,000	3,671,960
* Landec Corp.	141,000	669,750
Landry' s Restaurants, Inc.	3,400	89,998
* Lannet Co., Inc.	129,970	1,467,361
* Lantronix, Inc.	15,000	15,600
* # Large Scale Biology Corp.	24,560	28,490
* Laserscope	112,731	2,232,074
* Lattice Semiconductor Corp.	1,200	5,472
Lawson Products, Inc.	4,900	182,280
* Layne Christensen Co.	159,000	2,415,210
* Lazare Kaplan International, Inc.	67,400	531,449
LCA-Vision, Inc.	72,157	1,701,462
* LCC International, Inc. Class A	107,200	371,984
* Learning Care Group, Inc.	31,700	94,783
* Learning Tree International, Inc.	91,977	1,188,343
* Lecroy Corp.	85,200	1,210,692
* Lectec Corp.	25,637	41,019
Leesport Financial Corp.	525	11,613
* Lesco, Inc.	87,900	1,103,145
* Level 8 Systems, Inc.	26,400	2,640
* Lexar Media, Inc.	41,200	236,488
* Lexicon Genetics, Inc.	342,030	2,069,282

Libbey, Inc.	73,700	1,392,930
* Liberate Technologies, Inc.	47,200	115,876
Liberty Homes, Inc. Class A	200	835
* Lifecell Corp.	153,292	1,263,126
* Lifecore Biomedical, Inc.	116,800	829,280
* Lifeline Systems, Inc.	74,000	1,650,940
Lifetime Hoan Corp.	89,052	1,397,226
* # Ligand Pharmaceuticals, Inc. Class B	6,800	66,844
* Lightbridge, Inc.	140,180	630,810
* Lightning Rod Software, Inc.	2,180	1,308
* LightPath Technologies, Inc.	8,650	49,219
Lindsay Manufacturer Co.	63,500	1,584,960
* Lionbridge Technologies, Inc.	31,886	254,131
* # Lipid Sciences, Inc.	133,200	532,800
* # Liquidmetal Technologies, Inc.	106,651	140,246
Lithia Motors, Inc. Class A	80,900	1,719,125
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* LMI Aerospace, Inc.	3,700	5,069
LNB Bancorp, Inc.	1,000	19,730
* Lodgenet Entertainment Corp.	92,900	1,352,624
* Lodgian, Inc.	498	5,189
* Logic Devices, Inc.	45,800	52,670
* LogicVision, Inc.	94,450	170,010
* Logility, Inc.	135,600	616,980
* Lojack Corp.	152,600	1,596,196
Lone Star Steakhouse & Saloon, Inc.	117,092	2,715,363
* Lone Star Technologies, Inc.	143,400	4,405,248
* Longview Fibre Co.	265,600	3,288,128
* LookSmart, Ltd.	157,833	243,063
* LOUD Technologies, Inc.	112,900	225,800
Lowrance Electronics, Inc.	18,339	498,821
LSB Bancshares, Inc. NC	35,571	576,250
LSB Corp.	16,200	299,700
LSI Industries, Inc.	260,130	2,484,242
* LTX Corp.	62,200	319,708
* Luby' s, Inc.	151,550	985,075
Lufkin Industries, Inc.	46,100	1,493,640
* Luminex Corp.	165,857	1,229,000
* Lydall, Inc.	141,300	1,482,237
* Lynch Corp.	29,500	350,313
* Lynch Interactive Corp.	59,200	1,889,960
* M & F Worldwide Corp.	168,000	2,234,400
* M-Wave, Inc.	3,000	3,150
M/I Schottenstein Homes, Inc.	126,500	4,939,825
* # Mace Security International, Inc.	26,700	76,869
* Mac-Gray Corp.	116,200	769,244
* Madden (Steven), Ltd.	123,500	2,253,875
* Magic Lantern Group, Inc.	11,700	6,435
* Magma Design Automation, Inc.	142,329	2,348,429



* Magna Entertainment Corp.	15,800	94,010
* Magnetek, Inc.	208,000	1,354,080
* Magnum Hunter Resources, Inc.	320,100	3,261,819
* MAI Systems Corp.	2,807	589
* MAII Holdings, Inc.	36,200	4
* Main Street & Main, Inc.	98,525	165,522
Main Street Banks, Inc.	87,493	2,441,055
Maine & Maritimes Corp.	29,300	899,510
* MAIR Holdings, Inc.	110,347	915,880
* Major Automotive Companies, Inc.	3,350	3,350
* Management Network Group, Inc.	59,799	100,462
* Manatron, Inc.	115	978
* Manchester Technologies, Inc.	83,700	397,575
# Mannatech, Inc.	5,200	60,320
* # Manning (Greg) Auctions, Inc.	50,600	698,280
* Manugistic Group, Inc.	411,700	946,910
* Mapics, Inc.	220,279	2,019,958
* Mapinfo Corp.	109,050	1,050,152
Marine Products Corp.	68,670	1,179,751
* MarineMax, Inc.	97,876	1,918,370
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* Marisa Christina, Inc.	69,100	82,920
Maritrans, Inc.	47,700	718,362
* MarketWatch.com, Inc.	155,274	1,459,576
MarkWest Hydrocarbon, Inc.	67,210	856,928
* Marlton Technologies, Inc.	52,900	31,740
Marsh Supermarkets, Inc. Class A	17,700	198,948
Marsh Supermarkets, Inc. Class B	29,800	335,250
* Marten Transport, Ltd.	118,800	2,064,744
* # Martha Stewart Living Omnimedia, Ltd.	107,000	1,196,260
MASSBANK Corp.	31,399	1,130,364
* Mastec, Inc.	259,500	1,403,895
* Material Sciences Corp.	131,800	1,689,676
* Matria Healthcare, Inc.	89,875	2,374,498
* # Matritech, Inc.	257,800	299,048
* Matrix Bancorp, Inc.	29,500	324,795
* Matrix Service Co.	150,600	676,194
* MatrixOne, Inc.	317,600	1,486,368
* # Matrixx Initiatives, Inc.	91,900	850,075
* Mattson Technology, Inc.	268,953	2,006,389
* Maui Land & Pineapple Company, Inc.	35,500	1,073,875
* Max & Ermas Restaurants, Inc.	20,844	312,868
* Maxco, Inc.	18,800	62,040
Maxcor Financial Group, Inc.	37,628	336,771
* Maxicare Health Plans, Inc.	360	79
* # Maxim Pharmaceuticals, Inc.	152,894	1,035,092
* Maximus, Inc.	75,000	2,181,750
* Maxwell Technologies, Inc.	100,192	957,836
* Maxxam, Inc.	20,500	571,950

* Maxygen, Inc.	189,265	1,847,226
Mayflower Co-Operative Bank Middleboro	450	8,154
* Mayor' s Jewelers, Inc.	160,400	110,676
* Mays (J.W.), Inc.	2,700	34,425
MBT Financial Corp.	31,052	594,025
* McDATA Corp.	55,200	284,832
MCG Capital Corp.	5,500	95,150
McGrath Rent Corp.	76,200	2,612,898
* # McMoran Exploration Co.	92,700	1,296,873
McRae Industries, Inc. Class A	9,100	77,805
* # MCSI, Inc.	2,000	20
* Meade Instruments Corp.	107,060	330,815
* Meadow Valley Corp.	22,900	54,525
* Meadowbrook Insurance Group, Inc.	109,900	520,926
* Measurement Specialties, Inc.	78,500	1,829,835
* Medarex, Inc.	165,970	944,369
* MedCath Corp.	45,638	716,973
* # Med-Design Corp.	86,920	101,696
* Media 100, Inc.	59,500	446
* Media Services Group, Inc.	452	4,570
* MediaBay, Inc.	28,900	9,826
* # Medialink Worldwide, Inc.	49,800	149,400
* Medical Action Industries, Inc.	89,200	1,428,092
* Medical Staffing Network Holdings, Inc.	163,200	1,075,488

* Medicare, Inc.	45,000	134,100
* # Medifast, Inc.	56,500	189,275
* Medquist, Inc.	133,500	1,431,788
* MEDTOX Scientific, Inc.	32,372	226,604
* # Memberworks, Inc.	56,860	1,418,088
Mercantile Bank Corp.	2,625	91,849
Merchants Bancshares, Inc.	47,100	1,278,294
Merchants Group, Inc.	15,700	379,155
* Mercury Air Group, Inc.	33,508	168,545
* Mercury Computer Systems, Inc.	114,600	3,096,492
* Merge Technologies, Inc.	68,075	1,055,163
Meridian Bioscience, Inc.	139,300	1,615,880
* Meridian Resource Corp.	367,872	2,792,148
* Merisel, Inc.	5	14
* Merit Medical Systems, Inc.	204,306	3,495,676
* Merix Corp.	102,600	1,021,896
* Merrimac Industries, Inc.	14,265	120,539
* Mesa Air Group, Inc.	331,800	2,125,179
Mesa Labs, Inc.	27,800	298,850
* Mestek, Inc.	115,650	1,999,589
* Meta Group, Inc.	104,600	496,850
* Metals USA, Inc.	98,278	1,584,241
* MetaSolv, Inc.	215,206	538,015
Method Electronics, Inc. Class A	73,100	963,458

Met-Pro Corp.	146,886	2,032,902
* # Metris Companies, Inc.	312,694	2,557,837
* Metro One Telecommunications, Inc.	120,500	169,905
MetroCorp. Bancshares, Inc.	23,000	335,800
* Metrologic Instruments, Inc.	116,183	1,671,873
MFB Corp.	8,500	250,963
* MFRI, Inc.	31,800	117,660
MGE Energy, Inc.	100,493	3,213,766
# MGP Ingredients, Inc.	151,200	1,392,552
* Michael Anthony Jewelers, Inc.	64,100	83,330
* Micro Component Technology, Inc.	118,032	80,262
* Micro Linear Corp.	109,300	609,894
* MicroFinancial, Inc.	30,300	106,050
* Micromuse, Inc.	97,737	388,016
* Microsemi Corp.	205,332	2,215,532
* MicroStrategy, Inc.	31,100	1,076,371
* Microtek Medical Holdings, Inc.	375,445	1,475,499
* Micro-Therapeutics, Inc.	177,523	745,597
* Microtune, Inc.	45,600	226,176
* # Microvision, Inc.	116,041	705,529
* Midas, Inc.	99,400	1,575,490
Middleby Corp.	97,100	4,866,652
Middlesex Water Co.	56,000	1,027,600
Midland Co.	88,200	2,365,524
Mid-State Bancshares	127,365	3,107,706
* # Midway Games, Inc.	47,900	578,153
Midwest Banc Holdings, Inc.	93,211	1,752,367
* Midwest Express Holdings, Inc.	94,100	317,117

* Mikohn Gaming Corp.	118,600	539,630
* Milacron, Inc.	269,100	914,940
* # Milestone Scientific, Inc.	27,100	47,696
* Millennium Cell, Inc.	181,600	305,088
* Miller Industries, Inc.	32,700	290,703
* Millerbuilding Systems Escrow Shares	72,800	21,840
* MIM Corp.	120,800	782,784
* Mindspeed Technologies, Inc.	51,000	154,530
Minuteman International, Inc.	15,400	205,821
* MIPS Technologies, Inc.	211,797	1,080,165
* Misonix, Inc.	36,400	227,500
* Mission Resources Corp.	214,782	1,007,328
* Mitcham Industries, Inc.	90,200	437,470
* Mitek Systems, Inc.	22,300	12,934
* Mity Enterprises, Inc.	40,550	653,261
* Mobile Mini, Inc.	78,200	2,130,950
* Mobility Electronics, Inc.	150,250	1,110,348
* Mobius Management Systems, Inc.	174,400	1,090,000
Mocon, Inc.	72,775	578,561
* Modem Media, Inc.	29,500	143,370

* Mod-Pac Corp.	18,340	201,740
* Mod-Pac Corp. Class B	6,877	34,385
* Modtech Holdings, Inc.	106,312	777,141
* Moldflow Corp.	57,194	686,328
* Molecular Devices Corp.	131,366	3,021,418
Monaco Coach Corp.	99,500	2,138,255
* Monarch Casino and Resort, Inc.	72,500	1,207,125
* Mondavi (Robert) Corp. Class A	53,326	2,192,232
* Monolithic System Technology, Inc.	146,067	587,189
* Monro Muffler Brake, Inc.	83,397	1,712,974
* Monterey Pasta Co.	135,300	405,900
* Moore Handley, Inc.	1,500	4,238
* Morgan Group Holding Co.	3,300	259
* Morgan's Foods, Inc.	600	510
* Moscow CableCom Corp.	15,000	127,500
* Mossimo, Inc.	149,150	447,450
* Mother's Work, Inc.	31,000	556,450
* Motor Car Parts & Accessories, Inc.	24,500	183,750
Movado Group, Inc.	185,800	2,666,230
# Movie Gallery, Inc.	255,175	4,590,598
* MRO Software, Inc.	134,300	1,274,507
* MRV Communications, Inc.	533,735	1,184,892
* MSC Software Corp.	164,400	1,198,476
* MTC Technologies, Inc.	58,200	1,451,508
* # MTI Technology Corp.	3,300	6,039
* MTM Technologies, Inc.	44,200	64,090
* MTR Gaming Group, Inc.	154,063	1,445,111
MTS Systems Corp.	188,648	4,103,094
Mueller (Paul) Co.	26,300	792,288
* Multi Color Corp.	30,600	451,013
* # Multimedia Games, Inc.	150,610	2,174,808
MutualFirst Financial, Inc.	2,900	66,932
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Myers Industries, Inc.	147,347	1,676,811
* Mykrolis Corp.	222,800	1,967,324
* Myriad Genetics, Inc.	146,674	2,380,519
* Nabi Biopharmaceuticals	23,000	268,640
Nacco Industries, Inc. Class A	6,500	515,190
* Nanogen, Inc.	183,707	767,895
* Nanometrics, Inc.	65,900	648,456
* Nanophase Technologies Corp.	119,400	639,984
* # Napco Security Systems, Inc.	123,600	1,022,172
Nara Bancorp, Inc.	125,108	2,554,705
Nash-Finch Co.	91,400	2,699,042
* Nashua Corp.	54,500	561,350
* Nassda Corp.	90,521	332,212
* Nastech Pharmaceutical Co., Inc.	64,646	581,814
* NATCO Group, Inc. Class A	163,600	1,295,712
* Nathans Famous, Inc.	52,600	314,022

National Beverage Corp.	213,800	1,785,230
* National Dentex Corp.	27,400	741,170
* National Home Health Care Corp.	24,566	239,273
* National Medical Health Card Systems, Inc.	32,221	769,760
* National Research Corp.	52,200	809,100
* National RV Holdings, Inc.	102,650	1,363,192
National Security Group, Inc.	12,600	292,320
* National Technical Systems, Inc.	83,600	311,828
* National Western Life Insurance Co. Class A	2,600	409,838
* Natrol, Inc.	99,700	272,181
* Natural Alternatives International, Inc.	48,800	450,424
Nature' s Sunshine Products, Inc.	153,100	2,264,349
* Natus Medical, Inc.	64,500	379,905
Nautilus Group, Inc.	176,250	3,435,113
* Navarre Corp.	159,700	2,489,723
* Navidec, Inc.	3,516	11,251
* Navigant International, Inc.	96,400	1,548,184
* Navigators Group, Inc.	59,017	1,725,657
NBT Bancorp	101,441	2,263,149
* NCI Building Systems, Inc.	103,200	3,166,176
Nelson (Thomas), Inc.	126,800	2,409,200
* Neoforma, Inc.	107,925	1,100,835
* Neogen Corp.	53,625	1,037,644
* # NeoMagic Corp.	174,100	186,287
* NEON Systems, Inc.	14,800	52,244
* Neopharm, Inc.	125,364	710,814
* # Neorx Corp.	200	430
* Neose Technologies, Inc.	130,852	944,751
* Neoware Systems, Inc.	83,600	664,620
* NES Rentals Holdings, Inc.	245	1,966
Net Perceptions, Inc.	13,400	11,779
* Net2Phone, Inc.	246,721	737,696
NetBank, Inc.	112,237	1,194,202
* Netegrity, Inc.	204,475	1,241,163
* Netguru, Inc.	46,900	43,617
* NetIQ Corp.	56,001	538,730
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* NetManage, Inc.	49,128	265,291
* NetObjects, Inc.	2,000	8
* Netopia, Inc.	129,756	330,229
* NetRatings, Inc.	185,217	2,863,455
* Netscout System, Inc.	163,905	932,619
* NetSolve, Inc.	228,600	1,810,512
* Network Engines, Inc.	193,312	313,165
* Network Equipment Technologies, Inc.	167,500	1,117,225
* # Network Plus Corp.	10,000	13
* # Neurobiological Technologies, Inc.	14,600	55,334
* Neurogen Corp.	284,532	1,951,890
Nevada Chemicals, Inc.	400	2,220

* Nevada Gold & Casinos, Inc.	70,650	786,335
* New Brunswick Scientific Co., Inc.	75,600	404,460
* New Century Equity Holdings Corp.	2,500	650
New Hampshire Thrift BancShares, Inc.	1,600	46,288
* New Horizons Worldwide, Inc.	77,475	452,609
* NewMarket Corp.	90,900	1,880,721
Newmil Bancorp, Inc.	44,100	1,269,639
* Newpark Resources, Inc.	452,500	2,579,250
* Newport Corp.	66,818	835,225
* # Newtek Business Services, Inc.	96,393	359,546
Niagara Corp.	75,500	436,013
* NIC, Inc.	427,248	2,311,412
* Nitches, Inc.	11,213	58,420
NL Industries, Inc.	9,200	133,032
* NMS Communications Corp.	248,085	1,190,808
* NMT Medical, Inc.	90,000	301,500
NN, Inc.	132,600	1,336,608
* Nobel Learning Communities, Inc.	49,600	348,688
Nobility Homes, Inc.	43,800	909,288
Noble International, Ltd.	48,302	984,878
* Noel Group, Inc.	43,600	131
# Noland Co.	700	29,432
* Norstan, Inc.	94,700	245,273
* North America Galvanizing & Coatings, Inc.	56,500	117,520
* North American Scientific, Inc.	78,000	576,420
North Central Bancshares, Inc.	17,500	651,875
North Pittsburgh Systems, Inc.	81,027	1,565,442
Northeast Bancorp	12,600	243,180
Northeast Pennsylvania Financial Corp.	3,250	54,600
Northern Technologies International Corp.	26,400	139,788
* # Northfield Laboratories, Inc.	129,200	1,679,600
* Northland Cranberries, Inc.	17,000	9,690
Northrim BanCorp, Inc.	34,939	744,207
* Northwest Pipe Co.	47,500	798,475
* Novamed Eyecare, Inc.	112,000	422,240
* Novavax, Inc.	203,150	680,553
* Noven Pharmaceuticals, Inc.	126,300	2,398,437
* Novoste Corp.	88,200	169,344
* NS Group, Inc.	170,000	2,550,000
* NTN Communications, Inc.	284,291	565,739

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* Nu Horizons Electronics Corp.	110,650	702,628
* # Nucentrix Broadband Networks, Inc.	114,500	220,527
* NuCo2, Inc.	71,300	1,271,279
NUI Corp.	111,493	1,491,776
* Numerex Corp. Class A	102,700	374,855
* Nutraceutical International Corp.	63,100	887,817
* Nutramax Products, Inc.	44,000	44
* # Nutrition 21, Inc.	6,500	3,250

* Nuvelo, Inc.	106,922	952,675
NWH, Inc.	14,700	238,140
* NYFIX, Inc.	157,798	836,329
Nymagic, Inc.	71,100	1,643,832
* O' Charleys, Inc.	116,775	1,896,426
* O.I. Corp.	25,700	215,880
Oak Hill Financial, Inc.	12,200	414,800
* Obie Media Corp.	35,000	150,500
* # OCA, Inc.	270,500	1,382,255
OceanFirst Financial Corp.	72,007	1,643,920
* Ocwen Financial Corp.	215,403	1,951,551
* # Odd Job Stores, Inc.	86,200	131,455
* Odyssey Healthcare, Inc.	9,846	174,471
* Offshore Logistics, Inc.	119,741	3,568,282
* # Oglebay Norton Co.	6,000	1,200
Ohio Art Co.	3,600	34,200
* Oil States International, Inc.	200	3,220
Oil-Dri Corp. of America	56,300	841,685
* Old Dominion Freight Lines, Inc.	162,900	4,579,119
* Olympic Steel, Inc.	73,100	1,480,275
* Omega Protein Corp.	175,600	1,489,088
* # OMNI Energy Services Corp.	61,480	215,180
* Omnicell, Inc.	133,500	1,638,045
* Omnova Solutions, Inc.	55,700	328,073
* Omtool, Ltd.	30,770	245,545
* On Assignment, Inc.	128,475	596,124
* On2.cCom, Inc.	28,600	19,448
* One Price Clothing Stores, Inc.	22,414	224
* # Oneida, Ltd.	103,200	153,768
* Online Resources Corp.	96,866	669,344
Onyx Acceptance Corp.	62,500	972,500
* ONYX Software Corp.	78,279	292,763
* OPENT Technologies, Inc.	107,653	978,566
* OpenTV Corp.	159,125	420,090
* Openwave Systems, Inc.	2,700	25,164
* Opinion Research Corp.	27,500	171,050
* Oplink Communications, Inc.	183,800	321,650
* Opware, Inc.	108,003	680,419
* Opti, Inc.	118,200	165,480
* Optical Cable Corp.	29,705	99,215
* Optical Communication Products, Inc.	166,385	304,485
* Optical Sensors, Inc.	1,133	3,569
* OptiCare Health Systems, Inc.	1,800	477
Option Care, Inc.	114,964	1,808,384
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* OraSure Technologies, Inc.	240,050	1,505,114
* Orbit International Corp.	11,666	75,934
* Orbital Sciences Corp.	265,800	2,836,086
* Orchid Biosciences, Inc.	98,972	815,529

* Oregon Steel Mills, Inc.	176,300	2,552,824
* Orleans Homebuilders, Inc.	97,400	2,135,982
* Orphan Medical, Inc.	84,635	867,509
* Orthologic Corp.	304,100	2,159,110
* # Osage Systems Group, Inc.	800	0
* # Oscient Pharmaceutical Corp.	334,730	1,409,213
Oshkosh B' Gosh, Inc. Class A	54,968	1,119,698
* OSI Systems, Inc.	104,100	1,515,696
* Osteotech, Inc.	151,125	639,259
Otter Tail Co.	12,084	305,725
Outlook Group Corp.	36,600	221,467
* Overland Storage, Inc.	107,900	1,413,490
* # Overstock.com, Inc.	97,445	3,054,901
# Oxford Industries, Inc.	101,400	4,102,644
* Oxigene, Inc.	123,700	700,142
* Oxis International, Inc.	8,600	3,010
* OYO Geospace Corp.	19,000	320,720
* P&F Industries, Inc. Class A	600	5,880
* Pacific Mercantile Bancorp	7,700	88,127
* Pacific Premier Bancorp, Inc.	21,717	236,064
Packaging Dynamics Corp.	32,980	494,700
* Packeteer, Inc.	177,239	1,777,707
* Pac-West Telecomm, Inc.	198,100	164,423
* Pain Therapeutics, Inc.	191,505	1,340,535
* # PainCare Holdings, Inc.	283,600	737,360
* Palatin Technologies, Inc.	1,937	5,617
* Paligent, Inc.	3,063	674
* Palm Harbor Homes, Inc.	123,321	2,017,532
* Palmsource, Inc.	79,016	1,778,650
* Palomar Medical Technologies, Inc.	55,300	1,009,225
* PAM Transportation Services, Inc.	60,952	1,131,269
Pamrapo Bancorp, Inc.	36,400	815,287
* Panavision, Inc.	13,000	84,500
* Pantry, Inc.	107,803	2,097,846
* # Papa John' s International, Inc.	95,278	2,735,431
* Par Technology Corp.	79,500	714,705
* Paradyne Networks Corp.	388,950	1,680,264
* Paragon Technologies, Inc.	39,425	382,423
* Parallel Petroleum Corp.	156,300	775,248
* Parexel International Corp.	140,984	2,713,942
Park Bancorp, Inc.	800	25,160
Park Electrochemical Corp.	106,800	2,365,620
* Parker Drilling Co.	509,200	1,649,808
* # Parkervision, Inc.	54,993	247,469
* Park-Ohio Holdings Corp.	125,525	2,169,072
Parkvale Financial Corp.	50,395	1,292,632
* Parlex Corp.	57,800	341,020
* Parlux Fragrances, Inc.	90,500	848,800



* Partners Trust Financial Group, Inc.	88,538	886,265
* Party City Corp.	95,885	1,296,365
* Pathmark Stores, Inc.	160,400	1,135,632
* # Patient Infosystems, Inc.	408	730
* Patrick Industries, Inc.	44,000	481,800
* Patriot Transportation Holding, Inc.	31,700	1,061,950
Paula Financial, Inc.	49,300	139,519
* Paul-Son Gaming Corp.	31,800	149,460
* Paxar Corp.	205,969	4,168,813
* Paxson Communications Corp.	343,100	624,442
* Payless Cashways, Inc.	2,136	4
* PC Connection, Inc.	131,100	865,260
* PC Mall, Inc.	94,300	1,233,444
* PC-Tel, Inc.	141,500	1,286,235
* PDF Solutions, Inc.	138,020	1,275,305
* PDI, Inc.	78,693	1,895,714
* PEC Solutions, Inc.	147,718	1,555,471
* Pediatric Services of America, Inc.	51,200	372,224
* Peerless Manufacturing Co.	18,500	259,000
* Peerless Systems Corp.	101,700	127,054
* Peet' s Coffee & Tea, Inc.	71,471	1,636,686
* # Pegasus Communications Corp.	56,640	561,302
* Pegasus Solutions, Inc.	127,001	1,591,323
* Pegasystems, Inc.	191,910	1,218,629
* Pemco Aviation Group, Inc.	250	6,760
* Pemstar, Inc.	146,200	257,312
Penford Corp.	54,800	933,792
Penn Engineering & Manufacturing Corp. Class A	67,200	1,058,400
Penn Engineering & Manufacturing Corp. Non-Voting	165,400	3,159,140
* Penn Treaty American Corp.	68,200	126,852
Penn Virginia Corp.	116,800	4,024,928
Penn-America Group, Inc.	102,900	1,343,874
Pennfed Financial Services, Inc.	60,100	1,772,950
Penns Woods Bancorp, Inc.	110	5,583
* Penwest Pharmaceuticals Co.	128,900	1,386,964
Peoples Bancorp, Inc.	400	8,680
Peoples Bancorp, Inc.	2,310	59,459
* Perceptron, Inc.	76,350	500,856
* Performance Technologies, Inc.	131,275	786,337
* Pericom Semiconductor Corp.	142,541	1,405,454
* Perini Corp.	125,200	1,890,520
* Perry Ellis International, Inc.	64,400	1,454,796
* Per-Se Technologies, Inc.	170,572	2,137,267
* Pervasive Software, Inc.	225,700	1,354,200
* PetMed Express, Inc.	39,687	223,438
* Petrocorp, Inc. Escrow Shares	37,100	2,226
* Petroleum Development Corp.	139,678	4,334,208
PFF Bancorp, Inc.	90,600	3,343,140
* Pfsweb, Inc.	1	2
* Pharmacopia Drug Discovery, Inc.	103,050	542,043
* Pharmacyclics, Inc.	105,917	1,102,596

* #	Pharmanetics, Inc.	84,400	33,760
*	PharmChem, Inc.	41,600	3,328
*	Pharmos Corp.	88,000	278,960
	Phillips-Van Heusen Corp.	166,200	3,350,592
*	Phoenix Gold International, Inc.	13,500	16,875
*	Phoenix Technologies, Ltd.	131,985	711,399
*	Photo Control Corp.	1,000	2,660
* #	PhotoMedex, Inc.	197,508	483,895
*	Photon Dynamics, Inc.	89,200	2,004,324
*	Photronics, Inc.	166,749	2,392,848
*	Physiometrix, Inc.	31,500	60,165
*	Piccadilly Cafeterias, Inc.	91,000	9
*	Pico Holdings, Inc.	83,771	1,456,778
	Pinnacle Bancshares, Inc.	700	10,185
*	Pinnacle Entertainment, Inc.	175,300	2,173,720
*	Pinnacle Systems, Inc.	340,353	1,272,920
*	Pioneer Drilling Co.	3,700	27,750
*	Pixelworks, Inc.	113,400	1,183,896
*	Pizza Inn, Inc.	39,700	116,718
*	Plains Exploration & Production Co.	52,979	1,028,322
*	Planar Systems, Inc.	93,400	1,061,024
*	Plato Learning, Inc.	124,133	1,017,891
*	Play By Play Toys and Novelties, Inc.	32,100	66
*	Playboy Enterprises, Inc. Class B	146,080	1,327,867
*	Playtex Products, Inc.	330,600	2,158,818
*	Plexus Corp.	76,019	896,264
*	Plug Power, Inc.	394,444	2,520,497
*	PLX Technology, Inc.	139,800	877,944
* #	Plymouth Rubber, Inc. Class A	900	1,557
*	Plymouth Rubber, Inc. Class B	5	4
	PMA Capital Corp. Class A	130,343	918,918
	Pocahontas Bancorp, Inc.	51,900	877,110
* #	Point Therapeutics, Inc.	5,640	22,278
*	Point.360	84,700	224,455
	PolyMedica Corp.	35,978	1,094,091
*	Polyone Corp.	24,200	171,820
*	Pomeroy IT Solutions, Inc.	105,149	1,365,886
	Pope & Talbot, Inc.	95,200	1,754,536
*	Porta Systems Corp.	1,490	149
*	Portal Software, Inc.	182,827	614,299
*	Possis Medical, Inc.	159,600	2,793,000
*	Powell Industries, Inc.	57,718	952,347
*	Power Intergrations, Inc.	5,200	104,416
	PowerCerv Corp.	12,633	5,559
*	Power-One, Inc.	11,100	83,361
*	Powerwave Technologies, Inc.	347,661	2,103,349
*	Pozen, Inc.	155,500	1,346,630
*	PPT Vision, Inc.	47,000	55,695

* PRAECIS Pharmaceuticals, Inc.	274,647	645,420
Preformed Line Products Co.	4,700	105,750
* Premier Financial Bancorp	6,600	58,806
* # Premier Laser Systems, Inc. Class A	16,400	8
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* # Pre-Paid Legal Services, Inc.	90,000	2,223,000
Presidential Life Corp.	158,420	2,780,271
* Presstek, Inc.	185,675	1,622,800
* # PRG-Schultz International, Inc.	278,177	1,577,264
* Pricesmart, Inc.	12,700	111,874
* Prime Hospitality Corp.	256,600	3,084,332
* Prime Medical Services, Inc.	181,705	1,326,265
* PRIMEDIA, Inc.	55,600	115,092
* Primus Knowledge Solutions, Inc.	39,000	43,680
* Primus Telecommunications Group, Inc.	39,435	71,377
* Princeton Review, Inc.	50,400	357,336
* Printronix, Inc.	67,150	999,192
* Private Business, Inc.	8,305	16,610
* Procom Technology, Inc.	19,200	13,536
* Progenics Pharmaceuticals, Inc.	91,300	964,128
Programmers Paradise, Inc.	48,200	400,060
* Progress Software Corp.	28,500	573,990
* ProsoftTraining.com	300	99
Prosperity Bancshares, Inc.	112,616	2,919,007
* Protection One, Inc.	100,500	20,100
* Provena Foods, Inc.	200	159
Providence & Worcester Railroad Co.	11,000	107,195
Provident Bancorp, Inc.	56,733	638,246
Provident Financial Holdings, Inc.	72,400	1,723,120
* Proxim Corp.	208,611	181,492
* ProxyMed, Inc.	18,939	171,398
* PSS World Medical, Inc.	278,400	3,003,936
Psychemedics Corp.	49,039	594,353
* Psychiatric Solutions, Inc.	77,210	1,691,671
* PTEK Holdings, Inc.	296,646	2,542,256
Pulaski Financial Corp.	30,400	550,240
* Pure World, Inc.	66,630	153,249
* PW Eagle, Inc.	21,900	59,130
Pyramid Breweries, Inc.	36,800	85,045
Qad, Inc.	184,724	1,145,289
* QEP Co., Inc.	15,000	209,700
* QRS Corp.	83,907	528,614
* QuadraMed Corp.	185,337	500,410
Quaker Chemical Corp.	71,700	1,740,159
Quaker City Bancorp, Inc.	34,945	1,921,975
Quaker Fabric Corp.	147,950	985,347
* Quality Dining, Inc.	98,900	276,920
* Quality Systems, Inc.	49,600	2,362,944
* Quantum Corp.- DLT	163,900	385,165

* Quantum Fuel Systems Technologies Worldwide, Inc.	164,773	886,479
* # Questcor Pharmaceuticals, Inc.	126,400	50,560
* Quicklogic Corp.	159,400	419,381
* Quidel Corp.	256,200	932,568
* Quigley Corp.	62,195	519,328
* Quinton Cardiology Systems, Inc.	83,960	649,850
* Quipp, Inc.	14,300	193,050

Quixote Corp.	68,200	1,308,758
* # Quokka Sports, Inc.	480	4
* Quovadx, Inc.	202,907	369,291
* R & B, Inc.	69,300	1,386,000
* Radiant Systems, Inc.	251,931	1,083,303
* Radiologix, Inc.	176,100	686,790
* RadiSys Corp.	100,837	1,169,709
* Radyne ComStream, Inc.	71,000	509,780
* Rag Shops, Inc.	34,650	127,166
* Railamerica, Inc.	188,266	2,193,299
* Raindance Communications, Inc.	84,400	139,260
* Ramtron International Corp.	185,100	564,555
Range Resources Corp.	180,500	2,707,500
Raven Industries, Inc.	182,020	7,462,820
* Raytech Corp.	51,695	101,322
* RC2 Corp.	94,500	2,987,145
* RCM Technologies, Inc.	91,800	400,340
* # RCN Corp.	4,300	303
* Reading International, Inc. Class A	142,163	1,101,763
* Reading International, Inc. Class B	10,140	76,050
* # Redhook Ale Brewery, Inc.	62,900	191,216
Redwood Empire Bancorp	60,750	1,719,225
* Refac	8,519	40,252
Regal-Beloit Corp.	132,030	2,912,582
* Regeneration Technologies, Inc.	143,384	1,423,803
* Regeneron Pharmaceuticals, Inc.	118,186	1,053,037
* Regent Communications, Inc.	551,100	3,174,336
* Register.Com, Inc.	99,500	572,125
* Rehabcare Group, Inc.	87,500	2,011,625
* Reliability, Inc.	113,300	73,645
Reliv International, Inc.	101,576	904,026
* Relm Wireless Corp.	47,941	86,294
* Remec, Inc.	296,831	1,540,553
* RemedyTemp, Inc.	72,900	571,536
* Remington Oil & Gas Corp.	198,160	4,906,442
* Remote Dynamics, Inc.	2,702	2,834
Renaissance Learning, Inc.	14,733	352,266
* Rentrak Corp.	104,800	932,720
* Rent-Way, Inc.	168,400	1,229,320
* Repligen Corp.	250,400	425,680
* Reprtron Electronics, Inc.	55,900	0

* Repron Electronics, Inc.	2,178	13,721
Republic Bancorp, Inc. Class A	37,380	822,360
* Republic First Bancorp, Inc.	50,014	650,182
* Res-Care, Inc.	107,702	1,139,487
Resource America, Inc.	168,780	3,713,160
* Restoration Hardware, Inc.	177,400	1,098,106
* Retail Ventures, Inc.	173,556	1,187,123
* Retek, Inc.	301,200	1,135,524
* Revlon, Inc.	167,304	446,702
* Rewards Network, Inc.	132,150	931,658
* Rex Stores Corp.	141,475	1,796,733
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* Rexhall Industries, Inc.	36,400	44,772
* RF Monolithics, Inc.	83,500	593,685
Richardson Electronics, Ltd.	99,200	826,336
* Rigel Pharmaceuticals, Inc.	8,711	179,447
Riggs National Corp.	156,509	3,677,962
* Rimage Corp.	92,225	1,217,370
* # Rita Medical Systems, Inc.	140,669	452,954
* Riverside Group, Inc.	1,300	16
* Riverstone Networks, Inc.	1,900	1,406
Riverview Bancorp, Inc.	34,400	704,856
* Riviera Holdings Corp.	22,100	237,796
* Riviera Tool Co.	7,000	14,350
* Roadhouse Grill, Inc.	54,370	11,690
Roanoke Electric Steel Corp.	87,400	1,206,994
Robbins & Myers, Inc.	77,300	1,476,430
* # Robotic Vision Systems, Inc.	6,201	11,782
* Rochester Medical Corp.	48,400	435,600
Rock of Ages Co.	32,900	254,975
* # Rockford Corp.	57,300	270,456
Rock-Tenn Co. Class A	189,600	2,730,240
# Rocky Mountain Chocolate Factory, Inc.	54,390	592,307
* Rocky Shoes & Boots, Inc.	34,200	656,640
* Rofin-Sinar Technologies, Inc.	104,400	2,933,640
* Rouge Industries, Inc. Class A	900	8
Royal Bancshares of Pennsylvania Class A	15,764	366,513
Royal Gold, Inc.	163,200	2,516,544
* Royale Energy, Inc.	40,402	292,510
RPC, Inc.	76,300	1,155,945
* RTI International Metals, Inc.	114,400	1,703,416
* RTW, Inc.	43,450	282,425
* Rubio' s Restaurants, Inc.	68,500	592,525
* Rudolph Technologies, Inc.	90,223	1,461,613
* Rural Cellular Corp. Class A	4,100	28,618
* Rural/Metro Corp.	110,300	170,965
* Rush Enterprises, Inc. Class A	54,500	569,525
* Rush Enterprises, Inc. Class B	54,500	628,930
Russ Berrie & Co., Inc.	76,900	1,484,170

Russell Corp.	175,800	3,139,788
* Ryan's Restaurant Group, Inc.	173,242	2,380,345
Ryerson Tull, Inc.	134,300	2,140,742
* S&K Famous Brands, Inc.	24,600	365,310
* S1 Corp.	381,956	3,017,452
* Saba Software, Inc.	68,499	271,941
* Safeguard Scientifics, Inc.	585,700	1,042,546
* SafeNet, Inc.	116,574	3,316,530
* Safety Components International, Inc.	1,180	15,812
* Saga Communications, Inc. Class A	99,541	1,786,761
* Salem Communications Corp.	91,290	2,428,314
* # Salton, Inc.	61,400	302,702
* San Filippo (John B.) & Son, Inc.	57,900	1,638,570
Sanders Morris Harris Group, Inc.	94,750	1,133,210
Sanderson Farms, Inc.	141,709	4,845,031
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Sandy Spring Bancorp, Inc.	78,363	2,601,652
* Sangamo BioSciences, Inc.	135,480	594,757
* Sapient Corp.	25,000	187,500
* Satcon Technology Corp.	151,700	332,223
Saucony, Inc. Class A	55,300	1,299,550
Saucony, Inc. Class B	57,600	1,334,016
* Savient Pharmaceuticals, Inc.	254,600	557,574
* Saxon Capital, Inc.	5,600	140,840
* SBA Communications Corp.	305,281	1,587,461
* # SBE, Inc.	34,600	97,918
* SBS Technologies, Inc.	83,600	857,736
* ScanSoft, Inc.	836,552	3,572,077
* ScanSource, Inc.	70,600	4,238,824
Schawk, Inc. Class A	168,300	2,369,664
* Scheid Vineyards, Inc.	14,500	72,500
* Schick Technologies, Inc.	47,200	509,760
* Schieb (Earl), Inc.	71,500	229,158
* Schlotzskys, Inc.	65,100	17,252
* Schmitt Industries, Inc.	17,800	108,580
Schnitzer Steel Industries, Inc. Class A	31,611	888,269
* Schuff International, Inc.	53,200	106,134
Schulman (A.), Inc.	161,022	3,230,101
Schweitzer-Maudoit International, Inc.	81,000	2,463,210
* Sciclone Pharmaceuticals, Inc.	240,700	943,544
* Scientific Learning Corp.	1,900	11,210
* Scientific Technologies, Inc.	38,400	189,696
* SCM Microsystems, Inc.	80,724	230,063
Scope Industries, Inc.	16,650	1,171,744
SCPIE Holdings, Inc.	19,000	169,860
* SCS Transportation, Inc.	80,255	1,489,533
* Seabulk International, Inc.	182,900	1,633,297
* Seachange International, Inc.	147,903	2,259,958
Seacoast Banking Corp.	83,230	1,816,079

* Seattle Genetics, Inc.	217,082	1,382,812
* Secom General Corp.	1,000	1,215
* Secure Computing Corp.	192,161	1,356,657
* SED International Holdings, Inc.	6,350	9,843
* SeeBeyond Technology Corp.	419,042	1,261,316
* SEEC, Inc.	1,200	222
* Segue Software, Inc.	102,300	347,820
* Selas Corp. of America	46,700	112,080
* Select Comfort Corp.	25,050	397,794
* Selectica, Inc.	261,300	990,327
SEMCO Energy, Inc.	152,320	831,667
* Semitool, Inc.	168,100	1,284,284
* SEMX Corp.	20,800	1,716
* Seneca Foods Corp. Class A	200	3,650
* Seneca Foods Corp. Class B	6,800	126,480
* Sensytech, Inc.	34,650	909,563
* Sequenom, Inc.	160,680	159,073
* SeraCare Life Sciences, Inc.	21,120	247,104
* Serologicals Corp.	134,825	2,823,236

* ServiceWare Technologies, Inc.	25,300	11,132
* Servotronics, Inc.	24,804	102,813
* SFBC International, Inc.	81,249	2,193,723
* Shared Technologies Cellular, Inc.	24,600	38
* Sharper Image Corp.	93,000	1,669,350
* Shaw Group, Inc.	160,800	1,654,632
* Sheffield Pharmaceuticals, Inc.	100	0
* Shiloh Industries, Inc.	121,400	1,746,946
* Shoe Carnival, Inc.	123,800	1,419,986
* Shoe Pavilion, Inc.	5,700	15,675
* Sholodge, Inc.	52,300	256,270
* Shopko Stores, Inc.	255,600	4,324,752
* # Shuffle Master, Inc.	184,970	6,129,906
* Siebert Financial Corp.	42,300	148,896
Sierra Bancorp	3,900	64,974
* Sifco Industries, Inc.	45,775	141,903
* Sight Resource Corp.	7,100	82
* # Sigma Designs, Inc.	173,500	1,205,825
* Sigmatron International, Inc.	18,200	165,984
* # Silicon Graphics, Inc.	162,400	256,592
* Silicon Image, Inc.	123,452	1,357,972
* Silicon Storage Technology, Inc.	24,600	141,942
* Simclar, Inc.	23,400	122,827
Simmons First National Corp. Class A	76,087	1,887,718
* SimpleTech, Inc.	288,266	1,092,528
* Sipex Corp.	175,286	836,114
* Sirenza Microdevices, Inc.	184,964	802,744
* # Sirna Therapeutics, Inc.	212,912	619,574
* Sitel Corp.	321,000	683,730

* Six Flags, Inc.	150,200	836,614
* Skechers U.S.A., Inc. Class A	111,500	1,482,950
Skyline Corp.	34,800	1,329,360
* SL Industries, Inc.	91,885	1,035,544
* SM&A	110,888	730,752
* Smart & Final Food, Inc.	162,400	2,648,744
* SmartDisk Corp.	700	165
* Smith & Wollensky Restaurant Group, Inc.	52,300	298,110
* Smith Micro Software, Inc.	121,400	566,938
* Smithway Motor Xpress Corp. Class A	35,000	139,265
* Sola International, Inc.	185,900	3,587,870
* Solitario Resources Corp.	2,937	3,436
* Somera Communications, Inc.	83,100	111,354
* Sonesta International Hotels Corp. Class A	400	2,264
* # Sonic Foundry, Inc.	95,300	159,151
* Sonic Innovations, Inc.	110,985	528,289
* Sonic Solutions	126,450	1,899,279
* SonicWALL, Inc.	358,676	1,936,850
* SonoSite, Inc.	79,478	1,917,804
* # Sonus Pharmaceuticals, Inc.	101,800	358,336
Sound Federal Bancorp, Inc.	67,252	969,774
* Source Information Management, Inc.	126,100	1,105,897
* # Source Media, Inc.	154,600	1,237

* Sourcecorp, Inc.	86,876	1,924,303
South Jersey Industries, Inc.	71,782	3,244,546
* Southern Energy Homes, Inc.	120,525	503,192
Southside Bancshares, Inc.	110	2,122
* Southwall Technologies, Inc.	79,100	47,460
Southwest Bancorp, Inc.	70,200	1,298,700
Southwest Water Co.	109,337	1,319,698
* Southwestern Energy Co.	38,900	1,383,673
* # Spacehab, Inc.	94,200	235,500
Span-American Medical System, Inc.	36,600	401,868
* Spanish Broadcasting System, Inc.	206,026	1,804,788
* SPAR Group, Inc.	1,000	960
Spartan Motors, Inc.	92,900	1,184,475
* Spartan Stores, Inc.	84,959	346,633
Spartech Corp.	4,200	101,766
* Sparton Corp.	80,313	722,817
* Specialty Laboratories, Inc.	122,800	1,375,360
SpectraLink Corp.	163,500	1,558,155
* Spectranetics Corp.	226,102	1,232,256
* Spectrum Control, Inc.	118,900	946,444
* SpectRx, Inc.	58,600	75,008
* Spescom Software, Inc.	10,973	4,060
* Spherion Corp.	325,993	2,386,269
* # Spherix, Inc.	103,300	444,190
* Spire Corp.	103,042	454,415



* Sport Chalet, Inc.	56,500	734,500
* Sport Supply Group, Inc.	63,100	107,270
* Sport-Haley, Inc.	32,100	124,227
* Sports Club Co., Inc.	142,200	227,520
* SportsLine.Com, Inc.	43,500	74,385
* Sportsman' s Guide, Inc.	42,900	884,169
* SPSS, Inc.	90,385	1,247,313
* SR Telecom, Inc.	162	285
* SRI/Surgical Express, Inc.	34,000	204,000
* SRS Labs, Inc.	120,600	613,854
SS&C Technologies, Inc.	118,196	1,940,778
* Staar Surgical Co.	134,775	642,877
* Stage Stores, Inc.	28,835	920,990
* Stamps.com, Inc.	121,798	1,817,226
* # Standard Automotive Corp.	22,100	2
Standard Commercial Corp.	104,808	1,603,562
* Standard Management Corp.	69,015	229,820
* Standard Microsystems Corp.	118,800	1,885,356
Standard Motor Products, Inc. Class A	87,300	1,247,517
Standard Register Co.	127,000	1,327,150
Standex International Corp.	65,900	1,600,052
Stanley Furniture, Inc.	70,800	2,858,904
Star Buffet, Inc.	16,400	105,780
* # Star Scientific, Inc.	136,521	700,353
* Star Struck, Ltd.	500	505
* Starbiz Restrictive Shares	2	0
* Starcraft Corp.	18,191	166,448

Starrett (L.S.) Co. Class A	35,900	509,780
StarTek, Inc.	77,900	2,425,027
State Financial Services Corp. Class A	77,532	2,198,032
* # STATS ChipPac, Ltd.	253,779	1,619,110
* Steak n Shake Co.	147,200	2,531,840
Steel Technologies, Inc.	86,700	1,741,803
* SteelCloud Co.	75,500	172,140
* Stein Mart, Inc.	199,577	3,263,084
* Steinway Musical Instruments, Inc.	79,000	2,244,390
* Stellent, Inc.	154,707	1,069,025
* # Stemcells, Inc.	17,500	26,600
Stepan Co.	35,200	799,040
Stephan Co.	33,500	206,025
Sterling Bancorp	249,309	7,010,569
Sterling Bancshares	241,705	3,248,515
* Sterling Construction Co., Inc.	3,300	11,550
Sterling Financial Corp.	2,031	49,658
* Sterling Financial Corp.	171,751	5,695,263
Stewart & Stevenson Services, Inc.	155,011	2,590,234
* Stewart Enterprises, Inc.	171,663	1,169,025
Stewart Information Services Corp.	92,100	3,365,334

* Stifel Financial Corp.	39,071	1,067,029
* # Stonepath Group, Inc.	214,900	324,499
* Stoneridge, Inc.	170,700	2,534,895
* StorageNetworks, Inc. Escrow Shares	56,400	1,528
* Stragene Corp.	51,244	363,781
* Stratasys, Inc.	56,850	1,417,271
* Strategic Diagnostics, Inc.	161,000	431,480
Strategic Distribution, Inc.	27,770	416,550
* Stratex Networks, Inc.	454,475	1,163,456
* Stratos International, Inc.	52,577	205,050
* Strattec Security Corp.	40,900	2,543,571
* Stratus Properties, Inc.	53,750	702,029
Stride Rite Corp.	237,800	2,349,464
Sturm Ruger & Co., Inc.	145,300	1,309,153
* Suburban Lodges of America, Inc. Escrow Shares	127,500	0
Suffolk Bancorp	68,400	2,093,040
* Summa Industries, Inc.	31,800	316,442
Summit Bancshares, Inc.	32,900	1,035,955
Summit Bank Corp.	8,400	143,430
* SumTotal Systems, Inc.	36,783	177,294
* Sun Bancorp, Inc.	157,954	3,411,806
Sun Hydraulics, Inc.	12,600	164,934
* Sunair Electronics, Inc.	33,700	159,738
* Suncoast Naturals, Inc.	2,699	1,404
* Sundance Homes, Inc.	50,000	275
* SunLink Health Systems, Inc.	33,465	187,404
* # Sunrise Senior Living, Inc.	60,200	2,132,284
Sunrise Telecom, Inc.	255,000	675,750
* Suntron Corp.	36,507	169,392
* Superconductor Technologies, Inc.	221,070	245,388
* # Supergen, Inc.	223,228	1,435,356

* Superior Consultant Holdings Corp.	92,000	556,600
Superior Uniform Group, Inc.	86,600	1,190,317
* Supertex, Inc.	94,300	1,608,758
* SupportSoft, Inc.	228,052	2,305,606
Supreme Industries, Inc.	92,283	569,386
SureWest Communications	67,372	1,845,319
* # SurModics, Inc.	94,394	2,257,904
* Swift Energy Corp.	149,700	3,046,395
* Swisher International, Inc.	8,500	9,350
SWS Group, Inc.	70,349	1,030,613
* Sykes Enterprises, Inc.	240,449	1,091,638
* Symmetricom, Inc.	378,352	3,041,950
* Syms Corp.	143,200	1,424,840
* Symyx Technologies	66,018	1,251,041
* Synalloy Corp.	87,058	866,227
* Synaptics, Inc.	134,131	2,463,986
* Synovis Life Technologies, Inc.	88,200	740,880

* Synplicity, Inc.	80,971	391,090
Syntel, Inc.	11,058	168,856
* Synthetech, Inc.	130,800	113,796
* Syntroleum Corp.	341,598	1,728,486
Sypris Solutions, Inc.	96,435	1,199,651
* Systemax, Inc.	129,700	750,963
* T-3 Energy Services, Inc.	9,270	53,673
* Tag-It Pacific, Inc.	68,300	239,733
* Taitron Components, Inc.	15,500	27,900
* TALK America Holdings, Inc.	144,057	831,209
TALX Corp.	73,612	1,564,991
Tandy Brand Accessories, Inc.	56,777	766,490
* Tanox, Inc.	12,723	210,566
* # Tarantella, Inc.	18,840	18,463
* Tarrant Apparel Group	120,100	133,311
Tasty Baking Co.	80,500	643,195
TB Woods Corp.	26,200	157,750
* TBC Corp.	180,300	3,923,328
* Team, Inc.	55,200	899,760
* TeamStaff, Inc.	16,600	37,018
Tech/Ops Sevcon, Inc.	60,800	373,312
Teche Holding Co.	2,700	100,575
* Technical Communications Corp.	7,300	30,295
Technology Research Corp.	44,600	370,225
* Technology Solutions Corp.	76,500	76,500
* TechTeam Global, Inc.	81,200	800,632
* Tegal Corp.	41,000	45,510
* # TeleCommunication Systems, Inc.	131,750	610,003
* Teledyne Technologies, Inc.	172,100	4,156,215
* Teleglobe International Holding, Ltd.	14,650	41,313
* Teletch Holdings, Inc.	315,514	2,599,835
* Telular Corp.	106,075	607,810
* TenFold Corp.	1,700	2,210
Tennant Co.	47,700	1,919,925
* Tenneco Automotive, Inc.	226,200	3,040,128
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* Terayon Communication Systems, Inc.	361,401	589,084
* Terra Industries, Inc.	411,300	3,084,750
* Tessco Technologies, Inc.	53,500	609,900
* Tetra Technologies, Inc.	193,200	5,226,060
Texas United Bancshares, Inc.	481	8,321
TF Financial Corp.	13,900	382,250
* Thackeray Corp.	69,700	80,852
* The Banc Corp.	56,208	362,542
* The Dress Barn, Inc.	162,969	2,700,396
* The Geo Group, Inc.	92,800	1,809,600
* The Hallwood Group, Inc.	2,653	133,977
The Marcus Corp.	110,100	2,091,900
* The Rowe Companies	120,268	649,447

* The Sports Authority, Inc.	26,700	566,841
* The Washtenaw Group, Inc.	2,000	5,920
* Theragenics Corp.	161,800	606,750
* Therma-Wave, Inc.	188,269	640,115
* Thermwood Corp.	920	810
* TheStreet.com, Inc.	227,700	774,180
* Third Wave Technologies	216,809	1,092,717
* Thomas Group, Inc.	35,100	42,296
Thomas Industries, Inc.	93,300	2,868,975
* # Thoratec Corp.	113,100	1,110,642
* THQ, Inc.	2,500	47,475
* Three-Five Systems, Inc.	115,200	337,536
* Tickets.com, Inc.	700	427
* Tier Technologies, Inc. Class B	100,000	840,000
TierOne Corp.	79,524	1,697,042
* TII Network Technologies, Inc.	57,160	65,162
Timberland Bancorp, Inc.	36,300	825,825
* Timco Aviation Services, Inc.	8,568	2,742
* Time Warner Telecom, Inc.	24,893	114,259
* Tipperary Corp.	76,000	254,980
Titan International, Inc.	53,350	520,163
* Titan Pharmaceuticals, Inc.	173,400	442,170
* Titanium Metals Corp.	80,950	1,895,849
* TiVo, Inc.	107,748	463,316
* TL Administration Corp.	600	10
* TLC Vision Corp.	126,365	1,071,575
Todd Shipyards Corp.	44,600	709,140
* Todhunter International, Inc.	48,800	629,520
* Tofutti Brands, Inc.	4,000	12,000
* Tollgrade Communications, Inc.	73,395	609,912
Tompkins County Trustco, Inc.	473	21,247
* Too, Inc.	186,000	2,910,900
Topps, Inc.	219,269	2,054,551
* Torch Offshore, Inc.	90,900	193,617
* # Toreador Resources Corp.	41,700	312,291
* Total Entertainment Restaurant Corp.	53,363	528,827
* Tower Automotive, Inc.	313,400	933,932
Track Data Corp.	5,600	4,312
* Tradestation Group, Inc.	224,800	1,416,240

Traffix, Inc.	142,900	917,418
* Trailer Bridge, Inc.	42,500	214,625
* Trammell Crow Co.	261,500	3,472,720
* Trans World Entertainment Corp.	192,200	1,916,234
* Transact Technologies, Inc.	82,200	1,463,160
* Transaction Systems Architects, Inc.	121,375	2,068,230
* Transcat, Inc.	42,500	122,400
* Transgenomic, Inc.	25,800	28,638
* Transkaryotic Therapies, Inc.	187,037	2,945,833

Trans-Lux Corp.	7,545	47,307
* Transmeta Corp.	40,384	57,345
* Transmontaigne Oil Co.	158,360	1,067,346
* Transport Corp. of America	15,900	125,610
* Transport Industries, Inc.	9,700	17,945
* Transpro, Inc.	63,000	346,500
* Transtechnology Corp.	94,300	777,975
* TransTexas Gas Corp. Class A	395	8
* Transwitch Corp.	52,000	71,760
* Travis Boats & Motors, Inc.	16,500	7,755
* TRC Companies, Inc.	80,250	1,400,363
Tredegar Industries, Inc.	115,050	1,992,666
* # Trenwick Group, Ltd.	12,662	177
* # Trestle Holdings, Inc.	3,440	7,809
* # Trex Co., Inc.	79,500	3,445,530
Triarc Companies, Inc. Class A	118,450	1,283,998
Trico Bancshares	79,100	1,502,900
* # Trico Marine Services, Inc.	172,700	44,902
* Trident Microsystems, Inc.	210,300	2,855,874
* Trimedyne, Inc.	31,500	17,010
* Trimeris, Inc.	116,649	1,404,454
* TriPath Imaging, Inc.	254,653	1,960,828
* Tripath Technology, Inc.	78,000	111,540
* Tripos, Inc.	47,600	194,208
* Triquint Semiconductor, Inc.	58,666	222,931
* Triton PCS Holdings, Inc.	328,500	804,825
* Triumph Group, Inc.	85,300	2,746,660
* TriZetto Group, Inc.	254,026	1,567,340
* TRM Corp.	59,300	735,320
* # Tropical Sportswear International Corp.	55,260	67,970
* Troy Group, Inc.	14,400	54,720
* Trump Hotels & Casino Resorts, Inc.	155,800	34,276
TSR, Inc.	100,400	597,380
* TTM Technologies, Inc.	220,041	2,074,987
* Tufco Technologies, Inc.	1,300	9,672
* Tumbleweed Communications Corp.	224,287	471,003
* # TurboChef Technologies, Inc.	143,900	676,330
* Turnstone Systems, Inc.	41	0
* Tut Systems, Inc.	107,450	208,346
* Tweeter Home Entertainment Group, Inc.	129,425	739,017
Twin Disc, Inc.	41,100	973,248
* Tyler Technologies, Inc.	388,250	3,533,075
* U.S. Concrete, Inc.	104,458	635,105
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* # U.S. Diagnostic, Inc.	26,100	3
* U.S. Physical Therapy, Inc.	67,173	853,769
* U.S. Xpress Enterprises, Inc. Class A	100,900	1,677,967
* UbiquiTel, Inc.	220,630	913,408
* UFP Technologies, Inc.	11,800	37,406

UIL Holdings Corp.	31,211	1,531,836
* Ulticom, Inc.	228,550	2,184,938
* # Ultimate Electronics, Inc.	80,800	190,688
* Ultimate Software Group, Inc.	111,659	1,275,146
* Ultradata Systems, Inc.	13,600	10,200
* Ultralife Batteries, Inc.	101,400	1,485,510
* Ultratech Stepper, Inc.	128,002	2,037,792
Umpqua Holdings Corp.	71,151	1,645,723
* Unico American Corp.	114,100	718,830
* Unifi, Inc.	278,200	531,362
Unifirst Corp.	87,300	2,508,129
Union Bankshares Corp.	2,557	79,267
Union Community Bancorp	3,000	54,075
* United Capital Corp.	90,008	1,809,161
United Community Financial Corp.	127,553	1,426,043
United Financial Corp.	2,640	60,588
* United Financial Mortgage Corp.	19,300	101,325
United Fire & Casualty Co.	11,300	684,780
United Guardian, Inc.	36,820	218,343
United Industrial Corp.	124,900	3,755,743
* United Online, Inc.	29,000	277,820
* United PanAm Financial Corp.	600	9,252
* United Retail Group, Inc.	118,000	310,340
* United Road Services, Inc.	710	71
# United Security Bancshares	6,500	146,575
* United Therapeutics Corp.	115,469	3,430,584
Unitil Corp.	39,500	1,062,550
Unity Bancorp, Inc.	15,986	201,823
* Universal Access Global Holdings, Inc.	7,055	917
* Universal American Financial Corp.	294,333	3,358,340
* Universal Display Corp.	148,408	1,291,150
* Universal Electronics, Inc.	97,200	1,571,724
Universal Forest Products, Inc.	94,966	2,838,534
* Universal Stainless & Alloy Products, Inc.	55,300	731,066
Unizan Financial Corp.	100,034	2,765,940
* Unova, Inc.	1,000	14,580
* UQM Technologies, Inc.	172,400	479,272
* Urologix, Inc.	97,600	981,856
* # US Airways Group, Inc.	56,221	120,875
* # US Energy Corp.	71,870	160,989
* # US LEC Corp.	242,800	1,114,452
* USA Truck, Inc.	53,200	574,560
* # USAir Group, Inc.	143,600	11,703
* # USANA, Inc.	103,750	3,019,125
USB Holding Co., Inc.	1,617	35,590
* # USDATA Corp.	24,040	962
Usec, Inc.	14,600	124,392

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Utah Medical, Inc.	53,100	983,412
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* # V.I. Technologies, Inc.	30,400	27,056
* # VA Software Corp.	327,336	592,478
* Vail Resorts, Inc.	150,815	2,738,800
* # Valence Technology, Inc.	67,400	190,742
Valley National Gases, Inc.	10,200	95,880
Valmont Industries, Inc.	128,820	2,542,907
* Valpey Fisher Corp.	35,700	121,023
* ValueClick, Inc.	91,269	659,875
* Valuevision Media, Inc. Class A	198,140	2,474,769
* Variflex, Inc.	48,100	364,069
* Vascular Solutions, Inc.	75,400	681,616
* Vastera, Inc.	264,472	497,207
* Vaxgen, Inc.	129,700	1,371,578
Vector Group, Ltd.	163,870	2,743,184
* Veeco Instruments, Inc.	83,226	1,611,255
* Venture Catalyst, Inc.	31,700	9,510
* Verilink Corp.	138,842	402,642
* Veritas DGC, Inc.	124,100	2,907,663
* Verity, Inc.	198,900	2,277,405
* Vermont Pure Holdings, Ltd.	20,600	43,054
* Versant Corp.	20,900	18,183
* Versar, Inc.	54,200	211,380
* Verso Technologies, Inc.	141,566	137,319
* Verticalbuyer Inc.	15,785	118
Vesta Insurance Group, Inc.	228,800	1,089,088
* Vestin Group, Inc.	150	270
* Viad Corp.	115,700	2,754,817
* Vialta, Inc.	1,021	240
* Viasat, Inc.	143,911	2,852,316
* Vical, Inc.	114,167	557,135
* Vicon Industries, Inc.	44,450	208,915
Vicor Corp.	162,258	1,921,135
# Video Display Corp.	48,440	1,751,106
* Viewpoint Corp.	83,100	147,918
* Vignette Corp.	86,378	104,517
* Viisage Technology, Inc.	193,230	1,254,063
* Virage Logic Corp.	115,100	1,081,940
* Virbac Corp.	29,500	77,733
* Virco Manufacturing Corp.	155,131	1,147,969
* Virginia Commerce Bancorp, Inc.	250	6,588
* # Virologic, Inc.	273,717	476,268
* ViroPharma, Inc.	137,787	296,242
* Vision Sciences, Inc.	23,250	75,563
* Vista Medical Technologies, Inc.	23,750	40,138
* Visual Networks, Inc.	64,100	160,250
* Vital Images, Inc.	62,896	650,345
Vital Signs, Inc.	91,700	2,780,344
* VitalWorks, Inc.	315,800	1,203,198
* # Vitech America, Inc.	99,280	323
* Vitesse Semiconductor, Inc.	8,500	21,420
* Vitria Technology, Inc.	157,609	455,490

* Vivus, Inc.	267,900	1,098,390
* VL Dissolution Corp.	12,426	8,822
* Vodavi Technology, Inc.	26,400	152,856
* Volt Information Sciences, Inc.	127,204	3,386,170
Vulcan International Corp.	8,251	379,959
* Vyyo, Inc.	69,700	372,965
* W-H Energy Services, Inc.	185,300	3,505,876
* Wabash National Corp.	87,640	2,325,089
Wainwright Bank & Trust Co.	292	3,352
Walter Industries, Inc.	222,300	3,298,932
Warwick Community Bancorp, Inc.	20,600	669,109
Washington Banking Co.	14,041	204,297
Washington Savings Bank FSB	43,368	472,711
Washington Trust Bancorp, Inc.	71,315	1,757,915
Waste Industries USA, Inc.	67,900	726,530
* WatchGuard Technogoes, Inc.	180,684	856,442
* Water Pik Technologies, Inc.	30,700	410,766
* Waterlink, Inc.	164,700	74
Waters Instruments, Inc.	750	4,688
Watsco, Inc. Class A	75,900	2,207,172
Watts Water Technologies, Inc.	10,100	257,146
* Waxman Industries, Inc. Class B	975	0
WD-40 Co.	92,204	2,635,190
* Webco Industries, Inc.	37,500	159,375
* webMethods, Inc.	278,000	1,137,020
* Weider Nutrition International, Inc.	70,700	228,361
Wellco Enterprises, Inc.	10,600	202,990
Wellman, Inc.	250,200	1,848,978
* # Wells-Gardner Electronics Corp.	50,473	262,460
Wesbanco, Inc.	106,273	2,943,762
West Coast Bancorp	104,787	2,152,325
* West Marine, Inc.	133,800	2,420,442
West Pharmaceutical Services, Inc.	80,000	3,199,200
* Westaff, Inc.	142,650	428,093
Westbank Corp.	10,363	219,281
* Westcoast Hospitality Corp.	118,800	570,240
* Westell Technologies, Inc.	284,184	1,287,354
Western Ohio Financial Corp.	9,300	317,409
* Western Power & Equipment Corp.	18,448	11,438
* Western Sierra Bancorp	1,732	53,883
* Western Water Co.	100	6
* Westmoreland Coal Co.	2,400	70,200
Westwood Holdings Group, Inc.	6,037	115,729
* # Wet Seal, Inc. Class A	138,430	171,653
Weyco Group, Inc.	3,300	110,550
* White Electronics Designs Corp.	154,256	763,567
* Whitehall Jewelers, Inc.	153,200	1,210,280
* Whiting Petroleum Corp.	24,253	572,613



* # WHX Corp.	34,433	42,008
* Wickes, Inc.	37,100	204
* Wild Oats Markets, Inc.	163,795	1,446,310
* Williams Industries, Inc.	5,800	21,402
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* Willis Lease Finance Corp.	67,300	493,309
Willow Grove Bancorp, Inc.	54,509	900,489
* Wilshire Oil Co. of Texas	130,375	671,431
* Wilson Greatbatch Technologies, Inc.	64,300	1,053,234
* Wilsons The Leather Experts, Inc.	150,860	890,074
* Wind River Systems, Inc.	84,742	919,451
* Winmark Corp.	51,900	1,191,884
* Wireless Facilities, Inc.	74,900	477,862
Wireless Telecom Group, Inc.	192,400	488,696
* Wireless WebConnect!, Inc.	80,807	234
* Witness Systems, Inc.	171,300	2,280,003
* WJ Communications, Inc.	175,900	496,038
* WMS Industries, Inc.	30,500	616,405
* Wolverine Tube, Inc.	97,900	1,123,892
* # Women First HealthCare, Inc.	4,500	27
Woodhead Industries, Inc.	167,850	2,217,299
Woodward Governor Co.	16,659	979,549
* World Acceptance Corp.	177,000	3,952,410
World Fuel Services Corp.	92,300	3,247,114
* # WorldGate Communications, Inc.	24,000	41,520
* Worldwide Restaurant Concepts, Inc.	245,424	795,174
WSFS Financial Corp.	12,200	610,610
X-Rite, Inc.	173,100	2,423,400
* Xanser Corp.	303,000	742,350
* Xeta Corp.	85,700	317,090
Yardville National Bancorp	75,767	2,192,697
* Young Broadcasting, Inc. Class A	95,900	1,088,465
* Zapata Corp.	13,360	826,316
* Zevex International, Inc.	26,500	106,265
* Zhone Technologies, Inc.	120,950	387,040
Ziegler Co., Inc.	4,200	77,700
* Zila, Inc.	246,465	998,183
* # Zix Corp.	168,024	697,300
* Zoll Medical Corp.	49,399	1,647,457
* # Zoltek Companies, Inc.	130,900	950,334
* Zomax, Inc.	165,692	561,862
* Zones, Inc.	147,800	419,752
* Zoran Corp.	28,819	453,611
* Zygo Corp.	95,201	949,154
* Zymetx, Inc.	35,300	1,500
<b>TOTAL COMMON STOCKS</b>		
(Cost \$2,163,195,683)		<u>2,656,480,215</u>

RIGHTS/WARRANTS – (0.0%)

* American Banknote Corp. Warrants Series 1 10/01/07	205	0
* American Banknote Corp. Warrants Series 2 10/10/07	205	0
* Anacomp, Inc. Class B Warrants 12/10/06	0	0
* # Angeion Corp. Warrants 10/31/20	1,294	0
* Chart Industries, Inc. Warrants 09/15/10	159	1,662

* Chiquita Brands International, Inc. Warrants 03/19/09	546	2,566
* Del Global Technologies Corp. Warrants 03/28/08	4,265	5,225
* Imperial Credit Industries, Inc. Warrants 01/31/08	1,010	0
* Imperial Sugar Co. Warrants 08/29/08	2,543	4,984
* Lodgian, Inc. Class A Warrants 11/25/07	1,813	82
* Lodgian, Inc. Class B Warrants 11/25/09	5,601	266
* Magnum Hunter Resources Warrants 03/21/05	42,340	14,819
* Miltope Group, Inc. Contingent Value Rights	44,000	0
* Optical Cable Corp. Warrants 10/24/07	655	0
* # OSI Pharmaceutical, Inc. Rights	4,500	630
* PMR Corp. Contingent Value Rights 08/05/04	61,200	61
* # Timco Aviation Services Warrants 02/27/07	17,520	2
<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$10,197)		<u>30,297</u>

	<u>Face</u> <u>Amount</u> (000)	<u>Value</u>
<b>BONDS – (0.0%)</b>		
* Del Global Technologies Corp. Subordinated Promissory Note		
* 6.000%, 03/28/07	\$ 9	0
* Timco Aviation Services, Inc. Jr. Subordinated Note		
* 8.000%, 01/02/07	1	<u>0</u>
<b>TOTAL BONDS</b> (Cost \$0)		0

<b>TEMPORARY CASH INVESTMENTS – (5.7%)</b>		
Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$141,714,000 U.S. Treasury Obligations, rates ranging from 2.75% to 7.875%, maturities ranging from 11/15/04 to 11/15/26, valued at \$149,249,081) to be repurchased at \$146,324,435 (Cost \$146,318,176) ^	146,318	146,318,176
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$13,662,000 FHLMC Notes 2.00%, 02/23/06, valued at \$13,593,690) to be repurchased at \$13,342,508 (Cost \$13,342,000)	13,342	<u>13,342,000</u>
<b>TOTAL TEMPORARY CASH INVESTMENTS</b> (Cost \$159,660,176)		159,660,176

<b>TOTAL INVESTMENTS - (100.0%)</b> (Cost \$2,322,866,056)††		<u>\$ 2,816,170,688</u>
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†	See Security Valuation Note.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
^	Security purchased with cash proceeds from securities on loan.
††	The cost for federal income tax purposes is \$2,324,514,863.

**THE DFA INTERNATIONAL VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Shares	Value †
<b>UNITED KINGDOM – (17.8%)</b>		
<b>COMMON STOCKS – (17.7%)</b>		
Abbey National P.L.C.	841,876	\$ 9,078,010
Aggregate Industries P.L.C.	1,964,973	3,110,890
Alliance & Leicester P.L.C.	348,000	5,635,709
Amvescap P.L.C.	225,900	1,187,388
Arriva P.L.C.	231,050	1,795,596
Associated British Foods P.L.C.	990,462	11,149,642
Associated British Ports Holdings P.L.C.	378,800	2,939,718
Aviva P.L.C.	2,582,930	24,784,277
* AWG P.L.C.	76,018	868,177
* AWG P.L.C. Redeemable Shares	25,237,976	45,402
BAA P.L.C.	1,614,239	16,148,924
BAE Systems P.L.C.	2,667,041	9,660,190
Barratt Developments P.L.C.	338,959	3,612,898
BBA Group P.L.C.	680,050	3,195,284
Bellway P.L.C.	38,000	525,814
Berkeley Group P.L.C.	228,802	5,012,195
BOC Group P.L.C.	82,135	1,328,204
Bovis Homes Group P.L.C.	132,000	1,332,518
BPB P.L.C.	458,500	3,337,202
Bradford & Bingley P.L.C.	80,259	412,723
Brambles Industries P.L.C.	272,000	1,188,719
Britannic P.L.C.	278,864	1,785,333
* British Airways P.L.C.	1,839,331	7,425,761
British Land Co. P.L.C.	870,090	11,288,093
British Vita P.L.C.	286,388	1,255,335
Brixton P.L.C.	359,333	1,994,405
Cable and Wireless P.L.C.	3,512,914	6,857,113
Carnival P.L.C.	156,870	7,563,204
* Corus Group P.L.C.	6,312,988	5,025,584
Derwent Valley Holdings P.L.C.	49,351	795,334
DeVere Group P.L.C.	85,228	640,374
* Dimension Data Holdings P.L.C.	1,006,000	527,540
Dixons Group P.L.C.	333,402	948,480

* Duelguide Units P.L.C.	36,010	348,388
* Easyjet P.L.C.	294,025	775,678
FKI P.L.C.	856,795	1,873,076
Friends Provident P.L.C.	2,272,618	5,489,275
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Galen Holdings P.L.C.	319,000	3,365,549
Great Portland Estates P.L.C.	239,324	1,184,155
Greene King P.L.C.	105,263	1,971,246
Hammerson P.L.C.	468,800	6,190,343
Hanson P.L.C.	963,671	6,579,192
HBOS P.L.C.	14,538	178,256
* HHG P.L.C.	842,619	703,528
Hilton Group P.L.C.	2,673,589	12,594,801
IMI P.L.C.	24,000	152,418
Intercontinental Hotels Group P.L.C.	968,773	9,894,706
* International Power P.L.C.	1,898,700	4,675,072
ITV P.L.C.	1,551,881	2,889,466
Johnson Matthey P.L.C.	43,250	708,632
Kelda Group P.L.C.	161,510	1,535,627
Kesa Electricals P.L.C.	9,781	49,650
# Kingfisher P.L.C.	651,215	3,256,738
Land Securities Group P.L.C.	78,654	1,629,910
Liberty International P.L.C.	469,345	7,013,857
Logicacmg P.L.C.	586,400	1,708,829
London Merchant Securities P.L.C.	358,862	1,170,362
Marks & Spencer Group P.L.C.	1,197,239	7,604,761
Mersey Docks & Harbour Co. P.L.C.	115,042	1,448,783
MFI Furniture Group P.L.C.	66,600	149,009
Millennium and Copthorne Hotels P.L.C.	489,930	2,696,156
Mitchells & Butlers P.L.C.	630,549	2,930,389
* MM02 P.L.C.	8,760,348	14,202,620
Novar P.L.C.	206,018	452,634
Pearson P.L.C.	245,987	2,749,755
Peninsular & Oriental Steam Navigation P.L.C.	1,130,420	4,890,053
Pennon Group P.L.C.	56,524	832,739
Persimmon P.L.C.	271,811	3,281,931
* Pillar Property P.L.C.	131,128	1,519,327
* Premier Oil P.L.C.	119,812	1,245,466
Quintain Estates & Development P.L.C.	100,000	819,179
Rio Tinto P.L.C.	83,136	2,076,369
RMC Group P.L.C.	401,000	4,606,114
Rolls Royce Group P.L.C.	2,749,448	11,511,413
Royal & Sun Alliance Insurance Group P.L.C.	5,018,810	6,425,200
Royal Bank of Scotland Group P.L.C.	217,195	6,062,146
Sabmiller P.L.C.	192,609	2,398,847
Sainsbury (J.) P.L.C.	2,629,334	12,352,732
Scottish & Newcastle P.L.C.	959,905	6,871,913
Scottish Power P.L.C.	915,215	6,639,536
Severn Trent P.L.C.	210,597	3,288,859

* Shire Pharmaceuticals Group P.L.C.	683,427	5,920,583
Singer & Friedlander Group P.L.C.	253,818	1,276,786
Slough Estates P.L.C.	706,900	5,861,210
Smith (David S.) Holdings P.L.C.	547,941	1,441,192
Smith (W.H.) P.L.C.	299,537	1,647,873
Somerfield P.L.C.	738,068	1,876,937
Stanley Leisure P.L.C.	186,760	1,473,036
Tate & Lyle P.L.C.	660,070	4,270,315

Taylor Woodrow P.L.C.	998,309	4,928,005
Tesco P.L.C.	1,560,816	7,489,882
The Big Food Group P.L.C.	505,408	762,896
* Thus Group P.L.C.	1,956,555	529,674
Trinity Mirror P.L.C.	495,640	5,757,623
United Utilities P.L.C.	265,595	2,623,156
Vodafone Group P.L.C.	16,340,226	37,195,435
Westbury P.L.C.	162,025	1,255,007
Whitbread P.L.C.	520,965	7,662,978
Wilson Bowden P.L.C.	105,900	2,103,122
Wimpey (George) P.L.C.	446,968	3,388,901
Wolverhampton & Dudley Breweries P.L.C.	107,366	1,642,929
Woolworths Group P.L.C.	2,125,199	1,664,182

TOTAL COMMON STOCKS

(Cost \$358,386,425) 436,222,443

RIGHTS/WARRANTS – (0.1%)

* International Power P.L.C. Rights 09/14/04	626,571	600,218
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(Cost \$0)

INVESTMENT IN CURRENCY - (0.0%)

* British Pound Sterling		516,666
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(Cost \$515,312)

Face  
Amount @  
(000)

BONDS - (0.0%)

Duelguide Units P.L.C. Bond 2014	\$ 193	0
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(Cost \$0)

TOTAL – UNITED KINGDOM

(Cost \$358,901,737) 437,339,327

Shares

JAPAN – (16.9%)

COMMON STOCKS – (16.9%)

Acom Co., Ltd.	14,600	963,474
# Aichi Steel Corp.	120,000	555,558

AIOI Insurance Co., Ltd.	928,735	4,064,997
Aisin Seiki Co., Ltd.	182,500	4,404,297
Akita Bank, Ltd.	115,000	461,925
# Alpine Electronics, Inc.	36,800	504,454
Amada Co., Ltd.	376,000	2,134,160
# Anritsu Corp.	67,000	470,786
Aoyama Trading Co., Ltd.	47,700	1,155,400
Asahi Breweries, Ltd.	173,000	1,638,482
Asahi Kasei Corp.	209,000	938,379
Asatsu-Dk, Inc.	32,500	868,964
Autobacs Seven Co., Ltd.	23,700	702,800
Awa Bank, Ltd.	196,600	1,186,549
Bank of Iwate, Ltd.	15,300	716,510
# Bank of Kyoto, Ltd.	347,400	2,299,045

Bank of Nagoya, Ltd.	185,000	822,602
Canon Sales Co., Inc.	124,900	1,625,556
Chiba Bank, Ltd.	941,000	5,452,063
Chudenko Corp.	41,100	559,435
Chugoku Bank, Ltd.	238,800	2,418,607
# Citizen Watch Co., Ltd.	318,000	3,202,838
Coca-Cola West Japan Co., Ltd.	58,400	1,414,961
Comsys Holdings Corp.	92,000	677,424
Cosmo Oil Co., Ltd.	764,000	2,230,851
Dai Nippon Ink & Chemicals, Inc.	459,000	1,076,537
Dai Nippon Pharmaceutical Co., Ltd.	106,000	885,881
Dai Nippon Printing Co., Ltd.	575,000	8,445,387
# Daicel Chemical Industries, Ltd.	485,000	2,246,738
Daido Steel Co., Ltd.	274,000	692,906
Daihatsu Motor Co., Ltd.	258,000	2,066,056
Daishi Bank, Ltd.	355,000	1,166,838
Daiwa House Industry Co., Ltd.	663,000	6,887,930
Denso Corp.	22,500	553,968
# Ebara Corp.	173,000	754,147
Ezaki Glico Co., Ltd.	174,600	1,216,350
Fuji Electric Co., Ltd.	525,780	1,335,093
Fuji Fire & Marine Insurance Co., Ltd.	297,000	982,473
# Fuji Heavy Industries	493,000	2,489,790
Fuji Oil Co., Ltd.	55,200	642,663
Fuji Photo Film Co., Ltd.	413,000	12,984,088
Fujikura, Ltd.	241,000	1,094,147
Fujitsu, Ltd.	256,000	1,587,075
Fukui Bank, Ltd.	343,000	1,398,261
# Fukuoka Bank, Ltd.	400,000	2,086,822
Fukuyama Transporting Co., Ltd.	266,000	1,248,819
* Furukawa Electric Co., Ltd.	380,000	1,538,236
Futaba Corp.	16,000	390,153
Futaba Industrial Co., Ltd.	44,100	769,768
# Glory, Ltd.	46,800	694,273

Gunma Bank, Ltd.	323,000	1,651,212
Gunze, Ltd.	148,000	699,213
Hachijuni Bank, Ltd.	344,000	2,255,861
# * Hankyu Corp.	174,000	652,256
Hanshin Electric Railway Co., Ltd.	216,000	682,187
Heiwa Corp.	81,500	1,205,077
Higo Bank, Ltd.	308,000	1,858,225
Hitachi Cable, Ltd.	236,000	956,636
Hitachi Maxell, Ltd.	96,000	1,359,008
Hitachi Metals, Ltd.	360,000	1,855,828
Hitachi, Ltd.	3,734,000	23,513,689
Hokkoku Bank, Ltd.	223,000	1,006,165
Hokuetsu Paper Mills, Ltd.	162,000	877,187
Hokugin Financial Group, Inc.	316,000	790,567
House Foods Corp.	117,000	1,566,578
Hyakugo Bank, Ltd.	258,000	1,468,943
Hyakujishi Bank, Ltd.	314,000	1,773,869
* Ishikawajima-Harima Heavy Industries Co., Ltd.	819,000	1,219,880

* Itochu Corp.	120,000	496,240
Itoham Foods, Inc.	132,000	634,418
Iyo Bank, Ltd.	204,000	1,338,532
Japan Airport Terminal Co., Ltd.	33,000	327,275
Joyo Bank, Ltd.	545,000	2,215,286
Juroku Bank, Ltd.	349,000	1,355,178
Kagoshima Bank, Ltd.	132,000	776,343
Kamigumi Co., Ltd.	357,000	2,699,500
Kandenko Co., Ltd.	129,000	678,473
Kansai Paint Co., Ltd., Osaka	131,000	843,325
Katokichi Co., Ltd.	34,500	636,406
# Kawasaki Heavy Industries, Ltd.	910,000	1,379,155
Kikkoman Corp.	259,000	2,275,593
Kinden Corp.	167,000	1,036,828
Kirin Brewery Co., Ltd.	614,000	5,543,436
# Kissei Pharmaceutical Co., Ltd.	41,000	782,969
Kobe Steel, Ltd.	2,632,000	3,806,031
Koito Manufacturing Co., Ltd.	101,000	861,625
# Kokuyo Co., Ltd.	81,200	926,638
Komatsu, Ltd.	1,279,000	7,870,816
Komori Corp.	47,000	660,789
# Koyo Seiko Co.	18,000	209,837
Kubota Corp.	52,000	261,406
Kuraray Co., Ltd.	241,000	1,806,663
Kuraya Sanseido, Inc.	25,800	316,380
Kureha Chemical Industry Co., Ltd.	122,000	485,999
KYORIN Pharmaceutical Co., Ltd.	52,000	759,055
# Makita Corp.	209,000	3,080,572
Marubeni Corp.	1,942,000	4,640,553
Marui Co., Ltd.	213,000	2,822,679

Maruichi Steel Tube, Ltd.	117,000	2,053,669
Matsushita Electric Industrial Co., Ltd.	1,977,135	26,634,470
Matsushita Electric Works, Ltd.	189,000	1,532,326
Meiji Seika Kaisha, Ltd. Tokyo	243,000	1,005,297
Michinoku Bank, Ltd.	187,000	1,007,500
Millea Holdings, Inc.	17	79,009
Mitsubishi Gas Chemical Co., Inc.	305,000	1,294,982
Mitsubishi Heavy Industries, Ltd.	2,555,000	6,928,830
# Mitsubishi Logistics Corp.	106,000	945,853
Mitsubishi Materials Corp.	975,000	2,073,192
# * Mitsubishi Motors Corp.	623,000	537,243
Mitsui Chemicals, Inc.	315,800	1,609,063
Mitsui Engineering and Shipbuilding Co., Ltd.	481,000	735,345
Mitsumi Electric Co., Ltd.	45,800	476,494
Mizuho Holdings, Inc.	1,192	4,839,734
Morinaga Milk Industry Co., Ltd.	160,000	678,069
Musashino Bank, Ltd.	20,000	734,085
Nagase & Co., Ltd.	87,000	687,074
Namco, Ltd.	5,500	138,649
Nanto Bank, Ltd.	317,000	1,397,797
NGK Insulators, Ltd.	216,000	1,766,487
NGK Spark Plug Co., Ltd.	144,000	1,481,502

Nichicon Corp.	51,200	602,037
Nichirei Corp.	180,000	616,694
Nifco, Inc.	37,000	566,034
Nihon Unisys, Ltd.	69,100	548,817
Nippon Broadcasting System, Inc.	20,690	976,839
Nippon Electric Glass Co., Ltd.	72,000	1,630,209
Nippon Kayaku Co., Ltd.	128,000	693,074
Nippon Meat Packers, Inc., Osaka	144,000	1,709,814
Nippon Mining Holdings, Inc.	326,500	1,505,589
Nippon Mitsubishi Oil Corp.	1,871,050	11,706,001
Nippon Paint Co., Ltd.	167,000	637,523
Nippon Sanso Corp.	30,000	154,998
# Nippon Sheet Glass Co., Ltd.	280,000	1,011,756
Nippon Shinpan Co., Ltd.	191,000	637,957
Nippon Shokubai Co., Ltd.	163,000	1,231,549
Nippon Television Network Corp.	9,400	1,418,177
# Nishimatsu Construction Co., Ltd.	364,000	1,158,339
Nishi-Nippon Bank, Ltd.	112,540	412,082
Nissay Dowa General Insurance Co., Ltd.	383,000	1,966,514
Nisshin Seifun Group, Inc.	148,000	1,476,830
Nisshin Steel Co., Ltd.	627,000	1,339,263
Nisshinbo Industries, Inc.	305,000	2,161,212
# * Nissho Iwai-Nichmen Holdings Corp.	130,400	476,805
# NSK, Ltd.	319,000	1,407,535
Obayashi Corp.	520,000	2,551,756
Ogaki Kyoritsu Bank, Ltd.	50,000	254,729



Oji Paper Co., Ltd.	275,000	1,660,478
Okumura Corp.	144,000	686,196
Onward Kashiyama Co., Ltd.	100,000	1,405,468
PanaHome Corp.	106,000	585,244
Pioneer Electronic Corp.	81,800	1,798,474
Promise Co., Ltd.	60,500	3,848,205
Q.P. Corp.	109,600	914,993
# Rengo Co., Ltd.	152,000	751,238
* Resona Holdings, Inc.	1,873,000	3,056,297
San In Godo Bank, Ltd.	110,000	823,475
Santen Pharmaceutical Co., Ltd.	52,000	967,735
Sanwa Shutter Corp.	101,000	498,252
Sanyo Shinpan Finance Co., Ltd.	19,800	1,164,091
# Sapporo Breweries, Ltd.	251,000	883,480
Sapporo Hokuyo Holdings, Inc.	224	1,414,992
Seino Transportation Co., Ltd.	193,000	1,824,136
Sekisui Chemical Co., Ltd.	557,000	4,201,748
Sekisui House, Ltd.	942,000	9,493,728
Seventy-seven (77) Bank, Ltd.	241,000	1,450,178
SFCG Co., Ltd.	8,010	1,672,338
Shiga Bank, Ltd.	272,000	1,361,358
Shikoku Bank, Ltd.	72,000	416,405
Shimachu Co., Ltd.	36,200	870,072
Shimadzu Corp.	103,000	504,109
Shinko Securities Co., Ltd.	470,000	1,467,128
Shizuoka Bank, Ltd.	473,000	3,578,607

Sumitomo Bakelite Co., Ltd.	105,000	648,079
Sumitomo Corp.	471,000	3,438,432
# Sumitomo Electric Industries, Ltd.	472,000	4,327,769
Sumitomo Forestry Co., Ltd.	139,000	1,408,736
Sumitomo Metal Industries, Ltd. Osaka	1,481,000	1,717,929
# Sumitomo Metal Mining Co., Ltd.	313,000	2,061,597
Sumitomo Osaka Cement Co., Ltd.	269,000	627,800
Sumitomo Rubber	19,000	167,866
Sumitomo Trust & Banking Co., Ltd.	21,000	127,264
Suruga Bank, Ltd.	87,000	646,780
Suzuken Co., Ltd.	54,000	1,467,309
Taiheiyo Cement Corp.	1,209,800	2,883,164
# Taisei Corp.	1,325,000	4,551,308
Taiyo Yuden Co., Ltd.	72,000	838,241
Takara Standard Co., Ltd.	118,000	673,367
Takashimaya Co., Ltd.	124,000	1,131,716
Takefuji Corp.	35,920	2,512,093
TDK Corp.	10,100	669,330
Teijin, Ltd.	893,000	3,105,422
Teikoku Oil Co., Ltd.	346,000	1,844,571
Toda Corp.	203,000	804,071
Toho Bank, Ltd.	254,000	956,510

Tokai Tokyo Securities Co., Ltd.	155,000	440,401
Tokuyama Corp.	248,000	1,110,186
Tokyo Broadcasting System, Inc.	117,500	1,868,334
# Tokyo Steel Manufacturing Co., Ltd.	55,800	939,707
Tokyo Style Co., Ltd.	133,000	1,446,149
Tokyo Tatemono Co., Ltd.	143,000	796,320
Toppan Printing Co., Ltd.	441,000	4,570,931
Toray Industries, Inc.	620,000	2,942,746
Toshiba TEC Corp.	181,000	777,176
Tostem Inax Holding Corp.	160,000	3,037,684
# Toyo Ink Manufacturing Co., Ltd.	174,000	626,441
Toyo Seikan Kaisha, Ltd.	287,600	4,861,959
Toyo Suisan Kaisha, Ltd.	64,000	790,675
Toyota Auto Body Co., Ltd.	86,000	1,396,245
Toyota Industries Corp.	76,500	1,749,889
# Toyota Tsusho Corp.	314,000	3,393,101
TV Asahi Corp.	202	394,591
UNY Co., Ltd.	133,000	1,506,832
Wacoal Corp.	149,000	1,467,061
Yamagata Bank, Ltd.	153,700	693,875
Yamaguchi Bank, Ltd.	133,000	1,358,143
Yamanashi Chuo Bank, Ltd.	119,000	664,162
Yamatake Corp.	20,000	200,689
Yamazaki Baking Co., Ltd.	155,000	1,395,104
Yokohama Rubber Co., Ltd.	410,000	1,651,685
York-Benimaru Co., Ltd.	29,300	733,833
<b>TOTAL COMMON STOCKS</b> (Cost \$411,129,363)		<b>415,835,398</b>

#### INVESTMENT IN CURRENCY - (0.0%)

* Japanese Yen		17,609
(Cost \$17,613)		
<b>TOTAL – JAPAN</b> (Cost \$411,146,976)		<b>415,853,007</b>

#### FRANCE – (11.3%)

##### COMMON STOCKS – (11.3%)

# AGF (Assurances Generales de France SA)	177,559	10,177,706
# * Air France	174,075	2,672,679
Air Liquide SA	9,820	1,545,489
* Alstom SA	185,169	99,449
Arcelor SA	167,800	2,872,657
AXA	1,670,413	34,337,052
BNP Paribas SA	860,839	52,357,613
Bongrain SA	7,145	452,252
* Business Objects SA	54,856	1,021,516
* Cap Gemini SA	96,137	2,739,023
* Club Mediterranee SA	8,962	403,547
Compagnie de Saint-Gobain	288,912	14,577,918

Compagnie Francaise d' Etudes et de Construction Technip SA	16,088	2,415,634
Credit Agricole SA	27,709	700,583
Eiffage SA	6,954	636,584
Esso SA	686	93,207
Euler-Hermes SA	10,354	554,054
* Eurafrance	18,000	1,161,238
# Faurecia SA	30,445	2,167,616
# Fimalac SA	46,887	1,786,196
France Telecom SA	188,321	4,457,606
Generale des Etablissements Michelin SA Series B	107,620	5,714,876
# Havas SA	300,744	1,438,851
Imerys SA	44,000	2,747,908
LaFarge SA	103,058	8,877,117
LaFarge SA Prime Fidelity	85,542	7,334,340
Lagardere S.C.A. SA	10,900	656,513
Nexans	9,618	317,271
Peugeot SA	238,144	14,333,088
Pinault Printemps Redoute SA	67,999	6,225,250
# Rallye SA	18,020	891,906
# Remy Cointreau SA	56,022	1,952,952
# Renault SA	200,088	16,101,254
Rexel SA	10,713	449,621
SA Des Galeries Lafayette	900	152,057
Schneider SA	128,663	8,084,427
# * Scor SA	733,800	1,058,223
SEB SA Prime Fidelity	9,900	1,039,522
Societe BIC SA	52,288	2,232,570
# Societe des Ciments de Francais	35,796	2,933,432
Societe Generale Paris	293,528	25,184,749
Sodexo Alliance SA	14,126	372,670

Suez (ex Suez Lyonnaise des Eaux)	701,284	13,653,843
Thomson Multimedia	179,505	3,419,985
Unibail SA	26,231	2,968,757
Valeo SA	73,528	2,904,071
Vallourec (Usines a Tubes de Lorraine Escaut et Vallourec Reunies)	4,504	441,717
Veolia Environnement SA	25,700	664,963
* Vivendi Universal SA	403,364	10,020,963

TOTAL COMMON STOCKS  
(Cost \$208,980,378) 279,402,515

RIGHTS/WARRANTS – (0.0%)  
\* Rallye SA Series B Warrants 11/30/05 3,300

(Cost \$7,244)  
TOTAL – FRANCE  
(Cost \$208,987,622) 279,405,815

MALAYSIA – (0.0%)

COMMON STOCKS – (0.0%)

* Rekapacific Berhad	691,000	0
<b>SWITZERLAND – (6.7%)</b>		
<b>COMMON STOCKS – (6.7%)</b>		
Baloise-Holding	214,760	8,136,270
Bank Sarasin & Cie Series B, Basel	180	248,705
Banque Cantonale Vaudoise	12,608	1,436,348
Berner Kantonalbank	23,400	2,813,014
* Ciba Spezialitaetenchemie Holding AG	81,000	4,921,099
Cie Financiere Richemont AG Series A	1,251,000	32,043,271
Clariant AG	19,200	234,102
Converium Holding AG	14,400	290,483
* Credit Suisse Group	172,931	5,405,988
* Fischer (Georg) AG, Schaffhausen	1,280	315,461
# Givaudan SA	5,792	3,593,650
Helvetia Patria Holding	16,301	2,609,753
# Holcim, Ltd.	199,770	10,725,841
Jelmoli Holding AG	500	615,681
Luzerner Kantonalbank AG	14,627	2,291,046
Pargesa Holding SA, Geneve	1,935	5,263,715
PSP Swiss Property AG	109,600	4,146,298
Rieters Holdings AG	7,860	2,116,362
Sig Holding AG	44,130	8,038,140
* Sika Finanz AG, Baar	3,828	2,068,188
St. Galler Kantonalbank	14,319	3,122,098
# * Swiss Life AG	132,140	14,333,521
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Swiss Reinsurance Co., Zurich	82,700	4,689,350
* Syngenta AG	165,100	14,851,530
# Unaxis Holding AG	45,400	3,897,119
# * Valiant Holding AG	39,295	3,206,378
Valora Holding AG	12,170	2,662,597
* Zurich Financial SVCS AG	152,206	21,305,279
<b>TOTAL – SWITZERLAND</b>		<b>165,381,287</b>
(Cost \$130,255,074)		
<b>GERMANY – (6.4%)</b>		
<b>COMMON STOCKS – (6.4%)</b>		
Aachener und Muenchener Beteiligungs AG	33,828	2,380,190
Aareal Bank AG	22,825	619,546
Allianz AG	11,053	1,069,243
* Bankgesellschaft Berlin AG	233,550	571,665
BASF AG	386,050	20,986,277
Bayer AG	498,853	12,887,932
* Bayerische Vereinsbank AG	522,931	8,600,526
BHW Holding AG	34,600	452,363
Bilfinger & Berger Bau AG	23,702	803,487
* Commerzbank AG	408,050	6,726,140
DaimlerChrysler AG	654,131	27,286,390

Deutsche Bank AG	398,321	27,291,689
* Deutsche Lufthansa AG	383,372	4,474,212
E.ON AG	12,593	897,337
Fraport AG	68,708	2,166,627
Fresenius Medical Care AG	27,600	2,017,574
* Heidelberger Druckmaschinen AG	46,167	1,365,074
Heidelberger Zement AG	70,373	3,098,041
Hochtief AG	56,150	1,315,958
* Hypo Real Estate Holding AG	84,277	2,694,634
IVG Immobilien AG	30,276	336,885
# Karstadt Quelle AG	44,173	700,267
Linde AG	77,043	4,142,516
MAN AG	88,000	3,000,024
Merck KGAA	36,000	1,898,239
* MG Technologies AG	150,773	1,926,033
# Preussag AG	131,223	2,426,412
Salzgitter AG	13,041	173,745
SCA Hygiene Products AG	3,550	1,246,701
ThyssenKrupp AG	325,691	6,097,119
Vattenfall Europe AG	94,898	3,067,955
Volkswagen AG	155,547	6,017,527
<b>TOTAL – GERMANY</b>		<b>158,738,328</b>
(Cost \$160,130,704)		

#### NETHERLANDS – (5.2%)

##### COMMON STOCKS – (5.2%)

ABN AMRO Holding NV	676,189	14,399,534
Aegon NV	1,335,528	14,305,243
* Air France	18,150	276,604
AM NV	65,086	519,718
Buhrmann NV	94,439	761,882
DSM NV	99,492	4,851,502
* Hagemeyer NV	342,825	608,384
Hunter Douglas NV	94,242	4,145,477
IHC Caland NV	21,931	1,055,678
ING Groep NV	1,856,950	45,482,984
* Koninklijke Ahold NV	671,500	4,167,189
Koninklijke KPN NV	778,922	5,990,395
Koninklijke Nedlloyd NV	12,142	461,691
Koninklijke Philips Electronics NV	780,482	18,102,272
New Skies Satellites NV	52,400	407,739
Nutreco Holding NV	23,646	762,486
NV Holdingsmij de Telegraaf	6,800	150,596
Oce NV	60,734	927,049
Vedior NV	46,388	632,633
# * Versatel Telecom International NV	323,150	600,764
VNU NV	380,388	9,720,009

TOTAL COMMON STOCKS		
(Cost \$99,004,266)		128,329,829
RIGHTS/WARRANTS – (0.0%)		
ABN AMRO Holding NV Coupons 09/24/04	676,189	0
* Aegon NV Coupons 09/13/04	1,335,528	0
* Air France Warrants 11/06/07	16,500	14,438
TOTAL RIGHTS/WARRANTS		14,438
(Cost \$21,343)		
TOTAL – NETHERLANDS		
(Cost \$99,025,609)		128,344,267
SPAIN – (4.3%)		
COMMON STOCKS – (4.3%)		
# Acerinox SA	261,360	3,548,611
Arcelor SA	30,000	511,988
# Autopistas Concesionaria Espanola SA	950,327	17,088,151
Banco de Andalucia	900	76,530
Banco de Sabadell SA	154,021	3,062,908
# Banco Pastor SA	59,400	1,792,241
Banco Santander Central Hispanoamerica SA	754,687	7,421,062
Cementos Portland SA	21,016	1,204,935
Corporacion Mapfre Compania Internacional de Reaseguros SA	146,555	1,668,537
Ebro Puleva SA	120,322	1,390,174
Endesa SA, Madrid	866,446	16,072,999
Gas Natural SA, Buenos Aires	121,385	2,895,054
# Iberdrola SA	535,000	10,933,170
# Iberia Lineas Aereas de Espana SA	617,500	1,627,156
Inmobiliaria Colonial SA ICESA	41,300	1,193,760
# Inmobiliaria Urbis SA	96,328	1,098,183
Metrovacesa SA	98,415	4,266,939
# Repsol SA	964,984	19,999,312
Sociedad General de Aguas de Barcelona SA	119,484	2,095,635
# Sol Melia SA	157,217	1,277,159
Union Fenosa SA	230,000	5,113,494
Vallehermoso SA	45,000	615,744
TOTAL COMMON STOCKS		104,953,742
(Cost \$74,428,710)		
RIGHTS/WARRANTS – (0.0%)		
* Sacyr Vallerhermoso SA Rights 09/09/04	45,000	15,313
(Cost \$0)		
TOTAL – SPAIN		
(Cost \$74,428,710)		104,969,055

## AUSTRALIA – (4.2%)

## COMMON STOCKS – (4.2%)

# Amcor, Ltd.	504,657	2,618,480
AMP, Ltd.	1,026,451	4,561,705
# Ansell, Ltd.	303,463	1,813,722
# APN News & Media, Ltd.	486,363	1,551,997
AWB, Ltd.	356,256	1,152,046
# AXA Asia Pacific Holdings, Ltd.	2,837,724	7,785,282
Bluescope Steel, Ltd.	1,252,100	6,995,366
Boral, Ltd.	899,150	4,478,132
Caltex Australia, Ltd.	440,369	2,856,278
Commonwealth Bank of Australia	48,696	1,044,157
CSR, Ltd.	1,514,337	2,472,175
Downer Group, Ltd.	216,113	576,578
Futuris Corp., Ltd.	456,719	579,331
Insurance Australiz Group, Ltd.	1,428,272	5,154,950
# Lend Lease Corp., Ltd.	568,460	4,506,227
Lion Nathan, Ltd.	871,345	4,384,073
Mayne Group, Ltd.	1,280,958	3,681,111
Mirvac, Ltd.	1,162,693	3,734,366
Onesteel, Ltd.	436,697	899,812
Orica, Ltd.	358,303	4,121,859
Origin Energy, Ltd.	686,245	2,873,367
# Paperlinx, Ltd.	727,704	2,723,831
# Publishing and Broadcasting, Ltd.	405,482	3,923,870
# Qantas Airways, Ltd.	3,082,968	7,450,598
Rinker Group, Ltd.	1,155,484	7,144,259
Santos, Ltd.	953,246	4,444,252
# Seven Network, Ltd.	383,865	1,331,777

* Southcorp, Ltd.	1,146,542	2,785,151
Stockland Trust Group	22,849	90,997
# WMC Resources, Ltd.	1,760,061	<u>6,242,478</u>

## TOTAL – AUSTRALIA

(Cost \$66,167,654)

103,978,227

## SWEDEN – (3.4%)

## COMMON STOCKS – (3.4%)

# * Ainax AB	40,366	1,297,571
Carbo AB	2,900	70,677
Castellum AB	4,100	102,822
# * Drott Series AB	131,600	1,915,909
Gambro AB Series A	555,400	5,985,090
Gambro AB Series B	216,300	2,293,994
Holmen AB Series A	6,300	189,354
Holmen AB Series B	155,700	4,457,918
NCC AB Series B	59,700	609,344
Nordic Baltic Holdings AB	1,843,100	14,163,010

Skandinaviska Enskilda Banken Series A	196,000	2,765,995
Skandinaviska Enskilda Banken Series C	9,800	134,194
SSAB Swedish Steel Series A	180,800	3,174,671
SSAB Swedish Steel Series B	60,500	1,012,481
Svenska Cellulosa AB Series A	19,000	716,461
Svenska Cellulosa AB Series B	221,100	8,321,386
Svenska Kullagerfabriken AB Series A	22,650	844,547
Svenska Kullagerfabriken AB Series B	29,700	1,093,075
Telia AB	1,547,000	7,324,962
Trelleborg AB Series B	160,600	2,417,370
Volvo AB Series A	243,200	7,995,176
Volvo AB Series B	443,400	15,191,160
Whilborg Fastigheter AB Class B	35,800	498,944

TOTAL – SWEDEN

(Cost \$65,720,204)

82,576,111

HONG KONG – (3.2%)

COMMON STOCKS – (3.2%)

Cheung Kong Holdings, Ltd.	1,386,000	11,979,157
China Overseas Land & Investment, Ltd.	1,864,000	371,315
China Travel International Investment, Ltd.	680,000	139,747
Chinese Estates Holdings, Ltd.	44,000	27,203
Great Eagle Holdings, Ltd.	175,987	335,826
Hang Lung Development Co., Ltd.	2,518,000	3,893,462
# Hang Lung Properties, Ltd.	624,500	912,447
Henderson Land Development Co., Ltd.	123,000	603,878
Hong Kong and Shanghai Hotels, Ltd.	225,500	145,896
Hopewell Holdings, Ltd.	1,455,000	3,158,359

Hutchison Whampoa, Ltd.	2,060,000	16,249,391
Hysan Development Co., Ltd.	2,141,621	3,722,586
I-Cable Communications, Ltd.	80,121	25,469
Kerry Properties, Ltd.	2,279,884	4,135,088
New Asia Realty & Trust Co., Ltd.	140,000	54,820
New World Development Co., Ltd.	2,625,649	2,487,047
# Shanghai Industrial Holdings, Ltd.	1,094,000	2,018,221
# Shangri-La Asia, Ltd.	4,147,482	3,853,240
Shun Tak Holdings, Ltd.	134,000	70,539
# Sino Land Co., Ltd.	8,041,407	5,997,954
Tsim Sha Tsui Properties, Ltd.	472,000	591,019
Wharf Holdings, Ltd.	3,619,214	11,998,418
Wheelock and Co., Ltd.	3,940,000	5,593,301

TOTAL COMMON STOCKS

(Cost \$72,911,897)

78,364,383

RIGHTS/WARRANTS – (0.0%)

* China Travel International Investment, Ltd. Warrants 05/31/06	136,000	4,359
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(Cost \$0)		
TOTAL – HONG KONG		
(Cost \$72,911,897)		78,368,742

ITALY – (2.9%)

COMMON STOCKS – (2.9%)

* Alitalia Linee Aeree Italiane SpA Series A	6,690,000	1,569,650
* Banca Antoniana Popolare Veneta SpA	83,000	1,716,239
# Banca Monte Dei Paschi di Siena SpA	1,623,479	4,751,794
* Banca Nazionale del Lavoro SpA	1,652,361	3,832,411
# Banca Popolare di Lodi Scarl	437,995	4,072,450
Banca Popolare di Milano	665,400	4,113,064
Benetton Group SpA	181,249	1,982,045
Buzzi Unicem SpA	67,793	822,134
Caltagirone Editore SpA	222,304	1,678,995
Capitalia SpA	2,910,876	8,939,503
CIR SpA (Cie Industriale Riunite), Torino	500,000	975,905
# Compagnia Assicuratrice Unipol SpA	452,120	1,716,315
# * E.Biscom SpA	16,000	782,834
# * Edison SpA	899,081	1,492,787
Erg SpA	197,993	1,474,911
# * Fiat SpA	1,054,970	7,576,561
# IFIL Finanziaria Partecipazioni SpA	1,368,874	4,424,593
Italcementi SpA	444,060	6,049,298
Italmobiliare SpA, Milano	33,664	1,642,997
Manifattura Lane Gaetano Marzotto & Figli SpA	5,573	74,754
Milano Assicurazioni SpA	182,000	701,130
# Pirelli & Co. SpA	1,486,658	1,440,605
# SAI SpA (Sta Assicuratrice Industriale), Torino	167,605	3,648,323
San Paolo-IMI SpA	121,701	1,366,410
# Societe Cattolica di Assicurazioni Scarl SpA	8,800	340,903

Telecom Italia SpA	1,209,533	3,628,764
TOTAL COMMON STOCKS		
(Cost \$76,010,137)		70,815,375

RIGHTS/WARRANTS – (0.0%)

* Fiat SpA Warrants 01/31/07	51,693	8,737
(Cost \$0)		

TOTAL – ITALY

(Cost \$76,010,137)		70,824,112
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IRELAND – (1.5%)

COMMON STOCKS – (1.5%)

Allied Irish Banks P.L.C.	144,188	2,271,269
Bank of Ireland P.L.C.	99,637	1,339,568
CRH P.L.C.	329,029	7,470,321
* Elan Corp. P.L.C.	690,634	15,395,795

Irish Permanent P.L.C.	650,175	9,921,850
<b>TOTAL – IRELAND</b>		
(Cost \$21,385,360)		<b>36,398,803</b>
<b>BELGIUM – (1.3%)</b>		
<b>COMMON STOCKS – (1.3%)</b>		
Ackermans & Van Haaren SA	4,187	103,758
Algemene Mij Voor Nijverheidskredit Almanij	94,286	5,908,748
Banque Nationale de Belgique	1,049	3,695,291
Bekaert SA	2,787	174,938
Cofinimmo SA	1,108	154,671
Delhaize Freres & cie le Lion SA Molenbeek-Saint Jean	109,966	6,189,585
Dexia SA	191,251	3,304,838
D' Ieteren SA	431	87,888
Groupe Bruxelles Lambert	55,500	3,482,032
* ING Bank Belgium NV	128	4
Nationale a Portefeuille	4,029	616,419
Sofina SA	10,500	518,617
Suez (ex Suez Lyonnaise des Eaux)	95,400	1,861,679
Tessenderlo Chemie	31,155	1,185,097
* Umicore-Strip VVPR	2,009	295
Union Miniere SA	70,740	4,769,465
<b>TOTAL – BELGIUM</b>		
(Cost \$26,690,265)		<b>32,053,325</b>
<b>FINLAND – (1.3%)</b>		
<b>COMMON STOCKS – (1.3%)</b>		
Fortum Oyj	45,985	646,006
Huhtamaki Van Leer Oyj	2,300	31,893
# Kemira Oyj	101,377	1,260,633
# Kesko Oyj	157,000	3,428,022
Metso Oyj	219,166	2,822,891
# M-real Oyj Series B	253,400	1,746,008
Okobank Class A	65,000	723,470
Outokumpu Oyj Series A	351,300	5,493,855
Rautaruukki Oyj Series K	12,900	117,681
Stora Enso Oyj Series R	595,800	8,018,620
Upm-Kymmene Oyj	303,300	5,807,223
Wartsila Corp. Oyj Series B	39,600	932,016
<b>TOTAL – FINLAND</b>		
(Cost \$25,030,686)		<b>31,028,318</b>
<b>DENMARK – (1.3%)</b>		
<b>COMMON STOCKS – (1.3%)</b>		
Carlsberg A.S. Series B	32,525	1,507,964

Codan A.S.	57,000	2,348,264
# Danisco A.S.	50,530	2,530,720
Danske Bank A.S.	395,753	9,575,146
* Jyske Bank A.S.	41,000	2,490,028
Nordea AB	475,918	3,639,862
Rockwool, Ltd.	31,200	1,377,814
Sydbank A.S.	7,120	1,068,357
Tele Danmark A.S.	179,750	6,341,239

TOTAL – DENMARK

(Cost \$22,894,670) 30,879,394

SINGAPORE – (1.0%)

COMMON STOCKS – (1.0%)

DBS Group Holdings, Ltd.	357,000	3,262,307
Fraser & Neave, Ltd.	756,290	6,201,154
Haw Par Brothers International, Ltd.	2,698	7,885
Keppel Corp., Ltd.	855,000	3,556,989
# Neptune Orient Lines, Ltd.	801,000	1,322,412
Overseas Chinese Banking Corp., Ltd.	94,000	731,739
Sembcorp Industries, Ltd.	400,000	306,968
Singapore Airlines, Ltd.	782,000	5,085,527
Singapore Land, Ltd.	813,000	2,064,560
United Overseas Bank, Ltd.	66,000	513,583
United Overseas Land, Ltd.	1,734,000	2,253,228

TOTAL COMMON STOCKS

(Cost \$19,900,319) 25,306,352

INVESTMENT IN CURRENCY – (0.0%)

\* Singapore Dollars 104,878

(Cost \$104,825)

TOTAL – SINGAPORE

(Cost \$20,005,144) 25,411,230

NORWAY – (0.9%)

COMMON STOCKS – (0.9%)

* Aker Kvaerner OGEP ASA	28,517	532,511
* Aker Yards AS	17,583	249,433
Den Norske Bank ASA Series A	759,794	5,788,292
Norsk Hydro ASA	142,600	8,899,874
Norske Skogindustrier ASA Series A	247,500	4,127,975
Storebrand ASA	355,300	2,382,052
* Yara International ASA	16,700	148,067

TOTAL – NORWAY

(Cost \$19,900,847) 22,128,204

EMU – (0.7%)

INVESTMENT IN CURRENCY – (0.7%)

Euro Currency 17,257,626

(Cost \$17,155,915)

PORTUGAL – (0.4%)

COMMON STOCKS – (0.4%)

Banco Comercial Portugues SA	1,062,811	2,239,141
Banco Espirito Santo e Comercial de Lisboa	85,141	1,392,208
BPI SGPS SA	477,999	1,680,513
Cimpor Cimentos de Portugal SA	503,265	2,559,141
Portucel-Empresa Produtora de Pasta de Papel SA	1,442,478	<u>2,700,132</u>

TOTAL – PORTUGAL

(Cost \$9,665,538) 10,571,135

AUSTRIA – (0.4%)

COMMON STOCKS – (0.4%)

* Bank Austria Creditanstalt AG	42,495	2,697,285
Bohler Uddeholm AG	6,402	536,032
OMV AG	11,228	2,570,091
Voestalpine AG	62,211	3,051,539
Wienerberger AG	16,123	<u>584,869</u>

TOTAL – AUSTRIA

(Cost \$7,205,163) 9,439,816

GREECE – (0.3%)

COMMON STOCKS – (0.3%)

* Agricultural Bank of Greece S.A.	123,600	676,483
Alpha Credit Bank	35,040	854,004
Bank of Greece	8,520	876,414
Bank of Piraeus S.A.	4,600	51,338
Commercial Bank of Greece	44,760	925,496
EFG Eurobank Ergasias S.A.	60,097	1,317,851
Hellenic Petroleum S.A.	159,140	1,283,823
Hellenic Telecommunication Organization Co. S.A.	140,460	1,779,419
Intracom S.A.	92,390	358,843
National Bank of Greece	20,176	<u>441,592</u>

TOTAL – GREECE

(Cost \$7,870,638) 8,565,263

NEW ZEALAND – (0.2%)

COMMON STOCKS – (0.2%)

Auckland International Airport, Ltd.	99,828	484,702
Carter Holt Harvey, Ltd.	1,955,577	<u>3,176,158</u>

## TOTAL – NEW ZEALAND

(Cost \$3,084,885)

4,242,021

	Face Amount (000)	Value †
<b>TEMPORARY CASH INVESTMENTS – (8.4%)</b>		
Repurchase Agreement, Deutsche Bank Securities, Lehman Brothers, & Mizuho Securities USA 1.55%, 09/01/04 (Collateralized by \$188,342,858 U.S. Treasury Obligations, STRIPS, & TIPS, rates ranging from 1.625% to 6.50%, maturities ranging from 09/30/05 to 07/15/13, valued at \$202,559,053) to be repurchased at \$198,602,676 (Cost \$198,594,073) ^	\$ 198,594	198,594,073
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$9,059,000 FHLMC Notes 1.85%, 11/17/04, valued at \$9,092,971) to be repurchased at \$8,958,341 (Cost \$8,958,000)	8,958	8,958,000
<b>TOTAL TEMPORARY CASH INVESTMENTS</b>		<b>207,552,073</b>
(Cost \$207,552,073)		
<b>TOTAL INVESTMENTS - (100.0%)</b>		<b>\$ 2,461,305,486</b>
(Cost \$2,113,212,961)††		

- † See Security Valuation Note.
- @ Denominated in local currency or the Euro.
- ^ Security purchased with cash proceeds from securities on loan.
- # Total or Partial Securities on Loan.
- \* Non-Income Producing Securities.
- †† The cost for federal income tax purposes is \$2,113,403,414.

