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PRINCIPAL FINANCIAL GROUP INC  
Form 13F-HR  
August 15, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 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 August 13, 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: 1830  
Form 13F Information Table Value Total: \$17664479 (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

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03 28-793 Principal Life Insurance Co  
 04 28-10107 Principal Financial Services, Inc

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					
			VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVSTMT	O MA
AAR CORP.	COM	000361105	169	14779	SH		DEFINED	1,3,
ADC COMMUNICATIONS, INC.	COM	000886101	2693	803751	SH		DEFINED	1,3,
ABN-AMRO HOLDINGS	COM	000937102	616	31963	SH		DEFINED	1,3,
ABM INDUSTRIES, INC.	COM	000957100	408	22626	SH		DEFINED	1,3,
AFLAC, INC.	COM	001055102	24146	750809	SH		DEFINED	1,3,
AGCO CORP.	COM	001084102	258	12418	SH		DEFINED	1,3,
AGL CAPITAL TRUST	COM	001198209	889	34300	SH		DEFINED	1,3,
AGL RESOURCES IN	COM	001204106	8742	381730	SH		DEFINED	1,3,
AES CORP.	COM	00130H105	1777	271364	SH		DEFINED	1,3,
AK STEEL HOLDING CORP.	COM	001547108	6886	492939	SH		DEFINED	1,3,
AMB PROPERTY CORP.	COM	00163T109	23695	812880	SH		DEFINED	1,3,
AMN HEALTHCARE SERVICES, INC.	COM	001744101	6155	176000	SH		DEFINED	1,3,
AMR CORP.	COM	001765106	1652	78867	SH		DEFINED	1,3,
AOL TIME WARNER	COM	00184A105	66501	3556187	SH		DEFINED	1,3,
ATI TECHNOLOGIES, INC.	COM	001941103	6825	682530	SH		DEFINED	1,3,
AT&T CORP.	COM	001957109	54676	4567756	SH		DEFINED	1,3,
ATMI, INC.	COM	00207R101	3027	113579	SH		DEFINED	1,3,
AT&T WIRELESS GROUP	COM	00209A106	18237	2248750	SH		DEFINED	1,3,
AXT INC.	COM	00246W103	102	10348	SH		DEFINED	1,3,
AARON RENTS INC.	COM	002535201	234	9247	SH		DEFINED	1,3,
ABBOTT LABORATORIES	COM	002824100	59486	1252327	SH		DEFINED	1,3,
ABERCROMBIE & FITCH CO.	COM	002896207	2789	96189	SH		DEFINED	1,3,
ACCLAIM ENMNT, INC.	COM	004325205	4277	816201	SH		DEFINED	1,3,
ACCREDO HEALTH, INC.	COM	00437V104	651	12077	SH		DEFINED	1,3,
ACTIVISION, INC.	COM	004930202	305	9361	SH		DEFINED	1,3,
ACTION PERFORMANCE COS INC	COM	004933107	8785	240345	SH		DEFINED	1,3,
ACTEL CORP.	COM	004934105	273	11097	SH		DEFINED	1,3,
ACTRADE FINANCIAL TECH	COM	00507P102	4905	276040	SH		DEFINED	1,3,
ACTUATE CORPORATION	COM	00508B102	3001	521930	SH		DEFINED	1,3,
ACUITY BRANDS INC.	COM	00508Y102	6282	371717	SH		DEFINED	1,3,
ACXIOM CORP.	COM	005125109	15877	892972	SH		DEFINED	1,3,
ADAPTEC, INC.	COM	00651F108	9685	746728	SH		DEFINED	1,3,
ADECCO	COM	006754105	315	19311	SH		DEFINED	1,3,
ADMINISTAFF, INC.	COM	007094105	163	12770	SH		DEFINED	1,3,
ADOBE SYSTEMS, INC.	COM	00724F101	8903	246612	SH		DEFINED	1,3,
