

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2002
Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Principal Financial Group, Inc.
Address: 711 High Street
Des Moines, IA 50392

13F File Number: 28-10106

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Michael Roughton
Title: Vice-President
Phone: 515-248-3842
Signature, Place, and Date of Signing:

Michael Roughton Des Moines, Iowa November 14, 2002

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.
FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 1816
Form 13F Information Table Value Total: \$14142196 (X\$1000)

List of Other Included Managers:

No.	13F File Number	Name
01	28-1549	Invista Capital Management, LLC
02	28-5133	BT Financial Group Limited
03	28-793	Principal Life Insurance Co
04	28-10107	Principal Financial Services, Inc

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F	INFORMATION	TABLE	INVTMT	OTHER	VOTING AUTHORITY				
			VALUE	SHARES/	SH/			PUT/	DSCRETN	MANAGERS	SOLE	SHARED
			(X\$1000)	PRN	AMT	PRN	CALL					
AAR CORP.	COM	000361105	76	15967	SH	DEFINED	1,3,4			15967		
ADC COMMUNICATIONS, INC.	COM	000886101	457	405379	SH	DEFINED	1,3,4			405379		
ABM INDUSTRIES, INC.	COM	000957100	346	24551	SH	DEFINED	1,3,4			24551		
AFLAC, INC.	COM	001055102	25086	817377	SH	DEFINED	1,3,4			817377		
AGCO CORP.	COM	001084102	1683	72624	SH	DEFINED	1,3,4			72624		
AGL RESOURCES IN	COM	001204106	4194	189937	SH	DEFINED	1,3,4			189937		
AES CORP.	COM	00130H105	679	276410	SH	DEFINED	1,3,4			276410		
AK STEEL HOLDING CORP.	COM	001547108	2232	305577	SH	DEFINED	1,3,4			305577		
AMB PROPERTY CORP.	COM	00163T109	23945	828480	SH	DEFINED	1,3,4			828480		
AMN HEALTHCARE SERVICES, INC.	COM	001744101	4844	261795	SH	DEFINED	1,3,4			261795		
AMR CORP.	COM	001765106	319	79128	SH	DEFINED	1,3,4			79128		
AOL TIME WARNER	COM	00184A105	45606	3898419	SH	DEFINED	1,3,4			3898419		
ATI TECHNOLOGIES, INC.	COM	001941103	801	160780	SH	DEFINED	1,3,4			160780		
AT&T CORP.	COM	001957109	61125	5089461	SH	DEFINED	1,3,4			5089461		
ATMI, INC.	COM	00207R101	219	15319	SH	DEFINED	1,3,4			15319		
AT&T WIRELESS GROUP	COM	00209A106	9378	2277198	SH	DEFINED	1,3,4			2277198		
AXT INC.	COM	00246W103	23	11249	SH	DEFINED	1,3,4			11249		
AAIPHARMA, INC.	COM	00252W104	973	81150	SH	DEFINED	1,3,4			81150		
AARON RENTS INC.	COM	002535201	247	10813	SH	DEFINED	1,3,4			10813		
ABBOTT LABORATORIES	COM	002824100	48149	1191725	SH	DEFINED	1,3,4			1191725		
ABERCROMBIE & FITCH CO.	COM	002896207	1558	79286	SH	DEFINED	1,3,4			79286		
Abercrombie & Fitch Co A	COM	002896207	11487	584011	SH	DEFINED	2,4			555295	28716	
CORE HEALTHCARE LTD	COM	004180027	11	99042	SH	DEFINED	1,3,4			99042		
ACCLAIM ENMNT, INC.	COM	004325205	902	821901	SH	DEFINED	1,3,4			821901		
ACCOR S.A.	COM	00435F101	193	13348	SH	DEFINED	1,3,4			13348		
ACCREDO HEALTH, INC.	COM	00437V104	1264	26510	SH	DEFINED	1,3,4			26510		
SAMSUNG ELECTRONICS CO., LTD	COM	004773096	353	6123	SH	DEFINED	1,3,4			6123		
ACTIVISION, INC.	COM	004930202	6578	274896	SH	DEFINED	1,3,4			274896		
ACTION PERFORMANCE COS INC	COM	004933107	10952	426199	SH	DEFINED	1,3,4			426199		
ACTEL CORP.	COM	004934105	130	12320	SH	DEFINED	1,3,4			12320		
SAMSUNG ELECTRONIC	COM	004942818	335	2826	SH	DEFINED	1,3,4			2826		
ACTRADE FINANCIAL TECH	COM	00507P102	702	278331	SH	DEFINED	1,3,4			278331		
CHINA STEEL CORP	COM	00508I873	200	23785	SH	DEFINED	1,3,4			23785		
ACTUATE CORPORATION	COM	00508B102	326	345047	SH	DEFINED	1,3,4			345047		
ACUIY BRANDS INC.	COM	00508Y102	5076	413471	SH	DEFINED	1,3,4			413471		
ACXIOM CORP.	COM	005125109	12732	897895	SH	DEFINED	1,3,4			897895		
DAIRY FARM INTL.	COM	006180274	306	351350	SH	DEFINED	1,3,4			351350		
ADAPTEC, INC.	COM	00651F108	237	53480	SH	DEFINED	1,3,4			53480		
ADECCO	COM	006754105	159	19311	SH	DEFINED	1,3,4			19311		
ADMINISTAFF, INC.	COM	007094105	52	13980	SH	DEFINED	1,3,4			13980		
ADOBE SYSTEMS, INC.	COM	00724F101	4822	252349	SH	DEFINED	1,3,4			252349		
PRO MOS TECHNOLOGIES	COM	007362521	95	28032	SH	DEFINED	1,3,4			28032		
ADVANCED FIBRE COMMUNICATION	COM	00754A105	209	15794	SH	DEFINED	1,3,4			15794		
ADVO, INC.	COM	007585102	318	9947	SH	DEFINED	1,3,4			9947		
ADVANCED MEDICAL OPTICS	COM	00763M108	136	14424	SH	DEFINED	1,3,4			14424		
AEROFLEX INC.	COM	007768104	150	29967	SH	DEFINED	1,3,4			29967		
ADVANCED MICRO DEVICES	COM	007903107	927	174352	SH	DEFINED	1,3,4			174352		
ADVANCE PCS	COM	00790K109	461	20474	SH	DEFINED	1,3,4			20474		
ADVANCED ENERGY INDUSTRIES	COM	007973100	141	16063	SH	DEFINED	1,3,4			16063		
AETNA INC- NEW	COM	00817Y108	6681	186556	SH	DEFINED	1,3,4			186556		
AFFILIATED COMP SVCS -CLA	COM	008190100	3979	93493	SH	DEFINED	1,3,4			93493		
AFFILIATED MANAGERS GROUP, INC	COM	008252108	5287	118550	SH	DEFINED	1,3,4			118550		
AFFYMETRIX, INC.	COM	00826T108	1035	49760	SH	DEFINED	1,3,4			49760		
AFTERMARKET TECHNOLOGY CORP.	COM	008318107	2588	200210	SH	DEFINED	1,3,4			200210		
AGILENT TECHNOLOGIES INC	COM	00846U101	3730	285662	SH	DEFINED	1,3,4			285662		
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	9043	215313	SH	DEFINED	1,3,4			215313		
AIRBORNE INC.	COM	009269101	7364	649370	SH	DEFINED	1,3,4			649370		
AIRGAS INC.	COM	009363102	8919	679409	SH	DEFINED	1,3,4			679409		
ALBANY INTL CORP. -CLA	COM	012348108	8376	441361	SH	DEFINED	1,3,4			441361		
ALBANY MOLECULAR RESEARCH	COM	012423109	5919	347630	SH	DEFINED	1,3,4			347630		
ALBEMARLE CORP.	COM	012653101	5236	206997	SH	DEFINED	1,3,4			206997		
ALBERTO-CULVER CO.	COM	013068101	5061	103297	SH	DEFINED	1,3,4			103297		
ALBERTSONS, INC.	COM	013104104	8681	359214	SH	DEFINED	1,3,4			359214		
ALCOA, INC.	COM	013817101	10598	548980	SH	DEFINED	1,3,4			548980		
ALEXANDER & BALDWIN INC.	COM	014482103	5747	258332	SH	DEFINED	1,3,4			258332		
ALEXANDRIA REAL EST EQUITIES	COM	015271109	1272	30000	SH	DEFINED	1,3,4			30000		
ALLEGHENY ENERGY	COM	017361106	2014	154249	SH	DEFINED	1,3,4			154249		
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	1913	278084	SH	DEFINED	1,3,4			278084		
ALLEN TELECOM, INC.	COM	018091108	80	15259	SH	DEFINED	1,3,4			15259		
ALLERGAN, INC.	COM	018490102	7757	142647	SH	DEFINED	1,3,4			142647		
ALLETE	COM	018522102	351	16292	SH	DEFINED	1,3,4			16292		
ALLIANCE DATA SYSTEMS CORP.	COM	018581108	1364	90000	SH	DEFINED	1,3,4			90000		
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	71	18647	SH	DEFINED	1,3,4			18647		
ALLIANCE RESOURCE PARTNERS	COM	01877R108	1307	56420	SH	DEFINED	1,3,4			56420		
ALLIANT CORP.	COM	018802108	11953	620886	SH	DEFINED	1,3,4			620886		
ALLIANT TECHSYSTEMS, INC.	COM	018804104	25115	362691	SH	DEFINED	1,3,4			362691		
ALLIED IRISH BANKS	COM	019228402	252	10500	SH	DEFINED	1,3,4			10500		
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	1469	201182	SH	DEFINED	1,3,4			201182		
ALLMERICA FINANCIAL CORP.	COM	019754100	122	10149	SH	DEFINED	1,3,4			10149		
ALLSTATE CORP.	COM	020002101	20742	583549	SH	DEFINED	1,3,4			583549		
ALLTEL CORP.	COM	020039103	19788	493367	SH	DEFINED	1,3,4			493367		
ALPHARMA INC. - CL A	COM	020813101	247	25652	SH	DEFINED	1,3,4			25652		
ALTERA CORP.	COM	021441100	1694	194740	SH	DEFINED	1,3,4			194740		
AMAZONCOM, INC.	COM	023135106	910	57200	SH	DEFINED	1,3,4			57200		
AMBAC FINANCIAL GP	COM	023139108	20056	372241	SH	DEFINED	1,3,4			372241		
AMERADA HESS CORP.	COM	023551104	4565	67327	SH	DEFINED	1,3,4			67327		
AMEREN CORP.	COM	023608102	28883	693521	SH	DEFINED	1,3,4			693521		
AMERICA MOVIL - SERIES L	COM	02364W105	15529	1285340	SH	DEFINED	1,3,4			1285340		
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	7083	283631	SH	DEFINED	1,3,4			283631		
AM CAP STRATEGIES LTD.	COM	024937104	6228	330520	SH	DEFINED	1,3,4			330520		
AMERICAN ELECTRIC POWER CO., I	COM	025537101	7562	265132	SH	DEFINED	1,3,4			265132		
AMERICAN EAGLE OUTFITTERS	COM	02553E109	168	13792	SH	DEFINED	1,3,4			13792		
AMERICAN EXPRESS CO.	COM	025816109	34844	1117624	SH	DEFINED	1,3,4			1117624		

AMERICAN FINL GROUP INC.	COM	025932104	302	13172	SH	DEFINED 1, 3, 4	13172	
AMERICAN FINANCIAL HOLDINGS	COM	026075101	2950	97036	SH	DEFINED 1, 3, 4	97036	
AMERICAN GREETINGS CORP.	COM	026375105	12223	759682	SH	DEFINED 1, 3, 4	759682	
AMERICAN HOME MTG. HOLDINGS, I	COM	02660M108	4863	440850	SH	DEFINED 1, 3, 4	440850	
AMERICAN INTERNATIONAL GROUP,	COM	026874107	142448	2604173	SH	DEFINED 1, 3, 4	2604173	
American International Group	COM	026874107	20178	368889	SH	DEFINED 2, 4	350829	18060
AMERICAN ITALIAN PASTA CO.	COM	027070101	1170	32771	SH	DEFINED 1, 3, 4	32771	
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	269	21067	SH	DEFINED 1, 3, 4	21067	
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	3364	162113	SH	DEFINED 1, 3, 4	162113	
AMERICAN POWER CONVERSION CORP	COM	029066107	7225	756011	SH	DEFINED 1, 3, 4	756011	
AMEM STANDARD CO INC.	COM	029712106	15515	243916	SH	DEFINED 1, 3, 4	243916	
AMERICAN STATES WATER CO.	COM	029899101	201	7584	SH	DEFINED 1, 3, 4	7584	
AMERICAN WATER WORKS INC	COM	030411102	16613	371948	SH	DEFINED 1, 3, 4	371948	
AMERICAN WOODMARK CORP	COM	030506109	1116	22000	SH	DEFINED 1, 3, 4	22000	
AMERICREDIT CORP.	COM	03060R101	253	31491	SH	DEFINED 1, 3, 4	31491	
AMERISTAR CASINOS, INC.	COM	03070Q101	2893	152600	SH	DEFINED 1, 3, 4	152600	
AMERIPATH, INC.	COM	03071D109	229	15328	SH	DEFINED 1, 3, 4	15328	
AMERUS LIFE GROUP.	COM	03072M108	215	7593	SH	DEFINED 1, 3, 4	7593	
AMERISOURCEBERGEN CORP	COM	03073E108	31024	434453	SH	DEFINED 1, 3, 4	434453	
AMGEN	COM	031162100	41108	985855	SH	DEFINED 1, 3, 4	985855	
AMSOUTH BANCORPORATION	COM	032165102	16153	778744	SH	DEFINED 1, 3, 4	778744	
AMSURG CORP.	COM	03232P405	310	10274	SH	DEFINED 1, 3, 4	10274	
ANADARKO PETROLEUM CORP.	COM	032511107	5791	130084	SH	DEFINED 1, 3, 4	130084	
ANALOG DEVICES	COM	032654105	1714	364371	SH	DEFINED 1, 3, 4	364371	
ANALOGIC CORP.	COM	032657207	2383	56827	SH	DEFINED 1, 3, 4	56827	
ANALYSTS INT'L CORP.	COM	032681108	32	12151	SH	DEFINED 1, 3, 4	12151	
ANCHOR BANCORP, INC./WI	COM	032839102	2277	112642	SH	DEFINED 1, 3, 4	112642	
ANDREW CORP.	COM	034425108	315	49768	SH	DEFINED 1, 3, 4	49768	
ANHEUSER-BUSCH COS., INC.	COM	035229103	37999	751000	SH	DEFINED 1, 3, 4	751000	
ANIXTER INT'L, INC.	COM	035290105	1121	54624	SH	DEFINED 1, 3, 4	54624	
ANNALY MORTGAGE MANAGEMENT	COM	035710409	19622	1063573	SH	DEFINED 1, 3, 4	1063573	
ANN TAYLOR STORES CORP.	COM	036115103	4606	200203	SH	DEFINED 1, 3, 4	200203	
ANTHEM, INC.	COM	03674B104	12965	199424	SH	DEFINED 1, 3, 4	199424	
ANTEON INTERNATIONAL CORP.	COM	03674E111	7982	293630	SH	DEFINED 1, 3, 4	293630	
ANWORTH MORTGAGE ASST CORP.	COM	037347101	2005	164500	SH	DEFINED 1, 3, 4	164500	
AON CORP.	COM	037389103	2847	138863	SH	DEFINED 1, 3, 4	138863	
APACHE CORP.	COM	037411105	41084	691318	SH	DEFINED 1, 3, 4	691318	
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	2214	57000	SH	DEFINED 1, 3, 4	57000	
APOGEE ENTERPRISES, INC.	COM	037598109	156	14244	SH	DEFINED 1, 3, 4	14244	
APOLLO GROUP INC.	COM	037604105	4418	101466	SH	DEFINED 1, 3, 4	101466	
APOGENT TECHNOLOGIES, INC.	COM	03760A101	432	23245	SH	DEFINED 1, 3, 4	23245	
APPLE COMPUTER, INC.	COM	037833100	2650	182718	SH	DEFINED 1, 3, 4	182718	
Apple Computer	COM	037833100	720	49665	SH	DEFINED 2, 4	49665	
APPLEBEES INT'L, INC.	COM	037899101	2758	125808	SH	DEFINED 1, 3, 4	125808	
APRIA HEALTHCARE GROUP INC	COM	037933108	4319	183461	SH	DEFINED 1, 3, 4	183461	
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	4794	261976	SH	DEFINED 1, 3, 4	261976	
APPLICA INCORPORATED	COM	03815A106	64	11709	SH	DEFINED 1, 3, 4	11709	
APPLIED MATERIALS, INC.	COM	038222105	26706	2312483	SH	DEFINED 1, 3, 4	2312483	
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	429	152511	SH	DEFINED 1, 3, 4	152511	
APTARGROUP, INC.	COM	038336103	2702	100572	SH	DEFINED 1, 3, 4	100572	
AQUILA, INC.	COM	03840P102	147	36344	SH	DEFINED 1, 3, 4	36344	
ARACRUZ CLEULOSE SA	COM	038496204	3069	209445	SH	DEFINED 1, 3, 4	209445	
ARBITRON, INC.	COM	03875Q108	16500	483960	SH	DEFINED 1, 3, 4	483960	
ARCH CHEMICALS, INC.	COM	03937R102	202	11229	SH	DEFINED 1, 3, 4	11229	
ARCH COAL, INC.	COM	039380100	4325	261383	SH	DEFINED 1, 3, 4	261383	
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	4150	332186	SH	DEFINED 1, 3, 4	332186	
ARCHSTONE-SMITH TRUST	COM	039583109	1598	66945	SH	DEFINED 1, 3, 4	66945	
ARCTIC CAT, INC.	COM	039670104	157	11268	SH	DEFINED 1, 3, 4	11268	
ARGOSY GAMING COMPANY	COM	040228108	330	14417	SH	DEFINED 1, 3, 4	14417	
ARKANSAS BEST CORP.	COM	040790107	357	12398	SH	DEFINED 1, 3, 4	12398	
ARMOR HOLDINGS, INC.	COM	042260109	220	14632	SH	DEFINED 1, 3, 4	14632	
ARQLE, INC.	COM	04269E110	53	10607	SH	DEFINED 1, 3, 4	10607	
ARRIS GROUP, INC.	COM	04269Q100	2441	659900	SH	DEFINED 1, 3, 4	659900	
ARROW ELECTRONICS INC.	COM	042735100	242	19200	SH	DEFINED 1, 3, 4	19200	
ARTESYN TECHNOLOGIES, INC.	COM	043127109	23	19186	SH	DEFINED 1, 3, 4	19186	
ARTHROCORE CORP.	COM	043136100	128	10691	SH	DEFINED 1, 3, 4	10691	
ARVINMERITOR, INC.	COM	043353101	15045	804781	SH	DEFINED 1, 3, 4	804781	
ASCENTIAL SOFTWARE CORP.	COM	04362P108	88	47444	SH	DEFINED 1, 3, 4	47444	
ASHLAND, INC.	COM	04420A105	1558	58131	SH	DEFINED 1, 3, 4	58131	
ASIAINFO HOLDINGS CO	COM	04518A104	934	280000	SH	DEFINED 1, 3, 4	280000	
ASPEN TECHNOLOGY, INC.	COM	045327103	53	17693	SH	DEFINED 1, 3, 4	17693	
ASSOCIATED BANC-CORP.	COM	045487105	457	14453	SH	DEFINED 1, 3, 4	14453	
INTUITIVE SURGICAL INC.	COM	04612E111	3873	484341	SH	DEFINED 1, 3, 4	484341	
ASTORIA FINL CORP.	COM	046265104	413	16948	SH	DEFINED 1, 3, 4	16948	
ASTROPOWER, INC.	COM	04644A101	76	10846	SH	DEFINED 1, 3, 4	10846	
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	2163	233886	SH	DEFINED 1, 3, 4	233886	
ATMEL CORP.	COM	049513104	96	89276	SH	DEFINED 1, 3, 4	89276	
ATMOS ENERGY CORP.	COM	049560105	446	20790	SH	DEFINED 1, 3, 4	20790	
ATWOOD OCEANICS INC.	COM	050095108	202	6900	SH	DEFINED 1, 3, 4	6900	
AUDIOVOX CORP.	COM	050757103	79	11852	SH	DEFINED 1, 3, 4	11852	
AUTODESK, INC.	COM	052769106	1254	99252	SH	DEFINED 1, 3, 4	99252	
AUTOMATIC DATA PROCESSING, INC	COM	053015103	38145	1097223	SH	DEFINED 1, 3, 4	1097223	
AUTOZONE, INC.	COM	053332102	5928	75155	SH	DEFINED 1, 3, 4	75155	
AVALONBAY COMMUNITIES, INC.	COM	053484101	661	15787	SH	DEFINED 1, 3, 4	15787	
AVAYA, INC.	COM	053499109	250	183293	SH	DEFINED 1, 3, 4	183293	
AVENTIS	COM	053561106	238	4519	SH	DEFINED 1, 3, 4	4519	
AVERY DENNISON CORP.	COM	053611109	8394	147251	SH	DEFINED 1, 3, 4	147251	
AVIALL, INC.	COM	05366B102	3448	338400	SH	DEFINED 1, 3, 4	338400	
AVID TECHNOLOGY, INC.	COM	05367P100	133	13197	SH	DEFINED 1, 3, 4	13197	
AVISTA CORP.	COM	05379B107	271	23925	SH	DEFINED 1, 3, 4	23925	
AVNET, INC.	COM	053807103	247	22880	SH	DEFINED 1, 3, 4	22880	
AVON PRODUCTS, INC.	COM	054303102	5550	120353	SH	DEFINED 1, 3, 4	120353	
AWARE INC/MASS	COM	05453N100	22	11358	SH	DEFINED 1, 3, 4	11358	
AXCELIS TECHNOLOGIES, INC.	COM	054540109	239	49102	SH	DEFINED 1, 3, 4	49102	
AZTAR CORP.	COM	054802103	5021	380223	SH	DEFINED 1, 3, 4	380223	
BB&T CORP.	COM	054937107	9971	284438	SH	DEFINED 1, 3, 4	284438	
BCE, INC.	COM	05534B109	712	40285	SH	DEFINED 1, 3, 4	40285	
BCE Inc	COM	05534B109	27534	1555621	SH	DEFINED 2, 4	1482447	73174
BHP BILLITON PLC	COM	05545E212	296	32029	SH	DEFINED 1, 3, 4	32029	
BISYS GROUP, INC.	COM	055472104	6678	399703	SH	DEFINED 1, 3, 4	399703	