**THE JAPANESE SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Shares	Value †
<b>JAPAN – (78.1%)</b>		
<b>COMMON STOCKS – (77.2%)</b>		
* A&A Material Corp.	123,000	\$ 109,673
* ABILIT Corp.	22,000	119,969
Achilles Corp.	549,000	920,289
Aderans Co., Ltd.	63,450	1,217,470
# Advan Co., Ltd.	38,300	460,820
ADVANEX, Inc.	78,000	359,109

* Aeon Fantasy Co., Ltd.	15,600	374,133
* Ahjikan Co., Ltd.	4,500	41,328
# Ahresty Corp.	28,300	319,527
Aica Kogyo Co., Ltd.	87,000	1,039,302
Aichi Bank, Ltd.	15,800	1,058,501
# Aichi Corp.	119,900	518,115
* Aichi Machine Industry Co., Ltd.	153,000	556,021
Aichi Steel Corp.	68,000	314,816
Aichi Tokei Denki Co., Ltd.	67,000	197,735
Aida Engineering, Ltd.	113,000	506,517
Aigan Co., Ltd.	33,500	245,377
Aiphone Co., Ltd.	32,000	564,517
Airport Facilities Co., Ltd.	79,970	409,280
Airtech Japan, Ltd.	12,100	102,574
Aisan Industry Co., Ltd.	80,500	803,684
* Akai Electric Co., Ltd.	363,000	3,308
Akebono Brake Industry Co., Ltd.	141,000	805,830
Akita Bank, Ltd.	206,000	827,449
# Allied Telesis KK	103,000	283,286
Aloka Co., Ltd.	43,000	318,511
# Alpha Systems Inc.	19,600	328,707
# Alpine Electronics, Inc.	86,200	1,181,630
Alps Logistics Co., Ltd.	21,000	471,134
Altech Co., Ltd.	14,000	60,727
* Altech Corp.	8,500	139,901
Amano Corp.	154,000	1,306,272
Amatsuji Steel Ball Manufacturing Co., Ltd.	42,000	437,267
Ando Corp.	120,000	283,090
Anest Iwata Corp.	74,000	176,238
# Anrakutei Co., Ltd.	24,000	179,082
# Anritsu Corp.	170,000	1,194,531
* AOC Holdings, Inc.	111,100	960,962
AOI Advertising Promotion, Inc.	21,000	142,333
AOI Electronics Co., Ltd.	16,700	278,669
Aoki International Co., Ltd.	78,100	1,024,664

Aomori Bank, Ltd.	262,000	1,006,053
* Apic Yamada Corp.	20,000	102,265
* Arai-Gumi, Ltd.	34,450	57,161
Arakawa Chemical Industries, Ltd.	23,800	285,941
Araya Industrial Co., Ltd.	84,000	146,011
* Argo 21 Corp.	13,200	92,887
Ariake Japan Co., Ltd.	5,300	144,641
Aronkasei Co., Ltd.	53,000	209,666
As One Corp.	22,500	602,273
Asahi Denka Kogyo KK	169,000	1,619,089
Asahi Diamond Industrial Co., Ltd.	112,000	601,402
Asahi Kogyosha Co., Ltd.	48,000	144,086
# Asahi Organic Chemicals Industry Co., Ltd.	157,000	446,362

#	Asahi Pretec Corp.	30,800	360,666
* #	Asahi Soft Drinks Co., Ltd.	81,500	700,698
*	Asahi Tec Corp.	86,000	157,484
* #	Asahi Techno Glass Corp.	95,000	540,097
	Asanuma Corp.	123,000	222,414
	Ashimori Industry Co., Ltd.	84,000	181,738
	Asia Air Survey Co., Ltd.	17,000	46,792
#	Asia Securities Printing Co., Ltd.	29,000	265,931
	Asics Corp.	333,000	1,048,585
*	Asics Trading Co., Ltd.	12,000	180,164
*	Asti Corp.	8,000	65,852
	Asunaro Construction., Ltd.	65,000	401,968
	Ataka Constuction & Engineering Co., Ltd.	38,000	138,677
	Atom Corp.	16,600	200,071
#	Atsugi Co., Ltd.	322,000	402,009
	Aucnet, Inc.	15,000	242,928
*	Autoseven Co., Inc.	7,600	81,983
#	Avex Inc.	61,600	869,505
*	Azel Corp., Tokyo	89,000	101,743
	Bando Chemical Industries, Ltd.	213,000	719,546
	Bank of Okinawa, Ltd.	33,900	777,724
	Bank of Saga, Ltd.	212,000	757,604
	Bank of the Ryukyus, Ltd.	45,880	772,562
*	Banpresto Co., Ltd.	14,600	208,524
*	Belluna Co., Ltd.	22,000	742,647
#	Best Denki Co., Ltd.	214,000	934,749
*	Biken Techno Corp.	4,200	27,573
#	BSL Corp.	237,950	505,208
	Bull Dog Sauce Co., Ltd.	26,000	284,014
	Bunka Shutter Co., Ltd.	134,000	669,272
	Cabin Co., Ltd.	67,000	154,769
#	CAC Corp.	31,100	219,504
	Calpis Co., Ltd.	125,000	868,228
#	Canon Electronics, Inc.	43,000	907,360
#	Canon Finetech, Inc.	67,070	1,309,738
#	Capcom Co., Ltd.	87,400	889,575
*	Catena Corp.	46,000	138,232
*	Cats, Inc.	15,400	421
#	Cecile Co., Ltd.	64,100	618,352

	Central Finance Co., Ltd.	180,000	613,229
	Central Security Patrols Co., Ltd.	31,400	241,614
	CFS Corp.	47,500	322,275
*	Chiba Kogyo Bank, Ltd.	80,600	494,618
#	Chino Corp.	70,000	220,799
	Chiyoda Co., Ltd.	64,400	1,026,699
	Chofu Seisakusho Co., Ltd.	54,500	918,270
*	Chori Co., Ltd.	256,000	402,255
	Chuetsu Pulp and Paper Co., Ltd.	176,000	446,542

* Chugai Mining Co., Ltd.	188,600	133,028
Chugai Ro Co., Ltd.	139,000	305,325
Chugoku Marine Paints, Ltd.	111,000	575,247
# Chugokukogyo Co., Ltd.	45,000	156,598
Chukyo Bank, Ltd.	240,000	854,789
Chuo Denki Kogyo Co., Ltd.	35,000	243,213
Chuo Gyorui Co., Ltd.	61,000	106,834
Chuo Spring Co., Ltd., Nagoya	91,000	364,020
Chuo Woollen Mills, Ltd.	24,000	31,748
CKD Corp.	113,000	643,466
* # Clarion Co., Ltd.	587,000	1,018,860
Cleanup Corp.	71,000	785,807
# CMK Corp.	78,000	1,114,098
Coca-Cola Central Japan Co., Ltd.	139	951,313
# Colowide Co., Ltd.	29,000	339,150
* # Columbia Music Entertainment, Inc.	212,000	201,844
Commuture Corp.	71,202	631,762
Computer Engineering & Consulting, Ltd.	29,800	320,016
* Co-Op Chemical Co., Ltd.	80,000	85,079
* Core Corp.	10,100	208,847
Corona Corp.	44,300	628,913
# Cosel Co., Ltd.	33,400	834,349
* Cosmo Securities Co., Ltd.	555,000	1,040,194
Create Medic Co., Ltd.	11,000	94,065
Credia Co., Ltd.	14,000	267,295
Cresco, Ltd.	11,600	108,069
CTI Engineering Co., Ltd.	19,000	103,528
* # Culture Convenience Club Co., Ltd.	75,600	926,621
CVS Bay Area, Inc.	10,000	31,792
* CVS Bay Area, Inc.	20,000	63,584
* Cybozu, Inc.	41	119,607
* D&M Holdings, Inc.	134,000	354,656
# Dai Nippon Toryo, Ltd.	193,000	274,160
Daibiru Corp.	178,000	1,233,271
Dai-Dan Co., Ltd.	65,000	341,849
Daido Kogyo Co., Ltd.	60,000	119,162
# Daidoh, Ltd.	54,000	534,730
* # Daiei, Inc.	249,500	506,252
Daifuku Co., Ltd.	176,000	941,342
Daihen Corp.	215,000	405,035
Daiho Corp.	96,000	196,759
Dai-Ichi Jitsugyo Co., Ltd.	80,000	217,328
Dai-Ichi Kogyo Seiyaku Co., Ltd.	47,000	140,945
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# Daiken Corp.	208,000	891,060
# Daiki Co., Ltd.	41,300	389,891
Daiko Clearing Services Corp.	25,000	146,402
* Daikoku Denki Co., Ltd.	20,200	415,946
* # Daikyo, Inc.	444,000	828,954



	Daimei Telecom Engineering Corp.	65,000	430,987
	Dainichi Co., Ltd.	27,200	132,205
#	Dainichiseika Colour & Chemicals Manufacturing Co., Ltd.	163,000	815,142
#	Dainippon Shigyo Co., Ltd.	25,000	115,612
	Daisan Bank, Ltd.	251,000	922,422
#	Daiseki Co., Ltd.	35,400	541,337
#	Daiso Co., Ltd.	112,000	304,447
*	Daisue Construction Co., Ltd.	151,500	145,929
	Daisy Corp.	32,000	362,215
	Daito Seiki Co., Ltd.	18,000	60,967
*	Daito Woolen Spinning & Weaving Co., Ltd., Tokyo	42,000	42,449
	Daiwa Industries, Ltd.	82,000	242,684
	Daiwa Kosho Lease Co., Ltd.	225,000	1,223,420
* #	Daiwa Seiko, Inc.	145,000	162,480
	Daiwabo Co., Ltd.	217,000	266,461
	Daiwabo Information System Co., Ltd.	22,000	295,047
	Danto Corp.	42,000	167,532
	DC Co., Ltd.	33,000	73,488
	Denki Kogyo Co., Ltd.	111,000	426,846
#	Denny' s Japan Co., Ltd.	51,000	992,506
	Densei-Lambda KK	34,584	264,750
	Denyo Co., Ltd.	38,000	230,980
#	Descente, Ltd.	119,000	406,863
* #	Dia Kensetsu Co., Ltd.	141,200	192,880
*	Diamond City Co., Ltd.	2,700	71,488
*	Diamond City Co., Ltd.	1,350	35,744
	Diamond Computer Service Co., Ltd.	37,700	455,495
*	Dijet Industrial Co., Ltd.	34,000	60,184
	DMW Corp.	1,600	70,539
	Doshisha Co., Ltd.	17,200	678,457
#	Doutor Coffee Co., Ltd.	34,200	639,557
	DTS Corp.	21,200	429,563
*	Dydo Drinco Inc.	23,900	679,586
* #	Dynic Corp.	52,000	157,173
	Eagle Industry Co., Ltd.	78,000	455,170
	Echo Trading Co., Ltd.	4,000	43,449
*	Econach Co., Ltd.	26,000	14,224
*	Eco-Tech Construction Co., Ltd.	241,000	0
	Edion Corp.	112,316	1,202,273
	Ehime Bank, Ltd.	232,000	753,385
#	Eighteenth Bank, Ltd.	216,000	988,793
	Eiken Chemical Co., Ltd.	54,000	570,427
	Eikoh, Inc.	12,100	92,475
* #	Eizo Nanao Corp.	32,900	844,410
	Elna Co., Ltd.	34,000	79,472
	Enplas Corp.	31,700	803,011
* #	Enshu, Ltd.	69,000	109,168

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	Ensui Sugar Refining Co., Ltd.	51,000	97,603
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	Exedy Corp.	71,000	1,253,499
*	F.D.C. Products, Inc.	16,390	270,646
*	Fancel Corp.	37,600	1,249,588
* #	FDK Corp.	178,000	467,075
	Fine Sinter Co., Ltd.	31,000	97,720
*	First Baking Co., Ltd.	67,000	108,853
	Foster Electric Co., Ltd.	32,000	282,056
#	FP Corp.	38,800	788,147
	France Bed Holdings Co., Ltd.	356,000	992,628
* #	Fudo Construction Co., Ltd.	232,200	629,720
#	Fuji Co.,Ltd.	49,400	935,440
* #	Fuji Corp, Ltd.	21,000	236,951
	Fuji Kiko Co., Ltd.	71,000	302,542
* #	Fuji Kosan Co., Ltd.	130,000	138,083
	Fuji Kyuko Co., Ltd.	170,000	610,854
* #	Fuji Spinning Co., Ltd., Tokyo	163,000	193,202
*	Fuji Titanium Industry Co., Ltd.	10,000	22,086
	Fujicco Co., Ltd.	46,000	625,756
*	Fujii & Co., Ltd.	44,000	401
*	Fujiko Co., Ltd.	55,000	1,002
	Fujikura Kasei Co., Ltd.	43,000	355,861
#	Fujikura Rubber, Ltd.	34,000	235,650
#	Fujirebio, Inc.	75,000	997,289
*	Fujita Corp.	272,900	274,804
#	Fujita Kanko, Inc.	194,000	729,904
	Fujitec Co., Ltd.	145,000	716,116
*	Fujitsu Access, Ltd.	36,000	179,669
	Fujitsu Business Systems, Ltd.	45,300	572,739
	Fujitsu Devices, Inc.	38,000	443,633
	Fujitsu Fronttec, Ltd.	41,500	382,679
* #	Fujitsu General, Ltd.	161,000	675,269
* #	Fujiya Co., Ltd.	190,000	358,015
	Fukuda Corp.	65,000	293,347
	Fukushima Bank, Ltd.	271,000	425,314
*	Fukusima Industries Corp.	13,500	165,676
*	Fukusuke Corp.	95,000	0
	Fumakilla, Ltd.	37,000	74,806
*	Furukawa Battery Co., Ltd.	45,000	79,527
* #	Furukawa Co., Ltd.	643,000	648,933
	Fuso Lexel Inc.	25,400	160,439
	Fuso Pharmaceutical Industries, Ltd.	157,000	505,104
*	Ga-jo-en Kanko KK	37,000	0
#	Gakken Co., Ltd.	168,000	415,509
*	Generas Corp.	64,000	583
#	Genki Sushi Co., Ltd.	17,200	232,346
	Geostar Corp.	10,000	33,644
	Global-Dining, Inc.	6,200	40,779
#	Godo Steel, Ltd.	242,000	995,094
*	Goldwin, Inc.	76,000	144,655
	Gourmet Kineya Co., Ltd.	31,000	267,466
*	Graphtec Corp.	39,000	58,533

	Gro-BeLS Co., Ltd.	84,000	105,311
* #	GSI Creoss Corp.	90,000	196,542
	Gun-Ei Chemical Industry Co., Ltd.	127,000	371,166
	Hagoromo Foods Corp.	29,000	309,964
	Hakuto Co., Ltd.	36,400	509,380
	Hakuyosha Co., Ltd.	57,000	172,842
	Haltec Corp.	32,000	50,103
*	Hamai Co., Ltd.	22,000	28,639
	Hanshin Sogo Bank, Ltd.	501,000	1,000,223
	Hanwa Co., Ltd.	405,000	1,541,368
	Happinet Corp.	15,000	160,308
	Harashin Co., Ltd.	24,300	196,911
	Harima Chemicals, Inc.	37,000	251,457
	Haruyama Trading Co., Ltd.	21,600	268,781
* #	Hayashikane Sangyo Co., Ltd.	128,000	143,199
*	Hazama Corp.	99,500	213,331
	Heiwado Co., Ltd.	77,000	1,021,967
	Hibiya Engineering, Ltd.	63,000	436,732
	Higashi-Nippon Bank, Ltd.	288,000	752,619
	Hisaka Works, Ltd.	41,000	377,509
	Hitachi Business Solution Co., Ltd.	22,700	159,147
	Hitachi Kiden Kogyo, Ltd.	27,000	109,503
	Hitachi Koki Co., Ltd.	178,000	1,212,868
	Hitachi Kokusai Electric, Inc.	150,000	1,008,495
	Hitachi Medical Corp.	59,000	856,945
	Hitachi Metals Techno, Ltd.	13,000	39,401
*	Hitachi Mobile Co., Ltd.	29,000	206,941
	Hitachi Plant Engineering & Construction Co., Ltd.	177,000	725,775
	Hitachi Powdered Metal Co., Ltd.	46,000	285,738
	Hitachi Tool Engineering, Ltd.	39,000	291,567
	Hitachi Transport System, Ltd.	75,000	585,781
* #	Hitachi Zosen Corp.	774,500	1,140,770
#	Hochiki Corp.	42,000	170,281
* #	Hodogaya Chemical Co., Ltd.	100,000	460,768
* #	Hogy Medical Co., Ltd.	24,000	1,122,292
*	Hohsui Corp.	56,000	65,593
	Hokkai Can Co., Ltd., Tokyo	106,000	261,503
	Hokkaido Coca Cola Bottling Co., Ltd.	64,000	396,459
	Hokkaido Gas Co., Ltd.	87,000	213,825
	Hokko Chemical Industry Co., Ltd.	41,000	141,213
#	Hokuetsu Bank, Ltd.	350,000	663,843
	Hokugin Financial Group, Inc.	464,000	1,160,833
	Hokuriku Electric Industry Co., Ltd.	112,000	302,868
	Hokuriku Electrical Construction Co., Ltd.	36,000	99,689
	Hokuriku Gas Co., Ltd.	64,000	184,850
*	Hokushin Co., Ltd.	39,900	63,972
#	Hokuto Corp.	51,700	861,728
	Homac Corp.	66,500	470,686

	Honshu Chemical Industry Co., Ltd.	7,000	37,566
#	Horiba, Ltd.	54,000	767,234
	Horipro, Inc.	23,400	180,533
*	Hosiden Corp.	102,000	1,182,924
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* #	Hosokawa Micron Corp.	40,000	217,228
* #	Howa Machinery, Ltd.	181,000	197,292
*	Ichida and Co., Ltd.	23,400	32,724
	Ichikawa Co., Ltd.	49,000	174,800
*	Ichiken Co., Ltd.	48,000	143,682
#	Ichikoh Industries, Ltd.	141,000	354,900
#	Ichiyoshi Securities Co., Ltd.	87,000	659,951
	Icom, Inc.	23,600	518,444
	Idec Izumi Corp.	54,500	527,649
	Ihara Chemical Industry Co., Ltd.	80,000	184,959
#	Iino Kaiun Kaisha, Ltd.	161,000	864,384
* #	Ikegami Tsushinki Co., Ltd.	102,000	179,266
	i-Logistics Corp.	35,000	66,384
*	Imasen Electric Industrial Co., Ltd.	19,900	179,611
	Impact 21 Co., Ltd.	30,600	660,488
*	Impress Corp.	178	236,562
	Inaba Denki Sangyo Co., Ltd.	40,500	914,810
	Inaba Seisa Kusho Co., Ltd.	28,400	445,257
	Inabata and Co., Ltd., Osaka	95,000	713,405
	Inageya Co., Ltd.	83,000	787,251
	Ines Corp.	80,400	794,800
	I-Net Corp.	18,300	115,596
#	Information Services International-Dentsu, Ltd.	51,800	675,234
*	Intec Communications, Inc.	14,000	65,401
	Intec, Inc.	65,000	474,911
#	Inui Steamship Co., Ltd.	31,000	134,470
	ISE Chemicals Corp.	38,000	134,454
#	Iseki & Co., Ltd.	348,000	867,583
#	Ishihara Sangyo Kaisha, Ltd.	556,000	1,157,231
	Ishii Hyoki Co., Ltd.	8,600	114,895
* #	Ishii Iron Works Co., Ltd.	52,000	64,181
* #	Ishikawa Seisakusho, Ltd.	75,000	92,782
	Ishikawajima Construction Materials Co., Ltd.	18,000	48,932
	Ishikawajima Transport Machinery Co., Ltd.	16,000	40,591
	Ishizuka Glass Co., Ltd.	49,000	101,240
	Itochu Enex Co., Ltd.	149,300	817,503
#	Itochu Shokuh Co., Ltd.	20,700	702,346
	Itoki Crebio Corp.	56,000	160,929
	Iwaki & Co., Ltd.	38,000	91,830
#	Iwasaki Electric Co., Ltd.	110,000	409,331
	Iwatani International Corp.	389,000	923,992
*	Iwatsu Electric Co., Ltd.	145,000	302,153
*	Izuhakone Railway Co., Ltd.	300	37,017
*	Izukyū Corp.	11,700	83,945

#	Izumiya Co., Ltd.	135,000	856,956
* #	Izutsuya Co., Ltd.	123,000	212,759
	Jac Holdings Co., Ltd.	17,300	93,750
	Jaccs Co., Ltd.	207,000	1,112,722
*	Jalux, Inc.	17,900	368,002
	Jamco Corp.	33,000	174,371
* #	Janome Sewing Machine Co., Ltd.	224,000	329,385
	Japan Business Computer Co., Ltd.	34,000	241,041
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#	Japan Carlit Co., Ltd.	28,000	179,475
#	Japan Cash Machine Co., Ltd.	31,910	1,268,387
	Japan Digital Laboratory Co., Ltd.	53,900	620,964
	Japan Foundation Engineering Co., Ltd.	49,200	249,898
	Japan Information Processing Service Co., Ltd.	31,800	212,157
#	Japan Kenzai Co., Ltd.	33,440	259,299
	Japan Maintenance Co., Ltd.	27,000	203,179
	Japan Medical Dynamic Marketing Inc.	26,100	300,294
	Japan Oil Transportation Co., Ltd.	45,000	104,876
#	Japan Pulp and Paper Co., Ltd.	229,000	736,527
*	Japan Radio Co., Ltd.	209,000	884,840
	Japan Servo Co., Ltd.	51,000	145,441
	Japan Steel Tower Co., Ltd.	19,000	54,448
	Japan Steel Works, Ltd.	590,000	864,554
#	Japan Storage Battery Co., Ltd.	529,000	1,219,527
#	Japan Transcity Corp.	94,000	317,292
	Japan Vilene Co., Ltd.	101,000	462,617
	Japan Wool Textile Co., Ltd.	138,000	745,226
	Jastec Co., Ltd.	11,600	204,336
	Jeans Mate Corp.	12,740	136,109
#	Jeol, Ltd.	119,000	790,485
* #	JFE Shoji Holdings, Inc.	549,000	1,940,972
*	Jiec Co., Ltd.	87	97,476
	JMS Co., Ltd.	49,000	144,984
	Joban Kosan Co., Ltd.	101,000	152,161
#	J-Oil Mills, Inc.	274,000	1,079,559
	Joint Corp.	24,900	445,717
#	Joshin Denki Co., Ltd.	98,000	279,996
	Jsp Corp.	42,300	546,975
	Juel Verite Ohkubo Co., Ltd	24,000	60,282
* #	Jujiya Co., Ltd.	321,000	308,434
* #	Juki Corp.	153,000	485,639
*	Jyomo Co., Ltd.	48,000	145,926
	K.R.S. Corp.	17,000	269,753
	Kabuki-Za Co., Ltd.	16,000	609,589
#	Kadokawa Holdings, Inc.	27,000	1,089,658
#	Kaga Electronics Co., Ltd.	38,400	673,751
	Kagawa Bank, Ltd.	126,350	573,425
#	Kagome Co., Ltd.	117,400	1,118,403
#	Kahma Co., Ltd.	51,400	625,241

#	Kaken Pharmaceutical Co., Ltd.	155,000	944,053
*	Kakuei (L.) Corp.	100,000	911
* #	Kamagai Gumi Co., Ltd.	87,800	171,178
	Kameda Seika Co., Ltd.	33,000	259,765
	Kamei Corp.	59,000	483,740
	Kanaden Corp.	55,000	276,625
	Kanagawa Chuo Kotsu Co., Ltd.	100,000	574,515
	Kanamoto Co., Ltd.	43,000	228,539
* #	Kanebo, Ltd.	723,000	675,738
* #	Kanematsu Corp.	534,500	773,353
	Kanematsu Electronics, Ltd.	45,500	476,928
* #	Kanematsu-NNK Corp.	60,000	148,300

	Kanto Auto Works, Ltd., Yokosuka	105,600	1,205,278
	Kanto Denka Kogyo Co., Ltd.	83,000	382,904
	Kanto Natural Gas Development Co., Ltd.	104,000	576,041
* #	Kanto Tsukuba Bank, Ltd.	45,500	268,413
	Kasai Kogyo Co., Ltd.	59,000	195,927
	Kasei (C.I.) Co., Ltd.	46,000	167,856
#	Kasumi Co., Ltd.	132,000	808,750
	Katakura Chikkarin Co., Ltd.	27,000	77,717
	Katakura Industries Co., Ltd.	55,000	537,704
#	Kato Sangyo Co., Ltd.	60,300	937,277
#	Kato Works Co., Ltd.	82,000	156,543
*	Katsumura Construction Co., Ltd.	48,600	51,245
	Kawada Industries, Inc.	76,000	231,666
* #	Kawai Musical Instruments Manufacturing Co., Ltd.	99,000	133,970
*	Kawamoto Corp.	4,000	22,914
*	Kawasaki Kasei Chemicals, Ltd.	36,000	46,641
	Kawashima Textile Manufacturers, Ltd.	126,000	171,658
	Kawasho Gecoss Corp.	57,900	250,367
	Kawasumi Laboratories, Inc.	26,000	185,339
	Kawatetsu Systems, Inc.	112	154,767
	Kayaba Industry Co., Ltd.	290,000	984,579
*	Keihanshin Real Estate Co., Ltd.	62,000	278,985
#	Keihin Co., Ltd.	100,000	183,013
*	Keihin Corp.	22,300	325,232
	Keiiyu Co., Ltd.	15,000	186,346
*	Keiyo Bank, Ltd.	375,000	1,056,685
	Keiyo Co., Ltd.	139,900	563,409
#	Kentucky Fried Chicken Japan, Ltd.	55,000	1,023,525
*	Kenwood Corp.	470,000	1,015,293
#	Key Coffee, Inc.	33,000	446,037
#	Kibun Food Chemifa Co., Ltd.	42,000	839,190
*	Kimmon Manufacturing Co., Ltd.	41,000	45,953
*	Kimura Chemical Plants Co., Ltd.	27,000	37,522
	Kinki Coca-Cola Bottling Co., Ltd.	97,000	852,938
*	Kinki Nippon Tourist Co., Ltd.	133,000	337,383
	Kinki Sharyo Co., Ltd., Nagaokakyo	101,000	284,216

*	Kinsho Corp.	21,000	72,050
	Kinugawa Rubber Industrial Co., Ltd.	107,000	219,472
	Kioritz Corp.	96,000	207,030
*	Kirindo Co., Ltd.	10,300	105,373
	Kishu Paper Co., Ltd.	125,000	211,852
#	Kisoji Co., Ltd.	34,400	498,225
#	Kitagawa Iron Works Co., Ltd.	124,000	222,721
	Kita-Nippon Bank, Ltd.	13,006	610,610
	Kitano Construction Corp.	124,000	239,869
	Kitazawa Sangyo Co., Ltd.	17,500	42,598
#	Kitz Corp.	234,000	1,242,041
	Kiyo Bank, Ltd.	554,000	1,079,063
	Koa Corp.	67,300	540,288
	Koatsu Gas Kogyo Co., Ltd.	78,000	265,222
	Kobayashi Yoko Co., Ltd.	16,900	346,863
	Kodensha Co., Ltd.	14,000	43,315
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#	Koekisha Co., Ltd.	9,600	209,440
	Kohnan Shoji Co., Ltd.	33,100	567,494
#	Kohsoku Corp.	24,000	294,236
	Koike Sanso Kogyo Co., Ltd.	71,000	157,877
	Koito Industries, Ltd.	66,000	283,580
#	Kojima Co., Ltd.	61,800	689,517
*	Kokune Corp.	42,000	383
*	Kokusai Kogyo Co., Ltd.	60,000	176,937
	Komai Tekko, Inc.	53,000	139,339
#	Komatsu Electronics Metals Co., Ltd.	46,800	487,118
	Komatsu Seiren Co., Ltd.	60,000	317,794
	Komatsu Wall Industry Co., Ltd.	17,300	309,927
	Konaka Co., Ltd.	32,000	374,020
#	Konami Sports Corp.	43,800	872,917
	Kondotec, Inc.	18,500	97,864
	Konishi Co., Ltd.	28,000	276,785
	Kosaido Co., Ltd.	34,000	275,053
#	Kosei Securities Co., Ltd.	137,000	272,277
* #	Kubotek Corp.	189	266,417
	Kumiai Chemical Industry Co., Ltd., Tokyo	119,000	255,772
	Kurabo Industries, Ltd.	372,000	734,471
	Kureha Chemical Industry Co., Ltd.	306,000	1,218,981
	Kurimoto, Ltd.	202,000	433,760
	Kuroda Electric Co., Ltd.	31,200	1,243,753
	Kurosaki Harima Corp.	125,000	228,693
#	Kyoden Co., Ltd.	79,000	870,077
	Kyodo Printing Co., Ltd.	152,000	567,511
#	Kyodo Shiryo Co., Ltd.	145,000	160,425
	Kyoei Sangyo Co., Ltd.	44,000	143,616
#	Kyoei Tanker Co., Ltd.	53,000	134,724
	Kyokuto Boeki Kaisha, Ltd.	36,000	103,131
	Kyokuto Kaihatsu Kogyo Co., Ltd.	44,800	535,697

	Kyokuyo Co., Ltd.	167,000	290,992
#	Kyoritsu Maintenance Co., Ltd.	15,400	342,722
	Kyosan Electric Manufacturing Co., Ltd.	97,000	331,139
	Kyoto Kimono Yuzen Co., Ltd.	128	284,163
	Kyowa Electronic Instruments Co., Ltd.	30,000	84,913
	Kyowa Exeo Corp.	185,000	1,284,120
	Kyowa Leather Cloth Co., Ltd.	32,000	190,828
	Kyudenko Corp.	140,000	652,571
	Kyushu-Shinwa Holdings, Inc.	487,000	887,253
#	Laox Co., Ltd.	54,000	116,962
#	Life Corp.	75,400	962,228
*	Link Consulting Associates - Japan Corp.	24,300	148,931
*	Lonseal Corp.	69,000	58,704
*	Look, Inc.	50,000	229,809
	Macnica, Inc.	28,400	738,470
	Maeda Corp.	272,000	1,186,326
	Maeda Road Construction Co., Ltd.	155,000	1,068,736
	Maezawa Industries, Inc.	27,700	150,075
	Maezawa Kaisei Industries Co., Ltd.	22,300	357,665
	Maezawa Kyuso Industries Co., Ltd.	25,400	327,656

*	Magara Construction Co., Ltd.	61,000	63,259
#	Makino Milling Machine Co., Ltd.	149,000	836,063
*	Mamiya-Op Co., Ltd.	58,000	78,045
	Marche Corp.	10,700	116,573
#	Mars Engineering Corp.	22,200	882,244
*	Mars Engineering Corp.	22,200	758,577
	Marubeni Construction Material Lease Co., Ltd.	54,000	95,267
* #	Marubeni Telecom Co., Ltd.	117	134,675
	Marubun Corp.	44,600	341,470
	Marudai Food Co., Ltd.	189,000	374,502
*	Maruei Department Store Co., Ltd.	72,000	139,603
	Maruetsu, Inc.	114,000	548,433
	Maruha Group, Inc.	477,000	812,784
* #	Maruishi Holdings Co., Ltd.	214,000	1,950
	Marusan Securities Co., Ltd.	106,000	609,527
	Maruwa Co., Ltd.	17,500	277,615
	Maruwn Corp.	44,000	117,598
	Maruya Co., Ltd.	14,000	108,697
	Maruyama Manufacturing Co., Inc.	73,000	119,192
* #	Maruzen Co., Ltd.	179,000	471,633
	Maruzen Co., Ltd. - General Commercial Kitchen Appliances & Equipment	30,000	180,015
	Maruzen Showa Unyu Co., Ltd.	156,000	478,362
	Maspro Denkoh Corp.	32,300	347,682
	Matsuda Sangyo Co., Ltd.	34,500	283,438
	Matsui Construction Co., Ltd.	40,000	141,477
*	Matsuo Bridge Co., Ltd.	37,000	92,928
#	Matsuya Co., Ltd.	84,000	382,536



	Matsuya Foods Co., Ltd.	30,300	659,326
#	Matsuzakaya Co., Ltd.	243,077	973,134
	Max Co., Ltd.	84,000	897,210
*	Maxvalu Tohok Co., Ltd.	12,900	111,483
*	MEC Co., Ltd.	13,700	214,089
#	Megachips Corp.	39,100	445,998
	Meidensha Corp.	378,050	755,731
* #	Meiji Machine Co., Ltd.	90,000	151,839
	Meiji Shipping Co., Ltd.	47,000	174,274
	Meisei Industrial Co., Ltd.	29,000	98,659
#	Meito Sangyo Co., Ltd.	41,700	743,993
	Meito Transportation Co., Ltd.	22,000	188,566
	Meiwa Estate Co., Ltd.	36,900	394,705
	Meiwa Industry Co., Ltd.	15,000	45,471
*	Meiwa Trading Co., Ltd.	55,000	114,567
	Melco Holdings, Inc.	9,000	180,194
#	Mercian Corp.	235,000	567,568
	Michinoku Bank, Ltd.	82,000	441,791
	Mikuni Coca-Cola Bottling Co., Ltd.	82,000	778,373
	Milbon Co., Ltd.	14,900	407,991
#	Mimasu Semiconductor Industry Co., Ltd.	33,200	437,233
	Ministop Co., Ltd.	45,500	762,262
	Mirai Group Co., Ltd.	49,000	87,661
	Miroku Jyoho Service Co., Ltd.	22,500	203,688

* #	Misawa Homes Holdings, Inc.	312,900	1,002,651
#	Misawa Resort Co., Ltd.	90,000	247,786
	Mito Securities Co., Ltd.	113,000	352,308
#	Mitsuba Corp.	69,690	472,518
*	Mitsubishi Cable Industries, Ltd.	277,000	317,139
*	Mitsubishi Kakoki Kaisha, Ltd.	117,000	173,133
#	Mitsubishi Paper Mills, Ltd.	505,000	742,204
	Mitsubishi Pencil Co., Ltd.	61,000	445,557
#	Mitsubishi Plastics, Inc.	333,000	891,903
	Mitsubishi Shindoh Co., Ltd.	82,000	172,559
	Mitsubishi Steel Manufacturing Co., Ltd.	253,000	337,066
	Mitsuboshi Belting, Ltd.	153,000	634,196
	Mitsui High-Tec, Inc.	68,400	819,692
	Mitsui Home Co., Ltd.	97,000	524,072
	Mitsui Knowledge Industry Co., Ltd.	20,100	183,342
* #	Mitsui Matsushima Co., Ltd.	90,000	182,037
*	Mitsui Mining Co., Ltd.	222,500	348,717
	Mitsui Sugar Co., Ltd.	145,000	347,564
	Mitsui-Soko Co., Ltd.	221,000	665,348
	Mitsumi Electric Co., Ltd.	107,200	1,115,287
#	Mitsumura Printing Co., Ltd.	49,000	286,644
	Mitsuuroko Co., Ltd.	107,000	696,798
	Miura Co., Ltd.	66,400	1,078,496
	Miura Printing Corp.	16,000	53,699

	Miyaji Engineering Group	90,000	150,011
	Miyazaki Bank, Ltd.	275,000	1,044,433
#	Miyoshi Oil & Fat Co., Ltd.	120,000	233,049
	Miyuki Keori Co., Ltd.	50,000	186,009
	Mizuno Corp.	205,000	869,000
*	Mochida Pharmaceutical Co., Ltd.	12,000	74,608
*	Momiji Holdings, Inc.	340	597,337
	Mori Seiki Co., Ltd.	140,600	1,118,196
#	Morinaga & Co., Ltd.	419,000	878,959
* #	Morishita Jinton Co., Ltd.	32,800	146,123
	Morita Corp.	74,000	415,915
#	Moritex Corp.	15,000	132,625
	Morozoff, Ltd., Osaka	50,000	92,714
	Mory Industries, Inc.	66,000	189,311
	Mos Food Services, Inc.	47,000	577,510
	Moshi Moshi Hotline, Inc.	8,700	662,003
#	MR Max Corp.	56,300	193,829
*	Mutoh Industries, Ltd.	78,000	178,400
	Mutow Co., Ltd.	38,000	196,715
	Myojo Foods Co., Ltd.	67,000	465,342
*	Mystar Engineering Corp.	15,600	91,005
	Nabtesco Corp.	210,000	1,063,651
#	NAC Co., Ltd.	13,000	132,468
#	Nachi-Fujikoshi Corp.	433,000	1,289,645
	Nagano Bank, Ltd.	131,000	394,633
*	Nagano Japan Radio Co., Ltd.	27,000	41,161
	Nagatanien Co., Ltd.	56,000	430,304
* #	Naigai Co., Ltd.	109,000	100,082

	Nakabayashi Co., Ltd.	76,000	133,516
#	Nakamura Co., Ltd.	85,000	275,262
*	Nakano Corp.	49,000	107,528
#	Nakayama Steel Works, Ltd.	186,000	755,558
	Nakayo Telecommunications, Inc.	36,000	151,438
#	NEC Infrontia Corp.	196,000	568,327
*	NEC Mobiling, Ltd.	20,000	531,065
	NEC System Integration & Construction, Ltd.	65,000	547,369
#	NEC Tokin Corp.	180,000	818,534
#	Neturen Co., Ltd., Tokyo	66,000	385,080
	New Japan Radio Co., Ltd.	62,000	565,566
	New Real Property KK	43,900	0
	Nichia Steel Works, Ltd.	67,900	251,195
#	Nichias Corp.	237,000	838,306
	Nichiban Co., Ltd.	58,000	188,585
*	Nichiboshin, Ltd.	1,190	1,084
	Nichiha Corp.	64,980	1,021,152
	Nichimo Co., Ltd.	54,000	104,271
*	Nichimo Corp.	85,000	77,288
	Nichireki Co., Ltd.	44,000	161,666

	Nichiro Corp.	289,000	413,250
#	Nidec Tosok Corp.	24,500	429,977
	Nihon Dempa Kogyo Co., Ltd.	32,100	699,829
	Nihon Eslead Corp.	19,440	418,695
#	Nihon Inter Electronics Corp.	54,000	591,178
	Nihon Kagaku Sangyo Co., Ltd.	32,000	164,321
*	Nihon Kentetsu Co., Ltd.	27,000	56,550
	Nihon Kohden Corp.	85,000	984,110
	Nihon Matai Co., Ltd.	50,000	101,965
	Nihon Nohyaku Co., Ltd.	103,000	182,799
#	Nihon Parkerizing Co., Ltd.	105,000	738,045
	Nihon Seiko Co., Ltd.	11,000	33,369
	Nihon Shokuh Kako Co., Ltd.	40,000	90,291
*	Nihon Spindle Manufacturing Co., Ltd.	56,000	86,316
	Nihon Tokushu Toryo Co., Ltd.	35,000	213,139
	Nihon Unisys, Ltd.	125,100	993,590
*	Niitaka Co., Ltd.	6,600	89,990
	Nikken Chemicals Co., Ltd.	96,000	305,795
	Nikkiso Co., Ltd.	107,000	456,301
	Nikko Co., Ltd., Akashi	52,000	155,461
	Nikko Travel Co., Ltd.	6,100	38,596
*	Nikko Travel Co., Ltd.	6,100	38,596
*	Nippei Toyama Corp.	80,000	156,528
	Nippo Corp.	171,000	1,006,597
*	Nippon Avionics Co., Ltd.	40,000	121,442
	Nippon Beet Sugar Manufacturing Co., Ltd.	243,000	450,682
* #	Nippon Carbide Industries Co., Inc., Tokyo	101,000	160,065
#	Nippon Carbon Co., Ltd.	177,000	287,455
#	Nippon Ceramic Co., Ltd.	37,000	484,009
	Nippon Chemical Industrial Co., Ltd.	143,000	552,045
	Nippon Chemi-Con Corp.	197,000	978,969
*	Nippon Chemiphar Co., Ltd.	49,000	232,261
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	Nippon Chutetsukan KK	44,000	82,795
	Nippon Concrete Industries Co., Ltd.	65,000	126,777
*	Nippon Conveyor Co., Ltd.	43,000	42,065
#	Nippon Denko Co., Ltd.	159,000	675,434
	Nippon Densetsu Kogyo Co., Ltd.	93,000	448,649
	Nippon Denwa Shisetu Co., Ltd.	104,000	342,353
	Nippon Felt Co., Ltd.	28,000	107,718
	Nippon Fine Chemical Co., Ltd.	40,000	163,894
	Nippon Flour Mills Co., Ltd.	249,000	1,118,027
*	Nippon Foil Mfg., Co., Ltd.	21,000	45,081
	Nippon Formula Feed Manufacturing Co., Ltd.	100,000	155,513
	Nippon Gas Co., Ltd.	62,000	408,824
	Nippon Hume Corp.	43,000	97,721
*	Nippon Jogesuido Sekkei Co., Ltd.	26	38,374
#	Nippon Kanzai Co., Ltd.	32,700	507,086
* #	Nippon Kasei Chemical Co., Ltd.	154,000	201,662

* Nippon Kinzoku Co., Ltd.	93,000	170,198
# Nippon Koei Co., Ltd., Tokyo	137,000	329,387
Nippon Konpo Unyu Soko Co., Ltd.	115,000	1,209,869
* # Nippon Koshuha Steel Co., Ltd.	221,000	303,826
* # Nippon Metal Industry Co., Ltd.	278,000	443,081
Nippon Pigment Co., Ltd.	11,000	31,332
Nippon Pillar Packing Co., Ltd.	33,000	230,437
Nippon Piston Ring Co., Ltd.	133,000	244,646
Nippon Road Co., Ltd.	147,000	276,238
# Nippon Seiki Co., Ltd.	85,000	808,109
Nippon Seisen Co., Ltd.	39,000	144,633
# Nippon Sharyo, Ltd.	233,000	590,596
Nippon Shinyaku Co., Ltd.	111,000	737,006
Nippon Signal Co., Ltd.	109,000	612,595
# Nippon Soda Co., Ltd.	215,000	612,728
Nippon Steel Corp.	128,115	294,393
Nippon Suisan Kaisha, Ltd.	429,000	1,189,020
Nippon Synthetic Chemical Industry Co., Ltd.	152,000	334,135
Nippon System Development Co., Ltd.	40,600	729,059
Nippon Systemware Co., Ltd.	20,000	146,593
Nippon Thompson Co., Ltd.	117,000	741,877
Nippon Tungsten Co., Ltd.	44,000	102,371
Nippon Valqua Industries, Ltd.	119,000	275,701
* Nippon Yakin Kogyo Co., Ltd.	117,500	445,374
Nippon Yusoki Co., Ltd.	49,000	166,234
# Nishimatsu Construction Co., Ltd.	238,000	757,376
Nishishiba Electric Co., Ltd.	28,000	45,283
* # Nissan Diesel Motor Co., Ltd.	378,000	1,044,959
* Nissei Corp.	46,000	513,013
Nissei Plastic Industrial Co., Ltd.	35,000	233,596
* Nisseki House Industry Co., Ltd.	260,000	2,369
# Nissha Printing Co., Ltd.	81,000	1,180,165
# Nisshin Fire & Marine Insurance Co., Ltd.	293,000	980,329
Nisshin Fudosan Co., Ltd.	25,900	267,734
Nissho Electronics Corp.	49,900	390,586
* # Nissho Iwai-Nichmen Holdings Corp.	347,100	1,269,165

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Nissin Co., Ltd.	413,200	1,868,958
Nissin Corp.	150,000	351,965
Nissin Electric Co., Ltd.	162,000	474,108
Nissin Kogyo Co., Ltd.	33,800	923,244
Nissin Sugar Manufacturing Co., Ltd.	74,000	135,067
Nissui Pharmaceutical Co., Ltd.	34,000	201,532
Nitchitsu Co., Ltd.	14,000	25,904
Nitta Corp.	46,400	759,998
Nittan Valve Co., Ltd.	58,000	359,458
Nittetsu Mining Co., Ltd.	132,000	487,592
Nitto Boseki Co., Ltd.	364,000	735,079
Nitto Electric Works, Ltd.	72,100	620,008

* Nitto FC Co., Ltd.	41,000	266,984
Nitto Flour Milling Co., Ltd.	54,000	152,143
Nitto Kohki Co., Ltd.	36,000	699,531
Nitto Seiko Co., Ltd.	56,000	144,785
# Nitto Seimo Co., Ltd.	32,000	72,107
* # Nittoc Construction Co., Ltd.	61,000	113,878
# NIWS Co., Ltd.	377	1,100,389
Noda Corp.	12,500	84,022
NOF Corp.	302,000	1,114,333
Nohmi Bosai, Ltd.	59,000	299,470
Nomura Co., Ltd.	61,000	369,996
Noritake Co., Ltd.	320,000	1,290,392
Noritsu Koki Co., Ltd.	34,800	744,783
Noritz Corp.	75,900	1,145,180
Nosan Corp.	201,000	369,339
Obayashi Road Corp.	65,000	122,796
Odakyu Construction Co., Ltd.	29,000	73,370
Odakyu Real Estate Co., Ltd.	58,000	140,147
Oenon Holdings, Inc.	74,000	196,764
* Ohki Corp.	73,000	665
* Ohmori Co., Ltd.	18,400	13,667
Oie Sangyo Co., Ltd.	13,200	104,768
Oiles Corp.	32,500	718,305
Oita Bank, Ltd.	156,000	754,985
Okabe Co., Ltd.	29,000	112,559
# Okamoto Industries, Inc.	212,000	579,215
* Okamoto Machine Tool Works, Ltd.	75,000	190,078
Okamura Corp.	150,000	1,054,915
Okaya Electric Industries Co., Ltd.	32,000	96,667
Oki Electric Cable Co., Ltd.	56,000	107,683
Okinawa Electric Power Co., Ltd.	22,900	989,358
* OKK Corp.	101,000	206,429
* Okuma and Howa Machinery, Ltd.	69,000	130,641
* # Okuma Corp.	209,000	666,539
Okura Industrial Co., Ltd.	96,000	574,742
Okuwa Co., Ltd.	73,000	903,062
Olympic Corp.	36,100	453,635
O-M, Ltd.	46,000	70,492
* Omikenshi Co., Ltd.	78,000	75,599
Ono Sokki Co., Ltd.	43,000	267,972

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* Onoken Co., Ltd.	26,000	342,821
# Organo Corp.	101,000	544,636
* Orient Watch Co., Ltd.	12,000	4,483
Oriental Construction Co., Ltd.	39,000	191,338
# Oriental Yeast Co., Ltd.	52,000	412,283
# Origin Electric Co., Ltd.	54,000	274,976
Osaka Securities Finance Co., Ltd.	54,000	151,515
# Osaka Steel Co., Ltd.	72,200	953,358

#	Osaki Electric Co., Ltd.	56,000	269,660
	Oyo Corp.	45,800	420,059
	P.S. Mitsubishi Construction Co., Ltd.	46,500	187,159
	Pacific Industrial Co., Ltd.	86,000	460,869
* #	Pacific Metals Co., Ltd.	253,000	1,056,768
*	Paramount Bed Co., Ltd.	43,000	1,057,426
	Parco Co., Ltd.	124,000	738,979
*	Pasco Corp.	111,500	297,568
#	Patlite Corp.	13,440	236,768
	PCA Corp.	12,000	159,325
* #	Penta-Ocean Construction Co., Ltd.	574,000	995,593
#	Pentax Corp.	180,000	698,059
	Petrolub International Co., Ltd.	24,800	128,046
* #	PIA Corp.	11,200	246,127
	Pigeon Corp.	37,000	569,359
	Pilot Corp.	65	205,643
#	Piolax, Inc.	19,600	372,613
	Pocket Card Co., Ltd.	41,000	625,968
	Pokka Corp.	48,000	213,520
	Poplar Co., Ltd.	13,560	181,094
	Posful Corp.	36,900	227,253
* #	Press Kogyo Co., Ltd.	162,000	500,562
* #	Prima Meat Packers, Ltd.	355,000	389,493
	Pulstec Industrial Co., Ltd.	21,200	126,641
	Q' Sai Co., Ltd.	51,600	501,812
	Raito Kogyo Co., Ltd.	84,900	365,279
	Rasa Industries, Ltd.	119,000	284,641
* #	Renown D' urban Holdings, Inc.	53,880	822,352
#	Resorttrust Inc.	42,600	1,257,558
	Rheon Automatic Machinery Co., Ltd.	40,000	121,127
	Rhythm Watch Co., Ltd.	344,000	648,356
	Ricoh Elemex Corp.	35,000	180,154
	Ricoh Leasing Co., Ltd.	43,300	1,111,617
#	Right On Co., Ltd.	34,100	958,332
	Rikei Corp.	22,500	56,791
	Riken Corp.	193,000	786,792
	Riken Keiki Co., Ltd.	33,000	193,132
	Riken Technos Corp.	93,000	383,426
	Riken Vitamin Co., Ltd.	37,000	756,586
#	Ringer Hut Co., Ltd.	38,300	402,285
	Rion Co., Ltd.	5,000	25,166
#	Rock Field Co., Ltd.	25,300	359,675
#	Rohto Pharmaceutical Co., Ltd.	83,000	886,871
	Roland Corp.	40,600	631,534
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#	Roland DG Corp.	11,600	565,239
#	Royal Co., Ltd.	71,000	840,627
	Ryobi, Ltd.	265,000	1,024,582
	Ryoden Trading Co., Ltd.	70,000	409,463

	Ryosan Co., Ltd.	51,800	1,182,988
	Ryoyo Electro Corp.	48,400	661,357
	S Foods, Inc.	28,000	208,601
* #	S Science Co., Ltd.	285,000	85,927
#	S.T. Chemical Co., Ltd.	48,000	616,969
* #	Saeki Kensetsu Kogyo Co., Ltd.	71,000	76,200
#	Sagami Chain Co., Ltd.	37,000	320,821
	Sagami Co., Ltd.	51,000	177,982
	Sagami Rubber Industries Co., Ltd.	15,000	41,752
* #	Saibu Gas Co., Ltd.	525,000	1,026,375
*	Sailor Pen Co., Ltd.	74,000	171,537
#	Saizeriya Co., Ltd.	78,100	1,224,851
	Sakai Chemical Industry Co., Ltd.	162,000	700,178
	Sakai Heavy Industries, Ltd.	60,000	138,256
* #	Sakai Ovex Co., Ltd.	85,000	149,131
	Sakata Inx Corp.	92,000	466,021
	Sakata Seed Corp.	78,900	997,704
*	Sakurada Co., Ltd.	38,000	46,485
	Sala Corp.	56,000	251,991
	San-Ai Oil Co., Ltd.	134,000	494,476
#	Sanix, Inc.	65,000	452,543
	Sankei Building Co., Ltd.	79,000	395,193
	Sanki Engineering Co., Ltd.	120,000	802,304
	Sanko Co., Ltd.	12,000	78,770
	Sanko Metal Industrial Co., Ltd., Tokyo	54,000	98,064
	Sankyo Seiko Co., Ltd.	86,000	397,900
#	Sankyu, Inc., Tokyo	415,000	1,092,711
	Sanoh Industrial Co., Ltd.	53,000	325,537
	Sanrio Co., Ltd.	97,500	1,062,528
	Sanritsu Corp.	5,400	41,809
	Sanshin Electronics Co., Ltd.	57,000	415,166
*	Sanyo Chemical Industries, Ltd.	175,000	1,169,705
#	Sanyo Denki Co., Ltd.	95,000	472,511
#	Sanyo Electric Credit Co., Ltd.	49,400	940,337
	Sanyo Engineering & Construction, Inc.	34,000	133,083
	Sanyo Industries, Ltd., Tokyo	48,000	115,050
	Sanyo Shokai, Ltd.	199,000	1,214,805
	Sanyo Special Steel Co., Ltd.	283,000	539,883
* #	Sasebo Heavy Industries Co., Ltd., Tokyo	228,000	304,603
*	Sata Construction Co., Ltd., Gumma	61,000	61,762
*	Sato Corp.	51,500	1,284,746
	Sato Shoji Corp.	31,000	201,325
	Satori Electric Co., Ltd.	24,480	328,992
	Sawafugji Electric Co., Ltd.	31,000	83,406
*	Secom Joshinetsu Co., Ltd.	18,700	346,332
	Secom Techno Service Co., Ltd.	19,500	679,890
*	Seibu Electric Industry Co., Ltd.	31,000	127,590
#	Seijo Corp.	17,400	251,414

	Seika Corp.	145,000	239,105
*	Seikitokyu Kogyo Co., Ltd.	86,000	84,897
#	Seiko Corp.	180,407	1,129,196
#	Seiren Co., Ltd.	92,000	624,122
	Sekisui Jushi Co., Ltd.	73,000	446,705
	Sekisui Plastics Co., Ltd.	145,000	423,504
	Sekiwa Real Estate, Ltd.	36,000	429,941
	Sekiwa Real Estate Chubu, Ltd.	17,000	97,768
	Sekonic Corp.	17,000	39,765
	Senko Co., Ltd.	205,000	745,040
*	Senshu Electric Co., Ltd.	13,500	200,384
	Senshukai Co., Ltd.	75,000	658,913
	Shaddy Co., Ltd.	32,200	371,306
#	Shibaura Mechatronics Corp.	79,000	472,269
	Shibusawa Warehouse Co., Ltd.	115,000	275,594
	Shibuya Kogyo Co., Ltd.	54,000	440,988
*	Shikibo, Ltd.	155,000	184,749
	Shikoku Chemicals Corp.	89,000	324,541
	Shikoku Coca-Cola Bottling Co., Ltd.	37,000	430,456
	Shimizu Bank, Ltd.	15,500	713,255
	Shin Nippon Air Technologies Co., Ltd.	35,380	239,745
	Shinagawa Refractories Co., Ltd.	104,000	240,863
*	Shindengen Electric Manufacturing Co., Ltd.	129,000	412,987
	Shin-Etsu Polymer Co., Ltd.	124,000	715,522
	Shinkawa, Ltd.	30,200	550,434
	Shin-Keisei Electric Railway Co., Ltd.	97,000	337,561
	Shinki Co., Ltd.	64,300	524,333
#	Shinko Electric Co., Ltd.	257,000	689,919
	Shinko Plantech Co., Ltd.	27,000	32,182
	Shinko Shoji Co., Ltd.	29,000	217,524
	Shin-Kobe Electric Machinery Co., Ltd.	71,000	333,015
	Shinmaywa Industries, Ltd.	203,000	791,095
#	Shinsho Corp.	110,000	218,944
#	Shinwa Kaiun Kaisha, Ltd.	257,000	784,659
	Shinyei Kaisha	54,000	121,530
	Shiraishi Corp.	25,000	39,360
	Shiroki Co., Ltd.	132,000	341,297
	Shizuki Electric Co., Inc.	47,000	111,987
	Shizuokagas Co., Ltd.	100,000	400,787
*	Sho-Bond Corp.	46,200	295,730
	Shobunsha Publications, Inc.	25,000	347,298
* #	Shochiku Co., Ltd.	165,000	974,496
#	Shoei Co., Ltd.	28,800	427,194
	Shoei Foods Corp.	26,000	147,483
#	Shoko Co., Ltd.	156,000	224,072
	Shokusan Bank, Ltd.	98,000	340,179
	Showa Aircraft Industry Co., Ltd.	47,000	304,072
	Showa Corp.	39,500	497,821
	Showa Electric Wire & Cable Co., Ltd., Kawasaki	329,000	435,252
	Showa Highpolymer Co., Ltd.	86,000	245,780
	Showa Mining Co., Ltd.	66,000	100,893



	Showa Tansan Co., Ltd.	31,000	100,929
#	Siix Corp.	9,000	165,993
	Silver Ox Inc.	30,000	66,749
* #	Silver Seiko, Ltd.	228,000	99,690
	Simree Co., Ltd.	11,700	52,955
	Sinanen Co., Ltd.	160,000	801,392
	Sintokogio, Ltd., Nagoya	89,000	462,598
*	SK Japan Co., Ltd.	7,500	92,342
	SMK Corp.	127,000	583,593
* #	Snow Brand Milk Products Co., Ltd.	332,500	999,834
	Snow Brand Seed Co., Ltd.	30,000	117,528
	SNT Corp.	31,000	155,959
	Soda Nikka Co., Ltd.	35,000	94,636
#	Sodick Co., Ltd.	69,000	463,837
*	Sofmap Co., Ltd.	9,300	49,456
	Software Research Associates, Inc.	6,200	71,155
	Sogo Medical Co., Ltd.	8,800	142,431
*	Sokkisha Co., Ltd.	40,000	102,502
	Somar Corp.	22,000	68,733
	Sonton Food Industry Co., Ltd.	27,000	253,723
#	Sorun Corp.	41,000	243,649
#	Sotetsu Rosen Co., Ltd.	44,000	257,145
	Sotoh Co., Ltd.	12,000	196,784
	Space Co., Ltd.	22,380	216,219
* #	SPC Electronics Corp.	29,000	107,880
	SPK Corp.	7,800	111,303
	SRL, Inc.	66,900	666,879
	SS Pharmaceutical Co., Ltd., Tokyo	166,000	1,080,870
	Star Micronics Co., Ltd.	89,000	708,854
	Starzen Corp.	126,000	278,389
#	Stella Chemifa Corp.	17,500	288,732
	Subaru Enterprise Co., Ltd.	36,000	110,922
	Sugi Pharmacy Co., Ltd.	9,200	296,448
*	Sugimoto & Co., Ltd.	13,500	147,801
#	Sumida Corp.	26,290	678,469
	Suminoe Textile Co., Ltd.	122,000	251,324
* #	Sumitomo Coal Mining Co., Ltd.	239,500	283,170
	Sumitomo Densetsu Co., Ltd.	50,700	203,218
	Sumitomo Electric Industries, Ltd.	58,962	540,623
#	Sumitomo Light Metal Industries, Ltd.	493,000	823,447
* #	Sumitomo Mitsui Construction Co., Ltd.	413,600	412,109
	Sumitomo Pipe & Tube Co., Ltd.	52,000	146,245
	Sumitomo Precision Products Co., Ltd., Amagasaki City	84,000	264,730
#	Sumitomo Seika Chemicals Co., Ltd.	102,000	272,356
*	Sumitomo Titanium Corp.	12,500	425,126
#	Sumitomo Warehouse Co., Ltd.	235,000	984,512
	Sun Wave Corp.	80,000	335,705

	Sundrug Co., Ltd.	3,200	174,851
	SunTelephone Co., Ltd.	55,000	340,521
#	Suruga Corp.	15,400	278,889
* #	Suzutan Co., Ltd.	13,200	114,412
	SXL Corp.	129,000	243,543

	Systemex Corp.	39,800	1,395,108
#	T.Hasegawa Co., Ltd.	63,700	910,351
#	Tabai Espec Corp.	34,000	372,508
	Tachihi Enterprise Co., Ltd.	18,500	807,767
	Tachikawa Corp.	25,100	152,972
	Tachi-S Co., Ltd.	42,100	535,366
	Tadano, Ltd.	201,000	894,945
	Taihei Dengyo Kaisha, Ltd.	70,000	281,799
* #	Taihei Kogyo Co., Ltd.	114,000	177,426
*	Taiheiyo Kouhatsu, Inc.	90,000	101,608
	Taiho Kogyo Co., Ltd.	35,600	330,209
	Taikisha, Ltd.	97,000	1,449,513
*	Taisei Lamick Co., Ltd.	8,500	205,622
	Taisei Rotec Corp.	140,000	320,321
#	Taito Co., Ltd.	70,000	170,045
	Taito Corp.	573	838,335
	Taiyo Toyo Sanso Co., Ltd.	232,000	955,493
	Takada Kiko Co., Ltd.	31,000	196,748
	Takagi Securities Co., Ltd.	94,000	249,900
#	Takamatsu Corp.	29,300	749,078
	Takano Co., Ltd.	22,100	375,206
*	Takaoka Electric Manufacturing Co., Ltd., Tokyo	156,000	214,427
* #	Taka-Q Co., Ltd.	34,500	66,781
#	Takara Co., Ltd.	224,000	1,054,605
	Takara Printing Co., Ltd.	17,050	144,747
	Takara Standard Co., Ltd.	36,000	205,434
*	Takarabune Corp.	26,000	237
	Takasago International Corp.	156,000	754,256
	Takasago Thermal Engineering Co., Ltd.	132,000	879,608
	Takashima & Co., Ltd.	60,000	107,532
	Takigami Steel Construction Co., Ltd.	42,000	319,786
	Takiron Co., Ltd.	118,000	528,124
	Takuma Co., Ltd.	136,000	1,037,076
	Tamura Corp.	113,000	512,745
*	Tamura Taiko Holdings, Inc.	84,000	433,988
	Tanseisha Co., Ltd.	26,000	99,425
	Tasaki Shinju Co., Ltd.	53,000	218,013
#	Tateho Chemical Industries Co., Ltd.	26,500	94,397
	Tatsuta Electric Wire & Cable Co., Ltd.	106,000	182,005
	Taya Co., Ltd.	5,000	41,738
	Tayca Corp.	74,000	251,141
* #	TC Properties Co., Ltd.	579,000	0
	TCM Corp.	146,000	286,212

* TDF Corp.	11,000	45,645
* Teac Corp.	113,000	164,977
Techno Ryowa, Ltd.	32,200	177,211
Tecmo, Ltd.	27,000	258,983
Teikoku Hormone Manufacturing Co., Ltd.	38,000	331,573
Teikoku Piston Ring Co., Ltd.	48,000	415,257
Teikoku Sen-I Co., Ltd.	39,000	173,415
Teikoku Tsushin Kogyo Co., Ltd.	73,000	267,174
Tekken Corp.	224,000	324,493
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Ten Allied Co., Ltd.	37,000	147,116
Tenma Corp.	56,400	956,917
Teraoka Seisakusho Co., Ltd.	29,000	243,311
Tetra Co., Ltd., Tokyo	41,000	117,659
* The Daito Bank, Ltd.	155,000	204,855
# The Nisshin Oillio Group, Ltd.	346,000	1,522,644
Three F Co., Ltd.	12,200	92,372
Tigers Polymer Corp.	27,000	134,002
* # Titan Kogyo KK	36,000	88,495
# TKC Corp.	48,300	779,936
Toa Corp.	301,000	520,737
Toa Doro Kogyo Co., Ltd.	65,000	143,508
Toa Oil Co., Ltd.	145,000	253,618
* Toabo Corp.	73,000	72,837
# Toagosei Co., Ltd.	544,719	1,431,607
* # Tobu Store Co., Ltd.	71,000	145,783
TOC Co., Ltd.	94,000	737,588
* Tocalo Co., Ltd.	10,000	289,641
Tochigi Bank, Ltd.	163,000	907,260
Tochigi Fuji Industrial Co., Ltd.	51,000	151,100
Toda Kogyo Corp.	68,000	274,353
Todent Corp.	57,000	138,367
# Toei Co., Ltd.	228,000	907,088
Toenec Corp.	157,000	615,791
Tohcello Co., Ltd.	47,000	174,303
Toho Bank, Ltd.	174,000	655,247
Toho Co., Ltd.	43,000	345,183
* # Toho Rayon Co., Ltd.	203,000	419,714
Toho Real Estate Co., Ltd.	98,000	370,412
Toho Titanium Co., Ltd.	44,000	821,254
# Toho Zinc Co., Ltd.	189,000	411,199
Tohoku Bank, Ltd.	92,000	180,294
Tohoku Misawa Homes Co., Ltd.	24,000	84,736
Tohoku Pioneer Corp.	34,000	699,273
Tohoku Telecommunications Construction Co., Ltd.	27,000	199,397
* Tohpe Corp.	36,000	38,136
# Tohto Suisan Co., Ltd.	54,000	94,798
# Tokai Carbon Co., Ltd.	316,000	1,085,469
Tokai Corp.	120,000	467,473

* #	Tokai Kanko Co., Ltd.	333,000	94,404
	Tokai Konetsu Kogyo Co., Ltd.	15,000	56,300
*	Tokai Lease Co., Ltd.	18,000	32,931
#	Tokai Pulp & Paper Co., Ltd.	88,000	298,103
	Tokai Senko KK, Nagoya	47,000	79,717
	Tokai Tokyo Securities Co., Ltd.	432,250	1,228,152
	Tokico, Ltd.	189,000	612,118
	Tokimec, Inc.	119,000	245,141
	Toko Electric Corp.	39,000	119,326
	Toko, Inc.	151,000	552,772
	Tokushima Bank, Ltd.	111,200	726,104
	Tokushu Paper Manufacturing Co., Ltd.	80,000	399,554
	Tokyo Bisso Kogyo Corp.	19,000	121,179
	Tokyo Denpa Co., Ltd.	11,000	140,522
#	Tokyo Dome Corp.	251,000	1,020,952
*	Tokyo Electron Device, Ltd.	48	144,794
*	Tokyo Electron Device, Ltd.	48	139,961
	Tokyo Energy & Systems, Inc.	49,000	193,793
	Tokyo Kikai Seisakusho, Ltd.	132,000	397,755
	Tokyo Leasing Co., Ltd.	96,900	1,169,934
#	Tokyo Nissan Auto Sales Co., Ltd.	97,000	222,364
	Tokyo Rakutenchi Co., Ltd.	92,000	338,171
*	Tokyo Rope Manufacturing Co., Ltd.	259,000	496,842
	Tokyo Sangyo Co., Ltd.	36,500	103,002
	Tokyo Soir Co., Ltd.	34,000	94,305
* #	Tokyo Tekko Co., Ltd.	67,000	277,758
	Tokyo Theatres Co., Inc., Tokyo	116,000	166,488
	Tokyotokeiba Co., Ltd.	422,000	641,029
#	Tokyu Community Corp.	22,800	340,911
* #	Tokyu Department Store Co., Ltd.	406,000	599,148
	Tokyu Livable Inc.	22,200	594,146
	Tokyu Recreation Corp.	48,000	252,399
#	Tokyu Store Chain Corp.	175,000	858,000
	Toli Corp.	106,000	249,300
	Tomato Bank, Ltd.	189,000	406,434
	Tomen Electronics Corp.	13,700	623,533
#	Tomoe Corp.	56,000	146,009
#	Tomoegawa Paper Co., Ltd.	55,000	172,548
	Tomoku Co., Ltd.	136,000	355,994
#	Tomy Co., Ltd.	32,400	519,215
#	Tonami Transportation Co., Ltd.	165,000	537,046
#	Topcon Corp.	78,000	806,254
	Topre Corp.	81,000	569,156
	Topy Industries, Ltd.	351,000	1,227,698
	Torigoe Co., Ltd.	35,000	159,751
	Torii Pharmaceutical Co., Ltd.	44,600	856,371
	Torishima Pump Manufacturing Co., Ltd., Osaka	47,000	258,916
	Tose Co., Ltd.	9,800	168,368

#	Toshiba Ceramics Co., Ltd.	350,000	1,119,173
	Toshiba Machine Co., Ltd.	294,000	1,128,957
	Toshiba Plant Kensetsu Co., Ltd.	139,000	627,529
	Tosho Printing Co., Ltd.	103,000	341,427
*	Totenko Co., Ltd.	35,000	67,665
	Totetsu Kogyo Co., Ltd.	53,000	193,653
*	Totoku Electric Co., Ltd., Tokyo	62,000	91,080
	Tottori Bank, Ltd.	148,000	511,928
	Touei Housing Corp.	49,140	1,525,574
*	Toukei Computer Co., Ltd.	10,010	114,561
#	Towa Bank, Ltd.	340,000	692,544
*	Towa Corp.	33,000	298,304
	Towa Meccs Corp.	75,000	86,515
* #	Towa Real Estate Development Co., Ltd.	80,000	156,976
* #	Toyama Chemicals Co., Ltd.	285,000	1,018,312
	Toyo Bussan Co., Ltd.	27,900	234,541
* #	Toyo Communication Equipment Co., Ltd.	89,000	410,321

* #	Toyo Construction Co., Ltd.	398,000	364,015
#	Toyo Corp.	49,200	578,616
#	Toyo Electric Co., Ltd.	67,000	179,946
* #	Toyo Engineering Corp.	473,000	1,221,594
*	Toyo Kanetsu KK	220,000	324,282
	Toyo Kohan Co., Ltd.	152,000	580,235
#	Toyo Radiator Co., Ltd.	118,000	609,939
#	Toyo Securities Co., Ltd.	113,000	376,190
*	Toyo Shutter Co., Ltd.	77,000	83,516
*	Toyo Sugar Refining Co., Ltd.	60,000	65,273
	Toyo Tire & Rubber Co., Ltd.	332,000	1,120,366
	Toyo Wharf & Warehouse Co., Ltd.	118,000	230,943
#	Trans Cosmos, Inc.	36,700	1,200,289
	Trusco Nakayama Corp.	52,800	862,376
	Tsubaki Nakashima Co., Ltd.	76,500	942,073
	Tsubakimoto Chain Co.	294,000	982,208
	Tsubakimoto Kogyo Co., Ltd.	44,000	93,265
	Tsudakoma Corp.	101,000	231,008
*	Tsugami Corp.	124,000	328,840
	Tsukamoto Co., Ltd.	44,000	83,882
	Tsukishima Kikai Co., Ltd.	70,000	490,583
	Tsurumi Manufacturing Co., Ltd.	44,000	272,066
	Tsutsumi Jewelry Co., Ltd.	31,100	997,412
	Tsutsunaka Plastic Industry Co., Ltd.	61,000	247,338
	Tsuzuki Denki Co., Ltd.	36,000	134,597
	Tsuzuki Densan Co., Ltd.	14,200	63,526
	TYK Corp.	67,000	178,901
	U.Store Co., Ltd.	37,300	357,735
	Ube Material Industries, Ltd.	116,000	236,368
	Uchida Yoko Co., Ltd.	85,000	314,635
	Ueki Corp.	47,000	84,504

#	Unicafe, Inc.	10,360	153,426
	Unimat Offisco Corp.	32,600	394,587
#	Union Tool Co.	31,200	1,009,038
*	Unitika, Ltd.	756,000	844,029
	U-Shin, Ltd.	32,000	247,806
	Utoc Corp.	68,000	108,405
*	Valor Co., Ltd.	24,000	625,080
	Vital-Net, Inc.	64,800	471,815
	Wakachiku Construction Co., Ltd.	206,000	307,546
#	Wakamoto Pharmaceutical Co., Ltd.	48,000	144,564
	Wakodo Co., Ltd.	4,600	159,392
	Warabeya Nichiyo Co., Ltd.	21,160	298,524
	Watabe Wedding Corp.	11,400	261,289
#	Watami Food Service Co., Ltd.	64,200	593,438
	Weathernews, Inc.	15,800	140,648
*	Wondertable, Ltd.	8,000	10,511
	Wood One Co., Ltd.	86,000	725,457
	Xebio Co., Ltd.	12,000	351,131
*	XNET Corp.	57	217,868
	Yachiyo Musen Denki Co., Ltd.	16,800	123,281
	Yahagi Construction Co., Ltd.	59,000	202,094
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#	Yaizu Suisankagaku Industry Co., Ltd.	20,100	182,461
	Yamagata Bank, Ltd.	226,000	1,020,272
	Yamaichi Electronics Co., Ltd.	24,700	267,314
	Yamamura Glass Co., Ltd.	189,000	431,387
	Yamatake Corp.	110,100	1,104,795
*	Yamatane Corp.	131,000	178,651
	Yamato Corp.	36,000	172,757
	Yamato International, Inc.	43,000	286,955
	Yamato Kogyo Co., Ltd.	118,000	1,718,016
	Yamura Corp.	19,000	49,434
	Yamazen Co., Ltd.	140,000	413,875
	Yaoko Co., Ltd.	29,000	591,795
*	Yaskawa Information Systems Corp.	11,700	121,402
	Yasuda Warehouse Co., Ltd.	61,000	345,453
	Ye Data, Inc.	25,000	77,823
	Yellow Hat, Ltd., Tokyo	39,600	347,397
	Yodogawa Steel Works, Ltd.	285,000	1,233,533
	Yokogawa Bridge Corp.	64,400	397,819
#	Yokohama Reito Co., Ltd.	70,000	497,459
	Yokowo Co., Ltd.	32,300	378,133
	Yomeishu Seizo Co., Ltd.	52,000	394,192
	Yomiuri Land Co., Ltd.	157,000	509,561
	Yondenko Corp.	63,800	282,157
#	Yonekyu Corp.	41,500	431,059
	Yonex Co., Ltd.	33,000	271,388
	Yorozu Corp.	34,100	317,045
	Yoshimoto Kogyo Co., Ltd.	60,000	543,381

Yuasa Funashoku Co., Ltd.	69,000	139,342
* Yuasa Trading Co., Ltd.	237,000	404,440
*# Yuken Kogyo Co., Ltd.	60,000	134,603
# Yuki Gosei Kogyo Co., Ltd.	31,000	129,204
# Yukiguni Maitake Co., Ltd.	35,600	234,573
Yuraku Real Estate Co., Ltd.	79,000	280,044
Yurtec Corp.	122,000	578,963
# Yushin Precision Equipment Co., Ltd.	25,740	449,261
Yushiro Chemical Industry Co., Ltd.	20,000	273,391
Zenrin Co., Ltd.	57,200	652,833
# Zensho Co., Ltd.	19,300	480,096
# Zeria Pharmaceutical Co., Ltd.	74,000	738,993
# Z-Plus Co., Ltd.	52,000	176,223
* Zuken, Inc.	37,700	398,673
TOTAL COMMON STOCKS (Cost \$560,973,855)		519,150,222
INVESTMENT IN CURRENCY - (0.9%)		
* Japanese Yen (Cost \$6,525,465)		6,513,030
RIGHTS/WARRANTS - (0.0%)		
BSL Corp. Bonus Warrants 01/31/05	42,190	0
Kanematsu Corp. Warrants 03/31/06	20,125	0
TOTAL RIGHTS/WARRANTS (Cost \$0)		0
TOTAL – JAPAN (Cost \$567,499,320)		525,663,252
	<b>Face Amount</b>	<b>Value †</b>
	<b>(000)</b>	
TEMPORARY CASH INVESTMENTS – (21.9%)		
Repurchase Agreement, Deutsche Bank Securities 1.55%, 09/01/04 (Collateralized by \$147,319,559 U.S. TIPS 1.875%, 07/15/13, valued at \$149,622,164) to be repurchased at \$143,034,856 (Cost \$143,028,698) ^	\$ 143,029	143,028,698
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$4,041,000 FHLMC Notes 1.85%, 11/17/04, valued at \$4,056,154) to be repurchased at \$3,996,152 (Cost \$3,996,000)	3,996	3,996,000
TOTAL TEMPORARY CASH INVESTMENTS (Cost \$147,024,698)		147,024,698

TOTAL INVESTMENTS - (100.0%)  
(Cost \$714,524,018)††

\$ 672,687,950

† See Security Valuation Note.  
\* Non-Income Producing Securities.  
# Total or Partial Securities on Loan.  
^ Security purchased with cash proceeds from securities on loan.  
†† The cost for federal income tax purposes is \$717,583,988.