ADTRAN INC.	COM	00738A106	4180	176438	SH		DEFINED	1,3,
ADVANCED DIGITAL INFO CORP	COM	007525108	3071	369580	SH		DEFINED	1,3,
ADVANCED FIBRE COMMUNICATION	COM	00754A105	271	14134	SH		DEFINED	1,3,
ADVANCED TISSUE SCI - CLASS A	COM	00755F103	69	33853	SH		DEFINED	1,3,
ADVO, INC.	COM	007585102	392	9249	SH		DEFINED	1,3,
AEROFLEX INC.	COM	007768104	328	27754	SH		DEFINED	1,3,
ADVANCED MICRO DEVICES	COM	007903107	7189	628929	SH		DEFINED	1,3,
ADVANCE PCS	COM	00790K109	3612	151769	SH		DEFINED	1,3,
ADVANCED ENERGY INDUSTRIES	COM	007973100	446	14727	SH		DEFINED	1,3,
ADVENT SOFTWARE INC	COM	007974108	233	5832	SH		DEFINED	1,3,
AETNA INC- NEW	COM	00817Y108	3526	73680	SH		DEFINED	1,3,
AFFILIATED COMP SVCS -CLA	COM	008190100	1260	22641	SH		DEFINED	1,3,
AFFILIATED MANAGERS GROUP, INC	COM	008252108	9191	132430	SH		DEFINED	1,3,
AGERE SYSTEMS, INC.	COM	00845V100	5515	1767720	SH		DEFINED	1,3,
AGILENT TECHNOLOGIES INC	COM	00846U101	8412	319001	SH		DEFINED	1,3,
AGNICO-EAGLE MINES LTD	COM	008474108	1467	87600	SH		DEFINED	1,3,
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	10718	213717	SH		DEFINED	1,3,
AIRBORNE INC.	COM	009269101	14517	643188	SH		DEFINED	1,3,
AIRGAS INC.	COM	009363102	7088	434854	SH		DEFINED	1,3,

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AIRGATE PCS, INC. COM	COM	009367103	996	86000	SH	DEFINED	1,3,
AIRTRAN HOLDINGS, INC.	COM	00949P108	3513	581540	SH	DEFINED	1,3,
ALABAMA POWER CAPITAL TRUST II	COM	010388205	362	14400	SH	DEFINED	1,3,
ALAMOSA HOLDINGS, INC.	COM	011589108	942	217620	SH	DEFINED	1,3,
ALBANY INTL CORP. -CLA	COM	012348108	6516	250135	SH	DEFINED	1,3,
ALBEMARLE CORP.	COM	012653101	2558	80253	SH	DEFINED	1,3,
ALBERTO-CULVER CO.	COM	013068101	5904	111456	SH	DEFINED	1,3,
ALBERTSONS, INC.	COM	013104104	19442	552800	SH	DEFINED	1,3,
ALCAN, INC.	COM	013716105	29651	778235	SH	DEFINED	1,3,
ALCOA, INC.	COM	013817101	25824	738237	SH	DEFINED	1,3,
ALEXANDER & BALDWIN INC.	COM	014482103	7025	255362	SH	DEFINED	1,3,
ALEXANDRIA REAL EST EQUITIES	COM	015271109	1102	23700	SH	DEFINED	1,3,
ALLEGHENY ENERGY	COM	017361106	5606	156037	SH	DEFINED	1,3,
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	9301	529651	SH	DEFINED	1,3,
ALLEN TELECOM, INC.	COM	018091108	74	14081	SH	DEFINED	1,3,
ALLERGAN, INC.	COM	018490102	8753	138710	SH	DEFINED	1,3,
ALLETE	COM	018522102	7250	241499	SH	DEFINED	1,3,
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	166	18879	SH	DEFINED	1,3,
ALLIANCE RESOURCE PARTNERS	COM	01877R108	1342	55960	SH	DEFINED	1,3,
ALLIANT CORP.	COM	018802108	27289	991613	SH	DEFINED	1,3,
ALLIANT TECHSYSTEMS, INC.	COM	018804104	11474	105478	SH	DEFINED	1,3,
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	7403	660989	SH	DEFINED	1,3,
ALLMERICA FINANCIAL CORP.	COM	019754100	443	9122	SH	DEFINED	1,3,