BJ SERVICES CO.	COM	055482103	9536	366754	SH	DEFINED	1,3,4	366754	
BJS WHOLESALE CLUB INC.	COM	05548J106	262	13616	SH	DEFINED	1,3,4	13616	
BNP PARIBAS - SPONSORED ADR	COM	05565A202	218	13400	SH	DEFINED	1,3,4	13400	
BMC SOFTWARE, INC.	COM	055921100	1634	125458	SH	DEFINED	1,3,4	125458	
BAKER HUGHES, INC.	COM	057224107	5001	172284	SH	DEFINED	1,3,4	172284	
BALDOR ELECTRIC CO.	COM	057741100	326	17069	SH	DEFINED	1,3,4	17069	
BALL CORP.	COM	058498106	17639	349961	SH	DEFINED	1,3,4	349961	
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	956	96902	SH	DEFINED	1,3,4	96902	
BANCORPSOUTH, INC.	COM	059692103	6283	318909	SH	DEFINED	1,3,4	318909	
BANK OF AMERICA CORP.	COM	060505104	127798	2003124	SH	DEFINED	1,3,4	2003124	
Bank Of America Corp	COM	060505104	51751	811142	SH	DEFINED	2,4	771298	39844
BANK OF HAWAII CORP.	COM	062540109	366	13021	SH	DEFINED	1,3,4	13021	
BANK OF NEW YORK	COM	064057102	22376	778704	SH	DEFINED	1,3,4	778704	
BANK ONE CORP.	COM	06423A103	62165	1662543	SH	DEFINED	1,3,4	1662543	
BANKATLANTIC BANCORP	COM	065908501	2750	306200	SH	DEFINED	1,3,4	306200	
BANKNORTH GROUP, INC.	COM	06646R107	11943	502848	SH	DEFINED	1,3,4	502848	
BANTA CORP.	COM	066821109	11155	314152	SH	DEFINED	1,3,4	314152	
BARD (C.R.), INC.	COM	067383109	9882	180975	SH	DEFINED	1,3,4	180975	
BARCLAYS PLC	COM	06738E207	612	25655	SH	DEFINED	1,3,4	25655	
BARNES & NOBLE, INC.	COM	067774109	273	12891	SH	DEFINED	1,3,4	12891	
BARNESANDNOBLE.COM INC.	COM	067846105	488	996463	SH	DEFINED	1,3,4	996463	
BARRICK GOLD CORP.	COM	067901108	9569	615331	SH	DEFINED	1,3,4	615331	
BARR LABORATORIES, INC.	COM	068306109	1434	23055	SH	DEFINED	1,3,4	23055	
BARRA INC.	COM	068313105	281	10209	SH	DEFINED	1,3,4	10209	
BASSETT FURNITURE INDS.	COM	070203104	1253	91087	SH	DEFINED	1,3,4	91087	
BAUSCH & LOMB, INC.	COM	071707103	929	28166	SH	DEFINED	1,3,4	28166	
BAXTER INTERNATIONAL, INC.	COM	071813109	14849	486193	SH	DEFINED	1,3,4	486193	
BE AEROSPACE, INC.	COM	073302101	3569	749670	SH	DEFINED	1,3,4	749670	
BEA SYSTEMS, INC.	COM	073325102	6794	1312700	SH	DEFINED	1,3,4	1312700	
BEAR STEARNS COS.	COM	073902108	31999	567396	SH	DEFINED	1,3,4	567396	
BECKMAN COULTER, INC.	COM	075811109	14360	370988	SH	DEFINED	1,3,4	370988	
BECTON, DICKINSON & CO.	COM	075887109	6334	223130	SH	DEFINED	1,3,4	223130	
BED BATH & BEYOND, INC.	COM	075896100	66272	2034874	SH	DEFINED	1,3,4	2034874	
Bed Bath and Beyond Inc	COM	075896100	13056	400875	SH	DEFINED	2,4	381098	19777
BELDEN, INC.	COM	077459105	167	12459	SH	DEFINED	1,3,4	12459	
BELLSOUTH CORP.	COM	079860102	31223	1700646	SH	DEFINED	1,3,4	1700646	
BELO CORP CLASS A	COM	080555105	7080	323647	SH	DEFINED	1,3,4	323647	
BEMIS CO.	COM	081437105	4776	96782	SH	DEFINED	1,3,4	96782	
BENCHMARK ELECTRONICS, INC.	COM	08160H101	10188	483905	SH	DEFINED	1,3,4	483905	
BERKLEY (WR) CORP	COM	084423102	1184	34780	SH	DEFINED	1,3,4	34780	
BEST BUY CO., INC.	COM	086516101	4188	187735	SH	DEFINED	1,3,4	187735	
BEVERLY ENTERPRISES	COM	087851309	492	203709	SH	DEFINED	1,3,4	203709	
BIG LOTS, INC.	COM	089302103	1581	99684	SH	DEFINED	1,3,4	99684	
BIO RAD LABORATORIES	COM	090572207	7489	198884	SH	DEFINED	1,3,4	198884	
BIO TECHNOLOGY GENERAL CORP.	COM	090578105	1525	514947	SH	DEFINED	1,3,4	514947	
BIOGEN INC.	COM	090597105	5292	180866	SH	DEFINED	1,3,4	180866	
BIOMET, INC.	COM	090613100	43206	1622433	SH	DEFINED	1,3,4	1622433	
BIOSITE, INC.	COM	090945106	1260	43461	SH	DEFINED	1,3,4	43461	
BLACK & DECKER CORP.	COM	091797100	21277	507485	SH	DEFINED	1,3,4	507485	
BLACK BOX CORP.	COM	091826107	1823	54918	SH	DEFINED	1,3,4	54918	
BLACK HILLS CORP.	COM	092113109	1232	47034	SH	DEFINED	1,3,4	47034	
BLOCK (H.& R.), INC.	COM	093671105	64919	1545451	SH	DEFINED	1,3,4	1545451	
BLYTH INDUSTRIES INC.	COM	09643P108	248	8860	SH	DEFINED	1,3,4	8860	
BOB EVANS FARMS	COM	096761101	10354	436708	SH	DEFINED	1,3,4	436708	
BOEING CO.	COM	097023105	22187	649954	SH	DEFINED	1,3,4	649954	
BOISE CASCADE CORP.	COM	097383103	13764	603792	SH	DEFINED	1,3,4	603792	
BORDERS GROUP INC.	COM	099709107	245	15632	SH	DEFINED	1,3,4	15632	
BORG WARNER INC	COM	099724106	1973	39861	SH	DEFINED	1,3,4	39861	
BOSTON PRIVATE FINL HLDGS.	COM	101119105	239	11246	SH	DEFINED	1,3,4	11246	
BOSTON PROPERTIES INC.	COM	101121101	15026	403960	SH	DEFINED	1,3,4	403960	
BOSTON SCIENTIFIC CORP.	COM	101137107	29745	942563	SH	DEFINED	1,3,4	942563	
BOWATER INC.	COM	102183100	371	10562	SH	DEFINED	1,3,4	10562	
BOWNE & CO., INC.	COM	103043105	167	16718	SH	DEFINED	1,3,4	16718	
BRADY CORP.	COM	104674106	372	11533	SH	DEFINED	1,3,4	11533	
BRANDYWINE REALTY TRUST	COM	105368203	4198	186178	SH	DEFINED	1,3,4	186178	
BRASCAN CORP.	COM	10549P606	237	11940	SH	DEFINED	1,3,4	11940	
BRIGGS & STRATTON CORP.	COM	109043109	7741	206069	SH	DEFINED	1,3,4	206069	
BRINKER INTERNATIONAL INC	COM	109641100	485	18739	SH	DEFINED	1,3,4	18739	
BRISTOL MYERS SQUIBB CO.	COM	110122108	32906	1382632	SH	DEFINED	1,3,4	1382632	
BROADCOM CORP.	COM	111320107	2140	200591	SH	DEFINED	1,3,4	200591	
BROADWING, INC.	COM	111620100	77	41850	SH	DEFINED	1,3,4	41850	
BROCADE COMMUNICATIONS SYSTEM	COM	111621108	573	76450	SH	DEFINED	1,3,4	76450	
BROOKFIELD PROPERTIES CORP.	COM	112900105	3039	157900	SH	DEFINED	1,3,4	157900	
BROOKS AUTOMATION INC,	COM	11442E106	215	18984	SH	DEFINED	1,3,4	18984	
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2333	34868	SH	DEFINED	1,3,4	34868	
TOM BROWN, INC.	COM	115660201	448	19567	SH	DEFINED	1,3,4	19567	
BROWN SHOE, INC.	COM	115736100	3479	194309	SH	DEFINED	1,3,4	194309	
BRUNSWICK CORP.	COM	117043109	1984	94212	SH	DEFINED	1,3,4	94212	
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	137	18522	SH	DEFINED	1,3,4	18522	
BURLINGTON COAT FACTORY WHAREH	COM	121579106	396	22217	SH	DEFINED	1,3,4	22217	
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	9846	411571	SH	DEFINED	1,3,4	411571	
BURLINGTON RESOURCES, INC.	COM	122014103	6875	179396	SH	DEFINED	1,3,4	179396	
C&D TECHNOLOGIES, INC.	COM	124661109	191	13033	SH	DEFINED	1,3,4	13033	
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	12426	320559	SH	DEFINED	1,3,4	320559	
CTRL GROUP INC.	COM	12489V106	5781	253574	SH	DEFINED	1,3,4	253574	
C-COR.NET CORP.	COM	125010108	67	18130	SH	DEFINED	1,3,4	18130	
CDI CORP.	COM	125071100	4514	172594	SH	DEFINED	1,3,4	172594	
CDW COMPUTER CENTERS INC	COM	125129106	1302	30721	SH	DEFINED	1,3,4	30721	
CEC ENTERTAINMENT, INC.	COM	125137109	1692	49537	SH	DEFINED	1,3,4	49537	
CH ENERGY GROUP INC.	COM	12541M102	6842	145774	SH	DEFINED	1,3,4	145774	
C H ROBINSON WORLDWIDE INC	COM	12541W100	433	16168	SH	DEFINED	1,3,4	16168	
CIGNA CORP.	COM	125509109	17904	253030	SH	DEFINED	1,3,4	253030	
CLECO CORP.	COM	12561W105	5609	416392	SH	DEFINED	1,3,4	416392	
CMS ENERGY CORP.	COM	125896100	579	73239	SH	DEFINED	1,3,4	73239	
CPB, INC.	COM	125903104	2639	57150	SH	DEFINED	1,3,4	57150	
CSK AUTO CORP.	COM	125965103	5532	443570	SH	DEFINED	1,3,4	443570	
CNF INC	COM	12612W104	313	9913	SH	DEFINED	1,3,4	9913	
CNOOC LTD	COM	126132109	1727	61300	SH	DEFINED	1,3,4	61300	
CSX CORP.	COM	126408103	2978	112806	SH	DEFINED	1,3,4	112806	
CTS CORP.	COM	126501105	76	16730	SH	DEFINED	1,3,4	16730	

CUNO INCORPORATED	COM	126583103	254	8306	SH	DEFINED	1, 3, 4	8306	
CVB FINANCIAL CORP	COM	126600105	891	40612	SH	DEFINED	1, 3, 4	40612	
CVS CORP.	COM	126650100	5479	216051	SH	DEFINED	1, 3, 4	216051	
CV THERAPEUTICS INC.	COM	126667104	821	39190	SH	DEFINED	1, 3, 4	39190	
CABLE DESIGN TECH CP. CL A	COM	126924109	135	22200	SH	DEFINED	1, 3, 4	22200	
CABOT CORP.	COM	127055101	247	11746	SH	DEFINED	1, 3, 4	11746	
CABOT OIL & GAS CORP	COM	127097103	341	15934	SH	DEFINED	1, 3, 4	15934	
CACI INTERNATIONAL, INC. CL -	COM	127190304	4140	116881	SH	DEFINED	1, 3, 4	116881	
Cadence Design Systems Inc	COM	127387108	2136	210074	SH	DEFINED	2, 4	199762	10312
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	1184	116251	SH	DEFINED	1, 3, 4	116251	
CAL DIVE INTERNATIONAL INC	COM	127914109	375	18591	SH	DEFINED	1, 3, 4	18591	
CALLAWAY GOLF CO.	COM	131193104	152	14525	SH	DEFINED	1, 3, 4	14525	
CALPINE CORP.	COM	131347106	467	191217	SH	DEFINED	1, 3, 4	191217	
CAMBREX CORP.	COM	132011107	3487	94741	SH	DEFINED	1, 3, 4	94741	
CAMDEN PROPERTY TRUST	COM	133131102	5859	176700	SH	DEFINED	1, 3, 4	176700	
CAMPBELL SOUP CO.	COM	134429109	5124	231940	SH	DEFINED	1, 3, 4	231940	
Canadian National Railway Comp	COM	136375102	26307	704532	SH	DEFINED	2, 4	670263	34269
CANADIAN NATIONAL RAILWAY CO.	COM	136375102	638	17090	SH	DEFINED	1, 3, 4	17090	
CANON, INC.	COM	138006309	415	13038	SH	DEFINED	1, 3, 4	13038	
CAPITAL AUTOMOTIVE REIT	COM	139733109	13771	551517	SH	DEFINED	1, 3, 4	551517	
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	8331	238780	SH	DEFINED	1, 3, 4	238780	
CAPTARIS, INC.	COM	14071N104	34	15987	SH	DEFINED	1, 3, 4	15987	
CARBO CERAMICS, INC.	COM	140781105	278	7678	SH	DEFINED	1, 3, 4	7678	
CARAUSTAR INDUSTRIES, INC.	COM	140909102	130	13973	SH	DEFINED	1, 3, 4	13973	
CARDINAL HEALTH, INC.	COM	14149Y108	76346	1227392	SH	DEFINED	1, 3, 4	1227392	
CAREER EDUCATION CORP.	COM	141665109	386	8040	SH	DEFINED	1, 3, 4	8040	
CAREMARK RX, INC.	COM	141705103	2283	134185	SH	DEFINED	1, 3, 4	134185	
CARLISLE COS INC.	COM	142339100	8884	242272	SH	DEFINED	1, 3, 4	242272	
CARNIVAL CORP.	COM	143658102	12277	489167	SH	DEFINED	1, 3, 4	489167	
CARREKER CORPORATION	COM	144433109	69	11636	SH	DEFINED	1, 3, 4	11636	
CASEYS GENERAL STORES, INC.	COM	147528103	284	24820	SH	DEFINED	1, 3, 4	24820	
CASH AMERICA INTL, INC.	COM	14754D100	99	12265	SH	DEFINED	1, 3, 4	12265	
CATALINA MARKETING CORP.	COM	148867104	295	10447	SH	DEFINED	1, 3, 4	10447	
CATAPULT COMMUNICATIONS CORP	COM	149016107	1355	139010	SH	DEFINED	1, 3, 4	139010	
CATERPILLAR, INC.	COM	149123101	9141	245570	SH	DEFINED	1, 3, 4	245570	
CATHAY BANCORP, INC.	COM	149150104	1451	37160	SH	DEFINED	1, 3, 4	37160	
CATO CORP. - CI A	COM	149205106	241	12695	SH	DEFINED	1, 3, 4	12695	
CEMEX SA	COM	151290889	1850	88656	SH	DEFINED	1, 3, 4	88656	
CENDANT CORP.	COM	151313103	9409	874391	SH	DEFINED	1, 3, 4	874391	
CENTERPOINT PROPERTIES CORP.	COM	151895109	937	16900	SH	DEFINED	1, 3, 4	16900	
CENTEX CORP.	COM	152312104	1393	31391	SH	DEFINED	1, 3, 4	31391	
CENTRAL GARDEN & PET CO	COM	153527106	2762	161410	SH	DEFINED	1, 3, 4	161410	
CENTRAL PARKING CORP.	COM	154785109	3873	192493	SH	DEFINED	1, 3, 4	192493	
CENTURY ALUMINUM COMPANY	COM	156431108	71	10303	SH	DEFINED	1, 3, 4	10303	
CENTURYTEL, INC.	COM	156700106	9339	416512	SH	DEFINED	1, 3, 4	416512	
CEPHALON, INC.	COM	156708109	4599	112711	SH	DEFINED	1, 3, 4	112711	
CERIDIAN CORP.	COM	156779100	403	28382	SH	DEFINED	1, 3, 4	28382	
CERNER CORP.	COM	156782104	2276	64538	SH	DEFINED	1, 3, 4	64538	
CERTEGY, INC.	COM	156880106	266	13229	SH	DEFINED	1, 3, 4	13229	
CHAMPION ENTERPRISES, INC.	COM	158496109	73	24611	SH	DEFINED	1, 3, 4	24611	
CHARLES RIVER LABORATORIES	COM	159864107	3873	98662	SH	DEFINED	1, 3, 4	98662	
CHARTER ONE FINANCIAL INC.	COM	160903100	24944	839638	SH	DEFINED	1, 3, 4	839638	
CHARTER COMMUNICATIONS INC-A	COM	16117M107	961	516690	SH	DEFINED	1, 3, 4	516690	
CHECKERS DRIVE-IN RESTAURANT	COM	162809305	1077	135200	SH	DEFINED	1, 3, 4	135200	
CHECKFREE CORP	COM	162813109	6732	591734	SH	DEFINED	1, 3, 4	591734	
CHECKPOINT SYSTEMS, INC.	COM	162825103	200	16135	SH	DEFINED	1, 3, 4	16135	
CHEESECAKE FACTORY, INC.	COM	163072101	289	9680	SH	DEFINED	1, 3, 4	9680	
CHELSEA PROPERTY GROUP, INC.	COM	163421100	14303	423669	SH	DEFINED	1, 3, 4	423669	
CHEMFIRST, INC.	COM	16361A106	205	7081	SH	DEFINED	1, 3, 4	7081	
CHEMICAL FINANCIAL CORP.	COM	163731102	2643	91600	SH	DEFINED	1, 3, 4	91600	
ChevronTexaco Corporation	COM	166764100	12270	177177	SH	DEFINED	2, 4	168673	8504
CHEVRONTXACO, CORP.	COM	166764100	65133	940489	SH	DEFINED	1, 3, 4	940489	
CHICAGO BRIDGE & IRON-NY	COM	167250109	1646	68660	SH	DEFINED	1, 3, 4	68660	
CHICO'S FAS INC.	COM	168615102	1181	74312	SH	DEFINED	1, 3, 4	74312	
CHILDRENS PLACE	COM	168905107	133	13251	SH	DEFINED	1, 3, 4	13251	
CHIPPAC, INC.	COM	169657103	2628	1228010	SH	DEFINED	1, 3, 4	1228010	
CHIQUITA BRANDS INTL	COM	170032809	6036	390800	SH	DEFINED	1, 3, 4	390800	
CHIRON CORP.	COM	170040109	7830	224254	SH	DEFINED	1, 3, 4	224254	
CHITTENDEN CORP.	COM	170228100	479	16140	SH	DEFINED	1, 3, 4	16140	
CHOICEPOINT, INC.	COM	170388102	1007	28209	SH	DEFINED	1, 3, 4	28209	
CHRISTOPHER & BANKS CORP	COM	171046105	1353	53832	SH	DEFINED	1, 3, 4	53832	
CHUBB CORP.	COM	171232101	4799	87527	SH	DEFINED	1, 3, 4	87527	
CHURCH & DWIGHT, INC.	COM	171340102	296	9004	SH	DEFINED	1, 3, 4	9004	
CIBER INC.	COM	17163B102	190	32372	SH	DEFINED	1, 3, 4	32372	
CIENA CORP.	COM	171779101	651	219574	SH	DEFINED	1, 3, 4	219574	
CINCINNATI FINANCIAL CORP.	COM	172062101	2943	82561	SH	DEFINED	1, 3, 4	82561	
CINERGY CORP.	COM	172474108	2692	85613	SH	DEFINED	1, 3, 4	85613	
CIRCUIT CITY STORES, INC.	COM	172737108	1623	106981	SH	DEFINED	1, 3, 4	106981	
CIRRUS LOGIC, INC.	COM	172755100	38	15947	SH	DEFINED	1, 3, 4	15947	
CISCO SYSTEMS, INC.	COM	17275R102	97697	9322493	SH	DEFINED	1, 3, 4	9322493	
Cisco Systems Inc	COM	17275R102	2664	254237	SH	DEFINED	2, 4	254237	
CINTAS CORP.	COM	172908105	3714	88624	SH	DEFINED	1, 3, 4	88624	
Citigroup Inc	COM	172967101	31957	1077792	SH	DEFINED	2, 4	1025158	52634
CITIGROUP, INC.	COM	172967101	142337	4800705	SH	DEFINED	1, 3, 4	4800705	
CITIGROUP INC.	COM	172967101	218	7352	SH	DEFINED	1, 3, 4	7352	
CITIZENS COMMUNICATIONS CO.	COM	17453B101	1407	208123	SH	DEFINED	1, 3, 4	208123	
CITIZENS FIRST BANCORP INC.	COM	17461R106	1012	56160	SH	DEFINED	1, 3, 4	56160	
CITRIX SYSTEMS INC.	COM	177376100	534	89232	SH	DEFINED	1, 3, 4	89232	
CITY NATIONAL CORP.	COM	178566105	8020	171512	SH	DEFINED	1, 3, 4	171512	
CLAIRE'S STORES, INC.	COM	179584107	10909	500563	SH	DEFINED	1, 3, 4	500563	
CLARCOR, INC.	COM	179895107	380	12441	SH	DEFINED	1, 3, 4	12441	
CLAYTON HOMES, INC.	COM	184190106	288	26335	SH	DEFINED	1, 3, 4	26335	
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	14902	428795	SH	DEFINED	1, 3, 4	428795	
Clear Channel Communications	COM	184502102	15011	431962	SH	DEFINED	2, 4	412277	19685
CLOROX CO.	COM	189054109	31924	794628	SH	DEFINED	1, 3, 4	794628	
COACH, INC.	COM	189754104	928	36267	SH	DEFINED	1, 3, 4	36267	
COCA-COLA BTLNG CONS	COM	191098102	211	4456	SH	DEFINED	1, 3, 4	4456	
COCA-COLA CO.	COM	191216100	93625	1952199	SH	DEFINED	1, 3, 4	1952199	
COCA-COLA ENTERPRISES	COM	191219104	21762	1024431	SH	DEFINED	1, 3, 4	1024431	
COGNEX CORP.	COM	192422103	306	22100	SH	DEFINED	1, 3, 4	22100	

COGNOS, INC.	COM	19244C109	1284	76430	SH	DEFINED 1, 3, 4	76430	
COHERENT, INC.	COM	192479103	3426	187594	SH	DEFINED 1, 3, 4	187594	
COHU INC.	COM	192576106	114	10408	SH	DEFINED 1, 3, 4	10408	
COINSTAR, INC.	COM	19259P300	1033	40050	SH	DEFINED 1, 3, 4	40050	
KENNETH COLE PRODUCTIONS-A	COM	193294105	955	47100	SH	DEFINED 1, 3, 4	47100	
Colgate-Palmolive	COM	194162103	16083	298109	SH	DEFINED 2, 4	283421	14688
COLGATE-PALMOLIVE CO.	COM	194162103	25316	469264	SH	DEFINED 1, 3, 4	469264	
COLONIAL BANCGROUP	COM	195493309	281	22461	SH	DEFINED 1, 3, 4	22461	
COLONIAL PROPERTIES TRUST	COM	195872106	2574	71152	SH	DEFINED 1, 3, 4	71152	
COMCAST CORP.	COM	200300200	29641	1421013	SH	DEFINED 1, 3, 4	1421013	
COMERICA, INC.	COM	200340107	8278	171817	SH	DEFINED 1, 3, 4	171817	
COMMERCE BANCORP, INC./NJ	COM	200519106	1109	26659	SH	DEFINED 1, 3, 4	26659	
COMMERCE BANCSHARES, INC.	COM	200525103	21160	541492	SH	DEFINED 1, 3, 4	541492	
COMMERCIAL FEDERAL CORP	COM	201647104	492	22648	SH	DEFINED 1, 3, 4	22648	
COMMERCIAL METALS CO.	COM	201723103	255	14240	SH	DEFINED 1, 3, 4	14240	
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	8893	255830	SH	DEFINED 1, 3, 4	255830	
COMSCOPE, INC.	COM	203372107	80	11806	SH	DEFINED 1, 3, 4	11806	
COMMUNITY FIRST BANKSHARES	COM	203902101	4380	156957	SH	DEFINED 1, 3, 4	156957	
COMPANHIA BRASILEIRA DE DIST	COM	20440T201	1432	120800	SH	DEFINED 1, 3, 4	120800	
CIA VALE DO RIO DOCE	COM	204412209	11316	497230	SH	DEFINED 1, 3, 4	497230	
COMPANHIA DE BEBIDAS	COM	20441W203	737	68600	SH	DEFINED 1, 3, 4	68600	
COMPASS BANCSHARES INC.	COM	20449H109	729	24619	SH	DEFINED 1, 3, 4	24619	
COMPUTER ASSOCIATES INTL INC.	COM	204912109	6645	691951	SH	DEFINED 1, 3, 4	691951	
COMPUTER SCIENCES CORP.	COM	205363104	17409	626361	SH	DEFINED 1, 3, 4	626361	
COMPUTER TASK GROUP, INC.	COM	205477102	31	10444	SH	DEFINED 1, 3, 4	10444	
COMPUWARE CORP.	COM	205638109	585	194655	SH	DEFINED 1, 3, 4	194655	
COMSTOCK RES INC COM NEW	COM	205768203	2899	420159	SH	DEFINED 1, 3, 4	420159	
COMVERSE TECHNOLOGY, INC.	COM	205862402	657	95619	SH	DEFINED 1, 3, 4	95619	
CONAGRA FOODS, INC.	COM	205887102	9201	370479	SH	DEFINED 1, 3, 4	370479	
CONCORD CAMERA CORP.	COM	206156101	63	13708	SH	DEFINED 1, 3, 4	13708	
CONCORD EFS, INC.	COM	206197105	4153	261674	SH	DEFINED 1, 3, 4	261674	
CONMED CORP.	COM	207410101	1460	72327	SH	DEFINED 1, 3, 4	72327	
CONNETICS CORP.	COM	208192104	1080	116830	SH	DEFINED 1, 3, 4	116830	
CONOCOPHILLIPS	COM	20825C104	21547	466038	SH	DEFINED 1, 3, 4	466038	
ConocoPhillips	COM	20825C104	18076	390914	SH	DEFINED 2, 4	371143	19771
CONSOLIDATED EDISON, INC.	COM	209115104	5319	132291	SH	DEFINED 1, 3, 4	132291	
CONSTELLATION BRANDS INC - A	COM	21036P108	1388	60080	SH	DEFINED 1, 3, 4	60080	
CONSTELLATION ENERGY GROUP	COM	210371100	4760	192247	SH	DEFINED 1, 3, 4	192247	
CONVERGYS CORP.	COM	212485106	1318	87986	SH	DEFINED 1, 3, 4	87986	
COOPER CAMERON CORP.	COM	216640102	531	12711	SH	DEFINED 1, 3, 4	12711	
COOPER COMPANIES, INC.	COM	216648402	402	7648	SH	DEFINED 1, 3, 4	7648	
COOPER TIRE & RUBBER	COM	216831107	2969	184485	SH	DEFINED 1, 3, 4	184485	
COORS (ADOLPH) CO. CLASS B	COM	217016104	6637	117923	SH	DEFINED 1, 3, 4	117923	
COPART INC.	COM	217204106	187	17395	SH	DEFINED 1, 3, 4	17395	
CORINTHIAN COLLEGES, INC.	COM	218868107	809	21409	SH	DEFINED 1, 3, 4	21409	
CORIXA CORP.	COM	21887F100	1584	250220	SH	DEFINED 1, 3, 4	250220	
CORN PRODUCTS INTL, INC.	COM	219023108	3643	126702	SH	DEFINED 1, 3, 4	126702	
CORNING, INC.	COM	219350105	761	485321	SH	DEFINED 1, 3, 4	485321	
COST PLUS INC/CALIFORNIA	COM	221485105	296	10831	SH	DEFINED 1, 3, 4	10831	
COSTCO WHOLESALE CORP.	COM	22160K105	9589	296332	SH	DEFINED 1, 3, 4	296332	
COUNTRYWIDE CREDIT INDUSTRIES,	COM	222372104	13363	283439	SH	DEFINED 1, 3, 4	283439	
COVANCE INC.	COM	222816100	537	27387	SH	DEFINED 1, 3, 4	27387	
COVENTRY HEALTH CARE	COM	222862104	980	30142	SH	DEFINED 1, 3, 4	30142	
CRANE CO.	COM	224399105	592	30379	SH	DEFINED 1, 3, 4	30379	
CREDENCE SYSTEMS CORP.	COM	225302108	105	12241	SH	DEFINED 1, 3, 4	12241	
CREE, INC.	COM	225447101	173	13904	SH	DEFINED 1, 3, 4	13904	
CROMPTON CORPORATION	COM	227116100	218	21726	SH	DEFINED 1, 3, 4	21726	
CULLEN FROST BANKERS, INC.	COM	229899109	1796	52594	SH	DEFINED 1, 3, 4	52594	
CUMMINS, INC.	COM	231021106	1745	74303	SH	DEFINED 1, 3, 4	74303	
CUMULUS MEDIA, INC. - CL A	COM	231082108	1917	108670	SH	DEFINED 1, 3, 4	108670	
CURATIVE HEALTH SERVICES INC.	COM	231264102	1066	98391	SH	DEFINED 1, 3, 4	98391	
CURTISS-WRIGHT CORP.	COM	231561101	306	5082	SH	DEFINED 1, 3, 4	5082	
CYMER, INC.	COM	232572107	3139	168235	SH	DEFINED 1, 3, 4	168235	
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	156	23544	SH	DEFINED 1, 3, 4	23544	
CYTEC INDUSTRIES, INC.	COM	232820100	2575	117383	SH	DEFINED 1, 3, 4	117383	
CYTYC CORP.	COM	232946103	252	23484	SH	DEFINED 1, 3, 4	23484	
DPL, INC.	COM	233293109	395	24184	SH	DEFINED 1, 3, 4	24184	
DQE, INC.	COM	23329J104	217	14160	SH	DEFINED 1, 3, 4	14160	
DRS TECHNOLOGIES, INC.	COM	23330X100	5258	141259	SH	DEFINED 1, 3, 4	141259	
D R HORTON INC.	COM	23331A109	522	28005	SH	DEFINED 1, 3, 4	28005	
DST SYSTEMS INC.	COM	233326107	8403	285112	SH	DEFINED 1, 3, 4	285112	
DSP GROUP, INC.	COM	23332B106	6593	410629	SH	DEFINED 1, 3, 4	410629	
DTE ENERGY CO.	COM	233331107	11237	276114	SH	DEFINED 1, 3, 4	276114	
DANA CORP.	COM	235811106	10104	772694	SH	DEFINED 1, 3, 4	772694	
DANAHER CORP.	COM	235851102	9521	167456	SH	DEFINED 1, 3, 4	167456	
DARDEN RESTAURANTS, INC.	COM	237194105	2189	90485	SH	DEFINED 1, 3, 4	90485	
DATASCOPE CORP.	COM	238113104	203	7415	SH	DEFINED 1, 3, 4	7415	
DEAN FOODS CO.	COM	242370104	23045	579429	SH	DEFINED 1, 3, 4	579429	
DEERE & CO.	COM	244199105	5520	121459	SH	DEFINED 1, 3, 4	121459	
Dell Computer Corp	COM	247025109	941	40039	SH	DEFINED 2, 4	40039	
DELL COMPUTER CORP.	COM	247025109	51011	2168676	SH	DEFINED 1, 3, 4	2168676	
DELPHI CORP.	COM	247126105	2610	305446	SH	DEFINED 1, 3, 4	305446	
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	374	10290	SH	DEFINED 1, 3, 4	10290	
DELTA & PINE LAND CO.	COM	247357106	6068	323708	SH	DEFINED 1, 3, 4	323708	
DELTA AIRLINES, INC.	COM	247361108	579	62885	SH	DEFINED 1, 3, 4	62885	
DENBURY RESOURCES, INC.	COM	247916208	5114	503083	SH	DEFINED 1, 3, 4	503083	
DELUXE CORP.	COM	248019101	39389	874103	SH	DEFINED 1, 3, 4	874103	
DENDRITE INT'L, INC.	COM	248239105	2668	422873	SH	DEFINED 1, 3, 4	422873	
DENTSPLY INTERNATIONAL, INC.	COM	249030107	16921	421266	SH	DEFINED 1, 3, 4	421266	
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	4060	184400	SH	DEFINED 1, 3, 4	184400	
DEVON ENERGY CORP.	COM	25179M103	18114	375427	SH	DEFINED 1, 3, 4	375427	
DEVRY, INC.	COM	251893103	250	13362	SH	DEFINED 1, 3, 4	13362	
DIAGEO PLC	COM	25243Q205	678	13559	SH	DEFINED 1, 3, 4	13559	
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	7764	168746	SH	DEFINED 1, 3, 4	168746	
DIAL CORPORATION	COM	25247D101	23439	1092082	SH	DEFINED 1, 3, 4	1092082	
DIANON SYSTEMS, INC.	COM	252826102	291	6126	SH	DEFINED 1, 3, 4	6126	
DIEBOLD, INC.	COM	253651103	15925	483663	SH	DEFINED 1, 3, 4	483663	
DIGI INT'L, INC.	COM	253798102	20	11160	SH	DEFINED 1, 3, 4	11160	
DIGITAL INSIGHT CORP	COM	25385P106	3878	246610	SH	DEFINED 1, 3, 4	246610	
DIME COMMUNITY BANCORP	COM	253922108	4956	231417	SH	DEFINED 1, 3, 4	231417	