**THE PACIFIC RIM SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Shares	Value †
<b>AUSTRALIA – (35.2%)</b>		
<b>COMMON STOCKS – (34.2%)</b>		
* A.I., Ltd.	129,195	\$ 14,595
A.P. Eagers, Ltd.	25,977	134,499
AAV, Ltd.	111,200	188,141
ABB Grain, Ltd.	13,743	70,336
# ABC Learning Centres, Ltd.	197,376	502,812
* Acclaim Exploration NL	435,905	19,593
* Adacel Technologies, Ltd.	113,249	28,928
ADCorp Australia, Ltd.	119,617	105,669
# Adelaide Bank, Ltd.	121,149	781,558
# Adsteam Marine, Ltd.	402,319	427,325
Adtrans Group, Ltd.	29,000	75,469
* Agenix, Ltd.	267,186	107,960
* AGT Biosciences, Ltd.	31,650	11,089
* Ainsworth Game Technology, Ltd.	180,093	107,227
AJ Lucas Group, Ltd.	62,800	67,944
# Alesco Corp., Ltd.	106,190	556,551
* Alkane Exploration, Ltd.	185,165	26,385
* Allegiance Mining NL	274,272	24,331
Altium, Ltd.	162,100	40,214
Amalgamated Holdings, Ltd.	213,820	571,830
* Amcom Telecommunications, Ltd.	596,711	71,953
* Amity Oil NL	222,481	96,373
* Amrad Corp., Ltd.	135,523	55,021
* Anateus Energy, Ltd.	193,687	12,720
* Anvil Mining, Ltd.	343,284	106,660
APN News & Media, Ltd.	1	3
ARB Corporation, Ltd.	116,670	302,287
* Arc Energy NL	321,280	230,365
Ariadne Australia, Ltd.	270,353	69,159
* Arrow Pharmaceuticals, Ltd.	82,963	550,063
Aspen Group, Ltd.	16,576	2,051



* Atlas Pacific, Ltd.	82,585	9,608
* Aulron Energy, Ltd.	709,175	87,687
Ausdrill, Ltd.	118,742	50,680
* Ausmelt, Ltd.	36,118	12,318
Auspine, Ltd.	73,367	198,423
* Austal, Ltd.	356,800	368,467
* # Austar United Communications, Ltd.	1,647,209	1,015,194
Austereo Group, Ltd.	579,904	576,021
Austin Group, Ltd.	70,265	33,262
* Austral Coal, Ltd.	373,084	172,317
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Australian Agricultural Co., Ltd.	344,519	339,515
* # Australian Magnesium Corp., Ltd.	332,383	5,707
Australian Pharmaceutical Industries, Ltd.	235,609	410,292
# Australian Pipeline Trust	343,417	681,887
* # Australian Worldwide Exploration, Ltd.	465,421	567,917
* Auto Group, Ltd.	41,309	19,048
# Autron Corporation, Ltd.	989,247	157,868
# AV Jennings Homes, Ltd.	350,188	454,887
Bank of Queensland, Ltd.	216,517	1,494,631
* Baxter Group, Ltd.	40,099	167,500
* BayCorp Advantage, Ltd.	323,563	735,588
Beach Petroleum NL	1,898,119	411,155
* Beaconsfield Gold NL	89,078	30,463
* Bendigo Mining NL	171,212	87,417
* Beyond International, Ltd.	61,256	14,399
* Biota Holdings, Ltd.	97,808	39,554
Blackmores, Ltd.	27,894	226,279
* Blina Diamonds, Ltd.	13,703	3,967
Bolnisi Gold NL	228,822	57,836
Brazin, Ltd.	159,875	217,235
* BreakFree, Ltd.	40,510	73,404
Bridgestone Australia, Ltd.	49,000	104,042
* Broadcast Services Australia, Ltd.	205,703	46,517
Burswood, Ltd.	110,988	106,324
# Cabcharge Australia, Ltd.	196,800	507,229
Campbell Brothers, Ltd.	90,980	456,706
Candle Australia, Ltd.	65,879	86,298
* Cape Range Wireless, Ltd.	1,698,199	40,018
Capral Aluminium, Ltd.	167,379	264,578
* CDS Technologies, Ltd.	35,200	53,576
Cedar Woods Properties, Ltd.	50,913	73,194
* Cellestis, Ltd.	128,411	223,496
Cellnet Telecommunications Group, Ltd.	91,100	93,191
* Centamin Egypt, Ltd.	996,437	137,763
# Centennial Coal, Ltd.	456,316	1,168,354
Central Equity, Ltd.	129,405	188,228
* Charter Pacific Corp., Ltd.	72,823	21,127
* Charters Towers Gold Mines, Ltd.	258,700	25,800

* #	Chemeq, Ltd.	120,000	193,277
*	Child Care Centres Australia, Ltd.	62,315	51,169
*	Chiquita Brands South Pacific, Ltd.	162,390	86,143
*	Circadian Technologies, Ltd.	40,370	72,370
	Citect Corp., Ltd.	109,822	80,244
*	Climax Mining, Ltd.	870,299	62,193
*	Clough, Ltd.	817,737	335,562
*	Clover Corp., Ltd.	159,500	33,442
*	Cluff Resources Pacific NL	911,746	16,264
	CMI, Ltd.	32,784	52,179
	Coates Hire, Ltd.	298,326	832,953
#	Cochlear, Ltd.	21,767	296,284
	Coffey International, Ltd.	13,768	89,338
	Collection House, Ltd.	176,200	180,823

	Colorado Group, Ltd.	156,248	630,494
	Commander Communications, Ltd.	197,200	245,185
	Consolidated Minerals, Ltd.	258,222	298,728
*	Coplex Resources NL	231,400	14,706
* #	Corporate Express Australia, Ltd.	247,938	934,680
	Count Financial, Ltd.	299,500	190,985
	Coventry Group, Ltd.	60,180	264,804
*	CPI, Ltd.	68,585	30,683
#	Crane Group, Ltd.	96,182	641,936
	Croesus Mining NL	798,235	275,883
	Danks Holdings, Ltd.	10,425	92,731
* #	DCA Group, Ltd.	313,931	650,247
	Devine, Ltd.	168,183	91,845
*	Dioro Explorration NL	297,142	17,783
*	Dominion Mining, Ltd.	168,015	44,233
	Downer Group, Ltd.	338,858	904,056
*	Dragon Mining NL	275,761	69,810
*	Emporer Mines, Ltd.	120,600	56,754
* #	Energy Developments, Ltd.	230,514	498,584
*	Energy World Corp., Ltd.	325,630	4,390
	Envestra, Ltd.	176,000	136,118
*	Environmental Solutions International, Ltd.	67,364	4,982
	Equigold NL	225,700	248,556
*	Equinox Minerals, Ltd.	67,716	22,952
	Evans & Tate, Ltd.	157,591	127,058
#	Fantastic Holdings, Ltd.	133,100	433,355
#	FKP, Ltd.	197,911	418,172
	Fleetwood Corp., Ltd.	77,785	478,765
*	Forest Enterprises Australia, Ltd.	211,476	63,015
*	Fortescue Metals Group, Ltd.	107,508	45,778
	Funtastic, Ltd.	188,261	321,593
	Futuris Corp., Ltd.	973,202	1,234,470
	Gale Pacific, Ltd.	60,756	127,046
	Gazal Corp., Ltd.	71,177	148,257

* Giants Reef Mining, Ltd.	819,928	39,610
* Globe International, Ltd.	712,348	288,333
* Gold Aura	2,635	262
* Golden West Refining Corp., Ltd.	17,330	4,406
* Goldstream Mining NL	105,681	35,355
Gowing Bros., Ltd.	59,479	109,474
* Gradipore, Ltd.	104,226	39,970
Graincorp, Ltd. Series A	78,059	708,309
Grand Hotel Group	383,087	193,276
GRD NL	379,594	588,013
# Great Southern Plantations, Ltd.	373,144	834,407
Green's Foods, Ltd.	129,747	93,867
# GUD Holdings, Ltd.	114,428	819,860
Gunns, Ltd.	24,701	251,388
* Gutnick Resources NL	17,866	1,777
GWA International, Ltd.	379,243	845,628
* Gympie Gold, Ltd.	302,445	119,600
* # Hardman Resources NL	497,372	690,571

Harvey World Travel, Ltd.	52,100	61,185
Health Communication Network, Ltd.	106,000	86,754
# Healthscope, Ltd.	133,652	327,020
# Henry Walker Eltin Group, Ltd.	287,948	180,551
* Herald Resources, Ltd.	69,910	34,227
HGL, Ltd.	69,608	96,048
# Hills Industries, Ltd.	271,884	837,472
* Home Building Society, Ltd.	18,393	75,086
* Horizon Oil NL	752,832	41,058
Housewares International, Ltd.	289,080	458,976
HPAL, Ltd.	193,847	237,775
* # Hutchison Telecommunications (Australia), Ltd.	1,065,400	269,573
Ilnet, Ltd.	136,659	269,837
Iluka Resources, Ltd.	325,939	1,075,698
* Imdex, Ltd.	135,662	14,429
Incitec Pivot, Ltd.	46,297	623,476
* Independent Practioner Network, Ltd.	1,372,241	28,132
* Indophil Resources NL	250,607	51,712
Infomedia, Ltd.	598,900	267,796
Institute of Drug Technology Australia, Ltd.	44,372	69,953
Integrated Group, Ltd.	94,900	145,190
* Integrated Research, Ltd.	10,872	3,320
* Intellect Holdings, Ltd.	403,028	19,947
* International All Sports, Ltd.	58,815	16,235
Investor Group, Ltd.	110,445	258,411
# ION, Ltd.	342,085	401,090
Iress Market Technology, Ltd.	176,883	451,834
IWL, Ltd.	295,600	69,015
* Ixla, Ltd.	89,921	1,460
* JDV, Ltd.	84,981	42,284

#	Jones (David), Ltd.	658,594	877,590
	Jubilee Mines NL	224,549	668,359
	K&S Corp., Ltd.	86,000	156,041
*	Kagara Zinc, Ltd.	208,900	133,661
	Keycorp, Ltd.	156,412	193,218
*	Kimberley Diamond Co. NL	274,068	295,616
#	Kingsgate Consolidated NL	136,284	317,012
	Kresta Holdings, Ltd.	185,695	73,520
*	Lakes Oil NL	1,183,489	44,517
	Lemarne Corp., Ltd.	20,790	35,703
*	Leyshon Resources, Ltd.	103,357	19,148
	Lighting Corp., Ltd.	112,500	60,569
*	LionOre Mining International, Ltd.	25,843	106,045
*	Lynas Gold NL	433,768	92,340
#	MacArthur Coal, Ltd.	265,423	524,263
*	MacMahon Holdings, Ltd.	593,580	132,194
*	Macmin Silver, Ltd.	305,531	29,531
*	Macquarie Corporate Telecommunications, Ltd.	350,192	52,206
*	Macquarie Goodman Management, Ltd.	367,896	1,007,175
	Magellan Petroleum Australia, Ltd.	32,760	30,447
*	Magnesium International, Ltd.	656,061	26,987
	Maryborough Sugar Factory, Ltd.	600	2,543

*	Matrix Oil NL	557,000	17,306
	MaxiTRANS Industries, Ltd.	266,414	166,098
#	McGuigan Simeon Wines, Ltd.	258,538	932,000
	McPherson' s, Ltd.	69,231	231,787
*	Medica Holdings, Ltd.	31,587	12,314
	Melbourne IT, Ltd.	33,350	25,814
* #	Metabolic Pharmaceuticals, Ltd.	700,000	690,525
* #	Metal Storm, Ltd.	791,640	155,408
	Mia Group, Ltd.	237,000	179,093
#	Miller' s Retail, Ltd.	478,989	468,661
	Mincor Resources NL	333,960	152,335
	Monadelphous Group, Ltd.	18,988	92,703
* #	Mosaic Oil NL	435,739	54,296
*	MPI Mines, Ltd.	128,416	148,073
*	MXL, Ltd.	512,804	38,022
#	MYOB, Ltd.	698,496	683,637
	Namoi Cotton Cooperative, Ltd.	152,330	51,395
	National Can Industries, Ltd.	97,017	102,936
*	Norwood Abbey, Ltd.	245,896	128,919
* #	Novogen, Ltd.	117,933	379,600
	Nufarm, Ltd.	215,754	958,097
* #	Nylex, Ltd.	1,110,199	231,928
	Oakton, Ltd.	90,396	87,809
#	Oamps, Ltd.	176,480	448,550
* #	Orbital Engine Corp., Ltd.	537,358	57,075
	OrotonGroup, Ltd.	76,854	136,477

* Oxiana, Ltd.	1,587,502	894,491
Pacific Group, Ltd.	175,645	455,674
# Pacific Hydro, Ltd.	375,596	817,859
* Palm Springs, Ltd.	222,804	21,301
* Pan Pacific Petroleum NL	327,800	43,069
* Pan Pharmaceuticals, Ltd.	322,766	273,505
* Panbio, Ltd.	58,078	17,307
* Payce Consolidated, Ltd.	18,000	32,031
* Peppercorn Management Group, Ltd.	22,267	141,675
* Peptech, Ltd.	281,015	305,535
* Perilya Mines NL	263,500	144,488
* Perseverance Corp., Ltd.	917,246	192,267
* Petsec Energy, Ltd.	203,974	147,893
* Plantcorp NL	4,329	0
Plaspak Group, Ltd.	99,965	71,497
* PMP, Ltd.	455,871	545,651
* Polartechnics, Ltd.	43,405	16,301
Port Bouvard, Ltd.	108,200	89,772
* Port Douglas Reef Resorts, Ltd.	251,655	14,783
Portman, Ltd.	343,890	481,354
* # PowerTel, Ltd. Series B	110,422	95,697
* Prana Biotechnology, Ltd.	96,941	36,412
* Precious Metals Australia, Ltd.	10,606	532
* Preston Resources NL	64,000	563
Primary Health Care, Ltd.	193,456	799,485
Prime Television, Ltd.	210,595	395,747
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* Primelife Corp., Ltd.	85,867	81,190
* Progen Industries, Ltd.	45,269	135,522
Programmed Maintenance Service, Ltd.	124,246	293,750
Queensland Cotton Holdings, Ltd.	39,866	115,141
* Quiktrak Networks P.L.C. Entitlement Shares	23,875	0
* Quiktrak Networks, Ltd.	7,401	523
Ramsay Health Care, Ltd.	151,355	669,886
Raptis Group, Ltd.	12,000	4,647
Rebel Sport, Ltd.	132,283	262,307
* Redfire Resources NL	859,797	116,258
Reece Australia, Ltd.	159,501	1,125,924
* Reinsurance Australia Corp., Ltd.	399,993	170,226
* Reliance Mining, Ltd.	91,651	22,819
* Repcol, Ltd.	21,386	6,002
* # Resolute Mining, Ltd.	287,264	250,571
* Resonance Health, Ltd.	29,264	2,502
RG Capital Radio, Ltd.	45,370	96,238
Ridley Corp., Ltd.	593,143	554,827
Roberts, Ltd.	10,418	58,046
* Roc Oil Co., Ltd.	273,120	328,844
Rock Building Society, Ltd.	11,373	29,818
Ross Human Directions, Ltd.	49,528	29,559

* Rural Press, Ltd.	38,633	232,516
S8, Ltd.	81,613	79,650
Salmat, Ltd.	154,364	454,245
Schaffer Corp., Ltd.	33,766	358,433
SDI, Ltd.	40,163	232,885
* Sedimentary Holdings, Ltd.	264,237	43,174
Select Harvests, Ltd.	45,548	253,335
* Senetas Corp., Ltd.	240,406	11,877
Servcorp, Ltd.	156,000	264,378
Seven Network, Ltd.	132,411	459,385
* # SFE Corp., Ltd.	185,897	894,467
Sigma Co., Ltd.	43,694	251,753
* Silex System, Ltd.	235,100	224,427
Sims Group, Ltd.	106,555	941,486
* Sino Gold, Ltd.	148,713	201,046
* # Sirtex Medical, Ltd.	64,671	109,968
Skilled Engineering, Ltd.	147,971	288,251
# Smorgon Steel Group, Ltd.	1,018,342	831,749
SMS Management & Technology, Ltd.	329,600	97,022
* Sons of Gwalia, Ltd.	253,252	233,784
Southern Cross Broadcasting (Australia), Ltd.	81,002	706,704
* # Southern Pacific Petroleum NL	698,740	118,420
SP Telecommunications, Ltd.	459,771	547,811
SPC Ardmona, Ltd.	345,724	367,321
# Spotless Group, Ltd.	287,310	1,000,308
* St. Barbara Mines, Ltd.	375,500	11,743
Star Games, Ltd.	132,410	114,593
* Starpharma Holdings, Ltd.	107,300	66,318
* Straits Resources, Ltd.	212,913	201,034
* Strategic Minerals Corp. NL	358,100	46,001

* Strathfield Group, Ltd.	336,916	38,158
* Striker Resources NL	435,484	15,423
# STW Communications Group, Ltd.	238,716	531,283
# Sunland Group, Ltd.	370,446	312,604
Sydney Aquarium, Ltd.	49,135	179,540
* # Sydney Gas, Ltd.	351,119	226,712
Symex Holdings, Ltd.	163,000	155,862
* Tandou, Ltd.	3,410	3,571
* Tap Oil, Ltd.	269,296	311,668
Technology One, Ltd.	587,800	258,790
Tectonic Resources NL	155,738	32,122
* Television & Media Services, Ltd.	2,000,584	45,303
Tempo Service, Ltd.	184,359	134,376
Thakral Holdings Group	948,383	465,092
The Gribbles Group, Ltd.	780,300	243,742
Ticor, Ltd.	455,148	418,865
# Timbercorp, Ltd.	373,919	413,663
* Titan Resources NL	188,493	38,131

* Tooth & Co., Ltd.	153,000	14,096
Transfield Services, Ltd.	190,600	726,628
Triako Resources, Ltd.	25,400	30,509
Troy Resources NL	72,048	136,771
# Trust Company of Australia, Ltd.	41,099	244,854
United Group, Ltd.	170,233	707,112
* Unitract, Ltd.	52,133	44,005
# UXC, Ltd.	181,293	109,303
* VeCommerce, Ltd.	13,680	16,679
* # Ventracor, Ltd.	331,714	409,417
* Victoria Petroleum NL	463,964	8,590
Villa World, Ltd.	185,574	208,025
* # Village Roadshow, Ltd.	591,536	902,158
* Virotec International NL	298,151	143,455
Vision Systems, Ltd.	274,105	172,740
* Voicenet (Australia), Ltd.	495,284	9,137
Volante Group, Ltd.	125,700	124,120
Waterco, Ltd.	22,304	45,819
Watpac, Ltd.	133,333	102,585
# Watty, Ltd.	136,317	356,632
* Webster, Ltd.	33,551	20,443
Wide Bay Capricorn Building Society, Ltd.	26,958	129,377
* Worley Group, Ltd.	200,135	555,777
* Yates, Ltd.	60,281	2,602
<b>TOTAL COMMON STOCKS</b> (Cost \$72,948,689)		<b>82,595,458</b>
<b>INVESTMENT IN CURRENCY – (0.9%)</b>		
* Australian Dollar		2,247,415
(Cost \$2,234,829)		
<b>PREFERRED STOCKS – (0.1%)</b>		
* Southern Cross Broadcasting (Australia), Ltd.	11,744	104,492
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* Village Roadshow, Ltd. 2% Class A	55,477	62,497
<b>TOTAL PREFERRED STOCKS</b> (Cost \$203,293)		<b>166,989</b>
<b>RIGHTS/WARRANTS – (0.0%)</b>		
* Amity Oil, Ltd. Options 09/04/04	1	0
* Axon Instruments, Inc. Options 01/02/07	16,148	0
* Metal Storm, Ltd. Options 08/06/04	1	0
* # Mosaic Oil NL Options 09/30/05	48,415	1,299
<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$98)		<b>1,299</b>
<b>TOTAL – AUSTRALIA</b> (Cost \$75,386,909)		<b>85,011,161</b>

## HONG KONG – (22.3%)

## COMMON STOCKS – (22.2%)

* 139 Holdings, Ltd.	6,200,000	16,109
ABC Communications (Holdings), Ltd.	930,000	65,526
Aeon Credit Service (Asia) Co., Ltd.	740,000	470,541
ALCO Holdings, Ltd.	740,000	200,218
Allan International Holdings, Ltd.	592,000	97,391
* Allied Group, Ltd.	559,200	516,989
* Allied Properties, Ltd.	802,600	340,129
* Anex International Holdings, Ltd.	152,000	1,592
* Applied International Holdings, Ltd.	1,243,000	11,714
* APT Satellite Holdings, Ltd.	599,000	109,396
* Artel Solutions Group Holdings, Ltd.	2,315,000	61,178
Arts Optical International Holdings, Ltd.	468,000	151,798
Asia Aluminum Holdings, Ltd.	1,294,000	133,411
* Asia Commercial Holdings, Ltd.	72,800	3,404
Asia Financial Holdings, Ltd.	1,976,908	424,574
* Asia Logistics Technologies, Ltd.	22,140	3,987
Asia Satellite Telecommunications Holdings, Ltd.	164,000	293,069
* Asia Standard International Group, Ltd.	6,780,000	216,352
* Asia Tele-Net & Technology Corp., Ltd.	521,000	16,572
Associated International Hotels, Ltd.	898,000	660,477
Automated Systems Holdings, Ltd.	340,000	51,929
Baltrans Holdings, Ltd.	376,000	106,132
* Beijing Development (Hong Kong), Ltd.	166,000	21,881
Bossini International Holdings, Ltd.	1,801,500	299,916
Bright International Group, Ltd.	710,000	80,430
Cafe de Coral Holdings, Ltd.	232,000	264,914
* Capital Prosper, Ltd.	480,000	3,385
* Capital Strategic Investment, Ltd.	30,500	2,112
* Cash Financial Services Group, Ltd.	27,018	670
* Casil Telecommunications Holdings, Ltd.	1,420,000	76,582
* Catic International Holdings, Ltd.	5,332,000	82,168
CCT Telecom Holdings, Ltd.	472,970	56,042

* CEC International Holdings, Ltd.	210,000	4,041
* Celestial Asia Securities Holdings, Ltd.	426,036	19,646
* Central China Enterprises, Ltd.	210,400	14,235
# Champion Technology Holdings, Ltd.	1,329,386	198,049
Chaoda Modern Agriculture (Holdings), Ltd.	1,022,000	282,627
Chen Hsong Holdings, Ltd.	1,210,000	625,693
Cheuk Nang (Holdings), Ltd.	112,501	31,227
* Cheung Tai Hong Holdings, Ltd.	100,920	3,218
Chevalier International Holdings, Ltd.	441,482	286,085
Chevalier Itech Holdings, Ltd.	355,250	41,749
* China Aerospace International Holdings, Ltd.	3,384,000	171,699
* China Bio-medical Group, Ltd.	415,000	7,981
* China City Natural Gas Holdings, Ltd.	10,488,000	18,828



* China Digicontent Co., Ltd.	2,710,000	3,474
* China Everbright International, Ltd.	3,945,000	187,876
* China Everbright Technology, Ltd.	3,244,000	120,346
* China Gas Holdings, Ltd.	2,026,000	153,374
China Hong-Kong Photo Products Holdings, Ltd.	1,909,000	118,074
China Insurance International Holdings Co., Ltd.	450,000	185,611
* China Investments Holdings, Ltd.	210,000	4,523
* China Motion Telecom International, Ltd.	257,000	12,073
China Motor Bus Co., Ltd.	74,000	464,094
* China Nan Feng Group, Ltd.	28,800	240
China National Aviation Co., Ltd.	622,000	102,510
China Online (Bermuda), Ltd.	423,200	59,361
China Pharmaceutical Enterprise and Investment Corp., Ltd.	410,000	100,059
China Rare Earth Holdings, Ltd.	1,180,000	141,141
China Resources Land, Ltd.	2,658,000	347,680
China Resources Logic, Ltd.	3,796,000	439,689
* China Rich Holdings, Ltd.	3,380,000	16,668
* China Sci-Tech Holdings, Ltd.	2,786,000	4,638
* China Star Entertainment, Ltd.	440,292	31,697
* China Strategic Holdings, Ltd.	1,368,500	62,741
# China Travel International Investment, Ltd.	624,000	128,238
* Chinney Investments, Ltd.	1,144,000	76,255
Chow Sang Sang Holdings International, Ltd.	721,400	282,098
Chuang's China Investments, Ltd.	1,347,000	55,872
Chuang' s Consortium International, Ltd.	1,858,884	107,661
Chun Wo Holdings, Ltd.	1,671,917	200,389
Chung Tai Printing Holdings, Ltd.	548,000	85,702
* CITIC 21CN Co., Ltd.	806,000	78,912
* CITIC Resources Holdings, Ltd.	1,022,000	125,741
City e Solutions, Ltd.	186,000	19,099
# City Telecom (H.K.), Ltd.	1,070,000	242,254
* Clear Media, Ltd.	164,000	121,102
* Climax International Co., Ltd.	296,000	986
CNPC (Hong Kong), Ltd.	1,500,000	192,802
* CNT Group, Ltd.	3,078,000	72,926
* Coastal Greenland, Ltd.	2,440,000	46,677
* Compass Pacific Holdings, Ltd.	624,000	22,529
* Computer & Technologies Holdings, Ltd.	432,000	61,235
Continental Holdings, Ltd.	98,825	10,207
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Continental Mariner Investment Co., Ltd.	1,328,000	201,801
* COSCO International Holdings, Ltd.	2,573,600	318,676
# Coslight Technology International Group, Ltd.	626,000	227,218
* Cosmos Machinery Enterprises, Ltd.	1,024,000	52,491
* Crocodile Garments, Ltd.	1,539,000	58,553
Cross Harbour Tunnel Co., Ltd.	386,520	202,175
* Culturecom Holdings, Ltd.	3,767,000	213,982
* Dah Hwa International Holdings, Ltd.	1,062,000	25,008
* Dan Form Holdings Co., Ltd.	2,386,600	106,645

	Daqing Petroleum & Chemical Group, Ltd.	1,375,000	52,132
	Dickson Concepts International, Ltd.	498,300	498,798
*	Digital China Holdings, Ltd.	1,416,000	377,946
*	DVN Holdings, Ltd.	744,490	149,568
*	Dynamic Global Holdings, Ltd.	3,522,000	18,965
	Dynamic Holdings, Ltd.	244,000	31,292
	Easyknit International Holdings, Ltd.	282,860	3,808
*	Eforce Holdings, Ltd.	2,620,000	21,665
	Egana Jewelry and Pearls	331,789	51,586
#	Eganagoldfeil Holdings, Ltd.	2,017,235	328,834
	Elec & Eltek International Holdings, Ltd.	3,078,790	517,448
*	Emperor International Holdings, Ltd.	90,436	59,485
*	e-New Media Co., Ltd.	320,000	8,207
*	eSun Holdings, Ltd.	653,600	23,463
*	Extrawell Pharmaceutical Holdings, Ltd.	3,220,000	80,686
*	Ezcom Holdings, Ltd.	72,576	1,890
*	Fairwood Holdings, Ltd.	42,600	12,831
#	Far East Consortium International, Ltd.	1,914,086	438,364
*	Far East Hotels & Entertainment, Ltd.	1,853,000	71,306
	Far East Pharmaceutical Technology Co., Ltd.	3,216,000	28,037
	First Sign International Holdings, Ltd.	1,424,000	56,602
	Fong' s Industries Co., Ltd.	214,000	157,615
*	Forefront International Holdings, Ltd.	658,000	48,085
*	Fortuna International Holdings, Ltd.	9,344,000	11,980
*	Foundation Group, Ltd.	83,800	755
*	Founder Holdings, Ltd.	1,854,000	162,033
	Fountain Set Holdings, Ltd.	312,000	222,699
	Four Seas Frozen Food Holdings, Ltd.	347,184	53,345
	Four Seas Mercantile Holdings, Ltd.	592,000	212,818
*	Fujian Holdings, Ltd.	237,800	7,204
	Fujikon Industrial Holdings, Ltd.	532,000	63,291
*	Fushan Holdings, Ltd.	2,566,000	82,171
*	GeoMaxima Energy Holdings, Ltd.	5,810,000	69,934
	Giordano International, Ltd.	492,000	276,670
*	Global China Group Holdings, Ltd.	3,022,000	156,275
	Global Green Tech Group, Ltd.	1,336,000	111,689
*	Global Tech (Holdings), Ltd.	5,612,000	35,975
	Glorious Sun Enterprises, Ltd.	1,650,000	525,169
	Gold Peak Industries (Holdings), Ltd.	1,059,250	289,657
*	Goldbond Group Holdings, Ltd. New	2,609,500	31,766
*	Golden Meditech Company, Ltd.	152,000	58,653
	Golden Resources Development International, Ltd.	1,456,500	65,530
*	Gold-Face Holdings, Ltd.	2,003,600	138,712
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	Goldlion Holdings, Ltd.	1,438,000	129,042
	Golik Holdings, Ltd.	930,500	36,036
	Good Fellow Group, Ltd.	3,488,000	165,331
*	Gorient Holdings, Ltd.	7,370	33
	Grande Holdings, Ltd.	166,000	128,187

* Great Wall Cybertech, Ltd.	15,795,170	20,250
Group Sense (International), Ltd.	2,062,000	202,209
Guangdong Brewery Holdings, Ltd.	2,212,000	684,562
* Guangnan Holdings, Ltd.	14,216,000	205,738
Guangzhou Investment Co., Ltd.	2,612,000	218,157
* Guo Xin Group, Ltd.	3,640,000	48,427
* Guorun Holdings, Ltd.	825,000	43,585
GZI Transport, Ltd.	1,820,000	485,198
Hang Fung Gold Technology, Ltd.	762,000	129,618
Hang Ten Group Holdings, Ltd.	585,039	827
Hanny Holdings, Ltd.	186,658	62,549
* Hansom Eastern Holdings, Ltd.	3,473,235	26,672
Harbour Centre Development, Ltd.	517,000	517,935
Harbour Ring International Holdings, Ltd.	1,922,000	165,688
* Hen Fung Holdings, Ltd.	1,740,000	38,429
Henderson China Holdings, Ltd.	815,000	404,580
Hengan International Group Co., Ltd.	324,000	192,195
High Fashion International, Ltd.	268,000	44,687
HKR International, Ltd.	1,884,860	679,901
* Hon Kwok Land Investment Co., Ltd	572,535	115,903
Hong Kong Catering Management, Ltd.	512,000	74,460
* Hong Kong Construction Holdings, Ltd.	970,000	51,824
Hong Kong Ferry (Holdings) Co., Ltd.	671,300	645,290
* Hong Kong Parkview Group, Ltd.	1,130,000	79,680
* Hong Kong Pharmaceuticals Holdings, Ltd.	1,834,000	45,615
Hongkong Chinese, Ltd.	2,126,000	261,789
* Hop Hing Holdings, Ltd.	660,265	27,088
Hopson Development Holdings, Ltd.	1,246,000	255,604
* Hsin Chong Construction Group, Ltd.	1,569,658	67,815
* Huabao International Holdings, Ltd.	19,300	2,257
* Hualing Holdings, Ltd.	1,344,000	52,695
Hung Hing Printing Group, Ltd.	266,000	202,108
* Hycomm Wireless, Ltd.	4,709,000	27,275
I-Cable Communications, Ltd.	436,000	138,594
* I-China Holdings, Ltd.	375,756	10,648
IDT International, Ltd.	4,028,486	962,010
* Imagi International Holdings, Ltd.	137,400	28,597
* Innomaxx Biotechnology Group, Ltd.	3,050,000	60,953
* Interchina Holdings Co., Ltd.	8,130,000	194,601
* Inworld Group, Ltd.	2,036	12
* ITC Corp., Ltd.	466,157	15,463
JCG Holdings, Ltd.	244,000	230,718
* Junefield Department Store Group, Ltd.	256,000	3,360
# K Wah International Holdings, Ltd.	3,059,724	567,412
K. Wah Construction Materials, Ltd.	2,439,914	223,713
* Kader Holdings Co., Ltd.	545,600	10,470
Karrie International Holdings, Ltd.	488,000	143,240

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Keck Seng Investments (Hong Kong), Ltd.

858,600

143,481

Kee-Shing Holdings Co., Ltd.	886,000	79,958
Kin Yat Holdings, Ltd.	586,000	53,433
King Fook Holdings, Ltd.	1,000,000	74,069
* King Pacific International Holdings, Ltd.	1,404,200	21,963
Kingdee International Software Group Co., Ltd.	638,000	173,966
Kingmaker Footwear Holdings, Ltd.	1,058,750	382,729
* Kong Sun Holdings, Ltd.	2,198,000	7,045
Kowloon Development Co., Ltd.	604,000	507,554
* KPI Co., Ltd.	396,000	5,209
KTP Holdings, Ltd.	560,400	36,002
* Kwong Sang Hong International, Ltd.	1,434,000	137,948
Kwoon Chung Bus Holdings, Ltd.	556,000	80,405
* Lai Sun Development Co., Ltd.	7,592,000	113,729
* Lai Sun Garment (International), Ltd.	2,325,000	88,208
Lam Soon (Hong Kong), Ltd.	302,310	101,097
Le Saunda Holdings, Ltd.	236,000	24,267
* Leadership Publishing Group, Ltd.	250,511	1,127
* Leading Spirit High-Tech Holdings Co., Ltd.	2,310,000	2,962
Lerado Group (Holding) Co., Ltd.	1,048,000	181,704
* LifeTec Group, Ltd.	1,383,000	13,696
Lippo, Ltd.	1,074,760	228,240
Liu Chong Hing Bank, Ltd.	131,000	184,206
Liu Chong Hing Investment, Ltd.	635,200	424,087
Luk Fook Holdings (International), Ltd.	690,000	144,612
Luks Industrial Group, Ltd.	645,555	107,653
Lung Kee (Bermuda) Holdings, Ltd.	1,071,875	531,653
* MACRO-LINK International Holdings, Ltd.	1,036,250	37,216
* Mae Holdings, Ltd.	2,220,000	3,430
* Magnificent Estates, Ltd.	8,368,000	54,865
* Magnum International Holdings, Ltd.	300,000	2,885
Mainland Headwear Holdings, Ltd.	410,000	151,176
* Mansion House Group, Ltd.	1,820,000	55,948
Matrix Holdings, Ltd.	402,000	92,368
* Mei Ah Entertainment Group, Ltd.	1,142,000	35,301
Melbourne Enterprises, Ltd.	45,500	159,251
Midas International Holdings, Ltd.	774,000	55,650
Midland Realty (Holding), Ltd.	1,110,000	347,051
* Millennium Group, Ltd.	1,392,000	15,883
Min Xin Holdings, Ltd.	753,200	116,025
Miramar Hotel & Investment Co., Ltd.	119,000	114,546
* Morning Star Resources, Ltd.	1,845,000	14,665
Moulin International Holdings, Ltd.	699,274	381,565
Nanyang Holdings, Ltd.	137,500	132,334
National Electronics Holdings, Ltd.	2,156,000	57,364
New Asia Realty & Trust Co., Ltd.	525,000	205,576
* New China Merchants Dichain	7,160,000	57,264
New Island Printing Holdings, Ltd.	176,000	15,344
* # New World China Land, Ltd.	487,200	150,095
* New World Cyberbase, Ltd.	48,419	1,831
* New World TMT, Ltd.	1,380,600	133,190
Newocean Green Energy Holdings, Ltd.	3,931,200	58,172

* Next Media, Ltd.	636,000	218,108
Ngai Lik Industrial Holdings, Ltd.	1,556,000	584,629
* # Onfem Holdings, Ltd.	1,266,000	66,539
Orient Power Holdings, Ltd.	804,000	88,937
* Oriental Metals, Ltd.	711,780	228,095
Oriental Press Group, Ltd.	230,000	83,508
Oriental Watch Holdings, Ltd.	398,000	76,083
Pacific Andes International Holdings, Ltd.	1,172,000	191,165
Pacific Century Insurance Holdings, Ltd.	1,272,000	461,351
* Pacific Century Premium Developments, Ltd.	445,000	118,072
* Pacific Plywood Holdings, Ltd.	4,430,000	17,430
Paul Y. ITC Construction Holdings, Ltd.	2,262,856	189,192
Peace Mark Holdings, Ltd.	1,120,514	187,260
Pegasus International Holdings, Ltd.	226,000	32,737
Perfectech International Holdings, Ltd.	571,450	52,006
Pico Far East Holdings, Ltd.	1,190,000	82,680
Playmates Holdings, Ltd.	2,223,000	262,600
Pokfulam Development Co., Ltd.	234,000	76,539
* Poly Investments Holdings, Ltd.	2,670,000	61,435
Prime Success International Group, Ltd.	2,366,000	146,934
Proview International Holdings, Ltd.	944,000	208,017
* # QPL International Holdings, Ltd.	1,191,000	256,148
Quality Healthcare Asia, Ltd.	133,800	31,361
* Rainbow International Holdings, Ltd.	2,036	5
Raymond Industrial, Ltd.	605,400	163,240
* Regal Hotels International Holdings, Ltd.	11,656,000	465,232
* Rexcipital International Holdings, Ltd.	1,272,905	7,011
* Riche Multi-Media Holdings, Ltd.	706,000	233,510
* Rivera Holdings, Ltd.	3,620,000	102,902
* Riverhill Holdings, Ltd.	2,036	28
Road King Infrastructure, Ltd.	449,000	319,942
* Roadshow Holdings, Ltd.	1,456,000	153,517
S.A.S.Dragon Holdings, Ltd.	1,696,000	195,714
SA SA International Holdings, Ltd.	1,872,000	756,500
Safety Godown Co., Ltd.	408,000	139,042
Saint Honore Holdings, Ltd.	128,000	34,018
* San Miguel Brewery Hong Kong, Ltd.	612,800	132,692
SCMP Group, Ltd.	692,000	262,474
Sea Holdings, Ltd.	832,000	212,774
* Seapower Resources International, Ltd.	151,680	2,061
* SEEC Media Group, Ltd.	2,550,000	147,692
Shanghai Allied Cement, Ltd.	1,152,080	63,267
* Shanghai Century Holdings, Ltd.	7,142,000	98,321
* Shanghai Land Holdings, Ltd.	1,464,000	64,754
# Shanghai Real Estates, Ltd.	2,234,000	174,904
Shaw Brothers Hong Kong, Ltd.	134,000	125,326
Shell Electric Manufacturing (Holdings) Co., Ltd.	730,792	121,623
Shenyin Wanguo (Hong Kong), Ltd.	847,500	77,510

	Shenzhen International Holdings, Ltd.	4,802,500	172,774
	Shougang Concord Century Holdings, Ltd.	1,676,000	183,389
*	Shougang Concord Grand (Group), Ltd.	1,701,000	115,771
*	Shougang Concord International Enterprises Co., Ltd.	4,166,000	206,634
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*	Shougang Concord Technology Holdings, Ltd.	2,639,809	168,772
*	Shui On Construction & Materials, Ltd.	468,000	441,874
*	Shun Ho Resources Holdings, Ltd.	483,000	18,672
*	Shun Ho Technology Holdings, Ltd.	1,037,452	43,366
	Silver Grant International Industries, Ltd.	2,087,000	569,490
*	Sincere Co., Ltd.	505,500	25,648
#	Singamas Container Holdings, Ltd.	838,000	420,166
	Sino Golf Holdings, Ltd.	438,000	77,951
*	Sinocan Holdings, Ltd.	350,000	1,750
*	Sino-I.com, Ltd.	19,383,158	364,379
	Sinolink Worldwide Holdings, Ltd.	3,933,600	440,472
	Sinopec Kantons Holdings, Ltd.	1,638,000	233,701
*	Skynet (International Group) Holdings, Ltd.	244,240	313
	SNP Leefung Holdings, Ltd.	144,000	21,169
*	Softbank Investment International (Strategic), Ltd.	7,398,000	83,067
*	Solartech International Holdings, Ltd.	49,600	1,778
	South China Brokerage Co., Ltd.	4,872,000	30,652
	South China Industries, Ltd.	1,124,000	54,759
	Southeast Asia Properties & Finance, Ltd.	263,538	37,725
	Starlight International Holdings, Ltd.	1,311,292	140,167
	Starlite Holdings, Ltd.	694,000	65,082
	Stelux Holdings International, Ltd.	1,307,702	77,009
*	Styland Holdings, Ltd.	101,808	326
	Sun Hing Vision Group Holdings, Ltd.	358,000	167,443
	Sun Hung Kai & Co., Ltd.	2,048,600	469,350
*	Sun Innovation Holdings, Ltd.	1,420,360	6,743
*	Sun Media Group Holdings, Ltd.	9,814,000	15,132
*	Sunday Communications, Ltd.	4,441,000	256,535
	Sunway International Holdings, Ltd.	866,000	30,989
*	Suwa International Holdings, Ltd.	1,062,000	32,027
*	Tack Hsin Holdings, Ltd.	542,000	7,624
	Tai Cheung Holdings, Ltd.	1,013,000	377,574
	Tai Fook Securities Group, Ltd.	590,000	86,199
	Tai Sang Land Development, Ltd.	471,984	119,139
	Tak Shun Technology Group, Ltd.	2,088,000	93,806
	Tak Sing Alliance Holdings, Ltd.	2,909,865	101,350
#	Tan Chong International, Ltd.	666,000	126,920
	TCC International Holdings, Ltd.	1,124,000	184,740
*	Technology Venture Holdings, Ltd.	586,000	12,660
*	Termbray Industries International (Holdings), Ltd.	2,304,900	124,111
	Tern Properties Co., Ltd.	61,200	13,731
*	The Sun' s Group, Ltd.	17,004,000	21,800
*	Tian An China Investments Co., Ltd.	1,238,275	293,245
	Tian Teck Land, Ltd.	1,098,000	325,782

Tianjin Development Holdings, Ltd.	1,118,000	387,613
* Titan Petrochemicals Group, Ltd.	640,000	39,777
* Tomorrow International Holdings, Ltd.	165,000	16,923
Tonic Industries Holdings., Ltd.	920,000	31,692
Top Form International, Ltd.	1,586,000	235,621
* Tristate Holdings, Ltd.	138,000	25,654
Truly International Holdings, Ltd.	200,000	241,897
Tungtex (Holdings) Co., Ltd.	788,000	295,079

* Tysan Holdings, Ltd.	1,040,773	29,667
* U-Cyber Technology Holdings, Ltd.	432,800	5,645
* United Power Investment, Ltd.	1,664,000	33,887
* Universal Holdings Ltd	2,770,000	17,456
* Universe International Holdings, Ltd.	573,339	3,528
U-Right International Holdings, Ltd.	2,040,000	106,546
USI Holdings, Ltd.	928,999	114,918
Van Shung Chong Holdings, Ltd.	359,335	49,052
* Vanda Systems & Communications Holdings, Ltd.	2,534,000	159,953
# Varitronix International, Ltd.	527,000	490,344
Veeko International Holdings, Ltd.	1,420,000	44,103
Victory City International Holdings, Ltd.	839,768	340,966
Vitasoy International Holdings, Ltd.	1,423,000	363,323
Wah Ha Realty Co., Ltd.	278,600	44,291
* Wah Nam International	38,696	719
Wai Kee Holdings, Ltd.	1,265,738	233,922
Wang On Group, Ltd.	47,897	6,784
* Wellnet Holdings, Ltd.	2,059,200	113,877
* Winfoong International, Ltd.	1,210,000	27,087
Wing On Co. International, Ltd.	565,000	616,754
Wing Shan International, Ltd.	896,000	45,351
* Winsan China Investment Group, Ltd.	1,296,000	43,066
Wong' s International (Holdings), Ltd.	737,641	84,666
* Wonson International Holdings, Ltd.	4,040,000	7,218
World Houseware (Holdings), Ltd.	605,700	19,390
* # Xinao Gas Holdings, Ltd.	1,094,000	546,416
Y. T. Realty Group, Ltd.	965,000	64,763
YangtzeKiang Garment Manufacturing Co., Ltd.	405,000	102,289
* Yanion International Holdings, Ltd.	118,000	7,996
* Yaohan International Holdings, Ltd.	974,000	0
Yau Lee Holdings, Ltd.	534,000	31,956
YGM Trading, Ltd.	228,000	226,657
Yip' s Chemical Holdings, Ltd.	674,000	135,062
Yugang International, Ltd.	11,916,000	99,275
* Yunnan Enterprises Holdings, Ltd.	240,000	11,846
* Zhu Kuan Development Co., Ltd.	646,000	28,961

TOTAL COMMON STOCKS

(Cost \$78,807,746)

53,653,367

INVESTMENT IN CURRENCY – (0.1%)

* Hong Kong Dollars		176,871
(Cost \$176,874)		
<b>RIGHTS/WARRANTS – (0.0%)</b>		
* China Travel International Investment, Ltd. Warrants 05/31/06	124,800	4,000
Daqing Petroleum & Chemical Group, Ltd. Rights 09/06/04	687,500	0
* Leadership Publishing Group, Ltd. Rights 09/01/04	125,255	0
* Quality Healthcare Asia, Ltd. Warrants 01/12/04	26,760	738
<b>TOTAL RIGHTS/WARRANTS</b>		<b>4,738</b>
(Cost \$0)		

<b>TOTAL – HONG KONG</b>		<b>53,834,976</b>
(Cost \$78,984,620)		

<b>SINGAPORE – (21.2%)</b>		
<b>COMMON STOCKS – (21.2%)</b>		
* Acma, Ltd.	3,040,700	106,927
Airocean Group, Ltd.	1,649,000	254,757
* Alliance Technology & Development, Ltd.	156,000	9,565
Amtek Engineering, Ltd.	799,625	575,635
* Apollo Enterprises, Ltd.	193,000	47,899
Armstrong Industrial Corp.	1,460,000	124,055
ASA Group Holdings, Ltd.	586,000	92,691
Ascott Group, Ltd.	1,807,250	433,783
Aussino Group, Ltd.	967,000	257,483
Benjamin (F.J.) Holdings, Ltd.	1,095,000	134,927
# Beyonics Technology, Ltd.	1,556,640	391,900
* Blu Inc. Group, Ltd..	729,000	91,699
Bonvests Holdings, Ltd.	825,000	250,499
Brilliant Manufacturing, Ltd.	1,855,000	626,175
* Broadway Industrial Group, Ltd.	461,000	72,795
Bukit Sembawang Estates, Ltd.	71,334	547,643
* Central Properties, Ltd.	66,000	1,426,033
Ch Offshore, Ltd.	823,200	176,333
* Chemical Industries (Far East), Ltd.	105,910	45,968
* China Merchants Holdings Pacific, Ltd.	652,000	183,132
Chip Eng Seng Corp., Ltd.	1,775,000	125,044
Chosen Holdings, Ltd.	1,284,000	195,471
Chuan Hup Holdings, Ltd.	4,385,000	1,397,850
Chuan Soon Huat Industrial Group, Ltd.	614,000	113,326
CIH, Ltd.	498,460	875,200
* CK Tang, Ltd.	614,000	136,488
* Compact Metal Industries, Ltd.	643,000	11,277
Courts Singapore, Ltd.	495,000	150,906
* CSC Holdings, Ltd.	672,000	9,862
CSE Global, Ltd.	1,262,000	407,244
CWT Distribution, Ltd.	461,500	129,642
* Eagle Brand Holdings, Ltd.	5,158,000	241,887
# Eastern Asia Technology, Ltd.	1,844,260	297,029



	Eastgate Technology, Ltd.	870,000	63,622
*	Econ International, Ltd.	2,267,000	59,573
	ECS Holdings, Ltd.	1,375,000	241,406
	Eng Wah Organisation, Ltd.	265,000	48,883
*	Firstlink Investments Corp., Ltd.	995,000	134,443
*	Freight Links Express Holdings, Ltd.	3,368,000	187,640
	Frontline Technologies Corp., Ltd.	3,170,000	241,611
	Fu Yu Manufacturing, Ltd.	1,819,000	965,763
	Fuji Offset Plates Manufacturing, Ltd.	33,750	5,238
	GB Holdings, Ltd.	200,000	93,620
#	Ges International, Ltd.	2,909,000	1,158,279
	GK Goh Holdings, Ltd.	1,494,000	711,917

	Goodpack, Ltd.	1,592,000	911,456
*	Goodwood Park Hotel, Ltd.	24,307	0
	GP Industries, Ltd.	1,516,000	905,630
	Guocoland, Ltd.	1,215,000	824,685
	Hiap Moh Corp., Ltd.	34,874	6,741
	Ho Bee Investment, Ltd.	761,000	126,977
	Hong Fok Corp., Ltd.	1,796,000	236,387
#	Hong Leong Asia, Ltd.	1,048,000	920,079
*	Horizon Education & Technologies, Ltd.	2,054,000	180,806
	Hotel Grand Central, Ltd.	875,280	176,177
	Hotel Plaza, Ltd.	1,189,000	438,981
	Hotel Properties, Ltd.	1,675,000	999,347
	Hour Glass, Ltd.	298,000	113,346
#	HTL International Holdings, Ltd.	1,471,875	1,111,098
	Huan Hsin Holdings, Ltd.	1,138,400	572,987
	Hup Seng Huat, Ltd.	900,200	101,099
	Hwa Hong Corp., Ltd.	2,488,000	711,665
	IDT Holdings, Ltd.	718,000	1,020,223
*	Inno-Pacific Holdings, Ltd.	680,000	11,860
	Innovalues Precision, Ltd.	520,000	182,640
	International Factors (Singapore), Ltd.	290,000	87,279
*	Internet Technology Group, Ltd.	874,408	20,359
*	Interra Resources, Ltd.	185,430	14,151
*	Intraco, Ltd.	292,500	61,729
	Isetan (Singapore), Ltd.	122,500	215,249
#	Jaya Holdings, Ltd.	2,733,000	1,415,648
	JK Yaming International, Ltd.	907,000	203,952
	Jurong Cement, Ltd.	132,500	60,611
	Jurong Engineering, Ltd.	137,000	176,110
#	Jurong Technologies Industrial Corp., Ltd.	1,446,000	966,212
*	K1 Ventures, Ltd.	5,340,500	907,652
	Keppel Telecommunications and Transportation, Ltd.	2,058,000	945,255
	Khong Guan Flour Milling, Ltd.	19,000	19,084
	Kian Ann Engineering, Ltd.	868,000	85,319
	Kian Ho Bearings, Ltd.	521,000	45,903
	Koh Brothers, Ltd.	1,494,000	87,054

* L & M Group Investments, Ltd.	7,107,100	41,503
Labroy Marine, Ltd.	3,343,000	967,960
* Lantrovision (S), Ltd.	1,117,500	55,552
Lee Kim Tah Holdings, Ltd.	1,600,000	205,025
* Leong Hin Holdings, Ltd.	526,000	35,440
* Liang Huat Aluminum, Ltd.	1,477,000	25,875
* Lion Asiapac, Ltd.	473,000	44,352
Low Keng Huat Singapore, Ltd.	372,000	87,835
Lum Chang Holdings, Ltd.	1,134,030	142,571
Magnecomp International, Ltd.	931,000	336,054
* Manufacturing Integration Technology, Ltd.	588,000	51,535
MCL Land, Ltd.	1,427,000	1,219,527
* Mediarling.Com, Ltd.	3,410,000	329,753
Metro Holdings, Ltd.	2,256,960	600,846
MMI Holdings, Ltd.	1,994,000	362,858
Multi-Chem, Ltd.	1,263,000	217,628
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Nera Telecommunications, Ltd.	1,450,000	441,897
New Toyo Intenational Holdings, Ltd.	1,043,000	357,460
# Norelco Centreline Holdings, Ltd.	941,000	524,060
* Orchard Parade Holdings, Ltd.	1,084,022	246,994
# Osim International, Ltd.	1,638,000	949,005
Ossia International, Ltd.	728,332	76,090
Pan-United Corp., Ltd.	2,193,000	460,879
* Pan-United Marine, Ltd.	1,096,500	166,481
PCI, Ltd.	734,000	296,627
Pentex-Schweizer Circuits, Ltd.	1,240,000	239,053
Pertama Holdings, Ltd.	459,750	75,311
Popular Holdings, Ltd.	1,813,000	492,957
# PSC Corp., Ltd.	4,088,000	239,181
Qian Hu Corp., Ltd.	408,200	108,107
Robinson & Co., Ltd.	284,832	1,027,160
Rotary Engineering, Ltd.	1,624,000	352,568
San Teh, Ltd.	838,406	201,321
SBS Transit, Ltd.	1,011,000	939,966
Sea View Hotel, Ltd.	66,000	160,694
* Seatown Corp., Ltd.	101,000	1,769
Sembawang Kimtrans, Ltd.	1,295,000	125,166
Sin Soon Huat, Ltd.	1,307,000	61,479
Sing Investments & Finance, Ltd.	94,500	96,698
Singapore Food Industries, Ltd.	1,707,000	828,892
Singapore Reinsurance Corp., Ltd	1,540,935	225,390
Singapore Shipping Corp., Ltd.	1,930,000	350,798
Singapura Finance, Ltd.	139,250	114,753
SMB United, Ltd.	2,010,000	188,408
SNP Corp., Ltd.	466,495	218,367
* SP Corp., Ltd.	454,000	17,936
Ssangyong Cement (Singapore), Ltd.	236,000	135,881
Stamford Land Corp., Ltd.	3,229,000	425,033

Straits Trading Co., Ltd.	1,117,200	1,410,214
* Sunright, Ltd.	378,000	76,408
Superbowl Holdings, Ltd.	490,000	73,573
Superior Metal Printing, Ltd.	490,500	50,286
Thakral Corp., Ltd.	6,028,000	442,417
Tiong Woon Corp. Holding, Ltd.	906,000	190,805
* Transmarco, Ltd.	106,500	47,422
Trek 2000 International, Ltd.	1,004,000	341,204
TSM Resources, Ltd.	1,502,000	293,540
# TT International, Ltd.	2,109,600	290,156
* Tuan Sing Holdings, Ltd.	3,362,000	177,078
* Ultro Technologies, Ltd.	530,000	33,997
Unisteel Technology, Ltd.	974,000	735,273
United Engineers, Ltd.	846,666	769,739
United Overseas Insurance, Ltd.	125,500	249,575
United Pulp & Paper Co., Ltd.	354,000	89,043
UOB-Kay Hian Holdings, Ltd.	1,602,000	976,210
Vicom, Ltd.	120,000	66,611
WBL Corp., Ltd.	647,000	1,180,617
* Xpress Holdings, Ltd.	1,392,000	48,720

* Yongnam Holdings, Ltd.	1,506,000	13,240
TOTAL COMMON STOCKS (Cost \$57,040,705)		51,143,694

INVESTMENT IN CURRENCY – (0.0%)

* Singapore Dollars		12,048
(Cost \$12,049)		

RIGHTS/WARRANTS – (0.0%)

* Acma, Ltd. Warrants 11/16/04	236,300	690
* Yongnam Holdings, Ltd. Warrants 08/26/09	251,000	733
TOTAL RIGHTS/WARRANTS (Cost \$0)		1,423

TOTAL – SINGAPORE

(Cost \$57,052,754)		51,157,165
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NEW ZEALAND – (8.6%)

COMMON STOCKS – (8.6%)

* AFFCO Holdings, Ltd.	1,935,950	509,825
Cavalier Corp., Ltd.	283,674	933,203
CDL Hotels NZ, Ltd.	1,387,344	429,332
CDL Investments NZ, Ltd.	306,025	58,427
Colonial Motor Co., Ltd.	126,795	258,211
* Cue Energy Resources NL	452,354	21,203
DB Breweries, Ltd.	312,589	1,939,617
Ebos Group, Ltd.	112,108	288,169
* Evergreen Forests, Ltd.	323,301	88,784

Hallenstein Glassons Holdings, Ltd.	241,638	548,785
Hellaby Holdings, Ltd.	201,679	755,677
Horizon Energy Distribution, Ltd.	40,420	105,142
Met Lifecare, Ltd.	270,895	454,708
Michael Hill International, Ltd.	156,746	696,109
* New Zealand Oil & Gas, Ltd.	584,872	333,040
New Zealand Refining Co., Ltd.	84,779	1,228,518
Northland Port Corp. (New Zealand), Ltd.	219,997	405,662
Nuplex Industries, Ltd.	271,267	914,130
* Pacific Retail Group, Ltd.	194,156	261,750
Port of Tauranga, Ltd.	541,952	1,840,310
Powerco, Ltd.	804,832	1,080,217
* Provenco Group, Ltd.	281,600	113,095
Pyne Gould Guinness, Ltd.	229,634	285,889
Restaurant Brand New Zealand, Ltd.	369,175	319,168
* Richina Pacific, Ltd.	309,644	89,799
* Rubicon, Ltd.	995,760	596,652
Ryman Healthcare Group, Ltd.	415,999	839,177
Sanford, Ltd.	418,047	1,205,855
Scott Technology, Ltd.	60,843	130,221
* Seafresh Fisheries	80,520	1,479
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South Port New Zealand, Ltd.	30,744	26,943
Steel & Tube Holdings, Ltd.	379,638	1,140,503
Tasman Farms	157,056	0
Taylor's Group, Ltd.	29,646	49,769
Tourism Holdings, Ltd.	402,452	506,189
* Trans Tasman Properties, Ltd.	2,311,308	593,198
# Waste Management NZ, Ltd.	430,471	1,418,371
Williams & Kettle, Ltd.	57,558	113,908
Wrightson, Ltd.	222,276	222,378
TOTAL COMMON STOCKS (Cost \$13,387,745)		<u>20,803,413</u>
INVESTMENT IN CURRENCY – (0.0%)		
* New Zealand Dollar (Cost \$13,247)		<u>13,753</u>
TOTAL – NEW ZEALAND (Cost \$13,400,992)		<u>20,817,166</u>
UNITED STATES – (0.0%)		
COMMON STOCKS – (0.0%)		
Exergy, Inc.	7,260	<u>0</u>
MALAYSIA – (0.0%)		
COMMON STOCKS – (0.0%)		
* Autoways Holdings Berhad	10,000	3,395
* Jaks Resources Berhad	11,975	3,844
* Promet Berhad	1,143,000	87,229

* Rekapacific Berhad	473,000	0
* RNC Corp. Berhad	33,000	3,560
* Saship Holdings Berhad	223,520	52,351
<b>TOTAL – MALAYSIA</b> (Cost \$1,212,987)		<u>150,379</u>

	<u>Face Amount (000)</u>	<u>Value †</u>
<b>TEMPORARY CASH INVESTMENTS – (12.7%)</b>		
Repurchase Agreement, Deutsche Bank Securities 1.55%, 09/01/04 (Collateralized by \$29,102,743 U.S. TIPS 1.875%, 07/15/13, valued at \$29,557,619) to be repurchased at \$28,256,307 (Cost \$28,255,090) ^	\$ 28,255	28,255,090
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$2,473,000 FHLMC Notes 1.85%, 11/17/04, valued at \$2,482,274) to be repurchased at \$2,445,093 (Cost \$2,445,000)	2,445	<u>2,445,000</u>
<b>TOTAL TEMPORARY CASH INVESTMENTS</b> (Cost \$30,700,090)		<u>30,700,090</u>
<b>TOTAL INVESTMENTS – (100.0%)</b> (Cost \$256,738,352) ††		\$ <u>241,670,937</u>

- † See Security Valuation Note.
- \* Non-Income Producing Securities.
- # Total or Partial Securities on Loan.
- ^ Security purchased with cash proceeds from securities on loan.
- †† The cost for federal income tax purposes is \$256,788,366.

**THE UNITED KINGDOM SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
<b>UNITED KINGDOM – (98.5%)</b>		
<b>COMMON STOCKS – (98.5%)</b>		
4imprint P.L.C.	50,375	\$ 127,789
600 Group P.L.C.	100,910	116,614
Abacus Group P.L.C.	75,000	324,784
Abbeycrest P.L.C.	42,590	48,381
Abbot Group P.L.C.	239,595	846,549

Aberdeen Asset Management P.L.C.	377,314	527,236
Acal P.L.C.	33,999	248,511
* Acambis P.L.C.	137,000	764,423
* Advanced Medical Solutions P.L.C.	29,802	4,015
* Advanced Power Components, Ltd.	47,871	7,113
AEA Technology P.L.C.	87,065	307,016
AGA Food Service Group P.L.C.	174,500	678,175
Aggreko P.L.C.	372,996	1,023,171
* AIM Group P.L.C.	32,063	40,376
* Air Partner P.L.C.	11,763	84,841
* Airflow Streamlines P.L.C.	20,500	21,574
Airsprung Furniture Group P.L.C.	58,000	51,126
Alba P.L.C.	105,025	1,477,610
Alexandra P.L.C.	86,243	142,922
Alexon Group P.L.C.	116,632	688,279
* Alizyme P.L.C.	182,900	437,377
Alpha Airports Group P.L.C.	392,541	613,712
Alphameric P.L.C.	172,688	246,237
* Alterian P.L.C.	39,937	59,283
Alumasc Group P.L.C.	100,245	258,241
Alvis P.L.C.	191,010	1,095,937
Amberley Group P.L.C.	200,000	59,218
Amec P.L.C.	49,000	280,664
Amstrad P.L.C.	149,652	551,136
* Anglesey Mining P.L.C.	55,000	3,958
Anglo Eastern Plantations P.L.C.	69,228	221,286
Anglo Pacific Group P.L.C.	100,417	150,150
* Anite Group P.L.C.	467,715	415,419
* Antisoma P.L.C.	389,246	94,382
* API Group P.L.C.	51,500	71,774
* Applied Optical Technologies P.L.C.	75,383	38,982
* ARC International P.L.C.	189,625	93,345
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* Arena Leisure P.L.C.	901,656	696,150
* Argonaut Games, Ltd.	100,000	6,114
Arla Foods UK P.L.C.	1,409,375	1,282,997
Arm Holdings P.L.C.	127,000	182,048
Arriva P.L.C.	129,697	1,007,935
* Ashtead Group P.L.C.	435,651	378,209
* Ashtenne Holdings P.L.C.	46,940	303,994
* Ashtenne Holdings P.L.C. Series B	93,880	329,326
Atkins Ws P.L.C.	144,022	1,674,288
Atrium Underwriting P.L.C.	77,002	243,292
Austin Reed Group P.L.C.	68,999	167,613
Autologic Holdings P.L.C.	58,180	240,069
* Autonomy Corp. P.L.C.	168,767	502,067
Avesco P.L.C.	29,998	43,981
Aveva Group P.L.C.	28,257	267,019
Avis Europe P.L.C.	1,436,185	2,134,538

Avon Rubber P.L.C.	36,672	152,049
* AWG P.L.C.	16,000	182,731
* AWG P.L.C. Redeemable Shares	5,312,000	9,556
* Axis-Shield P.L.C.	58,284	196,326
Axon Group P.L.C.	76,340	156,273
Babcock International Group P.L.C.	383,561	783,065
Baggeridge Brick P.L.C.	98,000	256,409
* Bailey (C.H.) P.L.C.	109,500	19,206
* Bailey (C.H.) P.L.C. Class B	10,000	10,794
* Baltimore Technologies P.L.C.	60,656	25,403
Barr (A.G.) P.L.C.	43,000	510,485
Beattie (James) P.L.C.	132,247	283,163
* Bede P.L.C.	72,498	40,096
Belhaven Brewery Group P.L.C.	39,070	324,630
Bellway P.L.C.	127,364	1,762,363
Ben Bailey P.L.C.	26,000	194,584
Bespak P.L.C.	55,918	451,232
* Biocompatibles International P.L.C.	45,777	151,188
* Bioquell P.L.C.	50,194	133,729
Biotrace International P.L.C.	75,000	114,696
Birse Group P.L.C.	421,901	106,300
Black Arrow Group P.L.C.	56,500	62,509
Blacks Leisure Group P.L.C.	60,959	457,989
Bloomsbury Publishing P.L.C.	94,003	422,602
* BNB Resources P.L.C.	89,395	24,905
Body Shop International P.L.C.	476,534	1,370,052
Bodycote International P.L.C.	426,646	1,125,388
* Bookham Technology P.L.C.	510,142	338,806
Boot (Henry) P.L.C.	61,936	395,818
Bovis Homes Group P.L.C.	157,801	1,592,974
BPP Holdings P.L.C.	106,500	591,803
* Bradstock Group P.L.C.	5,200	4,116
* Braemar Seascope Group P.L.C.	24,020	118,244
Brammer (H.) P.L.C.	119,123	283,945
* Brandon Hire P.L.C.	37,654	85,683
Brewin Dolphin Holdings P.L.C.	260,332	345,969

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Bristol Water Group P.L.C.	31,800	228,916
Britannic P.L.C.	261,455	1,673,878
British Polythene Industries P.L.C.	56,740	288,000
British Vita P.L.C.	255,160	1,118,452
Brixton P.L.C.	296,900	1,647,883
* Broadcastle P.L.C.	42,033	62,161
* Brown & Jackson P.L.C.	534,894	544,359
Brown (N) Group P.L.C.	499,096	1,052,893
BSS Group P.L.C.	47,905	622,655
* BTG P.L.C.	220,220	411,384
Burtonwood Brewery P.L.C.	38,000	270,184
Business Post Group P.L.C.	117,932	1,151,115

BWD Securities P.L.C.	29,403	223,246
Caffyns P.L.C.	6,000	73,515
* Cairn Energy P.L.C.	183,836	4,963,838
* Cambridge Antibody Technology Group P.L.C.	62,735	524,789
* Cammell Laird Holdings P.L.C.	256,158	27,649
Capital & Regional P.L.C.	83,991	838,035
Capital Radio P.L.C.	110,198	807,031
Carclo P.L.C.	100,463	78,728
Care UK P.L.C.	64,835	367,774
Carillion P.L.C.	286,809	996,728
* Carlisle Holdings, Ltd.	8,709	52,105
Carpetright P.L.C.	125,839	2,470,286
Carr' s Milling Industries P.L.C.	19,000	113,782
Castings P.L.C.	79,000	247,374
* Celtic P.L.C.	40,759	46,560
* Cenes Pharmaceuticals P.L.C.	298,612	52,327
Chamberlin & Hill P.L.C.	18,000	54,719
Chapelthorpe P.L.C.	646,612	256,207
Character Group P.L.C.	59,041	53,078
Charles Taylor Consulting P.L.C.	67,918	313,170
* Charter P.L.C.	230,484	664,083
* Che Group P.L.C.	51,533	38,040
Chemring Group P.L.C.	49,000	353,507
Chesnara P.L.C.	92,900	172,972
* Chime Communications P.L.C.	305,512	155,799
Chloride Group P.L.C.	485,500	390,255
Christie Group P.L.C.	53,263	105,216
Chrysalis Group P.L.C.	286,082	914,926
Churchill China P.L.C.	30,000	115,535
* City North Group P.L.C.	28,153	107,790
City Restaurant Group P.L.C.	275,712	422,378
Clarkson (Horace) P.L.C.	44,733	455,665
* Clinical Computing P.L.C.	46,666	22,643
Clinton Cards P.L.C.	433,380	635,591
* CLS Holdings P.L.C.	152,907	964,193
CML Microsystems P.L.C.	28,361	210,119
Colefax Group P.L.C.	60,000	97,143
Collins Stewart Tullett P.L.C.	137,946	882,431
* Colt Telecom Group P.L.C.	1,229,589	846,554
Comino Group P.L.C.	18,348	55,393

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Communis P.L.C.	237,134	465,068
Compel Group P.L.C.	36,601	50,210
Computacenter P.L.C.	220,071	1,300,514
* Cookson Group P.L.C.	2,516,201	1,509,665
Coral Products P.L.C.	50,000	38,845
* Corin Group P.L.C.	50,497	271,889
* Corporate Services Group P.L.C.	1,535,192	264,873
Cosalt P.L.C.	30,700	183,861



* Costain Group P.L.C.	835,404	619,532
* Country & Metropolitan P.L.C.	24,413	81,634
Countryside Property P.L.C.	111,482	387,101
Countrywide P.L.C.	185,800	954,269
Courts P.L.C.	110,722	190,992
Cox Insurance Holdings P.L.C.	534,131	638,236
Cranswick P.L.C.	54,941	363,113
Crest Nicholson P.L.C.	267,250	1,679,889
Creston P.L.C.	28,278	68,563
Croda International P.L.C.	176,035	885,711
Cropper (James) P.L.C.	22,000	57,770
* Culver Holdings P.L.C.	338	73
Daejan Holdings P.L.C.	25,000	1,096,440
Dairy Crest Group P.L.C.	165,769	963,447
* Dana Petroleum P.L.C.	98,651	604,296
* Danka Business Systems P.L.C.	332,777	311,189
Dart Group P.L.C.	74,000	254,813
Davis Service Group P.L.C.	227,016	1,598,920
Dawson Holdings P.L.C.	83,245	236,039
* Dawson International P.L.C.	100,688	10,861
* DCS Group P.L.C.	10,000	1,481
De la Rue P.L.C.	243,525	1,366,659
Dechra Pharmaceuticals P.L.C.	67,432	175,613
Dee Valley Group P.L.C.	4,214	51,568
Delta P.L.C.	252,626	385,800
Deltron Electronics P.L.C.	45,452	54,308
* Densitron International P.L.C.	74,175	19,092
Derwent Valley Holdings P.L.C.	90,000	1,450,427
Detica Group P.L.C.	29,314	296,989
Development Securities P.L.C.	50,000	332,967
* Development Securities P.L.C.	7,390	48,856
DeVere Group P.L.C.	132,501	995,567
Devro P.L.C.	213,653	435,260
Dewhurst P.L.C.	9,000	20,238
Dewhurst P.L.C. Class A Non-Voting	15,500	29,278
DFS Furniture Co. P.L.C.	135,600	1,056,684
Diagonal P.L.C.	104,323	92,588
Dickinson Legg Group P.L.C.	11,935	5,117
Dicom Group P.L.C.	30,000	377,388
* Dimension Data Holdings P.L.C.	939,000	492,405
Diploma P.L.C.	30,191	302,334
Domestic & General Group P.L.C.	47,868	477,539
Domino Printing Sciences P.L.C.	355,935	1,426,489
Domnick Hunter Group P.L.C.	47,242	314,968
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* Dowding & Mills P.L.C.	336,440	65,019
DRS Data Research Services P.L.C.	26,825	24,644
DTZ Holdings P.L.C.	114,500	340,250
* Duelguide Units P.L.C.	3,971	38,418

* Durlacher Corp. P.L.C.	15,272	24,401
Dyson Group P.L.C.	42,750	233,834
East Surrey Holdings P.L.C.	202,807	1,203,133
* Easyjet P.L.C.	686,609	1,811,368
* Easynet Group P.L.C.	158,575	240,249
* Easyscreen P.L.C.	72,275	27,848
* Ebookers P.L.C.	109,492	286,472
* Edinburgh Oil & Gas P.L.C.	47,564	143,297
* Eidos P.L.C.	183,310	339,950
Eldridge Pope & Co. P.L.C.	25,000	67,977
Eleco P.L.C.	104,685	61,333
Electronic Data Processing P.L.C.	55,200	71,309
* Elementis P.L.C.	573,383	356,668
* Emerald Energy P.L.C.	6,178,398	127,607
* Emess P.L.C.	288,250	38,848
Ennstone P.L.C.	295,323	203,448
* Enodis P.L.C.	524,429	882,582
* Entertainment Rights P.L.C.	558,958	106,755
* Eurodis Electron P.L.C.	1,230,802	66,851
Euromoney Institutional Investors P.L.C.	204,480	1,262,590
* European Colour P.L.C.	82,090	28,414
European Motor Holdings P.L.C.	118,325	442,171
* European Telecom P.L.C.	7,000	0
Evans of Leeds Contingent Units P.L.C.	80,000	0
Expro International Group P.L.C.	88,349	476,926
Fenner P.L.C.	144,722	283,851
* Ferguson International Holdings P.L.C.	89,105	43,280
Ferraris Group P.L.C.	63,540	135,913
* Fibernet Group P.L.C.	70,153	111,639
* FII Group P.L.C.	41,166	4,999
Filtronic P.L.C.	98,438	332,402
* Financial Objects P.L.C.	7,000	5,306
Findel P.L.C.	142,288	1,060,880
First Choice Holidays P.L.C.	862,478	1,915,009
First Technology P.L.C.	128,111	670,623
Fisher (James) & Sons P.L.C.	76,000	371,848
FKI P.L.C.	773,617	1,691,237
Forminster P.L.C.	43,333	13,252
Forth Ports P.L.C.	142,983	2,924,127
Fortress Holdings P.L.C.	120,728	59,725
* Fortune Oil P.L.C.	2,595,243	276,748
Freeport P.L.C.	48,808	319,846
French Connection Group P.L.C.	237,248	1,643,670
Fuller, Smith & Turner P.L.C. Series A	20,000	254,238
Fulmar P.L.C.	107,500	137,879
Future Network P.L.C.	430,444	443,870
Galliford Try P.L.C.	517,870	475,939
Game Group P.L.C.	534,000	588,005

Games Workshop Group P.L.C.	41,013	531,306
* Gaming International P.L.C.	14,000	13,474
* Garton Engineering P.L.C.	10,248	0
* Gaskell P.L.C.	36,000	8,471
GB Group P.L.C.	250,000	66,418
Geest P.L.C.	97,588	910,563
* Genetix Group P.L.C.	92,497	73,264
Get Group P.L.C.	13,200	45,436
Gibbs & Dandy P.L.C.	9,000	59,079
Gleeson (M.J.) Group P.L.C.	112,355	388,082
* Global Natural Energy P.L.C.	11,004	45,121
* Glotel P.L.C.	49,741	97,135
Go-Ahead Group P.L.C.	80,448	1,642,221
Goldshield Group P.L.C.	49,104	204,734
Gowrings P.L.C.	5,000	6,296
Grainger Trust, Ltd.	41,959	1,339,193
Great Portland Estates P.L.C.	279,192	1,381,419
Greene King P.L.C.	92,950	1,740,663
* Greenwich Resources P.L.C.	438,664	16,769
Greggs P.L.C.	26,000	1,644,523
* Gresham Computing P.L.C.	65,768	302,254
Group 4 Securicor P.L.C.	664,050	1,394,686
Guinness Peat Group P.L.C.	1,137,590	1,406,792
GWR Group P.L.C.	225,354	985,317
* Gyrus Group P.L.C.	110,664	422,834
Halma P.L.C.	489,564	1,290,438
Halstead (James) Group P.L.C.	52,208	467,130
* Hampson Industries P.L.C.	250,757	86,821
* Hampton Trust P.L.C.	232,050	5,740
Hardy Underwriting Group P.L.C.	46,683	195,589
Hardys & Hansons P.L.C.	48,000	435,867
* Harvey Nash Group P.L.C.	183,750	254,747
Havelock Europa P.L.C.	40,813	84,458
* Hawtin P.L.C.	196,500	37,805
Haynes Publishing Group P.L.C.	14,703	100,835
Headlam Group P.L.C.	152,974	1,101,758
Heath (Samuel) & Sons P.L.C.	7,500	60,715
Helical Bar P.L.C.	46,000	785,722
Helphire Group P.L.C.	159,600	634,587
Hercules Property Services P.L.C.	25,132	126,647
Heywood Williams Group P.L.C.	140,400	219,327
Highbury House Communications P.L.C.	439,166	98,756
Highway Insurance Holdings P.L.C.	467,933	273,676
Hill & Smith Holdings P.L.C.	86,850	162,708
Hiscox P.L.C.	387,778	1,202,094
Hit Entertainment P.L.C.	238,212	965,850
Hitachi Capital (UK) P.L.C.	95,799	394,113
Holidaybreak P.L.C.	92,974	787,429
Homeserve P.L.C.	86,400	997,230
* Homestyle Group P.L.C.	76,141	145,326
Hornby P.L.C.	50,000	232,504

Hunting P.L.C.	223,174	636,756
Huntleigh Technology P.L.C.	85,249	529,669
Huntsworth P.L.C.	399,368	129,919
Hyder Consulting P.L.C.	16,308	42,484
* Hydro International P.L.C.	17,669	39,405
* IAF Group P.L.C.	30,000	12,413
* ICM Computer Group P.L.C.	27,265	150,021
IFX Group P.L.C.	34,486	62,049
* Imagination Technologies Group P.L.C.	239,934	275,416
* IMS Group P.L.C.	75,000	6,071
Incepta Group P.L.C.	280,643	348,241
Inchcape P.L.C.	20,000	597,140
* Incisive Media P.L.C.	119,677	250,147
* Independent Media Distribution P.L.C.	21,621	29,640
* Industrial & Commercial Holdings P.L.C.	5,000	135
Infast Group P.L.C.	301,224	98,833
* Intec Telecom Systems P.L.C.	422,173	411,655
Intelek P.L.C.	99,880	15,315
Intertek Group P.L.C.	70,100	721,998
Intserve P.L.C.	179,459	866,705
* Invensys P.L.C.	5,864,457	1,562,881
Inveresk P.L.C.	150,000	40,950
* IQE P.L.C.	132,400	17,707
ISIS Asset Management P.L.C.	268,751	962,104
Isoft Group P.L.C.	210,764	1,367,793
Isotron P.L.C.	50,325	360,219
Ite Group P.L.C.	472,831	553,864
Itnet P.L.C.	98,785	325,334
* Itouch International P.L.C.	500,263	256,258
* Jarvis Porter Group P.L.C.	99,894	23,811
JJB Sports P.L.C.	399,015	1,385,815
JKX Oil and Gas P.L.C.	234,386	514,720
John David Group P.L.C.	114,500	347,265
Johnson Service Group P.L.C.	125,535	884,028
Johnston Group P.L.C.	26,000	226,639
* Kalamazoo Computer Group P.L.C.	56,120	1,767
KBC Advanced Technologies P.L.C.	25,000	18,359
Keller Group P.L.C.	123,128	531,479
Kensington Group P.L.C.	90,220	621,649
* Kewill Systems P.L.C.	88,409	100,779
Kidde P.L.C.	232,000	492,672
Kier Group P.L.C.	51,293	625,496
Kiln P.L.C.	341,800	456,184
* Kingston Communications P.L.C.	750,749	817,673
Kleeneze P.L.C.	84,300	204,089
* Knowledge Support Systems Group P.L.C.	25,000	360
* La Fitness P.L.C.	53,738	189,717

Laing (John) P.L.C.	301,961	1,275,269
Laird Group P.L.C.	190,417	1,099,709
Lambert Howarth Group P.L.C.	38,049	189,134
* Lastminute.com P.L.C.	432,442	902,412
Latchways P.L.C.	7,500	50,552

* Laura Ashley Holdings P.L.C.	1,687,639	624,506
Lavendon Group P.L.C.	50,092	124,781
* Leeds United P.L.C.	66,000	178
Lincat Group P.L.C.	19,000	135,961
Linton Park P.L.C.	39,000	268,581
Linx Printing Technologies P.L.C.	27,000	139,632
Litho Supplies P.L.C.	20,000	14,967
* London Clubs International P.L.C.	293,962	602,580
London Industrial P.L.C.	22,308	741,583
London Merchant Securities P.L.C.	324,905	1,059,617
London Scottish Bank P.L.C.	263,000	572,945
Lookers P.L.C.	57,926	318,283
* Lorien P.L.C.	60,000	77,012
Low & Bonar P.L.C.	132,598	272,596
Luminar P.L.C.	99,500	739,698
Lupus Capital P.L.C.	191,787	62,198
* M.L. Laboratories P.L.C.	298,631	91,901
Macfarlane Group P.L.C.	228,287	90,506
Macro 4 P.L.C.	42,500	136,025
Maiden Group P.L.C.	16,800	66,597
Mallett P.L.C.	24,837	137,169
Management Consulting Group P.L.C.	310,972	276,615
Manchester United P.L.C.	609,642	2,867,862
Manganese Bronze Holdings P.L.C.	32,184	90,961
Marchpole Holdings P.L.C.	134,904	56,522
Marlborough Stirling P.L.C.	378,295	328,112
* Marshalls P.L.C.	221,135	1,023,368
* Marylebone Warwick Balfour Group P.L.C.	212,463	177,931
Matalan P.L.C.	84,701	314,759
Mayflower Corp. P.L.C.	550,636	66,863
McAlpine (Alfred) P.L.C.	196,111	895,011
McBride P.L.C.	229,159	557,496
McCarthy & Stone P.L.C.	194,968	1,994,985
McKay Securities P.L.C.	97,232	383,065
* Medical Solutions P.L.C.	126,658	88,615
* Medisys P.L.C.	586,814	77,962
Meggitt P.L.C.	514,738	2,104,012
* Melrose Resouces P.L.C.	80,000	391,821
Menzies (John) P.L.C.	96,850	803,521
Merchant Retail Group P.L.C.	185,666	511,741
Merrydown P.L.C.	59,927	106,176
Mersey Docks & Harbour Co. P.L.C.	104,554	1,316,702
Metal Bulletin P.L.C.	95,500	366,874

Metalrax Group P.L.C.	358,740	509,692
MFI Furniture Group P.L.C.	60,855	136,155
Mice Group P.L.C.	139,909	168,365
Michael Page International P.L.C.	522,786	1,568,583
* Microgen P.L.C.	98,405	98,350
Millennium and Copthorne Hotels P.L.C.	80,633	443,735
Minerva P.L.C.	266,135	1,525,357
Mitie Group P.L.C.	500,000	1,241,868
Molins P.L.C.	68,000	213,433

Monsoon P.L.C.	71,000	230,980
* Morgan Crucible Company P.L.C.	385,842	944,600
Morgan Sindall P.L.C.	69,599	557,343
Morse P.L.C.	210,252	380,329
Moss Brothers Group P.L.C.	163,400	245,911
Mothercare P.L.C.	91,481	523,477
* Mouchel Parkman P.L.C.	138,761	488,642
Mowlem (John) & Co. P.L.C.	341,969	1,044,859
MS International P.L.C.	71,500	58,136
MSB International P.L.C.	16,000	18,799
Mtl Instruments Group P.L.C.	24,678	96,171
Mucklow (A & J) Group P.L.C.	175,000	988,544
* Music Choice Europe P.L.C.	125,172	41,136
* My Travel Group P.L.C.	628,934	61,328
National Express Group P.L.C.	25,000	302,707
* Ncipher P.L.C.	35,138	103,129
Nestor Healthcare Group P.L.C.	180,200	323,943
* Netstore P.L.C.	96,618	58,300
* New Avesco P.L.C.	29,998	32,109
Newcastle United P.L.C.	198,896	139,543
* Next Fifteen Communications P.L.C.	25,000	24,333
NHP P.L.C.	281,875	1,061,991
Nichols P.L.C.	66,550	183,826
Nord Anglia Education P.L.C.	55,202	199,968
Northamber P.L.C.	75,888	101,706
Northern Foods P.L.C.	527,042	1,478,187
* Northern Recruitment Group P.L.C.	22,158	64,412
* Northgate Information Solutions P.L.C.	659,558	673,285
Northgate P.L.C.	118,200	1,455,415
Novar P.L.C.	573,182	1,259,317
* NSB Retail P.L.C.	461,606	231,049
* NXT P.L.C.	101,922	102,318
Ocean Wilsons Holdings, Ltd.	84,250	246,128
* OEM P.L.C.	12,000	7,448
* Orbis P.L.C.	11,428	2,570
* Osmetech P.L.C.	669,354	44,196
Ottakar' s P.L.C.	30,000	199,913
Owen (H.R.) P.L.C.	40,827	167,893
* Oxford Biomedica, Ltd.	412,582	130,379

Oxford Instruments P.L.C.	63,163	222,027
* Pace Micro Technology P.L.C.	359,299	355,010
Paladin Resources P.L.C.	427,630	1,016,824
* Palmaris Capital P.L.C.	42,500	11,586
Paragon Group of Companies P.L.C.	153,200	878,165
Parity Group P.L.C.	381,072	72,983
Park Group P.L.C.	291,600	158,907
Partridge Fine Arts P.L.C.	58,000	64,169
Pendragon P.L.C.	239,375	1,355,318
Penna Consulting P.L.C.	33,000	76,634
* Pharmagene P.L.C.	160,000	163,070
* Photo-Me International P.L.C.	745,913	1,351,356
PHS Group P.L.C.	692,231	948,100
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* Phytopharm P.L.C.	56,696	153,759
* Pillar Property P.L.C.	154,196	1,786,609
Pittards P.L.C.	60,985	43,987
Planit Holdings P.L.C.	235,000	112,876
* Plantation & General P.L.C.	70,623	24,774
* Plasmon P.L.C.	100,000	391,370
Portmeirion Group P.L.C.	22,856	62,703
Porvair P.L.C.	62,000	114,439
Premier Farnell P.L.C.	18,000	62,651
* Premier Oil P.L.C.	109,591	1,139,217
* Pressac P.L.C.	78,129	12,402
Primary Health Properties P.L.C.	23,784	102,907
* Probus Estates P.L.C.	83,333	1,237
* Protherics P.L.C.	557,510	492,294
* Provalis P.L.C.	375,538	50,008
PSD Group P.L.C.	43,500	206,228
* Psion P.L.C.	587,351	562,870
PZ Cuzzons P.L.C.	34,618	832,412
* QA P.L.C.	158,950	11,158
* Quantica P.L.C.	50,736	48,641
* Queens Moat Houses P.L.C.	159,000	24,313
Quintain Estates & Development P.L.C.	158,650	1,299,627
* QXL Ricardo P.L.C.	130	725
RAC P.L.C.	142,900	1,698,641
Radamec Group P.L.C.	35,000	22,301
Radstone Technology P.L.C.	40,384	223,650
Ransom (William) & Son P.L.C.	30,000	27,044
* Redbus Interhouse P.L.C.	206,250	46,508
Redrow P.L.C.	212,951	1,380,707
* Redstone P.L.C.	257,485	36,517
Reed Health Group P.L.C.	155,333	170,665
Reg Vardy P.L.C.	103,597	832,459
Regent Inns P.L.C.	162,667	103,694
* Regus Group P.L.C.	1,049,446	1,240,691
Reliance Security Group P.L.C.	56,979	547,475

Renishaw P.L.C.	172,969	1,649,961
Renold P.L.C.	144,000	228,513
* Retail Decisions P.L.C.	381,092	100,234
Ricardo P.L.C.	114,409	391,412
Richmond Foods P.L.C.	36,247	309,113
* Richmond Oil & Gas P.L.C.	220,000	0
RM P.L.C.	119,174	278,731
* RMS Communications P.L.C.	15,000	0
* Robert Walters P.L.C.	111,051	223,680
Robert Wiseman Dairies P.L.C.	176,894	753,036
ROK property solutions P.L.C.	58,166	449,489
Rotork P.L.C.	185,440	1,299,366
Roxboro Group P.L.C.	55,682	328,070
* Royal Doulton P.L.C.	428,749	51,439
Royalblue Group P.L.C.	47,200	359,595
RPC Group P.L.C.	116,100	405,687
RPS Group P.L.C.	257,158	571,833

Rugby Estates P.L.C.	15,328	75,754
Rutland Trust P.L.C.	174,255	115,986
S & U P.L.C.	21,140	193,940
* Safeland P.L.C.	25,000	22,712
Salvesen (Christian) P.L.C.	367,765	322,395
Sanctuary Group P.L.C.	444,589	356,223
Savills P.L.C.	104,000	770,004
Scapa Group P.L.C.	163,581	79,147
* Scipher P.L.C.	34,563	622
Scottish & Newcastle P.L.C.	58,467	418,562
Scottish Radio Holdings P.L.C.	69,655	1,119,273
SCS Upholstery P.L.C.	29,000	141,187
* SDL P.L.C.	84,032	190,594
Seashell Group P.L.C.	1,441	1,945
Secure Trust Group P.L.C.	27,118	184,338
Senior P.L.C.	396,524	267,770
Serco Group P.L.C.	235,235	844,168
* Servicepower Technologies P.L.C.	150,000	91,603
Severfield-Rowan P.L.C.	26,211	176,752
SFI Group P.L.C.	26,713	14,897
Shaftesbury P.L.C.	171,500	858,652
Shanks & McEwan Group P.L.C.	311,671	667,863
Shiloh P.L.C.	14,500	40,801
SHL Group P.L.C.	73,174	159,008
* ShopRite Group P.L.C.	204,780	45,128
* Shore Capital Group P.L.C.	344,465	182,449
SIG P.L.C.	157,030	1,174,446
* Simon Group P.L.C.	348,089	293,379
Sinclair (William) Holdings P.L.C.	53,000	67,347
Singer & Friedlander Group P.L.C.	222,438	1,118,935
Sirdar P.L.C.	41,600	26,591



* Skyepharma P.L.C.	913,463	907,740
Smart (J.) & Co. (Contractors) P.L.C.	22,500	222,620
* Smart Approach Group P.L.C.	251,985	4,533
SMG P.L.C.	506,261	866,593
Smith (David S.) Holdings P.L.C.	515,086	1,354,777
Smith (James) Estates P.L.C.	17,524	128,779
Smith (W.H.) P.L.C.	125,843	692,313
* Soco International P.L.C.	95,932	480,901
Somerfield P.L.C.	661,561	1,682,376
* Sondex P.L.C.	89,293	358,065
South Staffordshire Group P.L.C.	21,600	306,001
Southampton Leisure Holdings P.L.C.	19,615	16,279
Spectris P.L.C.	166,081	1,272,513
Speedy Hire P.L.C.	56,892	418,007
Spirax-Sarco Engineering P.L.C.	106,811	1,062,372
* Spirent P.L.C.	1,386,157	1,337,912
* Sportech P.L.C.	435,000	82,133
Spring Group P.L.C.	349,982	712,592
* Springwood P.L.C.	37,500	2,361
SSL International P.L.C.	251,844	1,279,725
St. Ives P.L.C.	133,269	889,002
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St. Modwen Properties P.L.C.	200,055	1,051,031
Stanelco P.L.C.	1,012,741	116,658
Stanley (Charles) Group P.L.C.	86,800	297,463
Stanley Leisure P.L.C.	226,209	1,784,183
* Sterling Publishing Group P.L.C.	75,298	14,900
Stylo P.L.C.	64,096	63,442
* Superscape P.L.C.	162,101	102,192
* Surfcontrol P.L.C.	42,400	370,390
Swallowfield P.L.C.	15,000	20,449
Sygen International P.L.C.	492,975	319,041
Synstar P.L.C.	216,206	386,980
T&F Informa Group P.L.C.	355,029	2,289,278
T. Clarke P.L.C.	16,213	153,434
* Tadpole Technology P.L.C.	314,463	57,197
Tandem Group P.L.C.	327,365	0
Tarsus Group P.L.C.	52,677	85,437
Taylor Nelson AGB P.L.C.	109,000	395,092
TBI P.L.C.	1,057,619	1,297,300
Ted Baker P.L.C.	70,664	517,769
* Teesland P.L.C.	69,925	84,909
* Telecity P.L.C.	277,126	51,374
Telecom Plus P.L.C.	80,656	347,571
* Telecommunications Group P.L.C.	45,958	579
Telemetrix P.L.C.	165,708	388,205
* Telspec P.L.C.	25,000	6,110
* Terence Chapman Group P.L.C.	62,500	357
Tex Holdings P.L.C.	14,000	37,377

The Big Food Group P.L.C.	553,051	834,811
* The Innovation Group P.L.C.	940,000	473,841
The Malcolm Group P.L.C.	109,377	148,261
* The Peacock Group P.L.C.	157,398	663,614
* The Television Corp. P.L.C.	81,937	121,839
* The Wireless Group P.L.C.	173,594	260,858
* Theratase P.L.C.	46,347	29,246
Thorntons P.L.C.	158,000	462,059
Thorpe (F.W.) P.L.C.	24,000	102,663
* Thus Group P.L.C.	1,793,655	485,574
Tinsley (Eliza) Group P.L.C.	19,844	8,014
* Toad Group P.L.C.	85,507	25,409
Topps Tiles P.L.C.	348,450	1,147,132
Tops Estates P.L.C.	95,852	596,775
* Torotrak P.L.C.	134,282	108,349
* Tottenham Hotspur P.L.C.	150,000	78,968
Town Centre Securities (New) P.L.C.	142,137	712,253
Trace Computers P.L.C.	33,552	47,717
* Trafficmaster P.L.C.	180,062	271,381
Transport Development Group P.L.C.	108,182	450,995
Treatt P.L.C.	9,957	35,376
Trifast P.L.C.	135,388	167,338
Trio Holdings P.L.C.	50,000	25,255
TT Electronics P.L.C.	226,109	695,226
* TTP Communications P.L.C.	295,493	284,213

Tullow Oil P.L.C.	500,218	1,154,047
U.K. Coal P.L.C.	194,549	578,003
UCM Group P.L.C.	41,980	50,635
Ulster Television, Ltd.	115,602	777,573
Ultra Electronics Holdings P.L.C.	86,645	997,641
Ultraframe P.L.C.	162,456	210,363
Umeco P.L.C.	43,150	311,205
Uniq P.L.C.	152,986	418,131
Unite Group P.L.C.	144,289	578,874
Universal Salvage P.L.C.	14,255	16,708
* Vanco P.L.C.	134,831	571,442
Vega Group P.L.C.	32,300	87,703
* Venture Production P.L.C.	141,335	601,846
* Vernalis P.L.C.	225,579	327,801
* Vert (Jacques) P.L.C.	45,000	10,932
Victoria P.L.C.	12,000	63,192
Victrex P.L.C.	136,254	827,673
Vislink P.L.C.	103,960	43,003
Vitec Group P.L.C.	56,752	309,718
* Volex Group P.L.C.	58,801	176,917
VP P.L.C.	85,057	252,695
VT Group P.L.C.	229,432	1,088,545
Wagon P.L.C.	65,292	224,776

* Walker Greenbank P.L.C.	53,105	11,703
Warner Estate Holdings P.L.C.	86,375	782,989
* Waterdorm P.L.C.	105,000	0
Waterman P.L.C.	74,473	95,863
Watermark Group P.L.C.	68,660	171,885
Weir Group P.L.C.	272,445	1,350,976
Wellington Holdings P.L.C.	32,446	82,911
* Wembley P.L.C.	36,926	442,791
Westbury P.L.C.	202,522	1,568,687
* Weston Medical Group P.L.C.	50,200	2,258
Wetherspoon (J.D.) P.L.C.	264,451	1,157,889
Whatman P.L.C.	241,935	840,746
White Young Green P.L.C.	74,666	274,813
Whitehead Mann Group P.L.C.	95,000	393,867
Whittard of Chelsea P.L.C.	30,000	108,006
* Wiggins Group P.L.C.	1,148,266	119,863
Wilmington Group P.L.C.	126,246	241,306
Wilshaw P.L.C.	198,409	30,339
Wilson Bowden P.L.C.	7,000	139,017
Wincanton P.L.C.	147,600	631,958
Windsor P.L.C.	50,000	37,643
Wolverhampton & Dudley Breweries P.L.C.	96,729	1,480,160
Wood Group (John) P.L.C.	830,580	1,899,612
Woolworths Group P.L.C.	1,865,047	1,460,465
Workplace Systems International P.L.C.	238,739	60,130
* Worthington Group P.L.C.	10,265	3,878
WSP Group P.L.C.	90,000	320,530
Wyevale Garden Centres P.L.C.	74,407	439,485
Wyndeham Press Group P.L.C.	73,066	147,440

* XAAR P.L.C.	66,357	111,941
XANSA P.L.C.	481,962	637,609
* Xenova Group P.L.C.	436,931	72,819
XKO Group P.L.C.	30,304	39,422
* XP Power P.L.C.	26,903	206,195
Yates Group P.L.C.	76,263	198,184
* Yorkshire Group P.L.C.	82,504	8,534
Young & Co' s Brewery P.L.C.	10,000	166,403
Young & Co' s Brewery P.L.C. Class A	5,234	115,650
Yule Catto & Co. P.L.C.	250,449	1,198,405
Zotefoams P.L.C.	62,000	74,829

TOTAL COMMON STOCKS

(Cost \$241,428,259)

298,989,019

INVESTMENT IN CURRENCY – (0.0%)

\* British Pound Sterling

(Cost \$154,504)

138,903

RIGHTS/WARRANTS – (0.0%)

* Che Group P.L.C. Rights 08/11/04	27,282	0
* Creston P.L.C. Warrants 09/30/04	1,000	0
* Emerald Energy P.L.C. Rights 08/27/04	8,826	0
* Intec Telecom Systems P.L.C. Rights 08/26/04	63,325	0
Letter of Entitlements – Audemars Piguet	90,242	0
* Planestation Group P.L.C. Warrants 01/13/11	229,653	4,544
SFI Holdings Litigation Certificate	26,713	0
Xenova Group P.L.C. Contingent Rights 08/14/11	94,500	0
* Xenova Group P.L.C. Warrants 12/31/08	56,991	3,600
<b>TOTAL RIGHTS/WARRANTS</b>		
(Cost \$4,781)		<u>8,144</u>

**Face**  
**Amount @**

<b>BONDS – (0.0%)</b>		
Duelguide Units P.L.C. Bond 2014	\$ 21	<u>0</u>
(Cost \$0)		
<b>TOTAL – UNITED KINGDOM</b>		
(Cost \$241,587,544)		<u>299,136,066</u>
<b>UNITED STATES – (0.1%)</b>		
<b>COMMON STOCKS – (0.1%)</b>		
Serena Software, Inc.	8,566	<u>\$ 134,064</u>
(Cost \$109,150)		

Value †

<b>TEMPORARY CASH INVESTMENTS – (1.4%)</b>		
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$4,363,000 FHLMC Notes 1.85%, 11/17/04, valued at \$4,379,361) to be repurchased at \$4,314,164	4,314	<u>4,314,000</u>
(Cost \$4,314,000)		
<b>TOTAL INVESTMENTS – (100.0%)</b>		
(Cost \$246,010,694)††		<u>\$ 303,584,130</u>

- † See Security Valuation Note.
- @ Denominated in local currency or the Euro.
- \* Non-Income Producing Securities.
- †† The cost for federal income tax purposes is \$246,021,828.

**THE CONTINENTAL SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**

(Unaudited)

	Shares	Value †
FRANCE – (13.3%)		
COMMON STOCKS – (13.3%)		
Affine	1,400	\$ 107,620
Ales Groupe SA	6,648	97,671
Algeco SA	3,326	400,308
* Alstom SA	177,212	95,175
Altedia SA	2,800	49,401
* Alten SA	21,372	373,677
* # Altran Technologies SA	82,633	548,316
Apem SA	1,000	69,591
April Group SA	31,201	651,093
Ares (Groupe) SA	5,500	32,485
Arkopharma	18,720	354,791
Assystem Brime SA	7,580	115,085
Aubay SA	5,774	25,446
Audika SA	1,900	123,394
* Baccarat SA	1,090	105,266
Bacou-Dalloz	6,287	395,868
# Bains de Mer et du Cercle des Etrangers a Monaco	4,615	1,619,331
Banque Tarneaud SA	1,000	164,399
# Beneteau SA	13,527	857,247
* Bigben Interactive	2,100	8,827
Boiron SA	16,659	448,915
Boizel Chanoine Champagne SA	600	33,493
# Bonduelle SA	6,723	582,875
Bongrain SA	13,083	828,105
Bricorama SA	3,379	187,940
Brioche Pasquier SA	2,888	182,674
Buffalo Grill SA	1,028	14,520
* Bull SA	379,800	176,511
Burelle SA	4,030	411,594
* Business Objects SA	16,500	307,259
* BVRP SA	2,900	39,871
Camaieu SA	4,988	425,401
* Cap Gemini SA	3,066	87,353
* Carbone Lorraine	33,245	1,398,590
Cegedim SA	6,902	476,657
CEGID SA	18,000	510,793
CFCAL-Banque	840	393,494
CFF Recycling SA	84,608	1,317,867
Cie Financiere Pour La Location D' Immeubles Industriels & Commerciaux Sa	6,400	311,370
Clarins SA	7,332	492,843
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* Club Mediterranee SA	15,665	705,374

	Consortium International de Diffusion et de Representation Sante	600	7,687
	Crometal SA	1,100	56,046
*	CS Communication et Systemes	4,983	121,681
*	Damartex SA	22,900	653,646
*	Dane-Elec Memory SA	11,400	35,028
	Delachaux SA	1,300	158,087
	Deveaux SA	1,040	97,863
	Didot-Bottin	1,620	187,035
*	DMC (Dollfus Mieg et Cie)	9,630	51,073
*	Dynaction SA	10,660	193,753
	Eiffage SA	7,650	700,297
	Electricite de Strasbourg	23,784	3,132,313
	Elior	104,108	928,658
	Esso SA	3,200	434,785
	Etam Developpement SA	7,300	207,536
	Euler-Hermes SA	12,758	682,695
*	Eurafrance	43,296	2,793,165
*	Euraltech SA	11,700	22,532
* #	Euro Disney SCA	797,643	252,274
	Evialis SA	1,200	42,657
	Exel Industries SA	1,800	104,418
*	Explosifs et de Produits Chimiques	524	165,668
	Faurecia SA	6,500	462,785
#	Fimalac SA	111,143	4,234,077
	Fininfo SA	9,760	249,467
	Fleury Michon SA	3,100	162,731
	France-Africaine de Recherches Petrolieres (Francarep)	4,250	568,828
	Francois Freres (Tonnellerie) SA	3,150	76,613
*	Gantois Series A	647	17,584
	Gascogne SA	6,472	550,693
#	Gaumont	14,607	1,008,190
*	GCI (Groupe Chatellier Industrie SA)	7,258	882
* #	Generale de Geophysique SA	20,770	1,189,394
	Generale de Sante	32,259	469,603
	Generale Location SA	9,000	201,604
*	Geodis SA	4,379	372,652
	Gespac System	1,100	18,582
	Gevelot	3,584	217,884
	GFI Informatique SA	26,700	156,764
	Gifi	4,678	233,388
*	Ginger (Groupe Ingenierie Europe)	2,600	45,503
	Grands Moulins de Strasbourg	110	57,897
	Groupe Bourbon SA	19,038	778,464
	Groupe Crit	6,900	162,204
*	Groupe Flo SA	11,900	60,748
*	Groupe Focal SA	1,400	8,311
	Groupe Go Sport SA	2,207	144,663
	Groupe Guillin SA	1,200	92,136
#	Groupe Open SA	6,000	69,000

	Guerbet SA	1,700	119,992
*	Guitel	116	536
	Guyenne et Gascogne SA	26,000	2,945,412
	Havas SA	62,300	298,062
*	Hotels et Casinos de Deauville	2,055	1,062,325
#	Hyparlot SA	5,514	274,179
	IDSUD	614	16,845
*	IMS International Metal Service SA	12,630	114,221
	Industrielle et Financiere d' Entreprise SA	300	48,345
* #	Infogrames Entertainment SA	83,638	157,061
#	Ingenico SA	61,820	1,133,360
*	Ioltech SA	500	44,757
	Ipsos SA	5,776	555,008
	Kaufman et Broad SA	7,722	310,070
	Lafuma SA	810	59,162
	Laurent-Perrier	3,100	106,318
	Lectra Systemes SA	23,092	182,906
	Lisi SA	7,827	387,305
	Manitou SA	44,368	1,266,946
	Manutan International SA	4,700	223,129
#	Marionnaud Parfumeries Retails Perfumes	11,209	296,787
*	Matussiere et Forest SA	13,600	47,932
*	Metaleurop SA	35,449	23,264
	MGI Coutier SA	1,400	50,802
	Montupet SA	32,450	626,805
	Mr. Bricolage SA	6,600	176,789
*	MRM	1,424	14,044
	Neopost SA	7,200	435,723
	Nexans	15,136	499,295
	Norbert Dentressangle	8,372	408,223
	Nord Est SA	21,507	1,013,084
* #	Oberthur Card Systems SA	53,640	367,936
*	Oeneo	31,265	83,750
*	Otor SA	13,700	62,797
	Parcours SA	5,300	31,157
	Passat SA	2,400	43,919
*	Penauille Polyservices SA	10,200	84,572
	Petit Forestier SA	3,043	118,448
#	Pierre & Vacances	6,635	565,727
	Pinguely-Haulotte SA	25,000	166,069
	Plastic Omnium SA	15,423	727,467
	Plastivaloire SA	1,700	47,060
	Prosodie SA	4,500	104,000
	Provimi SA	4,170	77,997
	PSB Industries SA	1,240	185,030
*	Radiall SA	1,340	100,410
	Robertet SA	1,076	129,530

	Rodriguez Group SA	9,687	474,545
	Rougier SA	2,040	152,529
*	S.T. Dupont SA	3,800	23,398
	Sabeton	13,500	181,093
	Samse SA	4,400	508,248
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	Sasa Industries SA	1,000	26,757
*	Saveurs de France-Brossard	900	24,013
* #	Scor SA	524,279	756,070
	SDR de Bretagne SA	1,314	39,163
	SEB SA Prime Fidelite 2002	3,300	346,656
	Sechilienne-Sidec	2,200	387,244
	Securidev SA	1,500	23,535
	Selectibail	29,286	967,454
	Signaux Girod SA	600	32,400
	SILIC (Societe Immobiliere de Location pour L' industrie et le Commerce)	15,009	1,113,557
	Skis Rossignol SA	41,668	658,556
	Smoby SA	500	48,620
	Societe du Louvre SA	14,513	1,440,629
*	Societe Francais des Papiers Peints	400	1,672
	Societe Industrielle D' Aviations Latecoere SA	3,700	128,649
	Societe Pour L' Informatique Industrielle SA	1,800	66,605
	Solving International SA	2,160	11,925
	Somfy Interational SA	22,900	4,244,807
	Sopra SA	7,618	337,244
#	SR Teleperformance	90,928	1,961,701
	Stallergenes SA	1,949	108,930
	Ste Virbac SA	7,637	250,215
	Stef-Tfe SA	2,032	199,917
	Sucriere de Pithiviers-le-Vieil	1,825	1,252,645
*	Sylis SA	4,700	31,170
	Synergie SA	8,000	173,467
	Taittinger SA	12,700	2,935,840
*	Teisseire France SA	700	64,678
	Tessi SA	1,700	63,688
	Touax (Touage Investissement SA)	10,378	226,074
	Toupargel-Agrigel SA	6,200	165,767
	Trigano SA	7,953	407,102
* #	Ubi Soft Entertainment SA	10,800	228,759
	Unilog SA	9,747	510,896
#	Vallourec (Usines a Tubes de Lorraine Escaut et Vallourec Reunies)	31,700	3,108,886
* #	Valtech, La Defense	68,224	56,864
	Viel et Compagnie	44,339	199,637
	Vilmorin et Cie SA	2,349	370,132
	VM Materiaux SA	600	45,457
	Vranken Monopole	2,800	105,553



Zodiac SA	14,964	495,376
<b>TOTAL COMMON STOCKS</b> (Cost \$48,325,826)		<b>79,359,158</b>
<b>RIGHTS/WARRANTS – (0.0% )</b>		
* Ales Groupe SA Warrants 03/23/09	316	1,267
* Ginger (Groupe Ingenierie Europe) Warrants 09/30/05	2,600	442
* Groupe Open SA Warrants 10/21/06	1,000	608
* Oeneo Warrants 08/26/06	14,365	2,774
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* Prosodie SA Warrants 10/28/06	900	396
* Ubi Soft Entertainment SA Warrants 05/14/06	4,100	1,199
* Valtech, La Defense Warrants 07/29/05	20,000	490
<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$1,814)		<b>7,176</b>
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<b>TOTAL – FRANCE</b> (Cost \$48,327,640 )		<b>79,366,334</b>
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<b>GERMANY – (11.7%)</b>		
<b>COMMON STOCKS – (11.7%)</b>		
A.S. Creation Tapeton AG	2,900	68,058
Aareal Bank AG	46,391	1,259,206
* Acg AG Fuer Chipkarten und Informationssysteme	15,400	19,681
Ackermann-Goeggingen AG	8,100	149,775
AC-Service AG	4,300	26,288
* Adva AG Optical Networking	39,883	225,953
* Agrob AG	5,800	57,756
* Aigner (Etienne) AG	600	99,161
*# Aixtron AG	74,124	351,129
* Amadeus Fire AG	4,900	24,841
Andreae-Noris Zahn AG, Anzag	27,200	926,154
* Articon Integralis AG	7,900	22,747
Atoss Software AG	3,700	40,822
* Augusta Technologie AG	11,750	9,492
Ava Allgemeine Handelsgesellschaft der Verbraucher AG	35,814	1,319,428
AWD Holding AG	52,932	1,762,366
* Baader Wertpapier Handelsbank AG	19,026	117,041
# Balda AG	40,277	310,102
* Basler AG	3,200	51,036
# Beate Uhse AG	56,241	700,687
# Bechtle AG	25,498	404,420
* Berliner Elektro Holding AG	17,611	162,739
Bertrandt AG	9,850	148,521
Beru AG	14,051	949,193
Beta Systems Software AG	2,850	53,702
Bien-Haus AG	2,400	30,890
Bilfinger & Berger Bau AG	44,787	1,518,258
* Biolitec AG	8,000	36,624

* Biotest AG	3,804	51,645
* BKN International AG	17,600	104,359
* BMP AG	10,600	22,809
Boewe Systec AG	7,866	351,500
* Borussia Dortmund GMBH & Co. KGAA	21,650	67,941
Bremer Energiekonto AG	14,700	20,702
* CBB Holding AG	102,602	6,983
* Ce Consumer Electric AG	21,600	28,116
* Ceag AG	20,670	201,321
* Cenit AG Systemhaus	3,500	46,608
* Centrotec Hochleistungskunststoffe AG	7,500	120,289
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Cewe Color Holding AG	7,073	105,768
# Comdirect Bank AG	120,666	814,602
* Computec Media AG	4,650	31,858
Computerlinks AG	5,700	76,317
* Condomi AG	1,800	3,002
* CTS Eventim AG	14,800	245,946
Curanum AG	21,500	46,991
* D. Logistics AG	37,750	63,431
* # DAB Bank AG	70,271	391,357
* Data Modul AG	3,194	42,040
* DEAG Deutsche Entertainment AG	10,500	24,604
Deutsche Euroshop AG	18,927	782,505
* Deutsche Steinzeug Cremer & Breuer AG	87,200	87,835
* # Deutz AG	96,790	328,796
* Dierig Holding AG	10,500	155,812
Dis Deutscher Industrie Service AG	18,524	508,890
* Dom-Braugerei AG	1,100	38,456
Douglas Holding AG	43,825	1,235,198
* Dr. Scheller Cosmetics AG	4,000	14,595
* # Drillisch AG	28,287	110,735
* Duerr Beteiligungs AG	17,593	333,817
DVB Bank AG	7,124	865,669
* Eckert and Ziegler Strahlen - und Medizintechnik AG	3,000	27,141
* Elexis AG	8,600	50,210
Elmos Semiconductor AG	23,218	350,985
ElreingKlinger AG	3,000	196,522
* # Em.TV AG	18,773	50,877
* Emprise Management Consulting AG	8,950	14,017
* Epcos AG	55,500	837,301
Erlus Baustoffwerke AG	297	129,944
* Escada AG	20,520	342,529
* Eurobike AG	1,700	229
* Evotec Biosystems AG	42,707	134,886
# Feilmann AG	29,181	1,698,357
# FJA AG	9,889	72,311
Fortec Elektronik AG	1,400	38,825
* Freenet.De AG	50,400	741,881

	Fuchs Petrolub AG Oel & Chemie	6,693	487,311
	GFK AG	45,483	1,174,714
*	Gft Technologies AG	22,600	35,177
*	GPC Biotech AG	23,900	311,094
	Grenkeleasing AG	15,958	622,107
	Gwag Bayerische Wohnungs- Aktiengesellschaft AG	3,383	155,608
	Hamborner AG	21,000	563,394
	Hawesko Holdings AG	4,300	112,487
*	Herlitz AG	6,962	25,440
	Hochtief AG	34,000	796,840
*	Hoeft & Wessel AG	6,100	21,192
	Hucke AG	8,300	35,580
	Hugo Boss AG	25,100	562,090
	Hutschenreuther AG	2,800	31,243
*	I-D Media AG	9,700	18,543
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*	IFA Hotel & Touristik AG	7,000	57,434
*	IM International Media AG	19,800	13,306
* #	Innovation in Traffic Systems AG	12,300	32,973
	Interseroh AG	11,845	191,555
* #	Intershop Deutschland AG	7,955	8,672
*	Intertainment AG	8,500	22,726
*	Isra Vision Systems AG	3,650	55,942
	IVG Immobilien AG	143,237	1,593,817
	Iwka AG	26,613	624,248
*	Jenoptik AG	67,265	579,555
	K & S Aktiengesellschaft AG	129,500	5,111,453
	Kampa-Haus AG	10,375	71,207
	Keramag Keramische Werke AG	13,000	706,825
*	Kloeckner-Werke AG	53,211	569,124
*	Kontron AG	53,965	393,845
	Krones AG	10,180	894,833
	KSB AG	2,387	494,246
	KWS Kleinwanzlebener Saatzucht AG	1,650	1,174,124
*	Leica Camera AG	4,400	25,106
	Leifheit AG	12,500	321,797
#	Leoni AG	37,500	2,095,068
*	Loewe AG	7,100	37,102
	LPKF Laser & Electronics AG	9,000	29,505
	Masterflex AG	4,400	149,799
*	Maternus-Kliniken AG, Bad Oyenhausen	2,400	1,807
*	Maxdata AG	32,897	135,720
*	Mediclin AG	30,850	60,197
* #	Medigene AG	8,600	70,100
*	Mensch und Maschine Software AG	10,700	40,673
*	Morphosys AG	4,800	132,382
*	Mosaic Software AG	5,200	7,576
	Muehlbauer Holdings AG & Co. KGAA	7,423	254,319
*	MVS Miete Vertrieb Service AG	13,050	28,962

	MVV Energie AG	58,291	920,856
*	MWG Biotech AG	30,700	36,058
*	Nemetschek AG	7,400	64,170
*	Neschen AG	5,800	26,268
*	Norddeutsche Affinerie AG	37,449	560,658
	Norddeutsche Steingutfabrik AG	5,960	36,216
	Novasoft AG	18,550	76,859
*	November AG	5,400	29,629
*	Ohb Teledata	12,650	88,470
*	Pandatel AG	5,700	13,141
*	Paragon AG	11,282	178,874
*	Parsytec AG	11,900	36,324
	PC-Ware Information Technologies AG	5,100	46,038
*	Personal & Informatik AG	5,900	55,279
	Pfeiffer Vacuum Technology AG	8,250	316,973
*	Pfleiderer AG	51,351	443,328
*	Phoenix AG, Hamburg	37,500	780,754
*	Plambeck Neue Energien AG	19,350	33,006
*	Plasmaselect AG	4,290	21,805

*	Plenum AG	9,300	19,643
*	Primacom AG	15,200	31,186
*	Produkte und Systeme der Informationstechnologie AG	10,300	34,365
	Progress-Werk Oberkirch AG	5,000	178,546
	Puma AG	5,700	1,396,926
*	PVATEpla AG	15,550	32,883
* #	Qs Communications AG	124,164	571,431
	Rational AG	15,083	943,311
*	Realtech AG	3,650	20,172
	Renk AG	19,400	605,336
	Repower Systems AG	5,000	104,820
	Rheinmetall Berlin AG	45,000	1,812,646
	Rhoen Klinikum AG	24,107	1,138,702
*	Rinol AG	5,900	16,141
*	Rohwedder AG	4,860	23,374
*	Ruecker AG	7,800	26,957
*	S.A.G. Solarstrom AG	1,000	4,655
#	Salzgitter AG	85,948	1,145,081
	Sartorius AG	11,252	169,968
	Schlott Sebaldis AG	7,440	181,841
	Schwarz Pharma AG	30,101	1,075,624
	Sektkellerei Schloss Wachenheim AG	15,120	145,077
*	Senator Entertainment AG	980	1,572
* #	SGL Carbon AG	57,758	580,719
*	Singulus Technologies AG	36,100	544,720
	Sinner AG, Karlsruhe	4,160	52,794
	Sixt AG	19,433	270,622
*	Sm Wirtschaftsberatungs AG	3,350	28,235
*	Software AG	34,296	1,029,884