ALLSTATE CORP.	COM	020002101	18735	486871	SH	DEFINED	1,3,
ALLTEL CORP.	COM	020039103	30327	588985	SH	DEFINED	1,3,
ALPHA INDUSTRIES, INC.	COM	020753109	3480	341468	SH	DEFINED	1,3,
ALPHARMA INC. - CL A	COM	020813101	489	23679	SH	DEFINED	1,3,
ALTERA CORP.	COM	021441100	3535	196074	SH	DEFINED	1,3,
AMBAC FINANCIAL GP	COM	023139108	32236	478568	SH	DEFINED	1,3,
AMERADA HESS CORP.	COM	023551104	3740	45470	SH	DEFINED	1,3,
AMEREN CORP.	COM	023608102	26013	594995	SH	DEFINED	1,3,
AMERICA MOVIL - SERIES L	COM	02364W105	11078	633388	SH	DEFINED	1,3,
AMERICA FIRST MORTGAGE INVST.	COM	023934102	3848	410250	SH	DEFINED	1,3,
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	7129	236061	SH	DEFINED	1,3,
AM CAP STRATEGIES LTD.	COM	024937104	3088	103100	SH	DEFINED	1,3,
AMERICAN ELECTRIC POWER CO., I	COM	025537101	11069	259048	SH	DEFINED	1,3,
AMERICAN EAGLE OUTFITTERS	COM	02553E106	5288	238189	SH	DEFINED	1,3,
AMERICAN EXPRESS CO.	COM	025816109	47018	1106042	SH	DEFINED	1,3,
AMERICAN FINL GROUP INC.	COM	025932104	315	11782	SH	DEFINED	1,3,
AMERICAN FINANCIAL HOLDINGS	COM	026075101	2795	96764	SH	DEFINED	1,3,
AMERICAN GREETINGS CORP.	COM	026375105	10991	531740	SH	DEFINED	1,3,
AMERICAN INTERNATIONAL GROUP,	COM	026874107	184621	2756770	SH	DEFINED	1,3,
AMERICAN ITALIAN PASTA CO.	COM	027070101	2312	47131	SH	DEFINED	1,3,
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	403	19290	SH	DEFINED	1,3,
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	3703	161021	SH	DEFINED	1,3,
AMERICAN NATIONAL INSURANCE CO	COM	028591105	1910	18950	SH	DEFINED	1,3,
AMERICAN POWER CONVERSION CORP	COM	029066107	2323	166428	SH	DEFINED	1,3,
AMEM STANDARD CO INC.	COM	029712106	9981	132200	SH	DEFINED	1,3,
AMERICAN TOWER CORP. CL A	COM	029912201	2573	677000	SH	DEFINED	1,3,
AMERICAN WATER WORKS INC	COM	030411102	15440	354866	SH	DEFINED	1,3,
AMERICREDIT CORP.	COM	03060R101	514	14639	SH	DEFINED	1,3,
AMERIPATH, INC.	COM	03071D109	416	14093	SH	DEFINED	1,3,
AMERUS LIFE GROUP.	COM	03072M108	9898	279208	SH	DEFINED	1,3,
AMERISOURCEBERGEN CORP	COM	03073E105	35423	459508	SH	DEFINED	1,3,
AMETEK INC.	COM	031100100	214	5655	SH	DEFINED	1,3,
AMGEN	COM	031162100	41202	865051	SH	DEFINED	1,3,
AMSOUTH BANCORPORATION	COM	032165102	22570	1016655	SH	DEFINED	1,3,
AMYLIN PHARMACEUTICALS, INC.	COM	032346108	8733	970320	SH	DEFINED	1,3,
ANADARKO PETROLEUM CORP.	COM	032511107	6482	127722	SH	DEFINED	1,3,
ANADIGICS, INC.	COM	032515108	4352	404820	SH	DEFINED	1,3,
ANALOG DEVICES	COM	032654105	13115	358132	SH	DEFINED	1,3,
ANALOGIC CORP.	COM	032657207	264	6112	SH	DEFINED	1,3,

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ANALYSTS INT'L CORP.	COM	032681108	55	11197	SH	DEFINED	1,3,
ANCHOR BANCORP, INC./WI	COM	032839102	260	11526	SH	DEFINED	1,3,