DILLARDS DEPT STORES INC.	COM	254067101	15264	756323	SH	DEFINED	1,3,4	756323	
DIME BANCORP-WT	COM	25429Q110	21	232670	SH	DEFINED	1,3,4	232670	
DIMON, INC.	COM	254394109	138	22290	SH	DEFINED	1,3,4	22290	
DIONEX CORP.	COM	254546104	270	10543	SH	DEFINED	1,3,4	10543	
DISNEY (WALT) CO.	COM	254687106	24377	1609961	SH	DEFINED	1,3,4	1609961	
DISTRIBUCION Y SERVICIO	COM	254753106	1477	170406	SH	DEFINED	1,3,4	170406	
DOCTOR REDDY'S LABORATORIES	COM	256135203	1567	92910	SH	DEFINED	1,3,4	92910	
DOLE FOOD CO., INC.	COM	256605106	8315	286363	SH	DEFINED	1,3,4	286363	
DOLLAR GENERAL	COM	256669102	6027	449229	SH	DEFINED	1,3,4	449229	
DOLLAR TREE STORES, INC.	COM	256747106	1709	77668	SH	DEFINED	1,3,4	77668	
DOMINION HOMES, INC.	COM	257386102	736	47420	SH	DEFINED	1,3,4	47420	
DOMINION RESOURCES, INC.	COM	25746U109	18333	361335	SH	DEFINED	1,3,4	361335	
DONALDSON CO., INC.	COM	257651109	7666	223203	SH	DEFINED	1,3,4	223203	
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1353	57795	SH	DEFINED	1,3,4	57795	
DORAL FINANCIAL CORP.	COM	25811P100	983	40650	SH	DEFINED	1,3,4	40650	
DOVER CORP.	COM	260003108	6521	256717	SH	DEFINED	1,3,4	256717	
Dow Chemical Corp	COM	260543103	13227	484317	SH	DEFINED	2,4	460666	23651
DOW CHEMICAL CO.	COM	260543103	17130	627441	SH	DEFINED	1,3,4	627441	
DOW JONES & CO., INC.	COM	260561105	1648	42887	SH	DEFINED	1,3,4	42887	
DOWNEY FINANCIAL CORP.	COM	261018105	491	14342	SH	DEFINED	1,3,4	14342	
DRESS BARN, INC.	COM	261570105	284	18244	SH	DEFINED	1,3,4	18244	
DREYER'S GRAND ICE CREAM, INC.	COM	261878102	464	6653	SH	DEFINED	1,3,4	6653	
E.I. DUPONT CO.	COM	263534109	53396	1480440	SH	DEFINED	1,3,4	1480440	
DUANE READE, INC.	COM	263578106	1236	77255	SH	DEFINED	1,3,4	77255	
DUKE POWER CO.	COM	264399106	14060	719388	SH	DEFINED	1,3,4	719388	
DUKE REALTY CORP.	COM	264411505	412	16700	SH	DEFINED	1,3,4	16700	
DUN & BRADSTREET CORP.	COM	26483E104	21053	626306	SH	DEFINED	1,3,4	626306	
DUPONT PHOTOMASKS, INC.	COM	26613X101	5821	255387	SH	DEFINED	1,3,4	255387	
DYNEGY INC.	COM	26816Q101	218	195390	SH	DEFINED	1,3,4	195390	
EMC CORP.	COM	268648102	18633	4079018	SH	DEFINED	1,3,4	4079018	
EMS TECHNOLOGIES INC.	COM	26873N108	303	29594	SH	DEFINED	1,3,4	29594	
ENSCO INTERNATIONAL, INC.	COM	26874Q100	8298	331305	SH	DEFINED	1,3,4	331305	
ENI SPA	COM	26874R108	219	3202	SH	DEFINED	1,3,4	3202	
EOG RESOURCES, INC.	COM	26875P101	2119	58951	SH	DEFINED	1,3,4	58951	
E.ON AG	COM	268780103	397	8397	SH	DEFINED	1,3,4	8397	
ESS TECHNOLOGY	COM	269151106	4435	721437	SH	DEFINED	1,3,4	721437	
E TRADE GROUP, INC.	COM	269246104	6036	1356765	SH	DEFINED	1,3,4	1356765	
EAST WEST BANCORP, INC.	COM	27579R104	8141	241281	SH	DEFINED	1,3,4	241281	
EASTMAN CHEMICAL CO.	COM	277432100	1544	40494	SH	DEFINED	1,3,4	40494	
EASTMAN KODAK CO.	COM	277461109	6278	230506	SH	DEFINED	1,3,4	230506	
EATON CORP.	COM	278058102	2296	35940	SH	DEFINED	1,3,4	35940	
EATON VANCE CORP.	COM	278265103	368	13279	SH	DEFINED	1,3,4	13279	
EBAY, INC.	COM	278642103	12542	237514	SH	DEFINED	1,3,4	237514	
ECOLAB, INC.	COM	278865100	3489	83468	SH	DEFINED	1,3,4	83468	
EDISON INTERNATIONAL	COM	281020107	22148	2214025	SH	DEFINED	1,3,4	2214025	
EDO CORP.	COM	281347104	1537	68683	SH	DEFINED	1,3,4	68683	
EDUCATION MANAGEMENT CORP.	COM	28139T101	294	6689	SH	DEFINED	1,3,4	6689	
EDWARDS, J.D., & CO.	COM	281667105	6506	703195	SH	DEFINED	1,3,4	703195	
EDWARDS (A.G.), INC.	COM	281760108	485	15184	SH	DEFINED	1,3,4	15184	
EDWARDS LIFESCIENCES CORP., IN	COM	28176E112	1266	49438	SH	DEFINED	1,3,4	49438	
EFUNDS CORP.	COM	28224R101	219	23281	SH	DEFINED	1,3,4	23281	
EL PASO CORP.	COM	28336L109	5860	708539	SH	DEFINED	1,3,4	708539	
EL PASO ELECTRIC CO.	COM	283677854	298	24964	SH	DEFINED	1,3,4	24964	
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	207	13773	SH	DEFINED	1,3,4	13773	
ELECTROGLAS, INC.	COM	285324109	19	10580	SH	DEFINED	1,3,4	10580	
Electronic Arts Inc	COM	285512109	682	10347	SH	DEFINED	2,4	10347	
ELECTRONIC ARTS, INC.	COM	285512109	7027	106520	SH	DEFINED	1,3,4	106520	
Electronic Data Systems Corpor	COM	285661104	351	25082	SH	DEFINED	2,4	25082	
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	5522	395251	SH	DEFINED	1,3,4	395251	
ELIZABETH ARDEN INC.	COM	28660G106	780	65000	SH	DEFINED	1,3,4	65000	
ELKCORP	COM	287456107	3584	210290	SH	DEFINED	1,3,4	210290	
EMBRAER AIRCRAFT CORP.	COM	29081M102	1149	86301	SH	DEFINED	1,3,4	86301	
EMCOR GROUP INC.	COM	29084Q100	3121	62807	SH	DEFINED	1,3,4	62807	
EMERSON ELECTRIC CO.	COM	291011104	14316	325925	SH	DEFINED	1,3,4	325925	
EMERSON RADIO CORP.	COM	291087120	0	94498	SH	OTHER	1,3,4	94498	
EMMIS COMMUNICATIONS - CL A	COM	291525103	664	34974	SH	DEFINED	1,3,4	34974	
EMULEX CORP.	COM	292475209	14487	1286615	SH	DEFINED	1,3,4	1286615	
ENCOR ACQUISITION CO.	COM	29255W100	1217	73920	SH	DEFINED	1,3,4	73920	
ENERGEN CORP.	COM	29265N108	4830	190894	SH	DEFINED	1,3,4	190894	
ENERGY EAST CORP.	COM	29266M109	2208	111527	SH	DEFINED	1,3,4	111527	
ENERGIZER HOLDINGS, INC.	COM	29266R108	12514	411592	SH	DEFINED	1,3,4	411592	
ENGELHARD CORP.	COM	292845104	1592	66674	SH	DEFINED	1,3,4	66674	
ENGINEERED SUPPORT SYSTEMS	COM	292866100	9732	170590	SH	DEFINED	1,3,4	170590	
ENTERCOM COMMUNICATIONS CORP	COM	293639100	453	9517	SH	DEFINED	1,3,4	9517	
ENTERGY CORP.	COM	29364G103	47520	1142376	SH	DEFINED	1,3,4	1142376	
ENZON, INC.	COM	293904108	4060	210960	SH	DEFINED	1,3,4	210960	
ENZO BIOCHEM, INC.	COM	294100102	4240	297144	SH	DEFINED	1,3,4	297144	
EPLUS, INC.	COM	294268107	1482	227675	SH	DEFINED	1,3,4	227675	
EPRESENCE, INC.	COM	294348107	20	11410	SH	DEFINED	1,3,4	11410	
EQUIFAX, INC.	COM	294429105	4972	228566	SH	DEFINED	1,3,4	228566	
EQUITABLE RESOURCES, INC.	COM	294549100	2617	75630	SH	DEFINED	1,3,4	75630	
EQUITY OFFICE PROPERTIES	COM	294741103	9593	371394	SH	DEFINED	1,3,4	371394	
EQUITY RESIDENTIAL	COM	29476L107	23782	993520	SH	DEFINED	1,3,4	993520	
ESCO TECHNOLOGIES INC.	COM	296315104	2110	65319	SH	DEFINED	1,3,4	65319	
ESPEED INC CL A	COM	296643109	1530	150790	SH	DEFINED	1,3,4	150790	
ESSEX PROPERTY TRUST INC	COM	297178105	2149	43482	SH	DEFINED	1,3,4	43482	
ESTERLINE TECHNOLOGIES	COM	297425100	1543	92644	SH	DEFINED	1,3,4	92644	
ETHAN ALLEN INTERIORS INC	COM	297602104	628	19347	SH	DEFINED	1,3,4	19347	
EVERGREEN RES INC.	COM	299900308	1840	44897	SH	DEFINED	1,3,4	44897	
Evergreen Marine GDR	COM	300246204	3772	1178790	SH	DEFINED	2,4	1178790	
EVERGREEN MARINE CORP	COM	300246204	164	47057	SH	DEFINED	1,3,4	47057	
EXAR CORP	COM	300645108	230	19785	SH	DEFINED	1,3,4	19785	
EXELON CORPORATION.	COM	30161N101	45931	966843	SH	DEFINED	1,3,4	966843	
EXPEDIA, INC.	COM	302125109	799	15770	SH	DEFINED	1,3,4	15770	
EXPEDITORS INT'L WASH, INC.	COM	302130109	555	19877	SH	DEFINED	1,3,4	19877	
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	978	17953	SH	DEFINED	1,3,4	17953	
EXPRESSJET HOLDINGS, INC.	COM	30218U108	2457	267010	SH	DEFINED	1,3,4	267010	
EXTENDED STAY AMERICA, INC.	COM	30224P101	230	17926	SH	DEFINED	1,3,4	17926	
EXXON MOBIL CORP.	COM	30231G102	230899	7238097	SH	DEFINED	1,3,4	7238097	
Exxon Mobil Corporation	COM	30231G102	37296	1169163	SH	DEFINED	2,4	1113443	55720

FLIR SYSTEMS, INC.	COM	302445101	4784	136822	SH	DEFINED	1, 3, 4	136822	
FMC TECHNOLOGIES, INC.	COM	30249U101	212	12503	SH	DEFINED	1, 3, 4	12503	
FPL GROUP, INC.	COM	302571104	16706	310540	SH	DEFINED	1, 3, 4	310540	
FPL Group Inc	COM	302571104	57318	1065392	SH	DEFINED	2, 4	1012786	52606
FWT INC.	COM	302686100	0	18666	SH	DEFINED	1, 3, 4	18666	
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	446	16918	SH	DEFINED	1, 3, 4	16918	
FAIR ISAAC & COMPANY, INC.	COM	303250104	10471	320128	SH	DEFINED	1, 3, 4	320128	
FAIRCHILD SEMICON INTL CL-A	COM	303726103	1021	107955	SH	DEFINED	1, 3, 4	107955	
FAMILY DOLLAR STORES	COM	307000109	2429	90423	SH	DEFINED	1, 3, 4	90423	
FASTENAL CO.	COM	311900104	459	14505	SH	DEFINED	1, 3, 4	14505	
FEDDERS CORP.	COM	313135501	38	16199	SH	DEFINED	1, 3, 4	16199	
FREDDIE MAC	COM	313400301	31203	558328	SH	DEFINED	1, 3, 4	558328	
Fannie Mae	COM	313586109	16487	276906	SH	DEFINED	2, 4	263389	13517
FANNIE MAE	COM	313586109	69206	1162357	SH	DEFINED	1, 3, 4	1162357	
FEDERAL REALTY INVESTMENT TRUS	COM	313747206	5589	206950	SH	DEFINED	1, 3, 4	206950	
FEDERATED DEPARTMENT STORES	COM	31410H101	14024	476078	SH	DEFINED	1, 3, 4	476078	
FEDERATED INVESTORS, INC. - CL	COM	314211103	9248	342720	SH	DEFINED	1, 3, 4	342720	
FEDEX CORPORATION	COM	31428X106	33658	672273	SH	DEFINED	1, 3, 4	672273	
FIDELITY NATIONAL INFO SOLUTIO	COM	31620P109	3010	196670	SH	DEFINED	1, 3, 4	196670	
FIDELITY NATIONAL FINL, INC.	COM	316326107	58272	2028276	SH	DEFINED	1, 3, 4	2028276	
FIFTH THRD BANCORP	COM	316773100	77315	1262791	SH	DEFINED	1, 3, 4	1262791	
FILENET CORP.	COM	316869106	5560	536794	SH	DEFINED	1, 3, 4	536794	
FINANCIAL FEDERAL CORP	COM	317492106	285	8934	SH	DEFINED	1, 3, 4	8934	
FINLAY ENTERPRISES, INC.	COM	317884203	2426	160610	SH	DEFINED	1, 3, 4	160610	
THE FINISH LINE CL-A	COM	317923100	6634	735466	SH	DEFINED	1, 3, 4	735466	
FIRST AMERICAN CORPORATION	COM	318522307	2308	112919	SH	DEFINED	1, 3, 4	112919	
FIRST BANCORP/PUERTO RICO	COM	318672102	508	13317	SH	DEFINED	1, 3, 4	13317	
FIRST CITIZENS BCSHS CL A	COM	31946M103	1633	15841	SH	DEFINED	1, 3, 4	15841	
FIRST DATA CORP.	COM	319963104	19324	691381	SH	DEFINED	1, 3, 4	691381	
FIRST ESSEX BANCORP, INC.	COM	320103104	1805	54580	SH	DEFINED	1, 3, 4	54580	
FIRST FINANCIAL HOLDINGS INC.	COM	320239106	2717	100419	SH	DEFINED	1, 3, 4	100419	
FIRST MIDWEST BANCORP, INC.	COM	320867104	6126	228014	SH	DEFINED	1, 3, 4	228014	
FIRST HEALTH	COM	320960107	524	19365	SH	DEFINED	1, 3, 4	19365	
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	33254	959293	SH	DEFINED	1, 3, 4	959293	
FIRST VIRGINIA BANKS, INC.	COM	337477103	511	13723	SH	DEFINED	1, 3, 4	13723	
FISERV, INC.	COM	337738108	6500	231370	SH	DEFINED	1, 3, 4	231370	
FIRSTFED FINANCIAL CORP	COM	337907109	224	8634	SH	DEFINED	1, 3, 4	8634	
FIRSTMERIT CORP.	COM	337915102	349	16180	SH	DEFINED	1, 3, 4	16180	
FLAGSTAR BANCORP INC.	COM	337930101	1425	68942	SH	DEFINED	1, 3, 4	68942	
FIRSTENERGY CORP.	COM	337932107	18224	609693	SH	DEFINED	1, 3, 4	609693	
FISHER SCIENTIFIC INTL	COM	338032204	3560	117210	SH	DEFINED	1, 3, 4	117210	
FLEET BOSTON FINANCIAL CORP.	COM	339030108	18156	893206	SH	DEFINED	1, 3, 4	893206	
FLEETWOOD ENTERPRISES, INC.	COM	339099103	116	17928	SH	DEFINED	1, 3, 4	17928	
FLEMING COMPANIES, INC.	COM	339130106	136	27115	SH	DEFINED	1, 3, 4	27115	
FLORIDA ROCK INDS	COM	341140101	433	14289	SH	DEFINED	1, 3, 4	14289	
FLUOR CORP.(NEW)	COM	343412102	999	40811	SH	DEFINED	1, 3, 4	40811	
FLOWERVE CORP.	COM	34354P105	103	10554	SH	DEFINED	1, 3, 4	10554	
FOMENTO ECONOMICO MEXICANO B (COM	344419106	1261	37260	SH	DEFINED	1, 3, 4	37260	
FOOTSTAR INC.	COM	344912100	76	10121	SH	DEFINED	1, 3, 4	10121	
FORD MOTOR CO.	COM	345370860	13324	1359667	SH	DEFINED	1, 3, 4	1359667	
FOREST LABORATORIES -CI A	COM	345838106	13840	168742	SH	DEFINED	1, 3, 4	168742	
FOREST OIL CORP.	COM	346091705	2958	116080	SH	DEFINED	1, 3, 4	116080	
FORTIS (NL)	COM	34956J309	179	12830	SH	DEFINED	1, 3, 4	12830	
FORTUNE BRANDS, INC.	COM	349631101	18868	398934	SH	DEFINED	1, 3, 4	398934	
FORWARD AIR CORPORATION	COM	349853101	197	10861	SH	DEFINED	1, 3, 4	10861	
FOSSIL, INC.	COM	349882100	465	23082	SH	DEFINED	1, 3, 4	23082	
FOUNDRY NETWORKS INC.	COM	35063R100	873	159400	SH	DEFINED	1, 3, 4	159400	
FRANKLIN RESOURCES, INC.	COM	354613101	4115	132268	SH	DEFINED	1, 3, 4	132268	
FRED'S INC.	COM	356108100	382	12742	SH	DEFINED	1, 3, 4	12742	
FREEMONT MCMORAN, INC.	COM	35671D857	15708	1167234	SH	DEFINED	1, 3, 4	1167234	
FREMONT GENERAL CORP.	COM	357288109	187	37508	SH	DEFINED	1, 3, 4	37508	
FRONTIER AIRLINES, INC.	COM	359065109	72	14771	SH	DEFINED	1, 3, 4	14771	
FRONTIER OIL CORP.	COM	35914P105	995	80103	SH	DEFINED	1, 3, 4	80103	
FULTON FIN CORP	COM	360271100	1392	73970	SH	DEFINED	1, 3, 4	73970	
FURNITURE BRANDS INTL, INC.	COM	360921100	3084	134458	SH	DEFINED	1, 3, 4	134458	
G & K SERVICES, INC.	COM	361268105	354	10362	SH	DEFINED	1, 3, 4	10362	
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	450	18286	SH	DEFINED	1, 3, 4	18286	
GAMESTOP CORP.	COM	36466R101	1207	59050	SH	DEFINED	1, 3, 4	59050	
Gannett Company Inc	COM	364730101	2116	29321	SH	DEFINED	2, 4	29321	
GANNETT CO., INC.	COM	364730101	38721	536435	SH	DEFINED	1, 3, 4	536435	
GAP, INC., THE	COM	364760108	4816	444142	SH	DEFINED	1, 3, 4	444142	
GARTNER, INC.	COM	366651107	3434	423740	SH	DEFINED	1, 3, 4	423740	
GARTNER INC - CL B	COM	366651206	126	15822	SH	DEFINED	1, 3, 4	15822	
GATEWAY, INC.	COM	367626108	477	163967	SH	DEFINED	1, 3, 4	163967	
QAO GAZPROM	COM	368287108	1287	114693	SH	DEFINED	1, 3, 4	114693	
GENCORP, INC.	COM	368682100	218	21645	SH	DEFINED	1, 3, 4	21645	
GENE LOGIC, INC.	COM	368689105	1635	210419	SH	DEFINED	1, 3, 4	210419	
GENERAL COMMUNICATIONS	COM	369385109	585	155606	SH	DEFINED	1, 3, 4	155606	
GENERAL DYNAMICS CORP.	COM	369550108	13989	171970	SH	DEFINED	1, 3, 4	171970	
General Electric Corp	COM	369604103	26061	1057247	SH	DEFINED	2, 4	1005143	52104
GENERAL ELECTRIC CO.	COM	369604103	232993	9451880	SH	DEFINED	1, 3, 4	9451880	
GENERAL GROWTH PROPERTIES	COM	370021107	12304	238900	SH	DEFINED	1, 3, 4	238900	
GENERAL MILLS, INC.	COM	370334104	9465	213073	SH	DEFINED	1, 3, 4	213073	
GENERAL MOTORS CORP.	COM	370442105	19021	489093	SH	DEFINED	1, 3, 4	489093	
GENESCO INC.	COM	371532102	149	10915	SH	DEFINED	1, 3, 4	10915	
GENESEE & WYOMING, INC.	COM	371559105	1727	77558	SH	DEFINED	1, 3, 4	77558	
GENESIS HEALTH VENTURES	COM	37183F107	2429	147720	SH	DEFINED	1, 3, 4	147720	
GENTEX CORP.	COM	371901109	5711	210094	SH	DEFINED	1, 3, 4	210094	
GENLYTE GROUP, INC.	COM	372302109	1360	38330	SH	DEFINED	1, 3, 4	38330	
GENUINE PARTS CO.	COM	372460105	2731	89085	SH	DEFINED	1, 3, 4	89085	
GENZYME CORP.	COM	372917104	2312	112245	SH	DEFINED	1, 3, 4	112245	
GEORGIA GULF	COM	373200203	4175	182621	SH	DEFINED	1, 3, 4	182621	
GEORGIA PACIFIC GROUP	COM	373298108	1538	117311	SH	DEFINED	1, 3, 4	117311	
GERBER SCIENTIFIC, INC.	COM	373730100	41	11099	SH	DEFINED	1, 3, 4	11099	
GETTY IMAGES, INC.	COM	374276103	351	17500	SH	DEFINED	1, 3, 4	17500	
GIBRALTAR STEEL CORP.	COM	37476F103	4449	199900	SH	DEFINED	1, 3, 4	199900	
GILEAD SCIENCES, INC.	COM	375558103	3074	91580	SH	DEFINED	1, 3, 4	91580	
GILLETTE CO., THE	COM	375766102	40470	1367027	SH	DEFINED	1, 3, 4	1367027	
GLATFELTER	COM	377316104	1738	150422	SH	DEFINED	1, 3, 4	150422	
GLAXOSMITHKLINE PLC	COM	37733W105	305	7910	SH	DEFINED	1, 3, 4	7910	