#	Stada Arzneimittel AG	50,186	1,006,749
	Stahl (R.) AG	6,300	64,053
*	Steag Hamtech AG	35,473	93,162
*	Stoehr & Co. AG	16,000	67,218
*	Strabag AG	4,840	273,274
	Stratec Biomedical Systems AG	3,200	48,325
	Stuttgarter Hofbraeu AG	18,000	558,526
	Sued-Chemie AG	29,146	1,042,070
* #	Suess Microtec AG	17,785	145,514
	Syskoplan AG	3,300	20,011
*	Syzygy AG	18,000	93,517
	Takkt AG	87,707	758,695
*	Techem AG	29,076	741,772
	Technotrans AG	6,450	90,479
*	Telegate AG	20,500	273,841
*	Teles AG Informationstechnologien	26,657	188,488
*	Textilgruppe Hof AG	12,170	110,149
*	TFG Venture Capital AG & Co. KGAA	8,800	20,965
* #	Tomorrow Focus AG	42,650	121,528
*	TTL Information Technology AG	6,400	29,945
*	TV Loonland AG	7,000	13,805
*	Umweltkontor Renewable Energy AG	14,100	9,096
	United Internet AG	79,458	1,631,463
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*	Utimaco Safeware AG	12,200	41,473
*	Value Management & Research AG	7,650	17,850
*	VBH (Vereinigter Baubeschlag-Handel) AG	9,415	18,612
*	Vereinigte Deutsche Nickel-Werke AG	12,150	14,482
	VK Muehlen AG	1,312	126,815
	Vossloh AG	21,469	935,005
	Wanderer-Werke AG	7,903	234,349
*	WaveLight Laser Technologies AG	1,159	19,442
*	WCM Beteiligungs AG	346,726	422,544
	Westag and Getalit AG, Rheda-Wiedenbrueck	7,000	67,723
	Wuerttembergische Lebensversicherung AG	11,330	197,786
	Wuerttembergische Metallwarenfabrik AG	30,330	536,028
	Wuerzburger Hofbraeu AG	133	63,354
	Zapf Creation AG	7,500	147,659
TOTAL COMMON STOCKS			
(Cost \$59,316,102)			69,999,104
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RIGHTS/WARRANTS – (0.0%)			
* #	Em.TV AG Options 04/18/06	18,773	6,160
* #	Em.TV AG Options 04/18/08	18,773	6,616
TOTAL RIGHTS/WARRANTS			
(Cost \$61,194)			12,776
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TOTAL – GERMANY			
(Cost \$59,377,296)			70,011,880

SWITZERLAND – (9.6%)

COMMON STOCKS – (9.5%)

* 4M Technologies Holding SA	3,751	29,100
* A. Hiestad Holding AG	294	165,966
* Accu Holding AG Registered Shares	60	5,495
* Actelion, Ltd.	4,400	410,028
AFG Arbonia-Forster Holding AG	2,610	331,043
* Agie Charmilles Holding AG	3,000	202,169
Allreal Holding AG	4,661	368,421
Also Holding AG	268	67,525
* Amazys Holding AG	1,183	46,136
* Ascom Holding AG	25,431	301,429
Bachem AG	4,925	252,574
Bank Coop AG	29,405	1,159,457
# Bank Sarasin & Cie Series B, Basel	304	420,034
* Banque Cantonale de Geneve	1,344	190,177
Banque Cantonale du Jura	450	88,045
Banque Cantonale Vaudoise	600	68,354
Banque Privee Edmond de Rothschild SA, Geneve	120	1,110,914
Barry Callebaut AG	3,526	653,719
Basellandschaftliche Kantonalbank	600	394,923
Basler Kantonalbank	5,250	381,454
Batigroup Holding AG	2,902	29,986

Belimo Holdings	330	156,462
* Berna Biotech	18,727	116,693
Berner Kantonalbank	4,815	578,832
BHB Beteiligungs und Finanzgesellschaft	150	5,194
Bobst Group SA	18,200	570,614
Bossard Holding AG	6,350	325,688
Bucher Industries AG, Niederweningen	3,355	608,595
BVZ (Brig Visp Zermatt) Holding AG	370	75,135
# Caisse d' Epargne Cantonale Vaudoise, Lausanne	697	522,154
Calida Holding AG	396	93,747
Carlo Gavazzi Holding AG	910	60,940
Charles Voegele Holding AG	3,960	127,231
Cie Financiere Tradition	5,202	430,925
Conzzeta Holdings AG	1,415	1,143,536
* Crossair AG, Basel	13,517	83,281
Daetwyler Holding AG, Atldorf	348	712,390
Edipresse SA, Lausanne	694	350,886
EGL (Elektrizitaets-Gesellschaft Laufenberg) AG, Laufenberg	4,961	3,146,518
Eichhof Holding AG	188	156,541
Energie Electrique du Simplon SA	350	45,297
Energiedienst Holding AG	8,265	2,406,324
Escor Casino & Entertainment AG	744	16,799
* Feintol International Holding AG	254	42,894

*	Fischer (Georg) AG, Schaffhausen	1,822	449,039
*	Flughafen Zuerich AG	2,810	224,470
*	Forbo Holding AG, Eglisau	1,100	228,964
	Fuchs Petrolub AG Oel & Chemie Non-Voting	6,003	440,266
	Galenica Holding, Ltd. AG, Bern	5,088	769,247
	Geberit AG	870	618,182
*	Generale d' Affichage	1,772	243,949
	Generali (Switzerland) Holdings, Adliswil	1,670	244,493
*	Golay-Buchel Holding SA, Lausanne	40	27,286
	Gornergrat Monte Rasa-Bahnen Zermatt	70	46,922
	Gurit-Heberlein AG	1,125	837,453
	Helvetia Patria Holding	4,331	693,383
*	HPI Holding SA	6,000	7,073
	Industrieholding Cham AG, Cham	864	176,861
*	Interroll-Holding SA	320	36,651
	Jelmoli Holding AG	1,521	1,872,900
#	Jelmoli Holding AG, Zuerich (Namen)	2,835	699,091
	Kaba Holding AG	2,040	401,509
	Kardex Ag, Zuerich	8,245	179,778
*	Komax Holding AG	1,974	137,158
*	Kudelski SA	13,000	377,224
	Kuoni Reisen Holding AG	2,340	847,561
*	Leica Geosystems Holdings AG	1,933	415,761
*	Lem Holdings AG, Lyss	270	51,326
*	Logitech International SA	22,086	1,000,521
#	Luzerner Kantonalbank AG	5,000	783,156
*	Maag Holding AG, Zuerich	922	112,456
*	Micronas Semi	24,941	966,109
*	Mikron Holding AG, Biel	2,652	27,650

*	Mobilezone Holding AG	13,349	46,206
*	Moevenpick-Holding, Zuerich	1,320	331,300
	Nobel Biocare Holding AG	45,460	6,423,346
	Orell Fussli Graphische Betriebe Ag, Zuerich	2,400	261,197
	Oz Holding AG	4,400	250,052
*	Parco Industriale e Immobiliare SA	600	1,656
	Phoenix Mecano AG, Stein am Rhein	2,749	737,566
#	Phonak Holding AG	39,103	1,181,603
	PSP Swiss Property AG	39,671	1,500,801
	Publicitas Holding SA, Lausanne	1,937	592,235
	Rieters Holdings AG	4,042	1,088,338
	Roche Holding AG Genusschein	800	77,692
	SAIA-Burgess Electronics AG	423	231,793
	Sarna Kunststoff Holding AG	1,760	145,828
*	Saurer AG	12,167	615,939
*	Schaffner Holding AG	300	41,915
*	Schweiter Technology AG	819	148,985
	Schweizerhall Holding AG, Basel	140	202,566
#	Schweizerische National Versicherungs Gesellschaft	692	317,202

	Scintilla AG	170	140,797
*	SEZ Holding AG	2,982	67,863
	SIA Abrasives Holding AG	477	82,650
	Siegfried Holding AG	8,560	937,632
	Sig Holding AG	5,308	966,835
*	Sihl	150	355
*	Sika Finanz AG, Baar	1,814	980,066
#	Sopracenerina	2,409	398,772
#	St. Galler Kantonalbank	3,636	792,789
	Sulzer AG, Winterthur	1,637	459,316
*	Swiss Prime Site AG	2,563	541,357
*	Swisslog Holding AG	17,025	14,291
*	Swissquote Group Holding SA	270	18,895
*	Tamedia AG	5,300	422,705
#	Tecan Group AG	5,859	151,324
*	Temenos Group AG	35,359	265,624
*	UMS Schweizerische Metallwerke Holding AG, Bern	2,560	22,180
	Unaxis Holding AG	2,013	172,795
	Unilabs SA	2,700	55,153
* #	Valiant Holding AG	15,365	1,253,747
	Valora Holding AG	2,615	572,119
	Vaudoise Assurances Holding, Lausanne	45	67,529
	Villars Holding SA, Fribourg	150	35,359
*	Von Roll Holding AG, Gerlafingen	46,048	43,228
	Vontobel Holdings AG	44,250	867,467
	Walliser Kantonalbank	150	38,650
*	Wmh Walter Meier Holding Ag, Zuerich	1,000	44,457
	Zehnder Holding AG	248	253,199
	Zschokke Holding SA, Geneve	230	102,958
*	Zueblin Holding AG	13,393	94,517
	Zuger Kantonalbank	590	1,337,295
TOTAL COMMON STOCKS (Cost \$35,456,960)			<u>56,768,208</u>

PREFERRED STOCKS – (0.1%)

	Fuchs Petrolub AG Oel & Chemie	6,003	<u>442,763</u>
(Cost \$266,229)			

INVESTMENT IN CURRENCY – (0.0%)

*	Swiss Francs		<u>8,754</u>
(Cost \$8,875)			

TOTAL – SWITZERLAND

(Cost \$35,732,064)			<u>57,219,725</u>
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ITALY – (8.2%)

COMMON STOCKS – (8.2%)

	Acea SpA	163,000	1,554,238
	Acegas SpA	31,875	244,761
*	Actelios SpA	25,801	195,282



*	Aedes SpA (Sta Ligure Lombarda per Imprese & Costruzioni)	4,291	19,362
	Aem Torino SpA	450,627	978,031
	Aeroporto de Firenze SpA	6,000	68,793
*	Alitalia Linee Aeree Italiane SpA Series A	3,706,002	869,526
	Amplifon SpA	18,242	625,368
*	Auschem SpA (In Liquidation)	82,000	0
	Azienda Mediterranea Gas e Acqua SpA	360,014	562,044
#	Banca Ifis SpA	19,351	194,736
#	Banca Intermobiliare di Investimenti e Gestoni SpA	132,998	880,143
	Banca Monte Dei Paschi di Siena SpA	229,515	671,772
	Banca Popolare Dell' etruria e Del Lazio Scrl	23,918	498,303
	Banca Profilo SpA	114,243	241,569
	Banco di Desio e della Brianza SpA	109,105	592,589
#	Banco Piccolo Valtellinese Scarl SpA	56,071	573,079
*	Beghelli SpA	142,000	98,209
	Beni Stabili SpA, Roma	1,309,500	1,114,937
	Biesse SpA	17,100	50,175
*	Binda SpA	1,299,375	0
	Bonifica dei Terreni Ferraresi e per Imprese Agricole Roma	9,675	183,930
	Bremba SpA	74,782	508,345
	Buzzi Unicem SpA	94,100	1,141,162
	Caltagirone Editore SpA	132,868	1,003,512
#	Caltagirone SpA	178,399	1,145,713
	CAMFIN (Cam Finanziaria)	36,527	78,371
	Carraro SpA	34,400	129,390
	Cementir Cementerie del Tirreno SpA	249,704	957,953
*	Centrale del Latte di Torino & Co. SpA	4,182	19,822
	CIR SpA (Cie Industriale Riunite), Torino	591,100	1,153,715
*	Cirio Finanziaria SpA	175,000	37,006
	Class Editore SpA	83,868	167,111
* #	CMI SpA	90,302	350,192
*	Coats Cucirini SpA	30,000	35,611
*	Compagnia Immobiliare Azionaria	44,000	7,131
	Credito Artigiano SpA	114,446	419,410
#	Cremonini SpA	135,428	247,808
*	CSP International Industria Calze SpA	10,000	16,312
	Danieli & C.Officine Meccaniche SpA	66,500	328,251
*	Dataconsyst C.G.S. SpA, Monza	220	0
	Davide Campari - Milano SpA	27,599	1,390,378
	De Longhi SpA	139,386	532,410
*	Del Favero SpA	86,000	0
* #	Ducati Motor Holding SpA	129,900	174,005
	Emak SpA	27,000	126,185
	Erg SpA	173,330	1,291,189
	Ergo Previdenza SpA	95,165	433,221
	Esprinet SpA	3,700	135,423
*	Finarte Casa d' Aste SpA (Milano)	56,266	60,773

*	Finarte Partecipazioni Pro Arte SpA	242,693	22,268
* #	Finmatica SpA	35,900	100,740
*	FMC (Fabbrica Milanese Condutorri SpA)	25,000	0
*	Fochi (Filippo) SpA	216,000	0
*	Fornara Societa Finanziaria e di Partecipazioni SpA	310,000	0
	Gabetti Holding SpA	55,000	137,282
	Gefran SpA	11,000	52,041
	Gemina SpA	331,283	335,409
*	Gerolimich SpA (In Liquidation)	297,400	0
	Gewiss SpA	221,700	1,062,929
*	Giovanni Crespi SpA	49,200	39,388
	Grandi Navi Veloci SpA	53,833	162,813
#	Granitifiandre SpA	33,237	258,927
*	Grassetto SpA	279,125	0
*	Gruppo Ceramiche Ricchetti SpA	41,000	59,888
	I Grandi Viaggi SpA	28,100	29,247
* #	Immobiliare Lombardia SpA	425,000	84,373
	Immsi SpA	287,000	522,363
#	Impregilo SpA	592,300	316,938
	Industria Macchine Automatique SpA	33,671	450,645
*	Industria Romagnola Conduttori Elettrici SpA	17,500	58,385
	Industrie Zignago S. Margherita SpA	52,000	878,546
	Interpump Group SpA	75,402	390,927
*	ITALJOLLY (Cia Italiana dei Jolly Hotels SpA)	34,500	226,866
	Italmobiliare SpA, Milano	20,975	1,023,701
*	Juventus Footbal Club SpA	98,000	184,520
	La Doria SpA	22,000	52,149
*	Lavorwash SpA	10,000	20,978
	Linificio and Canapificio Nazionale SpA	22,000	80,985
	Maffei SpA	52,500	103,042
*	Mandelli SpA	41,000	0
	Manifattura Lane Gaetano Marzotto & Figli SpA	138,000	1,851,070
*	Marcolin SpA	35,100	46,101
	Mariella Burani Fashion Group SpA	26,077	239,275
#	Meliorbanca SpA	90,667	320,677
	Merloni Elettrodomestici SpA	155,000	2,802,195
	Milano Assicurazioni SpA	266,700	1,027,425
	Mirato SpA	12,000	88,959
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*	Monrif SpA	150,000	125,093
*	Montefibre SpA	143,130	40,361
	Navigazione Montanari SpA	110,917	241,522
*	Necchi SpA	164,250	14,173
*	Negri Bossi SpA	13,700	35,521
*	NGP SpA	17,891	7,610
	Olidata SpA	20,000	21,848
*	Opengate Group SpA	4,000	9,285
*	Pagnossin SpA	9,000	7,307
*	Perlier SpA	100,700	23,986

	Permasteelisa SpA	24,470	405,054
	Pininfarina SpA	31,285	877,113
	Pirelli & C.Real Estate SpA	9,600	339,023
	Poligrafici Editoriale SpA	132,000	250,893
*	Premafin Finanziaria SpA Holding di Partecipazioni, Roma	342,051	430,060
	Premuda SpA	109,728	129,207
*	Ratti SpA	31,768	17,413
	Recordati Industria Chimica e Farmaceutica SpA	58,644	1,128,992
* #	Reno de Medici SpA, Milano	332,210	264,135
*	Richard-Ginori 1735 SpA	128,000	84,455
	Risanamento Napoli SpA	255,850	452,947
*	Rodriquez SpA	41,250	0
	Sabaf SpA	9,200	191,936
#	SAES Getters SpA	14,750	281,396
	SAI SpA (Sta Assicuratrice Industriale), Torino	32,500	707,440
*	Schiapparelli 1824 SpA, Milano	166,200	30,036
*	Sirti SpA	29,967	67,296
	SISA (Societa Imballaggi Speciali Asti SpA)	65,000	169,743
* #	SNIA SpA	227,590	60,850
	Societe Cattolica di Assicurazioni Scarl SpA	27,170	1,052,537
	Sogefi SpA	182,500	750,114
	Sol SpA	81,830	394,497
*	SOPAF (Societa Partecipazioni Finanziarie SpA)	85,000	16,918
*	Sorin SpA	341,385	925,196
*	STA Metallurgica Italiana SpA	282,640	142,339
	Stefanel SpA	54,400	122,152
	Targetti Sankey SpA	14,500	62,656
*	Tecnodiffusione Italia SpA	3,332	8,099
	Terme Demaniali di Acqui SpA	532,000	341,902
	Tod' s Group SpA	30,476	1,070,187
	Trevi-Finanziaria Industriale SpA	52,400	68,835
*	Tripovich (D.) & Co. SpA Navigazione Rimorchi e Salvataggi Trieste	113,898	0
*	Unione Manifatture SpA (In Liquidation)	156,000	0
*	Unipar (Unione Nazionale di Partecipazione SpA) (In Liquidation)	539,000	0
*	Vemer Siber Group SpA	46,000	35,029
*	Viaggi del Ventaglio SpA	23,000	30,769
	Vianini Industria SpA	52,520	169,205
	Vianini Lavori SpA	180,752	1,173,601
	Vittoria Assicurazioni SpA	51,500	332,976
	Zucchi (Vincenzo) SpA	144,350	639,249
	<b>TOTAL COMMON STOCKS</b>		
	(Cost \$41,230,461)		<u>48,889,254</u>
	<b>RIGHTS/WARRANTS – (0.0%)</b>		
*	Tecnodiffusione Italia SpA Warrants 11/15/04	1,332	129
	(Cost \$0)		

TOTAL – ITALY  
(Cost \$41,230,461)

48,889,383

SWEDEN – (6.9%)

COMMON STOCKS – (6.9%)

* #	Active Biotech AB	38,640	186,422
	Addtech AB Series B	22,300	127,127
	Alfa Laval AB	18,600	263,364
*	Alfaskop AB	3,200	341
	Angpannefoereningen AB Series B	10,800	194,703
* #	Anoto Group AB	134,833	160,371
	Axfood AB	73,400	1,888,023
* #	Axis AB	76,994	129,897
*	B & N Bylock & Nordsjoefrakt AB Series B	41,800	84,423
	Beiger Electronics AB	11,700	103,560
	Beijer AB Series B	11,700	156,003
	Beijer Alma AB Series B	10,400	152,290
	Bergman & Beving AB Series B	36,200	250,984
	Biacore International AB	11,150	132,600
	Bilia AB Series A	116,725	1,518,002
	Billerud AB	58,700	913,312
*	Boliden AB	197,400	750,567
*	Bong Ljungdahl AB	9,000	38,173
*	Boras Waefveri AB Series B	8,600	36,920
* #	Boss Media AB	63,200	163,588
*	Capio AB	78,700	732,815
	Capona AB	25,400	247,210
	Carbo AB	37,100	904,180
	Castellum AB	43,600	1,093,423
	Cloetta AB Series B	22,250	555,202
	Concordia Maritime AB Series B	37,300	98,963
*	Consilium AB Series B	4,300	16,255
	Consilum AB Series B Issue 04	946	3,576
	D. Carnegie & Co. AB	74,000	658,381
	Digital Illusions AB Series A	7,800	52,680
*	Doro Telefoni AB Series A	2,900	3,290
*	Drott Series AB	89,700	1,305,904
*	Duroc AB Series B	2,700	5,165
*	Elekta AB	28,600	651,671
* #	Enea Data AB Series B	440,000	180,512
	Eniro AB	154,000	1,168,736
*	Expanda AB	6,547	28,736
	Fagerhult AB	14,100	158,953
*	Fagerlid Industrier AB	8,600	0
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*	Finnveden AB	57,000	510,511
* #	Framtidsfabriken AB	966,000	71,373
*	Frontec AB Series B	50,800	36,374
	Getinge AB	176,604	1,964,643

	Geveko AB Series B	8,300	182,608
* #	Glocalnet AB	187,500	49,107
	Gorthon Lines AB Series B	41,800	94,875
	Gunnebo AB	50,000	519,591
	Haldex AB	39,000	542,085
	Heba Fastighets AB Series B	13,500	166,347
	Hexagon AB Series B	3,572	113,264
#	Hiq International AB	41,889	78,622
	HL Display AB Series B	6,000	97,936
	Hoganas AB Series B	38,200	870,122
* #	IBS AB Series B	83,200	95,921
* #	Industrial & Financial Systems AB Series B	59,300	61,393
*	Industrifoervaltnings AB Skandigen	63,975	183,704
* #	Intentia International AB Series B	149,420	175,395
*	Intrum Justitia AB	115,700	536,240
*	Invik and Co. AB Series B	155,400	1,256,546
	Karlshamns AB	23,800	270,005
*	Klippans Finpappersbruk AB	5,800	14,524
	Klovern AB	53,276	114,880
	Kungsleden AB	17,600	511,739
	Lagercrantz Group AB Series B	23,800	57,625
*	LB Icon AB	14,530	62,108
	Lindex AB	16,100	403,215
	Ljungberg Gruppen AB Series B	3,800	58,029
*	Lundin Petroleum AB	322,400	1,607,025
*	Mandator AB	20,520	2,386
	Meda AB Series A	9,725	223,824
*	Medivir Series B	10,650	136,631
* #	Micronic Laser Systems AB	42,600	302,842
* #	Modern Times Group AB Series B	48,700	923,724
	Naerkes Elektriska AB Series B	4,250	49,833
	NCC AB Series B	118,100	1,205,418
	Nefab AB Series B	5,100	102,198
*	Net Insight AB Series B	199,000	43,748
	New Wave Group AB	20,800	269,031
#	Nibe Industrier AB	22,800	425,868
*	Nobia AB	1,800	21,486
#	Nolato AB Series B	42,840	276,962
	Observer AB	137,856	449,346
	OEM International AB Series B	7,100	87,436
*	OMHEX AB	78,100	831,917
	Orc Software AB	16,500	140,776
*	Ortivus AB	11,507	40,679
*	Partnertech AB	9,800	71,688
	PEAB AB Series B	105,200	696,777
*	Pergo AB	43,300	103,384
	Poolia AB Series B	18,150	67,586
*	Prevas AB Series B	16,000	34,231

* #	Pricer AB Series B	431,500	80,903
*	Proact It Group AB	15,000	36,516
* #	Proffice AB	72,800	120,088
	Profilgruppen AB	4,000	31,900
	Protect Data AB	6,500	44,085
*	PyroSequencing AB	51,940	60,239
	Q-Med AB	34,000	788,577
*	Readsoft AB Series B	17,800	26,561
	Rottneros Bruk AB	366,600	447,476
	Salus Ansvar AB Series B	12,900	30,663
	Sardus AB	11,200	164,326
*	Scribona AB Series A	40,100	74,807
*	Scribona AB Series B	46,300	76,050
*	Semcon AB	18,300	62,636
*	Sigma AB Series B	25,800	16,562
	Skistar AB	21,000	313,701
*	Song Networks Holding AB	43,845	254,240
	SSAB Swedish Steel Series A	60,300	1,058,809
	SSAB Swedish Steel Series B	17,100	286,172
	Sweco AB Series B	23,450	313,228
* #	Switchcore AB	154,820	59,217
*	Teleca AB Series B	69,200	306,736
* #	Telelogic AB	196,200	332,826
*	Ticket Travel Group AB	15,152	21,689
	Trelleborg AB Series B	75,400	1,134,930
	TV 4 AB Series A	22,200	364,310
*	VBG AB Series B	271	3,836
#	Wallenstam Byggnads AB Series B	16,700	488,018
*	Wedins Norden AB Series B	280,000	27,658
*	Westergyllen AB Series B	4,300	48,682
#	Whilborg Fastigheter AB Class B	69,960	975,032
	Wilh. Sonesson AB Series A	4,160	13,289
	Wilh. Sonesson AB Series B	4,160	13,289
	WM-Data AB Series B	437,600	841,729
	Xponcard Group AB	2,800	49,858
TOTAL COMMON STOCKS			
(Cost \$31,144,495)			41,298,538
INVESTMENT IN CURRENCY – (0.0%)			
*	Swedish Krona		5,046
(Cost \$5,002)			
RIGHTS/WARRANTS – (0.0%)			
	Nanook Investment Special Rights	250	0
(Cost \$0)			
TOTAL – SWEDEN			
(Cost \$31,149,497)			41,303,584

## NETHERLANDS – (5.9%)

## COMMON STOCKS – (5.9%)

	Aalberts Industries NV	25,910	857,873
	Accell Group NV	5,260	182,051
*	AFC Ajax NV	10,787	114,261
*	Air France	27,280	415,744
	Airspray NV	3,800	85,852
	AM NV	75,747	604,847
	Arcadis NV	14,000	193,646
* #	ASM International NV	40,484	555,998
*	Atag Group NV	4,630	1,632
	Athlon Groep NV	34,250	685,115
	Batenburg Beheer NV	3,000	112,178
*	Begemann Groep NV	11,909	45,267
*	Begemann Groep NV Series B	13,451	8,871
	Beter Bed Holding NV	4,900	71,033
	Boskalis Westminster NV	51,300	1,248,893
	Brunel International NV	12,000	97,290
	Buhrmann NV	112,817	910,145
	Copaco NV	7,000	30,641
* #	Crucell NV	33,880	252,878
#	Draka Holding NV	24,283	291,142
*	Econosto NV	17,305	30,693
	Eriks Group NV	9,483	416,142
	Exact Holding NV	19,764	503,692
	Fornix Biosciences NV	2,611	36,782
* #	Fox Kids Europe NV	66,840	1,026,311
	Gamma Holding NV	15,705	591,532
	Gemeenschappelijk Bezit Crown van Gelder NV	12,000	209,344
* #	Getronics NV	554,907	946,282
	Grolsche NV	32,100	936,836
	Grontmij NV	2,053	82,855
* #	Hagemeyer NV	493,757	876,231
#	Heijmans NV	19,031	446,565
	ICT Automatisering NV	5,800	63,455
#	Imtech NV	28,645	767,340
*	Ispat International NV	84,322	2,144,696
	Kas Bank NV	42,888	782,189
*	Kendrion NV	21,454	55,902
	Koninklijke Bam NV	25,037	756,740
	Koninklijke Frans Maas Groep NV	12,349	516,787
	Koninklijke Nedlloyd NV	33,528	1,274,879
	Koninklijke Ten Cate NV	11,531	587,893
	Koninklijke Vopak NV	50,371	858,498
* #	Laurus NV	464,928	451,975
	MacIntosh NV	15,590	406,650
*	Maverix Capital NV	1,500	69,272
	Nederlandsche Apparatenfabriek	14,000	383,744
	New Skies Satellites NV	94,650	736,498
	NH Hoteles	21,703	216,281
	Nutreco Holding NV	31,673	1,021,323

	NV Holdingsmij de Telegraaf	42,524	941,760
	Oce NV	96,974	1,480,219
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	Opg Groep NV Series A	12,903	674,955
* #	Petroplus International NV	22,363	214,192
*	Pharming Group NV	67,601	147,532
	Pinkroccade NV	16,914	194,235
	Randstad Holdings NV	42,700	1,304,464
	Reesink NV	2,050	129,707
	Roto Smeets de Boer NV	2,640	104,589
	Rubber Cultuur Maatschappij Amsterdam NV	40,800	142,816
*	Samas-Groep NV, Zaandam	24,184	148,304
*	Semiconductor Industries NV	21,900	112,616
	Sligro Food Group Beheer	15,046	594,371
	Smit Internationale NV	20,578	723,757
*	SNT Groep NV	9,400	150,970
	Stern Groep NV	1,236	46,358
	Stork NV	34,021	758,416
*	Textielgroep Twenthe NV	1,000	3,038
*	Tulip Computers NV	53,860	12,476
	Twentsche Kabel Holding NV	18,244	501,295
	United Services Group NV	18,374	312,830
	Univar NV	10,125	191,913
* #	Van Der Mollen Holding NV	57,660	349,752
	Vedior NV	74,880	1,021,203
*	Versatel Telecom International NV	376,079	699,164
*	Wegener Arcade NV .	70,830	663,072
TOTAL COMMON STOCKS (Cost \$23,212,037)			<u>35,586,748</u>
RIGHTS/WARRANTS – (0.0%)			
*	Air France Warrants 11/06/07	24,800	21,700
	Fornix Biosciences NV Coupons	2,611	<u>0</u>
TOTAL RIGHTS/WARRANTS (Cost \$19,048)			<u>21,700</u>
TOTAL – NETHERLANDS (Cost \$23,231,085)			<u>35,608,448</u>
GREECE – (5.4%)			
COMMON STOCKS – (5.4%)			
*	A. Cambas Holding & Real Estate S.A.	45,938	126,655
*	Aegek S.A.	99,835	97,663
*	Agrotiki Insurance S.A.	34,455	89,341
	Aktor Technical Co. S.A.	196,380	781,073
	Alco Hellas ABEE S.A.	38,730	55,401
*	Alfa Alfa Energy S.A.	3,810	13,074
	Alfa-Beta Vassilopoulos S.A.	15,172	287,421
	Alisida S.A.	2,160	7,068



* Allatini Industrial & Commercial Co.	15,370	21,917
Alte Technological Co. S.A.	85,048	39,540
* Altec Information & Communication Systems S.A.	80,278	42,224
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Alumil Milonas S.A.	27,516	79,861
* Aluminum of Attica S.A.	104,982	45,120
Anek Lines S.A.	60,821	75,656
Arcadia Metal Industry C. Rokas S.A.	22,389	162,169
AS Co. S.A.	25,370	38,728
* Aspis Bank A.S.	45,604	148,448
* Aspis Pronia General Insurance S.A.	48,640	37,890
* Astir Palace Vouliagmenis S.A.	58,560	282,688
* Athens Medical Center S.A.	104,974	159,075
Athens Water Supply & Sewage Co. S.A.	53,245	311,237
Atlantic Super Market S.A.	13,640	22,412
Attica Enterprises S.A. Holdings	138,964	414,880
Attica Publications S.A.	16,674	90,994
Atti-Kat S.A.	88,984	59,781
Autohellas S.A.	44,980	160,567
Babis Vovos S.A.	50,982	1,020,305
Balafas Construction Holdings S.A.	15,200	7,445
Bank of Attica S.A.	115,721	463,576
Bank of Greece	9,296	956,238
Bank of Piraeus S.A.	163,829	1,828,397
Benrubi S.A.	11,121	176,751
Betanet S.A.	11,220	51,671
* Bitros Holdings S.A.	19,302	65,866
Byte Computers S.A.	17,230	46,001
Chipita S.A.	60,222	144,556
Commercial Bank of Greece	1,960	40,527
* Compucon Computer Applications S.A.	11,260	10,729
Computer Peripherals International S.A.	9,110	16,702
Cyclon Hellas S.A.	18,131	19,767
Daios Plastics S.A.	16,350	116,806
Delta Holdings S.A.	33,747	200,094
Dionic S.A.	12,948	10,893
Domiki Krittis S.A.	17,730	38,995
Dynamic Life S.A.	16,440	87,125
Edrasi Psallidas Technical Co. S.A.	31,108	31,843
Egnatia Bank S.A.	117,107	323,560
El. D. Mouzakis S.A.	31,653	30,147
Elais Oleaginous Production S.A.	16,707	365,311
* Elbisco Holding S.A.	56,000	300,821
Elektrak S.A.	14,040	32,694
Elektroniki of Athens S.A.	21,560	74,198
Elgeka S.A.	18,590	52,473
Elmec Sport S.A.	64,256	195,244
Elton S.A.	18,640	36,167
* Empedos SA	15,973	6,794

Ethniki General Insurance Co. S.A.	118,768	440,907
* Etma Rayon S.A.	11,242	8,396
* Euro Reliance General Insurance	14,830	25,166
Eurodrip S.A.	11,620	65,805
Euromedica S.A.	33,300	69,787
* Europaiki Techniki	32,750	9,154
Everest S.A.	30,730	84,251

Evrofarma S.A.	9,500	16,134
F.G. Europe SA Common Registered Shares	4,536	19,646
* Fanco S.A.	10,110	10,292
* Forthnet S.A.	17,510	115,298
* Fourlis S.A.	64,420	377,277
Frigoglass S.A.	49,990	183,148
G.Polyhronos S.A.	10,580	17,016
Galaxidi Fish S.A.	12,940	9,183
General Construction Co. S.A.	34,649	194,318
General Commercial & Industry	24,060	20,539
* General Hellenic Bank	35,139	291,583
Germanos S.A.	61,810	1,505,230
Goody' s S.A.	17,740	278,941
Halkor S.A.	121,226	269,437
Hatzioannou S.A.	44,200	105,625
Hellas Can Packaging Manufacturers S.A.	27,902	258,222
* Hellenic Cables S.A.	26,908	33,855
Hellenic Duty Free Shops S.A.	80,020	1,455,081
Hellenic Fabrics S.A.	17,110	35,552
Hellenic Sugar Industry S.A.	35,750	145,127
Hellenic Technodomiki S.A.	163,866	683,191
Heracles General Cement Co.	93,293	840,816
Hermes Real Estate S.A.	23,136	80,271
* Hippotour S.A.	12,155	16,963
Hyatt Regency S.A.	130,260	1,277,474
Iaso S.A.	49,300	240,636
Iktinos Hellas S.A.	6,500	19,188
Inform P. Lykos S.A.	20,610	68,311
Informatics S.A.	18,890	8,315
* Intersat S.A.	19,392	8,248
Intertech S.A.	12,236	32,939
Intracom Constructions S.A.	30,520	33,540
Intracom S.A.	172,366	669,471
* Ionian Hotel Enterprises	16,754	182,653
Ipirotiki Software & Publications S.A.	14,380	32,038
* J Boutaris & Son Holding S.A.	28,150	34,425
J&P-Avax S.A.	100,626	459,247
Kalpinis Simos Steel Service Center	12,432	45,661
Karelia Tobacco Co., Inc. S.A.	2,160	152,422
Kathimerini S.A.	21,240	137,386
Katselis Sons S.A.	18,000	50,496

	Kego S.A.	21,670	33,617
	Kekrops S.A.	2,244	32,810
*	Keramia-Allatini S.A. Industrielle Commerciale & Technique	10,368	9,828
*	Klonatex Group S.A. Bearer Shares	20,351	33,332
	Kordellou Brothers S.A.	12,300	17,142
	Kotsovolos S.A.	2,872	22,639
*	Lambrakis Press S.A.	107,586	409,733
*	Lampsa Hotel Co.	19,051	131,796
*	Lan-Net S.A.	19,045	32,004
*	Lavipharm S.A.	39,294	50,964
	Lazarides Vineyards S.A.	18,326	39,445

	Light Metals Industry	37,502	85,018
*	Logic Dis S.A.	77,230	39,629
*	Loulis Mills S.A.	15,382	38,692
*	Mailis (M.J.) S.A.	101,594	388,342
*	Maritime Company of Lesvos S.A.	30,753	17,290
*	Maxim Knitwear Factory C.M.	16,360	7,968
	Medicon Hellas S.A.	2,860	16,638
	Mesochoritis Bros. Construction Co.	23,700	10,369
	Metka S.A.	59,820	278,856
	Michaniki S.A.	98,065	200,112
	Minerva Knitwear	5,140	14,899
	Minoan Lines S.A.	77,309	170,586
	MLS Multimedia S.A.	8,300	14,255
	Mochlos S.A.	101,679	52,279
	Motor Oil (Hellas) Corinth Refineries S.A.	152,870	1,492,139
	Mytilineos Holdings S.A.	47,000	268,363
*	N. Levederis S.A.	8,355	6,751
	N.B.G. Real Estate Development Co.	134,960	517,659
*	Naoussa Spinning Mills S.A.	21,832	36,627
	Naytemporiki S.A.	26,080	53,555
*	Neochimiki Lv Lavrentiadis S.A.	20,750	93,454
*	Neorion-Syro' s Shipyards S.A.	27,210	44,845
	Nexans Hellas S.A.	3,003	10,697
	Nikas S.A.	25,287	147,406
	Notos Com.Holdings S.A.	94,554	326,519
*	O. Daring Sain	7,760	1,886
	Pantechniki S.A.	50,460	82,014
*	Pegasus Publishing & Printing S.A.	58,590	130,035
	Persefs S.A. Health Care	23,592	27,656
	Petros Petropoulos S.A.	7,360	50,695
*	Petzetakis S.A.	22,560	52,986
*	Piliat S.A.	103,584	24,009
	Pipeworks L. Girakian Profil S.A.	11,730	17,392
	Piraeus Leasing	5,765	41,590
*	Prodefiki Technical Co.	32,257	15,414
*	Promota Hellas S.A.	26,580	18,172

Rilken S.A.	1,982	16,212
* Sanyo Hellas S.A.	59,251	75,159
Sarantis S.A.	43,940	218,633
Sato S.A.	28,850	22,910
Selected Textile Industry Assoc. S.A.	44,649	29,303
Sfakianakis S.A.	13,390	48,772
* Sheet Steel S.A.	25,850	11,041
* Shelman Hellenic-Swiss Wood S.A.	38,042	41,750
Silver and Baryte Ores Mining Co. S.A.	34,961	233,513
* Singular S.A.	54,600	130,543
Spyroy Agricultural House S.A.	22,258	23,391
* Stabilton S.A.	27,530	2,677
Strintzis Shipping Lines S.A.	131,240	142,247
Technical Olympic S.A.	180,370	779,306
* Technodomi M.Travlos Br. Com. & Constr. Co. S.A.	13,910	3,543
Teletypos S.A. Mega Channel	36,227	145,137

Terna Tourist Technical & Maritime S.A.	63,180	380,697
Themeliodomi S.A.	37,422	53,935
Thrace Plastics Co. S.A.	45,500	67,667
Uncle Stathis S.A.	10,999	77,412
Unisystems S.A.	41,820	85,390
Vardas S.A.	13,780	38,694
* Varvaessos S.A. European Spinning Mills	7,200	7,470
* Veterin S.A.	18,984	53,656
Viohalco S.A.	296,585	2,178,113
Vioter S.A.	61,470	77,311
* Vis Container Manufacturing Co.	4,259	12,459
* Zampa S.A.	830	10,086
<b>TOTAL COMMON STOCKS</b> (Cost \$34,315,697)		<b>32,096,374</b>

<b>PREFERRED STOCKS – (0.0%)</b>		
Egnatia Bank S.A.	3,196	8,049
(Cost \$8,591)		

<b>RIGHTS/WARRANTS – (0.0%)</b>		
* Aspiss Bank S.A. Rights 08/24/04	45,604	554
(Cost \$0)		

<b>TOTAL – GREECE</b> (Cost \$34,324,288)		<b>32,104,977</b>
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<b>FINLAND – (5.4%)</b>		
<b>COMMON STOCKS – (5.4%)</b>		
Alandsbanken AB Series B	4,890	104,442
* Aldata Solutions Oyj	64,735	90,629
Alma Media Oyj	34,388	306,780
* Amanda Capital Oyj	180,700	37,259
Amer-Yhtymä Oyj Series A	25,370	1,186,657

	Aspo P.L.C.	8,200	140,691
#	Aspocomp Group P.L.C.	12,738	195,671
	Basware Oyj	7,050	72,276
*	Benefon Oy	1,900	438
*	Biotie Therapies Oyj	39,754	55,036
	Capman Oyj Series B	12,485	25,049
	Chips Corp. Series B	17,750	386,186
*	Componenta Oyj	5,400	37,832
#	Comptel Oyj	149,541	328,717
	Efore Oy	12,920	85,654
	Elcoteq Network Corp.	21,260	379,764
	Elektrobit Group Oyj	663,597	370,319
*	Elisa Communications Corp.	74,525	884,080
*	Eq Online Oyj	23,900	56,299
*	Evox Rifa Group Oyj	51,210	6,927
	Finnair Oyj	118,150	679,285
	Finnlines Oyj	30,280	921,045

	Fiskars Oy AB Series A	41,270	535,026
* #	F-Secure Oyj	140,928	250,355
	HK Ruokatalo Oy Series A	19,620	172,036
	Honkarakenne Oy Series B	3,030	21,957
	Huhtamaki Van Leer Oyj	125,650	1,742,340
	Ilkka-Yhtyma Oyj	7,560	61,227
*	Incap Oyj	11,000	23,597
	J.W. Suominen Yhtyma Oy	17,955	108,923
	Jaakko Poyry Group Oyj	14,610	357,966
	KCI Konecranes International Oyj	13,800	496,100
	Kemira Oyj	118,400	1,472,316
	Kesko Oyj	32,060	700,015
	Laennen Tehtaat Oy	5,870	86,375
	Lassila & Tikanoja Oyj	16,990	548,333
#	Lemminkainen Oy	16,600	326,980
	Leo Longlife Oy	2,920	28,102
	Martela Oy	530	7,419
	Metsaemarkka Oyj Series B	700	5,641
#	New Kyro Corp. Oyj	45,670	382,844
	Nokian Renkaat Oyj	12,180	1,249,485
	Nordic Aluminium Oy	1,900	21,923
*	Okmetic Oyj	16,204	47,358
	Okobank Class A	101,080	1,125,052
	Olvi Oyj Series A	3,320	48,107
	Orion-Yhtyma Oyj Series A	20,590	591,672
	Orion-Yhtyma Oyj Series B	30,460	877,246
	Outokumpu Oyj Series A	21,100	329,975
#	Oy Stockmann AB Series B	30,200	707,984
	Perlos P.L.C. Warrants 04/04/04	72,311	761,898
	PK Cables Oyj	5,530	166,362
*	Pmj Automec Oyj	23,910	15,772

	Pohjola Group P.L.C. Series D	146,205	1,536,305
	Ponsse Oyj	6,300	167,814
*	Proha Oyj	51,232	29,878
	Raisio Group P.L.C. Series V	118,423	273,315
	Rakentajain Koneuvokrammo Oy	10,260	75,461
	Ramirent Oyj	12,270	250,504
	Rapala VMC Oyj	36,040	255,750
	Rautaruukki Oyj Series K	188,780	1,722,159
	Raute Oy Series A	2,390	23,051
	Rocla Oy	1,300	11,197
* #	Saunalahti Group Oyj	124,754	195,529
#	Scanfil Oyj	63,879	365,764
	Sponda Oyj	109,111	887,642
	Stockmann Oyj AB	35,240	818,844
*	Stonesoft Corp.	49,279	37,715
	Sysopen P.L.C.	7,720	28,129
	Talentum Oyj	18,300	118,408
*	Tecnomen Holding Oyj	49,370	75,746
	Teleste Corp. Oyi	14,699	100,754
	Tulikivi Oyj	5,710	47,956
	Turkistuottajat Oy	2,590	25,012

#	Uponor Oyj Series A	44,400	1,528,686
	Vacon Oyj	14,537	194,168
	Vaisala Oy Series A	19,050	445,983
	Viking Line AB	10,360	270,366
#	Wartsila Corp. Oyj Series B	66,460	1,564,187
#	Yit-Yhtymae Oyj	67,708	1,314,308
#	Yomi Oyj	15,450	101,258

TOTAL – FINLAND

(Cost \$21,938,394)

32,087,311

SPAIN – (5.4%)

COMMON STOCKS – (5.4%)

#	Abengoa SA	66,042	579,477
	Adolfo Dominguez SA	3,700	72,365
	Aldeasa SA	15,329	454,765
* #	Amper SA	56,800	261,804
*	Avanzit SA	17,275	43,426
* #	Azkoyen SA	52,500	389,973
	Banco de Andalucia	9,800	833,327
	Banco de Credito Balear SA	35,424	813,912
#	Banco de Valencia SA	191,814	4,126,025
	Banco Guipuzcoano SA	21,194	604,791
	Banco Pastor SA	34,300	1,034,913
* #	Baron de Ley SA	5,642	220,828
	CAF (Construcciones y Auxiliar de Ferrocarriles SA)	7,500	543,579
	Campofrio Alimentacion SA	92,800	1,340,060

	Cementos Portland SA	16,881	967,858
	Compania de Distribucion Integral Logista SA	29,600	1,247,986
	Cortefiel SA	57,093	616,179
*	Dogi International Fabrics SA	4,000	21,739
*	Duro Felguera SA	10,860	74,673
	Elecnor SA	18,300	805,715
*	Ercros SA	100,518	38,022
*	Espanola del Zinc SA	29,250	61,479
*	Estacionamientos Urbanos SA	4,200	0
#	Europistas Concesionaria Espanola SA	174,940	1,073,151
	Faes Farma SA	36,107	541,953
	Funespana SA	4,500	38,761
#	Grupo Empresarial Ence SA	18,593	510,615
* #	Grupo Picking Pack SA	145,775	71,101
	Hullas del Coto Cortes	8,666	102,896
	Iberpapel Gestion SA	6,700	121,667
	Inbesos SA	8,050	40,580
	Indo Internacional SA	33,600	288,068
	Indra Sistemas SA	75,200	963,104
	Inmobiliaria Colonial SA ICSA	35,200	1,017,442
	Inmobiliaria del Sur SA	378	64,314
	Inmobiliaria Urbis SA	80,282	915,251
	La Seda de Barcelona SA Issue 04	6,810	16,604

	Lingotes Especiales SA	22,080	119,388
* #	LSB (La Seda de Barcelona SA) Series B	25,200	61,441
*	Mecalux SA	9,500	70,518
	Metrovacesa SA	14,895	645,797
	Miquel y Costas y Miquel SA	4,891	255,898
	Natra SA	14,979	72,449
*	Nicolas Correa SA	15,750	53,880
	Obrascon Huarte Lain SA	65,366	503,710
	Pescanova SA	26,443	510,024
	Prosegur Cia de Seguridad SA	45,049	696,238
#	Recoletos Grupo de Comunicacion SA	95,420	683,059
*	Sogecable SA	34,600	1,255,202
	Sol Melia SA	112,700	915,524
#	SOS Cuetara SA	20,902	644,932
	Tavex Algodonera SA	31,944	109,902
*	Tecnocom Telecomunicaciones y Energia SA	6,300	48,207
#	Tele Pizza SA	163,225	292,146
#	Transportes Azkar, SA	35,477	264,368
	Tubacex SA	73,130	140,579
	Tubos Reunidos SA	12,466	91,158
	Unipapel SA	41,935	852,060
*	Uralita SA	338,493	1,284,792
	Vidrala SA, Alava	47,040	681,311
	Viscofan Industria Navarra de Envolturas Celulosicas SA	97,492	913,607

TOTAL – SPAIN  
(Cost \$16,571,229)

32,084,593

DENMARK – (4.7%)

COMMON STOCKS – (4.7%)

	Aarhus Oliefabrik A.S. Aeries A	4,950	330,241
*	Alm. Brand A.S.	28,360	729,396
#	Amagerbanken A.S.	2,734	277,718
	Ambu International A.S. Series B	1,500	24,525
	Amtssparekassen Fyn A.S.	2,243	297,187
	AS Dampskibsselsk Torm	49,460	1,242,931
	Bang & Olufsen Holding A.S. Series B	13,387	765,315
*	Bavarian Nordic A.S.	4,930	502,971
*	Brodrene Hartmann A.S. Series B	5,865	109,372
	Bryggerigruppen A.S.	8,515	473,180
	Christian Hansen Holding A.S. Series B	10,855	724,349
	Codan A.S.	43,400	1,787,976
	Dalhoff, Larsen & Hornemann A.S. Series B	1,370	77,021
	Danware A.S.	4,185	67,680
	DFDS A.S., Copenhagen	11,760	442,774
	DiskontoBanken A.S.	713	126,230
	DSV, De Sammensluttede Vognmaend A.S.	22,630	1,126,069
	East Asiatic Co., Ltd.	22,723	997,817
	Edb Gruppen A.S.	3,230	68,260
*	Fimiston Resources & Technology Ltd.	400	4,059
*	FLS Industries	73,180	827,703
*	Fluegger A.S. Series B	2,913	189,392
	Foras Holding A.S. Series A	13,292	148,764
#	Forstaedernes Bank	4,322	250,003
*	Genmab A.S.	28,629	385,224
*	Glunz & Jensen A.S.	1,470	6,787
	GN Great Nordic A.S.	210,980	1,885,981
	H&H International A.S. Series B	1,140	275,042
#	Harboes Bryggeri A.S.	575	136,937
	Hedegaard (Peder P.) A.S.	660	45,933
	Hojgaard Holding A.S. Series B	2,500	71,511
*	IC Co. A.S.	3,510	27,377
*	Incentive A.S.	3,575	10,806
*	Jyske Bank A.S.	37,760	2,293,255
	Kjobenhavns Sommer Tivoli A.S.	580	188,498
	Koebenhavns Lufthavne	9,910	1,411,746
	Kompan A.S.	230	35,780
	Lan & Spar Bank A.S.	2,250	103,426
	Lollands Bank	150	25,971
* #	Neurosearch A.S.	9,160	352,268
	NKT Holding A.S.	30,245	687,882
	Nordjyske Bank A.S.	920	154,757
*	NTR Holdings A.S.	1,130	8,511



	Oestjydsk Bank	400	45,819
	Ove Arkil Series B	270	29,149
	Per Aarsleff A.S. Series B	1,545	63,871
*	Pharmexa A.S.	12,940	38,410
	Ringkjøbing Bank	1,670	114,641
	Ringkjøbing Landbobank	1,620	508,815
	Rockwool, Ltd.	24,520	1,082,821
* #	RTX Telecom A.S.	8,400	75,035
	Salling Bank	250	22,486
	Sanistal A.S. Series B	1,786	116,923
* #	SAS Danmark A.S.	34,300	261,159
	Satair A.S.	1,350	25,844
	Schouw & Co. A.S.	15,485	330,949
	Simcorp A.S.	5,240	221,336
	Sjælso Gruppen A.S.	2,388	179,452
	Skjern Bank A.S.	725	54,101
*	Søndagsavisen A.S.	21,165	79,434
	Spar Nord Holding	6,823	607,412
	Sparbank Vest A.S.	6,600	242,391
	Sparekassen Faaborg A.S.	481	121,724
	Sydbank A.S.	8,172	1,226,210
	Thrane & Thrane A.S.	5,258	223,790
* #	TK Development	12,478	30,470
*	Topdanmark A.S.	28,300	1,769,017
*	Treka A.S.	8,498	117,199
*	Vestas Wind Systems A.S.	36,500	475,402
*	Vestas Wind Systems A.S. Issue 04	2	30
	Vestfyns Bank	200	21,410
	Vestjysk Bank A.S.	10,800	296,885

	VT Holdings Shares B	3,130	171,773
*	Wessel & Vett Magasin du Nord A.S. Series C	2,102	34,334

TOTAL COMMON STOCKS

(Cost \$17,484,484)

28,286,917

INVESTMENT IN CURRENCY – (0.0%)

\* Danish Krone

4,330

(Cost \$4,324)

TOTAL – DENMARK

(Cost \$17,488,808)

28,291,247

NORWAY – (4.1%)

COMMON STOCKS – (4.1%)

\* Aker Kvaerner OGEP ASA
 45,609 | 851,678 |

\* Aker Yards AS
 28,121 | 398,926 |

 Aktiv Kapital ASA | 57,017 | 792,552 | Arendals Fosse Kompani ASA | 100 | 8,612 |

\* Blom ASA
 18,367 | 11,936 |

 Bonheur ASA | 16,850 | 500,985 |

* Choice Hotel Scandinavia ASA	27,740	80,712
* Corrocean ASA	19,321	7,857
# Det Norske Oljeselskap ASA Series A	88,946	307,982
* # DOF ASA	97,006	243,347
* # EDB Elektronisk Data Behandling ASA	149,417	927,663
Ekornes ASA	56,490	1,163,290
* # Eltek ASA	40,842	347,666
Expert ASA	48,758	336,758
Farstad Shipping ASA	60,790	531,809
* Fjord Seafood ASA	783,483	357,435
* Fred Olsen Energy ASA	91,600	790,747
Ganger Rolf ASA	6,690	179,927
Gresvig ASA	4,590	21,217
* Home Invest ASA	15,077	10,912
* Industrifinans Naeringseiendom ASA	7,582	18,687
# Kongsberg Gruppen ASA	49,500	633,866
Kverneland ASA	16,160	198,835
* # Merkantildata ASA	320,521	189,373
Natural ASA	10,143	57,911
# Nera ASA	187,753	428,665
* Nordic Semiconductor ASA	25,000	138,862
* Northern Offshore, Ltd.	214,000	97,467
* # Ocean Rig ASA	105,531	290,004
Odfjell ASA Series A	24,910	981,143
Olav Thon Eiendomsselskap ASA	8,320	392,266
* P4 Radio Hele Norge ASA	32,200	67,515
* Photocure ASA	26,690	186,406
Prosafe ASA	55,980	1,240,009
Rieber and Son ASA Series A	63,654	506,667
Schibsted ASA	112,960	2,207,189

* Sinvest ASA	6,220	12,398
# Smedvig ASA Series A	83,580	985,805
* Software Innovation ASA	13,423	43,807
Solstad Offshore ASA	54,100	410,146
Steen and Stroem ASA	19,512	360,875
Storebrand ASA	183,330	1,229,106
Tandberg ASA Series A	217,280	1,946,274
* # Tandberg Data ASA	58,950	116,109
* Tandberg Storage ASA	48,450	19,605
* Tandberg Television ASA	90,430	624,588
* Telecomputing ASA	44,963	52,804
* # Tgs-Nopec Geophysical Co. ASA	40,910	758,105
Tomra Systems ASA	294,480	1,093,936
* Tybring-Gjed ASA	145,146	57,941
* Unit 4 Agresso NV	4,620	46,145
Veidekke ASA	21,846	242,027
# Visma ASA	47,393	446,560
Wilhelmshaven (Wilhelm), Ltd. ASA	30,400	902,410

## TOTAL – NORWAY

(Cost \$18,809,452)

24,855,517

## BELGIUM – (3.9%)

## COMMON STOCKS – (3.9%)

* Abfin SA	2,560	0
Ackermans & Van Haaren SA	32,186	797,603
* Arinso International NV	14,739	189,728
# Banque Nationale de Belgique	710	2,501,102
Barco (New) NV	12,051	1,004,261
Bekaert SA	23,290	1,461,894
BMT NV	2,040	309,555
Brantano NV	2,060	79,812
Brederode SA	12,180	253,174
Carrieres Unies Porphyre	20	30,916
CFE (Compagnie Francois d' Entreprises)	2,080	575,741
Cie Maritime Belge SA	8,237	1,243,289
Cofinimmo SA	9,778	1,364,959
Commerciale de Brasserie SA COBRHA	115	121,075
Deceuninck SA	63,700	1,825,477
D' Ieteren SA	5,831	1,189,038
Distrigaz	57	130,594
* Docpharma SA NV	4,489	184,700
Dolmen Computer Applications	1,476	18,023
Duvel Moorgat NV	5,019	147,613
EVS Broadcast Equipment SA	1,100	61,165
Exmar NV	3,677	207,300
Floridienne NV	2,033	118,780
Glaces de Moustier-sur-Sambre SA	13,370	463,869
* ICOS Vision Systems Corp. NV	6,053	128,160
# Immobil (Cie Immobiliere de Belgique SA)	4,600	176,086
<hr/>		
* Innogenetics NV	1,572	24,501
* Integrated Production & Test Engineering NV	4,380	18,860
* # Ion Beam Application SA	23,058	166,308
* Ipso-Ilg SA	5,990	56,459
Keytrade Bank SA	2,800	69,865
Kinopolis Group NV	5,020	143,969
Lotus Bakeries NV	650	60,098
# Melexis NV	47,001	513,978
Metiers Automatiques Picanol	16,120	317,222
* Neuhaus NV	670	29,516
Nord-Sumatra Investissements SA	650	164,292
Omega Pharma SA	26,708	1,340,349
* Option NV	5,619	141,981
Papeteries de Catala SA	315	36,368
Quick Restaurants SA	19,501	301,631
* # Real Software SA	10,280	5,866

	Recticel SA	22,870	182,914
	Resilux NV	1,754	125,949
	Rosier SA	655	89,048
	Roularta Media Groep	9,837	554,601
*	Sait Radioholland	7,313	51,721
	Saptec SA	3,635	269,148
*	Saptec SA VVPR	75	393
	Sioen Industries	21,502	248,572
*	SIPEF (Societe Internationale de Plantations & de Finance), Anvers	1,545	225,510
* #	Solvus SA	38,344	601,757
*	Solvus SA Interim Strip VVPR	18,176	221
	Spector Photo Group SA	5,408	51,405
*	Systemat SA	6,330	36,360
	Telindus Group SA	39,392	330,495
	Ter Beke NV	2,281	155,477
	Tessengerlo Chemie	28,984	1,102,514
	UNIBRA	1,600	133,337
	Union Miniere SA	9,586	646,312
	Van de Velde NV	2,683	322,598
	VPK Packaging Group SA	7,185	214,915
	Warehouses de Pauw Sicafi	6,608	254,639
	<b>TOTAL COMMON STOCKS</b> (Cost \$16,477,774)		<b>23,573,063</b>
	<b>RIGHTS/WARRANTS – (0.0%)</b>		
	Belge des Betons Contingent Rights	8,500	0
	(Cost \$0)		
	<b>TOTAL – BELGIUM</b> (Cost \$16,477,774)		<b>23,573,063</b>

**IRELAND – (3.0%)**

**COMMON STOCKS – (3.0%)**

	Abbey P.L.C.	25,557	269,050
*	Arcon International Resources P.L.C.	14,375	6,135
*	Ardagh P.L.C.	14,262	32,632
	DCC P.L.C.	91,965	1,613,953
*	Dragon Oil P.L.C.	159,204	120,051
*	Elan Corp. P.L.C.	154,046	3,434,034
*	FBD Holdings P.L.C.	10,822	217,008
	Fyffes P.L.C.	380,502	841,751
	Glanbia P.L.C.	321,765	946,175
	Grafton Group P.L.C.	253,939	2,169,548
	Greencore Group P.L.C.	218,422	783,074
	Heiton Holdings P.L.C.	51,677	414,501
*	Horizon Technology Group P.L.C.	19,455	24,308
	IAWS Group P.L.C.	105,879	1,301,403
	IFG Group P.L.C.	52,309	66,089

	Independent News & Media P.L.C.	635,584	1,534,472
*	Iona Technologies P.L.C.	21,281	88,786
*	Irish Intercontinental Group P.L.C.	18,872	210,222
	IWP International P.L.C.	39,611	9,628
	Jurys Hotel Group P.L.C.	69,061	875,569
	Kingspan Group P.L.C.	183,188	1,104,240
	McInerney Holdings P.L.C.	33,991	235,407
	Paddy Power P.L.C.	49,663	604,331
	Readymix P.L.C.	109,762	206,979
	United Drug P.L.C.	190,860	686,600
*	Waterford Wedgwood P.L.C.	1,026,650	188,135
TOTAL – IRELAND (Cost \$9,675,244)			17,984,081
AUSTRIA – (3.0%)			
COMMON STOCKS – (3.0%)			
	Andritz AG	13,609	723,269
*	Austria Email AG	715	2,530
*	Austrian Airlines/Oesterreichische Luftverkehrs- Aktiengesellschaft	42,784	551,115
	Bank Fuer Kaernten und Steiermark AG	520	59,404
*	Betandwin.com Interactive Entertainment AG	12,749	275,021
	Bohler Uddeholm AG	11,195	937,344
	BWT AG	21,819	487,602
*	Ca Immobilien Invest AG	31,671	760,040
	Constantia-Verpackungen AG	19,123	437,443
	Demeter Vermoegensverwaltung	15,000	0
	Flughafen Wien AG	25,698	1,475,796
*	Immofinanz Immobilien Anlagen AG	165,130	1,337,687
	Lenzing AG	3,948	800,139
	Manner (Josef) & Co. AG	870	38,169
	Mayr-Melnhof Karton AG	11,760	1,557,148
	Oberbank AG	5,384	497,710
	Palfinger AG	10,383	378,659
*	Readymix Kies-Union AG	500	55,175
*	RHI AG, Wien	19,649	425,330
	Rosenbauer International AG	1,530	91,992
*	Sparkassen Immobilien	29,760	284,951
	Ubm Realitaetenentwicklung AG	1,440	45,250
	Uniqa Versicherungen AG	128,555	1,595,387
*	VA Technologie AG	17,392	1,133,129
	Voestalpine AG	30,095	1,476,203
	Wienerberger AG	63,642	2,308,640
*	Wolford AG	4,900	132,491
TOTAL COMMON STOCKS (Cost \$12,150,348)			17,867,624

RIGHTS/WARRANTS – (0.0%)		
Jenbacher AG Rights 03/31/08	7,860	0
(Cost \$0)		
TOTAL – AUSTRIA		
(Cost \$12,150,348)		17,867,624

PORTUGAL – (1.6%)

COMMON STOCKS – (1.6%)

* Corticeira Amorim Sociedad Gestora Participacoes Sociais SA	194,100	281,025
Efacec Capital SGPS SA	60,600	151,014
* Gescartao SGPS SA	3,064	37,433
Ibersol SGPS SA	14,462	75,893
* Impresa Sociedade Gestora de Participacoes Socias SA	190,166	912,442
* Investimentos Participacoes e Gestao SA Inapa	43,702	153,776
* Jeronimo Martins (Estabelecimentos Jeronimo Martins & Filho Administracao e Participacoes Financeiros SA)	170,757	1,846,701
Mota-Engil SGPS SA	250,900	489,530
* Novabase SGPS	56,005	371,279
* ParaRede-SGPS SA	44,939	18,608
Portucel-Empresa Produtora de Pasta de Papel SA	466,977	874,120
Sag Gest - Solucoes Automovel Globais SGPS SA	235,500	352,378
Salvador Caetano - Industrias Metalurgicas e Veiculos de Transporte SA	54,900	252,253
* Sociedad Construcoes Soares da Costa SA	19,200	52,094
Sociedade de Investimento e Gestao SGPS SA	160,396	745,119
Sonae SGPS SA	1,079,900	1,132,107
* Sonaecom SGPS SA	321,175	1,251,886
Teixeira Duarte Engenharia e Construcoes SA	609,000	844,799

TOTAL – PORTUGAL

(Cost \$6,643,075)

9,842,457

Value †

EMU – (0.0%)

INVESTMENT IN CURRENCY – (0.0%)

Euro Currency

126,771

(Cost \$124,419)

Shares

Value †

UNITED STATES – (0.0%)

COMMON STOCKS – (0.0%)

Epicor Software Corp.

2,171

21,905

InFocus Corp.

10,455

88,972

TOTAL – UNITED STATES  
(Cost \$214,919)

110,877

	Face Amount (000)	Value †
<b>TEMPORARY CASH INVESTMENTS – (7.9%)</b>		
Repurchase Agreement, Deutsche Bank Securities 1.55%, 09/01/04 (Collateralized by \$47,046,289 U.S. TIPS 1.875%, 07/15/13, valued at \$47,781,622) to be repurchased at \$45,677,975 (Cost \$45,676,008) ^	\$ 45,676	45,676,008
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$1,662,000 FHLMC Notes 1.85%, 11/17/04, valued at \$1,668,233) to be repurchased at \$1,643,063 (Cost \$1,643,000)	1,643	1,643,000
<b>TOTAL TEMPORARY CASH INVESTMENTS</b> (Cost \$47,319,008)		<b>47,319,008</b>
<b>TOTAL INVESTMENTS - (100.0%)</b> (Cost \$440,785,001) ††		<b>\$ 598,646,880</b>

† See Security Valuation Note.  
^ Security purchased with cash proceeds from securities on loan.  
\* Non-Income Producing Securities.  
# Total or Partial Securities on Loan.  
†† The cost for federal income tax purposes is \$440,785,358.

**THE EMERGING MARKETS SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Shares	Value †
<b>SOUTH AFRICA – (10.6%)</b>		
<b>COMMON STOCKS – (10.6%)</b>		
ABSA Group, Ltd.	458,177	\$ 3,796,134
African Oxygen, Ltd.	245,310	724,243
Amalgamated Beverage Industries, Ltd.	92,636	1,170,020
Anglo American Platinum Corp., Ltd.	194,874	8,540,383
Anglo American PLC	662,129	14,956,724
Anglogold, Ltd.	207,294	7,338,001
* Anglovaal Mining, Ltd.	75,617	397,662
AVI, Ltd.	178,834	548,335
Barloworld, Ltd.	117,583	1,327,647
Bidvest Group, Ltd.	189,814	1,710,035
* Dimension Data Holdings PLC	246,926	129,391

* Discovery Holdings, Ltd.	221,028	496,472
Edgars Consolidated Stores, Ltd.	36,817	915,731
Firststrand, Ltd.	4,243,999	6,804,131
Gold Fields, Ltd.	295,435	3,581,396
Harmony Gold Mining Co., Ltd.	192,203	2,400,449
Impala Platinum Holdings, Ltd.	35,459	2,973,556
Imperial Holdings, Ltd.	122,567	1,417,269
Investec, Ltd.	23,111	414,370
Iscor, Ltd.	379,417	2,634,161
JD Group, Ltd.	87,800	593,423
Kumba Resources, Ltd.	15,092	82,663
Liberty Group, Ltd.	224,882	1,858,239
* Massmart Holdings, Ltd.	105,794	554,911
MTN Group, Ltd.	1,024,802	4,710,112
Nampak, Ltd.	354,006	746,521
* Naspers, Ltd. Series N	166,481	1,226,043
Nedcor, Ltd.	310,466	2,602,227
* Network Healthcare Holdings, Ltd.	1,090,199	783,166
Old Mutual PLC	1,956,729	3,743,616
Pick' n Pay Stores, Ltd.	412,865	1,191,573
Pretoria Portland Cement Co., Ltd.	42,512	1,071,894
Sanlam, Ltd.	1,467,709	1,981,871
Sappi, Ltd.	131,990	1,861,504
Standard Bank Group, Ltd.	686,654	4,554,603
* Steinhoff International Holdings, Ltd.	712,952	878,237
Telkom SA, Ltd.	500,646	5,976,458
Tiger Brands, Ltd.	85,239	1,224,547
* Woolworths Holdings, Ltd.	522,431	622,990
<b>TOTAL COMMON STOCKS</b> (Cost \$93,698,264)		<b>98,540,708</b>

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**INVESTMENT IN CURRENCY – (0.0%)**

* South African Rand		10,081
(Cost \$11,254)		
<b>TOTAL – SOUTH AFRICA</b> (Cost \$93,709,518)		<b>98,550,789</b>

**TAIWAN – (10.1%)**

**COMMON STOCKS – (10.0%)**

* Accton Technology Corp.	99,296	46,307
Acer, Inc.	688,883	920,891
* Advanced Semiconductor Engineering, Inc.	1,453,396	1,063,148
Advantech Co., Ltd.	96,254	195,839
* Amtran Technology Co., Ltd.	66,080	38,756
* Arima Computer Corp.	178,800	54,871
Asia Cement Corp.	585,750	340,640
* Askey Computer Co., Ltd.	63,812	35,620
Asustek Computer, Inc.	978,063	2,192,575
Au Optronics Corp.	1,812,487	2,313,128



Benq Corp.	797,160	818,442
Catcher Co., Ltd.	45,600	127,119
Cathay Financial Holdings Co., Ltd.	2,988,529	5,244,927
Cathay Real Estate Development Co., Ltd.	447,213	232,470
* Chang Hwa Commercial Bank	1,794,796	980,646
Cheng Shin Rubber Industry Co., Ltd.	325,437	422,431
Cheng Uei Precision Industry Co., Ltd.	43,137	64,264
Chi Mei Optoelectronic Corp.	1,593,166	2,027,124
Chicony Electronics Co., Ltd.	96,288	117,258
China Airlines	747,158	394,148
* China Development Financial Holdong Co., Inc.	4,391,000	1,956,939
China Motor Co., Ltd.	487,628	570,775
China Steel Corp.	4,059,753	3,804,620
Chinatrust Financial Holdings Co., Ltd.	2,000,471	2,117,983
* Chungwa Picture Tubes Co., Ltd.	2,681,298	1,170,947
CMC Magnetics Corp.	1,125,400	557,706
Compal Electronics	1,310,363	1,245,320
* Compeq Manufacturing Co., Ltd.	131,300	45,196
* Cosmos Bank Taiwan	478,000	204,961
CTB Financial Holding Co., Ltd.	4,265,535	2,592,365
Delta Electronics Industrial Co., Ltd.	578,228	743,977
D-Link Corp.	145,122	165,200
E.Sun Financial Holding Co., Ltd.	974,746	557,812
Elitegroup Computer Systems Co., Ltd.	105,788	37,739
Eternal Chemical Co., Ltd.	93,000	56,438
Eva Airways Corp.	714,035	286,370
* Evergreen Marine Corp., Ltd.	761,682	694,320
Far East Textile, Ltd.	1,618,669	964,583
Far Eastern International Bank	409,000	204,017
* First Financial Holding Co., Ltd.	1,989,000	1,390,350

Formosa Chemicals & Fiber Co., Ltd.	2,119,090	3,404,396
Formosa Plastics Corp.	2,053,210	3,087,363
Formosa Taffeta Co., Ltd.	436,767	182,634
Fu Sheng Industria	175,035	270,982
Fubon Financi	3,711,052	3,419,134
Fuh-Hwa Financial Holding Co., Ltd.	780,799	322,924
Giga-Byte Technology Co., Ltd.	167,160	208,810
High Tech Computer Corp.	69,600	235,951
Hon Hai Precision Industry Co., Ltd.	655,307	2,152,622
Hotai Motor Co., Ltd.	147,000	208,598
* Hsinchu International Bank	348,000	194,277
Hua Nan Financial Holding Co., Ltd.	2,037,320	1,430,245
International Bank of Taipei	646,928	430,090
Inventec Corp.	573,888	308,406
King Yuan Electronics Co., Ltd.	136,182	116,219
Kinpo Electronics, Inc.	204,336	85,361
Largan Precision Co., Ltd.	27,500	193,421
Lite-On Technology Corp.	884,011	828,570

* Macronix International Co., Ltd.	1,547,500	395,134
* Media Tek, Inc.	275,729	1,950,923
Micro-Star International Co., Ltd.	198,770	159,781
Mitac International Corp.	166,000	65,618
* Mosel Vitelic Inc. Co., Ltd.	300,826	34,561
Nan Ya Plastic Corp.	2,559,625	3,546,507
* Nanya Technology Co., Ltd.	1,497,989	1,108,580
Nien Hsing Textile Co., Ltd.	95,000	81,981
Nien Made Enterprise Co., Ltd.	57,876	91,301
Optimax Technology Corp.	84,915	204,197
Oriental Union Chemical Corp.	122,958	122,515
* Pacific Electric Wire & Cable Corp.	233,200	3,562
Pihsiang Machinery Mfg. Co., Ltd.	33,743	66,627
* Pou Chen Corp.	664,415	605,115
Premier Image Technology Corp.	145,740	128,965
President Chain Store Corp.	336,260	499,604
* Q-Run Technology Co., Ltd.	35,200	49,755
Quanta Computer, Inc.	1,219,299	2,084,886
* Quanta Display, Inc.	1,088,000	565,551
Realtek Semiconductor Corp.	194,001	227,205
Ritek Corp.	580,205	222,670
Shin Kong Fin	940,056	696,938
* Silicon Integrated Systems Corp.	365,429	172,552
Siliconware Precision Industries Co., Ltd.	651,200	479,341
SinoPac Holdings Co., Ltd.	1,248,096	629,134
Sunplus Technology Co., Ltd.	244,145	353,360
Synnex Tech International Corp.	218,680	326,295
* Systex Corp., Ltd.	159,500	60,678
Taishin Financial Holdings Co., Ltd.	1,550,138	1,185,417
* Taiwan Business Bank	579,120	170,254
Taiwan Cement Corp.	710,731	356,515
Taiwan Glass Ind. Corp.	374,080	329,809
Taiwan Life Insurance Co., Ltd	101,200	158,106
Taiwan Semiconductor Manufacturing Co., Ltd.	8,344,936	11,615,593
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Taiwan Styrene Monomer Corp.	84,700	63,216
* Tatung Co., Ltd.	1,422,000	594,117
Teco Electric & Machinery Co., Ltd.	501,000	153,672
* The Farmers Bank of China	375,000	110,097
Tong Yang Industry Co., Ltd.	78,492	113,531
Transcend Information, Inc.	35,188	75,191
U-Ming Marine Transport Corp.	192,050	254,488
Uni-President Enterprises Corp.	1,165,020	543,821
* United Microelectronics Corp.	6,143,611	4,157,268
Via Technologies, Inc.	342,245	236,119
* Walsin Lihwa Corp.	1,019,000	502,340
Wan Hai Lines Co., Ltd.	447,934	403,687
Waterland Financial Holdings	572,000	201,624
* Winbond Electronics Corp.	1,543,000	650,731

Ya Hsin Industrial Co., Ltd.	169,683	158,923
* Yageo Corp.	608,440	253,896
Yang Ming Marine Transport Corp.	815,891	717,885
Yieh Phui Enterprise Co., Ltd.	248,300	175,822
Yuen Foong Yu Paper Manufacturing Co., Ltd.	383,022	182,887
Yulon Motor Co., Ltd.	427,753	423,747
Zyxel Communication Corp.	97,980	196,094
TOTAL COMMON STOCKS (Cost \$88,498,930)		92,996,411
INVESTMENT IN CURRENCY – (0.1%)		
* Taiwan Dollar (Cost \$1,050,265)		1,048,850
RIGHTS/WARRANTS – (0.0%)		
Eva Airways Corp. Rights 09/20/04 (Cost \$0)	41,251	0
TOTAL – TAIWAN (Cost \$89,549,195)		94,045,261
SOUTH KOREA – (9.8%) COMMON STOCKS – (9.8%)		
Amorepacific Corp.	3,900	742,917
CJ Corp.	8,690	444,577
Daegu Bank Co., Ltd.	32,630	190,141
Daelim Industrial Co., Ltd.	14,090	536,741
Daewoo Engineering & Construction Co., Ltd.	156,980	665,308
* Daewoo Heavy Industries & Machinery, Ltd.	82,680	644,690
* Daewoo Securities Co., Ltd.	56,445	170,699
Daewoo Shipbuilding & Marine Engineering Co., Ltd.	95,260	1,076,198
Daishin Securities Co., Ltd.	5,340	67,094
* GS Holdings Corp.	42,945	805,324
Halla Climate Control Corp.	41,670	358,456
Hanjin Shipping Co., Ltd.	25,440	444,228
Hankook Tire Manufacturing Co., Ltd.	61,950	572,989
Hanwha Chemical Corp.	32,000	220,457
Hite Brewery Co., Ltd.	9,590	658,788
Hyundai Development Co.	24,000	262,352
Hyundai Heavy Industries Co., Ltd.	33,140	750,944
* Hyundai Merchant Marine Co., Ltd.	38,840	356,686
Hyundai Mobis	35,570	1,753,691
Hyundai Motor Co., Ltd.	95,919	4,175,553
* Hyundai Securities Co., Ltd.	61,090	232,566
INI Steel Co., Ltd.	38,220	399,116
* Kangwon Land, Inc.	98,600	1,081,868
Kia Motors Corp.	184,560	1,624,344
* Kookmin Bank	139,085	4,454,000
Korea Electric Power Corp.	361,950	6,386,020

* Korea Exchange Bank	337,650	1,993,102
Korea Gas	45,650	1,284,923
* Korean Air Co., Ltd.	32,280	459,402
KT Corp.	129,020	4,089,705
KT&G Corp.	84,670	2,159,920
Kumgang Korea Chemical Co., Ltd.	4,730	510,223
LG Chemical, Ltd.	28,206	1,076,320
LG Corp.	79,755	1,052,460
LG Electronics, Inc.	56,060	2,689,282
LG Engineering & Construction Corp.	16,000	301,962
* LG Investment & Securities Co., Ltd.	40,060	266,671
LG Petrochemical Co., Ltd.	18,420	427,865
Lotte Chilsung Beverage Co., Ltd.	290	170,550
* NCsoft Corp.	7,580	550,877
Nong Shim Co., Ltd.	2,550	534,915
POSCO	31,880	4,572,196
Pusan Bank	42,800	261,409
S1 Corp.	17,658	455,589
Samsung Corp.	48,410	587,250
* Samsung Electro-Mechanics Co., Ltd.	32,707	869,917
Samsung Electronics Co., Ltd.	44,888	17,665,289
Samsung Fire and Marine Insurance, Ltd.	21,719	1,301,963
Samsung Heavy Industries Co., Ltd.	85,610	377,940
Samsung SDI Co., Ltd.	20,352	2,097,861
Samsung Securities Co., Ltd.	22,530	389,364
* Samsung Techwin Co., Ltd.	28,000	230,063
* Seoul Bank	78,820	1,779,335
Shinhan Financial Group Co., Ltd.	151,242	2,570,591
Shinsegae Co., Ltd.	5,910	1,552,501
SK Corp., Ltd.	55,584	2,117,328
SK Telecom Co., Ltd.	31,355	4,720,386
S-Oil Corp.	68,120	2,916,043
* Ssangyong Motor Co.	39,000	244,513

TOTAL – SOUTH KOREA  
(Cost \$58,892,117)

91,353,462

MEXICO – (9.7%)

COMMON STOCKS – (9.7%)

Alfa S.A. de C.V. Series A	534,990	1,757,378
America Movil S.A. de C.V. Series L	7,360,000	12,637,829
* America Telecom S.A. de C.V. Series A	3,352,216	6,271,328
* Carso Global Telecom S.A. de C.V. Telecom Series A1	2,870,871	4,205,887
Cementos de Mexico S.A. de C.V. Series B	1,221,117	6,926,330
Coca-Cola Femsa S.A. de C.V. Series L	834,100	1,677,651
* Consorcio Ara S.A.	157,500	421,918
Controladora Comercial Mexicana S.A. de C.V. Series B	633,700	690,166

* Corporacion Interamericana de Entramiento S.A. de C.V. Series B	75,000	155,461
* Corporacion Mexicana de Restaurantes S.A. de C.V. Series B	1,107	114
Corporativo Fragua S.A. de C.V. Series B	21	57
* Desc S.A. de C.V. Series B	619,841	178,567
El Puerto de Liverpool S.A. Series C1	339,500	493,200
Embotelladora Arca SA de CV , Mexico	466,500	880,923
* Empresas ICA Sociedad Controladora S.A. de C.V.	623,700	184,061
Empresas la Moderna S.A. de C.V. Series A	120,000	29,933
Fomento Economico Mexicano Series B & D	554,000	2,395,939
Gruma S.A. de C.V. Series B	90,406	153,251
Grupo Carso S.A. de C.V. Series A-1	802,160	3,674,203
Grupo Continental S.A.	358,600	549,294
Grupo Elektra S.A. de C.V.	114,000	750,955
Grupo Financiero del Norte S.A. Series C	471,150	1,855,550
Grupo Financiero GBM Atlantico S.A. de C.V. Series L	22,746	4,995
Grupo Financiero Inbursa S.A. de C.V. Series O	2,361,907	3,485,138
* Grupo Gigante S.A. de C.V. Series B	117,282	74,167
Grupo Industrial Bimbo S.A. de C.V. Series A	1,093,900	2,387,547
Grupo Industrial Maseca S.A. de C.V. Series B	229,000	100,567
Grupo Modelo S.A. de C.V. Series C	2,009,300	4,791,401
* Grupo Nutrisa S.A. de C.V.	129	35
* Grupo Qumma S.A. de C.V. Series B	1,591	25
Grupo Televisa S.A. (Certificate Representing Series A, Series D & Series L)	1,623,900	3,908,029
* Grupo Tribasa S.A. de C.V.	2,120	0
* Hylsamex S.A. de C.V. Series B	153,914	257,391
Industrias Penoles S.A. de C.V.	247,800	1,016,403
Kimberly Clark de Mexico S.A. de C.V. Series A	728,100	2,001,627
* Nueva Grupo Mexico S.A. de C.V. Series B	672,067	2,396,550
Organizacion Soriana S.A. de C.V. Series B	543,600	1,599,455
Telefonos de Mexico S.A. Series A	100,000	161,609
Telefonos de Mexico S.A. Series L	6,318,900	10,250,765
* TV Azteca S.A. de C.V. Series A	1,619,900	943,300
* US Commercial Corp. S.A. de C.V.	223,000	115,559
Vitro S.A.	121,600	106,803
Walmart de Mexico S.A. de C.V. Series V	3,428,035	10,914,432
<b>TOTAL COMMON STOCKS</b> (Cost \$68,971,209)		<b>90,405,793</b>

INVESTMENT IN CURRENCY – (0.0%)

Mexican Peso		15,266
(Cost \$15,008)		
<b>RIGHTS/WARRANTS – (0.0%)</b>		
Coca-Cola Femsa S.A. de C.V. Rights 09/01/04	826,000	0
(Cost \$0)		
<b>TOTAL – MEXICO</b>		

(Cost \$68,986,217)

90,421,059

BRAZIL – (9.2%)

PREFERRED STOCKS – (7.9%)

Ambev Cia de Bebidas das Americas	12,453,835	2,717,467
Aracruz Celulose SA Series B	711,999	2,459,103
Banci Itau Holding Financeira	68,900,000	6,953,427
Banco Bradesco SA	85,118	4,138,366
Brasil Telecom Participacoes SA	164,643,872	1,067,126
Brasil Telecom SA	465,630,875	1,806,641
Brasileira de Distribuicao Pao de Acucar	41,610,000	863,979
* Braskem SA	53,600,000	1,555,186
Cemig Cia Ene	77,000,000	1,409,785
* Companhia Siderurgica Paulista	65,000	20,167
Compania Paranaense de Energia Series B	100,000,000	344,357
Embraer Empresa Brasileira de Aeronautica	535,521	3,556,750
Embratel Participacoes SA	143,582,922	372,053
* Empresa Nacional de Comercio Redito e Participacoes SA	480,000	1,718
Gerdau SA	209,804	3,465,021
Investimentos Itau SA	3,300,893	4,062,811
Klabin SA	542,875	856,976
* Lojas Renner SA	800,000	6,478
Metalurgica Gerdau SA	39,500	810,740
Siderurgica Belgo-Mineira	5,390,000	2,188,711
Siderurgica de Tubarao Sid Tubarao	41,420,000	1,742,662
Siderurgica Paulista Casipa Series B	325	5,086
Tele Centro Oeste Celular Participacoes SA	230,437,922	724,391
Tele Norte Leste Participacoes SA	180,034	2,474,318
Telemar Norte Leste SA	208,200	3,812,623
* Telesp Celular Participacoes	1,054,641,089	2,732,790
Telesp Participacoes SA	412,200,000	7,067,691
Telesudeste Celular Participacoes SA	81,000,000	180,061
Unibanco Unias de Bancos Brasileiros SA	20,000	39,618
Unibanco-Uniao de Bancos Brasileiros SA	373,130	1,717,441
Usinas Siderurgicas de Minas Gerais SA	125,039	1,982,378
Vale do Rio Doce Series A	669,480	10,933,547
Vale do Rio Doce Series B	81,160	0
Votorantim Celulose e Papel SA	12,467,325	877,771
Weg SA	206,900	501,554

TOTAL PREFERRED STOCKS

(Cost \$46,458,253)

73,448,793

COMMON STOCKS – (1.3%)

Ambev Cia de Bebidas das Americas	5,420,000	2,200,893
Brasil Telecom Participacoes SA	59,520,574	432,047
Companhia Siderurgica Nacional	241,404	3,732,941
Cpfl Geracao Energia SA	3,140,000	8,822
* Embratel Participacoes	57,550,000	289,810

Petroquimica do Sul Copesul	2,276,000	213,399
Souza Cruz Industria e Comercio	338,200	3,320,886
* Suzano Bahia Sul Papel e Celulose SA	143,545	609,320
Tele Centro Oeste Celular Participacoes SA	57,876,799	207,196
* Tele Centro Oeste Celular Participacoes SA	1,365,528	4,889
* Tele Norte Celular Participacoes	57,624,254	12,770
Tele Norte Leste Participacoes SA	59,255	770,737
* Tele Sudeste Celular Participacoes SA	3,072,951	5,668
Tractebel Energia SA	96,600,000	294,773
<b>TOTAL COMMON STOCKS</b> (Cost \$8,136,502)		<b>12,104,151</b>
<b>TOTAL – BRAZIL</b> (Cost \$54,594,755)		<b>85,552,944</b>
<b>TURKEY – (7.4%)</b> <b>COMMON STOCKS – (7.4%)</b>		
Akbank T.A.S.	2,264,998,827	9,658,084
Anadolu Efes Biracilik ve Malt Sanayi A.S.	182,246,814	2,456,677
* Arcelik A.S.	1,549,702,646	8,104,157
* Dogan Sirketler Grubu Holdings A.S.	722,062,463	1,238,083
* Dogan Yayin Holding A.S.	282,794,524	1,017,495
Enka Insaat Ve Sanayi A.S.	164,940,663	3,298,365
Eregli Demir ve Celik Fabrikalari Turk A.S.	1,595,341,000	5,473,854
Ford Otomotiv Sanayi A.S.	722,990,000	5,391,781
Hurriyet Gazetecilik ve Matbaacilik A.S.	629,278,201	1,194,028
Koc Holding A.S.	1,058,111,057	5,731,124
Migros Turk A.S.	450,270,375	2,430,633
* Tat Konserve Sanayii A.S.	36	0
* Tofas Turk Otomobil Fabrikasi A.S.	1,489,092,271	3,233,663
Trakya Cam Sanayii A.S.	187,301,438	478,067
Tupras-Turkiye Petrol Rafineleri A.S.	289,886,950	2,234,783
Turk Sise ve Cam Fabrikalari A.S.	639,484,793	1,414,490
* Turkiye Garanti Bankasi A.S.	1,549,482,967	5,077,379
Turkiye Is Bankasi A.S. Series C	2,002,976,408	6,632,905
* Vestel Elektronik Sanayi Ticaret A.S.	240,241,000	871,725
* Yapi ve Kredi Bankasi A.S.	1,232,184,338	2,945,707
<b>TOTAL – TURKEY</b> (Cost \$29,311,212)		<b>68,883,000</b>
<b>MALAYSIA – (6.9%)</b> <b>COMMON STOCKS – (6.9%)</b>		
AMFB Holdings Berhad	394,500	622,223
AMMB Holdings Berhad	1,347,731	1,161,828
* Aokam Perdana Berhad	333	5
Berjaya Sports Toto Berhad	746,800	674,557
British American Tobacco Berhad	205,600	2,745,085
* CIMB Berhad	136,200	178,903

	Commerce Asset Holding Berhad	1,871,700	2,263,458
*	Digi.Com Berhad	559,862	694,157
	Diversified Resources Berhad	581,000	314,814
	Gamuda Berhad	510,000	690,991
	Genting Berhad	515,600	2,156,518
	Golden Hope Plantations Berhad	846,400	780,644
	Highlands and Lowlands Berhad	49,800	47,181
	Hong Leong Bank Berhad	1,112,750	1,458,816
	Hong Leong Credit Berhad	925,429	1,022,352
	Hong Leong Properties Berhad	175,328	24,123
	IJM Corp. Berhad	196,400	248,124
	IOI Corp. Berhad	731,100	1,664,528
	IOI Oleochemical Industries Berhad	22,041	55,081
	IOI Properties Berhad	136,300	277,589
	Kuala Lumpur Kepong Berhad	525,500	897,183
	Magnum Corp. Berhad	1,115,300	703,418
	Malakoff Berhad	616,400	1,024,146
	Malayan Banking Berhad	2,360,900	6,453,135
	Malayan Cement Berhad	2,153,100	455,152
	Malaysia Mining Corp. Berhad	828,700	413,162
*	Malaysian Airlines System Berhad	993,600	1,121,526
	Malaysian International Shipping Corp. (Foreign)	936,766	3,080,265
	Malaysian Pacific Industries	163,000	607,122
	Malaysian Plantations Berhad	388,700	228,541
	Maxis Communications Berhad	648,500	1,457,347
*	MBF Holdings Berhad	7,050	287
	Nestle (Malaysia) Berhad	176,200	1,047,130
	Oriental Holdings Berhad	168,000	183,103
	Oyl Industries Berhad	97,000	912,152
	Perusahaan Otomobil Nasional Berhad	389,000	793,355
	Petronas Dagangan Berhad	386,700	722,164
	Petronas Gas Berhad	1,577,500	2,945,949
	Plus Expressways Berhad	1,418,500	927,447
	PPB Group Berhad	407,600	686,257
	Public Bank Berhad	1,550,201	2,769,359
	Resorts World Berhad	819,200	1,905,188
	RHB Capital Berhad	1,431,500	721,923
	Shell Refining Co. Federation of Malaysia Berhad	24,700	47,497
*	Silverstone Corp. Berhad	11,587	626
	Sime Darby Berhad (Malaysia)	1,645,500	2,397,105
	Southern Bank Berhad	48,440	34,345
	Southern Bank Berhad (Foreign)	854,737	598,011
	SP Setia Berhad	257,300	243,389
	Star Publications (Malaysia) Berhad	126,800	214,941
	Telekom Malaysia Berhad	2,220,700	6,192,326
	Tenaga Nasional Berhad	2,123,900	5,586,134
*	Time Dotcom Berhad	1,550,000	353,610
	UMW Holdings Berhad	340,833	439,279



## TOTAL – MALAYSIA

(Cost \$60,383,947)

64,637,398

## ISRAEL – (6.3%)

## COMMON STOCKS – (6.3%)

Africa-Israel Investments, Ltd.	108,700	2,492,193
Agis Industries (1983), Ltd.	71,436	1,558,337
Bank Hapoalim, Ltd.	2,309,640	6,269,784
Bank Leumi Le-Israel	2,802,069	5,648,607
* Bezeq Israeli Telecommunication Corp., Ltd.	4,049,014	3,889,932
Blue Square Israel, Ltd.	16,186	162,976
CLAL Industries, Ltd.	289,038	1,192,038
CLAL Insurance, Ltd.	114,684	1,820,234
Delek Group, Ltd.	4,584	377,098
Discount Investment Corp	66,100	1,492,471
Elbit Systems, Ltd.	98,319	2,069,453
* Elron Electronic Industries, Ltd.	0	5
* First International Bank of Israel	48,660	278,966
* First International Bank of Israel, Ltd.	347,200	384,175
IDB Development Corp., Ltd. Series A	101,015	2,357,585
IDB Holding Corp., Ltd.	36,578	748,959
Israel Chemicals, Ltd.	2,410,526	4,411,012
Israel Corp. Series A	5,500	982,605
* Koor Industries, Ltd.	25,971	1,059,323
M.A.Industries, Ltd.	843,283	3,366,732
Migdal Insurance Holdings	2,079,107	2,570,852
Osem Investment, Ltd.	210,522	1,929,250
Strauss Elite, Ltd.	33,250	310,716
* Super-Sol, Ltd. Series B	372,926	860,087
Teva Pharmaceutical Industries, Ltd.	418,280	11,459,729
United Mizrahi Bank, Ltd.	384,693	1,317,223

## TOTAL – ISRAEL

(Cost \$37,006,676)

59,010,342

## INDONESIA – (6.3%)

## COMMON STOCKS – (6.3%)

PT Astra Agro Lestari Tbk	2,153,000	581,220
PT Astra International Tbk	8,470,461	5,774,331
PT Bank Central Asia Tbk	1,980,000	381,868
PT Bank Danamon Indonesia Tbk	1,762,000	632,776
PT Bimantara Citra Tbk	2,285,400	590,884
PT Gudang Garam Tbk	4,695,500	6,415,012

PT Hanjaya Mandala Sampoerna Tbk	13,377,500	7,604,489
* PT Indocement Tunggal Prakarsa Tbk	7,362,000	1,260,667
PT Indofood Sukses Makmur Tbk	18,886,400	1,366,590

PT Indonesian Satellite Corp.Tbk	14,967,500	6,708,905
PT International Nickel Indonesia Tbk	580,000	503,530
PT Kalbe Farma Tbk	2,500,000	106,055
* PT Lippo Karawaci Tbk	177,822	31,077
* PT Makindo Tbk	2,236,500	259,434
PT Medco Energi International Tbk	9,754,000	1,513,952
* PT Pania Indosyntec Tbk	75,100	4,005
PT Ramayana Lestari Sentosa Tbk	4,004,000	1,681,883
PT Sari Husada Tbk	13,793	31,040
PT Semen Gresik Tbk	1,739,502	1,864,689
PT Telekomunikasi Indonesia (Persero) Tbk Series B	18,576,820	15,211,389
PT Tempo Scan Pacific	646,000	459,676
PT Unilever Tbk	16,022,000	5,745,327
<b>TOTAL – INDONESIA</b>		
(Cost \$47,079,243)		<u>58,728,799</u>
<b>THAILAND – (5.5%)</b>		
<b>COMMON STOCKS – (5.5%)</b>		
Advance Info Service Public Co., Ltd. (Foreign)	5,982,000	13,572,605
* Aromatics (Thailand) Public Co., Ltd. (Foreign)	1,387,500	1,932,173
Bangkok Expressway Public Co., Ltd. (Foreign)	1,794,100	1,020,892
* Bank of Asia Public Co., Ltd. (Foreign)	9,363,000	1,180,210
* Bank of Ayudhya Public Co., Ltd. (Foreign)	5,174,500	1,316,920
Banpu Public Co., Ltd. (Foreign)	132,000	446,867
BEC World Public Co., Ltd. (Foreign)	3,915,000	1,729,556
Central Pattana Public Co., Ltd. (Foreign)	4,177,500	852,551
Charoen Pokphand Foods Public Co., Ltd. (Foreign)	14,442,000	1,317,638
Delta Electronics (Thailand) Public Co., Ltd. (Foreign)	4,100,710	1,673,759
Hana Microelectronics Public Co., Ltd.	1,191,500	586,453
* International Broadcasting Corp. Public Co., Ltd. (Foreign)	612,000	288,000
Krung Thai Bank Public Co., Ltd. (Foreign)	17,302,970	3,365,043
Land & Houses Public Co., Ltd. (Foreign)	2,130,310	506,364
National Finance and Securities Public Co., Ltd. (Foreign)	630,150	187,608
National Petrochemical Public Co., Ltd. (Foreign)	441,500	1,113,025
Ratchaburi Electricity Generating Holding Public Co., Ltd. (Foreign)	2,200,000	2,020,408
Shin Corporation Public Co., Ltd. (Foreign)	6,122,000	5,254,778
Siam Cement Public Co., Ltd. (Foreign)	270,000	1,568,788
Siam City Cement Public Co., Ltd. (Foreign)	633,413	3,163,263
Siam Commercial Bank Public Co., Ltd. (Foreign)	2,549,166	2,907,212
Siam Makro Public Co., Ltd. (Foreign)	304,200	350,579
* Telecomasia Corp. Public Co., Ltd. (Foreign)	6,977,800	871,178
* Thai Military Bank Public Co., Ltd. (Foreign)	12,415,080	989,629
Thai Union Frozen Products Public Co., Ltd. (Foreign)	3,178,520	1,831,560
TISCO Finance Public Co., Ltd. (Foreign)	1,231,100	691,662
Vanachai Group Co-Foreign	950,200	213,310
<b>TOTAL COMMON STOCKS</b>		
(Cost \$45,225,142)		<u>50,952,031</u>

## RIGHTS/WARRANTS – (0.0%)

Telecomasia Corp. Public Co., Ltd. (Foreign) Warrants 03/31/08	1,444,563	<u>0</u>
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(Cost \$0)

## TOTAL – THAILAND

(Cost \$45,225,142)		<u>50,952,031</u>
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## UNITED STATES – (4.7%)

## COMMON STOCKS – (4.7%)

Banco Bilbao Vizcaya Argentaria Chile SA ADR	64,200	1,598,580
Banco de Chile Series F ADR	47,643	1,629,391
Banco Santander Chile Sponsored ADR	295,998	8,080,745
Cia Telecom de Chile ADR	421,400	5,191,648
Compania Cervecerias Uni ADR	115,400	2,723,440
Cristalerias de Chile SA ADR	35,600	989,680
Distribucion y Servicio D&S SA ADR	208,828	3,424,779
Embotelladora Andina SA Andina ADR	109,600	1,337,120
Embotelladora Andina SA Andina Series B ADR	89,100	993,465
Empresa Nacional de Electricidad SA ADR	514,018	7,777,092
Enersis SA ADR	285,903	1,892,678
Grupo Financiero Galizia SA ADR	211,011	1,071,936
Lan Chile SA ADR	125,900	2,763,505
Madeco SA	4,450	39,605
Masisa SA ADR	25,100	412,644
Sociedad Quimica y Minera de Chile SA ADR	61,300	2,741,336
Sociedad Quimica y Minera de Chile SA ADR	902	42,394
Vina Concha y Toro SA Conchatoro ADR	27,100	<u>1,476,950</u>

## TOTAL – UNITED STATES

(Cost \$40,412,649)		<u>44,186,988</u>
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## HUNGARY – (3.1%)

## COMMON STOCKS – (3.1%)

Budapesti Elektromos Muvek RT	185	14,348
Delmagyarorszagi Aramszolgaltato Demasz RT	2,275	126,584
Egis RT	37,757	1,686,103
Gedeon Richter, Ltd.	46,937	5,021,984
Magyar Olay-Es Gazipari RT	168,429	7,321,443
Matav RT	1,050,555	4,255,556
Orszagos Takerekpenztar es Keresdelmi Bank RT	386,220	8,421,389
* Tiszai Vegyi Kombinat RT	117,534	<u>2,356,941</u>

## TOTAL – HUNGARY

(Cost \$15,788,433)		<u>29,204,348</u>
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## POLAND – (3.0%)

## COMMON STOCKS – (3.0%)

* Agora SA	98,779	1,433,722
Bank Polska Kasa Opieki - Grupa Pekao SA	156,792	5,035,779

Bank Przemyslowo Handlowy Pbk	31,526	3,433,398
Bank Zackodni Wbk SA	93,312	2,072,257
* Big Bank Gdanski SA	2,029,541	1,617,622
Browary Zywiec SA	15,860	1,906,102
* Budimex SA	36,763	433,065
* Cersanit-Krasnystaw SA	19,143	604,897
Debica SA	19,800	663,763
Frantschach Swiecie SA	103,599	1,812,980
* Kredyt Bank SA	418,562	946,140
* Netia Holdings SA	495,665	554,139
* Optimus Technologie	6,873	20,732
Orbis SA	77,409	487,418
* Polski Koncern Naftowy Orlen S.A.	267,237	2,364,007
* Prokom Software SA	21,336	976,818
Telekomunikacja Polska SA	712,274	2,822,713
Zaklady Metali Lekkich Kety SA	15,120	578,633

TOTAL – POLAND

(Cost \$20,586,160)

27,764,185

PHILIPPINES – (2.9%)

COMMON STOCKS – (2.9%)

Aboitiz Equity Ventures, Inc.	7,803,400	437,282
Ayala Corp.	42,503,520	4,080,832
Ayala Land, Inc.	27,511,576	2,600,393
Bank of the Philippine Island	4,641,373	3,429,461
* Equitable PCI Bank, Inc.	2,217,300	1,659,918
Filipina Water Bottling Corp.	2,006,957	0
Metro Bank and Trust Co.	4,584,435	2,042,184
Petron Corp.	28,593,000	1,322,452
* Philippine Long Distance Telephone Co.	347,030	7,835,819
SM Prime Holdings, Inc.	29,223,000	2,960,444
Union Bank of the Philippines	1,572,300	671,248

TOTAL – PHILIPPINES

(Cost \$42,708,447)

27,040,033

ARGENTINA – (1.6%)

COMMON STOCKS – (1.6%)

* Acindar Industria Argentina de Aceros SA Series B	899,000	843,717
* Alpargatas SA Industrial y Comercial	1,078	444
Alto Palermo SA Series A	5,000	5,707

Banco del Sud Sociedad Anonima Series B	29,000	28,228
* Banco Frances del Rio de la Plata SA	483,809	789,999
* Capex SA Series A	52,893	77,144
* Celulosa Argentina SA Series B	18,750	15,219
* Central Costanera SA Series B	114,100	137,834
* Central Puerto SA Series B	16,000	8,320

* Garovaglio y Zorraquin SA	28,000	4,235
* Gas Natural SA, Buenos Aires	345,000	158,611
* Grupo Financiero Galicia SA Series B	150,000	71,815
* IRSA Inversiones y Representaciones SA	657,649	442,054
* Juan Minetti SA	353,151	322,477
* Ledesma S.A.A.I.	242,632	157,706
* Metrogas SA Series B	543,115	191,144
* Molinos Rio de la Plata SA Series B	694,833	793,101
* Perez Companc SA	2,329,901	2,046,270
* Renault Argentina SA	399,466	82,326
Siderar SAIC Series A	721,484	3,454,214
Solvay Indupa S.A.I.C.	555,366	427,889
* Telecom Argentina Stet-France SA Series B	977,000	1,669,664
Tenaris SA	653,898	2,394,626
* Transportadora de Gas del Sur SA Series B	1,028,022	840,934

TOTAL – ARGENTINA

(Cost \$24,659,590)

14,963,678

CZECH REPUBLIC – (0.6%)

COMMON STOCKS – (0.6%)

* Ceske Radiokomunikace A.S.	1,575	26,209
Ceske Telecom A.S.	146,147	1,847,457
CEZ A.S.	192,592	1,503,208
Komerčni Banka A.S.	14,029	1,510,892
* Phillip Morris CR A.S.	478	272,391

TOTAL – CZECH REPUBLIC

(Cost \$5,129,766)

5,160,157

Face

Amount

(000)

Value †

TEMPORARY CASH INVESTMENTS – (2.3%)

Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/  
01/04 (Collateralized by \$21,639,000 FHLMC Notes 1.85%, 11/  
17/04, valued at \$21,720,146) to be repurchased at \$21,399,814

\$ 21,399 21,399,000

(Cost \$21,399,000)

TOTAL INVESTMENTS – (100.0%)

(Cost \$755,422,067)††

\$ 931,853,474

† See Security Valuation Note.

\* Non-Income Producing Securities.

†† The cost for federal income tax purposes is \$755,848,953.