ANDREW CORP.	COM	034425108	4003	232321	SH	DEFINED	1,3,
ANHEUSER-BUSCH COS., INC.	COM	035229103	36763	712332	SH	DEFINED	1,3,
ANIXTER INT'L, INC.	COM	035290105	5273	187326	SH	DEFINED	1,3,
ANNALY MORTGAGE MANAGEMENT	COM	035710409	7918	404005	SH	DEFINED	1,3,
ANNTAYLOR STORES CORP.	COM	036115103	577	20252	SH	DEFINED	1,3,
ANTHEM, INC.	COM	03674B104	5891	83090	SH	DEFINED	1,3,
ANTEON INTERNATIONAL CORP.	COM	03674E108	5055	219800	SH	DEFINED	1,3,
ANSWERTHINK, INC.	COM	036916104	2213	425640	SH	DEFINED	1,3,
AON CORP.	COM	037389103	5039	150739	SH	DEFINED	1,3,
APACHE CORP.	COM	037411105	21465	385515	SH	DEFINED	1,3,
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	3391	72800	SH	DEFINED	1,3,
APOGEE ENTERPRISES, INC.	COM	037598109	2047	146721	SH	DEFINED	1,3,
APOLLO GROUP INC.	COM	037604105	3010	87307	SH	DEFINED	1,3,
APOGENT TECHNOLOGIES, INC.	COM	03760A101	457	18363	SH	DEFINED	1,3,
APPLE COMPUTER, INC.	COM	037833100	7737	332069	SH	DEFINED	1,3,
APPLEBEES INT'L, INC.	COM	037899101	4582	117463	SH	DEFINED	1,3,
APRIA HEALTHCARE GROUP INC	COM	037933108	8411	355332	SH	DEFINED	1,3,
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	4757	261397	SH	DEFINED	1,3,
APPLICA INCORPORATED	COM	03815A106	109	10754	SH	DEFINED	1,3,
APPLIED MATERIALS, INC.	COM	038222105	47724	2151659	SH	DEFINED	1,3,
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	934	151909	SH	DEFINED	1,3,
APTARGROUP, INC.	COM	038336103	6340	169610	SH	DEFINED	1,3,
AQUILA, INC.	COM	03840P102	633	48844	SH	DEFINED	1,3,
AQUILA INC.	COM	03840P300	918	43200	SH	DEFINED	1,3,
ARACRUZ CLEULOSE SA	COM	038496204	4625	209740	SH	DEFINED	1,3,
ARBITRON, INC.	COM	03875Q108	9183	251250	SH	DEFINED	1,3,
ARCH CHEMICALS, INC.	COM	03937R102	239	10269	SH	DEFINED	1,3,
ARCH COAL, INC.	COM	039380100	212	9029	SH	DEFINED	1,3,
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	6631	455760	SH	DEFINED	1,3,
ARCHSTONE-SMITH TRUST	COM	039583109	1814	67145	SH	DEFINED	1,3,
ARCTIC CAT, INC.	COM	039670104	216	10818	SH	DEFINED	1,3,
ARDEN REALTY INC.	COM	039793104	3778	139920	SH	DEFINED	1,3,
ARGOSY GAMING COMPANY	COM	040228108	3207	93228	SH	DEFINED	1,3,
ARKANSAS BEST CORP.	COM	040790107	278	11297	SH	DEFINED	1,3,
ARMOR HOLDINGS, INC.	COM	042260109	370	14117	SH	DEFINED	1,3,
ARROW ELECTRONICS INC.	COM	042735100	430	17196	SH	DEFINED	1,3,
ARTESYN TECHNOLOGIES, INC.	COM	043127109	3932	520760	SH	DEFINED	1,3,
ARTHROCARE CORP.	COM	043136100	118	10544	SH	DEFINED	1,3,
ARVINMERITOR, INC.	COM	043353101	2602	97453	SH	DEFINED	1,3,
ASCENTIAL SOFTWARE CORP.	COM	04362P108	138	44741	SH	DEFINED	1,3,
ASHLAND, INC.	COM	044204105	2242	59016	SH	DEFINED	1,3,
ASPECT COMMUNICATIONS	COM	04523Q102	111	24015	SH	DEFINED	1,3,
ASPEN TECHNOLOGY, INC.	COM	045327103	184	16414	SH	DEFINED	1,3,