GLENBOROUGH REALTY TRUST INC	COM	37803P105	1365	67310	SH	DEFINED	1, 3, 4	67310	
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	6636	351617	SH	DEFINED	1, 3, 4	351617	
GLOBAL PAYMENTS, INC.	COM	37940X102	1472	57574	SH	DEFINED	1, 3, 4	57574	
GOLD BANC CORPORATION, INC.	COM	379907108	1289	132640	SH	DEFINED	1, 3, 4	132640	
GOLDEN STATE BANCORP	COM	381197102	10383	321176	SH	DEFINED	1, 3, 4	321176	
GOLDEN WEST FINANCIAL CORP.	COM	381317106	6845	110037	SH	DEFINED	1, 3, 4	110037	
GOLDMAN SACHS GROUP INC.	COM	38141G104	25034	379120	SH	DEFINED	1, 3, 4	379120	
GOODRICH CORP.	COM	382388106	1324	70105	SH	DEFINED	1, 3, 4	70105	
GOODYEAR TIRE & RUBBER CO.	COM	382550101	733	83458	SH	DEFINED	1, 3, 4	83458	
GOODYS FAMILY CLOTHING, INC.	COM	382588101	74	16278	SH	DEFINED	1, 3, 4	16278	
GRACO, INC.	COM	384109104	7916	319056	SH	DEFINED	1, 3, 4	319056	
GRAFTECH INTERNATIONAL LTD.	COM	384313102	78	10673	SH	DEFINED	1, 3, 4	10673	
GRAINGER (W.W.), INC.	COM	384802104	13227	310818	SH	DEFINED	1, 3, 4	310818	
GRANITE CONSTRUCTION, INC.	COM	387328107	971	58987	SH	DEFINED	1, 3, 4	58987	
GRANT PRIDE CO, INC.	COM	38821G101	178	21265	SH	DEFINED	1, 3, 4	21265	
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	2278	271681	SH	DEFINED	1, 3, 4	271681	
GREAT LAKES CHEMICAL	COM	390568103	606	25491	SH	DEFINED	1, 3, 4	25491	
GREAT PLAINS ENERGY, INC.	COM	391164100	226	11836	SH	DEFINED	1, 3, 4	11836	
GREATER BAY BANCORP	COM	391648102	10247	563228	SH	DEFINED	1, 3, 4	563228	
GREENPOINT FINANCIAL	COM	395384100	12753	305417	SH	DEFINED	1, 3, 4	305417	
GRIFFON CORP.	COM	398433102	3646	342448	SH	DEFINED	1, 3, 4	342448	
GROUP 1 AUTOMOTIVE INC.	COM	398905109	2864	128184	SH	DEFINED	1, 3, 4	128184	
GTECH HOLDINGS CORP.	COM	400518106	26516	1068619	SH	DEFINED	1, 3, 4	1068619	
GUIDANT CORP.	COM	401698105	18773	580999	SH	DEFINED	1, 3, 4	580999	
GYMBOREE CORP.	COM	403777105	1847	113138	SH	DEFINED	1, 3, 4	113138	
HCA, INC.	COM	404119109	20591	432705	SH	DEFINED	1, 3, 4	432705	
HCC INSURANCE HOLDINGS, INC.	COM	404132102	289	11909	SH	DEFINED	1, 3, 4	11909	
HSBC HOLDINGS PLC	COM	404280406	467	9070	SH	DEFINED	1, 3, 4	9070	
HAEMONETICS CORP/MASS	COM	405024100	296	12435	SH	DEFINED	1, 3, 4	12435	
HAIN CELESTIAL GROUP, INC.	COM	405217100	249	16974	SH	DEFINED	1, 3, 4	16974	
HALLIBURTON CO.	COM	406216101	3043	235513	SH	DEFINED	1, 3, 4	235513	
HANCOCK FABRICS, INC.	COM	409900107	955	59493	SH	DEFINED	1, 3, 4	59493	
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	12426	446989	SH	DEFINED	1, 3, 4	446989	
HANGER ORTHOPEDIC GRP.	COM	41043F208	4935	310120	SH	DEFINED	1, 3, 4	310120	
HANOVER COMPRESSOR CO.	COM	410768105	103	12551	SH	DEFINED	1, 3, 4	12551	
HARLAND (JOHN H.) CO.	COM	412693103	7721	284393	SH	DEFINED	1, 3, 4	284393	
HARLEY-DAVIDSON INC.	COM	412822108	38046	819146	SH	DEFINED	1, 3, 4	819146	
HARMAN INTERNATIONAL	COM	413086109	841	16247	SH	DEFINED	1, 3, 4	16247	
HARMONIC. INC.	COM	413160102	51	29775	SH	DEFINED	1, 3, 4	29775	
HARRAH'S ENTERTAINMENT	COM	413619107	10542	218593	SH	DEFINED	1, 3, 4	218593	
HARRIS CORP.	COM	413875105	621	18605	SH	DEFINED	1, 3, 4	18605	
HARSCO CORP.	COM	415864107	4154	152844	SH	DEFINED	1, 3, 4	152844	
HARTE HANKS INC.	COM	416196103	327	17590	SH	DEFINED	1, 3, 4	17590	
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	5172	126154	SH	DEFINED	1, 3, 4	126154	
HASBRO, INC.	COM	418056107	976	88005	SH	DEFINED	1, 3, 4	88005	
HAVERTY FURNITURE	COM	419596101	1170	93516	SH	DEFINED	1, 3, 4	93516	
HAWAIIAN ELECTRIC INDS	COM	419870100	8600	199504	SH	DEFINED	1, 3, 4	199504	
HEALTH CARE PROPERTIES INVEST,	COM	421915109	1568	36800	SH	DEFINED	1, 3, 4	36800	
HEALTHSOUTH CORP.	COM	421924101	833	201923	SH	DEFINED	1, 3, 4	201923	
HEALTH MANAGEMNT ASSOC.	COM	421933102	26784	1324408	SH	DEFINED	1, 3, 4	1324408	
HEALTHCARE REALTY TRUST, INC.	COM	421946104	8091	260118	SH	DEFINED	1, 3, 4	260118	
HEADWATERS, INC.	COM	42210P102	1635	118200	SH	DEFINED	1, 3, 4	118200	
HEALTH CARE REIT INC.	COM	42217K106	9101	332681	SH	DEFINED	1, 3, 4	332681	
HEALTH NET, INC	COM	42222G108	2295	106873	SH	DEFINED	1, 3, 4	106873	
HEARTLAND EXPRESS, INC.	COM	422347104	6650	354883	SH	DEFINED	1, 3, 4	354883	
HECLA MINING CO.	COM	422704106	2391	669810	SH	DEFINED	1, 3, 4	669810	
HEINZ (H.J.) CO.	COM	423074103	6729	201638	SH	DEFINED	1, 3, 4	201638	
HELIX TECHNOLOGY CORP.	COM	423319102	126	13087	SH	DEFINED	1, 3, 4	13087	
HELMERICH & PAYNE, INC.	COM	423452101	1023	29925	SH	DEFINED	1, 3, 4	29925	
HENRY (JACK) & ASSOCIATES	COM	426281101	215	17291	SH	DEFINED	1, 3, 4	17291	
HERCULES, INC.	COM	427056106	9984	1085198	SH	DEFINED	1, 3, 4	1085198	
HERSHEY FOODS CORP.	COM	427866108	17845	287663	SH	DEFINED	1, 3, 4	287663	
Hewlett Packard Company	COM	428236103	3608	309181	SH	DEFINED	2, 4	298710	10471
HEWLETT-PACKARD CO.	COM	428236103	34196	2930806	SH	DEFINED	1, 3, 4	2930806	
HIBERNIA CORP. - CL A	COM	428656102	33201	1660726	SH	DEFINED	1, 3, 4	1660726	
HILB ROGAL & HAMILTON CO.	COM	431294107	11073	268496	SH	DEFINED	1, 3, 4	268496	
HILLENBRAND INDUSTRIES	COM	431573104	21021	387154	SH	DEFINED	1, 3, 4	387154	
HILTON HOTELS CORP.	COM	432848109	2178	191632	SH	DEFINED	1, 3, 4	191632	
HINES HORTICULTURE, INC.	COM	433245107	1304	423422	SH	DEFINED	1, 3, 4	423422	
HISPANIC BROADCASTING - CL A	COM	43357B104	388	20782	SH	DEFINED	1, 3, 4	20782	
HOLLY CORP	COM	435758305	1885	111002	SH	DEFINED	1, 3, 4	111002	
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	7323	504500	SH	DEFINED	1, 3, 4	504500	
Home Depot Inc	COM	437076102	13515	517804	SH	DEFINED	2, 4	492424	25380
HOME DEPOT, INC.	COM	437076102	66965	2566089	SH	DEFINED	1, 3, 4	2566089	
HOME PROPERTIES OF NY INC	COM	437306103	9194	282852	SH	DEFINED	1, 3, 4	282852	
HON INDUSTRIES, INC.	COM	438092108	286	11267	SH	DEFINED	1, 3, 4	11267	
HONDA MOTOR CO LTD	COM	438128308	294	14868	SH	DEFINED	1, 3, 4	14868	
HONEYWELL INTERNATIONAL, INC.	COM	438516106	15903	734166	SH	DEFINED	1, 3, 4	734166	
HOOPER HOLMES, INC.	COM	439104100	202	32598	SH	DEFINED	1, 3, 4	32598	
HORMEL FOODS CORP.	COM	440452100	582	26543	SH	DEFINED	1, 3, 4	26543	
HOSPITALITY PROPERTIES TR	COM	44106M102	16000	483277	SH	DEFINED	1, 3, 4	483277	
HOST MARRIOTT CORP.	COM	44107P104	1995	214800	SH	DEFINED	1, 3, 4	214800	
HOT TOPIC, INC.	COM	441339108	281	15607	SH	DEFINED	1, 3, 4	15607	
HOTELS.COM	COM	44147T108	4615	91135	SH	DEFINED	1, 3, 4	91135	
HOUSEHOLD INTERNATIONAL, INC.	COM	441815107	9716	343257	SH	DEFINED	1, 3, 4	343257	
HOUSTON EXPLORATION CO.	COM	442120101	9114	292646	SH	DEFINED	1, 3, 4	292646	
HUBBELL, INC. - CL B	COM	443510201	328	11294	SH	DEFINED	1, 3, 4	11294	
HUDSON UNITED BANCORP	COM	444165104	9454	355467	SH	DEFINED	1, 3, 4	355467	
HUGHES SUPPLY, INC.	COM	444482103	3427	117604	SH	DEFINED	1, 3, 4	117604	
HUMANA, INC.	COM	444859102	10296	830416	SH	DEFINED	1, 3, 4	830416	
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	1531	64838	SH	DEFINED	1, 3, 4	64838	
HUNTINGTON BANCSHARES, INC.	COM	446150104	2224	122369	SH	DEFINED	1, 3, 4	122369	
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	207	12652	SH	DEFINED	1, 3, 4	12652	
HYDRIL CO.	COM	448774109	5339	214570	SH	DEFINED	1, 3, 4	214570	
ICN PHARMACEUTICALS, INC.	COM	448924100	141	15815	SH	DEFINED	1, 3, 4	15815	
IDT CORP.	COM	448947101	929	57000	SH	DEFINED	1, 3, 4	57000	
HYPERION SOLUTIONS CORP.	COM	44914M104	3137	170863	SH	DEFINED	1, 3, 4	170863	
HYUNDAI MOTOR CO.	COM	449187707	124	10963	SH	DEFINED	1, 3, 4	10963	
ICU MEDICAL, INC.	COM	44930G107	253	6914	SH	DEFINED	1, 3, 4	6914	
IDEC PHARMACEUTICALS CORP.	COM	449370105	2065	49789	SH	DEFINED	1, 3, 4	49789	

IHOP CORP.	COM	449623107	254	10463	SH	DEFINED 1,3,4	10463	
IMC GLOBAL, INC.	COM	449669100	265	21980	SH	DEFINED 1,3,4	21980	
IMS HEALTH, INC.	COM	449934108	28958	1934614	SH	DEFINED 1,3,4	1934614	
ITC	COM	450318100	504	37780	SH	DEFINED 1,3,4	37780	
ISTAR FINANCIAL, INC.	COM	45031U101	7729	276800	SH	DEFINED 1,3,4	276800	
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	431	23004	SH	DEFINED 1,3,4	23004	
ITT INDUSTRIES, INC.	COM	450911102	10717	171975	SH	DEFINED 1,3,4	171975	
ICICI BANK LTD	COM	45104G104	385	64325	SH	DEFINED 1,3,4	64325	
ICICI Bank Limited Spon ADR	COM	45104G104	1423	237512	SH	DEFINED 2,4	237512	
IDEX LABS.	COM	45167R104	4191	146734	SH	DEFINED 1,3,4	146734	
IDEXX LABS, INC.	COM	45168D104	13333	430881	SH	DEFINED 1,3,4	430881	
IKON OFFICE SOLUTIONS, INC.	COM	451713101	6831	866294	SH	DEFINED 1,3,4	866294	
ILEX ONCOLOGY, INC.	COM	451923106	359	75638	SH	DEFINED 1,3,4	75638	
ILLINOIS TOOL WORKS, INC.	COM	452308109	17584	301520	SH	DEFINED 1,3,4	301520	
IMATION CORP.	COM	45245A107	5934	209514	SH	DEFINED 1,3,4	209514	
IMAGISTICS INTL INC	COM	45247T104	3464	199714	SH	DEFINED 1,3,4	199714	
IMMUCOR, INC.	COM	452526106	1332	82075	SH	DEFINED 1,3,4	82075	
IMPAC MORTGAGE HOLDINGS, INC.	COM	45254P102	4350	390430	SH	DEFINED 1,3,4	390430	
IMMUNOMEDICS, INC.	COM	452907108	2402	400282	SH	DEFINED 1,3,4	400282	
INAMED CORP	COM	453235103	2363	102879	SH	DEFINED 1,3,4	102879	
INCYTE GENOMICS, INC.	COM	45337C102	59	12910	SH	DEFINED 1,3,4	12910	
INDEPENDANCE COMMUNITY BANK	COM	453414104	4680	188596	SH	DEFINED 1,3,4	188596	
INDEPENDENT BANK CORP - MASS.	COM	453836108	1658	83200	SH	DEFINED 1,3,4	83200	
INDYMAC BANCORP, INC.	COM	456607100	7253	376349	SH	DEFINED 1,3,4	376349	
INET TECHNOLOGIES, INC.	COM	45662V105	3188	628517	SH	DEFINED 1,3,4	628517	
INFORMATION HOLDINGS, INC.	COM	456727106	235	10869	SH	DEFINED 1,3,4	10869	
Infosys Technologies Limited	COM	456788108	1095	20200	SH	DEFINED 2,4	20200	
INFORMATION RESOURCES, INC.	COM	456905108	54	14736	SH	DEFINED 1,3,4	14736	
INGRAM MICRO, INC.	COM	457153104	2530	190080	SH	DEFINED 1,3,4	190080	
INHALE THERAPEUTIC SYSTEMS	COM	457191104	1731	343500	SH	DEFINED 1,3,4	343500	
INPUT/OUTPUT, INC.	COM	457652105	121	25566	SH	DEFINED 1,3,4	25566	
INSIGHT ENTERPRISES, INC.	COM	45765U103	234	23027	SH	DEFINED 1,3,4	23027	
INSITUFORM TECNOL, INC. - CI A	COM	457667103	190	13266	SH	DEFINED 1,3,4	13266	
INTEGRATED DEVICE TECH, INC.	COM	458118106	237	22802	SH	DEFINED 1,3,4	22802	
INTEGRATED CIRCUIT SYSTEMS, IN	COM	45811K208	835	53130	SH	DEFINED 1,3,4	53130	
Intel Corporation	COM	458140100	27514	1980814	SH	DEFINED 2,4	1889897	90917
INTEL CORP.	COM	458140100	81072	5836347	SH	DEFINED 1,3,4	5836347	
INTER-TEL, INC.- SER A	COM	458372109	1471	72297	SH	DEFINED 1,3,4	72297	
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1211	467225	SH	DEFINED 1,3,4	467225	
INTERFACE, INC.- CI A	COM	458665106	101	25621	SH	DEFINED 1,3,4	25621	
INTERMET CORP.	COM	45881K104	63	12705	SH	DEFINED 1,3,4	12705	
International Business Machine	COM	459200101	27359	468555	SH	DEFINED 2,4	448164	20391
INTERNATIONAL BUSINESS MACHINE	COM	459200101	74916	1283102	SH	DEFINED 1,3,4	1283102	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	16011	502751	SH	DEFINED 1,3,4	502751	
INTL GAME TECHNOLOGY	COM	459902102	46678	675130	SH	DEFINED 1,3,4	675130	
INTERNATIONAL PAPER CO.	COM	460146103	10988	328979	SH	DEFINED 1,3,4	328979	
INTL RECTIFIER CORP.	COM	460254105	189	12148	SH	DEFINED 1,3,4	12148	
INT'L SPEEDWAY CORP.	COM	460335201	403	10167	SH	DEFINED 1,3,4	10167	
INTERNET PICTURES CORP.	COM	46059S200	160	119149	SH	DEFINED 1,3,4	119149	
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	640	52182	SH	DEFINED 1,3,4	52182	
INTERPUBLIC GROUP OF COS., INC	COM	460690100	6276	396111	SH	DEFINED 1,3,4	396111	
INTERSIL CORP.	COM	46069S109	1381	106538	SH	DEFINED 1,3,4	106538	
INTERSTATE BAKERIES CP.	COM	46072H108	8934	336461	SH	DEFINED 1,3,4	336461	
INTUIT INC.	COM	461202103	29711	652421	SH	DEFINED 1,3,4	652421	
INVACARE CORP.	COM	461203101	532	15456	SH	DEFINED 1,3,4	15456	
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	533	18144	SH	DEFINED 1,3,4	18144	
INVITROGEN CORP.	COM	46185R100	1315	38590	SH	DEFINED 1,3,4	38590	
INVESTORS FINANCIAL SCVS CP	COM	461915100	1045	38645	SH	DEFINED 1,3,4	38645	
IOMEGA CORP.	COM	462030305	3698	345938	SH	DEFINED 1,3,4	345938	
IONICS, INC.	COM	462218108	211	8760	SH	DEFINED 1,3,4	8760	
ISHARES MSCI Taiwan Index Fund	COM	464286731	1273	169735	SH	DEFINED 2,4	169735	
ISHARES MSCI TAIWAN INDEX FD.	COM	464286731	1298	169735	SH	DEFINED 1,3,4	169735	
ISHARES MSCI JAPAN INDEX FUND	COM	464286848	82	11100	SH	DEFINED 1,3,4	11100	
ISHARES S&P 500 INDEX FUND	COM	464287200	620	7593	SH	DEFINED 1,3,4	7593	
ISHARES MSCI EAFE INDEX FUND	COM	464287465	628	6600	SH	DEFINED 1,3,4	6600	
ISHARES TRUST - S&P MIDCAP 400	COM	464287507	14920	183740	SH	DEFINED 1,3,4	183740	
ISHARES RUSSELL 2000 VALUE	COM	464287630	4218	39460	SH	DEFINED 1,3,4	39460	
ISHARES TRUST - RUSSELL 2000	COM	464287655	19154	266870	SH	DEFINED 1,3,4	266870	
ISHARES TRUST-S&P SM-CAP 600	COM	464287804	26404	283740	SH	DEFINED 1,3,4	283740	
ISHARES S&P SMALLCAP 600/VAL	COM	464287879	2347	33860	SH	DEFINED 1,3,4	33860	
ISLE OF CAPRI CASINOS	COM	464592104	1504	90100	SH	DEFINED 1,3,4	90100	
ITRON, INC.	COM	465741106	1492	81267	SH	DEFINED 1,3,4	81267	
IVAX CORP.	COM	465823102	458	37194	SH	DEFINED 1,3,4	37194	
JDN REALTY CORP.	COM	465917102	4413	365138	SH	DEFINED 1,3,4	365138	
J & J SNACK FOODS CORP.	COM	466032109	1315	35671	SH	DEFINED 1,3,4	35671	
JDS UNIPHASE CORP.	COM	46612J101	1348	693774	SH	DEFINED 1,3,4	693774	
JDA SOFTWARE GROUP, INC.	COM	46612K108	1845	264005	SH	DEFINED 1,3,4	264005	
JLG INDUSTRIES INC.	COM	466210101	1276	158319	SH	DEFINED 1,3,4	158319	
JP MORGAN CHASE & CO.	COM	46625H100	27748	1460898	SH	DEFINED 1,3,4	1460898	
J2 GLOBAL COMMUNICATIONS, INC.	COM	46626E209	1014	51000	SH	DEFINED 1,3,4	51000	
JABIL CIRCUIT INC.	COM	466313103	6190	418949	SH	DEFINED 1,3,4	418949	
JACK IN THE BOX, INC.	COM	466367109	445	19513	SH	DEFINED 1,3,4	19513	
JACOBS ENGINEERING GROUP	COM	469814107	321	10398	SH	DEFINED 1,3,4	10398	
JAKKS PACIFIC INC.	COM	47012E110	128	11762	SH	DEFINED 1,3,4	11762	
JEFFERIES GROUP, INC.	COM	472319102	7394	193854	SH	DEFINED 1,3,4	193854	
JEFFERSON-PILOT CORP.	COM	475070108	4033	100590	SH	DEFINED 1,3,4	100590	
JO-ANN STORES, INC. CLASS A	COM	47758P109	1611	57509	SH	DEFINED 1,3,4	57509	
JOHN NUVEEN CO.	COM	478035108	8037	353300	SH	DEFINED 1,3,4	353300	
Johnson & Johnson	COM	478160104	36070	666978	SH	DEFINED 2,4	634715	32263
JOHNSON & JOHNSON	COM	478160104	203064	3755013	SH	DEFINED 1,3,4	3755013	
JOHNSON CONTROLS, INC.	COM	478366107	24255	315771	SH	DEFINED 1,3,4	315771	
JONES APPAREL GROUP INC	COM	480074103	4726	153932	SH	DEFINED 1,3,4	153932	
KLA-TENCOR CORP.	COM	482480100	6620	236697	SH	DEFINED 1,3,4	236697	
KPMG CONSULTING, INC.	COM	48265R109	862	133130	SH	DEFINED 1,3,4	133130	
KT CORPORATION	COM	48268K101	32915	1483581	SH	DEFINED 1,3,4	1483581	
KT Corporation -SP ADR	COM	48268K101	1283	57850	SH	DEFINED 2,4	57850	
KAMAN CORP. CLASS A	COM	483548103	136	11248	SH	DEFINED 1,3,4	11248	
KANSAS CITY SOUTHERN	COM	485170302	4748	383150	SH	DEFINED 1,3,4	383150	
KAYDON CORP.	COM	486587108	1444	71976	SH	DEFINED 1,3,4	71976	
KEANE, INC.	COM	486665102	100	14452	SH	DEFINED 1,3,4	14452	