**THE EMERGING MARKETS SMALL CAP SERIES**  
**SCHEDULE OF INVESTMENTS**

**August 31, 2004**

**(Unaudited)**

	Shares	Value †
<b>BRAZIL – (13.4%)</b>		
<b>PREFERRED STOCKS – (11.6%)</b>		
* Acesita SA	978,765,315	\$ 1,151,292
Alpargatas-Santista Textil SA	500,000	61,541
Banco Mercantil do Brasil SA	130,000	21,054
* Braskem SA	53,000,001	1,537,777
Centrais Electricas de Santa Catarina Celesc Series B	840,000	289,260
Companhia Brasileira de Petroleo Ipiranga SA	60,800	325,455
Compania Paranaense de Energia Series B	232,500,000	800,631
Confab Industrial SA	357,000	231,265
Coteminas Cia Tecidos Norte de Minas	6,977,102	604,222
Distribuidora de Produtos de Petroleo Ipiranga SA	3,900	42,417
Duratex SA	13,400,000	475,145
* Electropaulo Electrecidade Metropolitana	29,980,000	693,026
Embraco SA	262,000	116,127
Embratel Participacoes SA	273,800,000	709,472
* Empresa Metropolitanade Aguas e Energia SA	24,000,000	48,769
Energetica do Ceara Coelce	72,000,000	101,875
* ENERSUL Empresa Energetjica de Mato Grosso do Sul SA Series B	13,156,000	38,127
Fertibras SA	3,400	30,140
Forca Luz Cataguazes Leopoldina Series A	23,400,000	10,372
Fras-Le Preferred	20,200	48,486
Globex Utilidades SA	25,268	99,073
* Gradiente Eletronica SA	2,600	7,092
* Industria de Bebidas Antartica Polar SA	23,000	20,585
* Inepar SA Industria e Construcoes	9,900,001	2,093
Klabin SA	687,000	1,084,490
Lojas Americanas SA	68,290,369	825,398
Magnesita SA Series A	20,500,000	87,368
Magnesita SA Series C	202,338	827
Marcopolo SA	124,000	264,235
Metal Leve SA	3,400,000	191,272
Metalurgica Gerdau SA	59,302	1,217,177
* Net Servicos de Communication SA	1,604,500	355,583
* Paranapanema SA	146,200,000	203,374
Perdigao SA NPV	47,900	733,280
Random Implementos e Participacoes SA	162,500	318,573
* Rasip Agro-Pastoril SA	51,000	4,086
* Refinaria de Petroleo Ipiranga SA	12,300	95,573
Ripasa SA Papel e Celulose	442,000	446,069
Sadia SA	585,000	997,272

Saraiva Livreiros Editores	4,000	15,015
* Sharp SA Equipamentos Eletronicos	30,200,000	206
Suzano Petroquimica SA	30,000	54,211
Tele Celular Sul Participacoes SA	405,908,039	564,645
Tele Centro Oeste Celular Participacoes SA	279,000,000	877,047
* Tele Leste Celular Participacoes SA	559,666,572	173,644
Tele Norte Celular Participacoes SA	549,505,027	103,044
Telemig Celular Participacoes SA	398,290,371	590,714
Telenordeste Celular Participacoes SA	408,041,513	514,747
Telesudeste Celular Participacoes SA	355,800,000	790,936
Tim Sul SA Preferred Series B	13,950,000	390,010
Ultrapar Participants	69,939,437	989,597
Uniao des Industrias Petroquimicas SA Series B	563,520	653,245
* Varig Participacoes Em Transportes	122,026	574
* Varig Participacoes Em Servicos	116,823	96
* Varig SA Viacao Aerea Riograndense	16,000	7,965
Weg SA	280,100	679,001
<b>TOTAL PREFERRED STOCKS</b> (Cost \$13,892,787)		<b>20,694,570</b>
<b>COMMON STOCKS – (1.8%)</b>		
* Acos Especiais Itabira-Acesita Aces	42,900,000	50,169
* Acos Villares SA Avil	120,000	7,570
Avipal SA Avicultura e Agropecua	50,900,000	124,083
Eternit SA	1,200	14,524
Forjas Taurus SA	88,000	41,405
Metalurgica Gerdau SA	1,292	25,549
Petroquimica do Sul Copesul	18,200,000	1,706,444
* Rhodia Ster SA	640,780	37,140
Sao Paulo Alpargatas SA	510,000	41,558
* Suzano Bahia Sul Papel e Celullose SA	292,651	1,242,210
<b>TOTAL COMMON STOCKS</b> (Cost \$2,185,109)		<b>3,290,652</b>
<b>RIGHTS/WARRANTS – (0.0%)</b>		
Rasip Agro Pastoral SA Rights	16,991	0
(Cost \$0)		
<b>TOTAL – BRAZIL</b> (Cost \$16,077,896)		<b>23,985,222</b>
<b>SOUTH KOREA – (11.1%)</b>		
<b>COMMON STOCKS – (11.1%)</b>		
* Anam Semiconductor, Inc.	69,073	155,775
Asia Cement Manufacturing Co., Ltd.	1,243	29,767
Bing Grae Co., Ltd.	3,480	66,042
Bu Kwang Pharmaceutical Co., Ltd.	6,237	61,944
Byuck San Engineering and Construction Co., Ltd.	8,750	26,096
Cheil Communications, Inc.	2,497	327,314
Cheil Industrial, Inc.	25,600	350,214

Choong Wae Pharmaceutical	1,877	22,469
Chungho Comnet Co., Ltd.	720	2,261
* Comtec Systems Co., Ltd.	2,000	1,011
* Dae Ho Corp.	543	61
Dae Sang Corp.	8,020	21,022
Dae Won Kang Up Co., Ltd.	1,740	18,506
Daeduck Electronics Co., Ltd.	22,437	189,484
Daeduck Industries Co., Ltd.	7,526	62,960
Daegu Bank Co., Ltd.	63,640	370,842
Dachan City Gas Co., Ltd.	2,621	35,794
Daehan Flour Mills Co., Ltd.	470	15,727
Daesung Industrial Co., Ltd.	1,690	29,684
* Daewoo International Corp.	54,700	369,870
Daewoo Motor Sales Corp.	10,240	61,250
* Daewoo Precision Industries Co., Ltd.	2,800	36,627
* Daewoo Securities Co., Ltd.	137,720	416,489
Daewoong Co., Ltd.	4,686	21,501
* Daewoong Pharmaceutical Co., Ltd.	3,630	56,537
Daishin Securities Co., Ltd.	24,720	310,593
* Daou Technology, Inc.	7,000	7,670
DC Chemical Co., Ltd.	7,316	99,958
Dong Ah Tire Industrial Co., Ltd.	7,300	25,161
Dong Bu Insurance Co., Ltd.	30,810	150,603
* Dong Yang Mec	7,020	20,811
Dong-A Pharmaceutical Co., Ltd.	3,229	46,090
Dongbu Corp.	6,310	33,070
Dongbu Steel Co., Ltd.	7,290	54,015
Dongkuk Steel Mill Co., Ltd.	43,637	446,530
Dongwon F&B Co., Ltd.	900	28,684
Dongwon Financial Holding Co., Ltd.	19,848	104,313
* Doosan Corp.	7,390	55,871
Doosan Heavy Industries & Construction Co., Ltd.	54,500	404,468
* Doosan Industrial Development Co., Ltd.	12,850	19,779
* Eastel Systems Corp.	4,307	3,588
* Fursys, Inc.	2,880	21,599
Global Enterprise Co., Ltd.	5,900	17,062
* Good Morning Securities Co., Ltd.	94,500	261,232
Green Cross Corp.	1,825	37,762
Hae In Co., Ltd.	5,964	7,233
Halla Climate Control Corp.	20,000	172,045
Han Kuk Carbon Co., Ltd.	7,903	8,506
Han Wha Corp.	43,150	345,817
Hana Securities Co., Ltd.	5,930	28,268
Handok Pharmaceuticals Co., Ltd.	3,860	27,995
Handsome Corp.	13,420	106,690
Hanil Cement Manufacturing Co., Ltd.	3,308	140,161
Hanjin Heavy Industry Co., Ltd.	26,190	118,090
Hanjin Transportation Co., Ltd.	3,471	32,983



* Hankook Synthetics, Inc.	1,000	3,290
Hankuk Electric Glass Co., Ltd.	4,480	175,378
Hankuk Glass Industries, Inc.	6,360	329,215
Hankuk Paper Manufacturing Co., Ltd.	1,450	27,742
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Hanmi Pharmaceutical Industrial Co, Ltd.	2,620	81,456
* Hansol Electronics Inc.	797	4,969
Hansol Paper Co., Ltd.	17,360	134,421
* Hanssem Co., Ltd.	6,820	34,810
* Hansung Enterprise Co., Ltd.	620	2,738
Hanwha Chemical Corp.	74,040	510,083
Hanwha Securities Co., Ltd.	13,070	25,305
Hotel Shilla, Ltd.	15,138	73,774
Huchems Fine Chemical Corp.	5,616	17,761
* Hung Chang Co., Ltd.	27	45
Hyosung T & C Co., Ltd.	12,038	98,185
* Hyundai Auton Co., Ltd.	106,390	217,734
Hyundai Cement Co., Ltd.	2,570	58,999
* Hyundai Corp.	1,505	3,119
Hyundai Department Store Co., Ltd.	13,140	393,587
Hyundai Development Co.	39,110	427,524
* Hyundai Elevator Co., Ltd.	2,354	73,682
Hyundai Hysco	36,380	154,255
Hyundai Marine & Fire Insurance Co., Ltd.	40,200	116,702
* Hyundai Merchant Marine Co., Ltd.	65,410	600,691
* Hyundai Mipo Dockyard Co., Ltd.	8,568	154,116
* Hyundai Securities Co., Ltd.	71,159	270,898
* Il Jin Diamond Co., Ltd.	2,000	14,038
* IlJin Electric, Ltd.	9,150	19,335
IlShin Spinning Co., Ltd.	380	12,041
* Incheon Oil Refinery Co., Ltd.	373	18
ISU Chemical Co., Ltd.	1,530	8,501
* Isupetasy Co., Ltd.	7,160	12,664
Jahwa Electronics Co., Ltd.	6,230	61,890
Jeonbuk Bank, Ltd.	8,590	28,470
K.C. Tech Co., Ltd.	6,000	14,591
* KDB Capital Corp.	21,440	40,411
KEC Corp.	3,035	53,512
Kolon Industries, Inc.	5,090	25,733
* Kolon International	321	2,166
Kolon International Corp.	2,264	9,668
Korea Circuit Co.	7,800	21,104
* Korea Data Systems Co., Ltd.	35,000	6,995
* Korea Development Co., Ltd.	3,480	24,058
Korea Electric Terminal Co., Ltd.	3,530	58,074
* Korea Express Co., Ltd.	3,200	53,007
Korea Fine Chemical Co., Ltd.	1,388	13,038
Korea Iron & Steel Co., Ltd.	3,120	52,007
Korea Iron & Steel Works Co., Ltd.	3,328	32,146

Korea Komho Petrochemical	9,100	67,811
Korea Line Corp.	3,940	137,961
Korea Polyol Co., Ltd.	1,570	41,804
Korea Reinsurance Co., Ltd.	45,470	151,966
Korea Zinc Co., Ltd.	8,810	144,443
* KP Chemical Corp.	34,521	91,420
* KTB Network, Ltd.	17,000	25,982
Kukdong City Gas Co., Ltd.	1,740	20,440

Kumho Electronics Co., Ltd.	1,987	65,556
Kumho Industrial Co., Ltd.	16,300	112,697
Kyeryong Construction Industrial Co., Ltd.	2,060	20,656
Kyobo Securities Co., Ltd.	10,440	19,091
LG Ad Inc., Ltd.	4,120	71,916
LG Cable, Ltd.	19,390	278,956
LG Caltex Gas Co., Ltd.	1,980	41,315
LG Engineering & Construction Corp.	28,150	531,264
LG Household & Healthcare Co., Ltd.	8,720	219,078
* LG Industrial Systems, Ltd.	16,950	242,180
LG Insurance Co., Ltd.	27,140	115,202
LG International Corp.	33,488	257,900
* LG Investment & Securities Co., Ltd.	33,210	221,072
* LG Life Sciences, Ltd.	9,215	265,167
LG Petrochemical Co., Ltd.	13,800	320,550
Lotte Chilsung Beverage Co., Ltd.	760	446,960
Lotte Confectionary Co., Ltd.	1,030	504,711
Lotte Sam Kang Co., Ltd.	230	16,041
Meritz Securities Co., Ltd.	2,940	5,710
* Midopa Co., Ltd.	27,910	143,748
Namhae Chemical Corp.	13,104	19,090
Namyang Dairy Products Co., Ltd.	340	90,344
Nong Shim Holdings Co., Ltd.	780	39,928
Oriental Fire & Marine Insurance Co., Ltd.	2,750	35,318
ORION Corp.	3,490	245,027
Ottogi Corporation	990	21,624
* Pacific Industries, Inc.	2,100	19,278
* Pantech Co., Ltd.	8,690	35,229
Poong San Corp.	12,640	120,058
Pulmuone Co., Ltd.	2,030	73,846
Pusan Bank	72,900	445,251
Pusan City Gas Co., Ltd.	3,000	35,885
Pyung Hwa Industrial Co., Ltd.	6,170	18,815
S1 Corp.	15,730	405,845
* Saehan Industries, Inc.	7,440	12,272
Samchully Co., Ltd.	1,370	66,591
* Samlip Industrial Co., Ltd.	4,560	22,883
* Samsung Engineering Co., Ltd.	15,780	78,597
Samsung Fine Chemicals	14,950	197,646
* Samsung Techwin Co., Ltd.	51,810	425,698

Samyang Corp.	1,870	34,647
Samyang Genex Co., Ltd.	220	5,283
* Samyoung Corp.	2,170	16,522
Samyoung Electronics Co., Ltd.	5,800	30,620
Sejong Securities Co., Ltd.	4,840	8,901
Seondo Electric Co., Ltd.	4,400	4,452
Seoul City Gas Co., Ltd.	2,750	50,554
* Seoul Securities Co., Ltd.	19,500	50,844
Shin Young Securities Co., Ltd.	2,620	30,300
* Shindongbang Corp.	2,590	29,431
Shinmoorim Paper Manufacturing Co., Ltd.	2,858	14,740
* Shinsung Engineering Co., Ltd.	11,880	30,779

Sindo Ricoh	5,860	280,250
* SK Chemicals Co., Ltd.	5,140	36,208
SK Gas Co., Ltd.	2,500	48,694
* SKC Co., Ltd.	14,290	90,211
* Ssang Bang Wool Co., Ltd.	6,950	15,697
* Ssangyong Cement Industry Co., Ltd.	148,450	150,698
* Ssangyong Motor Co.	53,830	337,491
STX Corp.	5,508	22,354
* STX Engine	4,692	9,960
Suheung Capsule Co., Ltd.	1,900	8,387
Sung Shin Cement Co., Ltd.	7,920	131,891
* Sunkyong Securities Co., Ltd.	120,920	55,509
Tae Kwang Industrial Co., Ltd.	200	27,493
Tae Young Corp.	3,274	101,962
Taegu Department Store Co., Ltd.	3,130	23,276
Tai Han Electric Wire Co., Ltd.	13,991	87,116
* Tong Yang Investment Bank	28,710	42,109
* Tongil Heavy Industries Co., Ltd.	46,780	24,009
* Trigem Computer, Inc.	21,159	58,047
Union Steel Manufacturing Co., Ltd.	2,220	82,981
Woongjin Coway Co., Ltd.	6,930	33,493
Woongjin.Com Co., Ltd.	6,810	14,996
Youlchon Chemical Co., Ltd.	8,890	57,742
* Young Poong Mining & Construction Corp.	1,580	75
Youngone Corp.	18,210	44,447
Yuhan Corp.	3,702	219,886
<b>TOTAL – SOUTH KOREA</b> (Cost \$18,596,037)		<b>19,742,717</b>

**TAIWAN – (10.9%)**

**COMMON STOCKS – (10.7%)**

Ability Enterprise Co., Ltd.	66,197	36,632
* Abit Computer Co., Ltd.	118,300	50,975
* Accton Technology Corp.	178,000	83,011
Advantech Co., Ltd.	124,901	254,126
Altek Corp.	16,800	9,671

* Ambassador Hotel	60,000	28,439
* Amtran Technology Co., Ltd.	110,802	64,986
* Arima Computer Corp.	386,000	118,457
Asia Polymer Corp.	44,280	22,464
* Askey Computer Co., Ltd.	84,323	47,070
* Audix Co., Ltd.	17,513	17,965
* Aurora Corp.	52,250	31,915
Avermedia Technologies, Inc.	30,845	24,836
Avision, Inc.	25,030	14,378
Bank of Kaohsiung Co., Ltd.	141,966	91,407
* Basso Industry Corp., Ltd.	26,000	50,191
* Behavior Tech Computer Corp.	117,000	32,292
* Bes Engineering Corp.	446,640	65,401

* Carnival Industrial Corp.	95,000	16,539
Catcher Co., Ltd.	70,692	197,067
Cathay Real Estate Development Co., Ltd.	439,753	228,592
* Central Insurance Co., Ltd.	60,000	21,583
Central Reinsurance Co., Ltd.	61,000	22,763
Cheng Loong Corp.	320,330	108,160
Cheng Uei Precision Industry Co., Ltd.	89,320	133,067
* Chia Hsin Cement Corp.	196,000	96,667
* Chia Hsin Food & Synthetic Fiber Co., Ltd.	269,000	23,183
Chicony Electronics Co., Ltd.	148,639	181,010
* Chien Shing Stainless Steel Co., Ltd.	56,000	24,520
* China General Plastics Corp.	76,000	28,692
* China Life Insurance Co., Ltd.	230,418	119,946
* China Man-Made Fiber Co., Ltd.	390,280	186,441
China Metal Products Co., Ltd.	23,705	26,502
* China Petrochemical Development Corp.	529,000	78,164
* China Rebar Co., Ltd.	200,000	17,127
China Steel Chemical Corp.	47,552	63,824
* China Synthetic Rubber Corp.	59,987	19,267
* China United Trust & Investment Corp.	220,000	23,718
Chin-Poon Industrial Co., Ltd.	36,809	23,435
* Chou Chin Industrial Co., Ltd.	42,180	0
Chroma Ate, Inc.	57,954	53,301
* Chun Yu Works & Co., Ltd.	69,000	27,128
Chun Yuan Steel Industrial Co., Ltd.	105,000	65,025
Chung Hsin Electric & Machinery Co., Ltd.	120,000	46,034
Chung Hwa Pulp Corp.	142,594	65,613
Clevo Co.	84,381	30,258
Compal Commun	111,250	182,963
* Compeq Manufacturing Co., Ltd.	273,000	93,972
Continental Engineering Corp.	248,980	107,795
* Cosmos Bank Taiwan	327,000	140,214
CTCI Corp.	165,665	84,356
Der Pao Construction Co., Ltd.	78,000	18,775
D-Link Corp.	255,272	290,588

Edom Technology Co., Ltd.	14,160	11,184
* Elan Microelectronincs Corp.	80,210	56,978
Elite Semiconductor Memory Technology, Inc.	55,600	178,899
Elitegroup Computer Systems Co., Ltd.	194,250	69,298
* Enlight Corp.	53,000	15,101
* Entie Commercial Bank	734,246	211,228
* Epistar Corp.	34,619	56,735
* ET Internet Technology Corp.	195,114	99,026
Eternal Chemical Co., Ltd.	164,700	99,949
* Everest Textile Co., Ltd.	115,360	28,605
Evergreen International Storage & Transport Corp.	391,000	135,630
Everlight Chemical Industrial Corp.	65,000	23,561
Everlight Electronics Co., Ltd.	92,004	100,263
* Everspring Industry Co., Ltd.	51,000	13,241
Far East Department Stores, Ltd.	312,000	153,493
Far Eastern International Bank	492,000	245,419
Federal Corp.	77,230	46,114

Feng Hsin Iron & Steel Co., Ltd.	237,180	264,155
Feng Tay Enterprise Co., Ltd.	126,468	127,458
* FIC Global, Inc.	142,875	39,035
First Copper Technology Co., Ltd.	62,000	20,732
Formosa International Hotels Corp.	49,500	54,698
Formosa Taffeta Co., Ltd.	627,000	262,180
* Formosan Rubber Group, Inc.	68,000	25,025
Giant Manufacture Co., Ltd.	81,170	107,745
* Giga Storage Corp.	43,859	17,659
Globe Union Industrial Corp.	37,855	44,650
* Gold Circuit Electronics, Ltd.	77,446	33,176
* Goldsun Development & Construction Co., Ltd.	295,000	61,948
* Grand Pacific Petrochemical Corp.	115,000	44,967
Great China Metal Industry Co., Ltd.	63,000	35,504
Great Taipei Gas Co., Ltd.	97,000	35,954
Great Wall Enterprise Co., Ltd.	64,890	15,298
Greatek Co., Ltd.	87,702	78,374
Hey Song Corp.	96,000	29,002
Ho Tung Holding Corp.	145,901	45,765
* Hocheng Corp.	71,000	18,552
Hotai Motor Co., Ltd.	179,000	254,007
Hsin Kuang Steel Co., Ltd.	25,854	39,397
* Hsinchu International Bank	527,000	294,207
Hsing Ta Cement Co., Ltd.	103,000	29,603
Hua Eng Wire & Cable Co., Ltd.	113,565	27,163
Hung Poo Construction Corp.	76,000	43,164
* Hung Sheng Construction Co., Ltd.	161,000	85,414
Ichia Technologies, Inc.	72,889	126,986
* Infodisc Technology Co., Ltd.	115,000	15,994
Infortrend Technology, Inc.	45,900	106,488
* K Laser Technology, Inc.	20,343	10,064

* Kao Hsing Chang Iron & Steel Corp.	101,000	33,409
Kaulin Manufacturing Co., Ltd.	18,400	22,404
Kendra Rubber Industrial Co., Ltd.	110,872	79,444
King Yuan Electronics Co., Ltd.	202,387	172,719
* Kingdom Construction Co., Ltd.	107,000	32,572
* King' s Town Construction Co., Ltd.	36,000	49,677
Kinpo Electronics, Inc.	493,560	206,184
Knowledge-Yield-Excellence Systems Corp.	25,966	18,647
Largan Precision Co., Ltd.	22,000	154,737
* Lead Data Co., Ltd.	82,000	19,494
* Lealea Enterprise Co., Ltd.	110,000	18,998
Lee Chang Yung Chemical Industry Corp.	72,076	26,221
* Lelon Co., Ltd.	27,378	10,415
* Leofoo Development Co., Ltd.	35,000	11,273
Li Shin International Enterprise Corp.	26,544	9,072
Lien Hwa Industrial Corp.	119,000	35,461
Ling Sheng PrecisionIndustrial Corp.	45,000	22,051
Long Bon Development Co., Ltd.	98,000	28,923
Long Chen Paper Co., Ltd.	89,000	26,994
Lucky Cement Corp.	97,000	27,723
* Meiloon Co., Ltd.	43,060	50,932
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Mercuries & Associates, Ltd.	112,455	36,171
Mercuries Data Co., Ltd.	52,504	20,138
Merry Electronics Co., Ltd.	25,924	57,707
* Microelectronics Technology, Inc.	77,000	29,464
Micro-Star International Co., Ltd.	215,700	173,390
Mitac International Corp.	383,000	151,395
Mustek Systems, Inc.	39,600	15,181
* Nankang Rubber Tire Co., Ltd.	75,000	90,253
National Petroleum Co., Ltd.	35,824	21,200
Nien Hsing Textile Co., Ltd.	229,000	197,616
Nien Made Enterprise Co., Ltd.	104,643	165,076
Optimax Technology Corp.	38,000	91,380
* Opto Tech Corp.	61,000	16,078
* Orient Semiconductor Electronics, Ltd.	455,917	27,185
Oriental Union Chemical Corp.	252,678	251,767
* Pacific Electric Wire & Cable Corp.	726,000	11,090
Pan Jit International, Inc.	37,001	26,097
Pan Overseas Electronics Co., Ltd.	68,407	22,186
* Pan-International Industrial Corp.	110,250	64,967
Phihong Technology Co., Ltd.	41,635	15,549
Phoenix Precision Technology Corp.	159,583	74,920
Phoenixtec Power Co., Ltd.	172,725	180,772
* Pievue Electronics, Ltd.	181,900	42,632
Pihsiang Machinery Mfg. Co., Ltd.	49,440	97,622
Premier Image Technology Corp.	160,550	142,070
Primax Electronics, Ltd.	61,187	14,528
* Prince Housing & Development Corp.	223,000	56,707

* Procomp Informatics, Ltd.	21,675	4,075
Prodisc Technology, Inc.	260,261	130,741
* Q-Run Technology Co., Ltd.	176,400	249,341
Radium Life Tech	33,000	29,483
Realtek Semiconductor Corp.	80,000	93,692
* Ruentex Development Co., Ltd.	140,000	22,763
* Ruentex Industries, Ltd.	141,000	47,518
Sampo Corp.	459,900	118,678
* San Fang Chemical Industry Co., Ltd.	44,770	29,832
Sanyang Industrial Co., Ltd.	205,000	75,648
Sanyo Electric Co., Ltd.	56,000	29,225
Senao International Co., Ltd.	34,133	13,436
Sheng Yu Steel Co., Ltd.	116,980	141,420
Shihlin Electric & Engineering Corp.	162,000	94,562
* Shihlin Paper Corp.	56,000	35,507
* Shinkong Synthetic Fibers Co., Ltd.	388,000	86,905
Shuttle, Inc.	35,250	23,598
* Silicon Integrated Systems Corp.	297,607	140,527
Sincere Navigation Corp.	102,392	93,610
* Sinkong Spinning Co., Ltd.	60,000	22,030
* Sintek Photonics Corp.	203,451	99,228
Sinyi Realty, Inc.	26,000	40,633
* Solomon Technology Corp.	90,000	22,831
* Southeast Cement Co., Ltd.	98,700	24,786
Springsoft, Inc.	40,821	80,573

Stark Technology, Inc.	45,100	22,233
Sunonwealth Electric Machine Industry Co., Ltd.	44,719	18,927
Sunrex Technology Corp.	42,849	30,267
* Systex Corp., Ltd.	299,000	113,747
* Ta Chen Stainless Pipe Co., Ltd.	25,000	18,031
* Ta Chong Bank	413,000	123,678
Ta Ya Elec Wire & Cable Co., Ltd.	92,220	28,707
* Taichung Commercial Bank	647,000	170,072
* Tainan Business Bank	179,000	57,766
Tainan Enterprises Co., Ltd.	28,000	35,010
Tainan Spinning Co., Ltd.	541,000	146,094
Taiwan Acceptance Corp.	38,480	31,386
Taiwan Fire & Marine Insurance Co., Ltd.	67,000	34,561
Taiwan Fu Hsing Industrial Co., Ltd.	30,000	26,334
Taiwan Green Point Enterprises Co., Ltd.	43,899	120,695
* Taiwan Hon Chuan Enterprise Co., Ltd.	19,059	17,855
Taiwan Kai Yih Industrial Co., Ltd.	28,088	23,018
* Taiwan Kolin Co., Ltd.	90,000	19,807
Taiwan Life Insurance Co., Ltd	208,785	326,187
Taiwan Mask Corp.	49,720	22,424
Taiwan Navigation Co., Ltd.	90,176	60,661
Taiwan Polypropylene Co., Ltd.	66,587	54,918
Taiwan Secom	156,912	161,857

Taiwan Sogo Shinkong Security Co., Ltd.	46,053	21,835
Taiwan Styrene Monomer Corp.	169,000	126,134
* Taiwan Tea Corp.	220,917	36,209
Teco Electric & Machinery Co., Ltd.	657,000	201,522
Tecom, Ltd.	41,114	18,197
Test-Rite International Co., Ltd.	83,405	45,203
* The Chinese Bank	464,000	86,254
* The Farmers Bank of China	569,720	167,265
The First Insurance Co., Ltd.	56,000	26,838
Ton Yi Industrial Corp.	512,280	133,913
Tong Yang Industry Co., Ltd.	194,559	281,410
Transcend Information, Inc.	127,649	272,771
Tsann Kuen Enterprise Co., Ltd.	62,930	72,755
TSRC Corp.	127,000	46,352
Tung Ho Steel Enterprise Corp.	282,687	238,742
* Twinhead International Corp.	121,000	12,698
TYC Brother Industrial Co., Ltd.	49,140	43,275
* Tycoons Group Enterprise Co., Ltd.	72,000	21,704
U-Ming Marine Transport Corp.	200,100	265,155
* Union Bank of Taiwan	602,000	186,708
* Union Insurance Co., Ltd.	99,204	26,638
* Unitech Printed Circuit Board Corp.	62,000	30,954
United Epitaxy Co., Ltd.	52,550	22,340
United Integration Service Co., Ltd.	48,482	45,439
* Universal Cement Corp.	70,560	24,978
Universal Scientific Industrial Co., Ltd.	221,550	82,810
UPC Technology Corp.	171,680	64,830
Usi Corp.	238,000	87,074
Walsin Technology Corp., Ltd.	100,788	67,159

Waterland Financial Holdings	682,000	240,398
* Wei Chuan Food Corp.	70,000	23,691
Weltrend Semiconductor, Inc.	34,529	16,905
Wintek Corp.	236,200	248,328
Wistron Corp.	208,938	77,427
World Peace Industrial Co., Ltd.	102,287	74,974
WUS Printed Circuit Co., Ltd.	138,063	67,672
Ya Hsin Industrial Co., Ltd.	283,316	265,350
Yeung Cyang Industrial Co., Ltd.	26,000	26,980
Yieh Phui Enterprise Co., Ltd.	280,580	198,680
Yosun Industrial Corp.	21,228	16,299
Yuen Foong Yu Paper Manufacturing Co., Ltd.	596,972	285,044
Yung Chi Paint & Varnish Manufacturing Co., Ltd.	28,672	32,401
Yung Shin Pharmaceutical Industrial Co., Ltd.	33,000	24,956
Yung Tay Engineering Co., Ltd.	127,000	68,168
Zig Sheng Industrial Co., Ltd.	73,840	22,426
Zinwell Corp.	26,107	22,576
Zyxel Communication Corp.	108,692	217,534



TOTAL COMMON STOCKS (Cost \$19,113,123)		19,081,932
INVESTMENT IN CURRENCY – (0.2%)		
* Taiwan Dollar		378,930
(Cost \$379,118)		
RIGHTS/WARRANTS – (0.0%)		
Prodisc Technology, Inc. Rights 09/13/04	27,939	0
(Cost \$0)		
TOTAL – TAIWAN (Cost \$19,492,241)		19,460,862
SOUTH AFRICA – (10.6%)		
COMMON STOCKS – (10.6%)		
ADCorp Holdings, Ltd.	43,285	100,269
Advtech, Ltd.	120,000	15,747
Aeci, Ltd.	79,460	400,181
Afgri, Ltd.	280,296	261,177
African Life Assurance Co., Ltd.	102,921	215,925
African Rainbow Minerals, Ltd.	93,461	491,438
* Afrikander Lease, Ltd.	116,023	30,452
Afrox Healthcare	45,403	90,696
* AG Industries, Ltd.	107,512	38,472
Alexander Forbes, Ltd.	259,170	420,072
Allied Electronics Corp., Ltd.	84,012	146,499
Allied Technologies, Ltd.	82,724	417,295
* Amalgamated Appliance Holdings, Ltd.	142,094	74,450
* Aspen Pharmacare Holdings PLC	297,721	670,986
Astral Foods, Ltd.	33,426	185,763
* Aveng, Ltd.	241,648	294,239
Bearing Man, Ltd.	69,024	65,353
* Bell Equipment, Ltd.	57,476	56,049
* Brandcorp Holdings, Ltd.	43,383	39,412
* Business Connexion Group, Ltd.	229,687	120,774
Bytes Technology Group, Ltd.	113,445	98,839
Capital Alliance Holdings, Ltd.	148,529	266,005
Capitec Bank Holdings, Ltd.	37,860	42,106
Cashbuild, Ltd.	13,473	49,832
* Caxton & CTP Publishers & Printers, Ltd.	356,504	456,532
Ceramic Industries, Ltd.	13,297	132,756
City Lodge Hotels, Ltd.	28,074	120,400
* Connection Group Holdings, Ltd.	26,487	26,808
* Corpcapital, Ltd.	241,136	19,994
Cullinan Holdings, Ltd.	10,000	797
* Datacentrix Holdings, Ltd.	162,198	47,624
* Datatec, Ltd.	92,603	138,221

Delta Electrical Industries, Ltd.	38,338	174,867
Distell Group, Ltd.	160,135	505,812
* Distribution & Warehousing Network, Ltd.	98,577	46,634
Dorbyl, Ltd.	18,237	66,528
* Durban Roodeport Deep, Ltd.	196,023	336,728
* Ellerine Holdings, Ltd.	62,039	343,924
* Enviroserv Holdings, Ltd.	64,500	31,557
Famous Brands, Ltd.	9,678	6,532
Foschini, Ltd.	168,564	609,875
* Frontrange, Ltd.	62,223	40,152
Gold Reef Casino Resorts, Ltd.	169,887	229,752
Grindrod, Ltd.	21,833	77,379
Group Five, Ltd.	40,465	65,376
Highveld Steel & Vanadilum Corp., Ltd.	80,938	334,258
Hudaco Industries, Ltd.	23,083	86,177
Iliad Africa, Ltd.	112,877	112,032
Illovo Sugar, Ltd.	203,494	230,387
Ist Group PLC	83,223	22,070
* JCI, Ltd.	1,622,051	99,861
Johnic Communications, Ltd.	86,930	313,368
Kersaf Investments, Ltd.	58,532	346,041
M Cubed Holdings, Ltd.	385,000	19,700
* Medi-Clinic Corp., Ltd.	277,002	535,373
Metair Investment, Ltd.	4,447	106,856
* Metorex, Ltd.	101,510	32,949
* Metro Cash & Carry, Ltd.	1,278,869	500,288
Metropolitan Holdings, Ltd.	451,465	518,611
Murray & Roberts Holdings, Ltd.	215,729	398,744
Mustek, Ltd.	20,612	23,715
New Clicks Holdings, Ltd.	290,335	335,479
Northam Platinum, Ltd.	183,217	229,479
* Nu-World Holdings	11,932	39,547
Oceana Group	86,619	211,712
Omnia Holdings, Ltd.	37,562	164,224
* Palabora Mining Co., Ltd.	20,554	129,920
Peregrine Holdings, Ltd.	134,813	44,664
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* Primedia Limited 'n'	161,922	222,507
PSG Group, Ltd.	63,250	33,286
Rainbow Chicken, Ltd.	209,727	181,046
* Randgold and Expl CO	42,939	83,776
Rebserve Holdings, Ltd.	151,070	171,499
Redefine Income Fund, Ltd.	34,692	14,612
* Relyant Retail, Ltd.	724,775	165,265
Reunert	126,412	498,218
* SA Chrome and Alloys	798,852	106,527
* Sage Group, Ltd.	201,897	45,587
Santam, Ltd.	47,060	376,252
Shoprite Holdings Ltd	378,315	540,242

Specialty Stores Ltd.	173,245	208,156
* Spur Corp., Ltd.	53,697	45,991
Super Group, Ltd.	280,556	471,737
* Tiger Wheels, Ltd.	47,140	148,639
Tongaat-Hulett Group, Ltd.	93,729	644,337
* Tourism Investment	647,510	139,251
Trans Hex Group, Ltd.	69,964	237,977
* Trencor, Ltd.	142,114	260,363
Truworths International, Ltd.	312,815	498,451
UCS Group, Ltd.	144,872	28,388
* Unitrans Ltd	65,023	271,131
Value Group, Ltd.	49,189	9,599
* Western Areas Ltd	90,489	379,882
Wilson Bayly Holme	40,403	119,968
<b>TOTAL COMMON STOCKS</b> (Cost \$18,531,592)		<b>18,808,421</b>
<b>INVESTMENT IN CURRENCY – (0.0%)</b>		
* South African Rand		18,337
(Cost \$19,436)		
<b>TOTAL – SOUTH AFRICA</b> (Cost \$18,551,028)		<b>18,826,758</b>
<b>MALAYSIA – (9.9%)</b>		
<b>COMMON STOCKS – (9.9%)</b>		
* A&M Realty Berhad	65,000	21,454
ACP Industries Berhad	34,000	12,789
Affin Holdings Berhad	702,700	253,010
Amalgamated Industrial Steel Berhad	11,250	2,042
* AMBD Berhad	58,000	2,442
Amway (Malaysia) Holdings Berhad	116,000	204,277
Ann Joo Resources Berhad	83,000	36,243
* Anson Perdana Berhad	10,000	118
* Antah Holding Berhad	23,000	845
* Aokam Perdana Berhad	733	12
APM Automotive Holdings Berhad	74,500	49,077
* Arab Malaysia Corp. Berhad	558,000	181,874
Asas Dunia Berhad	16,000	4,207
* Asia Pacific Land Berhad	70,000	4,604
Asiatic Development Berhad	545,600	258,575
* Avenue Assets Berhad	254,000	34,063
Ayer Hitam Planting Syndicate Berhad	6,000	3,781
Bandar Raya Developments Berhad	295,200	154,091
Batu Kawan Berhad	209,100	314,309
* Berjaya Capital Berhad	391,000	89,436
Berjaya Land Berhad	465,000	99,031
Bernas Padiberas Nasional Berhad	143,700	56,360

Bimb Holdings Berhad	208,200	94,154
Bintai Kinden Corp. Berhad	16,000	5,338
Bolton Properties Berhad	96,000	17,165
Boustead Holdings Berhad	233,000	98,608
Cahaya Mata Sarawak Berhad	153,000	64,655
* Camerlin Group Berhad	58,000	15,112
Carlsberg Brewery Malaysia Berhad	129,100	363,522
Cement Industries of Malaysia Berhad	48,800	24,790
Chemical Co. of Malaysia Berhad	102,000	57,711
Chin Teck Plantations Berhad	33,000	43,013
* Cosway Corp. Berhad	113,000	25,573
Courts Mammoth Berhad	149,000	76,249
Cycle & Carriage Bintang Berhad	15,000	12,582
* Damansara Realty Berhad	65,000	1,785
Datuk Keramik Holdings Berhad	24,000	566
Dijaya Corp. Berhad	96,000	22,065
Diperdana Corp. Berhad	3,000	1,199
Diversified Resources Berhad	704,300	381,624
DNP Holdings Berhad	34,000	6,725
* E&O Property Development Berhad	563,200	82,899
Eastern & Oriental Berhad	72,000	12,332
* Econstates Berhad	55,500	14,864
Edaran Otomobil Nasional Berhad	173,600	136,571
Esso Malaysia Berhad	126,600	78,215
* Europlus Berhad	25,700	4,040
* Faber Group Berhad	16,000	1,968
Far East Holdings Berhad	23,700	21,874
* FCW Holdings Berhad	24,000	2,304
* Fountain View Development Berhad	158,500	210,955
Fraser & Neave Holdings Berhad	210,700	236,028
Globetronics Technology Berhad	796,400	93,112
Glomac Berhad	70,200	39,400
* Gold IS Berhad	77,000	30,000
* Golden Plus Holdings Berhad	16,000	4,120
* Gopeng Berhad	17,000	2,282
Guinness Anchor Berhad	233,500	313,329
* Gula Perak Berhad	97,700	40,551
Guthrie Ropel Berhad	35,900	35,841
Hap Seng Consolidated Berhad	366,500	250,740
Heitech Padu Berhad	26,000	17,014
Highlands and Lowlands Berhad	411,700	390,048
* HLG Capital Berhad	12,000	3,152

Hock Seng Lee Berhad	44,160	31,031
Hong Leong Industries Berhad	148,100	158,946
Hong Leong Properties Berhad	259,100	35,649
Hume Industries (Malaysia) Berhad	93,867	111,020
Hwang-DBS (Malaysia) Berhad	97,500	38,829
IGB Corp. Berhad	892,050	281,505

IJM Corp. Berhad	255,500	322,789
IJM Plantations Berhad	37,600	11,877
* Insas Berhad	226,000	21,101
Island & Peninsular Berhad	267,100	302,367
* Jaks Resources Berhad	1,000	321
Jaya Jusco Stores Berhad	49,000	136,862
Jaya Tiasa Holdings Berhad	158,400	165,879
* Johan Holdings Berhad	30,000	2,417
John Hancock Life Insurance (M) Berhad	46,000	26,199
Johor Port Berhad	162,700	96,459
Johore Tenggara Oil Palm Berhad	59,200	17,555
JT International Berhad	122,700	143,250
K & N Kenanga Holdings Berhad	287,300	60,482
Keck Seng (Malaysia) Berhad	23,000	10,888
* Kedah Cement Holdings Berhad	242,345	331,250
KFC Holdings (Malaysia) Berhad	64,000	52,878
Kian Joo Can Factory Berhad	72,900	50,032
Kim Hin Industry Berhad	52,000	28,419
KPJ Healthcare Berhad	62,000	22,331
* Kretam Holdings Berhad	15,000	3,228
KSL Holdings Berhad	64,500	42,434
* Kub Malaysia Berhad	181,000	31,110
Kulim Malaysia Berhad	66,250	41,169
* Kumpulan Hartanah Selangor Berhad	166,500	20,460
Kwantas Corp. Berhad	68,600	92,870
Ladang Perbadanan-Fima Berhad	11,000	8,124
* Land & General Berhad	180,000	11,595
Landmarks Berhad	182,600	31,404
* Leader Universal Holdings Berhad	69,000	6,895
* Leong Hup Holdings Berhad	46,000	11,748
Lingkar Trans Kota Holdings Berhad	251,600	158,432
Lingui Development Berhad	219,000	66,653
Lion Diversified Holdings Berhad	114,000	32,339
Lion Industries Corp. Berhad	260,700	64,766
Liqua Health Corp. Berhad	173	96
MAA Holdings Berhad	85,933	108,071
Magnum 4D Berhad	80,000	76,537
Malayan Cement Berhad	1,453,050	307,166
Malayawata Steel Berhad	72,000	37,110
* Malaysia Aica Berhad	48,200	20,932
* Malaysia Building Society Berhad	35,000	5,731
Malaysia Industrial Development Finance Berhad	544,600	171,903
Malaysia Mining Corp. Berhad	732,900	365,399
Malaysia Smelting Corp. Berhad	23,000	40,278
Malaysian Mosaics Berhad	229,300	93,835
Malaysian National Reinsurance Berhad	80,500	67,301
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Malaysian Oxygen Berhad	115,100	369,525
Malaysian Plantations Berhad	622,500	366,006

* Malaysian Resources Corp. Berhad	94,666	17,901
* Mancon Berhad	12,000	2,747
Maruichi Malaysia Steel Tube Berhad	58,600	32,384
Matsushita Electric Co. (Malaysia) Berhad	23,884	66,014
MBM Resources Berhad	102,966	63,949
* Media Prima Berhad	61,533	24,289
* Mercedes Holdings Berhad	1,250	122
Metro Kajang Holdings Berhad	58,799	20,250
Mieco Chipboard Berhad	69,000	42,342
* MTD Infraperdana Berhad	420,300	66,510
MUI Properties Berhad	75,200	7,551
* Mulpha International Berhad	739,950	125,262
* Multi-Purpose Holdings Berhad	457,000	126,032
* Mycron Steel Berhad	14,650	5,436
Naim Cendera Berhad	60,700	53,918
* Naluri Berhad	365,000	107,465
* Nam Fatt Berhad	9,000	1,492
Narra Industries Berhad	16,000	7,384
NCB Holdings Berhad	122,000	78,694
Negara Properties (Malaysia) Berhad	6,000	6,124
* New Straits Times Press (Malaysia) Berhad	131,700	130,762
Nikko Electronics Berhad	36,600	14,447
NV Multi Corp. Berhad	129,500	18,133
* NWP Holdings Berhad	112,000	22,376
Nylex (Malaysia) Berhad	41,500	8,903
Oriental Holdings Berhad	362,900	395,524
OSK Holdings Berhad	408,133	172,058
OSK Property Holdings Berhad	3,393	1,061
Pacific & Orient Berhad	40,400	20,219
Pacificmas Berhad	9,500	14,891
Pan Malaysia Cement Works Berhad	192,000	27,771
* Pan Malaysian Industries Berhad	818,000	17,153
* Pan Pacific Asia Berhad	12,000	284
* Panglobal Berhad	14,000	6,963
PBA Holdings Berhad	52,400	20,028
Pelangi Berhad	268,700	40,371
* Pemas International Holdings Berhad	224,000	27,419
Petaling Garden Berhad	94,000	28,912
Phileo Allied Berhad	279,200	153,207
* Pilecon Engineering Berhad	42,000	717
PK Resources Berhad	14,000	2,846
PPB Group Berhad	107,600	181,161
* Prime Utilities Berhad	3,000	804
* Promet Berhad	52,000	3,968
* Puncak Niaga Holdings Berhad	231,200	139,377
* QL Resources Berhad	57,000	34,320
* QSR Brand Berhad	32,000	15,627
Ramatex Berhad	292,700	254,373
Ranhill Berhad	66,400	110,021
* Ranhill Utilities Berhad	107,800	62,135

* Rashid Hussain Berhad	182,000	30,892
* Rekapacific Berhad	55,000	0
Road Builders (Malaysia) Holdings Berhad	356,100	223,989
Sapura Telecommunications Berhad	64,846	29,751
Sarawak Enterprise Corp. Berhad	421,000	146,183
* Saship Holdings Berhad	23,000	5,387
SCB Developments Berhad	45,000	52,749
Scomi Group Berhad	433,400	142,499
Selangor Properties Berhad	171,800	94,410
Shangri-La Hotels (Malaysia) Berhad	114,000	36,426
Shell Refining Co. Federation of Malaysia Berhad	190,500	366,322
* SHL Consolidated Berhad	75,000	31,878
* Sime Engineering Services Berhad	279,100	85,791
Sime UEP Properties Berhad	133,000	147,549
Southern Acids (Malaysia) Berhad	41,000	19,997
Southern Steel Berhad	118,400	60,697
SP Setia Berhad	351,400	332,401
* SRI Hartemas Berhad	65,000	7,099
Star Publications (Malaysia) Berhad	229,300	388,691
Subur Tiasa Holdings Berhad	65,000	47,228
Sunrise Berhad	145,920	65,218
Sunway City Berhad	139,000	58,705
* Sunway Holdings, Inc. Berhad	304,700	96,259
* Suria Capital Holdings Berhad	186,000	27,787
* Symphony House Berhad	20,571	3,867
Ta Ann Holdings Berhad	86,800	149,525
Ta Enterprise Berhad	797,000	156,949
* Talam Corp. Berhad	12,850	3,897
* Tamco Corp. Holdings Berhad	83,000	9,611
Tan Chong Motor Holdings Berhad	393,900	142,003
* Tanah Emas Corp. Berhad	65,000	30,214
Tasek Corp. Berhad	37,000	25,599
* Time Dotcom Berhad	1,001,500	228,477
Top Glove Corp. Berhad	30,000	57,219
Tractors Malaysia Holdings Berhad	143,400	88,987
Tradewinds (Malaysia) Berhad	117,000	79,332
* Trengganu Development & Management Berhad	79,700	18,887
Tronoh Mines Malaysia Berhad	148,300	113,717
UAC Berhad	25,000	32,107
Uchi Technologies Berhad	177,500	86,796
UDA Holdings Berhad	81,000	28,912
* UEM World Berhad	940,400	245,029
Unico-Desa Plantations Berhad	316,000	37,865
Union Paper Holdings Berhad	70,000	14,371
Uniphone Telecommunications Berhad	43,000	11,182
Unisem (M) Berhad	105,800	187,426
United Malacca Rubber Estates Berhad	47,500	43,616
United Malayan Land Berhad	13,000	3,742
United Plantations Berhad	101,700	124,289

* Utama Banking Group Berhad	122,000	28,328
Wah Seong Corp	164,000	66,766
Worldwide Holdings Berhad	52,000	24,593
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WTK Holdings Berhad	93,600	130,374
Yeo Hiap Seng (Malaysia) Berhad	47,300	23,232
Yu Neh Huat Berhad	500	171
TOTAL COMMON STOCKS (Cost \$19,775,540)		17,706,856
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RIGHTS/WARRANTS – (0.0%)		
Kulim Malaysia Berhad Warrants 06/30/09	13,250	2,737
* Liqua Health Marketing Berhad Warrants 09/09/08	34	8
Mieco Chipboard Berhad Warrants 04/01/04	23,000	6,839
* QSR Brand Berhad Warrants 01/24/07	12,800	2,617
Sunway Holdings, Inc. Berhad Rights	106,645	0
TOTAL RIGHTS/WARRANTS (Cost \$605)		12,201
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TOTAL – MALAYSIA (Cost \$19,776,145)		17,719,057
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TURKEY – (7.8%)		
COMMON STOCKS – (7.8%)		
* Adana Cimento Sanayi Ticaret A.S.	253,683,148	182,343
* Ak Enerji A.S.	80,193,300	352,257
* Akal Tekstil A.S.	2,779,875	9,109
Akcansa Cimento Sanayi ve Ticaret A.S.	274,876,875	772,422
* Aksa	38,821,296	329,935
Aksigorta A.S.	285,150,627	863,779
* Aksu Iplik Dokuma ve Boya Apre Fab A.S.	4,477,695	6,900
* Aktas Elektrik Ticaret A.S.	370,000	36,914
* Alarko Holding	21,706,400	466,257
* Alarko Sanayii ve Ticaret A.S.	14,579,992	97,140
Alkim Alkali Kimya A.S.	23,650,000	67,885
* Alternatifbank A.S.	97,063,680	48,512
* Altinyildiz Mensucat ve Konfeksiyan Fabrikalari A.S.	21,960,000	18,950
* Anadolu Anonim Turk Sigorta Sirketi	122,999,220	160,293
Anadolu Cam Sanayii A.S.	251,092,987	566,185
* Anadolu Isuzu Otomotiv Sanayi ve Ticaret A.S. Series C	15,586,000	93,965
* Ayen Enerji A.S.	17,941,000	110,866
* Bagfas Bandirma Gubre Fabrik	2,300,000	50,379
Bandirma Vitaminli Yem Sanayii Ticaret A.S.	147,698,184	202,228
Bati Cimento A.S.	110,525,696	159,019
* Bekoteknik Sanayi A.S.	117,449,601	457,391
* Bolu Cimento Sanayi A.S.	111,833,881	137,422
Borusan	36,993,000	229,320
* Bossa Ticaret ve Sanayi Isletmeleri A.S.	128,217,000	128,773



* Brisa Bridgestone Sanbanci Lastik San & Tic A.S.	5,857,000	200,771
Bursa Cimento Fabrikasi A.S.	57,680,000	222,711
* Carsi Buyuk Magazacilik	122,086,500	120,522
* Celebi Hava Servisi A.S.	28,354,500	114,060
CIMSA A.S. (Cimento Sanayi ve Ticaret)	228,659,400	513,691

* Deva Holding A.S.	64,797,996	74,047
* Doktas Dokumculuk Ticaret ve Sanayi A.S.	63,993,600	88,550
Eczacibasi Ilac	246,690,000	298,016
* Eczacibasi Yapi Gere	116,012,250	117,042
* Ege Seramik Co., Inc.	44,835,048	34,704
* Egeplast Plastik Ticaret ve Sanayi A.S.	7,720,000	8,283
* Finansbank	523,018,021	609,725
* Global Menkul Degerler A.S.	46,576,164	35,687
* Goldas Kuyumculuk Sanayi A.S.	88,799,600	67,338
Goltas Cimento	7,128,000	45,370
* Good Year Lastikleri A.S.	14,659,125	118,914
* GSD Holdings A.S.	62,399,999	20,354
* Gubre Fabrikalari Ticaret A.S.	8,436,960	14,101
* Gunes Sigorta A.S.	68,999,305	54,686
* Hektas Ticaret A.S.	25,477,235	16,772
* Ihlas Holding	285,533,822	229,942
* Isiklar Ambalaj Sansui ve Ticaret A.S.	2,685,000	3,188
* Istanbul Motor Piston ve Pim Sanayi A.S.	229,000	29,064
* Izmir Demir Celik	57,269,250	80,590
Karsu Tekstil Sanayii ve Ticaret A.S.	5,680,000	18,557
Kartonsan	1,698,750	82,007
* Kav Orman Sanayii A.S.	4,654,650	10,674
* Kerevitas Gida Sanayi ve Ticaret A.S.	2,532,000	6,281
Konya Cimento	4,921,000	51,044
* Kordsa Sabanci Dupont Endustriye Iplik ve Kord Bezi Sanayi ve Ticaret A.S.	146,305,500	223,806
* Kutahya Porslen Sanayii A.S.	2,617,000	27,691
* Mardin Cimento	38,235,750	170,706
Marshall Boya ve Vernik Sanayii A.S.	4,372,000	47,075
* Medya Holdings A.S. Series C	15,849,000	72,736
* Menderes Tekstil Sanayi ve Ticaret A.S.	104,549,000	50,842
* Merko Gida Sanayi ve Ticaret A.S. Series A	10,580,000	5,786
* Milliyet Gazetecilik A.S.	28,557,680	116,147
* Milpa Ticari ve Sinai Urunler Pazarlama	13,329,360	10,474
* Mudurnu Tavukculuk A.S.	1,740,000	521
Mutlu Aku	1,527,000	10,227
* Nergis Holding A.S.	1,784,000	4,390
* Net Holding A.S.	15,942,722	12,251
* Net Turizm Ticaret ve Sanayi	16,830,000	14,053
* Netas Northern Electric Telekomunikasyon A.S.	8,756,500	179,342
* Olmuksa Mukavva Sanayi ve Ticaret A.S.	20,976,000	32,513
* Otobus Karoseri Sanayi A.S.	44,321,167	175,741
Pinar Sut Mamulleri Sanayii A.S.	35,215,425	39,381

* Raks Elektronik A.S.	2,730,000	2,175
* Sanko Pazarlama Ithalat Ihracat A.S.	48,903,000	122,866
Sarkuysan Elektrolitik Bakir Sanayi A.S.	54,998,310	60,086
* Sasa Suni ve Sentetik Elyat Sanayi A.S.	310,985,000	337,345
* Sonmez Filament Sentetik Iplik ve Elyaf Sanayi A.S.	6,300,000	4,936
* Tansas Izmir Buyuksehir Belediyesi Ic ve dis Ticaret A.S.	365,309,000	355,251
* Tat Konserve Sanayii A.S.	63,787,500	103,308
* Tekstil Bankasi A.S.	121,274,079	33,932
* Teletas Telekomunikasyon Endustri Ticaret A.S.	8,799,000	63,220

Tire Kutsan Oluklu Mukavvakutu ve Kagit Sanayi A.S.	39,939,000	62,718
Trakya Cam Sanayii A.S.	154,764,866	395,021
* Turk Demir Dokum Fabrikalari	60,749,982	124,315
Turk Dis Ticaret Bankasi A.S.	447,650,919	479,635
* Turk Siemens Kablo ve Elektrik Sanayi A.S.	39,702,000	63,126
Turk Sise ve Cam Fabrikalari A.S.	266,805,054	590,152
Ulker Gida Sanayi Ve Ticaret	101,003,282	419,867
USAS (Ucak Servisi A.S.)	11,938,000	145,483
* Uzel Makina Sanayi A.S.	41,851,000	185,907
* Vakif Finansal Kiralama A.S.	5,450,302	6,390
* Yunsa Yunlu Sanayi ve Ticaret A.S.	10,027,800	9,624
* Zorlu Enerji Elektrik Uretimi Otoproduktor Gruba A.S.	100,448,688	337,442
<b>TOTAL COMMON STOCKS</b> (Cost \$10,454,980)		<b>13,931,416</b>

#### INVESTMENT IN CURRENCY – (0.0%)

* Turkish Lira		352
(Cost \$363)		
<b>TOTAL – TURKEY</b> (Cost \$10,455,343)		<b>13,931,768</b>

#### MEXICO – (6.5%)

##### COMMON STOCKS – (6.5%)

* Cintra S.A. de C.V.	137,000	32,188
* Consorcio Ara S.A.	599,000	1,604,629
* Consorcio Hogar S.A. de C.V. Series B	325,000	99,194
Controladora Comercial Mexicana S.A. de C.V. Series B	1,326,100	1,444,262
* Corporacion Geo S.A. de C.V. Series B	1,330,000	1,732,370
* Corporacion Interamericana de Entramiento S.A. de C.V. Series B	703,769	1,458,781
* Corporacion Mexicana de Restaurantes S.A. de C.V. Series B	1,623	167
Corporativo Fragua S.A. de C.V. Series B	31	84
* Desc S.A. de C.V. Series B	981,833	282,852
* Empaques Ponderosa S.A. de C.V. Series B	206,000	10,856
* Empresas ICA Sociedad Controladora S.A. de C.V.	6,256,350	1,846,325
Empresas la Moderna S.A. de C.V. Series A	610,700	152,333
* GPo Iusacell	51,405	84,791
Gruma S.A. de C.V. Series B	138,000	233,929
Grupo Casa Saba S.A. de C.V.	39,700	44,284

Grupo Cementos de Chihuahua, S.A. de C.V.	398,000	651,943
Grupo Corvi S.A. de C.V. Series L	100,000	16,907
Grupo Financiero GBM Atlantico S.A. de C.V. Series L	9,441	1,907
Grupo Financiero GBM Atlantico S.A. de C.V. Series L	23,928	5,254
Grupo Industrial Maseca S.A. de C.V. Series B	446,000	195,863
Grupo Industrial Saltillo Unique Series	90,600	152,744
* Grupo Nutrisa S.A. de C.V.	188	51
Grupo Posadas S.A. de C.V. Series L	199,000	115,357
* Grupo Qumma S.A. de C.V. Series B	105,334	1,665
* Grupo Tribasa S.A. de C.V.	67,110	0
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* Herdez Common Series	107,000	46,990
* Hylsamex S.A. de C.V. Series B	82,000	137,129
Industrias Bachoco S.A. de C.V. (Certificate Representing Series B and Series L)	66,000	112,923
* Industrias S.A. de C.V. Series B	33,000	189,847
* Jugos del Valle S.A. de C.V. Series B	37,900	52,229
* Movilaccess S.A. de C.V. Series B	13,489	40,282
Nadro S.A. de C.V. Series B	242,967	129,534
* Sanluis Corporacion S.A. de C.V.(Certificates representing 1 share Series B, 1 share Series C & 1 share Series D)	3,300	1,493
Vitro S.A.	811,000	712,309
TOTAL COMMON STOCKS (Cost \$8,982,127)		11,591,472
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INVESTMENT IN CURRENCY – (0.0%)		
Mexican Peso		6,909
(Cost \$8,636)		
TOTAL – MEXICO (Cost \$8,990,763)		11,598,381
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ISRAEL – (6.3%)		
COMMON STOCKS – (6.3%)		
* Afcon Industries	159	1,652
Albad Massuot Yitzhak, Ltd.	7,600	126,125
Alony Hetz Properties & Investments, Ltd.	46,080	106,721
American Israeli Paper Mills, Ltd.	4,542	231,148
* Azorim Investment Development & Construction Co., Ltd.	40,322	321,629
* Baran Group, Ltd.	9,500	56,405
* Beit Shemesh Engines Holdings (1997), Ltd.	3,351	9,324
Blue Square Israel, Ltd.	45,312	456,243
* C Mer Industries, Ltd.	7,900	70,269
Danya Cebus, Ltd.	19,413	84,247
Delek Automotive Systems, Ltd.	96,288	663,452
* Delek Drilling	599,731	254,753
Delta Galil Industries, Ltd.	27,362	347,639
* Direct Insurance - I.D.I. Insurance Co., Ltd.	59,860	117,281
* Discount Mortgage Bank, Ltd.	1,320	116,760
* Elbit Medical Imaging	27,990	232,834

Elco Industries (1975)	5,476	19,348
Electra Consumer	22,800	241,239
Electra Israel, Ltd.	3,700	262,708
* Electronics Line 3000, Ltd.	2,880	3,150
* Electronics Line, Ltd.	3,169	19,914
* Elron Electronic Industries, Ltd.	34,325	487,128
* Feuchtwanger Investments 1984, Ltd.	4,200	2,327
FMS Enterprises Migun, Ltd.	7,300	271,884
* Formula Systems (1985), Ltd.	12,170	191,204
* Formula Vision Technologies, Ltd.	1,604	1,439
Frutarom Industries (1995), Ltd.	48,400	283,860

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Gachelet Investment Co., Ltd.	653	35,443
* Granite Hacarmel Investments, Ltd.	19,200	28,766
* Housing & Construction Holding Co., Ltd.	473,282	275,899
Industrial Building Corp., Ltd.	284,973	288,567
Investec Bank, Ltd.	3,222	106,854
* Israel Land Development Co., Ltd.	26,000	69,651
Israel Petrochemical Enterprises, Ltd.	32,500	182,786
* Israel Salt Industries	38,139	113,090
Ituran	7,011	131,007
* J.O.E.L. Jerusalem Oil Exploration, Ltd.	6,178	33,704
* Knafaim-Arkia Holdings, Ltd.	14,161	169,037
* Koor Industries, Ltd.	19,500	795,374
* Leader Holding & Investments, Ltd.	11,500	14,588
Lipman Electronic Engineering, Ltd.	25,936	554,336
* Magic Software Enterprises, Ltd.	24,908	85,409
Maman Cargo Terminals & Handling, Ltd.	33,600	42,326
* Matav Cable Israel	35,613	289,691
Medtechnica, Ltd.	14,470	59,630
Mehadrin, Ltd.	3,887	57,563
* Metalink, Ltd.	22,247	112,668
Middle East Tube Co.	19,000	20,248
Miloumor, Ltd.	12,658	49,947
Mivtach Shamir Holdings, Ltd.	12,000	138,995
* Naphtha Israel Petroleum Corp.	105,630	13,596
* Nice Systems, Ltd.	15,600	302,189
* OCIF Investments and Development, Ltd.	1,100	14,368
Ormat Industries, Ltd.	75,100	296,173
Property and Building Corp., Ltd.	4,894	400,763
Rapac Electronics, Ltd.	6,000	16,169
* Rapac Technologies (2000), Ltd.	6,000	15,806
* Retalix, Ltd.	13,300	248,196
Scitex Corp., Ltd.	46,509	183,256
* Shrem Fudim Kelner & Co., Ltd.	6,600	17,468
Suny Electronic Inc., Ltd.	37,700	208,206
Tadiran Communications, Ltd.	12,806	424,024
* Team Computer & Systems, Ltd.	1,400	13,968
Telsys, Ltd. Electronic Engineering	5,300	26,766

* Tower Semiconductor, Ltd.	59,093	199,866
* Union Bank of Israel, Ltd.	55,564	172,619
Ytong Industries, Ltd.	52,500	40,924
<b>TOTAL COMMON STOCKS</b> (Cost \$7,926,551)		<b>11,230,619</b>
<b>RIGHTS/WARRANTS – (0.0%)</b>		
Alony Hetz Properties & Investments, Ltd. Warrants 11/20/07	16,264	9,389
Delek Drilling Warrants 07/31/04	27,376	5,962
<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$0)		<b>15,351</b>
<b>TOTAL – ISRAEL</b> (Cost \$7,926,551)		<b>11,245,970</b>

<b>INDONESIA – (6.0%)</b>		
<b>COMMON STOCKS – (6.0%)</b>		
* PT Apac Centrex Corporation Tbk	122,000	1,828
* PT Argha Karya Prima Industry Tbk	90,666	5,077
* PT Artha Graya Investama Sentral Tbk	4,773,000	48,789
PT Asahimas Flat Glass Co., Ltd.	1,271,000	259,092
PT Astra Agro Lestari Tbk	6,656,000	1,796,842
PT Astra Graphia Tbk	4,549,000	126,109
* PT Bank NISP Tbk	13,832,920	793,856
* PT Batu Buana	77,715	746
PT Berlian Laju Tanker Tbk	7,383,600	754,219
PT Bhakti Investama Tbk	9,031,500	259,918
PT Branta Mulia Tbk	66,000	5,016
* PT Budi Acid Jaya Tbk	1,449,000	16,245
PT Charoen Pokphand Indonesia Tbk	3,406,500	102,296
* PT Ciputra Development Tbk	161,250	6,884
* PT Citra Marga Nusaphala Persada	6,649,500	354,891
* PT Clipan Finance Indonesia Tbk	3,133,000	95,718
PT Dankos Laboratories Tbk	6,022,800	369,932
* PT Davomas Adabi Tbk	4,192,000	337,151
* PT Dharmala Intiland	277,400	2,057
PT Dynaplast Tbk	1,038,000	163,858
PT Enseval Putera Megatrading Tbk	6,380,000	277,173
* PT Eterindo Wahanatama Tbk	397,000	5,935
* PT Ever Shine Textile Tbk	4,029,640	45,132
* PT Gajah Tunggal Tbk	236,000	13,301
* PT GT Petrochem Industries Tbk	918,000	30,687
* PT Hero Supermarket Tbk	33,000	5,389
* PT Indal Aluminium Industry	47,000	854
PT Indorama Synthetics Tbk	2,211,000	112,501
* PT Jakarta International Hotel and Development Tbk	790,000	17,366
* PT Jaya Real Property	393,500	63,751
PT Kalbe Farma Tbk	25,907,600	1,099,056

* PT Karwell Indonesia	138,000	6,035
* PT Kawasan Industry Jababeka Tbk	43,401,000	536,840
* PT Keramik Indonesia Assosiasi Tbk	100,000	1,867
PT Komatsu Indonesia Tbk	860,000	188,885
PT Lautan Luas Tbk	1,887,500	51,651
PT Matahari Putra Prima Tbk Foreign	2,609,000	140,294
PT Mayorah Indah	2,473,500	234,117
* PT Metrodata Electronics Tbk	3,981,000	32,052
* PT Modern Photo Tbk	40,000	2,467
* PT Mulia Industrindo	542,000	14,240
* PT Mustika Ratu Tbk	723,000	32,509
* PT Pakuwon Jati Tbk	63,000	2,706
* PT Panasia Indosyntec Tbk	79,000	4,213
* PT Panin Insurance Tbk	7,979,000	192,742
* PT Prasadha Aneka Niaga Tbk	84,000	963
PT Pudjiadi Prestige, Ltd. Tbk	45,500	905

* PT Putra Sejahtera Pioneerindo	29,000	1,168
PT Rig Tenders Indonesia Tbk	1,780,000	171,399
PT Selamat Semp Tbk	1,920,000	51,289
* PT Semen Cibinong Tbk	702,000	22,980
* PT Sinar Mas Agro Resources and Technology Tbk	87,792	25,284
PT Summarecon Agung Tbk	6,332,000	357,076
* PT Sunson Textile Manufacturer Tbk	343,000	4,245
* PT Suparma Tbk	2,400,000	41,470
* PT Surabaya Agung Industri Pulp & Paper	64,500	447
* PT Surya Dumai Industri Tbk	3,298,500	120,505
* PT Suryamas Dutamakmur	125,000	731
PT Tempo Scan Pacific	471,500	335,507
* PT Texmaco Jaya Tbk	93,000	29,264
PT Timah Tbk	1,701,000	387,516
PT Trias Sentosa Tbk	9,198,400	177,772
PT Trimegah Sec Tbk	9,961,000	138,205
PT Tunas Ridean Tbk	1,987,000	89,084
* PT Ultrajaya Milk Industry & Trading Co.	390,000	16,391
PT Unggul Indah Corp. Tbk	48,239	10,864
* PT United Tractors	501,760	73,947
* PT Wicaksana Overseas International	28,560	539

TOTAL – INDONESIA

(Cost \$8,333,253)

10,669,838

THAILAND – (5.9%)

COMMON STOCKS – (5.9%)

A.J. Plast Public Co., Ltd. (Foreign)	166,500	18,629
* Adkinson Securities Public Co., Ltd. (Foreign)	138,150	29,189
* Advance Agro Public Co., Ltd. (Foreign)	809,000	450,631
Aeon Thana Sinsap (Thailand) Public Co., Ltd.	142,500	118,893
Amarin Plaza Public Co., Ltd. (Foreign)	523,680	29,925

Amata Corp. Public Co., Ltd.	1,120,500	279,789
* Asia Securities Trading Public Co., Ltd. (Foreign)	41,500	78,715
Asian Property Development Public Co., Ltd. (Foreign)	2,483,200	237,290
Bangkok Dusit Medical Services Public Co., Ltd. (Foreign)	333,333	103,241
Bangkok Expressway Public Co., Ltd. (Foreign)	1,170,400	665,990
Bangkok Insurance Public Co., Ltd.	35,880	191,245
Bangkok Land (Foreign) Rights 10/15/04	355	3,654
* Bangkok Land Co., Ltd. (Foreign)	4,830,900	76,552
* Bangkok Rubber Public Co., Ltd. (Foreign)	14,600	869
Big C Supercenter Public Co., Ltd. (Foreign)	87,000	38,643
* Book Club Finance Public Co., Ltd.	157,200	19,060
Cal-Comp Electronics (Thailand) Public Co., Ltd.	223,700	175,899
Capital Nomura Securities Public Co., Ltd. (Foreign)	46,000	74,550
* Central Paper Industry Public Co., Ltd. (Foreign)	19,800	998
Central Pattana Public Co., Ltd. (Foreign)	490,000	100,000
Central Plaza Hotel Public Co., Ltd. (Foreign)	79,000	29,020
* Ch Karnchang Public Co., Ltd. (Foreign)	1,125,400	297,225
Charoong Thai Wire & Cable Public Co., Ltd.	130,000	20,600
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Compass East Ind-Foreign	122,000	29,878
Dynasty Ceramic Public Co., Ltd.	232,500	98,806
* Eastern Star Real Estate Public Co., Ltd. (Foreign)	1,537,600	22,519
Eastern Water Resources Development & Management Public Co., Ltd. (Foreign)	90,100	93,020
Fancy Wood Industries Public Co., Ltd.	260,800	35,066
* GFPT Public Co., Ltd.	71,400	21,429
GMM Grammy Public Co., Ltd. (Foreign)	460,000	167,875
* Golden Land Property Development Public Co., Ltd. (Foreign)	485,616	101,437
Hana Microelectronics Public Co., Ltd.	652,970	321,390
Hermraj Land & Development Public Co., Ltd.	3,087,400	62,267
Home Product Center Public Co., Ltd.	417,900	42,743
ICC International Public Co., Ltd.	155,000	140,486
* International Broadcasting Corp. Public Co., Ltd. (Foreign)	669,270	314,951
* International Engineering Public Co., Ltd. (Foreign)	20,000	423
* ITV Public Co., Ltd.	736,000	242,094
* Jasmine International Public Co., Ltd. (Foreign)	8,436,600	143,817
* K.R. Precision Public Co., Ltd. (Foreign)	320,598	17,396
Kang Yong Electric Public Co., Ltd. (Foreign)	7,200	8,730
KCE Electronics Public Co., Ltd. (Foreign)	204,000	43,592
* Keppel Thai Properties Public Co., Ltd.	8,360	799
KGI Securities One Public Co., Ltd. (Foreign)	1,465,546	114,006
Laguna Resorts & Hotels Public Co., Ltd. (Foreign)	32,200	38,655
Loxley Public Co., Ltd. (Foreign)	958,120	102,138
LPN Development Public Co., Ltd. (Foreign)	415,250	26,919
MBK Development Public Co., Ltd.	114,000	133,433
* Media of Medias Public Co., Ltd. (Foreign)	9,100	2,425
MFC Asset Management Public Co., Ltd. (Foreign)	5,000	1,909
MK Real Estate Development Public Co., Ltd. (Foreign)	472,260	26,760

Muramoto Electronic (Thailand) Public Co., Ltd. (Foreign)	9,900	67,505
* Nakornthai Strip Mill Public Co., Ltd.	6,942,700	238,369
Nation Multimedia Group Public Co., Ltd. (Foreign)	146,259	49,865
National Finance and Securities Public Co., Ltd. (Foreign)	476,800	141,952
Noble Development Public Co., Ltd.	260,100	32,473
* Pacific Assets Public Co., Ltd. (Foreign)	141,000	18,281
* Padaeng Industry Public Co., Ltd. (Foreign)	73,800	19,845
Patum Rice Mill & Granary Public Co., Ltd. (Foreign)	5,500	4,341
Phatra Insurance Public Co., Ltd.	10,000	37,695
Phoenix Pulp and Paper Public Co., Ltd. (Foreign)	62,800	165,858
* Picnic Gas & Engineering Public Co., Ltd.	260,900	132,799
* Prasit Development Public Co., Ltd. (Foreign)	29,700	1,070
Quality Houses Public Co., Ltd. (Foreign)	3,370,500	97,109
Regional Container Lines Public Co., Ltd.	693,200	311,233
* Robinson Department Store Public Co., Ltd. (Foreign)	18,525	1,397
Saha Pathana Inter-Holding Public Co., Ltd.	350,000	117,647
Saha-Union Public Co., Ltd. (Foreign)	279,500	124,819
* Samart Corporation Public Co., Ltd.	539,500	93,911

Sammakorn Public Co., Ltd. (Foreign)	75,000	3,782
Sansiri Public Co., Ltd.	780,566	65,219
Seamico Securities Public Co., Ltd.	448,722	80,264
Serm Suk Public Co., Ltd. (Foreign)	10,000	5,762
Shinawatra Satellite Public Co., Ltd. (Foreign)	307,400	105,542
Siam Food Products Public Co., Ltd. (Foreign)	9,000	15,774
Siam Industrial Credit Public Co., Ltd.	352,862	55,069
Siam Makro Public Co., Ltd. (Foreign)	176,100	202,948
Sino-Thai Engineering & Construction Public Co., Ltd. (Foreign)	1,002,900	226,345
Sri Trang Agro Industry Public Co., Ltd. (Foreign)	30,496	29,837
Srithai Superware Public Co., Ltd. (Foreign)	16,400	2,835
* Standard Chartered Nakornthon Bank Public Co., Ltd. (Foreign)	54	4,279
* STP & I Public Co., Ltd.	138,700	6,993
* Sun Tech Group Public Co., Ltd. (Foreign)	27,200	1,829
Supalai (Foreign)	346,000	25,420
SVI Public Co., Ltd.	122,266	38,749
* Tanayong Public Co., Ltd. (Foreign)	261,000	6,267
TCJ Motor Public Co., Ltd. (Foreign)	730	806
* Telecomasia Corp. Public Co., Ltd. (Foreign)	2,254,900	281,524
* Thai Gypsum Public Co., Ltd.	650,000	107,683
* Thai Military Bank Public Co., Ltd. (Foreign)	1,175,400	93,693
Thai Plastic and Chemicals Public Co., Ltd. (Foreign)	40,500	176,002
Thai Reinsurance Public Co., Ltd. (Foreign)	660,300	68,804
Thai Rung Union Car Public Co., Ltd. (Foreign)	165,000	49,916
Thai Stanley Electric (Thailand) Public Co., Ltd.	32,000	108,331
Thai Union Frozen Products Public Co., Ltd. (Foreign)	64,800	37,340
Thai Vegetable Oil-Foreign	482,600	145,997
Thai Wacoal Public Co., Ltd.	78,000	64,142
Thai-German Ceramic Industry Public Co., Ltd. (Foreign)	361,000	32,936
* Tipco Asphalt Public Co., Ltd. (Foreign)	95,200	60,000



TIPCO Foods (Thailand) Public Co., Ltd.	147,620	16,658
TISCO Finance Public Co., Ltd. (Foreign)	745,900	419,065
* TT&T Public Co., Ltd. (Foreign)	1,020,000	101,878
* Tuntex (Thailand) Public Co., Ltd. (Foreign)	126,728	5,842
* United Communication Industry Public Co., Ltd. (Foreign)	139,000	186,891
United Palm Oil Industry Public Co., Ltd.	21,000	21,555
Vanachai Group Co-Foreign	1,364,866	306,398
* Vinythai Public Co., Ltd. (Foreign)	861,634	225,494
<b>TOTAL COMMON STOCKS</b> (Cost \$9,858,328)		<b>10,439,608</b>

RIGHTS/WARRANTS – (0.0%)

Bangkok Land (Foreign) Warrants 2006	217,330	0
(Cost \$0)		
<b>TOTAL – THAILAND</b> (Cost \$9,858,328)		<b>10,439,608</b>

POLAND – (4.2%)

COMMON STOCKS – (4.2%)

* Amica Wronki SA	18,410	189,266
* Budimex SA	28,076	330,733
* Cersanit-Krasnystaw SA	22,217	702,032
* Computerland SA	14,630	461,618
Debica SA	19,184	643,112
* Echo Investment SA	19,155	435,643
* Fabryki Mebli Forte SA	39,475	148,252
* Farmacol SA	39,250	333,014
* Huta Ferrum SA	309	571
* Impexmetal SA	23,067	342,380
Kroscienskie Huty Szkla Krosno SA	2,000	64,108
* Kutnowskie Zaklady Farmaceutyczne Polfa SA	3,498	312,198
Lentex SA	13,464	120,029
* Mostostal Export SA	42,087	19,849
Mostostal Siedlce SA	17,520	131,447
* Mostostal Warszawa SA	18,600	74,804
* Mostostal Zabrze Holding SA	18,293	5,071
* Netia Holdings SA	43,672	48,824
* Ocean Company SA	8,530	280
* Optimus Technologie	7,500	22,623
Orbis SA	25,000	157,417
Polifarb Cieszyn Wroclaw SA	98,435	265,465
Polska Grupa Farmaceutyczna SA	22,323	373,159
* Prosper SA	12,770	52,435
Przedsiębiorstwo Farmaceutyczne JELFA SA	14,330	248,560
* Przedsiębiorstwo Telekomunikacyjne Szeptel A.S.	16,774	16,969
* Raciborska Fabryka Kotlow SA	37,758	138,906
* Softbank SA	44,730	291,709
* Sokolowskie Zaklady Miesne SA	217,420	381,876

* Stalexport SA	11,514	8,125
* Ster-Projekt SA	20,650	42,390
Zaklad Przetworstwa Hutniczego Stalprodukt SA	8,169	183,539
Zaklady Metali Lekkich Kety SA	19,615	750,654
* Zaklady Tluszczowe Kruszwica SA	23,610	219,684
TOTAL – POLAND (Cost \$4,254,114)		7,516,742
PHILIPPINES – (2.6%)		
COMMON STOCKS – (2.6%)		
Alaska Milk Corp.	1,404,000	74,378
* Bacnotan Consolidated Industries, Inc.	122,234	55,487
* Bankard, Inc.	412,000	6,894
* Belle Corp.	20,937,000	265,588
* C & P Homes, Inc.	6,477,000	27,669
* Digital Telecommunications (Philippines), Inc.	20,973,000	235,020
EDSA Properties Holdings, Inc.	1,759,970	20,051
* EEI Corp.	1,108,000	7,319
* Fil-Estate Land, Inc.	3,170,700	23,174
* Filinvest Development Corp.	4,664,500	79,193
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* Filinvest Land, Inc.	25,798,050	433,216
* First E-Bank Corp.	77,000	1,335
Ginebra San Miguel, Inc.	1,065,200	551,008
* Global Equities, Inc.	886,462	1,136
* House of Investments, Inc.	732,000	6,906
* International Container Terminal Services, Inc.	4,593,837	355,384
* Ionics, Inc.	769,825	30,528
* iVantage Corp.	593,400	6,967
Keppel Philippines Marine, Inc.	610,000	3,366
* Lepanto Consolidated Mining Co. Series B	1,925,000	8,771
* Mabuhay Holdings Corp.	516,000	1,171
* Macroasia Corp.	2,237,500	53,254
* Manila Jockey Club, Inc.	130,622	7,906
* Megaworld Properties & Holdings, Inc.	21,843,500	420,867
* Metro Pacific Corp.	45,763,860	275,841
* Negros Navigation Co., Inc.	31,100	205
* Philex Mining Corp. Series B	150,000	1,120
* Philippine Bank of Communications	14,726	19,661
* Philippine National Bank	929,975	376,562
* Philippine National Construction Corp.	173,000	10,779
Philippine Savings Bank	317,212	153,877
* Picop Resources, Inc.	1,125,000	1,360
* Pilipino Telephone Corp.	1,692,000	75,514
* Prime Orion Philippines, Inc.	2,920,000	7,005
Republic Glass Holding Corp.	507,500	15,539
* RFM Corp.	2,378,934	35,576
Robinson` s Land Corp. Series B	3,402,000	121,727

Security Bank Corp.	320,842	123,680
SM Development Corp.	4,971,000	93,918
Soriano (A.) Corp.	3,430,211	89,698
Union Bank of the Philippines	47,500	20,279
* United Paragon Mining Corp.	322,500	703
* Universal Rightfield Property Holdings, Inc.	1,062,000	529
Universal Robina Corp.	3,158,100	479,135
* Urban Bank, Inc.	5,658	47
* Victorias Milling Co., Inc.	139,680	2,164
* Vitarich Corp.	176,000	907

TOTAL – PHILIPPINES  
(Cost \$6,292,186)

4,582,414

HUNGARY – (2.4%)

COMMON STOCKS – (2.4%)

* Danubius Hotel & Spa RT	58,038	1,237,144
Delmagyarorszagi Aramszolgalato Demasz RT	15,581	866,950
* Fotex First Hungarian-American Photo Service Co.	749,391	538,036
Globus Konzervipari RT	92,126	340,550
* Mezogazdasagi Gepgyarto Reszvenytarsasag (Mezogep)	67,414	295,720
* North American Business Industries RT	51,024	168,022
* Pannonplast P.L.C.	39,441	278,424

* Raba Hungarian Railway Carriage & Machine Works	143,528	511,204
* Synergon Information Systems Ltd., Budapest	30,190	57,438
Zwack Unicum Liqueur Industry & Trading Co., Ltd.	1,100	39,308

TOTAL – HUNGARY  
(Cost \$4,841,731)

4,332,796

ARGENTINA – (1.2%)

COMMON STOCKS – (1.2%)

* Acindar Industria Argentina de Aceros SA Series B	459,031	430,804
* Alpargatas SA Industrial y Comercial	1,007	415
Banco del Sud Sociedad Anonima Series B	89,000	86,631
* Banco Suquia SA	76,789	12,052
* Capex SA Series A	26,370	38,460
* Celulosa Argentina SA Series B	6,375	5,174
* Central Costanera SA Series B	50,000	60,401
* Central Puerto SA Series B	61,000	31,719
* CINBA SA (Cia de Bebidas y Alimentos)	15,000	11,224
Cresud SA Comercial Industrial Financiera y Agropecuaria	201,401	224,776
DYCASA SA (Dragados y Construcciones Argentina) Series B	23,052	17,322
* Ferrum SA de Ceramica y Metalurgica Series B	25,200	23,770
* Fiplasto SA Comercial y Industrial	12,000	5,136
* Garovaglio y Zorraquin SA	14,160	2,142
* Importadora y Exportadora de la Patagonia Series B	11,500	43,025
* Introdutora de Buenos Aires SA Series A	9,832	4,925

* IRSA Inversiones y Representaciones SA	379,635	255,181
* Juan Minetti SA	131,531	120,106
* Ledesma S.A.A.I.	387,128	251,625
* Metrogas SA Series B	47,823	16,831
* Polledo SA Industrial y Constructora y Financiera	88,891	18,320
* Quimica Estrella SA Series B	27,200	7,589
* Renault Argentina SA	624,452	128,694
* Sol Petroleo SA	50,662	7,269
Solvay Indupa S.A.I.C.	440,500	339,389
<b>TOTAL COMMON STOCKS</b> (Cost \$2,749,450)		<u>2,142,980</u>

<b>INVESTMENT IN CURRENCY – (0.0%)</b>		
* Argentine Peso		<u>47,154</u>
(Cost \$46,630)		

<b>PREFERRED STOCKS – (0.0%)</b>		
Quimica Estrella New Preferred Shares	3,260	<u>961</u>
(Cost \$3,163)		
<b>TOTAL – ARGENTINA</b> (Cost \$2,799,243)		<u>2,191,095</u>

<b>IRELAND – (0.3%)</b>		
<b>RIGHTS/WARRANTS – (0.3%)</b>		
* Tullow Oil P.L.C.	244,061	<u>572,601</u>

<b>Face</b>		
<b>Amount</b>	<b>Value †</b>	
<b>(000)</b>		

<b>TEMPORARY CASH INVESTMENTS – (0.9%)</b>		
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$1,595,000 FHLMC Notes 1.85%, 11/17/04, valued at \$1,600,981) to be repurchased at \$1,573,060	\$ 1,573	<u>1,573,000</u>
(Cost \$1,573,000)		
<b>TOTAL INVESTMENTS - (100.0%)</b> (Cost \$158,271,849)††		<u>\$ 178,388,829</u>

- † See Security Valuation Note.
- \* Non-Income Producing Securities.
- †† The cost for federal income tax purposes is \$158,272,394.

**THE DFA ONE-YEAR FIXED INCOME SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**

(Unaudited)

	Face Amount	Value †
	(000)	
UNITED STATES – (80.2%)		
COMMERCIAL PAPER – (43.9%)		
AIG Funding, Inc.		
1.480%, 09/20/04	\$ 7,700	\$ 7,693,822
Barton Capital Corp.		
1.550%, 10/06/04	52,400	52,316,191
BP Capital Markets P.L.C.		
1.550%, 09/01/04	13,000	12,999,440
Cai.D' amt.Dedet.Soc.Cp		
1.440%, 09/08/04	4,000	3,998,818
CDC Commercial Paper Corp.		
1.560%, 09/01/04	6,600	6,600,000
1.510%, 09/09/04	10,600	10,596,419
1.600%, 10/21/04	36,400	36,318,555
Ciesco L.P.		
1.550%, 10/08/04	10,600	10,581,969
1.580%, 10/15/04	42,500	42,412,212
Compass Securitization LLC		
1.520%, 09/07/04	15,600	15,595,917
1.590%, 10/15/04	11,700	11,675,832
1.630%, 10/20/04	24,300	24,244,003
DuPont (E.I.) de Nemours & Co., Inc.		
1.350%, 09/08/04	19,500	19,494,236
1.500%, 09/24/04	10,200	10,190,042
1.540%, 10/08/04	4,000	3,981,336
Electricite de France		
1.610%, 10/04/04	28,900	28,858,699
Govco, Inc.		
1.490%, 09/16/04	18,600	18,587,832
1.610%, 10/05/04	35,000	34,945,788
Grainger (W.W.), Inc.		
1.510%, 09/27/04	5,332	5,326,073
Kittyhawk Funding Corp.		
1.580%, 10/15/04	21,300	21,255,743
Koch Industries, Inc.		
1.560%, 09/01/04	17,600	17,600,000
1.500%, 09/21/04	11,000	10,990,711
1.510%, 09/22/04	25,000	24,977,833
Nestle Capital Corp.		
1.480%, 09/23/04	17,500	17,483,701
1.480%, 09/27/04	35,600	35,560,431

Network Rail Finance		
1.620%, 10/29/04	8,210	8,188,228
New Cent.Asst.Trust		
1.430%, 09/01/04	20,000	20,000,000
Pfizer, Inc.		
1.550%, 10/18/04	53,100	52,989,148
Rabobank		
1.440%, 09/08/04	37,700	37,688,856
Sheffield Receivables Corp.		
1.580%, 09/01/04	4,000	4,000,000
1.560%, 09/27/04	2,900	2,896,626
Siemens Capital Corp.		
1.430%, 09/02/04	14,700	14,699,378
1.500%, 09/13/04	20,400	20,389,663
1.440%, 09/17/04	18,000	17,987,839
Societe Generale North America		
1.440%, 09/03/04	36,000	35,996,958
UBS Finance Delaware, Inc.		
1.450%, 09/01/04	5,100	5,100,000
1.570%, 09/01/04	1,500	1,500,000
1.450%, 09/07/04	25,170	25,163,622
1.450%, 09/08/04	4,100	4,098,788
1.520%, 09/20/04	8,900	8,892,860
1.505%, 09/23/04	8,800	8,791,804
Wal-Mart Stores, Inc.		
1.360%, 09/07/04	26,900	26,893,184
Windmill Funding Corp.		
1.490%, 09/07/04	14,300	14,296,233
1.600%, 10/05/04	2,300	2,296,587
<b>TOTAL COMMERCIAL PAPER</b>		
(Cost \$796,197,752)		<u>796,155,377</u>
<b>AGENCY OBLIGATIONS – (19.7%)</b>		
Federal Farm Credit Bank		
1.850%, 03/03/06	28,000	27,776,980
Federal Home Loan Bank		
2.375%, 02/15/06	27,000	27,003,483
2.250%, 05/15/06	34,400	34,294,530
2.875%, 08/15/06	9,000	9,039,105
Federal Home Loan Mortgage Corporation		
5.250%, 01/15/06	67,400	70,076,050
1.875%, 02/15/06	16,000	15,894,512
Federal National Mortgage Association		
2.000%, 01/15/06	93,000	92,624,652
5.500%, 02/15/06	24,000	25,076,280
2.125%, 04/15/06	55,000	54,729,565
<b>TOTAL AGENCY OBLIGATIONS</b>		
(Cost \$357,914,132)		<u>356,515,157</u>
<b>BONDS – (16.6%)</b>		

2.500%, 04/28/06	55,200	54,693,430
Citigroup Global Markets		
5.875%, 03/15/06	8,000	8,396,440
Citigroup, Inc.		
6.750%, 12/01/05	40,725	42,835,695
5.750%, 05/10/06	14,050	14,764,260
General Electric Capital Corp.		
2.970%, 07/26/06	52,000	52,253,240
KFW International Finance, Inc. Corporate Bonds		
5.250%, 06/28/06	53,000	55,659,010
Toyota Motor Credit Corp.		
2.900%, 07/14/06	53,000	53,210,145
Wells Fargo & Co.		
6.125%, 02/15/06	9,000	9,463,491
5.900%, 05/21/06	8,600	9,080,018
TOTAL BONDS (Cost \$300,064,598)		300,355,729
TOTAL – UNITED STATES (Cost \$1,454,176,482)		1,453,026,263
SUPRANATIONAL ORGANIZATION OBLIGATIONS – (12.9%) BONDS – (12.9%)		
Asian Development Bank		
2.375%, 03/15/06	12,600	12,622,794
European Investment Bank		
3.000%, 08/15/06	52,600	53,062,038
Inter-American Development Bank		
6.125%, 03/08/06	55,000	58,039,135
International Finance Corp.		
5.250%, 05/02/06	18,400	19,179,038
Nordic Investment Bank		
2.750%, 01/11/06	54,500	54,741,871
World Bank (International Bank for Reconstruction & Development) Corporate Bonds		
5.000%, 03/28/06	34,600	36,019,880
TOTAL – SUPRANATIONAL ORGANIZATION OBLIGATIONS (Cost \$234,508,556)		233,664,756
CANADA – (4.0%) BONDS – (4.0%)		
Export Development Corp.		
2.750%, 12/12/05	14,500	14,605,661
Ontario, Province of		
6.000%, 02/21/06	55,000	57,759,570
TOTAL – CANADA (Cost \$73,075,342)		72,365,231

NORWAY – (1.5%)			
BONDS – (1.5%)			
Eksporthfinans ASA			
5.750%, 06/06/06	25,000		26,323,050
(Cost \$26,261,339)			
FINLAND – (1.3%)			
BONDS – (1.3%)			
Republic of Finland			
5.875%, 02/27/06	22,100		23,237,642
(Cost \$23,412,373)			
TEMPORARY CASH INVESTMENTS – (0.1%)			
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$2,759,000 FHLMC Notes 2.00%, 02/23/06, valued at \$2,745,205) to be repurchased at \$2,694,103			
	\$	2,694	2,694,000
(Cost \$2,694,000)			
TOTAL INVESTMENTS – (100.0%)			
(Cost \$1,814,128,092)††			\$ 1,811,310,942

† See Security Valuation Note.

†† The cost for federal income tax purposes is \$1,814,128,092.

**THE DFA TWO-YEAR GLOBAL FIXED INCOME SERIES**  
**SCHEDULE OF INVESTMENTS**  
**August 31, 2004**  
**(Unaudited)**

	Face Amount (000)	Value †
UNITED STATES – (57.1%)		
AGENCY OBLIGATIONS – (37.5%)		
Federal Farm Credit Bank		
1.850%, 03/03/06	\$ 131,935	\$ 130,884,138
2.500%, 03/15/06	9,125	9,137,264
Federal Home Loan Bank		
2.000%, 02/13/06	66,000	65,660,760
2.250%, 05/15/06	13,000	12,960,142
1.875%, 06/15/06	7,000	6,924,890
2.875%, 08/15/06	77,800	78,138,041
Federal Home Loan Mortgage Corporation		



5.250%, 01/15/06	18,000	18,714,672
1.875%, 02/15/06	76,000	75,498,932
2.375%, 04/15/06	20,000	19,994,860
5.500%, 07/15/06	21,600	22,767,221
2.750%, 08/15/06	10,000	10,034,540
Federal National Mortgage Association		
2.000%, 01/15/06	54,000	53,782,056
5.500%, 02/15/06	49,000	51,197,405
2.125%, 04/15/06	28,000	27,862,324
2.250%, 05/15/06	17,000	16,934,924
3.125%, 07/15/06	7,000	7,070,469
<b>TOTAL AGENCY OBLIGATIONS</b> (Cost \$610,032,814)		<b>607,562,638</b>
<b>BONDS – (19.6%)</b>		
Bank Nederlandse Gemeenten		
5.250%, 04/10/06	7,400	7,711,540
Bayerische Landesbank Medium Term Notes		
2.500%, 04/28/06	42,400	42,010,895
Canadian Government Corporate Bonds		
6.750%, 08/28/06	46,700	50,508,805
Citigroup Global Markets		
5.875%, 03/15/06	7,000	7,346,885
Citigroup, Inc.		
5.750%, 05/10/06	18,700	19,650,652
6.250%, 05/15/06	28,079	29,768,878
General Electric Capital Corp.		
2.970%, 07/26/06	45,200	45,420,124
KFW International Finance, Inc. Corporate Bonds		
5.250%, 06/28/06	45,000	47,257,650
Toyota Motor Credit Corp.		
2.900%, 07/14/06	5,200	5,220,618
Toyota Motor Credit Corp. Medium Term Note		
3.000%, 06/09/06	40,000	40,037,800
Wal-Mart Stores, Inc. Corporate Bonds		
5.450%, 08/01/06	8,383	8,809,921
Wells Fargo & Co.		
6.125%, 02/15/06	5,500	5,783,245
5.900%, 05/21/06	7,000	7,390,712
<b>TOTAL BONDS</b> (Cost \$316,234,751)		<b>316,917,725</b>
<b>TOTAL – UNITED STATES</b> (Cost \$926,267,565)		<b>924,480,363</b>
<b>SUPRANATIONAL ORGANIZATION OBLIGATIONS – (16.4%)</b>		
<b>BONDS – (16.4%)</b>		
Asian Development Bank		

2.375%, 03/15/06	34,400	34,462,229
Council of Europe Social Development Fund		
4.875%, 10/27/05	31,500	32,424,210
European Bank For Reconstruction & Development		
5.375%, 06/15/06	17,700	18,572,150
European Investment Bank		
2.000%, 05/26/06	13,000	12,918,360
3.000%, 08/15/06	34,000	34,298,656
Inter-American Development Bank		
6.125%, 03/08/06	41,800	44,109,743
Nordic Investment Bank		
2.750%, 01/11/06	42,500	42,688,615
World Bank (International Bank for Reconstruction & Development) Corporate Bonds		
5.000%, 11/04/05	37,500	38,670,000
5.000%, 03/28/06	7,000	7,287,259
<b>TOTAL – SUPRANATIONAL ORGANIZATION OBLIGATIONS</b> (Cost \$265,788,438)		<u>265,431,222</u>
NETHERLANDS – (4.4%)		
BONDS – (4.4%)		
Bank Nederlandse Gemeenten		
4.375%, 12/30/05	37,500	38,459,625
Nederlandse Waterschapsbank NV		
5.000%, 09/19/05	21,819	22,425,568
4.250%, 12/28/05	10,000	10,239,000
<b>TOTAL - NETHERLANDS</b> (Cost \$71,485,460)		<u>71,124,193</u>
SWEDEN – (4.4%)		
BONDS – (4.4%)		
Sweden (Kingdom of)		
4.375%, 12/20/05	39,500	40,562,550
Swedish Export Credit Corp.		
3.000%, 09/30/05	30,000	30,231,300
<b>TOTAL – SWEDEN</b> (Cost \$71,106,733)		<u>70,793,850</u>
CANADA – (3.9%)		
BONDS – (3.9%)		
Export Development Corp.		
2.750%, 12/12/05	8,600	8,662,668
Manitoba, Province of		
2.750%, 01/17/06	10,000	10,070,420
Ontario, Province of		
6.000%, 02/21/06	42,000	44,107,308
<b>TOTAL BONDS</b> (Cost \$63,402,790)		<u>62,840,396</u>

## INVESTMENT IN CURRENCY – (0.0%)

\* Canadian Dollars

396

(Cost \$367)

## TOTAL – CANADA

(Cost \$63,403,157)

62,840,792

## GERMANY – (3.2%)

## BONDS – (3.2%)

Landesbank Baden-Wuerttemberg Foerderbank

7.000%, 10/05/05

10,000

10,515,000

Landeskreditbank Baden-Wuerttemberg - Foerderbank

4.500%, 12/30/05

7,000

7,187,600

Landwirtschaftliche Rentenbank

5.000%, 09/19/05

15,000

15,417,000

6.625%, 12/08/05

18,500

19,474,950

## TOTAL – GERMANY

(Cost \$52,694,190)

52,594,550

## NORWAY – (3.0%)

## BONDS – (3.0%)

Eksportfinans ASA

5.750%, 06/06/06

45,700

48,118,535

(Cost \$48,008,365)

## SPAIN – (2.4%)

## BONDS – (2.4%)

Institut de Credito Oficial

2.750%, 12/05/05

17,000

17,089,420

2.375%, 04/18/06

22,000

21,969,640

## TOTAL – SPAIN

(Cost \$39,067,229)

39,059,060

## UNITED KINGDOM – (2.0%)

## BONDS – (2.0%)

BP Capital Markets P.L.C.

4.625%, 12/12/05

5,000

5,139,000

Landesbank Baden-Wuerttemberg Capital Markets P.L.C.

5.500%, 02/23/06

26,000

27,131,000

## TOTAL - UNITED KINGDOM

(Cost \$32,314,507)

32,270,000

## FINLAND – (1.3%)

## BONDS – (1.3%)

Republic of Finland

5.875%, 02/27/06

19,500

20,503,801

(Cost \$20,658,459)

## FRANCE – (1.0%)

## BONDS – (1.0%)

ELF Aquitaine SA Medium Term Notes

7.000%, 10/05/05	16,000	16,782,400
(Cost \$16,871,022)		

Value †

EMU – (0.0%)		
INVESTMENT IN CURRENCY – (0.0%)		
* Euro Currency		1,898
(Cost \$1,434)		

Face

Amount

(000)

Value †

TEMPORARY CASH INVESTMENTS – (0.9%)

Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$14,375,000 FHLMC Notes 1.85%, 11/17/04, valued at \$14,428,906) to be repurchased at \$14,215,541	\$ 14,215	14,215,000
(Cost \$14,215,000)		

TOTAL INVESTMENTS - (100.0%)

(Cost \$1,621,881,559)††	\$	1,618,215,664
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† See Security Valuation Note.

\* Non-Income Producing Securities.

†† The cost for federal income tax purposes is \$1,621,881,559.