ASSOCIATED BANC-CORP.	COM	045487105	12029	317813	SH	DEFINED	1,3,
ASTORIA FINL CORP.	COM	046265104	555	15914	SH	DEFINED	1,3,
ASTROPOWER, INC.	COM	04644A101	219	6649	SH	DEFINED	1,3,
ATLANTIC CAPITAL I	COM	048272207	243	9600	SH	DEFINED	1,3,
ATLANTIC CAPITAL II	COM	04827P206	248	10000	SH	DEFINED	1,3,
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	443	20322	SH	DEFINED	1,3,
ATMEL CORP.	COM	049513104	660	80305	SH	DEFINED	1,3,
ATMOS ENERGY CORP.	COM	049560105	440	19010	SH	DEFINED	1,3,
ATRIX LABS, INC.	COM	04962L101	3125	125370	SH	DEFINED	1,3,
ATWOOD OCEANICS INC.	COM	050095108	288	6400	SH	DEFINED	1,3,
AUDIOVOX CORP.	COM	050757103	82	10589	SH	DEFINED	1,3,
AUTODESK, INC.	COM	052769106	3139	232503	SH	DEFINED	1,3,
AUTOMATIC DATA PROCESSING, INC	COM	053015103	60530	1165838	SH	DEFINED	1,3,
AUTONATION INC.	COM	05329W102	1986	115277	SH	DEFINED	1,3,
AUTOZONE, INC.	COM	053332102	15385	187961	SH	DEFINED	1,3,
AVALONBAY COMMUNITIES, INC.	COM	053484101	871	18387	SH	DEFINED	1,3,
AVANT! CORPORATION	COM	053487104	327	17494	SH	DEFINED	1,3,

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AVAYA, INC.	COM	053499109	1263	182578	SH	DEFINED	1,3,
AVENTIS	COM	053561106	384	5509	SH	DEFINED	1,3,
AVERY DENNISON CORP.	COM	053611109	9929	151887	SH	DEFINED	1,3,
AVID TECHNOLOGY, INC.	COM	05367P100	110	12050	SH	DEFINED	1,3,
AVISTA CORP.	COM	05379B107	307	22008	SH	DEFINED	1,3,
AVNET, INC.	COM	053807103	5902	255153	SH	DEFINED	1,3,
AVOCENT CORPORATION.	COM	053893103	5093	225335	SH	DEFINED	1,3,
AVON PRODUCTS, INC.	COM	054303102	6629	125188	SH	DEFINED	1,3,
AXA	COM	054536107	310	15790	SH	DEFINED	1,3,
AWARE INC/MASS	COM	05453N100	39	10476	SH	DEFINED	1,3,
AXCELIS TECHNOLOGIES, INC.	COM	054540109	3377	274749	SH	DEFINED	1,3,
AZTAR CORP.	COM	054802103	6609	319582	SH	DEFINED	1,3,
BB&T CORP.	COM	054937107	8808	234383	SH	DEFINED	1,3,
BISYS GROUP, INC.	COM	055472104	13776	396203	SH	DEFINED	1,3,
BJ SERVICES CO.	COM	055482103	10124	269819	SH	DEFINED	1,3,
BJS WHOLESALE CLUB INC.	COM	05548J106	1727	39929	SH	DEFINED	1,3,
BMC SOFTWARE, INC.	COM	055921100	2131	126034	SH	DEFINED	1,3,
BAKER HUGHES, INC.	COM	057224107	14315	390584	SH	DEFINED	1,3,
BALDOR ELECTRIC CO.	COM	057741100	380	15682	SH	DEFINED	1,3,
BALL CORP.	COM	058498106	1185	28505	SH	DEFINED	1,3,
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	4608	223145	SH	DEFINED	1,3,
BANCORPSOUTH, INC.	COM	059692103	4017	184270	SH	DEFINED	1,3,
BANK OF AMERICA CORP.	COM	060505104	143130	1888011	SH	DEFINED	1,3,
BANK OF HAWAII CORP.	COM	062540109	384	13247	SH	DEFINED	1,3,
BANK OF NEW YORK	COM	064057102	27734	764031	SH	DEFINED	1,3,
BANK ONE CORP.	COM	06423A103	58959	1451118	SH	DEFINED	1,3,
BANKATLANTIC BANCORP	COM	065908501	14989	1344292	SH	DEFINED	1,3,
BANKNORTH GROUP, INC.	COM	06646R107	10726	398888	SH	DEFINED	1,3,