KB HOME		48666K109	4540	93017 SH	DEFINED 1,3,4	93017	
KELLOGG CO.	COM	487836108	12459	374786 SH	DEFINED 1,3,4	374786	
KELLWOOD CO.	COM	488044108	288	12658 SH	DEFINED 1,3,4	12658	
KEMET CORP.	COM	488360108	139	16470 SH	DEFINED 1,3,4	16470	
KENNAMETAL, INC.	COM	489170100	211	6585 SH	DEFINED 1,3,4	6585	
KERR-MCGEE CORP.	COM	492386107	2215	51153 SH	DEFINED 1,3,4	51153	
KEYCORP	COM	493267108	5428	217446 SH	DEFINED 1,3,4	217446	
KEYSPAN CORP.	COM	49337W100	2403	71763 SH	DEFINED 1,3,4	71763	
KEYSTONE PROPERTY TRUST	COM	493596100	1703	102360 SH	DEFINED 1,3,4	102360	
KILROY REALTY CORP.	COM	49427F108	2517	106204 SH	DEFINED 1,3,4	106204	
KIMBERLY-CLARK CORP.	COM	494368103	22707	400834 SH	DEFINED 1,3,4	400834	
KIMCO REALTY CORP.	COM	49446R109	22396	720050 SH	DEFINED 1,3,4	720050	
KINDER MORGAN, INC.	COM	49455P101	2455	69283 SH	DEFINED 1,3,4	69283	
KING PHARMACEUTICALS, INC.	COM	495582108	4783	263145 SH	DEFINED 1,3,4	263145	
KIRBY CORP.	COM	497266106	2022	89420 SH	DEFINED 1,3,4	89420	
KNIGHT-RIDDER, INC.	COM	499040103	12145	215258 SH	DEFINED 1,3,4	215258	
KNIGHT TRADING SOURCE INC.	COM	499063105	146	38500 SH	DEFINED 1,3,4	38500	
KOGER EQUITY, INC.	COM	500228101	2187	129502 SH	DEFINED 1,3,4	129502	
KOHL'S CORP.	COM	500255104	63222	1039758 SH	DEFINED 1,3,4	1039758	
KONINKLIJKE PHILIPS ELEC.	COM	500472303	245	16777 SH	DEFINED 1,3,4	16777	
KOOKMIN BANK	COM	50049M109	1030	29047 SH	DEFINED 1,3,4	29047	
Kookmin Bank - Spons ADR	COM	50049M109	16865	476006 SH	DEFINED 2,4	461483	14523
KOPIN CORP	COM	500600101	116	34667 SH	DEFINED 1,3,4	34667	
KOREA ELECTRIC POWER	COM	500631106	3413	365900 SH	DEFINED 1,3,4	365900	
KOREA TOBACCO & GINEN 144A	COM	50064G102	2294	326261 SH	DEFINED 1,3,4	326261	
KRAFT FOODS INC	COM	50075N104	354	9700 SH	DEFINED 1,3,4	9700	
KRISPY KREME DOUGHNUTS, INC.	COM	501014104	695	22219 SH	DEFINED 1,3,4	22219	
KROGER CO., THE	COM	501044101	9266	657053 SH	DEFINED 1,3,4	657053	
KROLL, INC.	COM	501049100	1723	86701 SH	DEFINED 1,3,4	86701	
KRONOS INC.	COM	501052104	1056	42863 SH	DEFINED 1,3,4	42863	
KULICKE & SOFFA	COM	501242101	72	24690 SH	DEFINED 1,3,4	24690	
LSI LOGIC CORP.	COM	502161102	13111	2065611 SH	DEFINED 1,3,4	2065611	
L-3 COMMUNICATIONS HOLDINGS IN	COM	502424104	9411	178435 SH	DEFINED 1,3,4	178435	
LA-Z-BOY, INC.	COM	505336107	3365	145158 SH	DEFINED 1,3,4	145158	
LABOR READY, INC.	COM	505401208	130	20673 SH	DEFINED 1,3,4	20673	
LABORATORY CORP. OF AMERICA HO	COM	50540R409	512	15143 SH	DEFINED 1,3,4	15143	
Laboratory Corp of America Hol	COM	50540R409	16240	480744 SH	DEFINED 2,4	457117	23627
LABRANCHE & CO., INC.	COM	505447102	229	11276 SH	DEFINED 1,3,4	11276	
LACLEDE GROUP INC.	COM	505597104	226	9470 SH	DEFINED 1,3,4	9470	
LAM RESEARCH CORP.	COM	512807108	284	32157 SH	DEFINED 1,3,4	32157	
LAMAR ADVERTISING CO.	COM	512815101	479	15710 SH	DEFINED 1,3,4	15710	
LANCASTER COLONY CORP.	COM	513847103	294	6998 SH	DEFINED 1,3,4	6998	
LANCE, INC.	COM	514606102	184	14530 SH	DEFINED 1,3,4	14530	
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	305	9252 SH	DEFINED 1,3,4	9252	
LANDRY'S RESTAURANTS	COM	51508L103	4010	177519 SH	DEFINED 1,3,4	177519	
LANDSTAR SYSTEM, INC.	COM	515098101	395	8075 SH	DEFINED 1,3,4	8075	
LATTICE SEMICONDUCTOR CORP.	COM	518415104	131	20974 SH	DEFINED 1,3,4	20974	
LEAR CORP.	COM	521865105	9083	218110 SH	DEFINED 1,3,4	218110	
LEE ENTERPRISES	COM	523768109	279	8467 SH	DEFINED 1,3,4	8467	
LEGATO SYSTEMS INC.	COM	524651106	59	21961 SH	DEFINED 1,3,4	21961	
LEGGETT & PLATT, INC.	COM	524660107	5560	281050 SH	DEFINED 1,3,4	281050	
LEGG MASON, INC.	COM	524901105	2388	56222 SH	DEFINED 1,3,4	56222	
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	12204	248784 SH	DEFINED 1,3,4	248784	
LENNAR CORP.	COM	526057104	18210	326380 SH	DEFINED 1,3,4	326380	
LENNOX INTERNATIONAL, INC.	COM	526107107	8790	664443 SH	DEFINED 1,3,4	664443	
LEUCADIA NATIONAL CORP	COM	527288104	2952	86780 SH	DEFINED 1,3,4	86780	
LEVEL 3 COMMUNICATIONS	COM	52729N100	5318	1366475 SH	DEFINED 1,3,4	1366475	
LEXMARK INTERNATIONAL, INC., C	COM	529771107	4751	101044 SH	DEFINED 1,3,4	101044	
LIBBEY, INC.	COM	529898108	1012	31745 SH	DEFINED 1,3,4	31745	
LIBERTY PROPERTY TRUST	COM	531172104	1862	60000 SH	DEFINED 1,3,4	60000	
LIFEPPOINT HOSPITALS, INC.	COM	53219L109	3931	126025 SH	DEFINED 1,3,4	126025	
LIGAND PHARMACEUTICALS, INC.	COM	53220K207	2699	397000 SH	DEFINED 1,3,4	397000	
LILLY (ELI) & CO.	COM	532457108	48365	873872 SH	DEFINED 1,3,4	873872	
LIMITED BRANDS, INC.	COM	532716107	6629	461938 SH	DEFINED 1,3,4	461938	
LINCARE HOLDINGS, INC.	COM	532791100	629	20326 SH	DEFINED 1,3,4	20326	
LINCOLN NATIONAL CORP.	COM	534187109	6222	203680 SH	DEFINED 1,3,4	203680	
LINEAR TECHNOLOGIES CORP.	COM	535678106	28543	1377432 SH	DEFINED 1,3,4	1377432	
LINENS N THINGS, INC.	COM	535679104	2653	144423 SH	DEFINED 1,3,4	144423	
LIZ CLAIBORNE, INC.	COM	539320101	10200	409227 SH	DEFINED 1,3,4	409227	
LOCAL FINANCIAL CORP.	COM	539553107	4119	298530 SH	DEFINED 1,3,4	298530	
LOCKHEED MARTIN CORP.	COM	539830109	43505	672740 SH	DEFINED 1,3,4	672740	
LOEWS CORP.	COM	540424108	4188	97646 SH	DEFINED 1,3,4	97646	
LONE STAR STEAKHOUSE SALOON	COM	542307103	4197	200024 SH	DEFINED 1,3,4	200024	
LONE STAR TECHNOLOGIES, INC	COM	542312103	167	14274 SH	DEFINED 1,3,4	14274	
LOUISIANA PACIFIC CORP.	COM	546347105	3994	618842 SH	DEFINED 1,3,4	618842	
LOWE'S COMPANIES, INC.	COM	548661107	23637	571064 SH	DEFINED 1,3,4	571064	
LUBRIZOL CORP.	COM	549271104	10855	383983 SH	DEFINED 1,3,4	383983	
LUBYS, INC.	COM	549282101	55	11243 SH	DEFINED 1,3,4	11243	
LUCENT TECHNOLOGIES, INC.	COM	549463107	1326	1758117 SH	DEFINED 1,3,4	1758117	
LYONDELL CHEMICAL CO.	COM	552078107	370	30558 SH	DEFINED 1,3,4	30558	
M & T BANK CORPORATION	COM	55261F104	15460	196157 SH	DEFINED 1,3,4	196157	
MAF BANCORP INC.	COM	55261R108	2580	83686 SH	DEFINED 1,3,4	83686	
MBIA, INC.	COM	55262C100	6932	173461 SH	DEFINED 1,3,4	173461	
MBNA CORP.	COM	55262L100	20688	1125743 SH	DEFINED 1,3,4	1125743	
MDC HOLDINGS, INC.	COM	552676108	473	13345 SH	DEFINED 1,3,4	13345	
MDU RESOURCES GROUP, INC.	COM	552690109	312	13658 SH	DEFINED 1,3,4	13658	
MFA MORTGAGE INVESTMENTS, INC.	COM	55272X102	2939	362820 SH	DEFINED 1,3,4	362820	
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	10579	259227 SH	DEFINED 1,3,4	259227	
MGI PHARMA, INC.	COM	552880106	87	12568 SH	DEFINED 1,3,4	12568	
MGM MIRAGE, INC.	COM	552953101	11784	315830 SH	DEFINED 1,3,4	315830	
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	4186	132882 SH	DEFINED 1,3,4	132882	
MKS INSTRUMENTS, INC.	COM	55306N104	1236	112909 SH	DEFINED 1,3,4	112909	
MPS GROUP, INC.	COM	553409103	112	19615 SH	DEFINED 1,3,4	19615	
MRO SOFTWARE, INC.	COM	55347W105	104	12163 SH	DEFINED 1,3,4	12163	
MTC TECHNOLOGIES, INC.	COM	55377A106	2136	98680 SH	DEFINED 1,3,4	98680	
MACDERMID, INC.	COM	554273102	919	46139 SH	DEFINED 1,3,4	46139	
MACERICH CO.	COM	554382101	13884	448272 SH	DEFINED 1,3,4	448272	
MACK-CALI REALTY CORP.	COM	554489104	19301	600700 SH	DEFINED 1,3,4	600700	
MACROMEDIA, INC.	COM	556100105	88	11431 SH	DEFINED 1,3,4	11431	
MAGELLAN HEALTH SERVICES	COM	559079108	61	238979 SH	DEFINED 1,3,4	238979	

MAGMA DESIGN AUTOMATION	COM	559181102	1032	115960	SH	DEFINED 1,3,4	115960	
Magna International Inc - Clas	COM	559222401	12296	218085	SH	DEFINED 2,4	207342	10743
MAGNA INTERNATIONAL-CL A	COM	559222401	305	5409	SH	DEFINED 1,3,4	5409	
MAGNETEK, INC.	COM	559424106	33	11286	SH	DEFINED 1,3,4	11286	
MANDALAY RESORT GROUP	COM	562567107	439	13074	SH	DEFINED 1,3,4	13074	
MANHATTAN ASSOCIATES, INC.	COM	562750109	758	55984	SH	DEFINED 1,3,4	55984	
MANITOWOC CO.	COM	563571108	4349	159173	SH	DEFINED 1,3,4	159173	
MANOR CARE, INC.	COM	564055101	1126	49922	SH	DEFINED 1,3,4	49922	
MANPOWER, INC. WI	COM	56418H100	847	28943	SH	DEFINED 1,3,4	28943	
MANTECH INTERNATIONAL CORP.	COM	564563104	2067	88170	SH	DEFINED 1,3,4	88170	
MANUFACTURED HOMES	COM	564682102	3204	100440	SH	DEFINED 1,3,4	100440	
MARATHON OIL CORP.	COM	565849106	13541	596954	SH	DEFINED 1,3,4	596954	
MARCUS CORP.	COM	566330106	191	14641	SH	DEFINED 1,3,4	14641	
MARSH & MCLENNAN CO.	COM	571748102	19085	458416	SH	DEFINED 1,3,4	458416	
MARSHALL & IISLEY CORP.	COM	571834100	19491	698977	SH	DEFINED 1,3,4	698977	
MARRIOTT INTERNATIONAL, INC.	COM	571903202	19181	661478	SH	DEFINED 1,3,4	661478	
MARTIN MARIETTA MATERIALS	COM	573284106	304	9332	SH	DEFINED 1,3,4	9332	
MASCO CORP.	COM	574599106	5329	272610	SH	DEFINED 1,3,4	272610	
MASSEY ENERGY CO,	COM	576206106	241	37424	SH	DEFINED 1,3,4	37424	
MATTEL, INC.	COM	577081102	23137	1284864	SH	DEFINED 1,3,4	1284864	
MAXTOR CORP	COM	577729205	486	186070	SH	DEFINED 1,3,4	186070	
MAXIM INTEGRATED PRODUCTS	COM	57772K101	27020	1091362	SH	DEFINED 1,3,4	1091362	
Maxim Integrated Products	COM	57772K101	10833	437519	SH	DEFINED 2,4	417202	20317
MAY DEPARTMENT STORES CO.	COM	577778103	7274	319361	SH	DEFINED 1,3,4	319361	
MAVERICK TUBE CORP	COM	577914104	181	20413	SH	DEFINED 1,3,4	20413	
MAXIMUS, INC.	COM	577933104	240	10812	SH	DEFINED 1,3,4	10812	
MAYTAG CORP.	COM	578592107	2668	115325	SH	DEFINED 1,3,4	115325	
MCCORMICK & CO.	COM	579780206	12269	538137	SH	DEFINED 1,3,4	538137	
MCDATA CORPORATION-A	COM	580031201	1070	196530	SH	DEFINED 1,3,4	196530	
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	189	32135	SH	DEFINED 1,3,4	32135	
MCDONALD'S CORP.	COM	580135101	30427	1722998	SH	DEFINED 1,3,4	1722998	
MCGRAW-HILL, INC.	COM	580645109	18242	298068	SH	DEFINED 1,3,4	298068	
MCKESSON CORP.	COM	581550103	11479	405229	SH	DEFINED 1,3,4	405229	
MEADWESTVACO CORP.	COM	583334107	1954	101610	SH	DEFINED 1,3,4	101610	
MEDAREX, INC.	COM	583916101	456	135890	SH	DEFINED 1,3,4	135890	
MEDIA GENERAL - CLASS A	COM	584404107	224	4428	SH	DEFINED 1,3,4	4428	
MEDICIS PHARMACEUTICAL-CL A	COM	584690309	3839	93865	SH	DEFINED 1,3,4	93865	
MEDIMMUNE, INC.	COM	584699102	4648	222748	SH	DEFINED 1,3,4	222748	
MEDTRONIC, INC.	COM	585055106	108245	2569857	SH	DEFINED 1,3,4	2569857	
MELLON FINANCIAL CORP.	COM	58551A108	11569	446466	SH	DEFINED 1,3,4	446466	
MENS WEARHOUSE, INC., (THE)	COM	587118100	311	21246	SH	DEFINED 1,3,4	21246	
MENTOR CORP.	COM	587188103	4145	129994	SH	DEFINED 1,3,4	129994	
MENTOR GRAPHICS CORP.	COM	587200106	60	12625	SH	DEFINED 1,3,4	12625	
MERCANTILE BANKSHARES CORP.	COM	587405101	509	13324	SH	DEFINED 1,3,4	13324	
MERCK & CO., INC.	COM	589331107	79328	1735364	SH	DEFINED 1,3,4	1735364	
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	253	10788	SH	DEFINED 1,3,4	10788	
MERCURY INTERACTIVE CORP.	COM	589405109	1932	113064	SH	DEFINED 1,3,4	113064	
MEREDITH CORP.	COM	589433101	1089	25269	SH	DEFINED 1,3,4	25269	
MERIDIAN MEDICAL TECHNOLOGIES,	COM	589658103	352	9800	SH	DEFINED 1,3,4	9800	
MERIX CORP	COM	590049102	1104	135400	SH	DEFINED 1,3,4	135400	
MERRILL LYNCH & CO., INC.	COM	590188108	44534	1351776	SH	DEFINED 1,3,4	1351776	
MESA AIR GROUP, INC.	COM	590479101	62	16243	SH	DEFINED 1,3,4	16243	
METHODE ELECTRONICS - CL A	COM	591520200	4971	541893	SH	DEFINED 1,3,4	541893	
METLIFE, INC.	COM	59156R108	22841	1003540	SH	DEFINED 1,3,4	1003540	
METRIS COMPANIES, INC.	COM	591598107	24	11078	SH	DEFINED 1,3,4	11078	
METRO ONE COMMUNICATIONS	COM	59163F105	337	39920	SH	DEFINED 1,3,4	39920	
METTLER-TOLEDO INTL	COM	592688105	3159	121560	SH	DEFINED 1,3,4	121560	
MICHAELS STORES, INC.	COM	594087108	12541	274377	SH	DEFINED 1,3,4	274377	
MICREL, INC.	COM	594793101	136	22721	SH	DEFINED 1,3,4	22721	
MICROS SYSTEMS, INC.	COM	594901100	2940	126692	SH	DEFINED 1,3,4	126692	
MICROSOFT CORP.	COM	594918104	221528	5070411	SH	DEFINED 1,3,4	5070411	
Microsoft Corp	COM	594918104	53250	1217411	SH	DEFINED 2,4	1164106	53305
MICROCHIP TECHNOLOGY, INC.	COM	595017104	2713	132759	SH	DEFINED 1,3,4	132759	
MICRON TECHNOLOGY	COM	595112103	3799	307657	SH	DEFINED 1,3,4	307657	
Micron Technology Inc	COM	595112103	293	23679	SH	DEFINED 2,4	23679	
MICROSEMI CORP	COM	595137100	79	14434	SH	DEFINED 1,3,4	14434	
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	1122	31045	SH	DEFINED 1,3,4	31045	
S & P 400 MIDCAP DEP REC	COM	595635103	55358	744590	SH	DEFINED 1,3,4	744590	
MIDWAY GAMES, INC.	COM	598148104	125	23203	SH	DEFINED 1,3,4	23203	
MILACRON, INC.	COM	598709103	75	16970	SH	DEFINED 1,3,4	16970	
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	505	54376	SH	DEFINED 1,3,4	54376	
MILLER (HERMAN), INC.	COM	600544100	259	14506	SH	DEFINED 1,3,4	14506	
MILLIPORE CORP.	COM	601073109	778	24650	SH	DEFINED 1,3,4	24650	
MILLS CORP.	COM	601148109	1314	44300	SH	DEFINED 1,3,4	44300	
MIRANT CORPORATION	COM	604675108	441	204080	SH	DEFINED 1,3,4	204080	
MOHAWK INDUSTRIES, INC.	COM	608190104	632	12778	SH	DEFINED 1,3,4	12778	
MOLEX, INC.	COM	608554101	2322	98700	SH	DEFINED 1,3,4	98700	
MONACO COACH CORP.	COM	60886R103	291	14411	SH	DEFINED 1,3,4	14411	
MONSANTO	COM	61166W101	2800	183012	SH	DEFINED 1,3,4	183012	
MONY GROUP INC.	COM	615337102	2825	114519	SH	DEFINED 1,3,4	114519	
MOODY'S CORP.	COM	615369105	4840	99856	SH	DEFINED 1,3,4	99856	
MOOG INC	COM	615394202	4650	164674	SH	DEFINED 1,3,4	164674	
MORGAN STANLEY	COM	617446448	34797	1026851	SH	DEFINED 1,3,4	1026851	
MOTHERS WORK, INC.	COM	619903107	1084	28500	SH	DEFINED 1,3,4	28500	
MOTOROLA, INC.	COM	620076109	32642	3207019	SH	DEFINED 1,3,4	3207019	
MOVIE GALLERY, INC.	COM	624581104	5401	359750	SH	DEFINED 1,3,4	359750	
MUELLER INDUSTRIES	COM	624756102	3760	145161	SH	DEFINED 1,3,4	145161	
MULTIMEDIA GAMES, INC.	COM	625453105	730	37050	SH	DEFINED 1,3,4	37050	
MURPHY OIL CORP.	COM	626717102	792	9659	SH	DEFINED 1,3,4	9659	
MYERS INDUSTRIES, INC.	COM	628464109	188	15059	SH	DEFINED 1,3,4	15059	
MYLAN LABORATORIES, INC.	COM	628530107	17917	547437	SH	DEFINED 1,3,4	547437	
NBTY, INC.	COM	628782104	3513	270893	SH	DEFINED 1,3,4	270893	
NCR CORP.	COM	62886E112	3652	184549	SH	DEFINED 1,3,4	184549	
NVR, INC.	COM	62944T105	2951	9847	SH	DEFINED 1,3,4	9847	
NACCO INDUSTRIES, INC.	COM	629579103	692	17393	SH	DEFINED 1,3,4	17393	
NASDAQ 100 INDEX TRACKING STOC	COM	631100104	319	15375	SH	DEFINED 1,3,4	15375	
NASH FINCH CO.	COM	631158102	2886	212452	SH	DEFINED 1,3,4	212452	
NATIONAL CITY CORP.	COM	635405103	25488	893380	SH	DEFINED 1,3,4	893380	
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	988	39425	SH	DEFINED 1,3,4	39425	
NATIONAL FUEL GAS CO.	COM	636180101	304	15322	SH	DEFINED 1,3,4	15322	