THE TAX-MANAGED U.S. MARKETWIDE VALUE SERIES  
SCHEDULE OF INVESTMENTS  
August 31, 2004  
(Unaudited)

Shares

Value †

COMMON STOCKS – (89.3%)

1st Source Corp.	9,700	\$ 244,925
21st Century Insurance Group	17,100	223,497
* 3COM Corp.	193,900	874,489
* 4Kids Entertainment, Inc.	400	6,972
A. G. Edwards, Inc.	43,200	1,502,496
* AAR Corp.	9,900	105,930
* ABX Air, Inc.	19,300	112,712
* Accelrys, Inc.	15,800	93,220
* Ace Cash Express, Inc.	400	10,944
* Aclara Biosciences, Inc.	9,400	33,464

* ACT Manufacturing, Inc.	100	0
* Actel Corp.	7,300	105,485
Action Performance Companies, Inc.	5,800	63,336
* ActivCard Corp.	6,500	39,455
* Active Power, Inc.	1,100	3,201
* Activision, Inc.	48,150	692,878
* Adaptec, Inc.	36,500	254,770
* ADC Telecommunications, Inc.	173,900	372,146
* ADE Corp.	2,600	49,972
* Adept Technology, Inc.	700	875
* Administaff, Inc.	30,800	312,928
* Advanced Digital Information Corp.	20,700	195,822
* Advanced Energy Industries, Inc.	1,600	15,616
Advanced Marketing Services, Inc.	6,200	77,066
* # Advanced Micro Devices, Inc.	103,800	1,186,434
* Advanced Power Technology, Inc.	1,200	9,240
Advanta Corp. Class A	14,400	323,294
Advanta Corp. Class B Non-Voting	15,000	352,500
* Advent Software, Inc.	10,700	180,616
* Aehr Test Systems	500	1,485
* AEP Industries, Inc.	8,300	86,901
* Aeroflex, Inc.	9,100	91,728
* Aether Systems, Inc.	13,900	40,727
Aetna, Inc.	91,900	8,514,535
* Aetrium, Inc.	100	477
* Aftermarket Technology Corp.	400	5,300
* Agco Corp.	47,700	953,523
* Agile Software Corp.	2,500	19,050
Agilysys, Inc.	22,600	352,108
* Air Methods Corp.	1,900	16,074
Airgas, Inc.	78,300	1,742,175
Alamo Group, Inc.	3,800	64,562

* Alaska Air Group, Inc.	16,700	393,118
Albany International Corp. Class A	17,000	495,550
* Albany Molecular Research, Inc.	4,900	51,156
Albemarle Corp.	18,200	605,332
# Albertson's, Inc.	180,100	4,426,858
Alcoa, Inc.	2,552	82,634
* Alderwoods Group, Inc.	5,100	46,971
Alexander & Baldwin, Inc.	19,000	585,010
* Alexion Pharmaceuticals, Inc.	6,600	107,976
Alfa Corp.	30,557	423,214
* Align Technology, Inc.	1,000	15,320
* All American Semiconductor, Inc.	1,300	7,995
* Allegheny Corp.	2,265	588,923
Allegheny Technologies, Inc.	4,200	79,002
* Alliance Semiconductor Corp.	5,800	22,156
* Allied Defense Group, Inc.	3,000	54,600

* Allied Healthcare International, Inc.	1,200	6,780
* Allied Healthcare Products, Inc.	400	2,121
* Allied Holdings, Inc.	1,100	3,256
* # Allied Waste Industries, Inc.	84,000	860,160
* Allmerica Financial Corp.	11,100	321,900
* Allou Health Care, Inc. Class A	1,000	25
* Alloy, Inc.	1,200	4,872
* Allscripts Healthcare Solutions, Inc.	22,400	145,600
Allstate Corp.	473,700	22,363,377
Alltel Corp.	500	27,325
Alpharma, Inc. Class A	25,200	344,484
# Ambac Financial Group, Inc.	58,200	4,394,100
Ambassadors Group, Inc.	700	19,600
Ambassadors, Inc.	4,000	48,520
* AMC Entertainment, Inc.	9,700	186,240
Amerada Hess Corp.	53,700	4,322,850
* America Services Group, Inc.	400	15,176
* # America West Holdings Corp. Class B	200	1,320
# American Capital Strategies, Ltd.	18,023	562,318
* American Dental Partners, Inc.	1,800	32,580
American Financial Group, Inc.	39,800	1,172,110
* American Greetings Corp. Class A	32,500	782,275
* American Independence Corp.	1,266	19,193
# American Italian Pasta Co.	8,500	229,925
* American Medical Security Group, Inc.	7,200	162,288
American National Insurance Co.	24,200	2,299,000
American Pacific Corp.	500	3,725
* American Physicians Capital, Inc.	4,000	109,920
# American Power Conversion Corp.	3,000	50,400
* American Retirement Corp.	9,800	57,624
American Shared Hospital Services	600	2,970
American Software, Inc. Class A	4,500	26,995
* American Superconductor Corp.	3,800	45,410
* American Technical Ceramics Corp.	500	3,375
* # American Tower Corp.	78,900	1,174,821
* American West Bancorporation	666	11,828

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* Americredit Corp.	32,000	669,120
AmerisourceBergen Corp.	83,872	4,537,475
Ameron International Corp.	3,600	130,860
# AmerUs Group Co.	24,000	956,640
* AMN Healthcare Services, Inc.	7,300	84,388
* # AMR Corp.	7,500	67,050
Amrep Corp.	500	9,237
AmSouth Bancorporation	2,500	65,125
Anadarko Petroleum Corp.	223,734	13,249,527
* Anadigics, Inc.	1,800	6,750
Analogic Corp.	5,800	239,134
* Anaren, Inc.	8,700	102,834

* #	Andrew Corp.	66,173	733,859
#	Anixter International, Inc.	400	14,108
*	Ann Taylor Stores Corp.	39,375	951,694
*	AnswerThink, Inc.	15,200	85,880
* #	Anthem, Inc.	52,339	4,252,020
	AON Corp.	46,000	1,193,700
*	APA Optics, Inc.	5,200	7,800
	Apache Corp.	228,346	10,204,783
	Apogee Enterprises, Inc.	9,600	108,192
*	Apple Computer, Inc.	155,000	5,345,950
*	Applica, Inc.	1,300	5,226
*	Applied Films Corp.	5,400	107,460
	Applied Industrial Technologies, Inc.	8,500	253,980
*	Applied Innovation, Inc.	1,300	4,420
*	Applied Micro Circuits Corp.	127,400	426,790
	Applied Signal Technologies, Inc.	2,400	83,256
*	Apropos Technology, Inc.	7,000	22,610
	Aptargroup, Inc.	6,500	295,360
*	aQuantive, Inc.	13,000	112,580
*	Arch Capital Group, Ltd.	3,900	142,740
	Arch Chemicals, Inc.	7,500	204,750
	Arch Coal, Inc.	18,995	612,209
	Archer-Daniels Midland Co.	452,165	7,221,075
*	Argonaut Group, Inc.	1,450	26,593
*	Ariba, Inc.	5,350	39,804
	Arkansas Best Corp.	11,000	378,950
*	Armor Holdings, Inc.	10,700	379,422
*	Arqule, Inc.	3,100	15,252
*	Arris Group, Inc.	59,400	270,864
* #	Arrow Electronics, Inc.	24,800	536,672
*	Artesyn Technologies, Inc.	30,500	259,555
	Arvinmeritor, Inc.	200	3,820
*	Ascential Software Corp.	40,525	525,204
	Ashland, Inc.	40,300	2,072,629
*	Ashworth, Inc.	4,000	34,000
*	Aspect Communications Corp.	8,400	71,904
*	Aspect Medical Systems, Inc.	1,600	25,600
*	Aspen Technology, Inc.	5,900	34,161
*	Astec Industries, Inc.	10,800	178,524
	Astoria Financial Corp.	5,400	196,236

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	Astro-Med, Inc.	1,100	10,230
* #	AstroPower, Inc.	5,400	54
	AT&T Corp.	400,600	5,920,868
*	AT&T Wireless Services, Inc.	2,122,131	31,025,555
*	Atmel Corp.	14,700	51,303
* #	ATP Oil & Gas Corp.	6,900	60,858
	Atrion Corp.	200	9,200
*	Atwood Oceanics, Inc.	1,600	66,832

* Audiovox Corp. Class A	23,900	388,375
* August Technology Corp.	8,600	82,388
* autobytel.com, Inc.	7,300	51,392
* AutoNation, Inc.	324,600	5,336,424
* Avatar Holdings, Inc.	1,700	73,593
* Aviall, Inc.	5,600	112,000
* Avid Technology, Inc.	4,700	203,369
* Avnet, Inc.	33,700	535,156
* Avocent Corp.	20,400	581,604
AVX Corp.	97,200	1,125,576
* Aware, Inc.	21,800	61,040
* Axcelis Technologies, Inc.	51,400	400,920
* Axsys Technologies, Inc.	450	5,805
* Aztar Corp.	30,900	768,174
* AZZ, Inc.	3,600	51,300
B B & T Corp.	437	17,476
Baldwin & Lyons, Inc. Class B	1,500	37,920
* Bancinsurance Corp.	1,800	13,950
Bandag, Inc.	4,500	205,920
Bandag, Inc. Class A	2,600	108,160
Bank of America Corp.	28,000	1,259,440
Bank of Hawaii Corp.	64,600	3,067,208
Banknorth Group, Inc.	3,000	101,910
* BankUnited Financial Corp. Class A	16,500	466,620
Banner Corp.	5,166	147,024
Banta Corp.	13,000	503,230
* Barnes & Noble, Inc.	26,200	905,472
Bassett Furniture Industries, Inc.	2,479	46,605
Bay View Capital Corp.	1,690	31,248
* Baycorp Holdings, Ltd.	34	385
Bear Stearns Companies, Inc.	59,122	5,198,006
* BearingPoint, Inc.	13,800	111,366
# Beazer Homes USA, Inc.	6,801	664,118
* Belden CDT, Inc.	18,550	371,556
* Bell Industries, Inc.	2,700	7,533
* Bell Microproducts, Inc.	9,600	72,864
Belo Corp. Class A	69,100	1,585,154
* Benchmark Electronics, Inc.	12,600	362,376
Berkley (W.R.) Corp.	23,625	953,977
* Bethlehem Steel Corp.	5,900	19
* # Beverly Enterprises	26,800	192,156
* # Big Lots, Inc.	84,200	1,026,398
* Bio-Logic Systems Corp.	300	1,788
* BioMarin Pharmaceutical, Inc.	15,200	91,808
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* Bio-Rad Laboratories, Inc. Class A	4,000	201,360
* Biosource International, Inc.	2,600	17,498
* # BJ's Wholesale Club, Inc.	500	12,660
Black Box Corp.	16,800	608,832



Blair Corp.	2,200	61,600
# Blockbuster, Inc. Class A	47,000	377,410
* Blonder Tongue Laboratories, Inc.	500	1,625
* Bluegreen Corp.	7,800	91,650
Bob Evans Farms, Inc.	19,600	490,784
* Boca Resorts, Inc.	35,200	675,840
* Bogen Communications International, Inc.	700	3,220
Boise Cascade Corp.	52,800	1,652,112
* Bombay Co., Inc.	9,900	54,450
Bon-Ton Stores, Inc.	3,900	51,441
Books-a-Million, Inc.	5,000	34,650
Borders Group, Inc.	42,100	1,006,190
Borg-Warner, Inc.	46,200	2,066,988
* Borland Software Corp.	9,700	78,861
* Boston Biomedical, Inc.	100	325
* Boston Communications Group, Inc.	5,300	41,605
* Bottomline Technologies, Inc.	1,000	8,540
# Bowater, Inc.	30,200	1,085,086
Bowne & Co., Inc.	29,300	393,206
# Boyd Gaming Corp.	42,300	1,148,445
* Boyds Collection, Ltd.	8,600	21,672
* Brigham Exploration Co.	1,100	8,965
* Brightpoint, Inc.	2,250	29,812
* Brillian Corp.	1,475	12,759
* Broadcom Corp.	42,400	1,150,736
Brookline Bancorp, Inc.	25,850	391,369
* Brookstone, Inc.	3,375	53,156
* Brooktrout, Inc.	3,300	28,182
Brown Shoe Company, Inc.	8,900	236,028
* Bruker BioSciences Corp.	18,800	67,116
Brunswick Corp.	51,400	2,020,534
* Brush Engineered Materials, Inc.	3,000	61,470
* BTU International, Inc.	500	1,875
* Buckeye Technology, Inc.	19,400	206,998
Building Materials Holding Corp.	7,000	158,340
Burlington Coat Factory Warehouse Corp.	51,900	996,999
Burlington Northern Santa Fe Corp.	311,900	11,166,020
Burlington Resources, Inc.	321,400	11,644,322
C & D Technologies, Inc.	10,300	165,830
Cabot Corp.	27,400	1,091,616
Cabot Oil & Gas Corp. Class A	17,100	691,011
* Cache, Inc.	1,050	14,112
* Caesars Entertainment, Inc.	247,700	3,826,965
* Calamp Corp.	1,600	9,360
Calgon Carbon Corp.	32,900	225,365
* California Coastal Communities, Inc.	700	13,993
* Caliper Life Sciences, Inc.	14,800	94,424
Callaway Golf Co.	33,000	398,970

* Callon Petroleum Corp.	11,000	126,610
Cal-Maine Foods, Inc.	16	173
Cambrex Corp.	16,400	353,748
* Candela Corp.	5,400	53,892
* Capital Pacific Holdings, Inc.	5,700	23,085
* Capital Senior Living Corp.	9,600	44,064
* Captaris, Inc.	9,600	47,040
* Caraustar Industries, Inc.	24,100	382,467
* Cardiac Sciences, Inc.	2,100	4,095
* CarMax, Inc.	21,729	425,454
Carpenter Technology Corp.	11,200	496,160
* Carreker Corp.	2,200	22,440
* Carriage Services, Inc. Class A	1,700	7,735
* Carrizo Oil & Gas, Inc.	1,700	13,260
Cascade Corp.	3,500	90,300
* Casella Waste Systems, Inc. Class A	6,400	73,536
Casey's General Stores, Inc.	24,500	404,495
Cash America International, Inc.	19,100	441,974
* Castle (A.M.) & Co.	100	910
* Casual Male Retail Group, Inc.	20,000	117,800
* Catalytica Energy Systems, Inc.	6,900	15,180
Cato Corp. Class A	400	8,460
* Cavalier Homes, Inc.	5,800	28,130
* Cavco Industries, Inc.	3,025	115,313
CBRL Group, Inc.	60,100	1,915,988
CDI Corp.	9,200	193,200
* Celadon Group, Inc.	2,000	33,900
* Celestica, Inc.	562	8,037
* Cell Genesys, Inc.	3,700	30,673
* CellStar Corp.	5,000	24,050
Cendant Corp.	548,579	11,865,764
Centex Corp.	121,000	5,538,170
* Centillium Communications, Inc.	6,300	16,821
* Central Garden & Pet Co.	7,100	222,514
Central Parking Corp.	30,900	502,125
* Century Aluminum Co.	24,600	609,588
* Century Business Services, Inc.	42,800	181,900
CenturyTel, Inc.	3,100	99,789
* Cenveo, Inc.	12,000	37,320
* Ceradyne, Inc.	1,500	58,395
* Ceres Group, Inc.	1,100	5,951
CFS Bancorp, Inc.	2,423	32,783
* Chalone Wine Group, Ltd.	700	7,274
* Champion Enterprises, Inc.	8,800	84,744
* Channell Commercial Corp.	700	2,600
* Charles and Colvard, Ltd.	1,000	6,070
* Charlotte Russe Holding, Inc.	200	2,858
* Charming Shoppes, Inc.	50,800	348,488
* # Chart Industries, Inc.	3	125
* Checkers Drive-In Restaurant, Inc.	3,100	32,984
* # CheckFree Corp.	21,400	583,150

* Checkpoint Systems, Inc.	24,200	365,420
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Chemed Corp.	1,200	65,628
Chemical Financial Corp.	2,100	72,051
Chesapeake Corp.	7,200	164,088
Chesapeake Energy Corp.	143,100	2,022,003
* Children's Place Retail Stores, Inc.	8,300	162,763
* Chiquita Brands International, Inc.	900	16,956
* Chromcraft Revington, Inc.	700	9,170
* Chronimed, Inc.	3,100	20,677
Chubb Corp.	128,600	8,746,086
* Ciber, Inc.	32,200	217,028
CIGNA Corp.	69,000	4,592,640
* Cimarex Energy Co.	6,111	182,902
Cincinnati Financial Corp.	143,745	5,800,111
* CIPHERGEN Biosystems, Inc.	6,900	27,255
* Ciprico, Inc.	400	1,400
CIRCOR International, Inc.	6,750	121,905
Circuit City Stores, Inc.	171,800	2,228,246
Citigroup, Inc.	45,069	2,099,314
Citizens Communications Co.	133,500	1,686,105
Citizens South Banking Corp.	1,742	22,646
City Holding Co.	6,500	203,645
* Clark, Inc.	9,200	123,740
* Clarus Corp.	9,000	84,420
* Clayton Williams Energy, Inc.	6,100	108,702
* Clean Harbors, Inc.	3,200	35,648
Clear Channel Communications, Inc.	576,100	19,305,111
* Cleveland Cliffs, Inc.	4,300	287,025
* # CMS Energy Corp.	25,775	247,440
* CNA Financial Corp.	52,000	1,253,200
* CNA Surety Corp.	14,300	148,720
* # CNET Networks, Inc.	40,100	326,013
Coachmen Industries, Inc.	6,800	105,944
* Cobra Electronics Corp.	1,200	7,800
Coca-Cola Enterprises, Inc.	455,800	9,412,270
* Coherent, Inc.	13,100	333,133
* Coldwater Creek, Inc.	1,350	27,162
* Collins & Aikman Corp.	16,000	74,240
Columbia Banking System, Inc.	7,623	172,204
* Comarco, Inc.	8,700	58,464
* Comcast Corp. Class A	461,469	12,999,582
* Comcast Corp. Special Class A Non-Voting	322,500	8,949,375
# Comerica, Inc.	72,600	4,366,890
* Comfort Systems USA, Inc.	12,700	85,090
Commerce Bancshares, Inc.	1,620	78,295
Commerce Group, Inc.	15,800	757,610
Commercial Capital Bancorp, Inc.	6,669	144,517
Commercial Federal Corp.	34,300	935,361

Commercial Metals Co.	18,600	650,628
* Commonwealth Industries, Inc.	2,900	24,418
* # Commscope, Inc.	21,500	427,205
Community Bank System, Inc.	11,400	291,270
* Community Health Care	700	17,500
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Community West Bancshares	400	3,940
Compass Bancshares, Inc.	2,700	124,875
* Compex Technologies, Inc.	2,000	10,660
* Compucom Systems, Inc.	8,300	37,682
* CompuCredit Corp.	36,500	686,565
* Compudyne Corp.	1,000	9,310
* Computer Access Technology Corp.	14,600	56,210
Computer Associates International, Inc.	176,400	4,272,408
* Computer Horizons Corp.	9,600	37,536
* Computer Network Technology Corp.	3,200	9,888
* Computer Sciences Corp.	38,200	1,770,570
* Computer Task Group, Inc.	5,600	18,200
* Compuware Corp.	151,500	686,295
* Comstock Resources, Inc.	13,700	252,491
* Comtech Telecommunications Corp.	2,700	48,897
* # Comverse Technology, Inc.	237,100	4,151,621
* Concord Camera Corp.	9,900	16,632
* Conexant Systems, Inc.	41,810	62,297
* Conmed Corp.	14,650	358,192
ConocoPhillips	387,194	28,818,849
* Consolidated Graphics, Inc.	5,700	232,845
* Constellation Brands, Inc.	19,300	709,661
* # Continental Airlines, Inc.	7,100	68,515
* Continental Materials Corp.	100	2,920
* # Convera Corp.	8,800	22,880
Cooper Tire & Rubber Co.	40,200	910,128
Coors (Adolph) Co. Class B	16,800	1,150,632
* # Copper Mountain Networks, Inc.	700	4,662
Corn Products International, Inc.	32,200	1,486,030
* Cornell Companies, Inc.	2,400	28,800
* Corning, Inc.	470,500	4,761,460
* Correctional Services Corp.	1,500	4,050
* Corrections Corporation of America	11,900	412,216
Corus Bankshares, Inc.	13,400	574,458
* Cosine Communications, Inc.	800	2,880
Countrywide Financial Corp.	393,198	13,978,189
* Covansys Corp.	21,000	198,450
* Covenant Transport, Inc. Class A	15,100	294,450
* Cox Communications, Inc.	356,500	11,714,590
* Cox Radio, Inc.	15,000	252,150
* # Credit Acceptance Corp.	35,400	662,688
* # Cree Research, Inc.	29,900	747,799
* Cross (A.T.) Co. Class A	1,100	5,797

* Cross Country Healthcare, Inc.	4,500	66,735
* Crown Castle International Corp.	68,300	977,373
* Crown Holdings, Inc.	67,300	652,810
* Crown Media Holdings, Inc.	13,500	99,630
* # Cryolife, Inc.	1,100	6,809
CSS Industries, Inc.	2,550	77,061
CSX Corp.	191,300	6,041,254
CT Communications, Inc.	4,900	67,473
CTS Corp.	16,800	191,520

Cubic Corp.	31,500	771,435
* Culp, Inc.	2,500	18,975
* Cumulus Media, Inc. Class A	15,600	235,560
* # CuraGen Corp.	5,400	28,188
* Curative Health Services, Inc.	2,500	17,950
Curtiss-Wright Corp-Cl B W/I	1,272	65,635
Cutter & Buck, Inc.	3,000	32,760
* Cyberoptics Corp.	600	10,506
* Cybersource Corp.	6,500	33,150
* # Cypress Semiconductor Corp.	46,900	457,744
Cytec Industries, Inc.	13,500	651,240
D & K Healthcare Resources, Inc.	13,600	144,840
D&E Communications, Inc.	2,900	33,060
Dana Corp.	173,300	3,270,171
* Datalink Corp.	12,500	23,750
Datascope Corp.	5,617	202,661
* Datastream Systems, Inc.	3,900	24,843
* Dave and Busters, Inc.	3,900	61,230
* DaVita, Inc.	75,000	2,273,250
* Dawson Geophysical Co.	400	7,920
* # Deckers Outdoor Corp.	1,900	55,784
Deere & Co.	2,500	158,175
* Delphax Technologies, Inc.	400	1,580
Delphi Financial Group, Inc. Class A	14,100	554,412
Delta Financial Corp.	300	1,839
* Denbury Resources, Inc.	24,100	527,790
* Dendreon Corp.	6,400	62,912
* Department 56, Inc.	3,900	60,567
* Devcon International Corp.	300	5,034
Devon Energy Corp.	81,900	5,307,939
# Diamond Offshore Drilling, Inc.	80,300	2,041,226
* DiamondCluster International, Inc.	5,000	57,550
# Diebold, Inc.	200	9,778
* Diedrich Coffee, Inc.	400	1,924
* Digi International, Inc.	4,300	48,375
* Digimarc Corp.	2,400	20,640
* # Digital Angel Corp.	5,900	16,874
* Digital Insight Corp.	7,900	118,184
* Digitas, Inc.	15,500	110,825

Dillards, Inc. Class A	73,900	1,404,100
Dime Community Bancorp, Inc.	19,912	331,137
Dimon, Inc.	55,600	319,144
* Diodes, Inc.	3,000	57,630
* Discovery Partners International	7,800	32,760
# Disney (Walt) Co.	569,400	12,783,030
* Distributed Energy Systems Corp.	2,000	3,860
* Ditech Communications Corp.	13,600	292,672
* Dixie Group, Inc.	11,100	122,100
* Dollar Thrifty Automotive Group, Inc.	22,900	554,180
* Dominion Homes, Inc.	700	14,525
Dominion Resources, Inc.	1,194	77,479
* DoubleClick, Inc.	51,900	272,475

Dover Motorsports, Inc.	3,200	14,560
Downey Financial Corp.	20,800	1,120,496
* Drew Industries, Inc.	700	24,080
* Dril-Quip, Inc.	2,600	51,584
* Drugstore.com, Inc.	26,300	62,857
* Ducommun, Inc.	700	15,169
* DuPont Photomasks, Inc.	600	9,372
* Dura Automotive Systems, Inc.	5,500	45,815
* DUSA Pharmaceuticals, Inc.	10,100	113,221
* Dyax Corp.	15,200	120,688
* Dycom Industries, Inc.	21,399	550,382
* Dynamex, Inc.	700	9,387
* Dynegy, Inc.	69,100	301,276
* E Trade Group, Inc.	212,600	2,504,428
* E.piphany, Inc.	4,600	18,078
# Eagle Materials, Inc.	19,681	1,277,494
Eagle Materials, Inc. Series B	9,015	566,142
Eastman Chemical Co.	22,900	1,065,537
Eastman Kodak Co.	128,300	3,795,114
Eaton Corp.	3,200	193,120
* Edge Petroleum Corp.	2,800	41,160
* Edgewater Technology, Inc.	7,700	37,422
* eFunds Corp.	16,300	242,055
* # EGL, Inc.	12,800	310,144
Electro Rent Corp.	2,500	25,175
* Electro Scientific Industries, Inc.	7,500	155,175
# Electronic Data Systems Corp.	252,100	4,845,362
* # Electronics for Imaging, Inc.	24,000	477,120
* eLoyalty Corp.	900	5,355
* EMC Corp.	26,550	285,943
* Emcor Group, Inc.	1,600	64,960
* EMCORE Corp.	2,400	5,592
* Emisphere Technologies, Inc.	6,000	20,400
* Emmis Communications Corp. Class A	18,800	361,900
* EMS Technologies, Inc.	9,700	155,200

* Emulex Corp.	6,400	67,904
* Encore Medical Corp.	7,100	29,749
* Encore Wire Corp.	7,050	87,843
Energen Corp.	11,300	536,072
* Energy Partners, Ltd.	11,500	175,835
* Enesco Group, Inc.	3,600	29,232
* EnPro Industries, Inc.	3,200	67,072
ENSCO International, Inc.	85,046	2,479,941
* Entravision Communications Corp.	55,400	448,740
* Entrust, Inc.	66,800	179,024
# EOG Resources, Inc.	60,600	3,500,862
* ePlus, Inc.	2,400	27,216
* Esco Technologies, Inc.	5,700	366,795
* Escrow Epresence, Inc.	6,400	832
* ESS Technology, Inc.	10,100	68,882
* Esterline Technologies Corp.	8,200	260,186
* Exar Corp.	15,900	219,261

* Exelixis, Inc.	32,600	254,280
* Exponent, Inc.	500	12,980
* Extreme Networks, Inc.	33,232	154,529
* Exult, Inc.	15,000	77,700
# F.N.B. Corp.	13,200	281,952
Fair, Isaac & Co., Inc.	12,922	347,989
* Fairchild Corp. Class A	8,100	32,400
* Fairchild Semiconductor Corp. Class A	47,466	585,256
* Famous Dave's of America, Inc.	2,100	14,595
Farmer Brothers Co.	5,000	125,000
* Faro Technologies, Inc.	1,400	28,798
FBL Financial Group, Inc. Class A	18,200	470,470
Federated Department Stores, Inc.	171,600	7,447,440
# FedEx Corp.	4,782	392,076
Fidelity National Financial, Inc.	90,335	3,401,113
* Financial Federal Corp.	2,100	69,846
* Financial Industries Corp.	2,444	19,308
Finish Line, Inc. Class A	11,700	339,417
* Finlay Enterprises, Inc.	4,400	82,544
First American Financial Corp.	50,700	1,468,779
* First Cash Financial Services, Inc.	2,700	51,948
First Charter Corp.	7,900	182,569
First Citizens Bancshares, Inc.	3,900	456,339
First Community Bancorp	4,200	170,982
First Community Bancshares, Inc.	3,000	95,730
First Federal Capital Corp.	4,400	130,636
* # First Horizon Pharmaceutical Corp.	5,665	95,399
First Indiana Corp.	7,775	147,336
* First Mariner Bank Corp.	300	4,791
First Merchants Corp.	5,831	142,626
First Niagara Financial Group, Inc.	33,854	426,222

#	First PacTrust Bancorp, Inc.	600	14,190
	First Place Financial Corp.	1,591	29,911
	First Republic Bank	6,800	304,572
	First State Bancorporation	2,000	59,000
*	FirstFed Financial Corp.	7,800	355,680
*	Flanders Corp.	1,900	16,264
* #	Fleetwood Enterprises, Inc.	39,700	506,969
	Florida East Coast Industries, Inc.	9,600	384,192
	Flowers Foods, Inc.	39,150	989,320
*	Flowserve Corp.	35,500	814,370
*	FLYi, Inc.	4,999	23,195
*	FMC Corp.	10,300	476,169
*	FMC Technologies, Inc.	1,719	52,808
	FNB Corp.	700	12,565
*	Foodarama Supermarkets, Inc.	100	4,750
	Foot Locker, Inc.	32,000	715,840
	Ford Motor Co.	1,169,040	16,495,154
*	Forest Oil Corp.	49,750	1,295,987
#	Fortune Brands, Inc.	2,000	146,300
*	Foster (L.B.) Co. Class A	700	5,320
* #	Foster Wheeler, Ltd.	3,500	2,345

*	Fox Entertainment Group, Inc. Class A	115,800	3,142,812
*	FPIC Insurance Group, Inc.	1,800	43,038
	Fremont General Corp.	32,300	651,168
*	Frontier Airlines, Inc.	9,200	82,800
*	Frozen Food Express Industries, Inc.	4,300	30,831
* #	FuelCell Energy, Inc.	12,200	121,512
	Fuller (H.B.) Co.	11,400	300,162
	Furniture Brands International, Inc.	24,200	556,600
	G & K Services, Inc. Class A	4,843	176,334
*	G-III Apparel Group, Ltd.	500	3,225
	GameTech International, Inc.	800	4,032
*	Gardner Denver Machinery, Inc.	5,500	152,515
*	Gateway, Inc.	24,100	105,799
#	GATX Corp.	19,497	525,834
*	Gaylord Entertainment Co.	34,760	1,009,430
*	Gehl Co.	400	7,278
	Gencorp, Inc.	27,600	333,408
*	Gene Logic, Inc.	4,600	15,824
*	General Binding Corp.	2,600	26,026
*	General Communications, Inc. Class A	16,200	138,996
	General Electric Co.	139	4,558
#	General Motors Corp.	336,800	13,913,208
*	Genesee Corp. Class B	100	205
*	Genesis HealthCare Corp.	100	3,109
*	Genesis Microchip, Inc.	9,200	110,032
*	Genlyte Group, Inc.	6,100	364,231
*	Gentiva Health Services, Inc.	2,800	43,344



Genuine Parts Co.	3,800	144,058
Georgia-Pacific Corp.	155,700	5,290,686
* # Getty Images, Inc.	17,800	987,010
* Giant Industries, Inc.	2,200	49,060
Gibraltar Steel Corp.	7,600	243,428
Glatfelter (P.H.) Co.	18,100	229,508
* Global Payment Technologies, Inc.	400	1,624
* Globecomm Systems, Inc.	10,200	57,426
Gold Banc Corp.	4,700	72,850
* # Goodyear Tire & Rubber Co.	52,300	574,254
Goody' s Family Clothing, Inc.	35,300	270,045
* Gottschalks, Inc.	2,400	11,496
* GP Strategies Corp.	7,600	52,972
Granite Construction, Inc.	14,500	330,600
* Graphic Packaging Corp.	3,200	20,640
Gray Television, Inc.	19,640	269,854
Great American Financial Resources, Inc.	2,300	36,409
* Great Atlantic & Pacific Tea Co., Inc.	12,700	82,042
# Great Lakes Chemical Corp.	18,000	470,160
Greenpoint Financial Corp.	58,950	2,596,747
* Grey Wolf, Inc.	15,200	64,600
* Griffin Land & Nurseries, Inc. Class A	400	9,592
* Griffon Corp.	27,170	543,943
* Group 1 Automotive, Inc.	19,100	524,677
* GSI Commerce, Inc.	9,700	90,404

* GTSI Corp.	1,600	12,784
* Guess, Inc.	12,900	195,822
Gulf Island Fabrication, Inc.	2,900	57,884
* Gulfmark Offshore, Inc.	900	13,698
* Ha-Lo Industries, Inc.	19,500	14
* Hain Celestial Group, Inc.	15,100	265,005
Hancock Holding Co.	4,500	139,770
Handleman Co.	25,400	535,940
* Hanger Orthopedic Group, Inc.	9,000	49,050
* # Hanover Compressor Co.	15,100	174,103
Harbor Florida Bancshares, Inc.	5,200	162,656
Harleysville Group, Inc.	11,800	234,348
* Harmonic, Inc.	2,400	14,232
Harrahs Entertainment, Inc.	2,600	125,294
Harris Corp.	17,800	857,248
* Harris Interactive, Inc.	5,600	33,432
Hartford Financial Services Group, Inc.	205,400	12,562,264
* Harvard Bioscience, Inc.	15,300	75,276
* Harvest Natural Resources, Inc.	3,800	50,464
Hasbro, Inc.	229,000	4,243,370
* Hauppauge Digital, Inc.	1,200	4,608
* Hawk Corp.	600	4,290
HCC Insurance Holdings, Inc.	11,800	343,380

* Health Net Inc	18,000	466,920
Healthcare Services Group, Inc.	1,200	21,360
Hearst-Argyle Television, Inc.	43,100	1,045,175
* Hector Communications Corp.	200	4,098
Heico Corp.	8,700	141,897
Heico Corp. Class A	870	10,570
* # Heidrick & Struggles International, Inc.	7,400	197,284
Helmerich & Payne, Inc.	30,700	793,902
* Hercules, Inc.	100	1,372
* Heritage Commerce Corp.	800	12,064
* Herley Industries, Inc.	3,600	66,204
Hewlett-Packard Co.	814,000	14,562,460
* Hexcel Corp.	5,000	65,700
Hibernia Corp.	1,900	51,015
Hilton Hotels Corp.	42,400	756,840
* Hines Horticulture, Inc.	1,600	4,752
HMN Financial, Inc.	3,600	95,400
* HMS Holdings Corp.	4,500	27,180
* Hollywood Entertainment Corp.	15,400	155,386
* Hologic, Inc.	6,500	120,380
Hooper Holmes, Inc.	20,100	82,410
Horace Mann Educators Corp.	16,800	285,096
Horizon Financial Corp.	1,900	36,480
* Horizon Health Corp.	2,000	42,060
* Horizon Offshore, Inc.	7,100	3,976
Horton (D.R.), Inc.	82,755	2,560,440
* Houston Exploration Co.	13,400	688,090
* Hub Group, Inc. Class A	500	13,260
* Hudson Highland Group, Inc.	3,390	93,191

Hughes Supply, Inc.	21,200	1,284,508
* Human Genome Sciences, Inc.	11,700	126,009
* Humana, Inc.	94,100	1,787,900
# Hunt (J.B.) Transport Services, Inc.	50,000	1,695,000
Huntington Bancshares, Inc.	2,500	61,675
* # Hutchinson Technology, Inc.	22,300	542,336
* Huttig Building Products, Inc.	4,400	36,520
* Hypercom Corp.	21,100	154,030
* IAC/InteractiveCorp	214,503	4,892,813
* Ibis Technology Corp.	1,600	8,544
* Identix, Inc.	27,179	125,023
# Idex Corp.	12,750	391,680
* IDT Corp.	10,500	153,510
* IDT Corp. Class B	1,100	16,533
* iGate Capital Corp.	20,600	60,770
IHOP Corp.	7,400	256,780
Ikon Office Solutions, Inc.	100,500	1,133,640
* ILEX Oncology, Inc.	10,099	251,869
* Illumina, Inc.	24,400	140,300

ILX Resorts, Inc.	200	1,800
* Image Entertainment, Inc.	4,800	18,240
# Imation Corp.	31,300	1,077,659
IMC Global, Inc.	56	893
* IMCO Recycling, Inc.	3,900	40,482
* ImmunoGen, Inc.	4,400	22,396
* Impath, Inc.	600	3,000
* Impco Technologies, Inc.	3,700	17,760
* Imperial Sugar Co.	300	4,170
Independence Community Bank Corp.	49,687	1,949,718
# IndyMac Bancorp, Inc.	22,400	772,800
* Inet Technologies, Inc.	9,200	110,676
Infinity Property & Casualty Corp.	9,500	260,490
* InFocus Corp.	6,900	59,064
* Infonet Services Corp.	58,600	91,416
* Informatica Corp.	400	2,368
* Information Holdings, Inc.	6,800	184,552
* Inforte Corp.	6,700	58,618
* InfoSpace, Inc.	8,500	323,000
Ingles Market, Inc. Class A	4,200	47,838
* Ingram Micro, Inc.	71,200	1,055,184
* Innotrac Corp.	200	1,760
* Innovative Solutions & Support, Inc.	1,100	29,392
* Innovex, Inc.	4,500	18,180
* Insight Communications Co., Inc.	15,650	138,346
* Insight Enterprises, Inc.	16,100	257,600
* Insituform Technologies, Inc. Class A	4,500	80,055
* Inspire Pharmaceuticals, Inc.	5,100	73,695
* Instinet Group, Inc.	42,300	208,962
* Insurance Auto Auctions, Inc.	6,900	118,749
Integra Bank Corp.	4,100	83,927
* IntegraMed America, Inc.	200	1,202
* Integrated Device Technology, Inc.	49,000	524,790
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* Integrated Electrical Services, Inc.	35,700	172,074
* Integrated Silicon Solution, Inc.	6,000	47,340
* Interactive Data Corp.	2,200	41,360
* InterCept Group, Inc.	2,400	41,544
* Interface, Inc. Class A	19,800	141,372
* Intergraph Corp.	40,200	1,042,788
* Interland, Inc.	5,400	21,222
* Interlink Electronics, Inc.	1,800	14,940
Internet Corp.	6,700	21,440
International Paper Co.	206,912	8,280,618
* International Rectifier Corp.	25,900	851,074
International Speedway Corp. Class A	1,000	52,900
* Internet Security Systems, Inc.	16,600	238,874
* Interphase Corp.	1,100	11,297
Interpool, Inc.	4,500	85,050

Intersil Corp.	77,900	1,357,797
Interstate Bakeries Corp.	14,600	75,482
* Interstate Hotels & Resorts, Inc.	4,600	19,228
* Interwoven, Inc.	1,000	7,590
* Intest Corp.	600	4,662
* Invitrogen Corp.	30,600	1,514,700
Iomega Corp.	200	868
* # Ionics, Inc.	11,900	311,899
* # IPIX Corp.	1,700	14,059
* Iron Mountain, Inc.	450	13,873
Irwin Financial Corp.	12,300	316,479
* ITLA Capital Corp.	400	16,968
* IXYS Corp.	21,522	142,906
* J & J Snack Foods Corp.	1,700	73,066
* J Net Enterprises, Inc.	600	1,335
J. M. Smucker Co.	3,282	150,906
* Jack in the Box, Inc.	12,000	338,880
* Jaco Electronics, Inc.	1,400	6,384
* Jacuzzi Brands, Inc.	19,300	167,910
* Jakks Pacific, Inc.	4,700	92,026
Janus Capital Group, Inc.	244,500	3,359,430
* Jarden Corp.	1,500	45,435
* JDA Software Group, Inc.	8,900	87,932
Jefferies Group, Inc.	22,800	764,028
Jefferson-Pilot Corp.	64,100	3,070,390
# JLG Industries, Inc.	39,300	544,305
* Jo-Ann Stores, Inc.	800	21,280
* Johnson Outdoors, Inc.	500	9,690
Jones Apparel Group, Inc.	81,400	2,905,166
* Jones Lang LaSalle, Inc.	700	22,855
* # Jos. A. Bank Clothiers, Inc.	2,062	55,612
Joy Global, Inc.	5,000	151,550
JP Morgan Chase & Co.	51,048	2,020,480
* K-Tron International, Inc.	200	4,167
* K2, Inc.	9,924	131,394
* Kadant, Inc.	5,657	106,804
Kaman Corp. Class A	8,132	94,819

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* Kansas City Southern Industries, Inc.	29,300	439,500
KB Home Corp.	1,000	68,770
* Keane, Inc.	26,300	370,830
* Keith Companies, Inc.	2,400	35,064
Kellwood Co.	94,700	3,456,550
Kelly Services, Inc.	13,804	372,708
* # Kemet Corp.	41,500	359,805
Kennametal, Inc.	27,400	1,120,386
* Kennedy-Wilson, Inc.	900	6,637
Kerr-McGee Corp.	62,590	3,303,500
* # Key Energy Group, Inc.	51,500	519,635

KeyCorp	215,100	6,743,385
* Keynote Systems, Inc.	12,100	162,866
* Keystone Automotive Industries, Inc.	4,700	104,340
* Kforce, Inc.	3,656	24,020
Kimball International, Inc. Class B	8,700	118,320
* Kindred Healthcare, Inc.	8,600	222,396
* # King Pharmaceuticals, Inc.	8,300	103,418
* Kirby Corp.	8,300	294,982
Knight Ridder, Inc.	1,700	109,531
* Knight Trading Group, Inc.	77,000	697,620
* Komag, Inc.	300	3,366
* Korn/Ferry International	17,000	302,090
# Kraft Foods, Inc.	329,700	10,313,016
Kronos Worldwide, Inc.	129	4,165
* Kulicke & Soffa Industries, Inc.	8,500	46,580
* La Quinta Corp.	39,200	307,328
La-Z-Boy, Inc.	22,800	352,032
* LaBarge, Inc.	1,900	16,777
* Labor Ready, Inc.	6,700	83,013
* LaCrosse Footwear, Inc.	400	2,988
Ladish Co., Inc.	3,000	25,710
LaFarge North America, Inc.	54,900	2,460,069
* Laidlaw International, Inc.	5,900	92,630
* Lakes Entertainment, Inc.	1,600	15,296
* Lamson & Sessions Co.	12,800	89,984
Lance, Inc.	14,100	215,025
* Lancer Corp.	700	7,126
# Landamerica Financial Group, Inc.	17,100	735,984
* Landec Corp.	3,300	15,675
Landry' s Restaurants, Inc.	25,200	667,044
* Laureate Education, Inc.	33,800	1,155,622
* Lawson Software, Inc.	5,800	32,480
* Layne Christensen Co.	800	12,152
* Lazare Kaplan International, Inc.	500	3,943
* LCC International, Inc. Class A	2,700	9,369
Lear Corp.	56,700	3,054,996
* Lecroy Corp.	1,100	15,631
Leggett and Platt, Inc.	1,800	48,402
Lehman Brothers Holdings, Inc.	65,971	4,874,597
# Lennar Corp. A Shares	34,400	1,575,520
Lennar Corp. B Shares	4,340	184,233

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Lennox International, Inc.	45,700	743,082
* Lesco, Inc.	4,200	52,710
* # Level 3 Communications, Inc.	40,500	106,110
* Lexicon Genetics, Inc.	15,000	90,750
Liberty Corp.	7,600	307,192
* Liberty Media Corp.	1,421,700	12,667,347
* Liberty Media International, Inc. Series A	71,085	2,402,673

* Lightbridge, Inc.	3,300	14,850
Lilly (Eli) & Co.	676	42,892
# Limited Brands, Inc.	164,000	3,293,120
Lincoln National Corp.	92,800	4,203,840
* Linens 'n Things, Inc.	300	7,524
Lithia Motors, Inc. Class A	7,000	148,750
# LNR Property Corp.	27,200	1,702,720
# Lockheed Martin Corp.	133,500	7,179,630
Loews Corp.	175,000	9,940,000
* LogicVision, Inc.	10,600	19,080
* Logility, Inc.	1,000	4,550
Lone Star Steakhouse & Saloon, Inc.	41,400	960,066
* Lone Star Technologies, Inc.	11,300	347,136
Longs Drug Stores Corp.	29,800	723,544
* Longview Fibre Co.	25,400	314,452
Louisiana-Pacific Corp.	130,100	3,208,266
LSI Industries, Inc.	7,350	70,193
* LSI Logic Corp.	177,500	857,325
* LTX Corp.	15,451	79,418
Lubrizol Corp.	21,700	773,605
* Luby' s, Inc.	1,500	9,750
* Lydall, Inc.	4,800	50,352
Lyondell Chemical Co.	80,000	1,575,200
* M & F Worldwide Corp.	4,100	54,530
M/I Schottenstein Homes, Inc.	8,100	316,305
* Mac-Gray Corp.	500	3,310
* Macromedia, Inc.	20,900	405,042
* Madden (Steven), Ltd.	800	14,600
MAF Bancorp, Inc.	14,300	598,169
* Magna Entertainment Corp.	7,000	41,650
* Magnetek, Inc.	4,900	31,899
* Magnum Hunter Resources, Inc.	24,600	250,674
* Main Street & Main, Inc.	2,000	3,360
* MAIR Holdings, Inc.	6,100	50,630
Mandalay Resort Group	39,500	2,679,680
Manor Care, Inc.	29,800	913,966
* Manugistic Group, Inc.	13,300	30,590
# Manulife Financial Corp.	284,353	11,780,745
* Mapinfo Corp.	6,700	64,521
Marathon Oil Corp.	221,100	8,019,297
Marcantile Bankshares Corp.	2,381	113,336
* MarineMax, Inc.	7,200	141,120
* MarketWatch.com, Inc.	16,700	156,980
MarkWest Hydrocarbon, Inc.	660	8,415
Martin Marietta Materials, Inc.	24,700	1,111,253
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Massey Energy Co.	35,800	985,216
* Mastec, Inc.	21,500	116,315
* Material Sciences Corp.	3,900	49,998

* Matria Healthcare, Inc.	2,000	52,840
* Matrix Bancorp, Inc.	500	5,505
* Matrix Service Co.	4,000	17,960
* # Maverick Tube Corp.	14,300	423,566
Maxcor Financial Group, Inc.	3,700	33,115
* # Maxim Pharmaceuticals, Inc.	6,300	42,651
* Maxtor Corp.	139,600	586,320
* Maxwell Technologies, Inc.	700	6,692
* Maxygen, Inc.	5,300	51,728
May Department Stores Co.	151,400	3,710,814
MBIA, Inc.	111,750	6,399,923
* McAfee, Inc.	12,000	237,360
* McDATA Corp.	6,500	33,540
MCG Capital Corp.	9,200	159,160
McGrath Rent Corp.	3,004	103,007
McKesson Corp.	161,900	5,010,805
McRae Industries, Inc. Class A	2,200	18,810
MDC Holdings, Inc.	15,665	1,078,535
* Meade Instruments Corp.	16,000	49,440
* Meadowbrook Insurance Group, Inc.	2,200	10,428
MeadWestvaco Corp.	104,900	3,162,735
* Medarex, Inc.	18,200	103,558
* MedCath Corp.	1,000	15,710
* Medco Health Solutions, Inc.	55,100	1,720,773
Media General, Inc. Class A	13,800	803,022
* Medquist, Inc.	8,300	89,018
* MEDTOX Scientific, Inc.	3,750	26,250
* Mens Warehouse, Inc.	12,700	355,600
* Merix Corp.	9,400	93,624
Merrill Lynch & Co., Inc.	28,800	1,470,816
* Merrimac Industries, Inc.	1,100	9,295
* Mesa Air Group, Inc.	12,000	76,860
* Meta Group, Inc.	2,900	13,775
* Metals USA, Inc.	1,000	16,120
MetLife, Inc.	759,500	28,291,375
* Metris Companies, Inc.	10,600	86,708
* Metro-Goldwyn-Mayer, Inc.	186,200	2,122,680
* Metrologic Instruments, Inc.	7,200	103,608
MGIC Investment Corp.	111,100	7,584,797
* MGM Grand, Inc.	91,900	3,799,146
Michaels Stores, Inc.	30,800	1,765,764
* Micro Linear Corp.	4,200	23,436
* Micromuse, Inc.	22,000	87,340
* Micron Technology, Inc.	228,000	2,624,280
* Microsemi Corp.	18,400	198,536
* Microtune, Inc.	5,600	27,776
Middleby Corp.	600	30,072
Midland Co.	2,000	53,640
* # Midway Games, Inc.	3,200	38,624

* Millennium Chemicals, Inc.	900	16,785
* Millennium Pharmaceuticals, Inc.	131,300	1,561,157
* Miller Industries, Inc.	8,700	77,343
Mine Safety Appliances Co.	3,900	154,167
Minerals Technologies, Inc.	18,600	1,044,762
* MIPS Technologies, Inc.	2,700	13,770
* # Misonix, Inc.	4,500	28,125
* Mission Resources Corp.	5,400	25,326
* MKS Instruments, Inc.	16,200	217,728
* Mobile Mini, Inc.	5,900	160,775
* Mobius Management Systems, Inc.	1,300	8,125
Modine Manufacturing Co.	15,100	449,980
* Modtech Holdings, Inc.	1,800	13,158
* Moldflow Corp.	2,000	24,000
* Molecular Devices Corp.	4,600	105,800
Monaco Coach Corp.	3,200	68,768
* Mondavi (Robert) Corp. Class A	4,800	197,328
* Monro Muffler Brake, Inc.	900	18,486
Monsanto Co.	119,100	4,359,060
* Monster Worldwide, Inc.	45,200	914,396
* Monterey Pasta Co.	7,500	22,500
* Moog, Inc. Class A	5,175	183,971
Movado Group, Inc.	13,200	189,420
# Movie Gallery, Inc.	17,200	309,428
* MPS Group, Inc.	86,100	768,873
* MRO Software, Inc.	33,300	316,017
* MSC Software Corp.	8,500	61,965
Mueller Industries, Inc.	17,200	675,788
Myers Industries, Inc.	11,850	134,853
* Nabi Biopharmaceuticals	16,200	189,216
Nacco Industries, Inc. Class A	7,300	578,598
* Nanometrics, Inc.	2,200	21,648
* # Napco Security Systems, Inc.	400	3,308
Nash-Finch Co.	5,500	162,415
* Nashua Corp.	400	4,120
* NATCO Group, Inc. Class A	1,500	11,880
National City Corp.	5,788	218,729
* National RV Holdings, Inc.	1,800	23,904
* National Semiconductor Corp.	10,000	133,300
* National Western Life Insurance Co. Class A	900	141,867
Nationwide Financial Services, Inc.	32,100	1,116,759
* Natrol, Inc.	900	2,457
Nature' s Sunshine Products, Inc.	100	1,479
* Natus Medical, Inc.	3,300	19,437
* Navigant International, Inc.	6,200	99,572
* Navigators Group, Inc.	700	20,468
* NCI Building Systems, Inc.	14,800	454,064
* NCO Group, Inc.	13,197	337,315
* NCR Corp.	6,300	278,271
Neiman Marcus Group, Inc.	13,700	728,840



* Nektar Therapeutics	21,400	272,636
* Neoforma, Inc.	200	2,040
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* NEON Systems, Inc.	700	2,471
* Neopharm, Inc.	1,610	9,129
* NES Rentals Holdings, Inc.	5	40
* Netegrity, Inc.	8,300	50,381
* NetIQ Corp.	1,600	15,392
* Netopia, Inc.	300	764
* NetRatings, Inc.	33,900	524,094
* Netscout System, Inc.	22,100	125,749
* NetSolve, Inc.	3,200	25,344
* Network Equipment Technologies, Inc.	26,700	178,089
# New Century Financial Corp.	11,400	611,496
New Jersey Resources Corp.	5,500	224,675
New York Community Bancorp Inc.	91,300	1,949,255
* Newfield Exploration Co.	23,890	1,322,312
* NewMarket Corp.	2,100	43,449
# Newmont Mining Corp.	2,294	101,831
* Newpark Resources, Inc.	26,000	148,200
* Newport Corp.	24,700	308,750
* NIC, Inc.	8,000	43,280
NL Industries, Inc.	14,500	209,670
* NMT Medical, Inc.	1,500	5,025
* Nobel Learning Communities, Inc.	400	2,812
Noble Energy, Inc.	18,700	962,676
Nordstrom, Inc.	1,900	70,547
Norfolk Southern Corp.	339,800	9,650,320
* North American Scientific, Inc.	5,800	42,862
Northrop Grumman Corp.	234,224	12,097,670
Northwest Bancorp, Inc.	2,300	49,358
* Northwest Pipe Co.	500	8,405
* Novell, Inc.	205,000	1,209,500
* Nu Horizons Electronics Corp.	12,600	80,010
Nucor Corp.	35,800	2,802,782
* Nutraceutical International Corp.	2,200	30,954
* Nuvelo, Inc.	21	187
NWH, Inc.	3,600	58,320
* NYFIX, Inc.	9,700	51,410
* O' Charleys, Inc.	3,408	55,346
* O.I. Corp.	200	1,680
* Obie Media Corp.	400	1,720
* # OCA, Inc.	8,400	42,924
Occidental Petroleum Corp.	15,100	779,915
OceanFirst Financial Corp.	2,400	54,792
* Ocular Sciences, Inc.	1,900	82,840
* # Ocwen Financial Corp.	39,300	356,058
# Odyssey Re Holdings Corp.	52,000	1,140,880
* # Office Depot, Inc.	215,300	3,446,953

* Offshore Logistics, Inc.	16,400	488,720
* Ohio Casualty Corp.	48,700	981,305
* Oil States International, Inc.	17,700	284,970
* Old Dominion Freight Lines, Inc.	450	12,650
Old Republic International Corp.	103,650	2,440,958
Olin Corp.	448	7,567

* Olympic Steel, Inc.	2,500	50,625
* OM Group, Inc.	9,300	316,665
* Omega Protein Corp.	2,500	21,200
Omnicare, Inc.	64,800	1,875,312
* Omnova Solutions, Inc.	10,500	61,845
* # Oneida, Ltd.	2,600	3,874
* # Onvia.com, Inc.	200	1,128
Onyx Acceptance Corp.	400	6,224
* Onyx Pharmaceuticals, Inc.	5,600	207,984
* OPENT Technologies, Inc.	23,600	214,524
* Openwave Systems, Inc.	10,900	101,588
* Opinion Research Corp.	5,300	32,966
Option Care, Inc.	5,000	78,650
* Orbital Sciences Corp.	37,313	398,130
* Oregon Steel Mills, Inc.	5,500	79,640
* Orleans Homebuilders, Inc.	600	13,158
* OSI Systems, Inc.	1,400	20,384
* Osteotech, Inc.	4,100	17,343
* Overland Storage, Inc.	2,800	36,680
Overseas Shipholding Group, Inc.	21,300	915,900
* Owens-Illinois, Inc.	81,700	1,311,285
* OYO Geospace Corp.	900	15,192
Paccar, Inc.	3,825	230,227
* Pacific Mercantile Bancorp	1,000	11,445
* Pacificare Health Systems, Inc.	31,600	1,030,476
* Packeteer, Inc.	7,100	71,213
* Pactiv Corp.	1,800	42,570
* Pain Therapeutics, Inc.	10,700	74,900
* # Palm Harbor Homes, Inc.	6,800	111,248
* # Palmone, Inc.	4,015	131,090
* Palmsource, Inc.	1,243	27,980
* PAM Transportation Services, Inc.	400	7,424
* Panavision, Inc.	600	3,900
* Par Technology Corp.	600	5,394
* Paradyne Networks Corp.	10,200	44,064
* Parallel Petroleum Corp.	4,500	22,320
* Parexel International Corp.	7,400	142,450
Park Electrochemical Corp.	3,400	75,310
* Parker Drilling Co.	17,300	56,052
Parker-Hannifin Corp.	2,600	141,362
* Park-Ohio Holdings Corp.	2,800	48,384
* Parlex Corp.	3,300	19,470

* Pathmark Stores, Inc.	4,400	31,152
* Patriot Transportation Holding, Inc.	200	6,700
* Paxar Corp.	11,000	222,640
* Payless ShoeSource, Inc.	7,300	84,680
* PC Connection, Inc.	17,661	116,563
* PC Mall, Inc.	2,300	30,084
* PC-Tel, Inc.	7,700	69,993
* PDI, Inc.	3,300	79,497
# Peabody Energy Corp.	34,900	1,860,868
* Pediatrix Medical Group, Inc.	5,100	357,510
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* # Pegasus Communications Corp.	3,200	31,712
* Pegasus Solutions, Inc.	9,200	115,276
* Pegasystems, Inc.	23,000	146,050
Pelican Financial, Inc.	300	1,476
* Pemstar, Inc.	6,700	11,792
Penn Virginia Corp.	2,400	82,704
Penn-America Group, Inc.	3,400	44,404
Penney (J.C.) Co., Inc.	235,400	9,020,528
Pep Boys - Manny, Moe & Jack	62,500	993,750
PepsiAmericas, Inc.	169,900	3,370,816
* # Performance Food Group Co.	5,700	125,400
* Performance Technologies, Inc.	1,400	8,386
* Pericom Semiconductor Corp.	8,200	80,852
PerkinElmer, Inc.	66,000	1,153,680
Perrigo Co.	2,700	53,028
* Perry Ellis International, Inc.	600	13,554
* Petrocorp, Inc. Escrow Shares	900	54
* Petroleum Development Corp.	4,900	152,047
PetSmart, Inc.	78,300	2,197,098
PFF Bancorp, Inc.	21,000	774,900
* Pharmacopia Drug Discovery, Inc.	7,900	41,554
* Pharmacyclics, Inc.	2,900	30,189
Phelps Dodge Corp.	70,800	5,774,448
Phillips-Van Heusen Corp.	14,700	296,352
* Phoenix Technologies, Ltd.	7,400	39,886
* Photon Dynamics, Inc.	3,800	85,386
* Photronics, Inc.	11,200	160,720
* Piccadilly Cafeterias, Inc.	1,800	0
* Pico Holdings, Inc.	9,700	168,683
Pier 1 Imports, Inc.	18,600	322,710
# Pilgrims Pride Corp. Class B	30,700	780,394
* Pinnacle Entertainment, Inc.	5,400	66,960
* Pinnacle Systems, Inc.	21,300	79,662
# Pioneer Natural Resources Co.	50,700	1,695,915
* Piper Jaffray Companies, Inc.	2,100	90,510
* Pixelworks, Inc.	10,700	111,708
* Plains Exploration & Production Co.	20,910	405,863
* Planar Systems, Inc.	800	9,088

* Plato Learning, Inc.	13,300	109,060
* Plexus Corp.	13,500	159,165
* PLX Technology, Inc.	3,800	23,864
PMA Capital Corp. Class A	3,900	27,495
PMI Group, Inc.	117,100	4,863,163
Pogo Producing Co.	39,900	1,754,802
* Polycom, Inc.	40,400	789,012
PolyMedica Corp.	10,600	322,346
* Polyone Corp.	1,500	10,650
* Pomeroy IT Solutions, Inc.	10,400	135,096
Pope & Talbot, Inc.	5,100	93,993
Potlatch Corp.	11,800	506,220
* Powell Industries, Inc.	1,400	23,100
* Power-One, Inc.	22,100	165,971

* Powerwave Technologies, Inc.	20,400	123,420
* PRAECIS Pharmaceuticals, Inc.	18,600	43,710
Precision Castparts Corp.	51,955	2,862,201
Preformed Line Products Co.	300	6,750
* Premier Financial Bancorp	400	3,564
Presidential Life Corp.	13,048	228,992
* Presstek, Inc.	16,700	145,958
* PRG-Schultz International, Inc.	3,597	20,395
* Price Communications Corp.	12,038	180,811
* # Pride International, Inc.	78,700	1,444,932
* Prime Hospitality Corp.	31,800	382,236
* Prime Medical Services, Inc.	7,900	57,662
Principal Financial Group, Inc.	309,100	10,728,861
* # Proassurance Corp.	15,200	513,152
* # Procom Technology, Inc.	900	635
* Progenics Pharmaceuticals, Inc.	1,400	14,784
* Protection One, Inc.	22,600	4,520
Protective Life Corp.	37,600	1,471,288
* # Protein Design Labs, Inc.	30,500	559,065
Providence & Worcester Railroad Co.	1,500	14,618
Provident Financial Holdings, Inc.	675	16,065
Provident Financial Services, Inc.	3,828	68,368
* Providian Financial Corp.	117,300	1,693,812
* Province Healthcare Co.	14,300	279,422
Prudential Financial, Inc.	506,200	23,376,316
* PSS World Medical, Inc.	64,000	690,560
* PTEK Holdings, Inc.	8,400	71,988
Pulitzer, Inc.	3,700	180,190
Pulte Homes Inc.	141,022	8,313,247
* PW Eagle, Inc.	500	1,350
Quaker Fabric Corp.	5,800	38,628
# Quanex Corp.	12,100	557,568
* Quanta Services, Inc.	18,400	118,128
* Quantum Corp.- DLT	12,500	29,375

Questar Corp.	37,800	1,537,704
* Quicklogic Corp.	2,100	5,525
* Quidel Corp.	1,600	5,824
* Quovadx, Inc.	6,564	11,946
* Qwest Communications International, Inc.	97,900	282,931
# Radian Group, Inc.	123,804	5,484,517
* Radio One, Inc.	12,500	195,863
* RadiSys Corp.	7,200	83,520
* Railamerica, Inc.	23,700	276,105
* Ralcorp Holdings, Inc.	5,100	185,793
Range Resources Corp.	20,600	309,000
Raytheon Co.	285,400	9,911,942
* RC2 Corp.	3,900	123,279
* RCM Technologies, Inc.	800	3,489
* # RCN Corp.	18,600	1,311
* # RealNetworks , Inc.	43,700	217,189
* Redhook Ale Brewery, Inc.	5,900	17,936
# Reebok International, Ltd.	27,200	923,984

Regal-Beloit Corp.	10,500	231,630
* Regent Communications, Inc.	34,600	199,296
# Regions Financial Corp.	104,237	3,365,813
* Register.Com, Inc.	5,600	32,200
# Reinsurance Group of America, Inc.	39,900	1,590,015
Reliance Steel & Aluminum Co.	14,600	553,924
* Reliant Resources, Inc.	124,900	1,244,004
* Remec, Inc.	11,600	60,204
* RemedyTemp, Inc.	3,300	25,872
* Rent-Way, Inc.	9,500	69,350
* Republic First Bancorp, Inc.	550	7,150
* Res-Care, Inc.	1,610	17,034
Resource America, Inc.	16,600	365,200
* Respironics, Inc.	6,200	329,840
* Restoration Hardware, Inc.	4,500	27,855
* Retail Ventures, Inc.	2,900	19,836
* Retek, Inc.	16,500	62,205
* Rex Stores Corp.	4,250	53,975
Reynolds American, Inc.	44,400	3,352,200
* RF Monolithics, Inc.	8,100	57,591
Richardson Electronics, Ltd.	13,800	114,954
# Riggs National Corp.	20,700	486,450
* Riviera Holdings Corp.	300	3,228
RLI Corp.	12,400	458,676
Robbins & Myers, Inc.	6,800	129,880
Rock of Ages Co.	300	2,325
* # Rockford Corp.	3,600	16,992
Rock-Tenn Co. Class A	16,700	240,480
* Rocky Shoes & Boots, Inc.	300	5,760
* Rofin-Sinar Technologies, Inc.	800	22,480

Rohm & Haas Co.	1,000	40,530
* Rowan Companies, Inc.	123,500	3,003,520
RPM, Inc.	92,000	1,454,520
* # RSA Security, Inc.	24,400	363,316
* RTI International Metals, Inc.	20,900	311,201
* Rubio' s Restaurants, Inc.	3,400	29,410
Ruddick Corp.	11,800	225,026
* Rush Enterprises, Inc. Class A	500	5,225
* Rush Enterprises, Inc. Class B	500	5,770
Russ Berrie & Co., Inc.	10,100	194,930
Russell Corp.	25,800	460,788
* Ryan' s Restaurant Group, Inc.	43,050	591,507
Ryder System, Inc.	83,000	3,636,230
Ryerson Tull, Inc.	12,300	196,062
# Ryland Group, Inc.	11,000	969,650
Sabre Holdings Corp.	47,100	1,083,300
Safeco Corp.	107,900	5,197,543
* Safeguard Scientifics, Inc.	23,100	41,118
* SafeNet, Inc.	2,318	65,947
Saint Paul Companies, Inc.	125,700	4,360,533
Saks, Inc.	129,550	1,539,054
* San Filippo (John B.) & Son, Inc.	400	11,320

Sanders Morris Harris Group, Inc.	1,100	13,156
* Sandisk Corp.	47,000	1,097,450
* Sangamo BioSciences, Inc.	28,600	125,554
* Sanmina Corp.	170,700	1,181,244
Saucony, Inc. Class B	300	6,948
Sauer-Danfoss, Inc.	6,000	106,200
* Savient Pharmaceuticals, Inc.	11,289	24,723
SBC Communications, Inc.	1,562,300	40,291,717
* ScanSoft, Inc.	2,300	9,821
* Schein (Henry), Inc.	16,900	1,052,532
* Scholastic Corp.	4,100	119,925
Schulman (A.), Inc.	26,300	527,578
Schweitzer-Maudoit International, Inc.	8,100	246,321
Scientific-Atlanta, Inc.	46,700	1,272,108
* SCM Microsystems, Inc.	7,900	22,515
* SCS Transportation, Inc.	11,200	207,872
Seaboard Corp.	1,100	585,255
* Seabulk International, Inc.	7,641	68,234
* Seachange International, Inc.	7,500	114,600
* # Seacor Smit, Inc.	12,550	541,784
Seagate Tax Refund Escrow Shares	2,700	0
* Sealed Air Corp.	39,700	1,950,064
# Sears, Roebuck & Co.	160,700	6,151,596
* Selectica, Inc.	29,900	113,321
# Selective Insurance Group, Inc.	22,600	780,378
* Semitool, Inc.	26,400	201,696

* SEMX Corp.	100	8
# Sensient Technologies Corp.	18,500	388,500
* Sequa Corp. Class A	3,300	175,692
* Sequa Corp. Class B	900	49,500
* Serologicals Corp.	27,200	569,568
* Service Corp. International	178,300	1,071,583
* SFBC International, Inc.	1,500	40,500
* Sharper Image Corp.	2,300	41,285
* Shaw Group, Inc.	6,100	62,769
# Sherwin-Williams Co.	3,500	144,550
* Shiloh Industries, Inc.	4,000	57,560
* Shoe Carnival, Inc.	3,000	34,410
* Shopko Stores, Inc.	16,100	272,412
* Silicon Storage Technology, Inc.	32,300	186,371
* # Silicon Valley Bancshares	13,700	511,695
Simmons First National Corp. Class A	4,411	109,437
* SimpleTech, Inc.	7,500	28,425
Sinclair Broadcast Group, Inc. Class A	29,200	233,600
* Sipex Corp.	30,000	143,100
* Sitel Corp.	2,000	4,260
* Six Flags, Inc.	29,600	164,872
* Skechers U.S.A., Inc. Class A	5,300	70,490
Skyline Corp.	1,000	38,200
Skywest, Inc.	26,800	385,652
* # Skyworks Solutions, Inc.	55,980	466,313
* SL Industries, Inc.	400	4,508

* Smart & Final Food, Inc.	7,800	127,218
* Smith & Wollensky Restaurant Group, Inc.	3,700	21,090
Smith (A.O.) Corp.	13,400	327,228
Smith (A.O.) Corp. Convertible Class A	2,200	53,724
* Smithfield Foods, Inc.	60,100	1,544,570
* Smurfit-Stone Container Corp.	219,600	3,895,704
Snap-On, Inc.	23,600	749,772
* Sola International, Inc.	10,100	194,930
* Solectron Corp.	370,900	1,913,844
Sonic Automotive, Inc.	23,300	484,640
* SonicWALL, Inc.	41,100	221,940
Sound Federal Bancorp, Inc.	2,900	41,818
* Source Information Management, Inc.	11,400	99,978
* Sourcecorp, Inc.	6,000	132,900
South Financial Group, Inc.	30,508	867,648
South Jersey Industries, Inc.	5,500	248,600
* Southern Energy Homes, Inc.	3,200	13,360
* # Southern Union Co.	24,657	460,842
# Southwest Airlines Co.	214,500	3,178,890
* Southwestern Energy Co.	11,300	401,941
Sovereign Bancorp, Inc.	205,918	4,501,367
* Spartan Stores, Inc.	6,700	27,336

Spartech Corp.	7,400	179,302
* Specialty Laboratories, Inc.	6,900	77,280
* Spectrum Control, Inc.	3,500	27,860
* Spherion Corp.	23,900	174,948
* Spinnaker Exploration Co.	10,600	361,884
* Sport Chalet, Inc.	500	6,500
Sprint Corp.	875,888	17,237,476
# SPX Corp.	43,200	1,576,368
SS&C Technologies, Inc.	1,650	27,093
St. Joe Corp.	1,900	91,960
* Staar Surgical Co.	8,200	39,114
* Stamps.com, Inc.	10,650	158,898
StanCorp Financial Group, Inc.	23,600	1,711,000
Standard Commercial Corp.	3,400	52,020
* Standard Management Corp.	700	2,331
* Standard Microsystems Corp.	7,300	115,851
Standard Motor Products, Inc. Class A	6,100	87,169
Standard Pacific Corp.	19,700	994,259
Standard Register Co.	15,000	156,750
Starwood Hotels and Resorts Worldwide, Inc.	105,800	4,676,360
# State Auto Financial Corp.	15,100	454,359
# Steel Dynamics, Inc.	31,400	984,704
Steel Technologies, Inc.	6,100	122,549
Steelcase, Inc. Class A	42,100	570,455
* Stein Mart, Inc.	10,400	170,040
* Steinway Musical Instruments, Inc.	600	17,046
* Stellent, Inc.	8,200	56,662
Stepan Co.	1,100	24,970
* Sterling Financial Corp.	11,259	373,348
Stewart & Stevenson Services, Inc.	12,900	215,559

* Stewart Enterprises, Inc.	36,500	248,565
Stewart Information Services Corp.	12,000	438,480
* Stillwater Mining Co.	10,200	146,064
* Stone Energy Corp.	12,500	520,000
* Stoneridge, Inc.	16,300	242,055
* # Storage Technology Corp.	50,100	1,214,925
* Stratasys, Inc.	600	14,958
Strategic Distribution, Inc.	200	3,000
* Stratus Properties, Inc.	500	6,531
Stride Rite Corp.	30,089	297,279
* Suburban Lodges of America, Inc. Escrow Shares	900	0
* Summa Industries, Inc.	2,200	21,892
* Sun Bancorp, Inc.	800	17,280
* Sun Microsystems, Inc.	932,000	3,578,880
Sunoco, Inc.	29,300	1,801,950
* # Sunrise Senior Living, Inc.	10,100	357,742
Sunrise Telecom, Inc.	13,300	35,245
# Superior Industries International, Inc.	11,700	370,890



Supervalu, Inc.	71,300	1,879,468
Supreme Industries, Inc.	610	3,764
SureWest Communications	3,824	104,739
Susquehanna Bancshares, Inc.	10,700	256,800
* Swift Energy Corp.	25,900	527,065
* Swift Transportation, Inc.	15,520	282,154
SWS Group, Inc.	10,800	158,220
* Sycamore Networks, Inc.	119,400	454,914
* Sykes Enterprises, Inc.	14,700	66,738
* Symmetricom, Inc.	17,642	141,842
* Syms Corp.	5,500	54,725
Sypris Solutions, Inc.	7,925	98,587
Tasty Baking Co.	3,800	30,362
TB Woods Corp.	5,400	32,513
* TBC Corp.	9,400	204,544
* Tech Data Corp.	26,200	986,692
* TechTeam Global, Inc.	5,000	49,300
Tecumseh Products Co. Class A	4,484	184,517
Teleflex, Inc.	20,300	887,719
Telephone & Data Systems, Inc.	40,300	3,107,130
* Teletech Holdings, Inc.	25,200	207,648
* # Tellabs, Inc.	197,000	1,786,790
* Telular Corp.	3,400	19,482
Temple-Inland, Inc.	26,900	1,836,732
* Tenet Healthcare Corp.	94,550	985,211
* Teradyne, Inc.	74,300	956,241
* Terex Corp.	42,500	1,535,525
* Terra Industries, Inc.	34,300	257,250
* Tesoro Petroleum Corp.	16,700	395,456
* # Tetra Tech, Inc.	18,600	330,522
* Tetra Technologies, Inc.	8,400	227,220
Texas Genco Holdings, Inc.	45,500	2,106,650
Texas Industries, Inc.	23,600	1,033,680
Textron, Inc.	67,600	4,291,924

* The Banc Corp.	4,200	27,090
The Brink's Co.	20,300	584,640
* The DIRECTV Group, Inc.	26,179	415,461
* The Dress Barn, Inc.	14,800	245,236
* The Geo Group, Inc.	2,000	39,000
The Marcus Corp.	9,600	182,400
The Phoenix Companies, Inc.	38,700	407,511
* The Sports Authority, Inc.	8,103	172,027
* The Washtenaw Group, Inc.	300	888
* Theragenics Corp.	3,100	11,625
* Thermo-Electron Corp.	48,545	1,275,277
* TheStreet.com, Inc.	6,700	22,780
* Third Wave Technologies	16,800	84,672
Thomas & Betts Corp.	73,600	1,810,560

Thomas Industries, Inc.	6,600	202,950
* # Thoratec Corp.	49,800	489,036
* THQ, Inc.	12,838	243,794
* Three-Five Systems, Inc.	5,900	17,287
* # TIBCO Software, Inc.	72,900	460,728
Tidewater, Inc.	32,500	948,350
TierOne Corp.	6,100	130,174
* Time Warner Telecom, Inc.	11,400	52,326
* Time Warner, Inc.	923,500	15,099,225
# Timken Co.	43,600	1,013,700
* Titan Corp.	12,100	160,204
Todd Shipyards Corp.	1,100	17,490
* # Toll Brothers, Inc.	34,400	1,527,016
* Tollgrade Communications, Inc.	4,400	36,564
Topps, Inc.	8,700	81,519
Torchmark Corp.	79,000	4,066,920
* # Toreador Resources Corp.	500	3,745
* Toys R Us, Inc.	147,400	2,393,776
Traffix, Inc.	18,100	116,202
* Trammell Crow Co.	32,400	430,272
* Trans World Entertainment Corp.	40,100	399,797
Transatlantic Holdings, Inc.	2,800	152,040
* Transkaryotic Therapies, Inc.	9,400	148,050
* Transmontaigne Oil Co.	11,700	78,858
* Transport Corp. of America	500	3,950
* Transpro, Inc.	8,100	44,550
* TRC Companies, Inc.	2,700	47,115
Tredegar Industries, Inc.	17,000	294,440
* Triad Guaranty, Inc.	5,600	311,920
* Triad Hospitals, Inc.	30,562	971,566
Triarc Companies, Inc. Class A	6,300	68,292
Tribune Co.	204,500	8,537,875
* Trident Microsystems, Inc.	4,800	65,184
Trinity Industries, Inc.	25,800	715,950
* TriPath Imaging, Inc.	19,800	152,460
* Triquint Semiconductor, Inc.	31,700	120,460
* Triumph Group, Inc.	5,600	180,320
* TriZetto Group, Inc.	29,900	184,483
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* TTM Technologies, Inc.	12,400	116,932
* Tufco Technologies, Inc.	300	2,232
* Tyler Technologies, Inc.	25,700	233,870
Tyson Foods, Inc. Class A	188,330	3,103,678
* U.S. Concrete, Inc.	11,700	71,136
* U.S. Xpress Enterprises, Inc. Class A	800	13,304
UICI	45,600	1,268,136
* Ulticom, Inc.	21,900	209,364
* Ultratech Stepper, Inc.	5,500	87,560
UMB Financial Corp.	9,870	476,228

Umpqua Holdings Corp.	8,200	189,666
Unifirst Corp.	4,600	132,158
Union Pacific Corp.	211,600	12,084,476
Unionbancal Corp.	1,000	59,460
* Unisys Corp.	68,700	689,748
* Unit Corp.	15,400	483,560
United Auto Group, Inc.	21,600	523,368
United Community Financial Corp.	34,000	380,120
* United Online, Inc.	23,700	227,046
* # United Rentals, Inc.	60,100	882,869
* United States Cellular Corp.	32,800	1,320,200
United States Steel Corp.	63,300	2,336,403
* # United Stationers, Inc.	10,400	428,168
* United Therapeutics Corp.	7,700	228,767
Unitrin, Inc.	33,100	1,388,545
Unity Bancorp, Inc.	1,543	19,480
* Universal American Financial Corp.	52,900	603,589
* Universal Compression Holdings, Inc.	10,800	354,348
Universal Corp.	9,200	415,196
Universal Forest Products, Inc.	16,700	499,163
* Universal Stainless & Alloy Products, Inc.	500	6,610
* # Univision Communications, Inc. Class A	42,730	1,410,090
* # Unova, Inc.	29,400	428,652
# UnumProvident Corp.	171,300	2,771,634
* Urologix, Inc.	12,600	126,756
* URS Corp.	12,600	311,220
* USA Truck, Inc.	2,100	22,680
Usec, Inc.	56,800	483,936
USF Corp.	12,600	431,676
* Vail Resorts, Inc.	10,900	197,944
Valero Energy Corp.	95,700	6,319,071
Valhi, Inc.	43,000	627,800
Valmont Industries, Inc.	2,900	57,246
* Valpey Fisher Corp.	100	339
* ValueClick, Inc.	26,600	192,318
* Valuevision Media, Inc. Class A	9,800	122,402
* Varco International, Inc.	4,500	109,260
* Variflex, Inc.	300	2,271
* Vastera, Inc.	11,800	22,184
* Veeco Instruments, Inc.	16,900	327,184
* VeriSign, Inc.	96,300	1,671,768
* # Veritas DGC, Inc.	4,200	98,406

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* Veritas Software Co.	1	17
* Verity, Inc.	7,000	80,150
Verizon Communications, Inc.	235,900	9,259,075
Vesta Insurance Group, Inc.	9,400	44,744
# Viacom, Inc. Class A	85,800	2,905,188
Viacom, Inc. Class B	1,187,200	39,545,632

* Viad Corp.	7,500	178,575
* Viasat, Inc.	11,300	223,966
* Viasys Healthcare, Inc.	3,717	54,082
* Vicon Industries, Inc.	300	1,410
Vicor Corp.	16,500	195,360
# Video Display Corp.	300	10,845
Vintage Petroleum, Inc.	70,000	1,148,000
* Vishay Intertechnology, Inc.	78,711	1,003,565
# Visteon Corp.	56,700	529,011
* Vitesse Semiconductor, Inc.	49,700	125,244
* Volt Information Sciences, Inc.	15,600	415,272
* Vyyo, Inc.	1,400	7,491
Wachovia Corp.	6,232	292,343
Walter Industries, Inc.	30,140	447,278
Washington Federal, Inc.	29,800	767,648
Washington Mutual, Inc.	383,500	14,891,305
* Waste Connections, Inc.	14,550	427,043
Waste Industries USA, Inc.	16,100	172,270
* WatchGuard Technologies, Inc.	15,700	74,418
* Water Pik Technologies, Inc.	6,100	81,618
Watsco, Inc. Class A	23,900	695,012
* Watson Pharmaceuticals, Inc.	58,200	1,602,828
Watts Water Technologies, Inc.	9,300	236,778
Wausau-Mosinee Paper Corp.	29,200	457,272
Waypoint Financial Corp.	3,045	83,890
* WCI Communities, Inc.	4,700	112,706
* WebMD Corp.	169,600	1,234,688
Webster Financial Corp.	20,100	988,920
Weis Markets, Inc.	3,500	117,320
Wellman, Inc.	9,500	70,205
Werner Enterprises, Inc.	43,332	767,843
Wesbanco, Inc.	5,600	155,120
Wesco Financial Corp.	1,110	384,060
* WESCO International, Inc.	900	18,216
* West Marine, Inc.	8,100	146,529
* Westaff, Inc.	3,700	11,104
* Westcoast Hospitality Corp.	900	4,320
Westcorp, Inc.	13,320	547,052
* # Wet Seal, Inc. Class A	1,700	2,108
Weyerhaeuser Co.	140,200	8,763,902
* WFS Financial, Inc.	9,100	412,867
* Whitehall Jewelers, Inc.	5,842	46,152
* Whiting Petroleum Corp.	166	3,919
Whitney Holdings Corp.	5,850	241,020
* Wickes, Inc.	400	2
* Wild Oats Markets, Inc.	4,700	41,501

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* William Lyon Homes, Inc.	11,500	957,375
* Willis Lease Finance Corp.	1,200	8,796

Willow Grove Bancorp, Inc.	2,700	44,604
* Wilshire Oil Co. of Texas	600	3,090
* Wind River Systems, Inc.	8,200	88,970
# Winn-Dixie Stores, Inc.	33,700	140,529
Wintrust Financial Corp.	800	43,904
* Wireless Facilities, Inc.	17,600	112,288
Wireless Telecom Group, Inc.	100	254
* Witness Systems, Inc.	4,100	54,571
* # WMS Industries, Inc.	9,100	183,911
* Wolverine Tube, Inc.	1,200	13,776
Woodhead Industries, Inc.	3,300	43,593
Woodward Governor Co.	4,800	282,240
* World Acceptance Corp.	3,200	71,456
* WorldQuest Networks, Inc.	1,700	4,743
* Worldwide Restaurant Concepts, Inc.	12,900	41,796
Worthington Industries, Inc.	69,000	1,404,150
* Xanser Corp.	10,600	25,970
* # Xerox Corp.	158,800	2,132,684
* Xeta Corp.	1,600	5,920
* XM Satellite Radio Holdings, Inc.	32,200	884,534
* Yahoo!, Inc.	4,152	118,374
Yardville National Bancorp	3,100	89,714
* # Yellow Roadway Corp.	24,791	1,017,423
York International Corp.	3,600	117,216
* Zapata Corp.	200	12,370
* Zhone Technologies, Inc.	600	1,920
* # Zoltek Companies, Inc.	16,800	121,968
* Zoran Corp.	12,542	197,411
* Zygo Corp.	15,000	149,550

TOTAL COMMON STOCKS

(Cost \$1,103,601,817) 1,419,818,818

RIGHTS/WARRANTS – (0.0%)

* Chart Industries, Inc. Warrants 09/15/10	3	31
* Chiquita Brands International, Inc. Warrants 03/19/09	1,687	7,929
* Timco Aviation Services Warrants 02/27/07	229	0

TOTAL RIGHTS/WARRANTS

(Cost \$43,938) 7,960

	Face Amount	Value †
	(000)	

BONDS – (0.0%)

* Timco Aviation Services, Inc. Jr. Subordinated Note		
* 8.000%, 01/02/07	\$ 0	0

(Cost \$0)

TEMPORARY CASH INVESTMENTS - (10.7%)

Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$152,697,000 U.S. Treasury Obligations, rates ranging	148,415	148,414,749
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from 2.25% to 3.00%, maturities ranging from 02/15/07 to 02/15/09, valued at \$151,385,097) to be repurchased at \$148,421,098 (Cost \$148,414,749) ^

Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04

(Collateralized by \$21,790,000 FHLMC Notes 2.00%, 02/23/06, valued at

\$21,681,050) to be repurchased at \$21,280,810 (Cost \$21,280,000)

21,280

21,280,000

TOTAL TEMPORARY CASH INVESTMENTS

(Cost \$169,694,749)

169,694,749

TOTAL INVESTMENTS - (100.0%)

(Cost \$1,273,340,504)††

\$ 1,589,521,527

† See Security Valuation Note.

\* Non-Income Producing Securities.

# Total or Partial Securities on Loan.

^ Security purchased with cash proceeds from securities on loan.

†† The cost for federal income tax purposes is \$1,274,067,566.

### THE TAX-MANAGED U.S. EQUITY SERIES SCHEDULE OF INVESTMENTS

August 31, 2004

(Unaudited)

	Shares	Value †
<b>COMMON STOCKS – (91.9%)</b>		
* 1-800 CONTACTS, Inc.	500	\$ 7,045
* 1-800-FLOWERS.COM, Inc.	1,266	9,419
1st Source Corp.	400	10,100
21st Century Insurance Group	3,200	41,824
* 3-D Systems Corp.	300	3,417
* 3COM Corp.	17,500	78,925
3M Co.	30,300	2,495,508
* 4Kids Entertainment, Inc.	700	12,201
* 7-Eleven, Inc.	5,000	96,600
* # 99 Cents Only Stores	2,800	36,260
* @Road, Inc.	2,000	8,020
A. G. Edwards, Inc.	1,000	34,780
* A.C. Moore Arts & Crafts, Inc.	695	14,129
* # aaiPharma, Inc.	650	1,501
* AAR Corp.	1,000	10,700
Abbott Laboratories	54,800	2,284,612
Abercrombie & Fitch Co.	4,200	117,600
* Abgenix, Inc.	4,300	42,785
* Abiomed, Inc.	600	5,844
* Able Laboratories, Inc.	600	12,900
ABM Industries, Inc.	1,500	26,940
* ABX Air, Inc.	600	3,504
* Acacia Research-Acacia Technologies	110	319
* Acacia Research-CombiMatrix Corp.	61	196

* Accelrys, Inc.	800	4,720
* Accredo Health, Inc.	2,350	51,347
* Ace Cash Express, Inc.	600	16,416
Aceto Corp.	1,000	15,360
* Aclara Biosciences, Inc.	200	712
* Acme Communications, Inc.	500	3,235
* Actel Corp.	1,200	17,340
Action Performance Companies, Inc.	500	5,460
* ActivCard Corp.	1,300	7,891
* Active Power, Inc.	600	1,746
* Activision, Inc.	6,000	86,340
* Actuant Corp.	1,200	45,408
* Actuate Corp.	800	2,504
Axiom Corp.	3,700	83,139
* Adaptec, Inc.	3,900	27,222
* ADC Telecommunications, Inc.	31,800	68,052
* Addvantage Technologies Group, Inc.	500	1,915

* Administaff, Inc.	1,100	11,176
# Adobe Systems, Inc.	11,400	522,918
* Adolor Corp.	1,600	18,400
# Adtran, Inc.	3,370	90,249
* Advance Auto Parts, Inc.	3,500	129,710
* Advanced Digital Information Corp.	2,600	24,596
* Advanced Energy Industries, Inc.	1,100	10,736
* Advanced Fibre Communications, Inc.	3,800	65,246
Advanced Marketing Services, Inc.	800	9,944
* Advanced Medical Optics, Inc.	1,022	38,039
* # Advanced Micro Devices, Inc.	15,800	180,594
* Advanced Neuromodulation Systems, Inc.	750	21,990
Advanta Corp. Class A	200	4,490
Advanta Corp. Class B Non-Voting	400	9,400
* Advent Software, Inc.	1,500	25,320
Advo, Inc.	1,350	39,933
* AEP Industries, Inc.	300	3,141
* Aeroflex, Inc.	2,700	27,216
* Aeropostale, Inc.	2,300	71,645
* AES Corp.	32,200	324,898
* Aether Systems, Inc.	1,200	3,516
* AFC Enterprises, Inc.	500	9,570
* # Affiliated Computer Services, Inc. Class A	5,700	309,681
* Affiliated Managers Group, Inc.	1,950	95,647
* Affymetrix, Inc.	2,600	72,280
AFLAC, Inc.	30,700	1,231,070
* Aftermarket Technology Corp.	1,200	15,900
* Agco Corp.	4,800	95,952
* Agere Systems, Inc. Class A	511	618
* Agile Software Corp.	1,800	13,716
* Agilent Technologies, Inc.	23,000	471,500

Agilysys, Inc.	1,100	17,138
AGL Resources, Inc.	1,500	45,735
* Air Methods Corp.	500	4,230
Air Products & Chemicals, Inc.	9,700	508,086
Airgas, Inc.	3,600	80,100
* Airspan Networks, Inc.	800	3,288
* # Airtran Holdings, Inc.	2,700	32,805
* AK Steel Holding Corp.	5,800	35,322
* Akamai Technologies, Inc.	3,800	51,110
* # Akorn, Inc.	100	300
* # Aksys, Ltd.	700	3,801
Alabama National Bancorporation	500	29,880
* Alaska Air Group, Inc.	1,200	28,248
Albany International Corp. Class A	1,200	34,980
* Albany Molecular Research, Inc.	800	8,352
Albemarle Corp.	1,200	39,912
Alberto-Culver Co. Class B	4,350	210,061
# Albertson' s, Inc.	14,000	344,120
Alcoa, Inc.	37,500	1,214,250
Alexander & Baldwin, Inc.	1,000	30,790
* Alexion Pharmaceuticals, Inc.	1,100	17,996
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Alfa Corp.	1,500	20,775
* Align Technology, Inc.	2,300	35,236
* Alkermes, Inc.	3,000	31,890
* Allegheny Corp.	106	27,561
* # Allegheny Energy, Inc.	8,400	123,396
Allegheny Technologies, Inc.	3,421	64,349
Allergan, Inc.	7,800	582,270
ALLETE, Inc.	3,000	81,180
* Alliance Data Systems Corp.	3,300	126,060
* Alliance Gaming Corp.	1,700	25,347
* Alliance Imaging, Inc.	1,100	6,930
* Alliance Semiconductor Corp.	1,200	4,584
Alliant Energy Corp.	2,600	67,574
* # Alliant Techsystems, Inc.	2,050	118,777
* Allied Defense Group, Inc.	300	5,460
* Allied Healthcare International, Inc.	100	565
* # Allied Waste Industries, Inc.	13,900	142,336
* Allmerica Financial Corp.	3,000	87,000
* # Allos Therapeutics, Inc.	400	804
* Alloy, Inc.	1,100	4,466
* Allscripts Healthcare Solutions, Inc.	1,300	8,450
Allstate Corp.	29,357	1,385,944
Alltel Corp.	11,000	601,150
Alpharma, Inc. Class A	1,400	19,138
* Altera Corp.	15,800	298,936
* Altiris, Inc.	1,000	23,730
Altria Group, Inc.	51,700	2,530,715



* Amazon.com, Inc.	17,000	648,380
# Ambac Financial Group, Inc.	6,600	498,300
Ambassadors Group, Inc.	100	2,800
Ambassadors, Inc.	100	1,213
* AMC Entertainment, Inc.	1,400	26,880
Amcol International Corp.	1,000	17,110
Amcore Financial, Inc.	1,000	28,120
* Amedisys, Inc.	500	12,940
Amerada Hess Corp.	3,900	313,950
* Amerco, Inc.	100	2,820
Ameren Corp.	4,700	219,913
* America Services Group, Inc.	200	7,588
* America West Holdings Corp. Class B	1,300	8,580
American Axle & Manufacturing Holdings, Inc.	3,400	115,226
# American Capital Strategies, Ltd.	1,300	40,560
* American Eagle Outfitters, Inc.	3,000	99,900
American Electric Power Co., Inc.	12,900	422,217
American Express Co.	60,700	3,036,214
American Financial Group, Inc.	2,700	79,515
* American Greetings Corp. Class A	3,800	91,466
* # American Healthways, Inc.	1,400	37,800
American International Group, Inc.	175,500	12,502,620
# American Italian Pasta Co.	1,200	32,460
* American Medical Security Group, Inc.	600	13,524
* American Medical Systems Holdings, Inc.	1,100	34,716
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American National Insurance Co.	500	47,500
American Pacific Corp.	100	745
* # American Pharmaceutical Partners, Inc.	3,100	94,271
* American Physicians Capital, Inc.	500	13,740
# American Power Conversion Corp.	8,300	139,440
* American Retirement Corp.	100	588
* American Science & Engineering, Inc.	500	10,720
* American Standard Companies, Inc.	9,200	346,012
American States Water Co.	500	12,425
* American Superconductor Corp.	1,300	15,535
* # American Tower Corp.	11,300	168,257
* American West Bancorporation	133	2,362
American Woodmark Corp.	400	27,688
* America's Car-Mart, Inc.	700	22,449
* Americredit Corp.	10,100	211,191
* # AMERIGROUP Corp.	1,100	56,474
* AmeriServe Financial, Inc.	700	3,613
AmerisourceBergen Corp.	7,100	384,110
# Ameristar Casinos, Inc.	1,200	32,676
* Ameritrade Holding Corp.	17,600	200,464
Ameron International Corp.	100	3,635
# AmerUs Group Co.	1,900	75,734
Ametek, Inc.	4,200	119,910

* Amgen, Inc.	59,658	3,537,123
* Amkor Technology, Inc.	6,700	25,460
* AMN Healthcare Services, Inc.	1,700	19,652
* Amphenol Corp.	3,500	105,210
* # AMR Corp.	7,600	67,944
AmSouth Bancorporation	11,400	296,970
* Amsurg Corp.	1,650	36,861
* Amylin Pharmaceuticals, Inc.	4,100	81,139
Anadarko Petroleum Corp.	12,300	728,406
* Anadigics, Inc.	100	375
Analog Devices, Inc.	16,500	572,880
Analogic Corp.	500	20,615
* Anaren, Inc.	700	8,274
Anchor Bancorp Wisconsin, Inc.	1,000	25,200
* Andrew Corp.	9,232	102,383
* Andrx Group	4,100	82,656
Anheuser-Busch Companies, Inc.	33,600	1,774,080
# Anixter International, Inc.	1,700	59,959
* Ann Taylor Stores Corp.	3,075	74,323
* Ansoft Corp.	500	7,475
* AnswerThink, Inc.	2,000	11,300
* Ansys, Inc.	500	22,550
* Anteon International Corp.	1,100	36,135
* # Anthem, Inc.	10,899	885,435
* Antigenics, Inc.	1,400	8,834
AON Corp.	12,400	321,780
* AP Pharma, Inc.	500	610
* APAC Teleservices, Inc.	1,000	1,650
Apache Corp.	19,798	884,773

* Aphton Corp.	500	1,975
Apogee Enterprises, Inc.	500	5,635
* # Apogee Technology, Inc.	500	2,150
* Apollo Group, Inc. (Class A)	6,850	534,300
* Apple Computer, Inc.	19,900	686,351
Applebees International, Inc.	4,200	101,094
Applera Corporation - Applied Biosystems Group	200	3,808
* Applicia, Inc.	1,100	4,422
* Applied Extrusion Technologies, Inc.	100	18
* Applied Films Corp.	500	9,950
Applied Industrial Technologies, Inc.	500	14,940
* Applied Materials, Inc.	86,300	1,371,307
* Applied Micro Circuits Corp.	14,700	49,245
Applied Signal Technologies, Inc.	500	17,345
* # Apria Healthcare Group, Inc.	2,100	59,304
Aptargroup, Inc.	2,200	99,968
Aqua America, Inc.	3,625	76,850
* aQuantive, Inc.	2,300	19,918
* Aquila, Inc.	10,800	31,860

ARAMARK Corp.	4,900	124,019
* Arch Capital Group, Ltd.	100	3,660
Arch Chemicals, Inc.	600	16,380
Arch Coal, Inc.	3,100	99,913
* Arch Wireless, Inc.	500	15,250
Archer-Daniels Midland Co.	28,400	453,548
Arctic Cat, Inc.	600	15,672
* Arena Pharmaceuticals, Inc.	1,000	4,140
* Argonaut Group, Inc.	1,400	25,676
* Argosy Gaming Corp.	1,500	50,145
* Ariad Pharmaceuticals, Inc.	2,100	9,996
* Ariba, Inc.	1,641	12,209
Arkansas Best Corp.	1,000	34,450
* Armor Holdings, Inc.	1,200	42,552
* # Arotech Corp.	400	576
* Arqule, Inc.	800	3,936
* Array BioPharma, Inc.	1,000	6,800
* Arris Group, Inc.	3,300	15,048
* # Arrow Electronics, Inc.	5,100	110,364
Arrow International, Inc.	2,100	59,325
* Artesyn Technologies, Inc.	1,500	12,765
* # Arthrocare Corp.	1,000	24,000
* Artisan Components, Inc.	1,000	27,550
* Asbury Automotive Group, Inc.	1,900	26,182
* Ascential Software Corp.	1,225	15,876
Ashland, Inc.	2,000	102,860
* Ashworth, Inc.	600	5,100
* Ask Jeeves, Inc.	2,000	51,840
* Aspect Communications Corp.	1,900	16,264
* Aspect Medical Systems, Inc.	1,000	16,000
* Aspen Technology, Inc.	1,600	9,264
Associated Banc-Corp.	3,500	109,550
* Astec Industries, Inc.	960	15,869
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Astoria Financial Corp.	3,200	116,288
* ASV, Inc.	800	24,296
* Asyst Technologies, Inc.	1,300	5,928
AT&T Corp.	17,400	257,172
* AT&T Wireless Services, Inc.	185,200	2,707,624
* Atari, Inc.	3,900	5,733
* AtheroGenics, Inc.	1,500	25,185
* Atmel Corp.	20,100	70,149
* ATMI, Inc.	1,200	22,608
Atmos Energy Corp.	1,400	35,406
* # ATP Oil & Gas Corp.	500	4,410
* Atrix Labs, Inc.	1,000	29,560
* Atwood Oceanics, Inc.	1,000	41,770
* Audiovox Corp. Class A	800	13,000
* August Technology Corp.	500	4,790

* Authentidate Holding Corp.	1,000	7,000
* autobytel.com, Inc.	1,400	9,856
Autodesk, Inc.	6,000	266,460
Automatic Data Processing, Inc.	25,500	1,014,135
* AutoNation, Inc.	14,600	240,024
* Autozone, Inc.	3,700	274,022
* Avanex Corp.	5,500	12,540
* Avant Immunotherapeutics, Inc.	700	1,274
* Avatar Holdings, Inc.	100	4,329
Avery Dennison Corp.	4,500	279,675
* # Avi Biopharma, Inc.	500	1,370
* Aviall, Inc.	1,200	24,000
* Avici Systems, Inc.	500	4,490
* Avid Technology, Inc.	1,400	60,578
* Avigen, Inc.	300	1,071
Avista Corp.	1,000	17,880
* Avnet, Inc.	5,900	93,692
* Avocent Corp.	2,300	65,573
Avon Products, Inc.	22,600	998,468
AVX Corp.	7,500	86,850
* Axcelis Technologies, Inc.	4,900	38,220
* Aztar Corp.	400	9,944
B B & T Corp.	19,078	762,929
Baker Hughes, Inc.	15,200	597,816
Baldor Electric Co.	1,000	22,200
Ball Corp.	5,600	209,104
* Bally Total Fitness Holding Corp.	1,700	6,681
BancorpSouth, Inc.	2,600	58,240
Bandag, Inc.	500	22,880
Bank of America Corp.	129,352	5,818,253
Bank of Hawaii Corp.	2,100	99,708
Bank of New York Co., Inc.	31,200	929,760
Banknorth Group, Inc.	6,600	224,202
* BankUnited Financial Corp. Class A	1,300	36,764
Banner Corp.	600	17,076
Banta Corp.	1,000	38,710
Bard (C.R.), Inc.	5,300	297,330
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* Barnes & Noble, Inc.	3,600	124,416
Barnes Group, Inc.	1,000	25,980
* Barr Laboratories, Inc.	5,925	232,675
* Barry (R.G.) Corp.	100	255
Bausch & Lomb, Inc.	2,500	164,875
Baxter International, Inc.	25,600	781,824
Bay View Capital Corp.	320	5,917
* Baycorp Holdings, Ltd.	6	68
* BE Aerospace, Inc.	1,400	14,840
* # Bea Systems, Inc.	18,700	123,420
Bear Stearns Companies, Inc.	4,400	386,848

* BearingPoint, Inc.	10,200	82,314
* Beasley Broadcast Group, Inc.	200	3,000
# Beazer Homes USA, Inc.	600	58,590
* # Bebe Stores, Inc.	1,500	27,255
Beckman Coulter, Inc.	2,800	156,212
Becton Dickinson & Co.	11,700	563,004
* # Bed, Bath and Beyond, Inc.	12,600	471,492
BEI Technologies, Inc.	700	19,488
* Belden CDT, Inc.	1,600	32,048
* Bell Microproducts, Inc.	1,100	8,349
Bellsouth Corp.	54,800	1,466,448
Belo Corp. Class A	3,900	89,466
Bemis Co., Inc.	4,100	108,363
* Benchmark Electronics, Inc.	1,500	43,140
* Bentley Pharmaceuticals, Inc.	1,000	11,300
Berkley (W.R.) Corp.	3,825	154,453
Berry Petroleum Corp. Class A	1,000	30,920
# Best Buy Co., Inc.	15,500	721,060
* # Beverly Enterprises	4,400	31,548
* # Big Lots, Inc.	5,200	63,388
* BindView Development Corp.	500	1,575
* Biocryst Pharmaceuticals, Inc.	600	3,534
* Bioenvision, Inc.	500	3,985
* Biogen Idec, Inc.	16,955	1,005,940
# BioLase Technology, Inc.	1,000	9,510
* BioMarin Pharmaceutical, Inc.	1,700	10,268
# Biomet, Inc.	14,600	666,490
* Bio-Rad Laboratories, Inc. Class A	200	10,068
* Bio-Reference Laboratories, Inc.	500	6,210
* # Biosite, Inc.	600	28,410
* Biosource International, Inc.	100	673
* Bioveris Corp.	600	4,326
* BISYS Group, Inc.	5,700	80,940
* BJ Services, Co.	7,200	345,960
* BJ' s Restaurants, Inc.	900	13,212
* # BJ' s Wholesale Club, Inc.	3,300	83,556
Black & Decker Corp.	3,500	241,255
Black Box Corp.	600	21,744
Blackrock, Inc.	1,000	73,090
Block (H.&R.), Inc.	6,900	332,994
# Blockbuster, Inc. Class A	2,400	19,272

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* Blount International, Inc.	800	8,680
* Blue Coat Systems, Inc.	1,000	14,620
* Bluegreen Corp.	1,000	11,750
Blyth, Inc.	2,200	66,022
* BMC Software, Inc.	10,400	155,688
Bob Evans Farms, Inc.	1,500	37,560
* Boca Resorts, Inc.	1,900	36,480

Boeing Co.	36,900	1,926,918
Boise Cascade Corp.	3,300	103,257
* BOK Financial Corp.	3,729	159,974
* Bombay Co., Inc.	1,200	6,600
* Bone Care International, Inc.	600	14,736
* Bookham Technologies P.L.C. ADR	1,802	1,189
Borders Group, Inc.	4,000	95,600
Borg-Warner, Inc.	3,800	170,012
* Borland Software Corp.	3,200	26,016
* Boston Beer Company, Inc. Class A	400	8,704
* Boston Communications Group, Inc.	600	4,710
# Boston Private Financial Holdings, Inc.	1,100	26,796
* # Boston Scientific Corp.	36,600	1,307,718
* Bottomline Technologies, Inc.	100	854
# Bowater, Inc.	1,900	68,267
Bowne & Co., Inc.	1,500	20,130
# Boyd Gaming Corp.	3,300	89,595
* Boyds Collection, Ltd.	1,900	4,788
* Bradley Pharmaceuticals, Inc. Class A	1,000	24,100
# Brady (W.H.) Co. Class A	1,000	44,030
Briggs & Stratton Corp.	1,000	75,100
* Brigham Exploration Co.	1,800	14,670
* Brightpoint, Inc.	1,350	17,887
* Brillian Corp.	125	1,081
* Brinker International, Inc.	4,500	137,025
Bristol Myers Squibb Co.	53,100	1,260,063
* Broadcom Corp.	10,700	290,398
* # BroadVision, Inc.	900	2,358
* Brocade Communications Systems, Inc.	11,000	54,230
Brookline Bancorp, Inc.	1,200	18,168
* Brooks Automation, Inc.	1,624	20,186
* Brookstone, Inc.	1,125	17,719
* Brooktrout, Inc.	500	4,270
Brown and Brown, Inc.	3,500	157,150
Brown Shoe Company, Inc.	500	13,260
Brown-Forman Corp. Class B	2,500	118,725
* Bruker BioSciences Corp.	3,410	12,174
Brunswick Corp.	7,800	306,618
* Brush Engineered Materials, Inc.	600	12,294
* Buckeye Technology, Inc.	2,000	21,340
Buckle, Inc.	300	7,785
Building Materials Holding Corp.	100	2,262
Burlington Coat Factory Warehouse Corp.	1,700	32,657
Burlington Northern Santa Fe Corp.	4,800	171,840
Burlington Resources, Inc.	21,800	789,814
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* Bush Industries, Inc. Class A	100	35
C & D Technologies, Inc.	1,300	20,930
* C-COR.net Corp.	1,500	11,790

C. H. Robinson Worldwide, Inc.	3,900	166,413
* Cablevision Systems Corp. Class A	7,800	144,456
Cabot Corp.	2,800	111,552
* Cabot Microelectronics Corp.	600	20,034
Cabot Oil & Gas Corp. Class A	1,800	72,738
* Cache, Inc.	765	10,282
* Caci International, Inc. Class A	1,000	48,690
* Cadence Design Systems, Inc	13,000	161,590
* Caesars Entertainment, Inc.	17,200	265,740
* Cal Dive International, Inc.	1,700	50,779
* Calamp Corp.	400	2,340
Calgon Carbon Corp.	500	3,425
* California Coastal Communities, Inc.	100	1,999
* California Micro Devices Corp.	500	2,680
* California Pizza Kitchen, Inc.	1,000	19,090
California Water Service Group	500	14,225
* Caliper Life Sciences, Inc.	500	3,190
Callaway Golf Co.	2,500	30,225
* Callon Petroleum Corp.	300	3,453
# Cal-Maine Foods, Inc.	1,000	10,820
* # Calpine Corp.	23,500	80,370
Cambrex Corp.	700	15,099
Campbell Soup Co.	17,000	441,320
* Candela Corp.	700	6,986
* # Candies, Inc.	600	1,656
* Cantel Medical Corp.	500	13,625
* Canyon Resources Corp.	500	1,995
Capital One Financial Corp.	14,900	1,009,624
* Capital Pacific Holdings, Inc.	100	405
* Capital Senior Living Corp.	500	2,295
Capitol Federal Financial	2,400	81,120
* Capstone Turbine Corp.	1,400	2,422
* Captaris, Inc.	500	2,450
* Caraustar Industries, Inc.	1,300	20,631
Carbo Ceramics, Inc.	1,100	70,785
* Cardiac Sciences, Inc.	2,400	4,680
Cardinal Health, Inc.	21,482	970,986
* CardioDynamics International Corp.	1,800	9,306
* Career Education Corp.	4,400	135,696
* Caremark Rx, Inc.	23,398	671,523
Carlisle Companies, Inc.	1,500	91,575
* CarMax, Inc.	4,599	90,048
Carmike Cinemas, Inc.	400	13,600
Carpenter Technology Corp.	500	22,150
* Carrier Access Corp.	1,600	11,024
* Carrizo Oil & Gas, Inc.	100	780
Cascade Corp.	500	12,900
* Casella Waste Systems, Inc. Class A	1,100	12,639
Casey' s General Stores, Inc.	1,400	23,114