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	2389	133841	SH	DEFINED	1,3,
BANTA CORP.	COM	066821109	9792	285486	SH	DEFINED	1,3,
BARD (C.R.), INC.	COM	067383109	13286	241118	SH	DEFINED	1,3,
BARCLAYS PLC	COM	06738E204	436	12224	SH	DEFINED	1,3,
BARNES & NOBLE, INC.	COM	067774109	357	11590	SH	DEFINED	1,3,
BARNESANDNOBLE.COM INC.	COM	067846105	1899	1483914	SH	DEFINED	1,3,
BARRICK GOLD CORP.	COM	067901108	16561	759698	SH	DEFINED	1,3,
BARR LABORATORIES, INC.	COM	068306109	2328	34985	SH	DEFINED	1,3,
BARRA INC.	COM	068313105	7980	179560	SH	DEFINED	1,3,
BASSETT FURNITURE INDS.	COM	070203104	1820	99127	SH	DEFINED	1,3,
BAUSCH & LOMB, INC.	COM	071707103	2114	55964	SH	DEFINED	1,3,
BAXTER INTERNATIONAL, INC.	COM	071813109	25303	471185	SH	DEFINED	1,3,
BE AEROSPACE, INC.	COM	073302101	8225	632676	SH	DEFINED	1,3,
BEA SYSTEMS, INC.	COM	073325102	12309	1143960	SH	DEFINED	1,3,
BEAR STEARNS COS.	COM	073902108	28701	477947	SH	DEFINED	1,3,
BECKMAN COULTER, INC.	COM	075811109	23120	462859	SH	DEFINED	1,3,
BECTON, DICKINSON & CO.	COM	075887109	5563	147939	SH	DEFINED	1,3,
BED BATH & BEYOND, INC.	COM	075896100	73766	2150602	SH	DEFINED	1,3,
BELDEN, INC.	COM	077459105	248	11372	SH	DEFINED	1,3,
BELLSOUTH CORP.	COM	079860102	87070	2616288	SH	DEFINED	1,3,
BELO CORP CLASS A	COM	080555105	455	18986	SH	DEFINED	1,3,
BEMIS CO.	COM	081437105	9367	187707	SH	DEFINED	1,3,
BENCHMARK ELECTRONICS, INC.	COM	08160H101	11459	381966	SH	DEFINED	1,3,
BEST BUY CO., INC.	COM	086516101	7467	161613	SH	DEFINED	1,3,
BEVERLY ENTERPRISES	COM	087851309	1574	201583	SH	DEFINED	1,3,
BIG LOTS, INC.	COM	089302103	1041	58153	SH	DEFINED	1,3,
BIO RAD LABORATORIES	COM	090572207	2876	64987	SH	DEFINED	1,3,
BIO TECHNOLOGY GENERAL CORP.	COM	090578105	2569	509773	SH	DEFINED	1,3,
BIOGEN INC.	COM	090597105	48111	964540	SH	DEFINED	1,3,
BIOMET, INC.	COM	090613100	43761	1550174	SH	DEFINED	1,3,
BIOSITE, INC.	COM	090945106	202	6746	SH	DEFINED	1,3,
BLACK & DECKER CORP.	COM	091797100	3119	65273	SH	DEFINED	1,3,
BLACK BOX CORP.	COM	091826107	473	9337	SH	DEFINED	1,3,
BLOCK (H. & R.), INC.	COM	093671105	64969	1446966	SH	DEFINED	1,3,

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BLOCKBUSTER, INC.	COM	093679108	1988	72277	SH	DEFINED	1, 3,
BLYTH INDUSTRIES INC.	COM	09643P108	1947	69821	SH	DEFINED	1, 3,
BOB EVANS FARMS	COM	096761101	14565	475832	SH	DEFINED	1, 3,
BOEING CO.	COM	097023105	25806	605053	SH	DEFINED	1, 3,
BOISE CASCADE CORP.	COM	097383103	21693	609685	SH	DEFINED	1, 3,
BORDERS GROUP INC.	COM	099709107	293	14057	SH	DEFINED	1, 3,
BORG WARNER INC	COM	099724106	10412	161684	SH	DEFINED	1, 3,
BOSTON PRIVATE FINL HLDGS.	COM	101119105	271	10260	SH	DEFINED	1, 3,
BOSTON PROPERTIES INC.	COM	101121101	15308	373360	SH	DEFINED	1, 3,