NATIONAL GRIG GRP	COM	636274102	2047	57545	SH	DEFINED 1,3,4	57545
NATIONAL INSTRUMENTS CORP.	COM	636518102	216	9851	SH	DEFINED 1,3,4	9851
NATIONAL-OILWELL, INC.	COM	637071101	10137	523107	SH	DEFINED 1,3,4	523107
NATIONAL PENN BANCSHARES, INC.	COM	637138108	1670	59650	SH	DEFINED 1,3,4	59650
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	1762	148138	SH	DEFINED 1,3,4	148138
NATIONWIDE FINANCIAL SERV-A	COM	638612101	4776	178930	SH	DEFINED 1,3,4	178930
NATIONWIDE HEALTH PPTYS, INC.	COM	638620104	1840	107935	SH	DEFINED 1,3,4	107935
NAUTICA ENTERPRISES INC.	COM	639089101	176	16852	SH	DEFINED 1,3,4	16852
NAUTILUS GROUP, INC.	COM	63910B102	1767	90530	SH	DEFINED 1,3,4	90530
NAVISTAR INTERNATIONAL CORP.	COM	63934E112	661	30816	SH	DEFINED 1,3,4	30816
NAVIGANT INTERNATIONAL, INC.	COM	63935R108	875	83410	SH	DEFINED 1,3,4	83410
NDCHEALTH CORP.	COM	639480102	269	17336	SH	DEFINED 1,3,4	17336
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	240	9172	SH	DEFINED 1,3,4	9172
NETWORK ASSOCIATES INC.	COM	640938106	1008	94924	SH	DEFINED 1,3,4	94924
NESTLE SA	COM	641069406	490	8983	SH	DEFINED 1,3,4	8983
NETEGRITY, INC.	COM	64110P107	33	17107	SH	DEFINED 1,3,4	17107
NETSOLVE INC.	COM	64115J106	906	126283	SH	DEFINED 1,3,4	126283
NETIQ CORP.	COM	64115P102	6371	439543	SH	DEFINED 1,3,4	439543
NETSCOUT SYSTEMS, INC	COM	64115T104	1109	302748	SH	DEFINED 1,3,4	302748
NETSCREEN TECHNOLOGIES, INC.	COM	64117V107	1358	124980	SH	DEFINED 1,3,4	124980
NETWORK EQUIPMENT TECH, INC.	COM	641208103	40	11205	SH	DEFINED 1,3,4	11205
NETWORK APPLIANCE, INC.	COM	64120L104	2503	341903	SH	DEFINED 1,3,4	341903
NEUBERGER BERMAN, INC.	COM	641234109	379	14058	SH	DEFINED 1,3,4	14058
NEUROCRINEBIOSCIENCES, INC.	COM	64125C109	356	8670	SH	DEFINED 1,3,4	8670
NEW CENTURY FINANCIAL CORP.	COM	64352D101	8472	362074	SH	DEFINED 1,3,4	362074
NEW JERSEY RESOURCES	COM	646025106	4688	142573	SH	DEFINED 1,3,4	142573
NEW PLAN EXCEL REALTY TRUST	COM	648053106	342	18519	SH	DEFINED 1,3,4	18519
NEW YORK COMMUNITY BANCORP	COM	649445103	578	20550	SH	DEFINED 1,3,4	20550
NEW YORK TIMES CO.	COM	650111107	3511	77361	SH	DEFINED 1,3,4	77361
NEWELL RUBBERMAID, INC.	COM	651229106	18494	598986	SH	DEFINED 1,3,4	598986
NEWFIELD EXPLORATION CO.	COM	651290108	17623	524728	SH	DEFINED 1,3,4	524728
NEWMONT MINING CORP. (HOLDING	COM	651639106	24769	900336	SH	DEFINED 1,3,4	900336
NEWS CORP LTD.	COM	652487703	27130	1409605	SH	DEFINED 1,3,4	1409605
NEWTEK CAPITAL, INC.	COM	652526104	990	299818	SH	OTHER 1,3,4	299818
NEXTEL COMMS	COM	65332V103	5050	668894	SH	DEFINED 1,3,4	668894
NICOR, INC.	COM	654086107	627	22416	SH	DEFINED 1,3,4	22416
NIKE, INC.	COM	654106103	10182	235844	SH	DEFINED 1,3,4	235844
99 CENTS ONLY STORES	COM	65440K106	278	13409	SH	DEFINED 1,3,4	13409
NISOURCE, INC.	COM	65473P105	5626	325881	SH	DEFINED 1,3,4	325881
NISOURCE, INC.	COM	65473P600	53	29063	SH	DEFINED 1,3,4	29063
NISSAN MOTOR CO LTD	COM	654744408	273	18590	SH	DEFINED 1,3,4	18590
NOKIA CORP.	COM	654902204	15414	1162750	SH	DEFINED 1,3,4	1162750
NOBLE ENERGY, INC.	COM	655044105	373	10951	SH	DEFINED 1,3,4	10951
NOMURA HOLDINGS, INC.	COM	65535H208	239	18500	SH	DEFINED 1,3,4	18500
NORDSTROM, INC.	COM	655664100	1229	68638	SH	DEFINED 1,3,4	68638
NORFOLK SOUTHERN CORP.	COM	655844108	31057	1538387	SH	DEFINED 1,3,4	1538387
NORTEK, INC.	COM	656559101	2109	48750	SH	DEFINED 1,3,4	48750
NORTH FORK BANCORPORATION, INC	COM	659424105	32525	859562	SH	DEFINED 1,3,4	859562
NORTHEAST UTILITIES	COM	664397106	448	26113	SH	DEFINED 1,3,4	26113
NORTHERN TRUST CORP.	COM	665859104	8723	231286	SH	DEFINED 1,3,4	231286
NORTHROP GRUMMAN CORP.	COM	666807102	30905	249161	SH	DEFINED 1,3,4	249161
NORTHWEST NATURAL GAS CO.	COM	667655104	9193	313278	SH	DEFINED 1,3,4	313278
NORTHWESTERN CORP.	COM	668074107	130	13669	SH	DEFINED 1,3,4	13669
NOVARTIS AG	COM	66987V109	339	8494	SH	DEFINED 1,3,4	8494
NOVELL, INC.	COM	670006105	378	184861	SH	DEFINED 1,3,4	184861
NOVELLUS SYSTEMS INC.	COM	670008101	2007	96514	SH	DEFINED 1,3,4	96514
NOVEN PHARMACEUTICALS, INC.	COM	670009109	7271	594034	SH	DEFINED 1,3,4	594034
NU SKIN ENTERPRISES INC-A	COM	67018T105	2283	187100	SH	DEFINED 1,3,4	187100
NSTAR	COM	67019E111	400	10138	SH	DEFINED 1,3,4	10138
NUCOR CORP.	COM	670346105	11244	296695	SH	DEFINED 1,3,4	296695
NVIDIA CORP.	COM	670666104	663	77500	SH	DEFINED 1,3,4	77500
NYFIX, INC.	COM	670712108	59	15377	SH	DEFINED 1,3,4	15377
OGE ENERGY, CORP.	COM	670837103	253	14940	SH	DEFINED 1,3,4	14940
OM GROUP, INC.	COM	670872100	4863	113668	SH	DEFINED 1,3,4	113668
OSI PHARMACEUTICALS, INC.	COM	671040103	728	42950	SH	DEFINED 1,3,4	42950
OSI SYSTEMS, INC.	COM	671044105	4338	250680	SH	DEFINED 1,3,4	250680
OAK TECHNOLOGY, INC.	COM	671802106	1506	473425	SH	DEFINED 1,3,4	473425
OCCIDENTAL PETROLEUM CORP.	COM	674599105	36233	1276676	SH	DEFINED 1,3,4	1276676
OCEAN ENERGY, INC.	COM	67481E110	2061	103208	SH	DEFINED 1,3,4	103208
OCEANEERING INTERNATIONAL	COM	675232102	3424	134486	SH	DEFINED 1,3,4	134486
OCTEL CORP. COM.	COM	675727101	1248	66133	SH	DEFINED 1,3,4	66133
OCULAR SCIENCES, INC.	COM	675744106	3028	129700	SH	DEFINED 1,3,4	129700
OFFICE DEPOT, INC.	COM	676220106	2330	188767	SH	DEFINED 1,3,4	188767
OFFSHORE LOGISTICS	COM	676255102	203	11213	SH	DEFINED 1,3,4	11213
OHIO CASUALTY CORP.	COM	677240103	188	11592	SH	DEFINED 1,3,4	11592
LUKOIL HOLDING	COM	677862104	3211	52810	SH	DEFINED 1,3,4	52810
OIL STATES INTERNATIONAL, INC.	COM	678026105	483	48330	SH	DEFINED 1,3,4	48330
OLD NATIONAL BANCORP	COM	680033107	4971	199950	SH	DEFINED 1,3,4	199950
OLD REPUBLIC INTL, CORP.	COM	680223104	21050	741578	SH	DEFINED 1,3,4	741578
OLIN, CORP.	COM	680665205	175	10790	SH	DEFINED 1,3,4	10790
OMNICARE, INC.	COM	681904108	1923	91113	SH	DEFINED 1,3,4	91113
OMNICOM	COM	681919106	8978	161151	SH	DEFINED 1,3,4	161151
OMNIVISION TECHNOLOGIES, INC.	COM	682128103	2472	375020	SH	DEFINED 1,3,4	375020
OMNOVA SOLUTIONS, INC.	COM	682129101	91	19864	SH	DEFINED 1,3,4	19864
ON ASSIGNMENT INC.	COM	682159108	106	13440	SH	DEFINED 1,3,4	13440
ONEOK, INC.	COM	682680103	1275	67431	SH	DEFINED 1,3,4	67431
VYMPER COM	COM	68370R109	1117	47243	SH	DEFINED 1,3,4	47243
ORACLE CORP.	COM	68389X105	34321	4366431	SH	DEFINED 1,3,4	4366431
O REILLY AUTOMOTIVE, INC.	COM	686091109	764	26593	SH	DEFINED 1,3,4	26593
ORTHODONTIC CENTERS OF AMER	COM	68750P103	273	25673	SH	DEFINED 1,3,4	25673
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	1044	30367	SH	DEFINED 1,3,4	30367
OSHKOSH TRUCK CORP.	COM	688239201	5989	106159	SH	DEFINED 1,3,4	106159
OUTBACK STEAKHOUSE INC.	COM	689899102	1614	58764	SH	DEFINED 1,3,4	58764
OVERLAND STORAGE, INC.	COM	690310107	2200	202600	SH	DEFINED 1,3,4	202600
OVERTURE SERVICES, INC.	COM	69039R100	7103	301410	SH	DEFINED 1,3,4	301410
OWENS & MINOR, INC.	COM	690732102	3254	227773	SH	DEFINED 1,3,4	227773
OWENS-ILLINOIS, INC.	COM	690768403	5047	446009	SH	DEFINED 1,3,4	446009
OXFORD HEALTH PLANS, INC.	COM	691471106	1815	46590	SH	DEFINED 1,3,4	46590
P.A.M. TRANSPORTATION SVCS.	COM	693149106	726	38000	SH	DEFINED 1,3,4	38000
PC-TEL, INC.	COM	69325Q105	51	10111	SH	DEFINED 1,3,4	10111

P G & E CORP.	COM	69331C108	6418	569991 SH	DEFINED 1,3,4	569991	
PFF BANCORP INC.	COM	69331W104	2465	88922 SH	DEFINED 1,3,4	88922	
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	360	12450 SH	DEFINED 1,3,4	12450	
PLX TECHNOLOGY, INC.	COM	693417107	334	307750 SH	DEFINED 1,3,4	307750	
PMC-SIERRA, INC.	COM	69344F106	329	85713 SH	DEFINED 1,3,4	85713	
PMI GROUP, INC.	COM	69344M101	14323	526314 SH	DEFINED 1,3,4	526314	
PNC BANK CORP.	COM	693475105	12363	293251 SH	DEFINED 1,3,4	293251	
Posco Iron & Steel Co Ltd ADR	COM	693483109	6625	307010 SH	DEFINED 2,4	307010	
POSCO	COM	693483109	4170	193323 SH	DEFINED 1,3,4	193323	
PPG INDUSTRIES, INC.	COM	693506107	7844	175467 SH	DEFINED 1,3,4	175467	
PPL CORP., INC.	COM	69351T106	2686	82520 SH	DEFINED 1,3,4	82520	
PRG-SCHULTZ INTERNATIONAL INC.	COM	69357C107	398	32313 SH	DEFINED 1,3,4	32313	
PS BUSINESS PARKS INC/CA	COM	69366J107	7528	221340 SH	DEFINED 1,3,4	221340	
PACCAR, INC.	COM	693718108	1990	59003 SH	DEFINED 1,3,4	59003	
PACIFIC CAPITAL BANCORP	COM	69404P101	5466	201296 SH	DEFINED 1,3,4	201296	
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	333	16399 SH	DEFINED 1,3,4	16399	
PACKAGING CORP OF AMERICA	COM	695156109	349	19951 SH	DEFINED 1,3,4	19951	
PACTIV CORP.	COM	695257105	5010	304969 SH	DEFINED 1,3,4	304969	
PALL CORP.	COM	696429307	987	62572 SH	DEFINED 1,3,4	62572	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	4750	137820 SH	DEFINED 1,3,4	137820	
PANERA BREAD, CO.	COM	69840W108	701	25995 SH	DEFINED 1,3,4	25995	
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	5512	189319 SH	DEFINED 1,3,4	189319	
PARADYNE NETWORKS, INC.	COM	69911G107	1118	844368 SH	DEFINED 1,3,4	844368	
PARAMETRIC TECH	COM	699173100	228	132600 SH	DEFINED 1,3,4	132600	
PAREXEL INTERNATIONAL, CORP.	COM	699462107	107	12505 SH	DEFINED 1,3,4	12505	
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	11976	1506549 SH	DEFINED 1,3,4	1506549	
PARKER-HANNIFIN CORP.	COM	701094104	2362	61943 SH	DEFINED 1,3,4	61943	
PATINA OIL & GAS CORP.	COM	703224105	10858	380950 SH	DEFINED 1,3,4	380950	
PATTERSON DENTAL CO.	COM	703412106	667	13032 SH	DEFINED 1,3,4	13032	
PATTERSON-UTI ENERGY, INC.	COM	703481101	611	23972 SH	DEFINED 1,3,4	23972	
PAXAR CORP.	COM	704227107	5824	400850 SH	DEFINED 1,3,4	400850	
PAYCHEX, INC.	COM	704326107	32340	1329543 SH	DEFINED 1,3,4	1329543	
PAYLESS SHOESOURCE, INC.	COM	704379106	2905	53794 SH	DEFINED 1,3,4	53794	
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	1377	44516 SH	DEFINED 1,3,4	44516	
PEGASUS SYSTEMS, INC.	COM	705906105	2911	275952 SH	DEFINED 1,3,4	275952	
PENNEY (J.C.) CO., INC. (HOLDI	COM	708160106	2171	136598 SH	DEFINED 1,3,4	136598	
PENNFED FINANCIAL SERVICES, IN	COM	708167101	1396	50840 SH	DEFINED 1,3,4	50840	
PENNZOIL-QUAKER STATE, CO.	COM	709323109	338	15429 SH	DEFINED 1,3,4	15429	
PENTAIR, INC.	COM	709631105	19352	520660 SH	DEFINED 1,3,4	520660	
PEOPLES ENERGY CORP.	COM	711030106	3259	96939 SH	DEFINED 1,3,4	96939	
PEOPLESOFT, INC.	COM	712713106	2455	198882 SH	DEFINED 1,3,4	198882	
PEP BOYS-MANNY, MOE & JACK	COM	713278109	1151	93965 SH	DEFINED 1,3,4	93965	
PEPCO HOLDINGS, INC.	COM	713291102	6691	335417 SH	DEFINED 1,3,4	335417	
PEPSI BOTTLING GROUP INC	COM	713409100	3990	170536 SH	DEFINED 1,3,4	170536	
PEPSIAMERICAS, INC.	COM	71343P200	416	29405 SH	DEFINED 1,3,4	29405	
Pepsico Inc	COM	713448108	22566	610716 SH	DEFINED 2,4	580630	30086
PEPSICO, INC.	COM	713448108	51492	1393660 SH	DEFINED 1,3,4	1393660	
PERFORMANCE FOOD GROUP CO.	COM	713755106	761	22425 SH	DEFINED 1,3,4	22425	
PERICOM SEMICONDUCTOR CORP.	COM	713831105	108	12708 SH	DEFINED 1,3,4	12708	
PERKINELMER, INC.	COM	714046109	337	63630 SH	DEFINED 1,3,4	63630	
PERRIGO, CO.	COM	714290103	143	13854 SH	DEFINED 1,3,4	13854	
PETCO ANIMAL SUPPLIES INC	COM	716016209	1324	61100 SH	DEFINED 1,3,4	61100	
PETSMART, INC.	COM	716768106	472	26608 SH	DEFINED 1,3,4	26608	
Pfizer Inc	COM	717081103	69549	2396598 SH	DEFINED 2,4	2280234	116364
PFIZER, INC.	COM	717081103	228134	7861142 SH	DEFINED 1,3,4	7861142	
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	1368	70652 SH	DEFINED 1,3,4	70652	
PHARMACEUTICAL RESOURCES, INC.	COM	717125108	10875	388730 SH	DEFINED 1,3,4	388730	
PHARMACIA CORPORATION	COM	71713U102	37952	976064 SH	DEFINED 1,3,4	976064	
Pharmacia Corporation	COM	71713U102	8876	228289 SH	DEFINED 2,4	216635	11654
PHELPS DODGE CORP.	COM	717265102	1369	53585 SH	DEFINED 1,3,4	53585	
PHILADELPHIA CONS HLDG CO	COM	717528103	317	10784 SH	DEFINED 1,3,4	10784	
PHILADELPHIA SUBURBAN CORP.	COM	718009608	959	47213 SH	DEFINED 1,3,4	47213	
Philip Morris Co.	COM	718154107	26959	694812 SH	DEFINED 2,4	660771	34041
PHILIP MORRIS COS., INC.	COM	718154107	69914	1801779 SH	DEFINED 1,3,4	1801779	
PHILLIPS-VAN HEUSEN	COM	718592108	3163	250872 SH	DEFINED 1,3,4	250872	
PHOENIX TECHNOLOGIES LTD	COM	719153108	94	13141 SH	DEFINED 1,3,4	13141	
PHOTON DYNAMICS, INC.	COM	719364101	1156	62123 SH	DEFINED 1,3,4	62123	
PHOTONICS INC.	COM	719405102	5125	509305 SH	DEFINED 1,3,4	509305	
PIEDMONT NATURAL GAS CO	COM	720186105	582	16385 SH	DEFINED 1,3,4	16385	
PIER I IMPORTS, INC.	COM	720279108	19587	1027060 SH	DEFINED 1,3,4	1027060	
PINNACLE ENTERTAINMENT, INC.	COM	723456109	94	13000 SH	DEFINED 1,3,4	13000	
PINNACLE SYSTEMS INC.	COM	723481107	11087	1026516 SH	DEFINED 1,3,4	1026516	
PINNACLE WEST CAPITAL CORP.	COM	723484101	1213	43807 SH	DEFINED 1,3,4	43807	
PIONEER NATURAL RESOURCES, CO.	COM	723787107	854	35128 SH	DEFINED 1,3,4	35128	
PIONEER STANDARD ELECTRONICS	COM	723877106	112	15985 SH	DEFINED 1,3,4	15985	
PITNEY BOWES, INC.	COM	724479100	8432	276600 SH	DEFINED 1,3,4	276600	
PITTSSTON CO. - BRINKS GROUP	COM	725701106	3550	158470 SH	DEFINED 1,3,4	158470	
PIXAR, INC.	COM	725811103	458	9510 SH	DEFINED 1,3,4	9510	
PLAINS RESOURCES, INC.	COM	726540503	2945	114167 SH	DEFINED 1,3,4	114167	
PLANTRONICS INC.	COM	727493108	8202	503314 SH	DEFINED 1,3,4	503314	
PLAYTEX PRODUCTS, INC.	COM	72813P100	1884	221265 SH	DEFINED 1,3,4	221265	
PLIVA D.D.	COM	72917Q103	1477	119510 SH	DEFINED 1,3,4	119510	
PLUM CREEK TIMBER CO INC.	COM	729251108	15481	684727 SH	DEFINED 1,3,4	684727	
POGO PRODUCING CO.	COM	730448107	8762	257216 SH	DEFINED 1,3,4	257216	
POLARIS INDS, INC.	COM	731068102	4388	70791 SH	DEFINED 1,3,4	70791	
POLO RALPH LAUREN CORP.	COM	731572103	9485	456400 SH	DEFINED 1,3,4	456400	
POLYCOM, INC.	COM	73172K104	130	19079 SH	DEFINED 1,3,4	19079	
POLYMEDICA CORP.	COM	731738100	7013	265475 SH	DEFINED 1,3,4	265475	
POLYONE CORPORATION	COM	73179P106	395	45817 SH	DEFINED 1,3,4	45817	
POPE & TALBOT, INC.	COM	732827100	5457	425020 SH	DEFINED 1,3,4	425020	
POWER INTEGRATIONS, INC.	COM	739276103	173	14246 SH	DEFINED 1,3,4	14246	
POWER-ONE, INC.	COM	739308104	2848	957777 SH	DEFINED 1,3,4	957777	
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	45	13339 SH	DEFINED 1,3,4	13339	
PRAXAIR, INC.	COM	74005P104	19468	380976 SH	DEFINED 1,3,4	380976	
Praxair Inc	COM	74005P104	22705	444236 SH	DEFINED 2,4	422507	21729
PREPAID LEGAL SERVICES, INC.	COM	740065107	6142	308870 SH	DEFINED 1,3,4	308870	
PRECISION CASTPARTS CORP.	COM	740189105	14097	650098 SH	DEFINED 1,3,4	650098	
PRENTISS PROPERTIES TRUST	COM	740706106	6307	217999 SH	DEFINED 1,3,4	217999	
PRESIDENTIAL LIFE	COM	740884101	211	14637 SH	DEFINED 1,3,4	14637	
PRICE COMMUNICATIONS CORP.	COM	741437305	2004	177231 SH	DEFINED 1,3,4	177231	

T ROWE PRICE GROUP INC.	COM	741444108	4762	190747	SH	DEFINED 1,3,4	190747
PRIDE INTERNATIONAL, INC.	COM	741530102	331	25468	SH	DEFINED 1,3,4	25468
PRIME HOSPITALITY CORP.	COM	741917108	184	22470	SH	DEFINED 1,3,4	22470
PRINCIPAL FINANCIAL GROUP	COM	74251V102	250	9547	SH	DEFINED 1,3,4	9547
PRIORITY HLTHCARE CP- CL B	COM	74264T102	4048	160508	SH	DEFINED 1,3,4	160508
PROCTER & GAMBLE CO.	COM	742718109	125295	1401650	SH	DEFINED 1,3,4	1401650
Procter & Gamble Company	COM	742718109	38967	435969	SH	DEFINED 2,4	414427
PROGRESS ENERGY, INC.	COM	743263105	11173	273486	SH	DEFINED 1,3,4	273486
PROGRESS SOFTWARE CORP.	COM	743312100	216	18092	SH	DEFINED 1,3,4	18092
PROGRESSIVE CORP.	COM	743315103	22777	449977	SH	DEFINED 1,3,4	449977
PROLOGIS	COM	743410102	33738	1354430	SH	DEFINED 1,3,4	1354430
PROTECTIVE LIFE, CORP.	COM	743674103	9316	302726	SH	DEFINED 1,3,4	302726
PROTEIN DESIGN LABS INC.	COM	74369L103	140	17017	SH	DEFINED 1,3,4	17017
PROVIDENT BANKSHARES CORP	COM	743859100	267	12434	SH	DEFINED 1,3,4	12434
PROVIDENT FINANCIAL GROUP	COM	743866105	232	9313	SH	DEFINED 1,3,4	9313
PROVINCE HEALTHCARE CO.	COM	743977100	413	24240	SH	DEFINED 1,3,4	24240
PROVIDIAN FINANCIAL CORP.	COM	74406A102	713	147161	SH	DEFINED 1,3,4	147161
PRUDENTIAL FINANCIAL, INC.	COM	744320102	10657	373079	SH	DEFINED 1,3,4	373079
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	4740	155402	SH	DEFINED 1,3,4	155402
PUBLIC STORAGE INC.	COM	74460D109	20456	641300	SH	DEFINED 1,3,4	641300
PUGET ENERGY, INC.	COM	745310102	344	16736	SH	DEFINED 1,3,4	16736
PULTE HOMES INC.	COM	745867101	1321	31032	SH	DEFINED 1,3,4	31032
QLOGIC CORP.	COM	747277101	5611	215770	SH	DEFINED 1,3,4	215770
QUALCOMM, INC.	COM	747525103	14128	511532	SH	DEFINED 1,3,4	511532
QUANEX CORP.	COM	747620102	7272	209640	SH	DEFINED 1,3,4	209640
QUANTA SERVICES, INC.	COM	74762E106	28	11638	SH	DEFINED 1,3,4	11638
QUANTUM CORP.	COM	747906204	65	30132	SH	DEFINED 1,3,4	30132
QUEST DIAGNOSTIC	COM	74834L100	2852	46334	SH	DEFINED 1,3,4	46334
QUESTAR CORP.	COM	748356102	10536	461245	SH	DEFINED 1,3,4	461245
QUICKSILVER INC.	COM	74838C106	6740	298350	SH	DEFINED 1,3,4	298350
QUINTILES TRANSNATIONAL CORP	COM	748767100	563	59875	SH	DEFINED 1,3,4	59875
QWEST COMMUNICATIONS INTL	COM	749121109	1945	851836	SH	DEFINED 1,3,4	851836
R&G FINANCIAL CORP. CL B	COM	749136107	7223	331105	SH	DEFINED 1,3,4	331105
R.H. DONNELLEY CORP.	COM	74955W307	4050	158530	SH	DEFINED 1,3,4	158530
RLI CORPORATION	COM	749607107	264	4949	SH	DEFINED 1,3,4	4949
RPM, INC.	COM	749685103	23191	1649452	SH	DEFINED 1,3,4	1649452
RSA SECURITY, INC.	COM	749719100	35	10823	SH	DEFINED 1,3,4	10823
RTI INT'L METALS, INC.	COM	74973W107	1408	134579	SH	DEFINED 1,3,4	134579
RF MICRO DEVICES, INC.	COM	749941100	194	32233	SH	DEFINED 1,3,4	32233
RACING CHAMPIONS ERTL CORP.	COM	750069106	1504	92000	SH	DEFINED 1,3,4	92000
RADIAN GROUP INC.	COM	750236101	6484	198627	SH	DEFINED 1,3,4	198627
RADIANT SYSTEMS, INC.	COM	75025N102	108	13786	SH	DEFINED 1,3,4	13786
RADIOSHACK CORP	COM	750438103	2771	138194	SH	DEFINED 1,3,4	138194
RAINBOW TECHNOLOGIES, INC.	COM	750862104	34	13365	SH	DEFINED 1,3,4	13365
RALCORP HOLDINGS, INC.	COM	751028101	8598	404287	SH	DEFINED 1,3,4	404287
RANBAXY LABORATORIES LTD.	COM	751881103	2431	127420	SH	DEFINED 1,3,4	127420
RANGE RESOURCES CORP	COM	75281A109	1869	399654	SH	DEFINED 1,3,4	399654
RARE HOSPITALITY INTL., INC	COM	753820109	6731	287415	SH	DEFINED 1,3,4	287415
RATIONAL SOFTWARE CORP.	COM	75409P202	738	171554	SH	DEFINED 1,3,4	171554
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	655	24178	SH	DEFINED 1,3,4	24178
RAYONIER, INC.	COM	754907103	20231	482805	SH	DEFINED 1,3,4	482805
Raytheon Company	COM	755111507	21934	748584	SH	DEFINED 2,4	711511
RAYTHEON COMPANY	COM	755111507	26873	917148	SH	DEFINED 1,3,4	917148
READERS DIGEST ASSN - CL A	COM	755267101	299	19053	SH	DEFINED 1,3,4	19053
REALTY INCOME CORP	COM	756109104	1401	41000	SH	DEFINED 1,3,4	41000
RED ROBIN GOURMET BURGERS	COM	75689M101	1056	102320	SH	DEFINED 1,3,4	102320
REDWOOD TRUST, INC.	COM	758075402	2276	83300	SH	DEFINED 1,3,4	83300
REEBOK INTERNATL., LTD.	COM	758110100	8130	324651	SH	DEFINED 1,3,4	324651
REGAL BELOIT	COM	758750103	216	12501	SH	DEFINED 1,3,4	12501
REGENCY CENTERS CORP.	COM	758849103	5534	178380	SH	DEFINED 1,3,4	178380
REGENERON PHARMACEUT	COM	75886F107	298	22012	SH	DEFINED 1,3,4	22012
REGIS CORP. MN	COM	758932107	2143	75775	SH	DEFINED 1,3,4	75775
REGIONS FINANCIAL CORP.	COM	758940100	3665	112724	SH	DEFINED 1,3,4	112724
REINSURANCE GROUP OF AMERICA	COM	759351109	3222	124700	SH	DEFINED 1,3,4	124700
RELIANCE INDUSTRIES	COM	759470107	386	36680	SH	DEFINED 1,3,4	36680
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	3994	182891	SH	DEFINED 1,3,4	182891
RELIANT ENERGY, INC.	COM	75952J108	8692	868335	SH	DEFINED 1,3,4	868335
REMINGTON OIL & GAS CORP. - CL	COM	759594302	185	13097	SH	DEFINED 1,3,4	13097
RENAL CARE GROUP, INC.	COM	759930100	3925	119398	SH	DEFINED 1,3,4	119398
RENT-A-CENTER, INC.	COM	76009N100	12958	249410	SH	DEFINED 1,3,4	249410
REPEATER TECHNOLOGIES	COM	76027U102	2	118124	SH	OTHER 1,3,4	118124
REPUBLIC WASTE INC. CLASS A	COM	760759100	15925	847079	SH	DEFINED 1,3,4	847079
RESMED INC.	COM	761152107	456	16151	SH	DEFINED 1,3,4	16151
RESPIRONICS, INC.	COM	761230101	7712	241030	SH	DEFINED 1,3,4	241030
RETEK, INC.	COM	76128Q109	35	10069	SH	DEFINED 1,3,4	10069
REYNOLDS & REYNOLDS - CL A	COM	761695105	8409	374876	SH	DEFINED 1,3,4	374876
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	29143	722870	SH	DEFINED 1,3,4	722870
RIBAPHARM, INC.	COM	762537108	719	160000	SH	DEFINED 1,3,4	160000
RIGGS NATL CORP. WASH DC	COM	766570105	203	14264	SH	DEFINED 1,3,4	14264
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	9611	390230	SH	DEFINED 1,3,4	390230
RIVERDEEP GROUP PLC	COM	76870Q109	1633	258795	SH	DEFINED 1,3,4	258795
ROADWAY CORP.	COM	769742107	4317	117758	SH	DEFINED 1,3,4	117758
ROBERT HALF INTL, INC.	COM	770323103	1406	88719	SH	DEFINED 1,3,4	88719
ROCK-TENN CO.	COM	772739207	265	17158	SH	DEFINED 1,3,4	17158
ROCKWELL AUTOMATION, INC.	COM	773903109	8255	507284	SH	DEFINED 1,3,4	507284
Rockwell Collins	COM	774341101	39884	1817866	SH	DEFINED 2,4	1728825
ROCKWELL COLLINS.	COM	774341101	13010	592941	SH	DEFINED 1,3,4	592941
ROHM AND HAAS CO.	COM	775371107	10923	352337	SH	DEFINED 1,3,4	352337
ROPER INDUSTRIES, INC.	COM	776696106	541	15608	SH	DEFINED 1,3,4	15608
ROSLYN BANCORP, INC.	COM	778162107	279	15998	SH	DEFINED 1,3,4	15998
ROSS STORES INC.	COM	778296103	2047	57478	SH	DEFINED 1,3,4	57478
ROUSE CO. (THE)	COM	779273101	3381	105900	SH	DEFINED 1,3,4	105900
ROWAN COS., INC.	COM	779382100	887	47727	SH	DEFINED 1,3,4	47727
ROYAL BANK OF CANADA	COM	780087102	373	11222	SH	DEFINED 1,3,4	11222
ROYAL DUTCH PETROLEUM CO.	COM	780257804	324	8081	SH	DEFINED 1,3,4	8081
RUBY TUESDAY, INC.	COM	781182100	1680	89311	SH	DEFINED 1,3,4	89311
RURAL CELLULAR CORP - CL A	COM	781904107	288	334717	SH	DEFINED 1,3,4	334717
RUSS BERRIE AND CO., INC.	COM	782233100	312	10250	SH	DEFINED 1,3,4	10250
RUSSELL CORP.	COM	782352108	241	16154	SH	DEFINED 1,3,4	16154
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	6632	545181	SH	DEFINED 1,3,4	545181