Cash America International, Inc.	1,100	25,454
* Casual Male Retail Group, Inc.	1,000	5,890
* Catalina Marketing Corp.	1,700	38,250
* Catalyst Semiconductor, Inc.	500	2,625
* Catapult Communications Corp.	500	11,950
Catellus Development Corp.	5,694	155,275
# Caterpillar, Inc.	13,700	995,990
Cathay Bancorp, Inc.	1,426	99,349
Cato Corp. Class A	600	12,690
* Cavalier Homes, Inc.	100	485
* Cavco Industries, Inc.	150	5,718
CBRL Group, Inc.	2,800	89,264
CDI Corp.	600	12,600
CDW Corp.	3,900	228,150
* CEC Entertainment Inc.	1,500	50,505
* Celadon Group, Inc.	500	8,475
Celeritek, Inc.	700	2,450
* Celestica, Inc.	175	2,502
* Celgene Corp.	3,400	192,950
* Cell Genesys, Inc.	1,600	13,264
* # Cell Therapeutics, Inc.	1,000	5,670
* CellStar Corp.	1,200	5,772
Cendant Corp.	59,176	1,279,977
* Centene Corp.	1,100	43,494
Center Financial Corp.	1,000	17,020
CenterPoint Energy, Inc.	7,300	79,862
Centex Corp.	8,000	366,160
* Centillium Communications, Inc.	1,300	3,471
* Central European Distribution Corp.	750	18,367
* Central Garden & Pet Co.	600	18,804
Central Pacific Financial Corp.	400	11,180
Central Parking Corp.	1,000	16,250
Central Vermont Public Service Corp.	400	8,420
* Century Aluminum Co.	1,100	27,258
* Century Business Services, Inc.	3,100	13,175
* Cenveo, Inc.	1,300	4,043
* Cephalon, Inc.	2,600	122,226
* Cepheid, Inc.	1,600	12,320
* Ceradyne, Inc.	1,050	40,876
* Ceres Group, Inc.	1,000	5,410
* Ceridian Corp.	6,800	125,732
* # Cerner Corp.	1,700	74,477
* CEVA, Inc.	200	1,430
CH Energy Group, Inc.	500	22,805
* Chalone Wine Group, Ltd.	100	1,039
* Champion Enterprises, Inc.	2,700	26,001
* Champps Entertainment, Inc.	500	3,975
* Charles and Colvard, Ltd.	300	1,821
* Charles River Laboratories International, Inc.	2,100	91,455
* Charlotte Russe Holding, Inc.	1,000	14,290



* Charming Shoppes, Inc.	4,400	30,184
* # Chart Industries, Inc.	2	83
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* # Charter Communications, Inc.	5,500	17,545
Charter One Financial, Inc.	8,300	369,101
* Chattem, Inc.	1,000	30,490
* Checkers Drive-In Restaurant, Inc.	200	2,128
* # CheckFree Corp.	4,900	133,525
* Checkpoint Systems, Inc.	1,700	25,670
* Cheesecake Factory, Inc.	2,100	86,898
Chemed Corp.	500	27,345
Chemical Financial Corp.	1,025	35,168
* # Cheniere Energy, Inc.	1,000	17,290
Chesapeake Corp.	500	11,395
Chesapeake Energy Corp.	10,900	154,017
ChevronTexaco Corp.	37,000	3,607,500
* Chicco Fas, Inc.	3,700	151,330
* Children's Place Retail Stores, Inc.	1,000	19,610
* Chiquita Brands International, Inc.	1,600	30,144
* Chiron Corp.	9,400	398,372
# Chittenden Corp.	1,500	53,850
Choice Hotels International, Inc.	1,100	57,046
* Choicepoint, Inc.	3,900	164,775
* Chordiant Software, Inc.	2,000	5,560
Christopher & Banks Corp.	1,450	25,534
* Chromcraft Revington, Inc.	100	1,310
* Chronimed, Inc.	500	3,335
Chubb Corp.	7,300	496,473
Church & Dwight Co., Inc.	2,100	94,437
* Ciber, Inc.	2,000	13,480
* CIENA Corp.	21,100	38,402
CIGNA Corp.	6,600	439,296
* Cimarex Energy Co.	1,456	43,578
* Cincinnati Bell, Inc.	5,200	18,772
Cincinnati Financial Corp.	5,935	239,477
# Cinergy Corp.	4,000	161,920
# Cintas Corp.	8,300	340,383
* CIPHERGEN Biosystems, Inc.	500	1,975
CIRCOR International, Inc.	600	10,836
Circuit City Stores, Inc.	8,500	110,245
* Cirrus Logic, Inc.	4,200	21,252
* Cisco Systems, Inc.	282,100	5,292,196
Citigroup, Inc.	169,316	7,886,739
Citizens Banking Corp.	1,000	31,990
Citizens Communications Co.	15,700	198,291
* Citizens, Inc. Class A	1,455	8,730
* # Citrix Systems, Inc.	7,000	111,370
City Holding Co.	500	15,665
City National Corp.	2,000	131,960

* CKE Restaurants, Inc.	2,300	27,531
Claire' s Stores, Inc.	4,200	102,228
Clarcor, Inc.	1,000	44,300
* Clark, Inc.	900	12,105
* Clarus Corp.	100	938
* Clayton Williams Energy, Inc.	100	1,782

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Clear Channel Communications, Inc.	34,535	1,157,268
Cleco Corp.	500	8,785
* Cleveland Cliffs, Inc.	500	33,375
Clorox Co.	9,000	475,560
* Closure Medical Corp.	500	9,410
* CMG Information Services, Inc.	4,400	5,192
* CMS Energy Corp.	7,000	67,200
* CNA Financial Corp.	15,600	375,960
* CNA Surety Corp.	1,900	19,760
* # CNET Networks, Inc.	4,700	38,211
CNF Transportation, Inc.	2,100	86,142
CNS, Inc.	600	6,090
* Coach, Inc.	8,300	349,845
Coachmen Industries, Inc.	500	7,790
Coca-Cola Co.	93,100	4,162,501
Coca-Cola Enterprises, Inc.	26,800	553,420
* # Coeur d' Alene Mines Corp.	7,900	28,440
Cognex Corp.	2,200	58,894
* Cognizant Technology Solutions Corp.	5,545	152,044
* Coherent, Inc.	1,000	25,430
Cohu, Inc.	500	7,890
* Coinstar, Inc.	700	13,804
* Coldwater Creek, Inc.	1,687	33,942
Cole (Kenneth) Productions, Inc. Class A	800	21,584
* Cole National Corp. Class A	100	2,725
Colgate-Palmolive Co.	22,800	1,231,200
* Collagenex Pharmaceuticals, Inc.	500	3,560
* Collins & Aikman Corp.	3,800	17,632
Colonial Bancgroup, Inc.	3,900	78,702
Columbia Banking System, Inc.	855	19,314
* Columbia Sportswear Co.	1,700	92,718
* Columbus McKinnon Corp.	300	2,625
* Comcast Corp. Class A	94,524	2,662,741
* Comcast Corp. Special Class A Non-Voting	31,600	876,900
Comerica, Inc.	5,800	348,870
* Comfort Systems USA, Inc.	500	3,350
# Commerce Bancorp, Inc.	3,600	188,892
Commerce Bancshares, Inc.	2,661	128,606
Commerce Group, Inc.	1,400	67,130
Commercial Capital Bancorp, Inc.	1,449	31,400
Commercial Federal Corp.	1,000	27,270
* Commonwealth Telephone Enterprises, Inc.	1,100	47,795

* #	Commscope, Inc.	2,500	49,675
	Community Bank System, Inc.	1,000	25,550
#	Community First Bankshares, Inc.	1,000	32,170
*	Community Health Care	5,800	145,000
	Compass Bancshares, Inc.	5,100	235,875
*	Compex Technologies, Inc.	600	3,198
*	Compucom Systems, Inc.	1,400	6,356
*	CompuCredit Corp.	2,000	37,620
	Computer Associates International, Inc.	31,000	750,820
*	Computer Horizons Corp.	100	391
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*	Computer Network Technology Corp.	1,000	3,090
*	Computer Sciences Corp.	9,600	444,960
*	Compuware Corp.	17,600	79,728
*	Comstock Resources, Inc.	1,700	31,331
*	Comtech Telecommunications Corp.	500	9,055
* #	Comverse Technology, Inc.	8,900	155,839
	Conagra, Inc.	16,900	442,780
*	Conceptus, Inc.	900	8,307
*	Concord Camera Corp.	1,600	2,688
*	Concord Communications, Inc.	700	6,062
*	Concur Technologies, Inc.	1,000	10,500
*	Concurrent Computer Corp.	1,100	1,925
*	Conexant Systems, Inc.	19,210	28,623
*	Conmed Corp.	1,400	34,230
* #	Connetics Corp.	1,300	33,345
	ConocoPhillips	26,106	1,943,070
	CONSOL Energy, Inc.	3,800	121,904
	Consolidated Edison, Inc.	7,300	308,060
*	Consolidated Graphics, Inc.	700	28,595
*	Constellation Brands, Inc.	6,000	220,620
	Constellation Energy Group	5,900	242,490
*	Continental Airlines, Inc.	3,400	32,810
*	Convera Corp.	100	260
*	Convergys Corp.	6,300	87,570
* #	Cooper Cameron Corp.	3,700	188,441
	Cooper Companies, Inc.	1,900	110,105
	Cooper Tire & Rubber Co.	2,500	56,600
	Coors (Adolph) Co. Class B	1,800	123,282
*	Copart, Inc.	4,224	91,745
*	Corillian Corp.	500	2,250
*	Corinthian Colleges, Inc.	3,400	38,658
*	Corio, Inc.	600	822
*	Corixa Corp.	2,000	9,220
	Corn Products International, Inc.	1,500	69,225
*	Cornell Companies, Inc.	500	6,000
*	Corning, Inc.	68,500	693,220
	Corporate Executive Board Co.	2,200	129,492
*	Corrections Corporation of America	1,700	58,888

Corus Bankshares, Inc.	1,000	42,870
* # Cost Plus, Inc.	1,100	37,686
* CoStar Group, Inc.	800	33,832
# Costco Wholesale Corp.	22,700	934,559
Countrywide Financial Corp.	38,798	1,379,269
* Covance, Inc.	3,000	112,350
* Covansys Corp.	1,000	9,450
* Covenant Transport, Inc. Class A	600	11,700
* Coventry Health Care, Inc.	4,000	203,120
* Cox Communications, Inc.	40,400	1,327,544
* Cox Radio, Inc.	2,200	36,982
Crane Co.	2,700	72,900
* Cray, Inc.	3,100	11,842
* Credence Systems Corp.	3,300	22,011

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* # Credit Acceptance Corp.	1,991	37,272
* # Cree Research, Inc.	3,200	80,032
Crompton Corp.	3,328	22,930
* Cross (A.T.) Co. Class A	100	527
* Cross Country Healthcare, Inc.	1,200	17,796
* Crown Castle International Corp.	11,300	161,703
* Crown Holdings, Inc.	7,200	69,840
* Crown Media Holdings, Inc.	3,200	23,616
* # Cryolife, Inc.	500	3,095
* CSG Systems International, Inc.	2,500	36,175
* CSK Auto Corp.	1,700	19,958
CSS Industries, Inc.	150	4,533
CSX Corp.	8,000	252,640
CT Communications, Inc.	500	6,885
CTS Corp.	500	5,700
Cubic Corp.	1,200	29,388
* Cubist Pharmaceuticals, Inc.	500	3,935
Cullen Frost Bankers, Inc.	1,800	80,982
* Culp, Inc.	400	3,036
Cummins, Inc.	2,400	161,496
* Cumulus Media, Inc. Class A	2,600	39,260
* CUNO, Inc.	900	51,192
* CuraGen Corp.	1,300	6,786
* Curative Health Services, Inc.	800	5,744
* Curis, Inc.	500	2,000
Curtiss-Wright Corp.	200	10,930
* CV Therapeutics, Inc.	1,500	19,245
CVB Financial Corp.	1,687	36,557
CVS Corp.	19,200	768,000
* # Cyberguard Corp.	400	2,820
* # Cyberonics, Inc.	1,100	18,832
* Cyberoptics Corp.	500	8,755
* Cybersource Corp.	1,000	5,100
* Cymer, Inc.	1,400	37,408

* Cypress Bioscience, Inc.	800	8,240
* # Cypress Semiconductor Corp.	5,100	49,776
Cytec Industries, Inc.	2,400	115,776
* # Cytogen Corp.	500	5,165
* Cytoc Corp.	4,400	105,424
D & K Healthcare Resources, Inc.	500	5,325
* Daktronics, Inc.	700	16,338
Dana Corp.	7,000	132,090
# Danaher Corp.	22,600	1,162,092
Darden Restaurants, Inc.	7,800	163,878
* Darling International, Inc.	2,700	11,340
Datascope Corp.	1,300	46,904
* DaVita, Inc.	4,550	137,910
* Dean Foods Co.	9,750	361,432
Deb Shops, Inc.	500	11,425
* # Deckers Outdoor Corp.	100	2,936
Deere & Co.	9,800	620,046
* Del Laboratories, Inc.	115	3,841

* Del Monte Foods Co.	10,400	109,720
* Dell, Inc.	105,300	3,668,652
Delphi Automotive Systems Corp.	18,900	173,124
Delphi Financial Group, Inc. Class A	1,800	70,776
* # Delta Air Lines, Inc.	4,500	18,180
# Delta and Pine Land Co.	1,300	33,033
Delta Financial Corp.	600	3,678
Deltic Timber Corp.	500	18,500
Deluxe Corp.	1,500	64,080
* Denbury Resources, Inc.	2,900	63,510
* Dendreon Corp.	1,700	16,711
* Dendrite International, Inc.	1,700	21,930
Dentsply International, Inc.	4,050	206,347
* Department 56, Inc.	500	7,765
* # DepoMed, Inc.	1,203	5,558
Devon Energy Corp.	2,898	187,819
* DeVry, Inc.	3,000	58,260
* # DHB Industries, Inc.	1,900	24,073
Diagnostic Products Corp.	1,400	56,588
Diamond Offshore Drilling, Inc.	5,100	129,642
* DiamondCluster International, Inc.	1,500	17,265
# Diebold, Inc.	3,200	156,448
* Digene Corp.	900	22,545
* Digi International, Inc.	900	10,125
* Digimarc Corp.	1,000	8,600
* # Digital Angel Corp.	300	858
* Digital Generation Systems, Inc.	800	1,040
* Digital Impact, Inc.	300	423
* Digital Insight Corp.	1,600	23,936
* # Digital River, Inc.	1,000	24,070

* Digitas, Inc.	2,100	15,015
Dillard's, Inc. Class A	4,000	76,000
Dime Community Bancorp, Inc.	750	12,472
* Dionex Corp.	1,000	46,060
* Discovery Partners International	100	420
Disney (Walt) Co.	93,100	2,090,095
* Distributed Energy Systems Corp.	700	1,351
* Ditech Communications Corp.	1,500	32,280
* Diversa Corp.	1,900	15,200
* Dixie Group, Inc.	100	1,100
* DJ Orthopedics, Inc.	900	19,116
Dollar General Corp.	14,800	291,560
* Dollar Thrifty Automotive Group, Inc.	1,100	26,620
* Dollar Tree Stores, Inc.	5,200	122,252
Dominion Resources, Inc.	9,900	642,411
Donaldson Co., Inc.	17,400	494,160
Donnelley (R.R.) & Sons Co.	8,300	255,059
* Dot Hill Systems Corp.	1,500	11,490
* DoubleClick, Inc.	5,000	26,250
* DOV Pharmaceutical, Inc.	900	14,130
# Dover Corp.	9,200	347,116
Dover Motorsports, Inc.	200	910

Dow Chemical Co.	32,300	1,382,763
Dow Jones & Co., Inc.	2,300	94,415
Downey Financial Corp.	1,700	91,579
DPL, Inc.	3,400	69,122
* Drew Industries, Inc.	600	20,640
* # Drexler Technology Corp.	500	3,945
Dreyer' s Grand Ice Cream Holdings, Inc. Class A	1,800	143,136
* Dril-Quip, Inc.	800	15,872
* DRS Technologies, Inc.	1,000	36,380
* Drugstore.com, Inc.	1,500	3,585
* DSP Group, Inc.	1,100	20,911
* DST Systems, Inc.	4,300	194,532
DTE Energy Co.	4,400	181,808
* Ducommun, Inc.	300	6,501
# Duke Energy Corp.	29,700	657,558
DuPont (E.I.) de Nemours & Co., Inc.	31,200	1,318,512
* DuPont Photomasks, Inc.	800	12,496
# Duquesne Light Holdings, Inc.	3,900	73,281
* Dura Automotive Systems, Inc.	800	6,664
* Duratek, Inc.	100	1,485
* # Durect Corp.	1,200	1,956
* DUSA Pharmaceuticals, Inc.	600	6,726
* Dyax Corp.	1,400	11,116
* Dycom Industries, Inc.	2,033	52,289
* # Dynacq Healthcare, Inc.	500	2,962
* Dynamex, Inc.	500	6,705

* Dynamics Research Corp.	500	7,950
* Dynegy, Inc.	16,800	73,248
* E Trade Group, Inc.	18,000	212,040
* E-Loan, Inc.	2,600	5,538
* E.piphany, Inc.	1,900	7,467
# E.W. Scripps Co.	2,900	296,699
# Eagle Materials, Inc.	1,277	82,890
Eagle Materials, Inc. Series B	596	37,429
* EarthLink, Inc.	6,900	69,069
East West Bancorp, Inc.	2,600	94,198
Eastman Chemical Co.	2,500	116,325
Eastman Kodak Co.	11,700	346,086
Eaton Corp.	10,000	603,500
Eaton Vance Corp.	3,300	132,495
* eBay, Inc.	27,500	2,379,850
* Echelon Corp.	1,500	10,455
* Echostar Communications Corp. Class A	9,300	285,045
Ecolab, Inc.	14,600	436,832
* eCollege.com	1,000	6,560
* Eden Bioscience Corp.	100	51
* Edge Petroleum Corp.	600	8,820
Edison International	22,500	604,800
Edo Corp.	1,000	26,190
* Education Management Corp.	3,200	92,992
* eFunds Corp.	1,900	28,215
* EGL, Inc.	1,900	46,037

# El Paso Corp.	22,800	186,504
* El Paso Electric Co.	2,600	39,884
Electro Rent Corp.	800	8,056
* Electro Scientific Industries, Inc.	700	14,483
* # Electronic Arts, Inc.	12,600	627,228
# Electronic Data Systems Corp.	19,300	370,946
* # Electronics Boutique Holdings Corp.	1,100	33,583
* # Electronics for Imaging, Inc.	2,100	41,748
* Elizabeth Arden, Inc.	1,200	24,708
ElkCorp	1,300	32,513
* Embarcadero Technologies, Inc	1,000	7,920
* Embrex, Inc.	500	6,345
* EMC Corp.	111,812	1,204,215
* Emcor Group, Inc.	600	24,360
* EMCORE Corp.	250	582
Emerson Electric Co.	16,500	1,027,125
* Emerson Radio Corp.	1,400	4,256
* Emisphere Technologies, Inc.	700	2,380
* Emmis Communications Corp. Class A	2,300	44,275
* EMS Technologies, Inc.	200	3,200
* Emulex Corp.	3,100	32,891
* Encore Acquisition Co.	1,400	39,060

* Encore Capital Group, Inc.	1,000	16,880
* Encore Medical Corp.	1,200	5,028
* Encore Wire Corp.	1,500	18,690
* Encysive Pharmaceuticals, Inc.	1,800	14,220
* Endocardial Solutions, Inc.	500	4,395
* Endologix, Inc.	500	3,105
Energen Corp.	2,500	118,600
* Energy Conversion Devices, Inc.	1,100	14,520
Energy East Corp.	3,700	90,169
* Energy Partners, Ltd.	1,800	27,522
* Enesco Group, Inc.	500	4,060
Engelhard Corp.	5,400	152,658
Engineered Support Systems, Inc.	1,350	58,333
Ennis Business Forms, Inc.	500	9,340
* EnPro Industries, Inc.	1,000	20,960
ENSCO International, Inc.	10,291	300,086
* Entegris, Inc.	2,600	20,696
* Entercom Communications Corp.	2,000	75,400
Entergy Corp.	10,400	627,120
* Enterrasys Networks, Inc.	7,900	14,220
* Entravision Communications Corp.	2,600	21,060
* Entrust, Inc.	2,300	6,164
* Enzo Biochem, Inc.	1,530	21,114
EOG Resources, Inc.	7,900	456,383
* Eon Labs, Inc.	3,800	95,608
* Epicor Software Corp.	1,800	17,820
* EPIQ Systems, Inc.	600	9,588
* EPIX Medical, Inc.	1,000	19,850
# Equifax, Inc.	6,700	163,480
* Equinix, Inc.	1,100	34,969

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Equitable Resources, Inc.	2,400	125,832
* Equity Marketing, Inc.	100	1,180
* eResearch Technology, Inc.	2,250	45,247
Erie Indemnity Co.	2,400	119,376
* Esco Technologies, Inc.	600	38,610
* eSpeed, Inc.	1,000	10,000
* ESS Technology, Inc.	1,500	10,230
Estee Lauder Companies, Inc.	7,400	325,230
* Esterline Technologies Corp.	1,000	31,730
# Ethan Allen Interiors, Inc.	1,700	60,758
* Euronet Worldwide, Inc.	910	15,980
* # Evergreen Resources, Inc.	1,800	71,010
* Evergreen Solar, Inc.	200	602
* Exact Sciences Corp.	500	2,400
* Exar Corp.	1,700	23,443
* Excel Technology, Inc.	600	14,844
* Exelixis, Inc.	2,600	20,280
Exelon Corp.	27,100	998,635



	Expeditors International of Washington	5,000	243,900
* #	Express Scripts, Inc. Class A	3,300	208,560
*	ExpressJet Holdings, Inc.	1,800	19,350
*	Extreme Networks, Inc.	4,500	20,925
*	Exult, Inc.	3,600	18,648
	Exxon Mobil Corp.	252,900	11,658,690
*	F5 Networks, Inc.	1,500	36,855
	Factset Research Systems, Inc.	1,200	53,436
	Fair, Isaac & Co., Inc.	4,135	111,356
*	Fairchild Corp. Class A	100	400
*	Fairchild Semiconductor Corp. Class A	5,134	63,302
* #	FalconStor Software, Inc.	1,500	9,915
	Family Dollar Stores, Inc.	7,200	190,440
*	Fargo Electronics	500	4,925
*	Faro Technologies, Inc.	500	10,285
	Fastenal Co.	3,800	238,564
	FBL Financial Group, Inc. Class A	300	7,755
	Fedders Corp.	400	1,380
	Federal Signal Corp.	1,600	29,296
	Federated Department Stores, Inc.	8,600	373,240
#	FedEx Corp.	16,900	1,385,631
*	FEI Co.	1,200	22,788
	Ferro Corp.	1,500	30,810
	Fidelity Bankshares, Inc.	1,000	36,110
	Fidelity National Financial, Inc.	6,266	235,915
	Fifth Third Bancorp	20,400	1,016,124
*	FileNet Corp.	1,300	25,532
*	Financial Federal Corp.	1,000	33,260
*	Findwhat.Com	1,000	14,650
*	Finisar Corp.	7,400	9,990
	Finish Line, Inc. Class A	2,000	58,020
	First American Financial Corp.	3,100	89,807
*	First Cash Financial Services, Inc.	750	14,430
	First Charter Corp.	1,000	23,110

	First Citizens Bancshares, Inc.	100	11,701
	First Commonwealth Financial Corp.	1,700	22,916
	First Community Bancorp	500	20,355
	First Community Bancshares, Inc.	400	12,764
*	First Consulting Group, Inc.	600	3,018
	First Data Corp.	39,415	1,665,284
	First Federal Capital Corp.	500	14,845
	First Financial Bancorp	1,300	23,400
	First Financial Holdings, Inc.	500	15,150
*	First Health Group Corp.	5,700	86,925
#	First Horizon National Corp.	5,900	268,273
* #	First Horizon Pharmaceutical Corp.	1,500	25,260
	First Indiana Corp.	100	1,895
	First Merchants Corp.	100	2,446

First Midwest Bancorp, Inc.	2,000	68,860
First National Bankshares of Florida	437	10,873
First Niagara Financial Group, Inc.	1,858	23,392
First Republic Bank	700	31,353
First State Bancorporation	300	8,850
First Years, Inc.	100	1,845
* FirstCity Financial Corp.	300	2,280
FirstEnergy Corp.	10,700	430,568
* FirstFed Financial Corp.	1,200	54,720
Firstmerit Corp.	2,800	73,752
* Fiserv, Inc.	9,100	316,498
* Fisher Scientific International, Inc.	6,148	350,252
Flagstar Bancorp, Inc.	1,800	38,862
* Flanders Corp.	1,200	10,272
* # Fleetwood Enterprises, Inc.	2,100	26,817
* Flir Systems, Inc.	1,500	87,555
Florida East Coast Industries, Inc.	1,600	64,032
Florida Rock Industries, Inc.	2,200	100,100
Flowers Foods, Inc.	1,575	39,800
* Flowserve Corp.	3,300	75,702
Flushing Financial Corp.	1,000	18,070
* FLYi, Inc.	2,500	11,600
* FMC Corp.	2,400	110,952
* FMC Technologies, Inc.	3,091	94,956
FNB Corp.	925	19,758
Foot Locker, Inc.	6,400	143,168
Ford Motor Co.	47,860	675,305
Forest City Enterprises, Inc. Class A	300	16,617
Forest City Enterprises, Inc. Class B	150	8,437
* Forest Laboratories, Inc.	16,200	742,770
* Forest Oil Corp.	3,300	85,965
* Forrester Research, Inc.	1,100	18,623
# Fortune Brands, Inc.	5,800	424,270
* Forward Air Corp., Inc.	1,100	39,963
* Fossil, Inc.	3,450	99,049
* Foster (L.B.) Co. Class A	100	760
* Foundry Networks, Inc.	5,600	51,072
* Fox Entertainment Group, Inc. Class A	20,900	567,226

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* FPIC Insurance Group, Inc.	300	7,173
FPL Group, Inc.	6,000	415,200
* Frankfort Tower Industries, Inc.	200	1
Franklin Resources, Inc.	17,400	926,898
Fred' s, Inc.	1,575	21,908
Freeport McMoran Copper & Gold, Inc. Class B	5,900	222,017
Fremont General Corp.	3,300	66,528
Friedmans, Inc. Class A	50	102
* Frontier Airlines, Inc.	1,300	11,700
Frontier Oil Corp.	1,300	26,546

* FSI International, Inc.	1,600	7,776
* # FTI Consulting, Inc.	725	12,963
* # FuelCell Energy, Inc.	1,900	18,924
Fuller (H.B.) Co.	1,000	26,330
Fulton Financial Corp.	3,797	80,231
Furniture Brands International, Inc.	3,200	73,600
G & K Services, Inc. Class A	1,200	43,692
Gabelli Asset Management, Inc.	300	12,213
Gallagher (Arthur J.) & Co.	3,200	101,952
* GameStop Corp.	1,200	20,112
Gannett Co., Inc.	13,400	1,134,980
Gap, Inc.	43,600	817,064
* Gardner Denver Machinery, Inc.	1,100	30,503
* # Gartner Group, Inc.	4,200	50,190
* Gateway, Inc.	16,400	71,996
GATX Corp.	500	13,485
* Gaylord Entertainment Co.	1,437	41,730
* Gemstar-TV Guide International, Inc.	18,900	99,792
Gencorp, Inc.	1,000	12,080
* Gene Logic, Inc.	500	1,720
* Genecor International, Inc.	2,400	38,304
* Genelabs Technologies, Inc.	1,600	3,840
* # Genentech, Inc.	46,200	2,253,636
* General Cable Corp.	2,300	24,219
* General Communications, Inc. Class A	2,400	20,592
General Dynamics Corp.	8,900	868,996
General Electric Co.	424,400	13,916,076
# General Mills, Inc.	15,500	732,375
# General Motors Corp.	17,600	727,056
* Genesco, Inc.	1,000	22,530
* Genesee & Wyoming, Inc.	750	16,785
* Genesis HealthCare Corp.	950	29,535
* Genesis Microchip, Inc.	1,000	11,960
* Genlyte Group, Inc.	800	47,768
* Genta, Inc.	200	522
# Gentex Corp.	3,100	106,454
Genuine Parts Co.	6,100	231,251
* # Genus, Inc.	600	1,288
* GenVec, Inc.	400	932
* # Genzyme Corp.	10,600	572,400
# Georgia Gulf Corp.	1,500	56,925
Georgia-Pacific Corp.	9,800	333,004

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* Gerber Scientific, Inc.	300	1,908
* Geron Corp.	1,800	10,440
* # Getty Images, Inc.	2,900	160,805
Gevity HR, Inc.	1,200	21,408
* Giant Industries, Inc.	500	11,150
Gibraltar Steel Corp.	100	3,203

* Gilead Sciences, Inc.	9,000	622,170
Gillette Co.	43,900	1,865,750
Glacier Bancorp, Inc.	625	17,612
Glatfelter (P.H.) Co.	500	6,340
* Glenayre Technologies, Inc.	500	980
* Global Imaging Systems, Inc.	1,100	30,800
* Global Power Equipment Group, Inc.	2,200	15,554
* Glowpoint, Inc.	700	840
Gold Banc Corp.	1,200	18,600
Golden West Financial Corp.	10,700	1,158,061
Goodrich (B.F.) Co.	4,400	139,744
* Goodrich Petroleum Corp.	700	7,098
* # Goodyear Tire & Rubber Co.	12,700	139,446
Goody' s Family Clothing, Inc.	100	765
* GP Strategies Corp.	100	697
Graco, Inc.	3,325	103,740
* Graftech International, Ltd.	1,900	20,254
Grainger (W.W.), Inc.	4,100	218,981
Granite Construction, Inc.	2,000	45,600
* Graphic Packaging Corp.	8,700	56,115
Gray Television, Inc.	1,000	13,740
Great American Financial Resources, Inc.	500	7,915
* Great Atlantic & Pacific Tea Co., Inc.	1,300	8,398
# Great Lakes Chemical Corp.	2,000	52,240
Great Plains Energy, Inc.	1,600	48,256
Greater Bay Bancorp	1,500	42,705
* Green Mountain Coffee, Inc.	497	10,094
Greenpoint Financial Corp.	3,650	160,783
* Grey Wolf, Inc.	9,500	40,375
* Griffon Corp.	1,600	32,032
* Group 1 Automotive, Inc.	1,100	30,217
* Grubb & Ellis Co.	100	400
* GSI Commerce, Inc.	1,300	12,116
* GTC Biotherapeutics, Inc.	700	1,393
Gtech Holdings, Inc.	5,000	117,500
* GTSI Corp.	300	2,397
* Guess, Inc.	2,000	30,360
Guidant Corp.	16,400	980,720
* Guilford Pharmaceuticals, Inc.	1,000	5,310
* Guitar Center, Inc.	1,200	49,152
Gulf Island Fabrication, Inc.	700	13,972
* Gymboree Corp.	1,200	17,412
* Haemonetics Corp.	1,100	34,782
* Hain Celestial Group, Inc.	1,200	21,060
Halliburton Co.	19,200	560,064
Hancock Fabrics, Inc.	500	5,555
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Hancock Holding Co.	900	27,954
Handleman Co.	800	16,880

* Hanger Orthopedic Group, Inc.	1,200	6,540
* # Hanover Compressor Co.	3,100	35,743
Harbor Florida Bancshares, Inc.	1,000	31,280
Harland (John H.) Co.	1,000	29,390
# Harley-Davidson, Inc.	19,200	1,171,584
Harleysville National Corp.	656	15,770
Harman International Industries, Inc.	4,600	444,774
* Harmonic, Inc.	2,200	13,046
Harrahs Entertainment, Inc.	4,200	202,398
Harris Corp.	3,300	158,928
* Harris Interactive, Inc.	2,000	11,940
Harsco Corp.	1,500	67,320
Harte-Hanks, Inc.	4,100	101,721
Hartford Financial Services Group, Inc.	12,700	776,732
* Harvard Bioscience, Inc.	1,100	5,412
* Harvest Natural Resources, Inc.	1,500	19,920
Hasbro, Inc.	9,900	183,447
Hawaiian Electric Industries, Inc.	2,000	51,620
* Hawk Corp.	100	715
HCA, Inc.	33,000	1,280,730
HCC Insurance Holdings, Inc.	2,900	84,390
* Headwaters, Inc.	1,200	36,732
Health Management Associates, Inc.	13,300	254,296
* Health Net Inc	6,400	166,016
* HealthExtras, Inc.	1,200	14,196
Hearst-Argyle Television, Inc.	2,700	65,475
Heartland Express, Inc.	3,069	53,830
Heartland Financial USA, Inc.	500	8,985
* Hecla Mining Co.	4,000	23,920
Heico Corp.	400	6,524
Heico Corp. Class A	40	486
* # Heidrick & Struggles International, Inc.	800	21,328
Heinz (H.J.) Co.	14,500	549,695
Helix Technology Corp.	1,000	13,610
Helmerich & Payne, Inc.	1,800	46,548
* # Hemispherx Biopharma, Inc.	500	1,190
Henry Jack & Associates, Inc.	3,900	70,629
* Hercules, Inc.	4,300	58,996
* Herley Industries, Inc.	600	11,034
Herman Miller, Inc.	3,200	80,608
# Hershey Foods Corp.	8,400	405,552
Hewlett-Packard Co.	130,500	2,334,645
* Hexcel Corp.	1,000	13,140
* Hi-Tech Pharmacal, Inc.	500	7,050
* Hibbett Sporting Goods, Inc.	1,125	20,441
Hibernia Corp.	6,100	163,785
Hilb Rogal Hamilton Co.	1,700	57,868
Hillenbrand Industries, Inc.	2,600	146,276
Hilton Hotels Corp.	19,700	351,645
* Hines Horticulture, Inc.	100	297

Hollinger International, Inc. Class A	3,400	58,140
* Hollis-Eden Pharmaceuticals, Inc.	300	2,934
Holly Corp.	1,000	20,480
* Hollywood Entertainment Corp.	1,200	12,108
* Hollywood Media Corp.	600	1,962
* Hologic, Inc.	1,100	20,372
Home Depot, Inc.	94,500	3,454,920
* HomeStore, Inc.	3,700	8,066
Honeywell International, Inc.	36,400	1,309,672
Hooper Holmes, Inc.	2,600	10,660
Horace Mann Educators Corp.	700	11,879
* Horizon Offshore, Inc.	300	168
Hormel Foods Corp.	5,700	152,190
Horton (D.R.), Inc.	10,417	322,302
* Hospira, Inc.	4,920	136,284
* Hot Topic, Inc.	1,825	27,558
* Houston Exploration Co.	1,500	77,025
* Hovnanian Enterprises, Inc. Class A	2,600	89,492
Hubbell, Inc.	2,000	86,300
Hudson City Bancorp, Inc.	7,600	260,148
* Hudson Highland Group, Inc.	210	5,773
Hudson River Bancorp, Inc.	1,000	17,810
Hudson United Bancorp	1,500	54,315
* Huffy Corp.	600	162
Hughes Supply, Inc.	1,300	78,767
* Human Genome Sciences, Inc.	7,500	80,775
* Humana, Inc.	10,800	205,200
Hunt (J.B.) Transport Services, Inc.	4,300	145,770
Huntington Bancshares, Inc.	9,100	224,497
* # Hutchinson Technology, Inc.	1,200	29,184
* Hydril Co.	800	28,600
* Hypercom Corp.	2,200	16,060
* Hyperion Solutions Corp.	1,800	65,808
* I-Flow Corp.	1,100	16,698
* IAC/InteractiveCorp	43,635	995,314
Iberiabank Corp.	500	28,085
* Ibis Technology Corp.	500	2,670
* ICOS Corp.	2,400	62,616
* ICT Group, Inc.	500	3,745
* # ICU Medical, Inc.	550	14,405
Idacorp, Inc.	500	14,565
* Identix, Inc.	3,500	16,100
IDEX Corp.	2,250	69,120
* IDEXX Laboratories, Inc.	1,700	82,807
* IDT Corp.	900	13,158
* IDX Systems Corp.	1,200	34,800
* iGate Capital Corp.	1,900	5,605
IHOP Corp.	600	20,820
* II-VI, Inc.	700	26,642

Ikon Office Solutions, Inc.	5,500	62,040
* ILEX Oncology, Inc.	1,000	24,940
# Illinois Tool Works, Inc.	14,200	1,296,318
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* Illumina, Inc.	1,000	5,750
* Image Entertainment, Inc.	600	2,280
# Imation Corp.	1,700	58,531
# IMC Global, Inc.	2,900	46,226
* Imclone Systems, Inc.	1,200	63,936
* IMCO Recycling, Inc.	500	5,190
* # Immtech International, Inc.	500	4,730
* Immucor, Inc.	1,125	23,006
* ImmunoGen, Inc.	1,500	7,635
* Immunomedics, Inc.	1,500	4,215
* Impath, Inc.	1,000	5,000
* Impax Laboratoeroes, Inc.	2,100	30,051
* Impco Technologies, Inc.	500	2,400
* Imperial Sugar Co.	100	1,390
IMS Health, Inc.	10,600	247,298
* Incyte Genomics, Inc.	2,888	19,725
Independence Community Bank Corp.	3,102	121,722
Independent Bank Corp. MA	500	14,970
Independent Bank Corp. MI	500	12,890
* Indevus Pharmaceuticals, Inc.	1,200	8,244
# IndyMac Bancorp, Inc.	2,700	93,150
* Inet Technologies, Inc.	1,800	21,654
* Infinity, Inc.	200	928
* Infocrossing, Inc.	100	1,352
* InFocus Corp.	1,800	15,408
* Infonet Services Corp.	8,500	13,260
* Informatica Corp.	3,600	21,312
* Information Holdings, Inc.	1,400	37,996
* Inforte Corp.	300	2,625
* InfoSpace, Inc.	1,500	57,000
* infoUSA, Inc.	2,300	20,907
* Ingram Micro, Inc.	7,700	114,114
* Input/Output, Inc.	2,800	27,552
* Insight Communications Co., Inc.	2,100	18,564
* Insight Enterprises, Inc.	1,900	30,400
* Insituform Technologies, Inc. Class A	1,400	24,906
* Insmmed, Inc.	500	870
* Inspire Pharmaceuticals, Inc.	1,600	23,120
* Instinet Group, Inc.	5,000	24,700
* Insurance Auto Auctions, Inc.	500	8,605
Integra Bank Corp.	500	10,235
* # Integra Lifesciences Corp.	1,200	35,844
* Integrated Circuit Systems, Inc.	2,800	61,544
* Integrated Device Technology, Inc.	4,100	43,911
* Integrated Electrical Services, Inc.	1,200	5,784

* Integrated Silicon Solution, Inc.	1,200	9,468
Intel Corp.	296,400	6,310,356
* # Intellisync Corp.	600	1,344
Inter Parfums, Inc.	100	1,212
* Interactive Data Corp.	5,400	101,520
* InterCept Group, Inc.	900	15,579
* Interdigital Communications Corp.	2,100	32,739
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* Interface, Inc. Class A	2,400	17,136
* Intergraph Corp.	1,900	49,286
* Interland, Inc.	1,200	4,716
* Intermagnetics General Corp.	1,200	27,576
* InterMune, Inc.	1,100	11,363
International Business Machines Corp.	74,400	6,300,936
International Flavors & Fragrances, Inc.	3,600	138,708
International Game Technology	16,800	484,680
International Paper Co.	20,900	836,418
* International Rectifier Corp.	3,200	105,152
International Speedway Corp. Class A	1,700	89,930
* Internet Security Systems, Inc.	1,300	18,707
* # Interpublic Group of Companies, Inc.	17,500	184,625
Intersil Corp.	7,000	122,010
Interstate Bakeries Corp.	1,000	5,170
Inter-Tel, Inc.	1,200	23,940
* Intervoice, Inc.	1,500	13,545
* Interwoven, Inc.	775	5,882
* Intevac, Inc.	100	450
* Intrado, Inc.	500	4,620
* # Introgen Therapeutics, Inc.	500	3,365
* Intuit, Inc.	8,500	359,465
* Intuitive Surgical, Inc.	1,300	31,525
Invacare Corp.	2,100	92,967
* Inveresk Research Group, Inc.	1,500	53,265
* Investment Technology Group, Inc.	50	687
# Investors Financial Services Corp.	4,500	208,710
* Invision Technologies, Inc.	1,100	51,700
* Invitrogen Corp.	3,100	153,450
Iomega Corp.	800	3,472
* Ionics, Inc.	1,200	31,452
* Iron Mountain, Inc.	6,525	201,166
Irwin Financial Corp.	1,200	30,876
* Isis Pharmaceuticals, Inc.	2,100	12,600
* Isle of Capri Casinos, Inc.	1,200	21,912
* Isolagen, Inc.	1,300	10,920
* Itron, Inc.	1,000	18,670
* ITT Educational Services, Inc.	1,700	58,769
ITT Industries, Inc.	4,100	324,310
* IVAX Corp.	11,625	225,060
* iVillage, Inc.	1,800	10,458



* Ixia	2,400	19,032
* IXYS Corp.	1,100	7,304
* J & J Snack Foods Corp.	600	25,788
* J. Jill Group, Inc.	1,150	20,804
J. M. Smucker Co.	2,676	123,042
* # j2 Global Communication, Inc.	1,000	25,260
* Jabil Circuit, Inc.	8,700	179,481
* Jack in the Box, Inc.	1,300	36,712
* Jacobs Engineering Group, Inc.	2,800	109,508
* Jacuzzi Brands, Inc.	3,500	30,450
* Jakks Pacific, Inc.	800	15,664
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Janus Capital Group, Inc.	17,000	233,580
* Jarden Corp.	1,050	31,805
* JDA Software Group, Inc.	1,100	10,868
* JDS Uniphase Corp.	67,000	208,370
Jefferies Group, Inc.	3,000	100,530
Jefferson-Pilot Corp.	5,200	249,080
* # JetBlue Airways Corp.	4,500	107,325
# JLG Industries, Inc.	2,700	37,395
* Jo-Ann Stores, Inc.	100	2,660
Johnson & Johnson	125,900	7,314,790
Johnson Controls, Inc.	8,100	456,030
* Johnson Outdoors, Inc.	100	1,938
Jones Apparel Group, Inc.	7,200	256,968
* Jones Lang LaSalle, Inc.	1,600	52,240
* # Jos. A. Bank Clothiers, Inc.	625	16,856
* Journal Register Co.	1,700	32,402
Joy Global, Inc.	2,600	78,806
JP Morgan Chase & Co.	122,952	4,866,440
* Juniper Networks, Inc.	22,188	507,883
* Jupitermedia Corp.	1,400	20,118
K Swiss, Inc. Class A	1,800	35,118
* K-V Pharmaceutical Co. Class A	1,250	19,900
* K2, Inc.	1,360	18,006
* Kadant, Inc.	600	11,328
Kaman Corp. Class A	500	5,830
* Kansas City Southern Industries, Inc.	3,100	46,500
Kaydon Corp.	1,000	28,460
KB Home Corp.	2,400	165,048
* KCS Energy, Inc.	2,100	26,355
* Keane, Inc.	2,500	35,250
* Keith Companies, Inc.	300	4,383
Keithley Instruments, Inc.	500	8,050
Kellogg Co.	17,300	726,254
Kellwood Co.	1,000	36,500
Kelly Services, Inc.	500	13,500
* Kemet Corp.	2,700	23,409
Kennametal, Inc.	1,500	61,335

* Kennedy-Wilson, Inc.	100	738
* Kensey Nash Corp.	600	17,154
Kerr-McGee Corp.	6,195	326,972
* # Key Energy Group, Inc.	8,400	84,756
KeyCorp	14,200	445,170
# KeySpan Corp.	4,000	152,400
* Keystone Automotive Industries, Inc.	700	15,540
* Kforce, Inc.	1,100	7,227
* # KFX, Inc.	2,100	14,280
Kimball International, Inc. Class B	500	6,800
Kimberly Clark Corp.	19,700	1,313,990
Kinder Morgan, Inc.	5,700	344,850
* Kindred Healthcare, Inc.	2,000	51,720
* # King Pharmaceuticals, Inc.	15,200	189,392
* Kirby Corp.	1,200	42,648
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* KLA-Tencor Corp.	9,300	347,448
* # Kmart Holding Corp.	4,500	344,790
Knight Ridder, Inc.	3,300	212,619
* Knight Trading Group, Inc.	1,800	16,308
* Knight Transportation, Inc.	2,225	44,255
* # Kohls Corp.	15,400	761,992
* Komag, Inc.	1,000	11,220
* Kopin Corp.	3,000	11,880
* Korn/Ferry International	1,500	26,655
* Kos Pharmaceuticals, Inc.	1,800	65,754
* Kosan Biosciences, Inc.	1,000	6,480
Kraft Foods, Inc.	23,700	741,336
* # Krispy Kreme Doughnuts, Inc.	2,100	27,048
* Kroger Co.	36,900	609,957
Kronos Worldwide, Inc.	1,656	53,472
* Kronos, Inc.	1,250	53,475
* Kulicke & Soffa Industries, Inc.	1,800	9,864
* KVH Industries, Inc.	400	3,120
* Kyphon, Inc.	1,500	33,495
L-3 Communications Holdings, Inc.	5,400	338,256
* La Jolla Pharmaceutical Co.	828	2,840
* La Quinta Corp.	7,900	61,936
La-Z-Boy, Inc.	1,600	24,704
* LaBarge, Inc.	500	4,415
* LabOne, Inc.	700	20,461
* Labor Ready, Inc.	1,700	21,063
* Laboratory Corp. of America Holdings, Inc.	8,600	357,674
Laclede Group, Inc.	300	8,658
Ladish Co., Inc.	700	5,999
LaFarge North America, Inc.	2,600	116,506
* Laidlaw International, Inc.	4,100	64,370
* Lam Research Corp.	5,900	127,145
* # Lamar Advertising Co.	4,500	196,605

* Lamson & Sessions Co.	1,500	10,545
Lancaster Colony Corp.	1,500	61,920
Lance, Inc.	700	10,675
* Lancer Corp.	100	1,018
Landamerica Financial Group, Inc.	1,100	47,344
Landauer, Inc.	500	22,390
* Landec Corp.	900	4,275
Landry' s Restaurants, Inc.	1,100	29,117
* Landstar Systems, Inc.	1,300	68,224
* Lannet Co., Inc.	750	8,468
* Laserscope	1,000	19,800
* Lattice Semiconductor Corp.	3,400	15,504
* Laureate Education, Inc.	1,900	64,961
* Lawson Software, Inc.	3,602	20,171
LCA-Vision, Inc.	500	11,790
* LCC International, Inc. Class A	500	1,735
Lear Corp.	4,500	242,460
* Learning Tree International, Inc.	600	7,752
* Leather Factory, Inc.	100	335

* Lecroy Corp.	500	7,105
Lee Enterprises, Inc.	1,500	70,995
Legg Mason, Inc.	3,900	314,652
Leggett and Platt, Inc.	8,000	215,120
Lehman Brothers Holdings, Inc.	12,195	901,089
# Lennar Corp. A Shares	7,600	348,080
Lennar Corp. B Shares	2,360	100,182
Lennox International, Inc.	2,100	34,146
* # Level 3 Communications, Inc.	23,900	62,618
* Lexar Media, Inc.	2,700	15,498
* Lexicon Genetics, Inc.	2,400	14,520
* Lexmark International Group, Inc.	5,500	486,475
Libbey, Inc.	600	11,340
Liberty Corp.	500	20,210
* Liberty Media Corp.	168,825	1,504,231
* # Liberty Media Corp.	1,900	18,145
* Liberty Media International, Inc. Series A	8,441	285,306
* Liberty Media International, Inc. Series B	95	3,392
* Lifecell Corp.	1,000	8,240
* Lifecore Biomedical, Inc.	500	3,550
Lifetime Hoan Corp.	500	7,845
* # Ligand Pharmaceuticals, Inc. Class B	2,900	28,507
* Lightbridge, Inc.	1,000	4,500
Lilly (Eli) & Co.	47,200	2,994,840
Limited Brands, Inc.	18,760	376,701
* Lin TV Corp.	1,400	28,252
* Lincare Holdings, Inc.	4,800	154,272
Lincoln Electric Holdings	1,500	45,090
Lincoln National Corp.	6,000	271,800

Lindsay Manufacturer Co.	1,000	24,960
Linear Technology Corp.	14,100	504,357
* Linens 'n Things, Inc.	1,800	45,144
* # Lipid Sciences, Inc.	600	2,400
Lithia Motors, Inc. Class A	500	10,625
* Littlefuse, Inc.	1,300	47,346
Liz Claiborne, Inc.	5,900	224,613
# LNR Property Corp.	900	56,340
# Lockheed Martin Corp.	19,500	1,048,710
* Lodgenet Entertainment Corp.	500	7,280
Loews Corp.	8,700	494,160
* Lojack Corp.	500	5,230
Lone Star Steakhouse & Saloon, Inc.	500	11,595
* Lone Star Technologies, Inc.	1,200	36,864
* Longview Fibre Co.	2,700	33,426
* LookSmart, Ltd.	1,400	2,156
Louisiana-Pacific Corp.	5,800	143,028
Lowe' s Companies, Inc.	37,700	1,873,690
LSI Industries, Inc.	625	5,969
* LSI Logic Corp.	17,000	82,110
* LTX Corp.	1,700	8,738
Lubrizol Corp.	2,000	71,300
* Lucent Technologies, Inc.	179,100	560,583

* Luminex Corp.	1,000	7,410
* Lydall, Inc.	500	5,245
Lyondell Chemical Co.	2,700	53,163
* M & F Worldwide Corp.	200	2,660
M & T Bank Corp.	5,700	541,386
M/I Schottenstein Homes, Inc.	1,300	50,765
MacDermid, Inc.	1,600	47,264
* Macromedia, Inc.	2,800	54,264
* Macrovision Corp.	2,100	49,665
* Madden (Steven), Ltd.	600	10,950
MAF Bancorp, Inc.	1,000	41,830
* Magma Design Automation, Inc.	1,400	23,100
* Magna Entertainment Corp.	300	1,785
* Magnetek, Inc.	700	4,557
* Magnum Hunter Resources, Inc.	3,100	31,589
Main Street Banks, Inc.	500	13,950
* MAIR Holdings, Inc.	300	2,490
* Management Network Group, Inc.	100	168
Mandalay Resort Group	2,500	169,600
* Manhattan Associates, Inc.	1,100	25,674
Manitowoc Co., Inc.	1,200	39,792
Manor Care, Inc.	4,000	122,680
# Manpower, Inc.	4,087	172,594
* Manugistic Group, Inc.	2,000	4,600
Manulife Financial Corp.	18,253	756,222

* Mapics, Inc.	1,000	9,170
* Mapinfo Corp.	200	1,926
Marathon Oil Corp.	13,800	500,526
* MarineMax, Inc.	1,000	19,600
* Markel Corp.	900	264,465
* MarketWatch.com, Inc.	1,000	9,400
MarkWest Hydrocarbon, Inc.	110	1,403
Marriott International, Inc. Class A	13,900	659,555
Marsh & McLennan Co., Inc.	20,100	898,269
Marshall & Isley Corp.	9,500	380,760
* Martek Biosciences Corp.	1,600	85,440
* # Martha Stewart Living Omnimedia, Ltd.	800	8,944
Martin Marietta Materials, Inc.	2,000	89,980
* Marvel Enterprises, Inc.	5,300	77,751
Masco Corp.	17,400	559,062
# Massey Energy Co.	3,500	96,320
* Mastec, Inc.	2,100	11,361
* Material Sciences Corp.	800	10,256
* Matria Healthcare, Inc.	800	21,136
* Matrix Service Co.	1,000	4,490
* MatrixOne, Inc.	2,100	9,828
* # Matrixx Initiatives, Inc.	500	4,625
Mattel, Inc.	28,600	460,174
Matthews International Corp. Class A	1,600	56,560
* Mattson Technology, Inc.	1,900	14,174
* Maui Land & Pineapple Company, Inc.	100	3,025
* Maverick Tube Corp.	2,100	62,202

# Maxim Integrated Products, Inc.	15,700	681,851
* # Maxim Pharmaceuticals, Inc.	900	6,093
* Maximus, Inc.	1,000	29,090
* Maxtor Corp.	10,200	42,840
* Maxwell Technologies, Inc.	500	4,780
* Maxygen, Inc.	1,300	12,688
May Department Stores Co.	8,800	215,688
Maytag Corp.	2,300	46,529
MB Financial, Inc.	1,050	39,459
MBIA, Inc.	7,100	406,617
MBNA Corp.	56,150	1,355,461
MBT Financial Corp.	200	3,826
* McAfee, Inc.	7,100	140,438
McClatchey Newspapers, Inc. Class A	1,100	78,870
McCormick & Co., Inc.	5,300	177,815
* McDATA Corp.	2,500	12,900
McDonalds Corp.	55,700	1,505,014
MCG Capital Corp.	500	8,650
McGrath Rent Corp.	500	17,145
McGraw-Hill Companies, Inc.	8,900	673,997
McKesson Corp.	14,800	458,060

* #	McMoran Exploration Co.	600	8,394
	MDC Holdings, Inc.	1,518	104,514
	MDU Resources Group, Inc.	4,000	101,480
	MeadWestavco Corp.	6,400	192,960
*	Medarex, Inc.	2,900	16,501
*	MedCath Corp.	500	7,855
*	Medco Health Solutions, Inc.	13,031	406,958
	Media General, Inc. Class A	900	52,371
*	Mediacom Communications Corp.	3,200	20,000
*	Medical Action Industries, Inc.	500	8,005
*	Medical Staffing Network Holdings, Inc.	1,400	9,226
	Medicis Pharmaceutical Corp. Class A	2,600	95,212
* #	Medimmune, Inc.	11,473	273,861
*	Medquist, Inc.	1,600	17,160
	Medtronic, Inc.	57,900	2,880,525
	Mellon Financial Corp.	16,300	470,418
* #	Memberworks, Inc.	500	12,470
*	MEMC Electronic Materials, Inc.	8,300	66,400
*	Mens Warehouse, Inc.	1,800	50,400
#	Mentor Corp.	1,900	66,842
*	Mentor Graphics Corp.	2,800	30,632
	Mercantile Bankshares Corp.	3,000	142,800
	Merck & Co., Inc.	79,100	3,557,127
*	Mercury Computer Systems, Inc.	1,000	27,020
	Mercury General Corp.	2,000	100,300
*	Mercury Interactive Corp.	4,100	141,491
	Meredith Corp.	2,200	110,176
*	Merge Technologies, Inc.	500	7,750
*	Meridian Resource Corp.	2,800	21,252
*	Merit Medical Systems, Inc.	1,111	19,009
*	Meritage Corp.	500	33,405
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*	Merix Corp.	500	4,980
	Merrill Lynch & Co., Inc.	41,600	2,124,512
*	Mesa Air Group, Inc.	1,300	8,327
*	Mestek, Inc.	100	1,729
	MetLife, Inc.	48,200	1,795,450
*	Metris Companies, Inc.	2,700	22,086
*	Metro-Goldwyn-Mayer, Inc.	13,000	148,200
*	Metrologic Instruments, Inc.	1,000	14,390
	MGE Energy, Inc.	500	15,990
*	MGI Pharma, Inc.	3,200	74,336
	MGIC Investment Corp.	7,000	477,890
*	MGM Grand, Inc.	9,200	380,328
	Michaels Stores, Inc.	3,100	177,723
*	Micrel, Inc.	3,000	29,130
*	Micro Linear Corp.	100	558
#	Microchip Technology, Inc.	9,450	249,386
*	MicroFinancial, Inc.	400	1,400

* Micromuse, Inc.	2,400	9,528
* Micron Technology, Inc.	34,300	394,793
* Micros Systems, Inc.	1,100	51,194
* Microsemi Corp.	2,000	21,580
Microsoft Corp.	462,200	12,618,060
* Microtek Medical Holdings, Inc.	1,300	5,109
* Micro-Therapeutics, Inc.	300	1,260
* Microvision, Inc.	500	3,040
* Midas, Inc.	500	7,925
Middleby Corp.	600	30,072
Midland Co.	200	5,364
Mid-State Bancshares	1,000	24,400
* # Midway Games, Inc.	2,200	26,554
Midwest Banc Holdings, Inc.	700	13,160
* Midwest Express Holdings, Inc.	500	1,685
* Mikohn Gaming Corp.	600	2,730
* Millennium Chemicals, Inc.	3,600	67,140
* Millennium Pharmaceuticals, Inc.	13,800	164,082
* Miller Industries, Inc.	100	889
* Millipore Corp.	1,900	95,570
* MIM Corp.	500	3,240
* Mindspeed Technologies, Inc.	3,300	9,999
Mine Safety Appliances Co.	1,500	59,295
Minerals Technologies, Inc.	1,300	73,021
* MIPS Technologies, Inc.	1,300	6,630
* Mission Resources Corp.	1,700	7,973
* MKS Instruments, Inc.	2,100	28,224
* Mobile Mini, Inc.	700	19,075
* Mobility Electronics, Inc.	1,000	7,390
Modine Manufacturing Co.	1,000	29,800
* Modtech Holdings, Inc.	300	2,193
* # Mohawk Industries, Inc.	4,154	319,526
* Moldflow Corp.	500	6,000
* Molecular Devices Corp.	700	16,100
Molex, Inc.	5,000	144,350
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Monaco Coach Corp.	1,400	30,086
* Mondavi (Robert) Corp. Class A	400	16,444
* MoneyGram International, Inc.	3,000	50,100
* Monolithic System Technology, Inc.	700	2,814
Monsanto Co.	12,135	444,141
* Monster Worldwide, Inc.	4,500	91,035
* Monterey Pasta Co.	500	1,500
* Moog, Inc. Class A	150	5,333
Morgan Stanley Dean Witter & Co.	45,100	2,287,923
Motorola, Inc.	109,900	1,774,885
Movado Group, Inc.	2,200	31,570
# Movie Gallery, Inc.	1,350	24,287
* MPS Group, Inc.	4,100	36,613

* MRO Software, Inc.	1,100	10,439
* MRV Communications, Inc.	4,200	9,324
MSC Industrial Direct Co., Inc. Class A	2,000	62,140
* MSC Software Corp.	900	6,561
* MTR Gaming Group, Inc.	1,100	10,318
MTS Systems Corp.	1,000	21,750
Mueller Industries, Inc.	1,600	62,864
* # Multimedia Games, Inc.	1,600	23,104
Murphy Oil Corp.	4,700	354,897
Myers Industries, Inc.	688	7,824
* Mykrolis Corp.	1,806	15,947
Mylan Laboratories, Inc.	13,125	228,638
* Myriad Genetics, Inc.	1,200	19,476
* Nabi Biopharmaceuticals	2,300	26,864
Nacco Industries, Inc. Class A	300	23,778
* Nanogen, Inc.	1,000	4,180
* Nanometrics, Inc.	500	4,920
* # Nanophase Technologies Corp.	500	2,680
Nara Bancorp, Inc.	1,300	26,546
Nash-Finch Co.	500	14,765
* Nassda Corp.	500	1,835
* NATCO Group, Inc. Class A	200	1,584
National Beverage Corp.	400	3,340
National City Corp.	22,551	852,202
# National Commerce Financial Corp.	6,900	232,116
National Fuel Gas Co.	2,000	53,560
National Healthcare Corp.	100	2,699
National Instruments Corp.	3,350	87,335
* National Medical Health Card Systems, Inc.	500	11,945
* National Oilwell, Inc.	5,600	167,440
National Penn Bancshares, Inc.	700	21,077
* National Processing, Inc.	2,200	58,212
* National RV Holdings, Inc.	300	3,984
* National Semiconductor Corp.	16,700	222,611
* National Western Life Insurance Co. Class A	100	15,763
Nationwide Financial Services, Inc.	2,000	69,580
Nature' s Sunshine Products, Inc.	560	8,282
Nautilus Group, Inc.	1,400	27,286
* Navarre Corp.	1,000	15,590
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* Navigant Consulting, Inc.	2,000	38,340
* Navigant International, Inc.	500	8,030
* Navigators Group, Inc.	400	11,696
* Navistar International Corp.	2,600	93,028
NBT Bancorp	1,000	22,310
* NBTY, Inc.	3,200	76,576
* NCI Building Systems, Inc.	800	24,544
* NCO Group, Inc.	1,200	30,672
* NCR Corp.	5,100	225,267



#	NDChealth Corp.	1,300	17,849
* #	NeighborCare, Inc.	1,900	48,241
	Neiman Marcus Group, Inc.	1,300	69,160
*	Nektar Therapeutics	3,400	43,316
	Nelson (Thomas), Inc.	500	9,500
*	Neoforma, Inc.	700	7,140
* #	NeoMagic Corp.	500	535
*	Neopharm, Inc.	701	3,975
*	Neose Technologies, Inc.	500	3,610
*	Net2Phone, Inc.	1,300	3,887
*	Netegrity, Inc.	1,400	8,498
* #	Netflix, Inc.	2,100	29,295
*	NetIQ Corp.	1,200	11,544
*	Netopia, Inc.	500	1,273
*	NetRatings, Inc.	1,600	24,736
*	Netscout System, Inc.	1,000	5,690
* #	Network Appliance Corp.	15,100	303,057
*	Network Engines, Inc.	500	810
*	Network Equipment Technologies, Inc.	1,000	6,670
*	Neurocrine Biosciences, Inc.	1,500	74,655
*	Neurogen Corp.	1,500	10,290
*	Nevada Gold & Casinos, Inc.	500	5,565
#	New Century Financial Corp.	1,700	91,188
	New Jersey Resources Corp.	1,000	40,850
	New York Community Bancorp Inc.	8,377	178,849
	New York Times Class A	6,600	268,092
	Newell Rubbermaid, Inc.	8,200	176,546
*	Newfield Exploration Co.	3,600	199,260
*	NewMarket Corp.	800	16,552
#	Newmont Mining Corp.	23,000	1,020,970
*	Newpark Resources, Inc.	3,600	20,520
*	Newport Corp.	1,400	17,500
*	Nextel Communications Corp. Class A	48,700	1,129,353
*	Nextel Partners, Inc.	7,400	106,708
*	NIC, Inc.	2,200	11,902
	Nicor, Inc.	1,000	35,850
*	Nii Holdings, Inc.	3,000	109,950
#	Nike, Inc. Class B	7,900	594,949
	NiSource, Inc.	6,300	131,040
	NL Industries, Inc.	500	7,230
*	NMS Communications Corp.	1,700	8,160
	Noble Energy, Inc.	3,600	185,328
	Noble International, Ltd.	500	10,195
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	Nordson Corp.	1,500	51,435
	Nordstrom, Inc.	6,100	226,493
	Norfolk Southern Corp.	17,100	485,640
*	Norstan, Inc.	200	518
*	North American Scientific, Inc.	600	4,434

#	North Fork Bancorporation, Inc.	5,900	247,446
	North Pittsburgh Systems, Inc.	600	11,592
	Northeast Utilities, Inc.	2,700	51,759
	Northern Trust Corp.	9,400	404,670
* #	Northfield Laboratories, Inc.	700	9,100
	Northrop Grumman Corp.	17,328	894,991
* #	Northwest Airlines Corp.	400	3,768
	Northwest Bancorp, Inc.	1,800	38,628
	Northwest Natural Gas Co.	500	15,415
*	Novavax, Inc.	500	1,675
*	Novell, Inc.	18,500	109,150
*	Novellus Systems, Inc.	8,463	206,751
*	Noven Pharmaceuticals, Inc.	1,000	18,990
*	Novoste Corp.	400	768
*	NPS Pharmaceuticals, Inc.	1,200	25,200
*	NS Group, Inc.	1,200	18,000
	NSTAR	1,400	68,320
*	NTN Communications, Inc.	700	1,393
*	Nu Horizons Electronics Corp.	100	635
	Nucor Corp.	3,600	281,844
	NUI Corp.	500	6,690
	NuSkin Enterprises, Inc.	2,900	74,878
*	Nutraceutical International Corp.	500	7,035
	Nuveen Investments	1,000	28,500
*	Nuvelo, Inc.	366	3,261
*	Nvidia Corp.	7,100	88,466
*	NVR, Inc.	300	150,675
*	NYFIX, Inc.	1,000	5,300
*	O' Charleys, Inc.	700	11,368
*	O' Reilly Automotive, Inc.	2,400	94,584
	Oakley, Inc.	2,600	29,822
* #	OCA, Inc.	1,000	5,110
	Occidental Petroleum Corp.	16,600	857,390
*	Oceaneering International, Inc.	1,300	41,626
	OceanFirst Financial Corp.	500	11,415
*	Ocular Sciences, Inc.	1,200	52,320
*	Ocwen Financial Corp.	3,155	28,584
*	Odyssey Healthcare, Inc.	1,550	27,466
	Odyssey Re Holdings Corp.	4,000	87,760
* #	Office Depot, Inc.	15,600	249,756
*	Offshore Logistics, Inc.	1,400	41,720
	OGE Energy Corp. (Holding Co.)	1,800	46,800
*	Ohio Casualty Corp.	3,000	60,450
*	Oil States International, Inc.	2,600	41,860
*	Old Dominion Freight Lines, Inc.	1,500	42,165
	Old National Bancorp	2,000	49,820
	Old Republic International Corp.	6,450	151,898
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	Olin Corp.	1,500	25,335

* Olympic Steel, Inc.	100	2,025
* OM Group, Inc.	1,500	51,075
* Omega Protein Corp.	700	5,936
* # OMNI Energy Services Corp.	500	1,750
Omnicare, Inc.	6,500	188,110
* Omnicell, Inc.	1,200	14,724
Omnicom Group, Inc.	7,800	536,718
* # OmniVision Technologies, Inc.	2,800	29,204
* On Assignment, Inc.	200	928
* ON Semiconductor Corp.	7,300	21,754
Oneok, Inc.	2,500	58,900
* Onyx Pharmaceuticals, Inc.	1,400	51,996
* Opent Technologies, Inc.	1,000	9,090
* Openwave Systems, Inc.	2,233	20,812
* Opsware, Inc.	3,100	19,530
* Optical Communication Products, Inc.	1,400	2,562
Option Care, Inc.	1,000	15,730
* Oracle Systems Corp.	215,750	2,151,028
* OraSure Technologies, Inc.	1,700	10,659
* Orbital Sciences Corp.	2,700	28,809
* Orchid Biosciences, Inc.	100	824
* Oregon Steel Mills, Inc.	1,100	15,928
* Orleans Homebuilders, Inc.	1,000	21,930
* Orthologic Corp.	1,100	7,810
* Oscient Pharmaceutical Corp.	2,700	11,367
Oshkosh B' Gosh, Inc. Class A	500	10,185
Oshkosh Truck Corp. Class B	2,200	112,112
* # OSI Pharmaceutical, Inc.	1,700	101,303
* OSI Systems, Inc.	500	7,280
* Osteotech, Inc.	600	2,538
Otter Tail Co.	100	2,530
Outback Steakhouse, Inc.	3,800	148,732
* Overland Storage, Inc.	500	6,550
Overseas Shipholding Group, Inc.	1,600	68,800
* # Overstock.com, Inc.	1,000	31,350
Owens & Minor, Inc.	1,500	36,750
* Owens-Illinois, Inc.	9,500	152,475
# Oxford Industries, Inc.	900	36,414
* # P.F. Chang' s China Bistro, Inc.	1,000	41,920
Paccar, Inc.	8,100	487,539
Pacific Capital Bancorp	1,333	38,097
* Pacific Sunwear of California, Inc.	3,300	63,228
* Pacificare Health Systems, Inc.	5,400	176,094
Packaging Corp. of America	6,300	144,270
Packaging Dynamics Corp.	140	2,100
* Packeteer, Inc.	1,100	11,033
* Pain Therapeutics, Inc.	1,400	9,800
* # PainCare Holdings, Inc.	800	2,080
# Pall Corp.	5,500	133,980
* # Palm Harbor Homes, Inc.	1,000	16,360
* # Palmone, Inc.	1,900	62,035

* Palmsource, Inc.	809	18,211
* Palomar Medical Technologies, Inc.	100	1,825
* PAM Transportation Services, Inc.	600	11,136
* # Panera Bread Co.	1,000	34,780
* Pantry, Inc.	1,000	19,460
* # Papa John' s International, Inc.	600	17,226
* Par Pharmaceutical Cos, Inc.	1,700	69,768
* Paradyne Networks Corp.	500	2,160
* Parallel Petroleum Corp.	1,200	5,952
* Parametric Technology Corp.	8,900	43,343
* Parexel International Corp.	1,100	21,175
Park Electrochemical Corp.	900	19,935
* Parker Drilling Co.	3,900	12,636
Parker-Hannifin Corp.	5,400	293,598
* # Parkervision, Inc.	500	2,250
* Park-Ohio Holdings Corp.	100	1,728
* Parlux Fragrances, Inc.	100	938
* Partners Trust Financial Group, Inc.	363	3,634
* Party City Corp.	700	9,464
* Pathmark Stores, Inc.	800	5,664
Patina Oil & Gas Corp.	3,500	93,695
* Patterson Companies, Inc.	3,200	234,336
Patterson-UTI Energy, Inc.	8,200	142,024
* Paxar Corp.	1,400	28,336
* Paxson Communications Corp.	500	910
Paychex, Inc.	15,100	448,017
* Payless ShoeSource, Inc.	2,000	23,200
* PC Connection, Inc.	1,200	7,920
* PC Mall, Inc.	200	2,616
* PC-Tel, Inc.	500	4,545
* PDF Solutions, Inc.	1,300	12,012
* PDI, Inc.	500	12,045
# Peabody Energy Corp.	3,800	202,616
* PEC Solutions, Inc.	1,100	11,583
* Pediatrix Medical Group, Inc.	1,300	91,130
* Peet' s Coffee & Tea, Inc.	500	11,450
* # Pegasus Communications Corp.	1,000	9,910
* Pegasus Solutions, Inc.	1,200	15,036
* Pegasystems, Inc.	1,100	6,985
* Pemstar, Inc.	300	528
* Penn National Gaming, Inc.	1,800	69,930
* Penn Treaty American Corp.	500	930
Penn Virginia Corp.	1,000	34,460
Penn-America Group, Inc.	500	6,530
Penney (J.C.) Co., Inc.	13,200	505,824
Pentair, Inc.	4,400	146,256
* Penwest Pharmaceuticals Co.	500	5,380
Peoples Bank CT	3,250	107,218

Peoples Energy Corp.	1,000	41,550
* Peoplesoft, Inc.	7,864	136,834
Pep Boys - Manny, Moe & Jack	2,600	41,340
Pepco Holdings, Inc.	2,800	57,792
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PepsiAmericas, Inc.	10,100	200,384
Pepsico, Inc.	72,900	3,645,000
* # Performance Food Group Co.	2,400	52,800
* Performance Technologies, Inc.	500	2,995
* Pericom Semiconductor Corp.	900	8,874
* Perini Corp.	1,000	15,100
PerkinElmer, Inc.	5,000	87,400
* Perot Systems Corp.	5,300	70,543
Perrigo Co.	2,700	53,028
* Perry Ellis International, Inc.	600	13,554
* Per-Se Technologies, Inc.	1,000	12,530
* Petco Animal Supplies, Inc.	2,300	76,176
* # PetMed Express, Inc.	300	1,689
* Petrocorp, Inc. Escrow Shares	100	6
* Petroleum Development Corp.	1,100	34,133
PetSmart, Inc.	6,800	190,808
PFF Bancorp, Inc.	840	30,996
Pfizer, Inc.	325,680	10,639,966
* PG&E Corp. (Holding Co.)	29,900	872,781
* Pharmaceutical Products Development Service Co.	2,700	91,665
* Pharmacopia Drug Discovery, Inc.	400	2,104
* Pharmacyclics, Inc.	500	5,205
Phelps Dodge Corp.	6,100	497,516
* Philadelphia Consolidated Holding Corp.	1,400	74,564
Phillips-Van Heusen Corp.	1,100	22,176
* Phoenix Technologies, Ltd.	500	2,695
* Photon Dynamics, Inc.	600	13,482
* Photronics, Inc.	1,400	20,090
* Pico Holdings, Inc.	100	1,739
# Piedmont Natural Gas Co.	1,000	43,400
Pier 1 Imports, Inc.	3,100	53,785
Pilgrims Pride Corp. Class B	3,500	88,970
* Pinnacle Systems, Inc.	2,500	9,350
Pinnacle West Capital Corp.	2,500	105,525
# Pioneer Natural Resources Co.	7,500	250,875
* Piper Jaffray Companies, Inc.	404	17,412
Pitney Bowes, Inc.	8,200	357,192
* Pixar, Inc.	2,482	192,901
* Pixelworks, Inc.	1,000	10,440
* Plains Exploration & Production Co.	3,274	63,548
* Planar Systems, Inc.	700	7,952
Plantronics, Inc.	2,100	81,585
* Plato Learning, Inc.	600	4,920
* Playboy Enterprises, Inc. Class B	1,000	9,090

* Playtex Products, Inc.	2,100	13,713
* Plexus Corp.	1,700	20,043
* Plug Power, Inc.	2,700	17,253
* PLX Technology, Inc.	1,200	7,536
* # PMC Sierra, Inc.	7,100	66,314
PMI Group, Inc.	6,300	261,639
PNC Financial Services Group, Inc.	9,500	509,865
PNM Resources, Inc.	1,550	33,124

Pogo Producing Co.	4,200	184,716
Polaris Industries, Inc.	2,000	94,320
Polo Ralph Lauren Corp.	2,700	98,631
* Polycom, Inc.	4,500	87,885
PolyMedica Corp.	1,400	42,574
* Pomeroy IT Solutions, Inc.	100	1,299
Pope & Talbot, Inc.	500	9,215
* Portal Software, Inc.	1,200	4,032
* Possis Medical, Inc.	600	10,500
Potlatch Corp.	1,000	42,900
* Powell Industries, Inc.	600	9,900
* Power Intergrations, Inc.	1,000	20,080
* Power-One, Inc.	3,300	24,783
* Powerwave Technologies, Inc.	3,900	23,595
* Pozen, Inc.	1,000	8,660
PPG Industries, Inc.	7,000	418,390
PPL Corp.	4,200	200,886
* PRAECIS Pharmaceuticals, Inc.	2,300	5,405
# Praxair, Inc.	14,600	592,468
Precision Castparts Corp.	3,954	217,826
* Premcor, Inc.	4,600	154,238
* # Pre-Paid Legal Services, Inc.	700	17,290
Presidential Life Corp.	700	12,285
* Presstek, Inc.	1,300	11,362
* PRG-Schultz International, Inc.	1,000	5,670
* Price Communications Corp.	2,205	33,119
* # Priceline.com, Inc.	2,400	50,112
* Pride International, Inc.	8,400	154,224
* Prime Hospitality Corp.	1,900	22,838
* Prime Medical Services, Inc.	100	730
* PRIMEDIA, Inc.	5,800	12,006
* Primus Telecommunications Group, Inc.	1,000	1,810
Principal Financial Group, Inc.	17,000	590,070
* Priority Healthcare Corp.	1,600	35,568
* # Proassurance Corp.	1,900	64,144
Procter & Gamble Co.	102,300	5,725,731
* Progenics Pharmaceuticals, Inc.	500	5,280
Progress Energy, Inc.	8,000	351,120
* Progress Software Corp.	1,600	32,224
Progressive Corp.	14,700	1,180,410

* ProQuest Co.	1,000	24,300
Prosperity Bancshares, Inc.	800	20,736
* Protection One, Inc.	2,300	460
Protective Life Corp.	2,600	101,738
* # Protein Design Labs, Inc.	5,000	91,650
Provident Bankshares Corp.	1,000	31,670
* Providian Financial Corp.	19,600	283,024
* Province Healthcare Co.	2,100	41,034
Prudential Financial, Inc.	29,600	1,366,928
* PSS World Medical, Inc.	2,300	24,817
* Psychiatric Solutions, Inc.	500	10,955
* PTEK Holdings, Inc.	2,700	23,139

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Public Service Enterprise Group, Inc.	7,200	304,848
Puget Energy, Inc.	2,500	57,275
Pulitzer, Inc.	300	14,610
Pulte Homes Inc.	7,800	459,810
* PW Eagle, Inc.	100	270
* Q Logic Corp.	4,100	107,051
Qad, Inc.	1,700	10,540
Quaker Chemical Corp.	500	12,135
Quaker Fabric Corp.	400	2,664
Qualcomm, Inc.	72,400	2,754,820
* Quality Systems, Inc.	600	28,584
Quanex Corp.	500	23,040
* Quanta Services, Inc.	4,765	30,591
* Quantum Fuel Systems Technologies Worldwide, Inc.	600	3,228
Quest Diagnostics, Inc.	5,500	470,800
* Quest Software, Inc.	3,900	39,468
Questar Corp.	3,200	130,176
* Quidel Corp.	1,100	4,004
* Quigley Corp.	500	4,175
* Quiksilver, Inc.	2,400	52,200
* Quinton Cardiology Systems, Inc.	500	3,870
Quixote Corp.	500	9,595
* Quovadx, Inc.	500	910
* Qwest Communications International, Inc.	59,100	170,799
* R H Donnelley Corp.	1,100	51,095
Radian Group, Inc.	6,700	296,810
* Radiant Systems, Inc.	500	2,150
* Radio One, Inc.	1,200	18,803
* Radiologix, Inc.	400	1,560
Radioshack Corp.	7,200	193,968
* RadiSys Corp.	760	8,816
* Railamerica, Inc.	1,100	12,815
* Ralcorp Holdings, Inc.	1,500	54,645
* # Rambus, Inc.	4,100	52,562
Range Resources Corp.	3,400	51,000
* # Rare Hospitality International, Inc.	2,100	56,784

	Raven Industries, Inc.	324	13,284
	Raymond James Financial, Inc.	3,350	81,137
* #	Rayovac Corp.	1,600	36,784
*	Raytech Corp.	1,000	1,960
	Raytheon Co.	18,100	628,613
*	RC2 Corp.	1,200	37,932
* #	RCN Corp.	300	21
	Readers Digest' s Association, Inc.	4,122	58,615
* #	RealNetworks , Inc.	6,700	33,299
	Republic Services, Inc.	6,900	192,855
*	Red Hat, Inc.	7,600	93,176
#	Reebok International, Ltd.	2,800	95,116
	Regal-Beloit Corp.	400	8,824
*	Regeneration Technologies, Inc.	1,000	9,930
*	Regeneron Pharmaceuticals, Inc.	2,100	18,711

*	Regent Communications, Inc.	1,600	9,216
	Regions Financial Corp.	32,459	1,048,101
	Regis Corp.	2,200	90,046
*	Rehabcare Group, Inc.	1,000	22,990
#	Reinsurance Group of America, Inc.	2,800	111,580
	Reliance Steel & Aluminum Co.	1,100	41,734
*	Reliant Resources, Inc.	18,899	188,234
	Reliv International, Inc.	500	4,450
*	Remec, Inc.	1,600	8,304
*	Remington Oil & Gas Corp.	1,400	34,664
#	Renaissance Learning, Inc.	1,500	35,865
*	Renal Care Group, Inc.	3,750	118,763
*	Rent-A-Center, Inc.	3,750	112,875
*	Rent-Way, Inc.	1,000	7,300
*	Repligen Corp.	2,600	4,420
	Republic Bancorp, Inc.	1,936	28,479
*	Res-Care, Inc.	500	5,290
*	ResMed, Inc.	1,700	81,209
	Resource America, Inc.	500	11,000
*	Resources Connection, Inc.	1,000	32,780
*	Respironics, Inc.	1,525	81,130
*	Restoration Hardware, Inc.	1,100	6,809
*	Retail Ventures, Inc.	100	684
*	Retek, Inc.	2,000	7,540
*	Revlon, Inc.	8,200	21,894
*	Rewards Network, Inc.	600	4,230
*	Rex Stores Corp.	500	6,350
	Reynolds & Reynolds Co.	2,500	61,425
	Reynolds American, Inc.	4,700	354,850
*	RF Micro Devices, Inc.	7,600	38,912
	Richardson Electronics, Ltd.	400	3,332
	Riggs National Corp.	800	18,800
*	Rita Medical Systems, Inc.	252	811



* Rite Aid Corp.	18,300	80,520
* Riverstone Networks, Inc.	1,800	1,332
RLI Corp.	1,000	36,990
Robbins & Myers, Inc.	700	13,370
Robert Half International, Inc.	7,200	176,400
Rock-Tenn Co. Class A	700	10,080
Rockwell Collins, Inc.	7,900	271,681
Rockwell International Corp.	7,600	296,400
* Rofin-Sinar Technologies, Inc.	1,000	28,100
* Rogers Corp.	900	41,751
Rohm & Haas Co.	9,300	376,929
Rollins, Inc.	1,400	32,704
# Roper Industries, Inc.	2,000	110,300
Ross Stores, Inc.	6,800	143,820
* Rowan Companies, Inc.	6,000	145,920
Royal Gold, Inc.	800	12,336
RPC, Inc.	200	3,030
RPM, Inc.	3,900	61,659
* RSA Security, Inc.	2,300	34,247

* RTI International Metals, Inc.	1,300	19,357
Ruby Tuesday, Inc.	3,200	86,560
Ruddick Corp.	1,500	28,605
* Rudolph Technologies, Inc.	1,000	16,200
Russ Berrie & Co., Inc.	500	9,650
Russell Corp.	700	12,502
* Ryan' s Restaurant Group, Inc.	1,550	21,297
Ryder System, Inc.	2,300	100,763
Ryerson Tull, Inc.	400	6,376
Ryland Group, Inc.	1,700	149,855
S&T Bancorp, Inc.	1,000	35,110
* S1 Corp.	2,600	20,540
Sabre Holdings Corp.	6,000	138,000
Safeco Corp.	5,300	255,301
* Safeguard Scientifics, Inc.	4,000	7,120
* SafeNet, Inc.	687	19,545
* Safeway, Inc.	21,400	432,280
* Saga Communications, Inc. Class A	825	14,809
* Saint Jude Medical, Inc.	8,800	591,800
Saint Paul Companies, Inc.	28,807	999,315
Saks, Inc.	7,300	86,724
* Salem Communications Corp.	1,400	37,240
* # Salton, Inc.	700	3,451
* San Filippo (John B.) & Son, Inc.	500	14,150
Sanderson Farms, Inc.	1,250	42,738
* Sandisk Corp.	7,700	179,795
Sandy Spring Bancorp, Inc.	400	13,280
* Sangamo BioSciences, Inc.	500	2,195
* Sanmina Corp.	24,300	168,156

* Sapiient Corp.	4,400	33,000
Sara Lee Corp.	28,100	621,853
* Savient Pharmaceuticals, Inc.	2,700	5,913
* SBA Communications Corp.	1,900	9,880
SBC Communications, Inc.	67,900	1,751,141
* SBS Technologies, Inc.	500	5,130
# SCANA Corp.	2,600	98,644
* ScanSoft, Inc.	4,130	17,635
* ScanSource, Inc.	500	30,020
Schawk, Inc. Class A	100	1,408
* Schein (Henry), Inc.	2,300	143,244
Schering-Plough Corp.	68,100	1,257,126
Schnitzer Steel Industries, Inc. Class A	1,400	39,340
* Scholastic Corp.	2,600	76,050
Schulman (A.), Inc.	500	10,030
# Schwab (Charles) Corp.	64,800	612,360
Schweitzer-Maudoit International, Inc.	500	15,205
* Sciclone Pharmaceuticals, Inc.	1,100	4,312
* Scientific Games Corp.	2,200	37,466
Scientific-Atlanta, Inc.	7,700	209,748
* SCM Microsystems, Inc.	500	1,425
* Scotts Co. Class A	2,000	123,640
SCP Pool Corp.	1,900	80,161
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* SCS Transportation, Inc.	350	6,496
Seaboard Corp.	100	53,205
* Seachange International, Inc.	1,100	16,808
Seacoast Banking Corp.	600	13,092
* Seacor Smit, Inc.	700	30,219
* Sealed Air Corp.	4,100	201,392
# Sears, Roebuck & Co.	8,700	333,036
* Seattle Genetics, Inc.	1,600	10,192
* Secure Computing Corp.	1,000	7,060
* SeeBeyond Technology Corp.	2,700	8,127
SEI Investments Co.	4,700	153,596
* # Select Comfort Corp.	1,200	19,056
Select Medical Corp.	4,100	54,448
* Selectica, Inc.	700	2,653
Selective Insurance Group, Inc.	500	17,265
* Semitool, Inc.	1,200	9,168
Sempra Energy	9,300	336,195
* Semtech Corp.	2,900	52,461
* SEMX Corp.	100	8
# Sensient Technologies Corp.	500	10,500
* Sensytech, Inc.	500	13,125
* Sepracor, Inc.	3,200	158,752
* Sequa Corp. Class A	100	5,324
* Sequa Corp. Class B	100	5,500
* Sequenom, Inc.	100	99

* Serena Software, Inc.	2,000	31,300
* Serologicals Corp.	1,100	23,034
* Service Corp. International	15,100	90,751
* SFBC International, Inc.	750	20,250
* Sharper Image Corp.	968	17,376
* Shaw Group, Inc.	1,500	15,435
# Sherwin-Williams Co.	6,200	256,060
* Shoe Carnival, Inc.	500	5,735
* Shopko Stores, Inc.	1,200	20,304
* # Shuffle Master, Inc.	1,050	34,797
* Siebel Systems, Inc.	25,000	190,250
* Siebert Financial Corp.	100	352
* Sierra Health Services, Inc.	1,300	56,056
* Sierra Pacific Resources	5,400	46,440
* Sigma Designs, Inc.	500	3,475
# Sigma-Aldrich Corp.	3,100	177,599
Silgan Holdings, Inc.	600	26,850
* # Silicon Graphics, Inc.	3,900	6,162
* Silicon Image, Inc.	2,200	24,200
* # Silicon Laboratories, Inc.	1,900	62,301
* Silicon Storage Technology, Inc.	3,600	20,772
* # Silicon Valley Bancshares	2,000	74,700
* Siliconix, Inc.	1,400	47,964
Simmons First National Corp. Class A	189	4,689
* SimpleTech, Inc.	1,527	5,787
Simpson Manufacturing Co., Inc.	1,600	90,400
Sinclair Broadcast Group, Inc. Class A	1,500	12,000

* Sipex Corp.	400	1,908
* Sirenza Microdevices, Inc.	500	2,170
* Sirna Therapeutics, Inc.	800	2,328
* Sitel Corp.	2,900	6,177
* Six Flags, Inc.	3,600	20,052
* Skechers U.S.A., Inc. Class A	900	11,970
Sky Financial Group, Inc.	2,700	66,312
Skywest, Inc.	600	8,634
* Skyworks Solutions, Inc.	6,900	57,477
* SL Industries, Inc.	100	1,127
SLM Corp.	18,500	721,870
* SM&A	200	1,318
* Smart & Final Food, Inc.	1,200	19,572
Smith (A.O.) Corp.	500	12,210
* # Smith International, Inc.	5,800	330,484
* Smithfield Foods, Inc.	6,600	169,620
* Smurfit-Stone Container Corp.	18,500	328,190
Snap-On, Inc.	2,100	66,717
* Sola International, Inc.	1,400	27,020
* Solectron Corp.	44,300	228,588
Sonic Automotive, Inc.	1,200	24,960

* Sonic Corp.	2,025	45,259
* Sonic Innovations, Inc.	500	2,380
* Sonic Solutions	1,000	15,020
* SonicWALL, Inc.	2,300	12,420
# Sonoco Products Co.	500	12,955
* SonoSite, Inc.	1,500	36,195
* Sonus Networks, Inc.	7,000	36,260
* Sotheby' s Holdings, Inc. Class A	1,300	20,787
Sound Federal Bancorp, Inc.	100	1,442
* Source Information Management, Inc.	700	6,139
* Sourcecorp, Inc.	500	11,075
South Financial Group, Inc.	2,500	71,100
Southern Co.	22,400	679,840
* # Southern Union Co.	4,846	90,567
SouthTrust Corp.	12,800	529,280
# Southwest Airlines Co.	51,700	766,194
Southwest Bancorporation of Texas, Inc.	4,400	92,752
Southwest Water Co.	700	8,449
* Southwestern Energy Co.	1,600	56,912
Sovereign Bancorp, Inc.	18,000	393,480
* Spanish Broadcasting System, Inc.	1,500	13,140
Spartan Motors, Inc.	100	1,275
Spartech Corp.	1,000	24,230
* Specialty Laboratories, Inc.	1,000	11,200
SpectraLink Corp.	500	4,765
* Spectranetics Corp.	100	545
Speedway Motorsports, Inc.	1,800	58,086
* Spherion Corp.	2,200	16,104
* # Spherix, Inc.	300	1,290
* Spinnaker Exploration Co.	1,900	64,866
* Sportsman' s Guide, Inc.	500	10,305

Sprint Corp.	47,850	941,688
* SPSS, Inc.	600	8,280
# SPX Corp.	4,800	175,152
* # SR Telecom, Inc.	10	18
* SRA International, Inc.	700	31,731
* SRS Labs, Inc.	600	3,054
SS&C Technologies, Inc.	900	14,778
St. Joe Corp.	3,600	174,240
# St. Mary Land & Exploration Co.	5,200	181,428
* Staar Surgical Co.	600	2,862
* Stamps.com, Inc.	850	12,682
StanCorp Financial Group, Inc.	2,200	159,500
* Standard Management Corp.	100	333
* Standard Microsystems Corp.	600	9,522
Standard Motor Products, Inc. Class A	300	4,287
Standard Pacific Corp.	2,400	121,128
Standex International Corp.	500	12,140

Stanley Furniture, Inc.	100	4,038
# Stanley Works	3,100	134,106
# Staples, Inc.	24,100	691,188
* # Star Scientific, Inc.	1,900	9,747
* Starbucks Corp.	16,600	717,784
StarTek, Inc.	600	18,678
Starwood Hotels and Resorts Worldwide, Inc.	8,200	362,440
State Auto Financial Corp.	2,100	63,189
State Street Corp.	15,300	690,642
Station Casinos, Inc.	2,600	119,600
* # STATS ChipPac, Ltd.	1,392	8,881
* Steak n Shake Co.	1,300	22,360
# Steel Dynamics, Inc.	2,600	81,536
Steel Technologies, Inc.	500	10,045
Steelcase, Inc. Class A	2,000	27,100
* Stein Mart, Inc.	1,300	21,255
* Steinway Musical Instruments, Inc.	100	2,841
* Stellent, Inc.	600	4,146
* Stericycle, Inc.	2,000	94,360
* # Steris Corp.	3,800	86,944
Sterling Bancorp	400	11,248
Sterling Bancshares	1,500	20,160
* Sterling Financial Corp.	1,078	35,746
Stewart & Stevenson Services, Inc.	500	8,355
* Stewart Enterprises, Inc.	3,600	24,516
Stewart Information Services Corp.	900	32,886
* Stillwater Mining Co.	2,100	30,072
* Stone Energy Corp.	1,600	66,560
* Stoneridge, Inc.	1,300	19,305
* Storage Technology Corp.	5,400	130,950
* Stratasys, Inc.	500	12,465
* Stratex Networks, Inc.	2,700	6,912
# Strayer Ed, Inc.	600	62,400
Stride Rite Corp.	1,100	10,868
Stryker Corp.	20,400	924,120

Student Loan Corp.	800	115,000
Sturm Ruger & Co., Inc.	500	4,505
* Sun Bancorp, Inc.	525	11,340
* Sun Microsystems, Inc.	172,900	663,936
* Suncoast Naturals, Inc.	22	11
* Sungard Data Systems, Inc.	13,800	317,400
Sunoco, Inc.	3,700	227,550
* # Sunrise Senior Living, Inc.	1,000	35,420
# Suntrust Banks, Inc.	10,800	735,480
* Superconductor Technologies, Inc.	1,000	1,110
* # Supergen, Inc.	1,200	7,716
* Superior Energy Services, Inc.	3,300	36,927
# Superior Industries International, Inc.	1,300	41,210

* Supertex, Inc.	600	10,236
Supervalu, Inc.	5,900	155,524
* SupportSoft, Inc.	1,500	15,165
Supreme Industries, Inc.	110	679
SureWest Communications	500	13,695
* # SurModics, Inc.	1,000	23,920
Susquehanna Bancshares, Inc.	1,000	24,000
* Swift Energy Corp.	1,400	28,490
* Swift Transportation, Inc.	4,000	72,720
SWS Group, Inc.	200	2,930
* Sybase, Inc.	6,000	79,980
* Sybron Dental Specialties, Inc.	1,600	44,608
* Sycamore Networks, Inc.	12,500	47,625
* Sykes Enterprises, Inc.	1,400	6,356
* # Symantec Corp.	13,100	628,276
Symbol Technologies, Inc.	13,900	179,310
* Symmetricom, Inc.	2,000	16,080
* Symyx Technologies	1,100	20,845
* Synaptics, Inc.	1,000	18,370
* Synopsys, Inc.	6,396	102,080
* Synovis Life Technologies, Inc.	500	4,200
Synovus Financial Corp.	11,500	292,100
* Synplicity, Inc.	500	2,415
Syntel, Inc.	1,600	24,432
* Syntroleum Corp.	700	3,542
Sypris Solutions, Inc.	800	9,952
Sysco Corp.	27,900	896,706
T. Rowe Price Group, Inc.	4,900	242,697
* Tag-It Pacific, Inc.	100	351
* # Take Two Interactive Software	2,200	72,050
Talbots, Inc.	2,600	69,706
* TALK America Holdings, Inc.	500	2,885
TALX Corp.	1,000	21,260
* Tanox, Inc.	1,700	28,135
# Target Corp.	39,300	1,751,994
* Tarrant Apparel Group	100	111
* TBC Corp.	800	17,408
TCF Financial Corp.	2,500	159,200
* Tech Data Corp.	2,900	109,214
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* Techne Corp.	2,033	78,758
* Technitrol, Inc.	1,700	30,192
Teco Energy, Inc.	3,900	51,714
* Tejon Ranch Co.	100	3,729
* Tekelec	2,100	38,367
Tektronix, Inc.	4,000	114,280
* # TeleCommunication Systems, Inc.	500	2,315
* Teledyne Technologies, Inc.	1,300	31,395
Teleflex, Inc.	1,500	65,595

* Teleglobe International Holding, Ltd.	50	141
Telephone & Data Systems, Inc.	2,000	154,200
* Teletech Holdings, Inc.	2,700	22,248
* Telik, Inc.	1,500	28,410
* # Tellabs, Inc.	22,200	201,354
* Telular Corp.	400	2,292
Temple-Inland, Inc.	2,500	170,700
* Tenet Healthcare Corp.	30,900	321,978
Tennant Co.	500	20,125
* Tenneco Automotive, Inc.	2,100	28,224
* Teradyne, Inc.	7,600	97,812
* Terayon Communication Systems, Inc.	1,800	2,934
* Terex Corp.	2,500	90,325
* Terra Industries, Inc.	1,400	10,500
* Tesoro Petroleum Corp.	2,900	68,672
* # Tetra Tech, Inc.	2,000	35,540
* Tetra Technologies, Inc.	1,050	28,403
Texas Genco Holdings, Inc.	2,860	132,418
Texas Industries, Inc.	700	30,660
Texas Instruments, Inc.	84,700	1,655,038
Texas Regional Bancshares, Inc. Class A	2,325	67,983
Textron, Inc.	5,600	355,544
* The Banc Corp.	500	3,225
The Brink' s Co.	3,500	100,800
* The Dress Barn, Inc.	1,200	19,884
* The Geo Group, Inc.	700	13,650
The Goldman Sachs Group, Inc.	22,500	2,017,125
The Marcus Corp.	500	9,500
* The Medicines Co.	2,100	53,088
* The New Dun & Bradstreet Corp.	3,000	165,420
The Phoenix Companies, Inc.	1,400	14,742
* The Sports Authority, Inc.	796	16,899
* Theragenics Corp.	700	2,625
* Therma-Wave, Inc.	600	2,040
* Thermo-Electron Corp.	7,800	204,906
* Third Wave Technologies	800	4,032
Thomas & Betts Corp.	2,500	61,500
Thomas Industries, Inc.	800	24,600
Thor Industries, Inc.	3,400	87,108
* # Thoratec Corp.	2,400	23,568
* THQ, Inc.	1,500	28,485
* Three-Five Systems, Inc.	500	1,465
* TIBCO Software, Inc.	8,700	54,984
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Tidewater, Inc.	1,900	55,442
* Tier Technologies, Inc. Class B	500	4,200
TierOne Corp.	600	12,804
Tiffany & Co.	6,500	201,175
* Timberland Co. Class A	1,300	72,605

* Time Warner Telecom, Inc.	2,100	9,639
* Time Warner, Inc.	252,400	4,126,740
Timken Co.	3,200	74,400
* Titan Corp.	1,800	23,832
* Titan Pharmaceuticals, Inc.	400	1,020
* TiVo, Inc.	2,500	10,750
TJX Companies, Inc.	25,000	529,000
Todd Shipyards Corp.	100	1,590
* # Toll Brothers, Inc.	3,600	159,804
* Tollgrade Communications, Inc.	800	6,648
* Too, Inc.	1,400	21,910
Tootsie Roll Industries, Inc.	1,479	45,612
Topps, Inc.	1,800	16,866
Torchmark Corp.	5,400	277,992
# Toro Co.	1,300	84,721
* Total Entertainment Restaurant Corp.	300	2,973
Total System Services, Inc.	9,800	217,952
* Tower Automotive, Inc.	2,400	7,152
* Toys R Us, Inc.	11,400	185,136
* Tractor Supply Co.	2,000	69,640
* Tradestation Group, Inc.	1,300	8,190
Traffix, Inc.	100	642
* Trammell Crow Co.	1,700	22,576
* Trans World Entertainment Corp.	1,130	11,266
* Transaction Systems Architects, Inc.	1,200	20,448
Transatlantic Holdings, Inc.	4,250	230,775
* Transkaryotic Therapies, Inc.	1,500	23,625
* Transmeta Corp.	5,000	7,100
* Transmontaigne Oil Co.	1,500	10,110
* Transwitch Corp.	900	1,242
* TRC Companies, Inc.	800	13,960
Tredegar Industries, Inc.	800	13,856
* # Trex Co., Inc.	600	26,004
* Triad Guaranty, Inc.	700	38,990
* Triad Hospitals, Inc.	5,300	168,487
Triarc Companies, Inc. Class A	1,000	10,840
Triarc Companies, Inc. Class B	2,000	22,180
Tribune Co.	18,400	768,200
* # Trico Marine Services, Inc.	100	26
* Trident Microsystems, Inc.	1,000	13,580
* Trimble Navigation, Ltd.	2,495	68,712
* Trimeris, Inc.	800	9,632
Trinity Industries, Inc.	1,900	52,725
* TriPath Imaging, Inc.	1,300	10,010
* Tripath Technology, Inc.	900	1,287
* Triquint Semiconductor, Inc.	4,400	16,720
* Triton PCS Holdings, Inc.	1,100	2,695
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* Triumph Group, Inc.	800	25,760



* TriZetto Group, Inc.	2,000	12,340
* # Tropical Sportswear International Corp.	100	123
Trustco Bank Corp.	1,500	19,500
Trustmark Corp.	2,400	71,952
* TTM Technologies, Inc.	1,500	14,145
* Tuesday Morning Corp.	1,600	49,728
* Tumbleweed Communications Corp.	1,100	2,310
# Tupperware Corp.	1,100	18,777
* Tweeter Home Entertainment Group, Inc.	700	3,997
TXU Corp.	16,200	674,406
* Tyler Technologies, Inc.	1,800	16,380
Tyson Foods, Inc. Class A	10,800	177,984
U.S. Bancorp	68,700	2,026,650
* U.S. Concrete, Inc.	1,000	6,080
* U.S. Physical Therapy, Inc.	600	7,626
* UbiquiTel, Inc.	3,200	13,248
UCBH Holdings, Inc.	2,400	96,360
UGI Corp.	1,450	49,532
UICI	2,400	66,744
* Ulticom, Inc.	1,700	16,252
* # Ultimate Electronics, Inc.	500	1,180
* Ultimate Software Group, Inc.	500	5,710
* Ultratech Stepper, Inc.	900	14,328
UMB Financial Corp.	500	24,125
Umpqua Holdings Corp.	1,645	38,049
* Unifi, Inc.	1,300	2,483
Unifirst Corp.	300	8,619
Union Pacific Corp.	9,800	559,678
Unionbancal Corp.	5,200	309,192
# Unisource Energy Corp.	500	12,315
* Unisys Corp.	15,900	159,636
* Unit Corp.	2,100	65,940
United Auto Group, Inc.	2,300	55,729
United Bankshares, Inc. WV	1,500	49,740
United Community Banks, Inc.	1,350	31,860
United Community Financial Corp.	200	2,236
* United Defense Industries, Inc.	2,500	95,575
United Industrial Corp.	500	15,035
* United Natural Foods, Inc.	1,200	29,712
* United Online, Inc.	2,150	20,597
United Parcel Service, Inc.	22,700	1,658,235
* United Rentals, Inc.	4,700	69,043
* United States Cellular Corp.	3,000	120,750
United States Steel Corp.	5,600	206,696
* # United Stationers, Inc.	1,800	74,106
* United Surgical Partners International, Inc.	1,700	61,387
United Technologies Corp.	22,800	2,141,148
* United Therapeutics Corp.	900	26,739
* UnitedGlobalCom, Inc.	18,500	125,800
Unitedhealth Group, Inc.	46,782	3,093,694
Unitrin, Inc.	1,900	79,705

* Universal Access Global Holdings, Inc.	10	1
* Universal American Financial Corp.	2,700	30,807
* Universal Compression Holdings, Inc.	1,200	39,372
Universal Corp.	1,000	45,130
* Universal Display Corp.	1,000	8,700
* Universal Electronics, Inc.	600	9,702
Universal Forest Products, Inc.	1,100	32,879
Universal Health Services, Inc.	3,800	171,190
* # Univision Communications, Inc. Class A	12,005	396,165
Unocal Corp.	11,200	418,208
* # Unova, Inc.	3,200	46,656
# UnumProvident Corp.	10,500	169,890
* UQM Technologies, Inc.	500	1,390
* Urban Outfitters, Inc.	3,400	103,190
* Urologix, Inc.	100	1,006
* URS Corp.	1,600	39,520
* # USANA, Inc.	900	26,190
USF Corp.	1,100	37,686
UST, Inc.	3,200	128,384
* # VA Software Corp.	800	1,448
* Vail Resorts, Inc.	1,000	18,160
* Valassis Communications, Inc.	1,900	53,694
Valeant Pharmaceuticals International	3,400	79,764
Valero Energy Corp.	6,000	396,180
Valhi, Inc.	4,300	62,780
Valley National Bancorp	3,198	82,764
Valmont Industries, Inc.	1,000	19,740
Valspar Corp.	2,200	104,038
* ValueClick, Inc.	2,600	18,798
* Valuevision Media, Inc. Class A	1,500	18,735
* Varco International, Inc.	5,900	143,252
* Varian Medical Systems, Inc.	5,600	185,640
* Varian Semiconductor Equipment Associates, Inc.	2,000	56,000
* Varian, Inc.	1,500	58,980
* Vascular Solutions, Inc.	500	4,520
* Vastera, Inc.	1,200	2,256
* Vaxgen, Inc.	1,000	10,575
* VCA Antech, Inc.	3,000	57,480
Vectren Corp.	2,000	48,900
* Veeco Instruments, Inc.	1,500	29,040
* Ventana Medical Systems, Inc.	700	34,083
* VeriSign, Inc.	12,400	215,264
* Veritas DGC, Inc.	1,800	42,174
* Veritas Software Co.	14,700	245,784
* Verity, Inc.	1,300	14,885
Verizon Communications, Inc.	78,800	3,092,900
* Vermont Pure Holdings, Ltd.	100	209
* Vertex Pharmaceuticals, Inc.	2,800	27,244

Vesta Insurance Group, Inc.	600	2,856
VF Corp.	4,800	236,832
Viacom, Inc. Class A	7,300	247,178
Viacom, Inc. Class B	86,800	2,891,308
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* Viad Corp.	750	17,858
* Viasat, Inc.	1,100	21,802
* Viasys Healthcare, Inc.	262	3,812
* Vical, Inc.	400	1,952
Vicor Corp.	1,500	17,760
* Vicuron Pharmaceuticals, Inc.	2,200	32,868
* Vignette Corp.	7,200	8,712
* Viisage Technology, Inc.	1,200	7,788
Vintage Petroleum, Inc.	2,000	32,800
* Virage Logic Corp.	500	4,700
* Virbac Corp.	100	264
* # ViroPharma, Inc.	500	1,075
* Vishay Intertechnology, Inc.	6,900	87,975
Visteon Corp.	4,400	41,052
* Visx, Inc. DE	2,000	40,560
Vital Signs, Inc.	600	18,192
* VitalWorks, Inc.	500	1,905
* Vitesse Semiconductor, Inc.	7,700	19,404
* Vitria Technology, Inc.	500	1,445
* Vivus, Inc.	800	3,280
* Volt Information Sciences, Inc.	500	13,310
# Vulcan Materials Co.	4,100	195,447
* W-H Energy Services, Inc.	1,400	26,488
* Wabash National Corp.	800	21,224
Wabtec Corp.	2,900	49,619
Wachovia Corp.	43,800	2,054,658
Waddell & Reed Financial, Inc.	42,500	923,950
Walgreen Co.	48,800	1,778,760
Wal-Mart Stores, Inc.	196,000	10,323,320
Walter Industries, Inc.	1,700	25,228
* # Warnaco Group, Inc.	1,200	24,168
Washington Federal, Inc.	2,475	63,756
Washington Mutual, Inc.	29,700	1,153,251
Washington Post Co.	100	86,850
Washington Trust Bancorp, Inc.	500	12,325
* Waste Connections, Inc.	2,100	61,635
Waste Management, Inc.	38,000	1,056,020
* WatchGuard Technologists, Inc.	1,200	5,688
* Waters Corp.	5,200	225,212
Watsco, Inc. Class A	1,200	34,896
* Watson Pharmaceuticals, Inc.	6,700	184,518
Watson Wyatt & Co., Holdings	1,000	25,200
Watts Water Technologies, Inc.	1,200	30,552
Wausau-Mosinee Paper Corp.	1,500	23,490

Waypoint Financial Corp.	525	14,464
* WCI Communities, Inc.	2,500	59,950
WD-40 Co.	700	20,006
* Webco Industries, Inc.	100	425
* WebEx Communications, Inc.	1,600	31,040
* WebMD Corp.	14,500	105,560
* webMethods, Inc.	2,000	8,180
* Websense, Inc.	1,000	38,350

Webster Financial Corp.	2,000	98,400
* Weight Watchers International, Inc.	4,700	183,488
* WellChoice, Inc.	4,000	142,600
Wellman, Inc.	500	3,695
* Wellpoint Health Networks, Inc.	9,746	956,862
Wells Fargo & Co.	53,100	3,119,625
Wendy' s International, Inc.	4,900	168,413
Werner Enterprises, Inc.	3,541	62,747
Wesbanco, Inc.	632	17,506
Wesco Financial Corp.	100	34,600
* WESCO International, Inc.	1,300	26,312
West Coast Bancorp	500	10,270
* West Corp.	3,700	95,386
* West Marine, Inc.	1,200	21,708
West Pharmaceutical Services, Inc.	500	19,995
* Westaff, Inc.	100	300
Westamerica Bancorporation	1,400	73,836
Westar Energy, Inc.	1,800	37,800
Westcorp, Inc.	2,500	102,675
* Westell Technologies, Inc.	2,300	10,419
* Western Digital Corp.	9,000	67,140
Western Gas Resources, Inc.	3,600	100,512
* # Western Wireless Corp.	2,900	72,761
Westwood Holdings Group, Inc.	125	2,396
* Westwood One, Inc.	4,400	98,736
* # Wet Seal, Inc. Class A	1,250	1,550
Weyerhaeuser Co.	8,500	531,335
* WFS Financial, Inc.	2,700	122,499
WGL Holdings, Inc.	500	14,325
Whirlpool Corp.	2,900	177,306
* White Electronics Designs Corp.	500	2,475
* Whitehall Jewelers, Inc.	458	3,618
* Whiting Petroleum Corp.	18	425
Whitney Holdings Corp.	1,500	61,800
Whole Foods Market, Inc.	2,700	209,871
* Wild Oats Markets, Inc.	1,500	13,245
Wiley (John) & Sons, Inc. Class A	2,600	82,446
* William Lyon Homes, Inc.	500	41,625
Williams Companies, Inc.	32,800	389,992
* Williams-Sonoma, Inc.	5,000	174,950

Wilmington Trust Corp.	2,200	81,708
* Wilshire Oil Co. of Texas	100	515
* Wilson Greatbatch Technologies, Inc.	1,000	16,380
* Wilsons The Leather Experts, Inc.	900	5,310
* Wind River Systems, Inc.	3,100	33,635
# Winn-Dixie Stores, Inc.	500	2,085
# Winnebago Industries, Inc.	2,200	69,080
Wintrust Financial Corp.	1,150	63,112
* Wireless Facilities, Inc.	1,900	12,122
Wireless Telecom Group, Inc.	500	1,270
# Wisconsin Energy Corp.	4,600	150,650
* Witness Systems, Inc.	1,000	13,310

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* # WMS Industries, Inc.	1,500	30,315
* Wolverine Tube, Inc.	500	5,740
Wolverine World Wide, Inc.	2,000	48,240
Woodhead Industries, Inc.	100	1,321
Woodward Governor Co.	700	41,160
* World Acceptance Corp.	1,100	24,563
World Fuel Services Corp.	500	17,590
World Wrestling Federation Entertainment, Inc.	700	8,407
* Worldwide Restaurant Concepts, Inc.	500	1,620
Worthington Industries, Inc.	3,300	67,155
WPS Resources Corp.	1,000	46,670
* Wright Medical Group, Inc.	1,200	32,400
Wrigley (Wm.) Jr. Co.	8,400	521,052
Wyeth	32,000	1,170,240
X-Rite, Inc.	1,000	14,000
XCEL Energy, Inc.	9,500	167,675
* # Xerox Corp.	39,100	525,113
Xilinx, Inc.	15,600	427,908
* XM Satellite Radio Holdings, Inc.	7,700	211,519
XTO Energy, Inc.	16,000	448,640
* Yahoo!, Inc.	56,300	1,605,113
* Yankee Candle Co., Inc.	2,100	56,931
* Yellow Roadway Corp.	2,297	94,269
York International Corp.	1,600	52,096
* Young Broadcasting, Inc. Class A	700	7,945
Yum! Brands, Inc.	12,700	504,317
* Zebra Technologies Corp. Class A	2,850	162,878
* Zhong Technologies, Inc.	1,500	4,800
* Zila, Inc.	600	2,430
* Zimmer Holdings, Inc.	10,400	741,520
Zions Bancorp.	3,700	230,436
* # Zix Corp.	1,000	4,150
* Zoll Medical Corp.	700	23,345
* # Zoltek Companies, Inc.	700	5,082
* Zomax, Inc.	700	2,374
* Zoran Corp.	1,405	22,115

* Zygo Corp.	500	4,985
* Zymogenetics, Inc.	2,300	34,408
<b>TOTAL COMMON STOCKS</b> (Cost \$464,840,541)		<u>519,908,284</u>
<b>RIGHTS/WARRANTS – (0.0%)</b>		
* Chart Industries, Inc. Warrants 09/15/10	2	21
* Magnum Hunter Resources Warrants 03/21/05	200	70
<b>TOTAL RIGHTS/WARRANTS</b> (Cost \$0)		<u>91</u>

	<u>Face Amount</u> (000)	<u>Value †</u>
<b>TEMPORARY CASH INVESTMENTS – (8.1%)</b>		
Repurchase Agreement, Merrill Lynch Triparty Repo 1.54%, 09/01/04 (Collateralized by \$44,530,000 U.S. Treasury Note 2.25%, 02/15/07, valued at \$44,176,800) to be repurchased at \$43,307,719 (Cost \$43,305,866) ^	\$ 43,306	43,305,866
Repurchase Agreement, PNC Capital Markets, Inc. 1.37%, 09/01/04 (Collateralized by \$2,835,000 FHLMC Notes 2.00%, 02/23/06, valued at \$2,820,825) to be repurchased at \$2,768,105 (Cost \$2,768,000)	2,768	<u>2,768,000</u>
<b>TOTAL TEMPORARY CASH INVESTMENTS</b> (Cost \$46,073,866)		<u>46,073,866</u>
<b>TOTAL INVESTMENTS - (100.0%)</b> (Cost \$510,914,407) ††		<u>\$ 565,982,241</u>

- † See Security Valuation Note.  
\* Non-Income Producing Securities.  
# Total or Partial Securities on Loan.  
^ Security purchased with cash proceeds from securities on loan.  
†† The cost for federal income tax purposes is \$510,935,639.

**THE DFA INVESTMENT TRUST COMPANY**

**SCHEDULES OF INVESTMENTS**

**THE GLOBAL VALUE SERIES**

**AUGUST 31, 2004**

**(Unaudited)**

Value †

Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company (49.9%) (4,081,929 Shares, Cost \$59,763,678)	\$ 68,331,491
Investment in The DFA International Value Series of The DFA Investment Trust Company (50.1%) (4,885,510 Shares, Cost \$54,159,356)	<u>68,494,851</u>
Total Investments (100%) (Cost \$113,923,034) <sup>††</sup>	<u>\$ 136,826,342</u>

<sup>††</sup> The cost for federal income tax purposes is \$114,037,893.

### THE GLOBAL LARGE COMPANY SERIES

AUGUST 31, 2004

(Unaudited)

	<u>Value †</u>
Investment in The U.S. Large Company Series of The DFA Investment Trust Company (49.9%) (Cost \$27,400,398)	\$ 34,593,191
Investment in the Large Cap International Portfolio of DFA Investment Dimensions Group Inc. (50.1%) (2,235,006 Shares, Cost \$31,099,864)	<u>34,687,286</u>
Total Investments (100%) (Cost \$58,500,262) <sup>††</sup>	<u>\$ 69,280,477</u>

<sup>††</sup> The cost for federal income tax purposes is \$59,077,897.

### THE GLOBAL SMALL COMPANY SERIES

AUGUST 31, 2004

(Unaudited)

	<u>Value †</u>
Investment in The U.S. Small Cap Series of The DFA Investment Trust Company (49.6%) (5,885,304 Shares, Cost \$65,872,755)	\$ 81,511,458
Investment in The Japanese Small Company Series of The DFA Investment Trust Company (16.4%) (Cost \$22,117,946)	26,930,111
Investment in The Pacific Rim Small Company Series of The DFA Investment Trust Company (6.7%) (Cost \$9,931,016)	10,966,509
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company (10.2%) (Cost \$13,246,973)	16,695,492

Investment in The Continental Small Company Series of The DFA Investment Trust Company (17.1%) (Cost \$18,067,290)	28,144,612
Total Investments (100%) (Cost \$129,235,980) <sup>††</sup>	<u>\$ 164,248,182</u>

<sup>††</sup> The cost for federal income tax purposes is \$129,269,628.

## Organizational Note

The DFA Investment Trust Company (the “Trust” or the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940. The Trust’s advisor is Dimensional Fund Advisors Inc. The Trust consists of twenty-one investment portfolios, of which three (the “Global Funds”) are feeder funds in a master-feeder structure. One of the feeder funds, The Global Large Company Series, also invests in a fund in another entity advised by Dimensional Fund Advisors. The Schedule of Investments for that fund, Large Cap International Portfolio, a portfolio of DFA Investment Dimensions Group, Inc., has also been included.

## Security Valuation

Securities held by The U.S. Large Company Series, The Enhanced U.S. Large Company Series, The U.S. Large Cap Value Series, The U. S. Small XM Value Series, The U.S. Small Cap Value Series, The U.S. Small Cap Series, The U.S. Micro Cap Series, The Tax-Managed U.S. Marketwide Value Series and The Tax-Managed U.S. Equity Series (the “Domestic Equity Portfolios”) which are listed on a securities exchange and for which market quotations are readily available are valued at the last quoted sale price of the day. Securities held by the Fund that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Fund values its securities at the mean between the quoted bid and asked prices.

Securities held by The DFA International Value Series, The Japanese Small Company Series, The Pacific Rim Small Company Series, The United Kingdom Small Company Series, The Continental Small Company Series, The Emerging Markets Series, and The Emerging Markets Small Cap Series (the “International Equity Portfolios”) which are listed on a securities exchange are valued at the last quoted sale price. Price information on listed securities is taken from the exchange where the security is primarily traded. Unlisted securities for which market quotations are readily available are valued at the mean between the most recent bid and asked prices. Securities for which quotations are not readily available, or for which market quotations have become unreliable, are valued in good faith at fair value using methods approved by the Board of Trustees.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the New York Stock Exchange (NYSE). For example, trading in the Japanese securities markets is completed each day at the close of Tokyo Stock Exchange (generally 11:00 p.m. PT), which is fourteen hours prior to the close of the NYSE (generally 1:00 p.m. PT) and the time that the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the International Equity Portfolios price their shares at the close of the NYSE, the International Equity Portfolios

will fair value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets’ perceptions and trading activities on the International Equity Portfolios’ foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Trustees of the Funds have determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable, and may trigger fair value pricing. Consequently, fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the Funds utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). The fair value prices of portfolio securities generally will be used



when it is determined that the use of such prices will have a material impact on the net asset value of a Fund. When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges.

Securities held by The DFA One-Year Fixed Income Series and The DFA Two-Year Global Fixed Income Series (the "Fixed Income Portfolios"), are valued at the mean between the most recently quoted bid and asked prices or prices provided by a pricing service when such prices are believed to reflect the fair market value of such securities. Securities for which quotations are not readily available are valued in good faith at fair value using methods approved by the Board of Trustees.

The shares of the Master Funds held by Global Value Series, Global Large Company Series and Global Small Company Series (the "Global Funds") are valued at their respective daily net asset values where the Master Funds are organized as regulated investment companies for federal income tax purposes. The U.S. Large Company Series, The Japanese Small Company Series, The Pacific Rim Small Company Series and The Continental Small Company Series are organized as partnerships. The Global Funds reflect their proportionate interest in the net assets of those corresponding Master Funds.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

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**LARGE CAP INTERNATIONAL PORTFOLIO  
SCHEDULE OF INVESTMENTS  
August 31, 2004  
(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
UNITED KINGDOM – (25.1%)		
COMMON STOCKS – (24.7%)		
3I Group P.L.C.	46,952	\$ 486,265
Abbey National P.L.C.	123,926	1,336,303
Aegis Group P.L.C.	83,410	125,953
Aggregate Industries P.L.C.	104,720	165,790
Aggreko P.L.C.	20,000	54,862
Alliance & Leicester P.L.C.	42,421	686,990
Alliance Unichem P.L.C.	40,779	495,680
Allied Domecq P.L.C.	92,951	745,386
Amec P.L.C.	25,720	147,320
Amvescap P.L.C.	72,635	381,788
Antofagasta P.L.C.	30,138	542,307
Arm Holdings P.L.C.	81,867	117,352
Arriva P.L.C.	14,532	112,935
Associated British Foods P.L.C.	130,462	1,468,612
Associated British Ports Holdings P.L.C.	25,743	199,781
Aviva P.L.C.	194,501	1,866,317
* AWG P.L.C.	11,429	130,527
* AWG P.L.C. Redeemable Shares	3,794,428	6,826

BAA P.L.C.	90,959	909,958
BAE Systems P.L.C.	257,102	931,240
Balfour Beatty P.L.C.	32,064	153,527
Barclays P.L.C.	550,856	5,098,021
Barratt Developments P.L.C.	18,632	198,595
BBA Group P.L.C.	33,879	159,184
Bellway P.L.C.	8,267	114,392
Berkeley Group P.L.C.	10,535	230,782
BG Group P.L.C.	303,853	1,878,931
BHP Billiton P.L.C.	212,260	2,004,856
BOC Group P.L.C.	37,915	613,123
Boots Group P.L.C.	66,631	814,343
BP Amoco P.L.C.	1,864,831	16,570,230
BPB P.L.C.	41,658	303,209
Bradford & Bingley P.L.C.	50,958	262,046
Brambles Industries P.L.C.	56,451	246,707
Britannic P.L.C.	12,000	77,194
* British Airways P.L.C.	164,861	665,578
British American Tobacco P.L.C.	231,491	3,495,522
British Land Co. P.L.C.	41,054	532,613
British Sky Broadcasting Group P.L.C.	249,358	2,152,018
Brixton P.L.C.	23,087	128,140
BT Group P.L.C.	737,387	2,428,597

* BTG P.L.C.	5,600	10,461
Bunzl P.L.C.	36,464	279,694
Cable and Wireless P.L.C.	200,392	391,160
Cadbury Schweppes P.L.C.	177,981	1,431,015
* Cairn Energy P.L.C.	13,970	377,210
Capita Group P.L.C.	56,097	321,069
Carnival P.L.C.	17,177	828,158
Carpentright P.L.C.	5,831	114,466
Carphone Warehouse Group P.L.C.	127,535	323,779
Cattles P.L.C.	24,078	138,779
Centrica P.L.C.	366,966	1,627,927
Close Brothers Group P.L.C.	12,926	162,906
Cobham P.L.C.	8,902	217,864
Collins Stewart Tullett P.L.C.	17,814	113,955
* Colt Telecom Group P.L.C.	192,155	132,296
Compass Group P.L.C.	185,352	1,039,444
Computacenter P.L.C.	15,015	88,731
* Cookson Group P.L.C.	130,539	78,321
* Corus Group P.L.C.	416,523	331,582
Davis Service Group P.L.C.	15,000	105,648
De la Rue P.L.C.	12,250	68,747
Diageo P.L.C.	262,899	3,241,174
Dixons Group P.L.C.	163,689	465,672
* Easyjet P.L.C.	36,683	96,775
* Egg P.L.C.	72,207	128,964

Electrocomponents P.L.C.	33,949	198,109
Emap P.L.C.	20,531	273,057
EMI Group P.L.C.	66,242	266,617
Enterprise Inns P.L.C.	29,332	289,847
First Choice Holidays P.L.C.	31,231	69,344
Firstgroup P.L.C.	32,236	170,152
FKI P.L.C.	39,662	86,707
Friends Provident P.L.C.	163,095	393,939
Galen Holdings P.L.C.	19,774	208,622
Gallaher Group P.L.C.	56,226	669,446
General Electric Co.	22,898	748,463
GKN P.L.C.	59,254	236,373
Glaxosmithkline P.L.C.	505,621	10,309,945
Great Portland Estates P.L.C.	11,008	54,467
Great Universal Stores P.L.C.	87,503	1,339,328
Greene King P.L.C.	6,207	116,224
Group 4 Securicor P.L.C.	35,700	74,980
Hammerson P.L.C.	22,391	295,665
Hanson P.L.C.	61,905	422,639
Hays P.L.C.	141,806	303,384
HBOS P.L.C.	334,544	4,101,963
* HHG P.L.C.	284,569	237,595
Hilton Group P.L.C.	132,955	626,327
* HMV Group P.L.C.	31,117	125,559
HSBC Holdings P.L.C.	940,950	14,651,549
ICAP P.L.C.	57,946	235,265
IMI P.L.C.	28,268	179,523

Imperial Chemical Industries P.L.C.	102,443	408,841
Imperial Tobacco Group P.L.C.	62,711	1,386,271
Inchcape P.L.C.	6,503	194,160
Intercontinental Hotels Group P.L.C.	60,625	619,202
* International Power P.L.C.	86,376	212,679
Intertek Group P.L.C.	11,060	113,913
* Invensys P.L.C.	477,720	127,313
Isoft Group P.L.C.	19,129	124,141
ITV P.L.C.	285,888	532,298
* ITV P.L.C. Convertible Shares	7,428	5,545
Jardine Lloyd Thompson Group P.L.C.	18,114	140,262
Johnson Matthey P.L.C.	18,527	303,557
Johnston Press P.L.C.	29,062	271,296
Kelda Group P.L.C.	31,723	301,620
Kesa Electricals P.L.C.	42,893	217,731
Kidde P.L.C.	70,354	149,403
Kingfisher P.L.C.	200,879	1,004,600
Land Securities Group P.L.C.	39,139	811,059
Legal and General Group P.L.C.	576,348	1,036,257
Liberty International P.L.C.	34,587	516,866
Lloyds TSB Group P.L.C.	481,243	3,619,381

Logicacmg P.L.C.	33,214	96,789
Lonmin P.L.C.	11,312	220,477
Man Group P.L.C.	29,009	691,698
Manchester United P.L.C.	12,673	59,616
* Marconi Corp. P.L.C.	15,946	166,879
Marks & Spencer Group P.L.C.	191,849	1,218,609
Matalan P.L.C.	41,348	153,654
Meggitt P.L.C.	31,898	130,384
MFI Furniture Group P.L.C.	52,153	116,686
Millennium and Copthorne Hotels P.L.C.	31,412	172,865
Misys P.L.C.	43,945	138,719
Mitchells & Butlers P.L.C.	41,579	193,233
* MM02 P.L.C.	613,859	995,212
Morrison (Wm.) Supermarkets P.L.C.	251,620	818,609
* My Travel Group P.L.C.	22,000	2,145
National Express Group P.L.C.	11,282	136,605
National Grid Group P.L.C.	265,557	2,225,122
Next P.L.C.	21,899	588,006
Northern Foods P.L.C.	37,322	104,677
Northern Rock P.L.C.	35,382	452,903
Novar P.L.C.	31,464	69,128
Ocean Group P.L.C.	23,727	298,939
Pearson P.L.C.	69,021	771,548
Peninsular & Oriental Steam Navigation P.L.C.	61,993	268,174
Pennon Group P.L.C.	9,163	134,994
Persimmon P.L.C.	25,202	304,297
Pilkington P.L.C.	119,102	190,878
Premier Farnell P.L.C.	30,487	106,113
Provident Financial P.L.C.	17,113	183,472
Prudential Corp. P.L.C.	173,959	1,381,796
Punch Taverns, Ltd.	19,772	162,986

RAC P.L.C.	8,737	103,856
Rank Group P.L.C.	47,588	246,575
Reckitt Benckiser P.L.C.	70,457	1,854,158
Reed International P.L.C.	109,460	973,014
Rentokill Initial P.L.C.	155,669	421,689
Reuters Holdings Group P.L.C.	120,401	698,298
Rexam P.L.C.	44,735	356,059
Rio Tinto P.L.C.	91,801	2,292,783
RMC Group P.L.C.	20,763	238,496
Rolls Royce Group P.L.C.	160,867	673,519
Royal & Sun Alliance Insurance Group P.L.C.	233,308	298,686
Royal Bank of Scotland Group P.L.C.	281,215	7,849,013
SabMiller P.L.C.	106,299	1,323,900
Sage Group P.L.C.	104,202	307,797
Sainsbury (J.) P.L.C.	184,397	866,306
Schroders P.L.C.	29,776	327,230
Scottish & Newcastle P.L.C.	82,542	590,914

Scottish Hydro-Electric P.L.C.	73,744	980,559
Scottish Power P.L.C.	159,959	1,160,442
Serco Group P.L.C.	32,875	117,976
Severn Trent P.L.C.	28,989	452,716
Shell Transport & Trading Co., P.L.C.	827,372	6,042,880
* Shire Pharmaceuticals Group P.L.C.	40,143	347,762
Signet Group P.L.C.	147,808	278,848
Slough Estates P.L.C.	33,907	281,137
Smith & Nephew P.L.C.	78,501	707,291
Smith (W.H.) P.L.C.	18,540	101,996
Smiths Industries P.L.C.	47,136	590,171
Somerfield P.L.C.	37,078	94,291
* Spirent P.L.C.	72,279	69,763
SSL International P.L.C.	12,000	60,977
Stagecoach Holdings P.L.C.	137,203	219,986
Standard Chartered P.L.C.	111,886	1,904,766
T&F Informa Group P.L.C.	24,165	155,819
Tate & Lyle P.L.C.	43,737	282,956
Taylor Nelson AGB P.L.C.	36,013	130,536
Taylor Woodrow P.L.C.	50,079	247,208
Tesco P.L.C.	662,438	3,178,839
* TI Automotive P.L.C. Series A	18,000	0
Tomkins P.L.C.	62,006	290,271
Travis Perkins P.L.C.	9,938	243,983
Trinity Mirror P.L.C.	23,499	272,977
Tullow Oil P.L.C.	35,000	80,776
Unilever P.L.C.	263,130	2,264,822
United Business Media P.L.C.	28,216	241,692
United Utilities P.L.C.	63,164	623,841
Viridian Group P.L.C.	9,554	105,595
Vodafone Group P.L.C.	5,716,515	13,012,565
Whitbread P.L.C.	24,216	356,198
William Hill P.L.C.	33,441	327,292
Wilson Bowden P.L.C.	11,416	226,716
Wimpey (George) P.L.C.	30,536	231,523

Wolseley P.L.C.	48,952	751,301
WPP Group P.L.C.	104,232	935,878
Xstrata P.L.C.	86,656	1,261,606
Yell Group P.L.C.	56,519	347,569
Zeneca Group P.L.C.	142,795	6,582,467

TOTAL COMMON STOCKS

(Cost \$172,072,528)

187,478,578

INVESTMENT IN CURRENCY – (0.4%)

\* British Pound Sterling

(Cost \$3,276,406)

3,276,529

RIGHTS/WARRANTS – (0.0%)

* International Power P.L.C. Rights 09/14/04	28,504	27,305
(Cost \$0)		
TOTAL – UNITED KINGDOM		
(Cost \$175,348,934)		190,782,412
JAPAN – (22.8%)		
COMMON STOCKS – (22.6%)		
Acom Co., Ltd.	7,500	494,935
Aderans Co., Ltd.	1,900	36,457
Advantest Corp.	6,870	436,841
AEON Co., Ltd.	22,400	375,156
* AEON Co., Ltd.	22,400	366,377
Aeon Credit Service, Ltd.	2,700	175,743
Aiful Corp.	6,600	661,526
AIOI Insurance Co., Ltd.	48,000	210,092
Air Water, Inc.	5,000	34,040
Aisin Seiki Co., Ltd.	24,400	588,849
Ajinomoto Co., Inc.	35,000	394,236
Alfresa Holdings Corp.	1,800	79,856
# All Nippon Airways Co., Ltd.	142,000	461,927
Alps Electric Co., Ltd.	9,000	111,632
Amada Co., Ltd.	22,000	124,871
Amano Corp.	3,000	25,447
Anritsu Corp.	6,000	42,160
Aoyama Trading Co., Ltd.	3,400	82,356
Ariake Japan Co., Ltd.	1,210	33,022
Arisawa Manufacturing Co., Ltd.	1,400	56,063
Asahi Breweries, Ltd.	33,200	314,437
Asahi Denka Kogyo KK	2,000	19,161
Asahi Glass Co., Ltd.	85,000	823,479
Asahi Kasei Corp.	82,000	368,168
Asatsu-Dk, Inc.	2,600	69,517
* Ashikaga Financial Group, Inc.	41,000	374
Autobacs Seven Co., Ltd.	1,800	53,377
Avex Inc.	1,000	14,115
Awa Bank, Ltd.	10,000	60,353
Bandai Co., Ltd.	5,000	116,254
Bank of Ikeda, Ltd.	600	29,529
Bank of Iwate, Ltd.	600	28,098
# Bank of Kyoto, Ltd.	16,000	105,886
Bank of Nagoya, Ltd.	6,000	26,679
Bank of Yokohama, Ltd.	73,000	433,161
Bellsystem24, Inc.	170	41,693
Benesse Corp.	6,900	208,255
Bosch Automotive Systems Corp.	20,000	107,409
Bridgestone Corp.	57,000	1,083,056
Brother Industries, Ltd.	13,000	111,271
C&S Co., Ltd.	5,100	123,747

	Calsonic Corp.	11,000	77,932
	Canon, Inc.	49,000	2,343,035
	Capcom Co., Ltd.	2,000	20,356
	Casio Computer Co., Ltd.	18,000	235,815
	Central Glass Co., Ltd.	10,000	75,117
#	Central Japan Railway Co.	219	1,827,214
	Chiba Bank, Ltd.	44,000	254,932
*	Chiyoda Corp.	8,000	53,489
	Chubu Electric Power Co., Ltd.	41,200	905,217
	Chudenko Corp.	1,300	17,695
	Chugai Pharmaceutical Co., Ltd.	50,700	745,071
	Chugoku Bank, Ltd.	13,000	131,666
	Chugoku Electric Power Co., Ltd.	24,100	423,584
	Citizen Watch Co., Ltd.	15,000	151,077
	Coca-Cola West Japan Co., Ltd.	4,600	111,452
	Comsys Holdings Corp.	5,000	36,817
	Cosmo Oil Co., Ltd.	28,000	81,759
*	Cosmo Securities Co., Ltd.	13,000	24,365
	Credit Saison Co., Ltd.	9,600	318,875
	CSK Corp.	4,200	181,472
	Dai Nippon Ink & Chemicals, Inc.	37,000	86,780
	Dai Nippon Pharmaceutical Co., Ltd.	7,000	58,502
	Dai Nippon Printing Co., Ltd.	46,000	675,631
#	Dai Nippon Screen Mfg. Co., Ltd.	11,000	61,735
	Daicel Chemical Industries, Ltd.	19,000	88,017
	Daido Steel Co., Ltd.	20,000	50,577
*	Daiei OMC, Inc.	3,000	28,604
# *	Daiei, Inc.	20,000	40,581
	Daifuku Co., Ltd.	3,000	16,046
	Daihatsu Motor Co., Ltd.	24,000	192,191
#	Dai-Ichi Pharmaceutical Co., Ltd.	16,100	279,276
	Daikin Industries, Ltd.	16,000	417,150
	Daimaru, Inc.	12,000	96,150
	Daio Paper Corp.	5,000	52,112
	Daishi Bank, Ltd.	16,000	52,590
	Daito Trust Construction Co., Ltd.	9,100	345,822
	Daiwa House Industry Co., Ltd.	30,000	311,671
	Daiwa Securities Co., Ltd.	74,000	481,949
	Denki Kagaku Kogyo KK	22,000	69,248
	Denso Corp.	72,200	1,777,622

	Dentsu, Inc.	231	558,698
*	Disco Corp.	1,100	44,166
	Don Quijote Co., Ltd.	900	56,188
	Dowa Mining Co., Ltd.	16,000	103,371
	East Japan Railway Co.	242	1,360,710
	Ebara Corp.	13,000	56,670
	Edion Corp.	2,300	24,620
	Elsai Co., Ltd.	18,600	531,236

*	Eneserve Corp.	700	24,368
	Exedy Corp.	1,700	30,013
	Ezaki Glico Co., Ltd.	6,000	41,799
	Familymart Co., Ltd.	6,000	169,640
	Fanuc, Ltd.	19,300	1,032,021
	Fast Retailing Co., Ltd.	9,700	700,299
	Fuji Electric Co., Ltd.	40,000	101,570
	Fuji Heavy Industries	50,000	252,514
	Fuji Oil Co., Ltd.	3,900	45,406
	Fuji Photo Film Co., Ltd.	29,000	911,716
	Fuji Soft ABC, Inc.	1,800	62,041
	Fuji Television Network, Inc.	214	471,385
	Fujikura, Ltd.	17,000	77,181
	Fujisawa Pharmaceutical Co., Ltd.	19,500	464,888
	Fujitsu Support & Service, Inc.	2,000	33,185
	Fujitsu, Ltd.	122,000	756,341
	Fukui Bank, Ltd.	7,000	28,536
	Fukuoka Bank, Ltd.	35,000	182,597
	Fukuyama Transporting Co., Ltd.	11,000	51,643
	Funai Electric Co., Ltd.	2,300	320,456
*	Furukawa Electric Co., Ltd.	30,000	121,440
	Futaba Industrial Co., Ltd.	2,900	50,620
	Glory, Ltd.	3,200	47,472
*	Goldcrest Co., Ltd.	300	19,668
	Gunma Bank, Ltd.	31,000	158,475
	Gunze, Ltd.	8,000	37,795
	Hachijuni Bank, Ltd.	30,000	196,732
*	Hamamatsu Photonics K.K.	2,900	51,923
*	Hankyu Corp.	45,000	168,687
	Hankyu Department Stores, Inc.	10,000	75,028
	Hanshin Electric Railway Co., Ltd.	14,000	44,216
	Heiwa Corp.	3,500	51,752
	Higo Bank, Ltd.	10,000	60,332
	Hikari Tsushin, Inc.	3,300	153,263
	Hino Motors, Ltd.	49,000	325,991
	Hirose Electric Co., Ltd.	2,300	222,527
	Hiroshima Bank, Ltd.	34,000	150,282
*	Hisamitsu Pharmaceutical Co., Inc.	4,000	73,262
	Hitachi Cable, Ltd.	18,000	72,964
	Hitachi Chemical Co., Ltd.	14,400	214,022
#	Hitachi Construction Machinery Co., Ltd.	10,000	125,939
	Hitachi High-Technologies Corp.	6,400	87,183
*	Hitachi Information Systems, Ltd.	1,800	47,573
	Hitachi Maxell, Ltd.	3,700	52,378
	Hitachi Metals, Ltd.	16,000	82,481
	Hitachi Software Engineering Co., Ltd.	3,000	60,102
*	Hitachi Zosen Corp.	20,000	29,458
	Hitachi, Ltd.	198,000	1,246,843



	Hokkaido Electric Power Co., Inc.	12,300	223,889
	Hokkoku Bank, Ltd.	16,000	72,191
	Hokuetsu Paper Mills, Ltd.	4,000	21,659
	Hokugin Financial Group, Inc.	51,000	127,592
	Hokuriku Electric Power Co., Inc.	12,600	214,262
	Honda Motor Co., Ltd.	62,300	3,104,553
*	Hosiden Corp.	1,900	22,035
	House Foods Corp.	5,600	74,982
	Hoya Corp.	6,500	627,356
	Hyakugo Bank, Ltd.	11,000	62,629
	Hyakujishi Bank, Ltd.	14,000	79,090
#	Ibiden Co., Ltd.	6,200	91,712
	Isetan Co., Ltd.	12,300	137,814
	Ishihara Sangyo Kaisha, Ltd.	12,000	24,976
*	Ishikawajima-Harima Heavy Industries Co., Ltd.	58,000	86,390
# *	Isuzu Motors, Ltd.	49,000	115,419
	ITO EN, Ltd.	2,800	120,637
*	Itochu Corp.	90,000	372,180
	Itochu Techno-Science Corp.	4,200	184,273
	Itoham Foods, Inc.	6,000	28,837
	Ito-Yokado Co., Ltd.	26,000	962,284
	Iyo Bank, Ltd.	18,000	118,106
	Izumi Co., Ltd.	2,500	51,029
# *	Japan Airlines System Corp.	206,000	596,842
	Japan Airport Terminal Co., Ltd.	3,000	29,752
	Japan Aviation Electronics Industry, Ltd.	4,000	41,234
	JFE Holdings, Inc.	35,200	961,550
	JGC Corp.	12,000	114,442
	Joyo Bank, Ltd.	48,000	195,108
	Jsr Corp., Tokyo	15,400	257,929
	Juroku Bank, Ltd.	18,000	69,895
	Kadokawa Holdings, Inc.	800	32,286
	Kagoshima Bank, Ltd.	9,000	52,933
	Kajima Corp.	57,000	197,439
#	Kaken Pharmaceutical Co., Ltd.	3,000	18,272
	Kamigumi Co., Ltd.	14,000	105,863
	Kanden Co., Ltd.	4,000	21,038
*	Kanebo, Ltd.	19,000	17,758
	Kaneka Corp.	20,000	190,553
# *	Kankaku Securities Co., Ltd.	73,000	143,702
	Kansai Electric Power Co., Inc.	65,200	1,196,796
	Kansai Paint Co., Ltd., Osaka	12,000	77,251
	Kao Corp.	33,000	811,955
	Katokichi Co., Ltd.	2,000	36,893
#	Kawasaki Heavy Industries, Ltd.	67,000	101,542
	Kawasaki Kisen Kaisha, Ltd.	35,000	225,032
	KDDI Corp.	314	1,512,922
*	Keihin Corp.	2,600	37,919

#	Keihin Electric Express Railway Co., Ltd.	29,000	168,643
	Keio Electric Railway Co., Ltd.	34,000	181,097
*	Keisei Electric Railway Co., Ltd.	14,000	51,299
	Keyence Corp.	3,000	616,332
	Kikkoman Corp.	9,000	79,075
	Kinden Corp.	14,000	86,920
	Kinki Nippon Railway Co., Ltd.	95,280	328,321
*	Kirin Beverage Corp.	900	19,067
	Kirin Brewery Co., Ltd.	69,000	622,959
	Kissei Pharmaceutical Co., Ltd.	2,000	38,194
*	Kobayashi Pharmaceutical Co., Ltd.	1,800	45,385
	Kobe Steel, Ltd.	166,000	240,046
*	Koei Co., Ltd.	1,700	37,699
	Koito Manufacturing Co., Ltd.	4,000	34,124
	Kokuyo Co., Ltd.	6,000	68,471
	Komatsu, Ltd.	55,000	338,464
*	Komeri Co., Ltd.	2,300	55,125
	Komori Corp.	4,000	56,237
	Konami Co., Ltd.	7,500	168,100
	Konica Corp.	32,000	413,905
	Kose Corp.	2,450	92,648
#	Koyo Seiko Co.	11,000	128,234
	Kubota Corp.	88,000	442,380
	Kuraray Co., Ltd.	20,000	149,931
	Kuraya Sanseido, Inc.	11,300	138,569
	Kurita Water Industries, Ltd.	7,000	94,622
	Kyocera Corp.	11,400	836,624
	KYORIN Pharmaceutical Co., Ltd.	4,000	58,389
	Kyowa Exeo Corp.	5,000	34,706
	Kyowa Hakko Kogyo Co., Ltd.	23,000	159,181
	Kyushu Electric Power Co., Inc.	28,300	540,008
	Lawson Inc.	7,300	259,779
	Lion Corp.	14,000	82,476
#	Lopro Corp.	2,100	15,130
	Mabuchi Motor Co., Ltd.	3,000	210,860
	Makita Corp.	7,000	103,177
	Marubeni Corp.	83,000	198,335
	Marui Co., Ltd.	21,500	284,918
	Maruichi Steel Tube, Ltd.	4,000	70,211
	Matsumotokiyoshi Co., Ltd.	2,400	61,427
	Matsushita Electric Industrial Co., Ltd.	144,188	1,942,392
	Matsushita Electric Works, Ltd.	62,000	502,668
#	Mazda Motor Corp.	89,000	288,843
	Meiji Dairies Corp.	16,000	86,660
	Meiji Seika Kaisha, Ltd. Tokyo	17,000	70,329
	Meitec Corp.	1,800	65,074
	Millea Holdings, Inc.	114	1,574,902
	Minebea Co., Ltd.	18,000	76,575
*	Misumi Corp.	1,900	50,475
	Mitsubishi Chemical Corp.	132,000	355,611
	Mitsubishi Corp.	111,000	1,150,142

	Mitsubishi Estate Co., Ltd.	87,000	980,136
	Mitsubishi Gas Chemical Co., Inc.	27,000	114,638
	Mitsubishi Heavy Industries, Ltd.	201,000	545,086
	Mitsubishi Logistics Corp.	7,000	62,462
	Mitsubishi Materials Corp.	60,000	127,581
# *	Mitsubishi Motors Corp.	82,000	70,713
#	Mitsubishi Paper Mills, Ltd.	13,000	19,106
#	Mitsubishi Pharma Corp.	39,000	440,178
	Mitsubishi Rayon Co., Ltd.	30,000	99,568
#	Mitsubishi Securities Co., Ltd.	38,000	397,031
	Mitsubishi Tokyo Financial Group, Inc.	457	4,124,711
	Mitsui & Co., Ltd.	100,000	814,821
	Mitsui Chemicals, Inc.	50,000	254,760
	Mitsui Engineering and Shipbuilding Co., Ltd.	36,000	55,036
	Mitsui Fudosan Co., Ltd.	41,000	454,187
	Mitsui Marine & Fire Insurance Co., Ltd.	90,790	807,078
	Mitsui Mining and Smelting Co., Ltd.	26,000	106,057
	Mitsui O.S.K. Lines, Ltd.	74,000	440,562
	Mitsui Trust Holdings	55,000	397,768
	Mitsukoshi, Ltd.	23,000	110,221
	Mitsumi Electric Co., Ltd.	3,700	38,494
	Mizuho Holdings, Inc.	898	3,646,041
	Mori Seiki Co., Ltd.	4,000	31,812
	Morinaga Milk Industry Co., Ltd.	8,000	33,903
	Murata Manufacturing Co., Ltd.	12,700	626,534
	Musashino Bank, Ltd.	1,300	47,716
	Nagase & Co., Ltd.	4,000	31,590
#	Nagoya Railroad Co., Ltd.	40,000	136,535
	Namco, Ltd.	2,200	55,460
	Nanto Bank, Ltd.	9,000	39,685
	NEC Corp.	112,000	718,451
	NEC Fielding, Ltd.	2,700	54,700
*	NEC Soft, Ltd.	1,300	30,795
	Net One Systems Co., Ltd.	26	93,972
	NGK Insulators, Ltd.	19,000	155,385
	NGK Spark Plug Co., Ltd.	11,000	113,170
	NHK Spring Co., Ltd.	10,000	70,927
	Nichicon Corp.	3,700	43,507
	Nichii Gakkan Co.	1,760	46,807
	Nichirei Corp.	13,000	44,539
	Nidec Corp.	5,100	490,235
	Nifco, Inc.	2,000	30,596
	Nikko Cordial Corp.	130,000	584,711
	Nikon Corp.	21,000	194,583
	Nintendo Co., Ltd., Kyoto	10,100	1,082,809
	Nippon Electric Glass Co., Ltd.	10,000	226,418
	Nippon Express Co., Ltd.	65,000	334,424

Nippon Kayaku Co., Ltd.	9,000	48,732
Nippon Light Metal Co., Ltd.	24,000	53,909
Nippon Meat Packers, Inc., Osaka	12,000	142,484
Nippon Mining Holdings, Inc.	56,000	258,233
Nippon Mitsubishi Oil Corp.	86,000	538,049

Nippon Paint Co., Ltd.	8,000	30,540
Nippon Sanso Corp.	14,000	72,332
Nippon Sheet Glass Co., Ltd.	20,000	72,268
Nippon Shinpan Co., Ltd.	13,000	43,421
Nippon Shokubai Co., Ltd.	9,000	68,000
Nippon Steel Corp.	414,000	951,323
Nippon System Development Co., Ltd.	900	16,161
Nippon Telegraph & Telephone Corp.	1,673	7,265,797
Nippon Television Network Corp.	1,690	254,970
Nippon Unipac Holding, Tokyo	68	324,993
Nippon Yusen KK	77,000	399,529
Nipponkoa Insurance Co., Ltd.	47,000	280,440
Nishimatsu Construction Co., Ltd.	10,000	31,823
Nishimatsuya Chain Co., Ltd.	800	28,292
Nishi-Nippon Bank, Ltd.	27,000	98,864
* Nishi-Nippon Railroad Co., Ltd.	17,000	50,563
Nissan Chemical Industries, Ltd.	10,000	80,002
Nissan Motor Co., Ltd.	395,300	4,306,658
Nissan Shatai Co., Ltd.	3,000	18,554
Nissay Dowa General Insurance Co., Ltd.	20,000	102,690
Nisshin Seifun Group, Inc.	12,000	119,743
Nisshin Steel Co., Ltd.	52,000	111,071
Nisshinbo Industries, Inc.	9,000	63,773
* Nissho Iwai-Nichmen Holdings Corp.	10,000	36,565
Nissin Food Products Co., Ltd.	8,400	213,152
Nitto Denko Corp.	9,200	404,362
NOK Corp.	13,000	409,033
Nomura Research Institute, Ltd.	3,600	327,808
Nomura Securities Co., Ltd.	110,000	1,519,018
Noritake Co., Ltd.	4,000	16,130
NSK, Ltd.	28,000	123,545
NTN Corp.	22,000	119,885
NTT Data Corp.	274	767,993
NTT Docomo, Inc.	4,499	8,366,747
Obayashi Corp.	38,000	186,474
Obic Co., Ltd.	500	99,517
Odakyu Electric Railway Co., Ltd.	36,000	192,551
Ogaki Kyoritsu Bank, Ltd.	13,000	66,230
Oji Paper Co., Ltd.	69,000	416,629
* Okasan Securities Co., Ltd.	8,000	44,960
* Oki Electric Industry Co., Ltd.	30,000	103,898
# Okumura Corp.	11,000	52,418
Olympus Optical Co., Ltd.	14,000	265,966

	Omron Corp.	14,600	313,919
	Ono Pharmaceutical Co., Ltd.	7,200	322,179
	Onward Kashiyama Co., Ltd.	10,000	140,547
	Oracle Corp. Japan	13,800	716,571
*	Orient Corp.	31,000	83,013
	Oriental Land Co., Ltd.	8,500	527,468
	Orix Corp.	4,260	437,744
	Osaka Gas Co., Ltd.	132,000	365,095
	OSG Corp.	4,000	43,738

*	Otsuka Corp.	1,400	80,523
	Paris Miki, Inc.	1,900	40,755
*	Park24 Co., Ltd.	1,500	48,908
	Pioneer Electronic Corp.	10,100	222,061
	Promise Co., Ltd.	6,500	413,443
	Q.P. Corp.	6,000	50,091
	Rengo Co., Ltd.	12,000	59,308
*	Resona Holdings, Inc.	1,147,000	1,871,635
	Ricoh Co., Ltd., Tokyo	43,000	845,800
	Rinnai Corp.	3,000	86,718
	Rohm Co., Ltd.	6,600	678,305
	Round One Corp.	25	52,206
	Ryoshoku, Ltd.	1,700	51,023
*	Sagami Railway Co., Ltd.	19,000	60,347
	Saizeriya Co., Ltd.	1,300	20,388
	San In Godo Bank, Ltd.	8,000	59,889
	Sanden Corp.	7,000	47,894
	Sanken Electric Co., Ltd.	6,000	64,730
	Sankyo Co, Ltd.	7,400	278,990
	Sankyo Co., Ltd.	26,300	551,568
*	Sankyo Seiki Manufacturing Co., Ltd.	5,000	47,111
#	Sanrio Co., Ltd.	3,000	32,693
	Santen Pharmaceutical Co., Ltd.	4,100	76,302
	Sanwa Shutter Corp.	10,000	49,332
	Sanyo Electric Co., Ltd.	112,000	383,431
	Sapporo Breweries, Ltd.	19,000	66,877
	Sapporo Hokuyo Holdings, Inc.	17	107,388
	Secom Co., Ltd.	13,000	480,982
*	Sega Enterprises, Ltd.	10,800	143,035
#	Seibu Railway Co., Ltd.	38,000	417,219
#	Seiko Corp.	3,000	18,777
	Seino Transportation Co., Ltd.	10,000	94,515
*	Seiyu, Ltd.	28,000	73,194
	Sekisui Chemical Co., Ltd.	31,000	233,850
	Sekisui House, Ltd.	47,000	473,679
	Seven-Eleven Japan Co., Ltd.	80,000	2,448,714
	Seventy-seven (77) Bank, Ltd.	20,000	120,347
	SFCG Co., Ltd.	760	158,674
	Sharp Corp. Osaka	67,000	937,027

Shiga Bank, Ltd.	11,000	55,055
Shikoku Bank, Ltd.	9,000	52,051
Shikoku Electric Power Co., Inc.	14,800	265,015
Shima Seiki Manufacturing Co., Ltd.	1,500	45,892
Shimachu Co., Ltd.	2,200	52,877
Shimadzu Corp.	12,000	58,731
Shimamura Co., Ltd.	2,400	175,416
Shimano, Inc.	6,600	150,459
Shimizu Corp.	52,000	230,170
Shin-Etsu Chemical Co., Ltd.	25,400	888,459
* Shinko Electric Industries Co., Ltd.	1,600	52,313
Shinko Securities Co., Ltd.	47,000	146,713
Shionogi & Co., Ltd.	19,000	307,075

Shiseido Co., Ltd.	23,000	295,993
Shizuoka Bank, Ltd.	42,000	317,762
Showa Corp.	2,300	28,987
Showa Denko KK	59,000	136,611
Showa Shell Sekiyu KK	29,200	257,063
Skylark Co., Ltd.	6,500	117,313
SMBC Friend Securities Co., Ltd.	16,500	98,632
SMC Corp.	4,600	442,662
* Snow Brand Milk Products Co., Ltd.	12,000	36,084
Softbank Corp.	24,300	1,043,912
* Sohgo Security Services Co.,Ltd.	4,400	56,381
Sony Corp.	51,800	1,794,887
Square Enix Co., Ltd.	7,600	205,232
Stanley Electric Co., Ltd.	10,300	154,828
* Sumisho Computer Systems Corp.	1,600	40,685
Sumitomo Bakelite Co., Ltd.	12,000	74,066
Sumitomo Chemical Co., Ltd.	106,000	475,007
Sumitomo Corp.	76,000	554,821
Sumitomo Corporation' s Leasing, Ltd.	1,900	68,478
Sumitomo Electric Industries, Ltd.	44,000	403,436
Sumitomo Forestry Co., Ltd.	8,000	81,078
* Sumitomo Heavy Industries, Ltd.	31,000	95,199
Sumitomo Metal Industries, Ltd. Osaka	314,000	364,233
Sumitomo Metal Mining Co., Ltd.	29,000	191,011
# Sumitomo Mitsui Financial Group, Inc.	250	1,515,950
Sumitomo Osaka Cement Co., Ltd.	14,000	32,674
* Sumitomo Real Estate Sales Co., Ltd.	1,200	46,899
Sumitomo Realty & Development Co., Ltd.	29,000	318,217
Sumitomo Rubber	13,000	114,855
Sumitomo Special Metals Co., Ltd.	2,000	32,929
Sumitomo Trust & Banking Co., Ltd.	103,000	624,200
Suruga Bank, Ltd.	12,000	89,211
Suzuken Co., Ltd.	6,080	165,208
Suzuki Motor Corp.	43,100	703,214
Systemex Corp.	800	28,042

* T&D Holdings, Inc.	5,900	267,730
Taiheiyo Cement Corp.	45,000	107,243
Taisei Corp.	52,000	178,617
Taisho Pharmaceutical Co., Ltd.	28,000	534,812
Taiyo Yuden Co., Ltd.	5,000	58,211
Takara Shuzo Co., Ltd.	10,000	64,887
Takara Standard Co., Ltd.	5,000	28,532
Takashimaya Co., Ltd.	16,000	146,028
Takeda Chemical Industries, Ltd.	49,000	2,215,298
Takefuji Corp.	10,350	723,835
Takuma Co., Ltd.	2,000	15,251
# * TC Properties Co., Ltd.	54,500	188,923
TDK Corp.	7,400	490,400
Teijin, Ltd.	50,000	173,876
Teikoku Oil Co., Ltd.	16,000	85,298
Terumo Corp.	13,000	292,596
THK Co., Ltd.	5,800	98,951
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TIS, Inc.	2,000	72,999
Tobu Railway Co., Ltd.	43,000	162,011
Toda Corp.	14,000	55,453
Toho Co., Ltd.	11,200	160,518
Toho Gas Co., Ltd.	29,000	91,950
Tohoku Electric Power Co., Inc.	28,700	490,138
Tokai Rika Co., Ltd.	2,000	35,707
* Tokai Rubber Industries, Ltd.	4,000	52,080
Tokuyama Corp.	11,000	49,242
Tokyo Broadcasting System, Inc.	11,200	178,088
Tokyo Electric Power Co., Ltd.	81,800	1,887,382
Tokyo Electron, Ltd.	10,100	518,495
# Tokyo Gas Co., Ltd.	157,000	577,303
* Tokyo Seimitsu Co., Ltd.	1,600	47,248
Tokyo Steel Manufacturing Co., Ltd.	8,600	144,829
Tokyo Style Co., Ltd.	4,000	43,493
Tokyo Tatemono Co., Ltd.	12,000	66,824
Tokyo Tomin Bank, Ltd.	1,300	29,970
# Tokyu Corp.	66,000	317,336
* Tokyu Land Corp.	20,000	59,500
* Tomen Corp.	35,000	48,182
TonenGeneral Sekiyu KK	24,000	200,187
* Toppan Forms Co., Ltd.	3,500	42,613
Toppan Printing Co., Ltd.	43,000	445,692
Toray Industries, Inc.	79,000	374,963
Toshiba Corp.	180,000	665,322
Toshiba TEC Corp.	11,000	47,232
Tosoh Corp.	30,000	107,121
Tostem Inax Holding Corp.	20,240	384,267
Toto, Ltd.	22,000	218,007
Toyo Ink Manufacturing Co., Ltd.	7,000	25,202

Toyo Seikan Kaisha, Ltd.	13,300	224,840
Toyo Suisan Kaisha, Ltd.	5,000	61,771
Toyobo Co., Ltd.	37,000	91,060
Toyoda Gosei Co., Ltd.	8,900	189,730
Toyota Auto Body Co., Ltd.	3,700	60,071
Toyota Industries Corp.	15,300	349,978
Toyota Motor Credit Corp.	235,000	9,276,813
Toyota Tsusho Corp.	16,000	172,897
Trans Cosmos, Inc.	1,000	32,705
Trend Micro Inc.	8,000	348,976
Tsumura & Co.	2,000	30,748
* Ube Industries, Ltd.	37,000	50,500
UFJ Holdings, Inc.	343	1,731,488
UFJ Tsubasa Securities Co. Ltd.	36,000	152,806
Uni-Charm Corp.	4,600	229,475
Uniden Corp.	3,000	59,909
Union Tool Co.	800	25,873
UNY Co., Ltd.	9,000	101,966
Ushio Inc.	7,000	114,470
USS Co., Ltd.	1,720	125,714
Victor Co. of Japan, Ltd.	16,000	147,224

Vodafone Holdings KK	222	579,602
Wacoal Corp.	7,000	68,922
World Co., Ltd.	2,000	60,365
Xebio Co., Ltd.	800	23,409
# * Yahoo Japan Corp.	106	56,805
Yakult Honsha Co., Ltd.	10,000	152,581
Yamada Denki Co., Ltd.	5,300	191,463
Yamaguchi Bank, Ltd.	10,000	102,116
Yamaha Corp.	11,000	164,343
Yamaha Motor Co., Ltd.	19,000	280,478
Yamanashi Chuo Bank, Ltd.	6,000	33,487
Yamanouchi Pharmaceutical Co., Ltd.	21,500	746,051
Yamato Transport Co., Ltd.	26,000	396,332
Yamazaki Baking Co., Ltd.	12,000	108,008
Yaskawa Electric Corp.	8,000	40,537
Yasuda Fire & Marine Insurance Co., Ltd.	66,000	618,830
# Yasuda Trust & Banking Co., Ltd.	392,000	692,027
Yokogawa Electric Corp.	12,000	132,018
Yokohama Rubber Co., Ltd.	14,000	56,399
York-Benimaru Co., Ltd.	1,800	45,082
Zeon Corp.	11,000	75,486

TOTAL COMMON STOCKS

(Cost \$180,752,280)

171,874,710

INVESTMENT IN CURRENCY – (0.2%)

\* Japanese Yen

(Cost \$1,239,183)

1,241,212



TOTAL – JAPAN  
(Cost \$181,991,463)

173,115,922

FRANCE – (8.6%)

COMMON STOCKS – (8.6%)

Accor SA	10,940	463,085
# AGF (Assurances Generales de France SA)	11,361	651,214
* Air France	17,167	263,575
Air Liquide SA	6,105	958,836
Air Liquide SA	11,395	1,793,312
* Alcatel SA	71,900	846,216
* Alstom SA	154,356	82,900
Arcelor SA	29,800	510,162
* Atos Origin	4,218	230,154
Aventis	44,765	3,742,993
AXA	98,764	2,030,195
BNP Paribas SA	50,518	3,072,586
Bolloré Technologies SA	203	63,458
Bouygues	23,338	805,687
* Business Objects SA	5,500	102,420
* Cap Gemini SA	7,550	215,106
Carrefour	40,100	1,888,062

Casino Guichard Perrachon	8,149	644,376
Cie Generale D' Optique Essilor Intenational SA	5,570	341,873
Clarins SA	724	48,666
Compagnie de Saint-Gobain	19,436	980,701
Compagnie Francaise d' Etudes et de Construction Technip SA	1,790	268,771
Dassault Systemes SA	8,592	369,945
Dior (Christian) SA	12,496	718,710
Eiffage SA	1,388	127,060
Euler-Hermes SA	2,212	118,367
Faurecia SA	312	22,214
Fimalac SA	560	21,334
France Telecom SA	214,256	5,071,495
Gecina SA	4,100	340,620
Generale des Etablissements Michelin SA Series B	8,009	425,297
Groupe Danone	15,284	1,225,653
Havas SA	12,513	59,866
Hermes International SA	3,224	609,784
Imerys SA	4,000	249,810
* JC Decaux SA	11,662	228,263
Klepierre SA	1,862	134,597
LaFarge SA	10,032	864,127
LaFarge SA Prime Fidelity	8,912	764,112
Lagardere S.C.A. SA	7,700	463,775
L' Oreal	54,455	3,633,616
LVMH (Louis Vuitton Moët Hennessy)	38,886	2,498,447

Metropole Television SA	5,305	132,612
Neopost SA	1,118	67,658
NRJ Group	972	19,387
Pernod-Ricard SA	3,950	488,815
Peugeot SA	14,955	900,091
Pinault Printemps Redoute SA	9,055	828,977
Publicis Groupe	14,334	388,761
Remy Cointreau SA	1,518	52,918
Renault SA	18,294	1,472,134
Rexel SA	4,248	178,287
SA Des Galeries Lafayette	710	119,956
Sagem SA	2,355	221,156
# Sanofi Synthelabo	58,191	4,138,915
Schneider SA	12,889	809,869
* Scor SA	28,551	41,174
SEB SA Prime Fidelite 2002	953	100,110
SEB SA Prime Fidelity	990	103,952
Societe BIC SA	3,600	153,711
Societe des Ciments de Francais	737	60,396
Societe Generale d' Enterprise SA	4,640	496,586
Societe Generale Paris	25,658	2,201,460
Societe Television Francaise 1	15,483	436,807
Sodexo Alliance SA	10,509	277,247
Somfy Interational SA	134	24,839
Ste des Autoroutes du Sud de la France	21,079	921,101
Stmicroelectronics NV	53,696	917,136
Suez (ex Suez Lyonnaise des Eaux)	56,220	1,094,591

Thales SA	13,914	471,165
Thomson Multimedia	15,000	285,785
Total SA	35,906	7,025,000
Unibail SA	2,500	282,944
Valeo SA	5,000	197,481
Veolia Environnement SA	26,535	686,568
* Vivendi Universal SA	59,936	1,489,018
Wendel Investissement	3,661	178,830
Zodiac SA	4,460	147,646

TOTAL – FRANCE  
(Cost \$61,128,013)

65,364,523

SWITZERLAND – (6.6%)

COMMON STOCKS – (6.5%)

* ABB, Ltd.	153,897	874,067
* Actelion, Ltd.	1,600	149,101
Adecco SA	16,973	791,908
Baloise-Holding	3,300	125,022
BKW FMB Energie AG	250	118,373
* Ciba Spezialitaetenchemie Holding AG	4,525	274,913

	Cie Financiere Richemont AG Series A	46,023	1,178,839
	Clariant AG	15,571	189,854
*	Credit Suisse Group	79,897	2,497,657
*	Fischer (Georg) AG, Schaffhausen	145	35,736
*	Forbo Holding AG, Eglisau	102	21,231
	Geberit AG	314	223,114
#	Givaudan SA	573	355,518
#	Holcim, Ltd.	19,103	1,025,658
	Julius Baer Holding AG	610	164,219
*	Kudelski SA	3,084	89,489
	Kuehne & Nagel International AG	2,100	313,434
	Kuoni Reisen Holding AG	180	65,197
*	Lindt & Spruengli AG	9	110,117
*	Logitech International SA	3,319	150,354
	Lonza Group AG	2,970	131,666
	Nestle SA, Cham und Vevey	27,430	6,491,915
	Nobel Biocare Holding AG	1,700	240,204
	Novartis AG	220,160	10,216,672
	Phonak Holding AG	4,487	135,587
	Publicitas Holding SA, Lausanne	104	31,798
	Roche Holding AG Bearer	20,860	2,536,690
	Roche Holding AG Genusschein	47,253	4,588,962
	Schindler Holding AG	210	57,723
	Schindler Holding AG	1,320	416,354
	Serono SA	1,309	836,085
	Societe Generale de Surveillance Holding SA	820	448,642
	Straumann Holding AG	1,620	317,350
	Sulzer AG, Winterthur	165	46,296
	Swatch Group AG	2,692	332,259

*	Swiss Life AG	2,440	264,672
	Swiss Reinsurance Co., Zurich	21,855	1,239,247
#	Swisscom AG	8,789	2,907,183
*	Syngenta AG	7,749	697,059
#	Synthes, Inc.	10,130	1,082,702
	Tecan Group AG	627	16,194
#	The Swatch Group AG	18,164	464,644
	UBS AG	81,701	5,500,272
	Unaxis Holding AG	912	78,286
	Valora Holding AG	209	45,726
*	Zurich Financial SVCS AG	9,704	1,358,333

TOTAL COMMON STOCKS

(Cost \$41,791,446)

49,236,322

INVESTMENT IN CURRENCY – (0.1%)

\* Swiss Francs

(Cost \$837,056)

844,285

TOTAL – SWITZERLAND

(Cost \$42,628,502)

50,080,607



SAP AG (Systeme Anwendungen Produkte in der Datenverarbeitung)	23,855	3,476,319
Schering AG	10,800	600,917
* SGL Carbon AG	1,750	17,595
Siemens AG	49,807	3,434,037
Stada Arzneimittel AG	2,242	44,975
# Suedzucker AG	14,706	274,934
ThyssenKrupp AG	40,548	759,081
* T-Online International AG	120,296	1,159,000
United Internet AG	1,321	27,123
Volkswagen AG	22,746	879,957
* WCM Beteiligungs AG	11,608	14,146

TOTAL – GERMANY

(Cost \$53,512,122)

47,738,655

AUSTRALIA – (4.5%)

COMMON STOCKS – (4.5%)

Amtcor, Ltd.	61,317	318,151
AMP, Ltd.	111,330	494,768
Ansell, Ltd.	12,403	74,130
APN News & Media, Ltd.	41,230	131,566
Aristocrat Leisure, Ltd.	33,879	168,909
# Australand Property Group	51,394	64,969
Australia & New Zealand Banking Group, Ltd.	129,724	1,686,556
Australian Gas Light Co.	31,475	297,042
Australian Stock Exchange, Ltd.	5,600	61,923
AWB, Ltd.	24,478	79,156
# AXA Asia Pacific Holdings, Ltd.	183,374	503,086
Bendigo Bank, Ltd.	9,556	68,433
BHP Billiton, Ltd.	266,555	2,486,686
* Billabong International, Ltd.	14,171	94,292

Bluescope Steel, Ltd.	51,941	290,190
Boral, Ltd.	36,452	181,546
Brambles Industries, Ltd.	66,718	319,235
Brickworks, Ltd.	9,442	75,684
* Burns, Philp & Co., Ltd.	147,539	73,178
Caltex Australia, Ltd.	26,353	170,928
Coca-Cola Amatil, Ltd.	35,542	182,318
Cochlear, Ltd.	3,100	42,196
Coles Myer, Ltd.	92,654	588,492
Commonwealth Bank of Australia	87,566	1,877,621
Computershare, Ltd.	34,090	86,175
CSL, Ltd.	13,947	255,788
CSR, Ltd.	55,115	89,976
Davids Limited	40,676	77,874
Deutsche Office Trust	44,700	37,754
Flight Centre, Ltd.	6,023	82,372

	Foodland Associates, Ltd.	8,315	100,636
	Foster' s Group, Ltd.	150,976	499,479
	Futuris Corp., Ltd.	42,265	53,612
	General Property Trust	75,385	189,949
	Gunns, Ltd.	4,909	49,960
*	Hardman Resources NL	33,188	46,080
	Harvey Norman Holdings, Ltd.	106,176	222,045
	Iluka Resources, Ltd.	15,365	50,709
	Insurance Australiz Group, Ltd.	119,754	432,219
	James Hardies Industries NL	30,184	115,882
	John Fairfax Holdings, Ltd.	55,963	151,599
	Leighton Holdings, Ltd.	23,641	164,313
	Lend Lease Corp., Ltd.	31,264	247,832
	Lion Nathan, Ltd.	54,575	274,588
	Macquarie Bank, Ltd.	14,837	357,257
	Macquarie Infrastructure Group	70,403	176,855
	Mayne Group, Ltd.	49,547	142,384
	Mirvac, Ltd.	47,801	153,528
	National Australia Bank, Ltd.	109,574	2,067,091
#	National Foods, Ltd.	17,881	58,813
	Newcrest Mining, Ltd.	21,576	229,698
	News Corp., Ltd.	189,021	1,475,721
	News Corp., Ltd. Pref Ordinary	332,164	2,472,046
	Onesteel, Ltd.	36,779	75,783
	Orica, Ltd.	17,929	206,252
	Origin Energy, Ltd.	46,223	193,540
*	Oxiana, Ltd.	52,556	29,613
	Paperlinx, Ltd.	29,331	109,787
	Patrick Corp., Ltd.	43,910	164,267
	Perpetual Trustees Australia, Ltd.	1,977	64,545
#	Publishing and Broadcasting, Ltd.	79,505	769,374
	QBE Insurance Group, Ltd.	47,261	424,766
	Qantas Airways, Ltd.	226,274	546,836
	Rinker Group, Ltd.	67,094	414,836
	Rio Tinto, Ltd.	35,325	904,578
*	Rural Press, Ltd.	5,203	31,315

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	Santos, Ltd.	38,543	179,696
*	Scigen	11,443	568
	Sigma Co., Ltd.	7,216	41,577
	Sonic Healthcare, Ltd.	16,529	109,567
*	Sons of Gwalia, Ltd.	7,201	6,647
*	Southcorp, Ltd.	49,137	119,362
	St. George Bank, Ltd.	36,194	552,052
	Stockland Trust Group	33,243	132,391
	Suncorp-Metway, Ltd.	36,688	388,253
	Tabcorp Holdings, Ltd.	35,034	372,727
	Telstra Corp., Ltd.	738,313	2,503,626
	Ten Network Holdings, Ltd.	28,370	67,983

	Toll Holdings, Ltd.	27,283	211,556
	Transurban Group	32,295	128,146
	Washington H. Soul Pattinson & Co., Ltd.	15,297	88,139
	Wesfarmers, Ltd.	26,721	568,625
	West Australian Newspapers Holdings, Ltd.	10,881	58,095
*	Westfield Group Stapled	37,972	413,739
	Westpac Banking Corp.	129,564	1,544,839
#	WMC Resources, Ltd.	75,345	267,229
	WMC, Ltd.	75,646	290,612
	Woodside Petroleum, Ltd.	64,150	821,000
	Woolworths, Ltd.	72,557	649,907
TOTAL COMMON STOCKS (Cost \$26,547,220)			34,145,118
INVESTMENT IN CURRENCY – (0.0%)			
*	Australian Dollar		378,274
(Cost \$374,482)			
TOTAL – AUSTRALIA (Cost \$26,921,702)			34,523,392
NETHERLANDS – (4.4%)			
COMMON STOCKS – (4.4%)			
	ABN AMRO Holding NV	131,296	2,795,966
	Aegon NV	128,176	1,372,932
*	Air France	2,614	39,837
	AKZO Nobel NV	22,764	768,039
	Buhrmann NV	6,020	48,566
	DSM NV	9,342	455,541
	Elsevier NV	57,907	742,955
*	Getronics NV	27,590	47,049
*	Hagemeyer NV	21,897	38,859
	Heineken Holding NV Series A	35,623	951,624
#	Heineken NV	68,773	2,079,078
	Hunter Douglas NV	4,740	208,501
	IHC Caland NV	2,194	105,611
	ING Groep NV	187,149	4,583,912
*	Koninklijke Ahold NV	145,070	900,274
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	Koninklijke KPN NV	228,968	1,760,907
	Koninklijke Philips Electronics NV	100,021	2,319,858
*	Norit NV	34,890	450,584
*	Nutricia (Verenigde Bedrijven) NV	13,101	412,662
	Oce NV	4,991	76,183
	Randstad Holdings NV	15,786	482,254
	Royal Dutch Petroleum Co., Den Haag	156,179	7,911,362
	TNT Post Groep NV	53,995	1,254,649
	Unilever NV	43,439	2,603,979
	Vedior NV	15,338	209,178
	VNU NV	19,433	496,569

## TOTAL COMMON STOCKS

(Cost \$35,977,117)

33,477,774

## RIGHTS/WARRANTS – (0.0%)

\* ABN AMRO Holding NV Coupons 09/24/04

127,829

0

\* Aegon NV Coupons 09/13/04

128,176

0

\* Air France Warrants 11/06/07

2,377

2,080

## TOTAL RIGHTS/WARRANTS

(Cost \$4,469)

2,080

## TOTAL – NETHERLANDS

(Cost \$35,981,586)

33,479,854

## ITALY – (3.5%)

## COMMON STOCKS – (3.5%)

Acea SpA

4,000

38,141

AEM SpA

68,413

126,393

\* Alitalia Linee Aeree Italiane SpA Series A

50,000

11,731

Alleanza Assicurazioni SpA

43,804

459,420

Assicurazioni Generali SpA, Trieste

58,514

1,530,069

\* Autogrill SpA, Novara

11,752

169,469

\* Autostade SpA

23,807

477,024

\* Banca Antoniana Popolare Veneta SpA

9,599

198,484

Banca Fideuram SpA

50,948

252,098

Banca Monte Dei Paschi di Siena SpA

144,464

422,835

\* Banca Nazionale del Lavoro SpA

101,562

235,558

Banca Popolare di Lodi Scarl

9,804

91,157

Banca Popolare di Milano

14,520

89,753

\* Banco Popolare Bergamo SpA

10,779

174,463

Banco Popolare di Verona e Novara SpA

16,000

263,868

Benetton Group SpA

6,950

76,002

Bulgari SpA

13,000

122,004

Capitalia SpA

100,360

308,213

Cassa di Risparmio di Firenze SpA

21,455

38,334

CIR SpA (Cie Industriale Riunite), Torino

11,019

21,507

Compagnia Assicuratrice Unipol SpA

19,148

72,689

Credito Emiliano SpA

8,048

66,817

Credito Italiano

327,819

1,574,144

\* E.Biscom SpA

1,997

97,707

# \* Edison SpA

259,396

430,687

Eni SpA

198,578

4,079,715

Ente Nazionale per L' Energia Elettrica SpA

417,320

3,229,937

# \* Fiat SpA

39,286

282,143

\* Finecogroup SpA

14,490

78,084

Finmeccanica SpA

385,000

256,230

Gruppo Editoriale L' espresso SpA

16,000

82,742

\* Hera SpA

11,755

26,220



	Intesabci SpA	328,116	1,205,585
	Italcementi SpA	6,680	91,000
	Luxottica Group SpA	31,211	525,120
	Mediaset SpA	69,650	715,217
	Mediobanca SpA	34,000	406,523
#	Mediolanum SpA	37,338	223,095
	Mondadori (Arnoldo) Editore SpA	10,500	96,046
	Pirelli & Co. SpA	93,332	90,441
	RAS SpA (Riunione Adriatica di Sicurta)	42,262	747,093
	SAI SpA (Sta Assicuratrice Industriale), Torino	3,906	85,023
	Saipem SpA	19,566	207,282
	San Paolo-IMI SpA	69,542	780,789
	Seat Pagine Gialle SpA	317,888	121,064
*	Seat Pagine Gialle SpA, Torino	3,041	1,087
	SNAM Rete Gas SpA	118,692	532,917
*	SNIA SpA	9,248	2,473
	Societe Cattolica di Assicurazioni Scarl SpA	934	36,182
*	Sorin SpA	13,872	37,595
	Telecom Italia Mobile SpA	534,875	2,850,447
	Telecom Italia SpA	701,433	2,104,395
# *	Tiscali SpA	13,000	36,222
TOTAL COMMON STOCKS (Cost \$25,019,964)			26,279,234
PREFERRED STOCKS – (0.0%)			
*	Fiat SpA	3,000	14,168
(Cost \$43,047)			
RIGHTS/WARRANTS – (0.0%)			
*	Fiat SpA Warrants 01/31/07	1,677	283
(Cost \$0)			
TOTAL – ITALY (Cost \$25,063,011)			26,293,685
SPAIN – (3.0%)			
COMMON STOCKS – (3.0%)			
	Acciona SA	4,613	283,920
	Acerinox SA	14,000	190,085
	Actividades de Construccion y Servicios SA	22,866	389,564
<hr/>			
*	Antena 3 Television	898	44,389
	Autopistas Concesionaria Espanola SA	39,788	715,441
	Banco Bilbao Vizcaya SA	182,100	2,433,655
	Banco de Andalucia	655	55,697
	Banco de Sabadell SA	10,406	206,937
#	Banco de Valencia SA	4,264	91,721
#	Banco Pastor SA	1,281	38,651
#	Banco Popular Espanol SA, Madrid	14,722	797,822
	Banco Santander Central Hispanoamerica SA	271,784	2,672,533

Bankinter SA	3,867	142,151
Cementos Portland SA	1,338	76,713
# Cia Espanola de Petroleous SA	10,942	399,029
Compania de Distribucion Integral Logista SA	1,457	61,430
Coporacion Financiera Reunida SA	6,070	63,120
Corporacion Mapfre Compania Internacional de Reaseguros SA	12,760	145,273
Ebro Puleva SA	2,892	33,414
Enagas SA	11,325	125,687
Endesa SA, Madrid	60,300	1,118,595
Fomento de Construcciones y Contratas SA	9,577	350,890
Gamesa Corporacion Tecnologica SA	9,072	128,249
Gas Natural SA, Buenos Aires	35,972	857,939
# Grupo Ferrovial SA	10,223	468,273
# Iberdrola SA	51,300	1,048,358
# Iberia Lineas Aereas de Espana SA	57,296	150,979
Indra Sistemas SA	7,600	97,335
Industria de Diseno Textil SA	51,131	1,176,949
Metrovacesa SA	3,614	156,691
Promotora de Informaciones SA	13,866	220,339
Red Electrica de Espana SA	6,151	104,192
Repsol SA	75,700	1,568,884
Sociedad General de Aguas de Barcelona SA	6,253	109,672
* Sogecable SA	5,430	196,987
# Sol Melia SA	8,400	68,238
Tabacalera SA	15,900	495,796
Tele Pizza SA	7,000	12,529
Telefonica de Espana SA	282,457	4,031,417
Telefonica Publicidad e Informacion SA	23,179	152,289
Union Fenosa SA	19,200	426,866
Vallehermoso SA	17,641	241,385
# Zardoya Otis SA	9,831	204,263
Zardoya Otis SA	983	20,424
# Zeltia SA	10,500	69,573
<b>TOTAL COMMON STOCKS</b> (Cost \$17,965,392)		<b>22,444,344</b>

**RIGHTS/WARRANTS – (0.0%)**

* Sacyr Vallerhermoso SA Rights 09/09/04	17,641	6,005
(Cost \$0)		
<b>TOTAL – SPAIN</b> (Cost \$17,965,392)		<b>22,450,349</b>

**SWEDEN – (2.2%)**

**COMMON STOCKS – (2.2%)**

# * Ainax AB	1,922	61,783
Alfa Laval AB	7,600	107,611
Assa Abloy AB Series B	22,300	269,754
Atlas Copco AB Series A	9,300	330,740

Atlas Copco AB Series B	3,600	116,875
Axfood AB	3,550	91,314
Billerud AB	3,200	49,789
Castellum AB	2,200	55,173
* Drott Series AB	4,700	68,425
Electrolux AB Series B	18,500	339,379
Eniro AB	8,200	62,231
Gambro AB Series A	17,800	191,816
Gambro AB Series B	5,200	55,149
Getinge AB	11,600	129,045
Hennes & Mauritz AB Series B	62,400	1,631,190
Hoganas AB Series B	1,300	29,611
Holmen AB Series B	5,100	146,020
* Lundin Petroleum AB	14,500	72,276
* Modern Times Group AB Series B	1,800	34,142
# Netcom AB Series B	8,700	329,375
Nordic Baltic Holdings AB	220,548	1,694,766
* OMHEX AB	6,500	69,238
Sandvik AB	16,700	572,805
Scania AB	4,000	130,081
Scania AB Series B	5,400	176,781
Securitas AB Series B	20,900	260,533
Skandia Insurance AB	63,500	230,913
Skandinaviska Enskilda Banken Series A	55,100	777,583
Skanska AB Series B	22,500	202,954
SSAB Swedish Steel Series A	3,500	61,457
SSAB Swedish Steel Series B	1,400	23,429
Svenska Cellulosa AB Series B	13,300	500,563
Svenska Handelsbanken Series A	47,200	908,521
Svenska Kullagerfabriken AB Series A	2,300	85,760
Svenska Kullagerfabriken AB Series B	5,200	191,380
Swedish Match AB (Frueher Svenska Taendsticks AB)	20,400	206,993
Tele2 AB Series A	800	30,462
* Telefon AB L.M. Ericsson Series B	984,800	2,670,204
Telia AB	461,900	2,187,072
Tietoenator Corp. AB	3,400	90,336
Trelleborg AB Series B	4,200	63,219
Volvo AB Series A	10,100	332,037
Volvo AB Series B	22,300	764,012
WM-Data AB Series B	8,500	16,350
<b>TOTAL COMMON STOCKS</b> (Cost \$14,817,376)		<b>16,419,147</b>

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**INVESTMENT IN CURRENCY – (0.0%)**

* Swedish Krona		162,461
(Cost \$162,047)		
<b>TOTAL – SWEDEN</b> (Cost \$14,979,423)		<b>16,581,608</b>

## HONG KONG – (1.6%)

## COMMON STOCKS – (1.6%)

ASM Pacific Technology, Ltd.	12,000	40,185
Bank of East Asia, Ltd.	64,910	178,518
Cathay Pacific Airways, Ltd.	191,000	336,367
Cheung Kong Holdings, Ltd.	105,600	912,698
Cheung Kong Infrastructure Holdings, Ltd.	99,000	245,598
China Merchants Holdings (International) Co., Ltd.	54,000	82,433
China Unicom, Ltd.	366,000	269,310
CLP Holdings, Ltd.	110,400	638,988
CNOOC, Ltd.	931,500	436,813
Dah Sing Banking Group, Ltd.	720	1,449
Dah Sing Financial Holdings, Ltd.	3,659	26,335
Esprit Holdings, Ltd.	54,541	263,101
Giordano International, Ltd.	40,000	22,494
Hang Lung Development Co., Ltd.	24,000	37,110
Hang Lung Properties, Ltd.	113,500	165,833
Hang Seng Bank, Ltd.	110,200	1,470,813
Henderson Investment, Ltd.	97,000	125,920
Henderson Land Development Co., Ltd.	97,000	476,229
* Hong Kong and China Gas Co., Ltd.	166,000	299,565
Hong Kong Electric Holdings, Ltd.	93,707	418,939
Hong Kong Exchanges & Clearing, Ltd.	48,000	105,320
Hopewell Holdings, Ltd.	38,000	82,486
Hutchison Whampoa, Ltd.	229,500	1,810,308
Hysan Development Co., Ltd.	42,159	73,281
I-Cable Communications, Ltd.	9,854	3,132
Johnson Electric Holdings, Ltd.	168,000	170,387
Kerry Properties, Ltd.	18,000	32,647
Kowloon Motor Bus Holdings, Ltd.	1,200	5,684
Legend Group, Ltd.	174,000	54,696
Li & Fung, Ltd.	126,000	161,910
MTR Corp., Ltd.	84,500	129,812
New World Development Co., Ltd.	128,860	122,058
NWS Holdings Ltd.	27,000	30,392
* PCCW, Ltd.	235,265	156,384
SCMP Group, Ltd.	39,198	14,868
Shangri-La Asia, Ltd.	99,872	92,787
# Sino Land Co., Ltd.	180,644	134,739
Smartone Telecommunications Holdings, Ltd.	23,000	25,190
Sung Hungkai Properties, Ltd.	123,706	1,154,206
Swire Pacific, Ltd. Series A	42,500	302,354
Techtronic Industries Co., Ltd.	56,000	88,308
Television Broadcasts, Ltd.	20,000	83,138
Texwinca Holdings, Ltd.	60,000	51,622
Wharf Holdings, Ltd.	118,542	392,991
Wheelock and Co., Ltd.	51,000	72,401
Wing Hang Bank, Ltd.	4,500	29,468

# Yue Yuen Industrial (Holdings), Ltd.	69,000	166,460
TOTAL COMMON STOCKS (Cost \$11,755,826)		11,995,727
INVESTMENT IN CURRENCY – (0.0%)		
* Hong Kong Dollars (Cost \$10,555)		10,555
TOTAL – HONG KONG (Cost \$11,766,381)		12,006,282
FINLAND – (1.3%) COMMON STOCKS – (1.3%)		
Amer-Yhtymä Oyj Series A	1,500	70,161
* Elisa Communications Corp.	10,063	119,376
Fortum Oyj	98,888	1,389,198
KCI Konecranes International Oyj	700	25,165
Kemira Oyj	6,000	74,611
Kesko Oyj	6,400	139,741
Kone Corp.	5,140	310,400
Metso Oyj	10,444	134,520
M-real Oyj Series B	9,000	62,013
Nokia Oyj	342,121	4,041,643
Nokian Renkaat Oyj	500	51,292
Orion-Yhtymä Oyj Series A	1,300	37,357
Orion-Yhtymä Oyj Series B	2,000	57,600
Outokumpu Oyj Series A	15,900	248,654
# Pohjola Group P.L.C. Series D	9,600	100,876
Rautaruukki Oyj Series K	8,700	79,366
Sampo Insurance Co., Ltd.	58,700	580,311
Sanoma-Wsoy Oyj Series A	1,391	25,989
Sanoma-Wsoy Oyj Series B	13,063	239,919
Stora Enso Oyj Series R	67,900	913,837
Tietoenator Corp.	4,300	113,741
Upm-Kymmene Oyj	45,800	876,923
Uponor Oyj Series A	2,300	79,189
Wartsila Corp. Oyj Series B	2,900	68,254
TOTAL – FINLAND (Cost \$10,198,180)		9,840,136
BELGIUM – (1.0%) COMMON STOCKS – (1.0%)		
AGFA-Gevaert NV, Mortsel	7,300	201,460
Algemene Mij Voor Nijverheidskredit Almanij	7,480	468,759
Barco (New) NV	400	33,334
Bekaert SA	700	43,939
Cie Martime Belge SA	300	45,282
Cofinimmo SA	200	27,919

Colruyt SA Halle	1,700	224,133
Delhaize Freres & cie le Lion SA Molenbeek-Saint Jean	3,600	202,631
Dexia SA	50,657	875,359
D' Ieteren SA	290	59,136
Electrabel SA	2,900	973,469
Exmar NV	300	16,913
Fortis AG	53,679	1,198,778
Groupe Bruxelles Lambert	2,500	156,848
Interbrew SA	24,477	785,765
KBC Bancassurance Holding SA	15,700	946,895
* Mobistar SA	2,500	171,276
Omega Pharma SA	500	25,093
Solvay SA	4,400	370,916
UCB SA	7,600	370,789
* Umicore-Strip VVPR	55	8
Union Miniere SA	1,155	77,873

TOTAL – BELGIUM

(Cost \$6,287,275)

7,276,575

SINGAPORE – (0.8%)

COMMON STOCKS – (0.8%)

Allgreen Properties, Ltd.	41,000	25,441
* CapitaCommercial Trust	23,100	14,838
Capitaland, Ltd.	115,500	107,544
# * Chartered Semiconductor Manufacturing, Ltd.	112,000	71,372
City Developments, Ltd.	32,000	119,256
Comfortdelgro Corp., Ltd.	81,000	59,564
Creative Technology Co., Ltd.	3,000	32,137
Cycle & Carriage, Ltd.	6,073	24,733
DBS Group Holdings, Ltd.	75,000	685,359
Fraser & Neave, Ltd.	11,100	91,014
Great Eastern Holdings, Ltd.	21,000	142,466
Haw Par Brothers International, Ltd.	2,248	6,570
Keppel Corp., Ltd.	32,000	133,127
Keppel Land, Ltd.	22,000	23,223
* MobileOne, Ltd.	23,000	21,652
Neptune Orient Lines, Ltd.	47,000	77,595
Overseas Chinese Banking Corp., Ltd.	63,300	492,756
Overseas Union Enterprise, Ltd.	6,000	25,271
Parkway Holdings, Ltd.	20,000	14,998
Sembcorp Industries, Ltd.	78,000	59,859
Sembcorp Logistics, Ltd.	39,000	49,725
Sembcorp Marine, Ltd.	55,000	32,845
Singapore Airlines, Ltd.	79,000	513,755

Singapore Land, Ltd. 11,000 27,934

Singapore Press Holdings, Ltd. 68,000 171,942

Singapore Technologies Engineering, Ltd. 155,000 190,415

Singapore Telecommunications, Ltd.	1,302,000	1,742,889
Smrt Corporation, Ltd.	59,000	23,937
* St Assembly test Services, Ltd.	38,000	25,079
United Overseas Bank, Ltd.	76,000	591,399
United Overseas Land, Ltd.	22,000	28,588
Venture Manufacturing (Singapore), Ltd.	10,000	99,627
Wing Tai Holdings, Ltd.	22,166	11,622
<b>TOTAL COMMON STOCKS</b> (Cost \$6,360,599)		<b>5,738,532</b>
<b>INVESTMENT IN CURRENCY – (0.0%)</b>		
* Singapore Dollars		68,018
(Cost \$67,946)		
<b>RIGHTS/WARRANTS – (0.0%)</b>		
* City Developments, Ltd. Warrants 05/10/06	3,200	7,138
(Cost \$0)		
<b>TOTAL – SINGAPORE</b> (Cost \$6,428,545)		<b>5,813,688</b>
<b>IRELAND – (0.8%)</b>		
<b>COMMON STOCKS – (0.8%)</b>		
Allied Irish Banks P.L.C.	69,869	1,100,586
Anglo Irish Bank Corp. P.L.C.	27,140	453,341
Bank of Ireland P.L.C.	78,224	1,051,681
CRH P.L.C.	43,200	980,819
DCC P.L.C.	4,814	84,484
* Elan Corp. P.L.C.	31,310	697,971
Fyffes P.L.C.	17,987	39,791
Grafton Group P.L.C.	15,596	133,246
Greencore Group P.L.C.	13,520	48,471
IAWS Group P.L.C.	8,593	105,620
Independent News & Media P.L.C.	67,983	164,129
Irish Permanent P.L.C.	21,828	333,101
Kerry Group P.L.C.	19,308	401,986
* Ryanair Holdings P.L.C.	32,702	170,323
* Waterford Wedgwood P.L.C.	57,541	10,544
<b>TOTAL – IRELAND</b> (Cost \$4,882,763)		<b>5,776,093</b>
<b>DENMARK – (0.7%)</b>		
<b>COMMON STOCKS – (0.7%)</b>		
Bang & Olufsen Holding A.S. Series B	290	16,579
<hr/>		
Carlsberg A.S. Series B	3,475	161,112
Codan A.S.	500	20,599
Coloplast A.S. Series B	970	94,432
Dampskibsselskabet Svendborg A.S.	268	1,818,439

Danisco A.S.	2,450	122,705
Danske Bank A.S.	37,956	918,336
DSV, De Sammensluttede Vognmaend A.S.	880	43,789
East Asiatic Co., Ltd.	900	39,521
* Falck A.S.	3,480	25,473
* FLS Industries	890	10,066
GN Great Nordic A.S.	9,620	85,995
* Group 4 Securicor A.S.	28,536	59,679
H. Lundbeck A.S.	15,202	274,277
ISS A.S.	1,763	87,066
* Jyske Bank A.S.	1,330	80,774
Koebenhavns Lufthavne	280	39,888
NKT Holding A.S.	1,100	25,018
Novo-Nordisk A.S. Series B	14,150	756,801
Novozymes A.S. Series B	2,830	118,961
Sydbank A.S.	240	36,012
Tele Danmark A.S.	12,110	427,218
* TK Development	614	1,499
* Topdanmark A.S.	1,300	81,262
* Vestas Wind Systems A.S.	5,866	76,403
* William Demant Holding	3,260	126,652
<b>TOTAL COMMON STOCKS</b> (Cost \$4,535,827)		<b>5,548,556</b>
<b>INVESTMENT IN CURRENCY – (0.0%)</b>		
* Danish Krone		4,790
(Cost \$4,708)		
<b>TOTAL – DENMARK</b> (Cost \$4,540,535)		<b>5,553,346</b>
<b>NORWAY – (0.5%)</b>		
<b>COMMON STOCKS – (0.5%)</b>		
* Aker Kvaerner OGEP ASA	467	8,720
* Aker Yards AS	288	4,085
Den Norske Bank ASA Series A	46,600	355,010
* Merkantildata ASA	6,800	4,017
Nera ASA	6,300	14,384
Norsk Hydro ASA	16,900	1,054,754
Norske Skogindustrier ASA Series A	5,000	83,393
* Opticom ASA	600	4,096
Orkla ASA Series A	11,471	290,006
Schibsted ASA	2,700	52,757
Smedvig ASA Series A	3,800	44,820
Statoil Den Norske Stats Oljeselskap ASA	60,601	773,634
Storebrand ASA	14,500	97,213
Tandberg ASA Series A	5,600	50,162
Telenor ASA	71,341	516,802
Tomra Systems ASA	9,200	34,176



* Yara International ASA	16,900	149,840
TOTAL COMMON STOCKS (Cost \$2,702,092)		3,537,869
INVESTMENT IN CURRENCY – (0.0%)		
* Norwegian Krone		775
(Cost \$760)		
TOTAL – NORWAY (Cost \$2,702,852)		3,538,644
GREECE – (0.4%)		
COMMON STOCKS – (0.4%)		
Alpha Credit Bank	10,164	247,720
Athens Water Supply & Sewage Co. S.A.	4,100	23,966
Attica Enterprises S.A. Holdings	3,130	9,345
Bank of Piraeus S.A.	6,510	72,654
Commercial Bank of Greece	3,700	76,504
Cosmote Mobile Telecommunications S.A.	12,260	198,379
EFG Eurobank Ergasias S.A.	17,470	383,095
Hellenic Bottling Co. S.A.	14,210	337,919
Hellenic Duty Free Shops S.A.	2,000	36,368
Hellenic Petroleum S.A.	13,100	105,681
Hellenic Technodomiki S.A.	4,680	19,512
Hellenic Tellecommunication Organization Co. S.A.	32,460	411,220
Intracom S.A.	3,310	12,856
* Mailis (M.J.) S.A.	2,800	10,703
National Bank of Greece	17,270	377,988
Public Power Corp. of Greece	13,790	331,722
Titan Cement Co.	2,280	55,729
Viohalco S.A.	2,800	20,563
TOTAL – GREECE (Cost \$2,366,737)		2,731,924
PORTUGAL – (0.3%)		
COMMON STOCKS – (0.3%)		
Banco Comercial Portugues SA	181,382	382,137
Banco Espirito Santo e Comercial de Lisboa	19,360	316,571
BPI SGPS SA	44,098	155,036
Brisa Auto Estradas de Portugal SA	27,775	204,372
Cimpor Cimentos de Portugal SA	34,848	177,205
Electricidade de Portugal SA	153,781	426,834
* Jeronimo Martins (Estabelecimentos Jeronimo Martins & Filho Administracao e Participacoes Financeiros SA)	7,355	79,543
Portugal Telecom SA	62,730	639,699
PT Multimedia Servicos de Telecomunicacoes e Multimedia SGPS SA	6,410	138,582
Sonae SGPS SA	108,923	114,189

TOTAL – PORTUGAL		2,634,168
(Cost \$2,757,903)		2,634,168

AUSTRIA – (0.2%)

COMMON STOCKS – (0.2%)

*	Bank Austria Creditanstalt AG	514	32,625
	Bohler Uddeholm AG	480	40,190
	BWT AG	880	19,666
	Erste Bank der Oesterreichischen Sparkassen AG	10,924	416,138
	EVN AG	674	34,741
	Flughafen Wien AG	579	33,251
*	Immofinanz Immobilien Anlagen AG	8,273	67,018
	Mayr-Melnhof Karton AG	472	62,498
	Oesterreichische Elektrizitaetswirtschafts AG	810	146,728
	OMV AG	1,728	395,540
*	RHI AG, Wien	778	16,841
	Telekom Austria AG	20,547	287,318
*	VA Technologie AG	805	52,448
	Voestalpine AG	1,479	72,547
	Wienerberger AG	4,007	145,357

TOTAL – AUSTRIA

(Cost \$1,192,426)

1,822,906

NEW ZEALAND – (0.2%)

COMMON STOCKS – (0.2%)

	Auckland International Airport, Ltd.	18,875	91,645
	Carter Holt Harvey, Ltd.	124,305	201,890
	Contact Energy, Ltd.	47,343	180,842
	Fisher & Paykel Appliances Holdings, Ltd.	14,080	38,942
	Fisher & Paykel Healthcare Corp.	6,279	55,691
	Fletcher Building, Ltd.	28,054	95,272
	Independent Newspapers, Ltd. (Auckland)	21,417	69,925
	Sky City Entertainment Group, Ltd.	28,614	85,498
# *	Sky Network Television, Ltd.	17,139	60,253
	Telecom Corporation of New Zealand, Ltd.	135,960	511,042
*	Tower, Ltd.	25,408	30,981
	Warehouse Group, Ltd.	14,200	43,128

TOTAL COMMON STOCKS

(Cost \$955,327)

1,465,109

INVESTMENT IN CURRENCY – (0.0%)

\* New Zealand Dollar

4,709

(Cost \$4,680)

TOTAL – NEW ZEALAND

(Cost \$960,007)

1,469,818

EMU – (0.1%)

INVESTMENT IN CURRENCY – (0.1%)

Euro Currency

905,662

(Cost \$898,822)

Face

Amount

Value †

(000)

TEMPORARY CASH INVESTMENTS – (5.1%)

Repurchase Agreement, Deutsche Bank Securities 1.55%,  
09/01/04 (Collateralized by \$32,492,612 U.S. TIPS  
1.875%, 07/15/13, valued at \$31,546,226) to be  
repurchased at \$31,547,584 (Cost \$31,546,226)

\$ 31,546

31,546,226

Repurchase Agreement, PNC Capital Markets, Inc. 1.37%,  
09/01/04 (Collateralized by \$7,575,000 FHLMC Notes  
1.85%, 11/17/04, valued at \$7,603,406) to be repurchased  
at \$7,491,285 (Cost \$7,491,000) ^

7,491

7,491,000

TOTAL TEMPORARY CASH INVESTMENTS

(Cost \$39,037,226)

39,037,226

TOTAL INVESTMENTS – (100.0%)

(Cost \$729,539,800) † †

\$ 758,817,475

† See Security Valuation Note.

^ Security purchased with cash proceeds from securities on loan.

# Total or Partial Securities on Loan.

\* Non-Income Producing Securities.

† † The cost for federal income tax purposes is \$730,351,504.

## Security Valuation

Securities held by the Large Cap International Portfolio (the “Portfolio”) which are listed on a securities exchange are valued at the last quoted sale price. Price information on listed securities is taken from the exchange where the security is primarily traded. Unlisted securities for which market quotations are readily available are valued at the mean between the most recent bid and asked prices. Securities for which quotations are not readily available, or for which market quotations have become unreliable, are valued in good faith at fair value using methods approved by the Board of Directors.

The Portfolio will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the New York Stock Exchange (NYSE). For example, trading in the Japanese securities markets is completed each day at the close of Tokyo Stock Exchange (generally 11:00 p.m. PT), which is fourteen hours prior to the close of the NYSE (generally 1:00 p.m. PT) and the time that the net asset values of the Portfolio is computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the Portfolio prices its shares at the close of the NYSE, the Portfolio will fair value its foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets’ perceptions and trading activities on the Portfolio’ s foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors of the Portfolio has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange,

demonstrate that market quotations may be unreliable, and may trigger fair value pricing. Consequently, fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the Portfolio utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). The fair value prices of portfolio securities generally will be used when it is determined that the use of such prices will have a material impact on the net asset value of the Portfolio. When the Portfolio uses fair value pricing, the values assigned to the Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges.

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ITEM 2. CONTROLS AND PROCEDURES.

- (a) Based on their evaluation of the Registrant's disclosure controls and procedures as of a date within 90 days of the filing date of this Form N-Q (the "Report"), the Registrant's Principal Executive Officer and Principal Financial Officer believe that the disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effectively designed to ensure that information required to be disclosed by the Registrant in the Report is recorded, processed, summarized and reported by the filing date, including ensuring that information required to be disclosed in the Report is accumulated and communicated to the Registrant's officers that are making certifications in the Report, as appropriate, to allow timely decisions regarding required disclosure. The Registrant's management, including the Principal Executive Officer and the Principal Financial Officer, recognizes that any set of controls and procedures, no matter how well

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designed and operated, can provide only reasonable assurance of achieving the desired control objectives.

- (b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the Registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the Registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

- (a) Separate certifications for the principal executive officer and principal financial officer of the Registrant as required by Rule 30a-2(a) under the 1940 Act are filed herewith.
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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the Registrant has duly caused this Report to be signed on its behalf by the undersigned, thereunto duly authorized.

The DFA Investment Trust Company

By: /s/ David G. Booth  
David G. Booth  
Chairman, Trustee, President,  
Chief Executive Officer and Chief Investment Officer

Date: October 26, 2004

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this Report has been signed below by the following persons on behalf of the Registrant and in the capacities and on the dates indicated.

By: /s/ David G. Booth  
David G. Booth  
Principal Executive Officer  
The DFA Investment Trust Company

Date: October 26, 2004

By: /s/ Michael T. Scardina  
Michael T. Scardina  
Principal Financial Officer  
The DFA Investment Trust Company

Date: October 26, 2004

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CERTIFICATION

I, David G. Booth, certify that:

1. I have reviewed this report on Form N-Q of The DFA Investment Trust Company (the "Registrant");
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the Registrant as of the end of the fiscal quarter for which the report is filed;
4. The Registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) for the Registrant and have:
  - a. Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the Registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
  - b. Evaluated the effectiveness of the Registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation;
  - c. Disclosed in this report any change in the Registrant's internal control over financial reporting that occurred during the Registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting; and
5. The Registrant's other certifying officer and I have disclosed to the Registrant's auditors and the audit committee of the Registrant's Board of Trustees:
  - a. All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the Registrant's ability to record, process, summarize, and report financial information; and
  - b. Any fraud, whether or not material, that involves management or other employees who have a significant role in the Registrant's internal control over financial reporting.

Date: October 26, 2004

/s/ David G. Booth

David G. Booth  
Principal Executive Officer

**CERTIFICATION**

I, Michael T. Scardina, certify that:

1. I have reviewed this report on Form N-Q of The DFA Investment Trust Company (the "Registrant");
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the Registrant as of the end of the fiscal quarter for which the report is filed;
4. The Registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) for the Registrant and have:
  - a. Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the Registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
  - b. Evaluated the effectiveness of the Registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation;
  - c. Disclosed in this report any change in the Registrant's internal control over financial reporting that occurred during the Registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting; and
5. The Registrant's other certifying officer and I have disclosed to the Registrant's auditors and the audit committee of the Registrant's Board of Trustees:
  - a. All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the Registrant's ability to record, process, summarize, and report financial information; and
  - b. Any fraud, whether or not material, that involves management or other employees who have a significant role in the Registrant's internal control over financial reporting.

Date: October 26, 2004

/s/ Michael T. Scardina

Michael T. Scardina