RYDER SYSTEM, INC.	COM	783549108	4333	174063	SH	DEFINED 1, 3, 4	174063	
RYERSON TULL, INC.	COM	78375P107	78	12411	SH	DEFINED 1, 3, 4	12411	
RYLAND GROUP, INC.	COM	783764103	7901	212535	SH	DEFINED 1, 3, 4	212535	
SBC COMMUNICATIONS, INC.	COM	78387G103	61904	3079848	SH	DEFINED 1, 3, 4	3079848	
SBC Communications Inc	COM	78387G103	23698	1178990	SH	DEFINED 2, 4	1124769	54221
SCP POOL CORP.	COM	784028102	323	11810	SH	DEFINED 1, 3, 4	11810	
SEI INVESTMENTS CO.	COM	784117103	6181	258893	SH	DEFINED 1, 3, 4	258893	
SK TELECOM CO LTD.	COM	78440P108	3584	168794	SH	DEFINED 1, 3, 4	168794	
SK Telecom Co Ltd-ADR	COM	78440P108	13485	635192	SH	DEFINED 2, 4	635192	
SL GREEN REALTY CORP.	COM	78440X101	7228	235127	SH	DEFINED 1, 3, 4	235127	
SLM CORP.	COM	78442P106	27600	296349	SH	DEFINED 1, 3, 4	296349	
S & P DEPOSITARY RECEIPT	COM	78462F103	1195	14590	SH	DEFINED 1, 3, 4	14590	
SPX CORP.	COM	784635104	8831	87492	SH	DEFINED 1, 3, 4	87492	
S1 CORPORATION	COM	78463B101	2608	486620	SH	OTHER 1, 3, 4	486620	
S1 CORPORATION	COM	78463B101	2773	517440	SH	DEFINED 1, 3, 4	517440	
SRA INTERNATIONAL, INC.	COM	78464R105	2222	77600	SH	DEFINED 1, 3, 4	77600	
SABRE HOLDINGS CORP.	COM	785905100	2146	111032	SH	DEFINED 1, 3, 4	111032	
SAFECO CORP.	COM	786429100	2947	92778	SH	DEFINED 1, 3, 4	92778	
SAFEWAY, INC.	COM	786514208	10017	449279	SH	DEFINED 1, 3, 4	449279	
ST. JUDE MEDICAL, INC.	COM	790849103	31213	874413	SH	DEFINED 1, 3, 4	874413	
ST MARY LAND & EXPLOR CO.	COM	792228108	332	13972	SH	DEFINED 1, 3, 4	13972	
ST. PAUL COS., INC.	COM	792860108	3320	115519	SH	DEFINED 1, 3, 4	115519	
SAKS, INC.	COM	79377W108	286	27265	SH	DEFINED 1, 3, 4	27265	
SAMSUNG ELECTRONIC	COM	'79605088	6470	54593	SH	DEFINED 1, 3, 4	54593	
SANDISK CORP.	COM	80004C101	1542	117590	SH	DEFINED 1, 3, 4	117590	
SANMINA-SCI CORPORATION.	COM	800907107	729	266406	SH	DEFINED 1, 3, 4	266406	
SANGSTAT MEDICAL CORP.	COM	801003104	9500	455359	SH	DEFINED 1, 3, 4	455359	
SARA LEE CORP.	COM	803111103	11896	650539	SH	DEFINED 1, 3, 4	650539	
SATYAM COMPUTER SERVICES	COM	804098101	342	38715	SH	DEFINED 1, 3, 4	38715	
SCANAL CORP.	COM	80589M102	9486	364522	SH	DEFINED 1, 3, 4	364522	
SCANSOURCE, INC.	COM	806037107	3726	64195	SH	DEFINED 1, 3, 4	64195	
HENRY SCHEIN, INC.	COM	806407102	1103	20912	SH	DEFINED 1, 3, 4	20912	
SCHERING-PLOUGH CORP.	COM	806605101	23451	1100010	SH	DEFINED 1, 3, 4	1100010	
SCHLUMBERGER, LTD.	COM	806857108	15950	414852	SH	DEFINED 1, 3, 4	414852	
SCHOLASTIC CORP.	COM	807066105	1737	38900	SH	DEFINED 1, 3, 4	38900	
SCHOOL SPECIALTY, INC.	COM	807863105	233	9167	SH	DEFINED 1, 3, 4	9167	
SCHULMAN (A.), INC.	COM	808194104	2215	127791	SH	DEFINED 1, 3, 4	127791	
SCHWAB, CHARLES CORP.	COM	808513105	6967	801158	SH	DEFINED 1, 3, 4	801158	
SCHWEITZER-MAUDUIT INT'L, INC.	COM	808541106	1939	90873	SH	DEFINED 1, 3, 4	90873	
SCIENTIFIC-ATLANTA, INC.	COM	808655104	4707	376522	SH	DEFINED 1, 3, 4	376522	
SCIENTIFIC GAMES CORP.	COM	80874P109	4074	607950	SH	DEFINED 1, 3, 4	607950	
SCIOS, INC.	COM	808905103	406	15970	SH	DEFINED 1, 3, 4	15970	
SCOTTS CO.	COM	810186106	6430	154157	SH	DEFINED 1, 3, 4	154157	
SCRIPPS CO., E.W.	COM	811054204	608	8770	SH	DEFINED 1, 3, 4	8770	
SEACOAST FINL SERVICES CORP	COM	81170Q106	1724	85771	SH	DEFINED 1, 3, 4	85771	
SEACOR SMIT, INC.	COM	811904101	1479	36071	SH	DEFINED 1, 3, 4	36071	
SEALED AIR CORP.	COM	81211K100	7136	423002	SH	DEFINED 1, 3, 4	423002	
SEARS ROEBUCK & CO.	COM	812387108	28123	721138	SH	DEFINED 1, 3, 4	721138	
SELECT MEDICAL CORP.	COM	816196109	1541	107850	SH	DEFINED 1, 3, 4	107850	
SELECTIVE INS GROUP INC	COM	816300107	286	13207	SH	DEFINED 1, 3, 4	13207	
SEMTECH CORP.	COM	816850101	143	14762	SH	DEFINED 1, 3, 4	14762	
SEMPRA ENERGY	COM	816851109	2227	113365	SH	DEFINED 1, 3, 4	113365	
SEPRACOR INC.	COM	817315104	85	16080	SH	DEFINED 1, 3, 4	16080	
SERENA SOFTWARE, INC.	COM	817492101	241	20189	SH	DEFINED 1, 3, 4	20189	
SEROLOGICALS CORPORATION	COM	817523103	4311	321936	SH	DEFINED 1, 3, 4	321936	
SERVICEMASTER COMPANY	COM	81760N109	12177	1122230	SH	DEFINED 1, 3, 4	1122230	
SHAW GROUP, INC.	COM	820280105	1645	115787	SH	DEFINED 1, 3, 4	115787	
SHELL TRANSPORT & TRADING-ADR	COM	822703609	279	7836	SH	DEFINED 1, 3, 4	7836	
SHERWIN-WILLIAMS CO., THE	COM	824348106	2872	121306	SH	DEFINED 1, 3, 4	121306	
SHINHAN BANK GDR 144A	COM	824596209	398	16580	SH	DEFINED 1, 3, 4	16580	
SHIRE PHARMACEUTICALS GR. PLC.	COM	82481R106	538	21708	SH	DEFINED 1, 3, 4	21708	
SHOE CARNIVAL, INC.	COM	824889109	1604	112410	SH	DEFINED 1, 3, 4	112410	
SHOPKO STORES, INC.	COM	824911101	4969	380428	SH	DEFINED 1, 3, 4	380428	
SHURGARD STORAGE CENTERS-A	COM	82567D104	567	17925	SH	DEFINED 1, 3, 4	17925	
SICOR, INC.	COM	825846108	339	22201	SH	DEFINED 1, 3, 4	22201	
SIEBEL SYSTEMS, INC.	COM	826170102	5717	995330	SH	DEFINED 1, 3, 4	995330	
SIERRA HEALTH SERVICES, INC.	COM	826322109	3907	217728	SH	DEFINED 1, 3, 4	217728	
SIERRA PACIFIC RESOURCES	COM	826428104	122	19525	SH	DEFINED 1, 3, 4	19525	
SIGMA-ALDRICH CORP.	COM	826552101	7502	152235	SH	DEFINED 1, 3, 4	152235	
SILICON LABORATORIES, INC.	COM	826919102	1394	76000	SH	DEFINED 1, 3, 4	76000	
SILGAN HOLDINGS INC.	COM	827048109	5323	187158	SH	DEFINED 1, 3, 4	187158	
SILICON IMAGE, INC.	COM	82705T102	1073	262000	SH	DEFINED 1, 3, 4	262000	
Siliconware Precision Ind Co -	COM	827084864	465	185996	SH	DEFINED 2, 4	185996	
SILICONWARE PRECISION	COM	827084864	1398	557427	SH	DEFINED 1, 3, 4	557427	
SIMON PROPERTY GROUP, INC.	COM	828806109	15848	443474	SH	DEFINED 1, 3, 4	443474	
SIMPSON MANUFACTURING INC	COM	829073105	2073	66026	SH	DEFINED 1, 3, 4	66026	
SIX FLAGS INC.,	COM	83001P109	62	17677	SH	DEFINED 1, 3, 4	17677	
SKECHERS USA INC CL-A	COM	830566105	1691	177550	SH	DEFINED 1, 3, 4	177550	
SKY FINANCIAL GROUP, INC.	COM	83080P103	4960	249140	SH	DEFINED 1, 3, 4	249140	
SKYWEST INC.	COM	830879102	6228	475308	SH	DEFINED 1, 3, 4	475308	
SKYWORKS SOLUTIONS, INC.	COM	83088M102	307	68774	SH	DEFINED 1, 3, 4	68774	
SMARTFORCE PLC	COM	83170A206	1085	329182	SH	DEFINED 1, 3, 4	329182	
SMITH (A.O.) CORPORATION	COM	831865209	1520	53583	SH	DEFINED 1, 3, 4	53583	
SMITH INTERNATIONAL, INC.	COM	832110100	1016	34815	SH	DEFINED 1, 3, 4	34815	
SMITHFIELD FOODS INC.	COM	832248108	3558	226514	SH	DEFINED 1, 3, 4	226514	
SMUCKER (JM) CO.	COM	832696405	2317	63121	SH	DEFINED 1, 3, 4	63121	
SNAP-ON TOOLS, INC.	COM	833034101	3878	169019	SH	DEFINED 1, 3, 4	169019	
SOLA INTL INC.	COM	834092108	120	12289	SH	DEFINED 1, 3, 4	12289	
SOLETRON CORP.	COM	834182107	868	419165	SH	DEFINED 1, 3, 4	419165	
SOLUTIA, INC.	COM	834376105	107	20035	SH	DEFINED 1, 3, 4	20035	
SONIC CORP.	COM	835451105	468	20192	SH	DEFINED 1, 3, 4	20192	
SONIC AUTOMOTIVE, INC.	COM	835456102	1122	63410	SH	DEFINED 1, 3, 4	63410	
SONOCO PRODUCTS CO.	COM	835495102	1040	48836	SH	DEFINED 1, 3, 4	48836	
SOTHEBY'S HOLDING CIA	COM	835898107	79	11754	SH	DEFINED 1, 3, 4	11754	
SOUTH FINANCIAL GROUP, INC.	COM	837841105	12319	583957	SH	DEFINED 1, 3, 4	583957	
SOUTHERN CO.	COM	842587107	15369	534243	SH	DEFINED 1, 3, 4	534243	
Southern Co	COM	842587107	18718	650394	SH	DEFINED 2, 4	618425	31969
SOUTHERN UNION COMPANY	COM	844030106	4333	384014	SH	DEFINED 1, 3, 4	384014	
SOUTHTRUST CORP.	COM	844730101	4342	178847	SH	DEFINED 1, 3, 4	178847	
SOUTHWEST AIRLINES CO.	COM	844741108	5158	394977	SH	DEFINED 1, 3, 4	394977	

SOUTHWEST BANCORP OF TEXAS	COM	84476R109	3718	102095	SH	DEFINED 1,3,4	102095	
SOUTHWEST GAS CO.	COM	844895102	369	16493	SH	DEFINED 1,3,4	16493	
SOUTHWESTERN ENERGY CO	COM	845467109	154	12819	SH	DEFINED 1,3,4	12819	
SOVEREIGN BANCORP INC.	COM	845905108	642	49886	SH	DEFINED 1,3,4	49886	
SPANISH BROADCASTING SYS CLA	COM	846425882	1414	216081	SH	DEFINED 1,3,4	216081	
SPHERION CORPORATION.	COM	848420105	208	29452	SH	DEFINED 1,3,4	29452	
SPRINT CORP. (FON GROUP)	COM	852061100	15690	1720496	SH	DEFINED 1,3,4	1720496	
SPRINT CORP. (PCS GROUP)	COM	852061506	1009	518421	SH	DEFINED 1,3,4	518421	
STAGE STORES, INC.	COM	85254C305	906	41800	SH	DEFINED 1,3,4	41800	
STANCORP FINANCIAL GROUP	COM	852891100	13512	255430	SH	DEFINED 1,3,4	255430	
STANDARD MICROSYSTEMS CORP	COM	853626109	1971	128874	SH	DEFINED 1,3,4	128874	
STANDARD PACIFIC CP	COM	85375C101	377	16163	SH	DEFINED 1,3,4	16163	
STANDARD REGISTER CO., THE	COM	853887107	338	14097	SH	DEFINED 1,3,4	14097	
STANLEY WORKS	COM	854616109	1905	58395	SH	DEFINED 1,3,4	58395	
Stanley Works	COM	854616109	19690	602694	SH	DEFINED 2,4	573154	29540
STAPLES, INC.	COM	855030102	7518	587709	SH	DEFINED 1,3,4	587709	
STARBUCKS CORP.	COM	855244109	5343	259015	SH	DEFINED 1,3,4	259015	
STARWOOD HOTELS & RESORTS	COM	85590A203	3105	139310	SH	DEFINED 1,3,4	139310	
STATE BANK OF INDIA	COM	856552104	3024	284281	SH	DEFINED 1,3,4	284281	
STATE STREET CORP.	COM	857477103	33202	859078	SH	DEFINED 1,3,4	859078	
STATEN ISLAND BANCORP, INC.	COM	857550107	526	30137	SH	DEFINED 1,3,4	30137	
STATOIL ASA	COM	85771P102	204	26800	SH	DEFINED 1,3,4	26800	
THE STEAK N SHAKE COMPANY	COM	857873103	148	13709	SH	DEFINED 1,3,4	13709	
STEEL DYNAMICS INC.	COM	858119100	10655	813501	SH	DEFINED 1,3,4	813501	
STEIN MART INC.	COM	858375108	119	20848	SH	DEFINED 1,3,4	20848	
STERLING BANCSHARES INC	COM	858907108	287	21951	SH	DEFINED 1,3,4	21951	
STERIS CORP.	COM	859152100	10533	422931	SH	DEFINED 1,3,4	422931	
STERLING BANCORP-NY	COM	859158107	1778	66962	SH	DEFINED 1,3,4	66962	
STEWART ENTERPRISES, INC.	COM	860370105	3417	669201	SH	DEFINED 1,3,4	669201	
STEWART INFO SVCS	COM	860372101	2765	129522	SH	DEFINED 1,3,4	129522	
STILLWATER MINING CO.	COM	86074Q102	129	21715	SH	DEFINED 1,3,4	21715	
STILWELL FINANCIAL INC.	COM	860831106	1652	137028	SH	DEFINED 1,3,4	137028	
STONE ENERGY CORP.	COM	861642106	426	13192	SH	DEFINED 1,3,4	13192	
STORAGE TECHNOLOGY, INC.	COM	862111200	8629	821238	SH	DEFINED 1,3,4	821238	
STRATEX NETWORKS, INC.	COM	86279T109	691	538057	SH	DEFINED 1,3,4	538057	
STRIDE RITE CORP.	COM	863314100	162	20883	SH	DEFINED 1,3,4	20883	
STRYKER CORP.	COM	863667101	9779	169789	SH	DEFINED 1,3,4	169789	
STURM RUGER & CO INC.	COM	864159108	164	13450	SH	DEFINED 1,3,4	13450	
SUN COMMUNITIES	COM	866674104	499	13600	SH	DEFINED 1,3,4	13600	
SUN MICROSYSTEMS, INC.	COM	866810104	7428	2868516	SH	DEFINED 1,3,4	2868516	
SUNGARD DATA SYSTEMS	COM	867363103	24491	1259024	SH	DEFINED 1,3,4	1259024	
SUNOCO, INC.	COM	86764P109	1174	38929	SH	DEFINED 1,3,4	38929	
SUNRISE ASSISTED LIVING, INC.	COM	86768K106	244	11414	SH	DEFINED 1,3,4	11414	
SUNTRUST BANKS, INC.	COM	867914103	10620	172713	SH	DEFINED 1,3,4	172713	
SUPERIOR INDUSTRIES, INC.	COM	868168105	240	5079	SH	DEFINED 1,3,4	5079	
SUPERVALU, INC.	COM	868536103	7960	493066	SH	DEFINED 1,3,4	493066	
SURGUTNEFTEGAZ	COM	868861204	3911	237000	SH	DEFINED 1,3,4	237000	
SURMODICS, INC.	COM	868873100	276	8614	SH	DEFINED 1,3,4	8614	
SUSQUEHANNA BANCSHARES INC	COM	869099101	3636	168135	SH	DEFINED 1,3,4	168135	
SWIFT ENERGY CO.	COM	870738101	139	13437	SH	DEFINED 1,3,4	13437	
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	1535	98362	SH	DEFINED 1,3,4	98362	
SYBASE, INC.	COM	871130100	4117	354330	SH	DEFINED 1,3,4	354330	
SYBRON DENTAL SPECIALTIES	COM	871142105	267	19010	SH	DEFINED 1,3,4	19010	
SYCAMORE NETWORKS, INC.	COM	871206108	1572	668330	SH	DEFINED 1,3,4	668330	
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	902	65822	SH	DEFINED 1,3,4	65822	
SYMANTEC CORP.	COM	871503108	12862	382063	SH	DEFINED 1,3,4	382063	
SYMBOL TECHNOLOGIES	COM	871508107	1136	149015	SH	DEFINED 1,3,4	149015	
SYMMETRICOM INC.	COM	871543104	25	10958	SH	DEFINED 1,3,4	10958	
SYNCOR INTL CORP/DE	COM	87157J106	405	12676	SH	DEFINED 1,3,4	12676	
SYNOPSIS INC.	COM	871607107	1935	50715	SH	DEFINED 1,3,4	50715	
SYNOVUS FINANCIAL CORP.	COM	87161C105	3117	151003	SH	DEFINED 1,3,4	151003	
SYPRIS SOLUTIONS, INC.	COM	871655106	761	70100	SH	DEFINED 1,3,4	70100	
SYSCO CORP.	COM	871829107	59714	2103472	SH	DEFINED 1,3,4	2103472	
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	1029	147198	SH	DEFINED 1,3,4	147198	
TBC CORP.	COM	872180104	106	10599	SH	DEFINED 1,3,4	10599	
TCF FINANCIAL CORP.	COM	872275102	36103	852899	SH	DEFINED 1,3,4	852899	
TECO ENERGY	COM	872375100	2444	154037	SH	DEFINED 1,3,4	154037	
THQ INC.	COM	872443403	2350	113192	SH	DEFINED 1,3,4	113192	
TJX COS., INC.	COM	872540109	5032	296091	SH	DEFINED 1,3,4	296091	
TRW, INC.	COM	872649108	3814	65199	SH	DEFINED 1,3,4	65199	
TMP WORLDWIDE, INC.	COM	872941109	508	56720	SH	DEFINED 1,3,4	56720	
TXU CORP.	COM	873168108	14457	346673	SH	DEFINED 1,3,4	346673	
Taiwan Semiconductor ADR	COM	874039100	2176	342653	SH	DEFINED 2,4	342653	
TAIWAN SEMICONDUCTOR MFG LTD	COM	874039100	578	92732	SH	DEFINED 1,3,4	92732	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	8810	303740	SH	DEFINED 1,3,4	303740	
TARGET CORP.	COM	87612E110	23656	801418	SH	DEFINED 1,3,4	801418	
Target Corporation	COM	87612E110	2964	100392	SH	DEFINED 2,4	95428	4964
TECH DATA CORP.	COM	878237106	4416	167036	SH	DEFINED 1,3,4	167036	
TECHNE CORP.	COM	878377100	14591	445024	SH	DEFINED 1,3,4	445024	
TECHNITROL, INC.	COM	878555101	301	20040	SH	DEFINED 1,3,4	20040	
TECUMSEH PRODUCTS CO.	COM	878895200	1758	41859	SH	DEFINED 1,3,4	41859	
TEKTRONIX, INC.	COM	879131100	743	45383	SH	DEFINED 1,3,4	45383	
TELE CELULAR SUL PARTICIPACOES	COM	879238103	914	138800	SH	DEFINED 1,3,4	138800	
TELE NORTE LESTE PARTICIPACOES	COM	879246106	2129	401610	SH	DEFINED 1,3,4	401610	
TELEDYNE TECHNOLOGIES	COM	879360105	293	16041	SH	DEFINED 1,3,4	16041	
TELEFLEX INC.	COM	879369106	341	7506	SH	DEFINED 1,3,4	7506	
TELEFONOS DE MEXICO	COM	879403780	5812	206410	SH	DEFINED 1,3,4	206410	
TELEPHON & DATA	COM	879433100	569	11213	SH	DEFINED 1,3,4	11213	
TELLABS, INC.	COM	879664100	852	210159	SH	DEFINED 1,3,4	210159	
TEMPLE-INLAND, INC.	COM	879868107	9181	237590	SH	DEFINED 1,3,4	237590	
TENET HEALTHCARE CORP.	COM	88033G100	64136	1295769	SH	DEFINED 1,3,4	1295769	
Tenet Healthcare Corporation	COM	88033G100	14119	285230	SH	DEFINED 2,4	271346	13884
TERADYNE, INC.	COM	880770102	917	96086	SH	DEFINED 1,3,4	96086	
TEREX CORP	COM	880779103	1885	111660	SH	DEFINED 1,3,4	111660	
TEVA PHARMACEUTICAL INDS LTD	COM	881624209	19490	290859	SH	DEFINED 1,3,4	290859	
TETRA TECH, INC.	COM	88162G103	214	26653	SH	DEFINED 1,3,4	26653	
TEXAS BIOTECH CORP.	COM	88221T104	2194	717210	SH	DEFINED 1,3,4	717210	
TEXAS INDUSTRIES, INC.	COM	882491103	256	10519	SH	DEFINED 1,3,4	10519	
TEXAS INSTRUMENTS, INC.	COM	882508104	35840	2426276	SH	DEFINED 1,3,4	2426276	
Texas Instruments Inc	COM	882508104	895	60597	SH	DEFINED 2,4	60597	

TEXTRON, INC.	COM	883203101	2402	70353	SH	DEFINED 1, 3, 4	70353
THERAGENICS CORP.	COM	883375107	874	199016	SH	DEFINED 1, 3, 4	199016
THERMA-WAVE, INC.	COM	88343A108	10	14581	SH	DEFINED 1, 3, 4	14581
THERMO ELECTRON CORP.	COM	883556102	1369	84911	SH	DEFINED 1, 3, 4	84911
THOMAS & BETTS CORP.	COM	884315102	406	29588	SH	DEFINED 1, 3, 4	29588
THOMAS INDUSTRIES, INC.	COM	884425109	210	8548	SH	DEFINED 1, 3, 4	8548
THOR INDUSTRIES, INC.	COM	885160101	494	14248	SH	DEFINED 1, 3, 4	14248
THORNBURG MORTGAGE	COM	885218107	4221	224670	SH	DEFINED 1, 3, 4	224670
3COM CORP.	COM	885535104	272	69109	SH	DEFINED 1, 3, 4	69109
THREE-FIVE SYSTEMS, INC.	COM	88554L108	48	10744	SH	DEFINED 1, 3, 4	10744
3M COMPANY	COM	88579Y101	43990	399998	SH	DEFINED 1, 3, 4	399998
TICKETMASTER CL B	COM	88633P203	710	46620	SH	DEFINED 1, 3, 4	46620
TIDEWATER INC.	COM	886423102	313	11581	SH	DEFINED 1, 3, 4	11581
TIFFANY & CO.	COM	886547108	11183	521810	SH	DEFINED 1, 3, 4	521810
TIMBERLAND CO. -CL A	COM	887100105	1141	35917	SH	DEFINED 1, 3, 4	35917
TIME WARNER TELECOM CLA A	COM	887319101	1458	1805717	SH	DEFINED 1, 3, 4	1805717
TIMKEN CO.	COM	887389104	5047	301261	SH	DEFINED 1, 3, 4	301261
TITAN CORP.	COM	888266103	955	99899	SH	DEFINED 1, 3, 4	99899
TITAN INTERNATIONAL, INC.	COM	88830M102	25	10420	SH	DEFINED 1, 3, 4	10420
TOLL BROTHERS, INC.	COM	889478103	771	35441	SH	DEFINED 1, 3, 4	35441
TOO, INC.	COM	890333107	1658	71271	SH	DEFINED 1, 3, 4	71271
TOOTSIE INDS	COM	890516107	290	9875	SH	DEFINED 1, 3, 4	9875
TORCHMARK CORP.	COM	891027104	13990	408468	SH	DEFINED 1, 3, 4	408468
TORO CO.	COM	891092108	14894	264753	SH	DEFINED 1, 3, 4	264753
TOTAL FINA ELF SA	COM	89151E113	290	4400	SH	DEFINED 1, 3, 4	4400
TOWER AUTOMOTIVE INC.	COM	891707101	7388	1102366	SH	DEFINED 1, 3, 4	1102366
TOYS 'R' US, INC.	COM	892335100	8246	809981	SH	DEFINED 1, 3, 4	809981
TPG NV	COM	892339102	195	11600	SH	DEFINED 1, 3, 4	11600
TRNSACTN SYS ARCHTCTS	COM	893416107	1516	244509	SH	DEFINED 1, 3, 4	244509
TRAVELERS PROPERTY CASUALTY	COM	89420G109	1297	98916	SH	DEFINED 1, 3, 4	98916
TRAVELERS PROPERTY/CASUALTY IN	COM	89420G406	9068	671234	SH	DEFINED 1, 3, 4	671234
TREDEGAR INDUSTRIES, INC.	COM	894650100	4432	264581	SH	DEFINED 1, 3, 4	264581
TRIAD HOSPITALS, INC.	COM	89579K109	893	23498	SH	DEFINED 1, 3, 4	23498
TRIAD GUARANTY, INC.	COM	895925105	1497	43000	SH	DEFINED 1, 3, 4	43000
TRIARC COS, INC. -CI A	COM	895927101	235	10281	SH	DEFINED 1, 3, 4	10281
TRIBUNE CO.	COM	896047107	18313	438190	SH	DEFINED 1, 3, 4	438190
TRIMBLE NAVIGATION LTD	COM	896239100	141	14343	SH	DEFINED 1, 3, 4	14343
TRIMERIS, INC.	COM	896263100	663	14940	SH	DEFINED 1, 3, 4	14940
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	91	25249	SH	DEFINED 1, 3, 4	25249
TRIUMPH GROUP, INC.	COM	896818101	3634	129660	SH	DEFINED 1, 3, 4	129660
TRUSTCO BANK CORP./NY	COM	898349105	818	77191	SH	DEFINED 1, 3, 4	77191
TRUSTMARK CORP	COM	898402102	6048	265248	SH	DEFINED 1, 3, 4	265248
TUBOS DE ACERO DE MEXICO SA	COM	898592506	1551	180796	SH	DEFINED 1, 3, 4	180796
TUESDAY MORNING CORP.	COM	899035505	4708	258560	SH	DEFINED 1, 3, 4	258560
TUPPERWARE CORP.	COM	899896104	483	29591	SH	DEFINED 1, 3, 4	29591
TYCO INTERNATIONAL, LTD.	COM	902124106	22702	1610750	SH	DEFINED 1, 3, 4	1610750
TYSON FOODS, INC.	COM	902494103	783	67516	SH	DEFINED 1, 3, 4	67516
UCBH HOLDINGS, INC.	COM	90262T308	383	9792	SH	DEFINED 1, 3, 4	9792
UGI CORP.	COM	902681105	3250	89379	SH	DEFINED 1, 3, 4	89379
UICI	COM	902737105	3713	228373	SH	DEFINED 1, 3, 4	228373
UIL HOLDINGS CORPORATION	COM	902748102	259	7273	SH	DEFINED 1, 3, 4	7273
UST, INC.	COM	902911106	40702	1442684	SH	DEFINED 1, 3, 4	1442684
US BANCORP.	COM	902973304	52552	2828539	SH	DEFINED 1, 3, 4	2828539
USA INTERACTIVE	COM	902984103	622	32035	SH	DEFINED 1, 3, 4	32035
URS CORP.	COM	903236107	4196	253243	SH	DEFINED 1, 3, 4	253243
US ONCOLOGY, INC.	COM	90338W103	2338	288077	SH	DEFINED 1, 3, 4	288077
ULTRATECH STEPPER, INC.	COM	904034105	89	11328	SH	DEFINED 1, 3, 4	11328
UNIFI INC.	COM	904677101	63	10290	SH	DEFINED 1, 3, 4	10290
UNILEVER N.V.	COM	904784709	430	7192	SH	DEFINED 1, 3, 4	7192
UNION PACIFIC CORP.	COM	907818108	34513	596388	SH	DEFINED 1, 3, 4	596388
UNION PLANTERS	COM	908068109	29485	1073858	SH	DEFINED 1, 3, 4	1073858
UNIONBANCAL CORP.	COM	908906100	22953	546400	SH	DEFINED 1, 3, 4	546400
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	3425	224438	SH	DEFINED 1, 3, 4	224438
UNISYS CORP.	COM	909214108	12406	1772735	SH	DEFINED 1, 3, 4	1772735
UNIT CORP.	COM	909218109	414	21703	SH	DEFINED 1, 3, 4	21703
UNITED BANKSHARES, INC./WV	COM	909907107	615	21216	SH	DEFINED 1, 3, 4	21216
UNITED DOMINION REALTY TRUST	COM	910197102	14128	887810	SH	DEFINED 1, 3, 4	887810
UNITED INDUSTRIAL CORP.	COM	910671106	2367	117450	SH	DEFINED 1, 3, 4	117450
UNITED MICROELECTRONICS	COM	910873207	846	241867	SH	DEFINED 1, 3, 4	241867
UNITED NATURAL FOODS, INC.	COM	911163103	222	9555	SH	DEFINED 1, 3, 4	9555
UNITED ONLINE, INC.	COM	911268100	7445	776370	SH	DEFINED 1, 3, 4	776370
UNITED PARCEL SERVICE-CL B	COM	911312106	53169	850263	SH	DEFINED 1, 3, 4	850263
UNITED RENTALS INC,	COM	911363109	124	14637	SH	DEFINED 1, 3, 4	14637
UNITED STATES STEEL CORP.	COM	912909108	885	76961	SH	DEFINED 1, 3, 4	76961
UNITED STATIONERS, INC.	COM	913004107	431	16476	SH	DEFINED 1, 3, 4	16476
UNITED TECHNOLOGIES CORP.	COM	913017109	41423	733330	SH	DEFINED 1, 3, 4	733330
UNITED THERAPEUTICS CORP.	COM	91307C102	4717	286660	SH	DEFINED 1, 3, 4	286660
UNITEDHEALTH GROUP, INC.	COM	91324P102	35391	405794	SH	DEFINED 1, 3, 4	405794
UNITRIN INC.	COM	913275103	396	12965	SH	DEFINED 1, 3, 4	12965
UNIVERSAL CORP.	COM	913456109	4683	133492	SH	DEFINED 1, 3, 4	133492
UNIVERSAL FOREST PRODS, INC.	COM	913543104	3126	166116	SH	DEFINED 1, 3, 4	166116
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	21563	421505	SH	DEFINED 1, 3, 4	421505
UNIVISION COMMUNICATIONS INC.	COM	914906102	2654	116367	SH	DEFINED 1, 3, 4	116367
UNOCAL CORP.	COM	915289102	12940	412315	SH	DEFINED 1, 3, 4	412315
UNUMPROVIDENT CORP.	COM	91529Y106	2505	122911	SH	DEFINED 1, 3, 4	122911
USFREIGHTWAYS CORP.	COM	916906100	387	13451	SH	DEFINED 1, 3, 4	13451
URBAN OUTFITTERS, INC.	COM	917047102	1578	65050	SH	DEFINED 1, 3, 4	65050
UTSTARCOM, INC.	COM	918076100	9147	598860	SH	DEFINED 1, 3, 4	598860
VF CORP.	COM	918204108	9868	274233	SH	DEFINED 1, 3, 4	274233
VALASSIS COMMUNICATIONS, INC.	COM	918866104	18536	528615	SH	DEFINED 1, 3, 4	528615
VALERO ENERGY CORP.	COM	91913Y100	8885	335668	SH	DEFINED 1, 3, 4	335668
VALMONT INDUSTRIES	COM	920253101	2607	111739	SH	DEFINED 1, 3, 4	111739
VALSPAR CORP.	COM	920355104	4613	123729	SH	DEFINED 1, 3, 4	123729
VARCO INTERNATIONAL, INC.	COM	922122106	314	18490	SH	DEFINED 1, 3, 4	18490
VARIAN INC.	COM	922206107	4717	170827	SH	DEFINED 1, 3, 4	170827
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	1345	81812	SH	DEFINED 1, 3, 4	81812
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	14368	334191	SH	DEFINED 1, 3, 4	334191
VECTREN CORPORATION	COM	92240G101	289	12956	SH	DEFINED 1, 3, 4	12956
VEECO INSTRUMENTS, INC.	COM	922417100	157	14547	SH	DEFINED 1, 3, 4	14547
Veritas Software Corporation	COM	923436109	18718	1275904	SH	DEFINED 2, 4	1216933 58971

VERITAS SOFTWARE CORP.	COM	923436109	20997	1428069	SH	DEFINED	1,3,4	1428069	
VERITY INC.	COM	92343C106	177	17563	SH	DEFINED	1,3,4	17563	
VERITAS DGC INC.	COM	92343P107	166	15524	SH	DEFINED	1,3,4	15524	
VERIZON COMMUNICATIONS.	COM	92343V104	68126	2482731	SH	DEFINED	1,3,4	2482731	
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	268	14533	SH	DEFINED	1,3,4	14533	
VIACOM, INC.	COM	925524308	58151	1434076	SH	DEFINED	1,3,4	1434076	
Viacom Inc-Class B	COM	925524308	28576	704699	SH	DEFINED	2,4	672613	32086
VIAD CORP.	COM	92552R109	10653	521452	SH	DEFINED	1,3,4	521452	
VIASAT, INC.	COM	92552V100	81	13044	SH	DEFINED	1,3,4	13044	
VIASYS HEALTHCARE, INC.	COM	92553Q209	202	13070	SH	DEFINED	1,3,4	13070	
VICOR CORP.	COM	925815102	152	21194	SH	DEFINED	1,3,4	21194	
VINTAGE PETROLEUM, INC.	COM	927460105	340	31664	SH	DEFINED	1,3,4	31664	
VISHAY INTRTECHNOLOGY	COM	928298108	268	30524	SH	DEFINED	1,3,4	30524	
VISTEON CORP.	COM	92839U107	622	66403	SH	DEFINED	1,3,4	66403	
VISX INC/DE	COM	92844S105	93	10201	SH	DEFINED	1,3,4	10201	
VITALWORKS, INC.	COM	928483106	4205	578300	SH	DEFINED	1,3,4	578300	
VODAFONE GROUP PLC	COM	92857W100	188	14702	SH	DEFINED	1,3,4	14702	
Vornado Realty Trust	COM	929042109	24431	619296	SH	DEFINED	2,4	587257	32039
VORNADO REALTY	COM	929042109	2197	55688	SH	DEFINED	1,3,4	55688	
VULCAN MATERIALS CO.	COM	929160109	1873	51737	SH	DEFINED	1,3,4	51737	
WD-40 CO.	COM	929236107	238	8254	SH	DEFINED	1,3,4	8254	
WGL HOLDINGS, INC.	COM	92924F106	219	9283	SH	DEFINED	1,3,4	9283	
WMS INDUSTRIES, INC.	COM	929297109	228	16049	SH	DEFINED	1,3,4	16049	
WPS RESOURCES CORP	COM	92931B106	214	6067	SH	DEFINED	1,3,4	6067	
WABASH NATIONAL CORP.	COM	929566107	63	11517	SH	DEFINED	1,3,4	11517	
Wachovia Corporation	COM	929903102	37888	1159007	SH	DEFINED	2,4	1101777	57230
WACHOVIA CORP	COM	929903102	37617	1150784	SH	DEFINED	1,3,4	1150784	
WADDELL & REED FINANCIAL - A	COM	930059100	332	18618	SH	DEFINED	1,3,4	18618	
Wal-Mart Stores Inc	COM	931142103	52432	1064831	SH	DEFINED	2,4	1012463	52368
WAL-MART STORES, INC.	COM	931142103	170305	3458641	SH	DEFINED	1,3,4	3458641	
WALGREEN CO.	COM	931422109	36742	1194214	SH	DEFINED	1,3,4	1194214	
WALLACE COMPUTER SVCS INC.	COM	932270101	3033	172109	SH	DEFINED	1,3,4	172109	
WALTER INDUSTRIES INC.	COM	93317Q105	3430	279417	SH	DEFINED	1,3,4	279417	
WASHINGTON FEDERAL, INC.	COM	938824109	715	32106	SH	DEFINED	1,3,4	32106	
WASHINGTON MUTUAL, INC.	COM	939322103	25913	823407	SH	DEFINED	1,3,4	823407	
WASHINGTON POST CI B	COM	939640108	1179	1816	SH	DEFINED	1,3,4	1816	
WASTE CONNECTIONS, INC.	COM	941053100	483	13853	SH	DEFINED	1,3,4	13853	
WASTE MANAGEMENT, INC.	COM	94106L109	12179	522488	SH	DEFINED	1,3,4	522488	
WATERS CORP.	COM	941848103	1615	66455	SH	DEFINED	1,3,4	66455	
WATSCO, INC.	COM	942622200	189	13187	SH	DEFINED	1,3,4	13187	
WATSON PHARMACEUTICALS	COM	942683103	1883	77020	SH	DEFINED	1,3,4	77020	
WATSON WYATT & CO. HOLDINGS	COM	942712100	330	16482	SH	DEFINED	1,3,4	16482	
WATTS INDUSTRIES, INC.	COM	942749102	1308	79695	SH	DEFINED	1,3,4	79695	
WEBWX COMMUNICATIONS, INC.	COM	94767L109	2375	212332	SH	DEFINED	1,3,4	212332	
WEBSense, INC.	COM	947684106	964	83000	SH	DEFINED	1,3,4	83000	
WEBMD CORP.	COM	94769M105	1198	237150	SH	DEFINED	1,3,4	237150	
WEBSTER FINANCIAL CORP.	COM	947890109	5574	166008	SH	DEFINED	1,3,4	166008	
WEIGHT WATCHERS INTL., INC.	COM	948626106	325	7500	SH	DEFINED	1,3,4	7500	
WEINGARTEN REALTY INVST	COM	948741103	1982	54150	SH	DEFINED	1,3,4	54150	
WELLMAN INC.	COM	949702104	218	15965	SH	DEFINED	1,3,4	15965	
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	15441	210649	SH	DEFINED	1,3,4	210649	
Wells Fargo Company	COM	949746101	58091	1206206	SH	DEFINED	2,4	1147076	59130
WELLS FARGO CO.	COM	949746101	108075	2244241	SH	DEFINED	1,3,4	2244241	
WENDY'S INTERNATIONAL	COM	950590109	1950	58981	SH	DEFINED	1,3,4	58981	
WERNER ENTERPRISES	COM	950755108	2588	140889	SH	DEFINED	1,3,4	140889	
WESTAMERICA BACORPORATION	COM	957090103	256	6418	SH	DEFINED	1,3,4	6418	
WESTAR ENERGY, INC.	COM	95709T100	4009	398495	SH	DEFINED	1,3,4	398495	
WESTERN DIGITAL CORP	COM	958102105	12643	2690331	SH	DEFINED	1,3,4	2690331	
WESTERN GAS RESOURCES INC.	COM	958259103	2631	84209	SH	DEFINED	1,3,4	84209	
WESTWOOD ONE, INC.	COM	961815107	2733	76448	SH	DEFINED	1,3,4	76448	
WET SEAL, INC.	COM	961840105	150	15210	SH	DEFINED	1,3,4	15210	
WEYERHAEUSER CO.	COM	962166104	9040	206605	SH	DEFINED	1,3,4	206605	
WHIRLPOOL CORP.	COM	963320106	4660	101594	SH	DEFINED	1,3,4	101594	
WHITNEY HOLDING CORP.	COM	966612103	16768	525525	SH	DEFINED	1,3,4	525525	
WHOLE FOODS MARKET, INC.	COM	966837106	1558	36399	SH	DEFINED	1,3,4	36399	
WILLBROS GROUP, INC.	COM	969199108	3859	371750	SH	DEFINED	1,3,4	371750	
WILLIAMS CO. INC., THE	COM	969457100	588	263593	SH	DEFINED	1,3,4	263593	
WILLIAMS-SONOMA, INC.	COM	969904101	1862	78846	SH	DEFINED	1,3,4	78846	
WILMINGTON TRUST CO.	COM	971807102	16828	581878	SH	DEFINED	1,3,4	581878	
WIND RIVER SYSTEMS	COM	973149107	49	15103	SH	DEFINED	1,3,4	15103	
WINN-DIXIE STORES, INC.	COM	974280109	1155	88119	SH	DEFINED	1,3,4	88119	
WINNEBAGO INDUSTRIES	COM	974637100	375	9416	SH	DEFINED	1,3,4	9416	
WINTRUST FINANCIAL CORP.	COM	97650W108	516	17950	SH	DEFINED	1,3,4	17950	
Wipro Limited-ADR	COM	97651M109	578	20890	SH	DEFINED	2,4	20890	
WISCONSIN ENERGY CORP.	COM	976657106	533	22008	SH	DEFINED	1,3,4	22008	
WOLVERINE WORLD WIDE	COM	978097103	305	20326	SH	DEFINED	1,3,4	20326	
WOODWARD COVENER CO.	COM	980745103	4409	92963	SH	DEFINED	1,3,4	92963	
WORTHINGTON INDUSTRIES, INC.	COM	981811102	9884	528925	SH	DEFINED	1,3,4	528925	
WRIGHT MEDICAL GROUP, INC.	COM	98235T107	2463	129500	SH	DEFINED	1,3,4	129500	
WRIGLEY (WM) JR. CO.	COM	982526105	20574	415783	SH	DEFINED	1,3,4	415783	
WYETH	COM	983024100	32407	1019243	SH	DEFINED	1,3,4	1019243	
X-RITE, INC.	COM	983857103	77	10151	SH	DEFINED	1,3,4	10151	
XTO ENERGY, INC.	COM	98385X106	3018	146446	SH	DEFINED	1,3,4	146446	
XCEL ENERGY INC.	COM	98389B100	1880	202130	SH	DEFINED	1,3,4	202130	
XILINX, INC.	COM	983919101	6411	404371	SH	DEFINED	1,3,4	404371	
XEROX CORP.	COM	984121103	15209	3072996	SH	DEFINED	1,3,4	3072996	
YAHOO INC.	COM	984332106	6789	709429	SH	DEFINED	1,3,4	709429	
YANKEE CANDLE CO.	COM	984757104	6637	386570	SH	DEFINED	1,3,4	386570	
YELLOW CORP.	COM	985509108	9387	318221	SH	DEFINED	1,3,4	318221	
YORK INTL	COM	986670107	7836	277919	SH	DEFINED	1,3,4	277919	
YUM BRANDS, INC.	COM	988498101	18623	672348	SH	DEFINED	1,3,4	672348	
YUKOS	COM	98849W108	2962	22021	SH	DEFINED	1,3,4	22021	
ZALE CORP.	COM	988858106	514	17077	SH	DEFINED	1,3,4	17077	
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	880	16698	SH	DEFINED	1,3,4	16698	
ZENITH NATIONAL INSURANCE CO.	COM	989390109	245	9395	SH	DEFINED	1,3,4	9395	
ZIMMER HOLDINGS, INC.	COM	98956P102	6275	163747	SH	DEFINED	1,3,4	163747	
ZIONS BANCORPORATION	COM	989701107	2142	49183	SH	DEFINED	1,3,4	49183	
ZORAN CORP.	COM	98975F101	4296	390380	SH	DEFINED	1,3,4	390380	
ACE LTD	COM	G0070K103	7383	249453	SH	DEFINED	1,3,4	249453	
ARCH CPAITAL GROUP LTD	COM	G0450A105	5781	207330	SH	DEFINED	1,3,4	207330	

COOPER INDUSTRIES, LTD. - CLAS	COM	G24182100	14596	480863	SH	DEFINED 1,3,4	480863
EVEREST RE GROUP LTD.	COM	G3223R108	27521	501715	SH	DEFINED 1,3,4	501715
GLOBAL SANTAFE CORP	COM	G3930E101	372	16650	SH	DEFINED 1,3,4	16650
INGERSOLL-RAND CO.	COM	G4776G101	7856	228077	SH	DEFINED 1,3,4	228077
MARVELL TECHNOLOGY GROUP, LTD.	COM	G5876H105	2027	127800	SH	DEFINED 1,3,4	127800
NABORS INDUSTRIES, LTD.	COM	G6359F103	6973	212907	SH	DEFINED 1,3,4	212907
NOBLE CORP.	COM	G65422100	6932	223618	SH	DEFINED 1,3,4	223618
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	310	8180	SH	DEFINED 1,3,4	8180
SCOTTISH ANNUITY & LIFE HOLDIN	COM	G7885T104	568	33250	SH	DEFINED 1,3,4	33250
TOMMY HILFIGER CORP.	COM	G8915Z102	1054	113021	SH	DEFINED 1,3,4	113021
TRANSOCEAN, INC.	COM	G90078109	8190	393878	SH	DEFINED 1,3,4	393878
TRENWICK GROUP, LTD.	COM	G9032C109	93	18369	SH	DEFINED 1,3,4	18369
WEATHERFORD INTL LTD.	COM	G95089101	10049	270536	SH	DEFINED 1,3,4	270536
XL CAPITAL LTD.	COM	G98255105	5751	78257	SH	DEFINED 1,3,4	78257
AUDIOCODES LTD	COM	M15342104	663	367865	SH	DEFINED 1,3,4	367865
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	3253	236885	SH	DEFINED 1,3,4	236885
PRECISE SOFTWARE SOLUTIONS	COM	M41450103	1317	143970	SH	DEFINED 1,3,4	143970
RADVISION, LTD.	COM	M81869105	1179	251197	SH	DEFINED 1,3,4	251197
METRON TECHNOLOGY N.V.	COM	N5665B105	753	314362	SH	DEFINED 1,3,4	314362
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	489	30534	SH	DEFINED 1,3,4	30534
ASE TEST LIMITED	COM	Y02516105	3060	864425	SH	DEFINED 1,3,4	864425
FLEXTRONICS INTL LTD.	COM	Y2573F102	879	126288	SH	DEFINED 1,3,4	126288