BOSTON SCIENTIFIC CORP.	COM	101137107	24865	892819	SH	DEFINED	1, 3,
BOWATER INC.	COM	102183100	2307	44044	SH	DEFINED	1, 3,
BOWNE & CO., INC.	COM	103043105	221	15325	SH	DEFINED	1, 3,
BRADY CORP.	COM	104674106	383	10634	SH	DEFINED	1, 3,
BRANDYWINE REALTY TRUST	COM	105368203	3444	141425	SH	DEFINED	1, 3,
BRIGGS & STRATTON CORP.	COM	109043109	9912	241646	SH	DEFINED	1, 3,
BRINKER INTERNATIONAL INC	COM	109641100	563	16770	SH	DEFINED	1, 3,
BRISTOL MYERS SQUIBB CO.	COM	110122108	49247	1582489	SH	DEFINED	1, 3,
BROADCOM CORP.	COM	111320107	4538	201225	SH	DEFINED	1, 3,
BROADWING, INC.	COM	111620100	144	37728	SH	DEFINED	1, 3,
BROCADE COMMUNICATIONS SYSTEM	COM	111621108	1781	90650	SH	DEFINED	1, 3,
BROOKFIELD PROPERTIES CORP.	COM	112900105	2123	102700	SH	DEFINED	1, 3,
BROOKS AUTOMATION INC,	COM	11442E102	3472	115089	SH	DEFINED	1, 3,
BROOKSTONE, INC.	COM	114537103	2555	150533	SH	DEFINED	1, 3,
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2736	34765	SH	DEFINED	1, 3,
TOM BROWN, INC.	COM	115660201	2320	85118	SH	DEFINED	1, 3,
BROWN SHOE, INC.	COM	115736100	4818	200730	SH	DEFINED	1, 3,
BRUNSWICK CORP.	COM	117043109	1187	44635	SH	DEFINED	1, 3,
BUCA, INC.	COM	117769109	2419	135800	SH	DEFINED	1, 3,
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	167	16088	SH	DEFINED	1, 3,
BURLINGTON COAT FACTORY WWAREH	COM	121579106	471	20546	SH	DEFINED	1, 3,
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	15208	537388	SH	DEFINED	1, 3,
BURLINGTON RESOURCES, INC.	COM	122014103	6959	171399	SH	DEFINED	1, 3,
C&D TECHNOLOGIES, INC.	COM	124661109	5400	248716	SH	DEFINED	1, 3,
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	5717	151243	SH	DEFINED	1, 3,
CTRL GROUP INC.	COM	12489V106	5762	173301	SH	DEFINED	1, 3,
C-COR.NET CORP.	COM	125010108	143	16393	SH	DEFINED	1, 3,
CDI CORP.	COM	125071100	4769	170446	SH	DEFINED	1, 3,
CDW COMPUTER CENTERS INC	COM	125129106	1509	28945	SH	DEFINED	1, 3,
CEC ENTERTAINMENT, INC.	COM	125137109	613	12903	SH	DEFINED	1, 3,
CH ENERGY GROUP INC.	COM	12541M102	7417	149501	SH	DEFINED	1, 3,
C H ROBINSON WORLDWIDE INC	COM	12541W100	494	14576	SH	DEFINED	1, 3,
CIGNA CORP.	COM	125509109	9292	87621	SH	DEFINED	1, 3,
CLECO CORP.	COM	12561W105	5166	223059	SH	DEFINED	1, 3,
CMGI, INC.	COM	125750109	1992	2521600	SH	DEFINED	1, 3,
CMS ENERGY CORP.	COM	125896100	1243	68819	SH	DEFINED	1, 3,
CSK AUTO CORP.	COM	125965103	1500	93800	SH	DEFINED	1, 3,
CNF INC	COM	12612W104	303	8425	SH	DEFINED	1, 3,
CSG SYSTEMS INTL INC.	COM	126349109	243	9148	SH	DEFINED	1, 3,
CSX CORP.	COM	126408103	3765	109434	SH	DEFINED	1, 3,
CTS CORP.	COM	126501105	243	15296	SH	DEFINED	1, 3,
CUNO INCORPORATED	COM	126583103	263	7607	SH	DEFINED	1, 3,
CVB FINANCIAL CORP	COM	126600105	1559	70817	SH	DEFINED	1, 3,
CVS CORP.	COM	126650100	6372	198928	SH	DEFINED	1, 3,
CV THERAPEUTICS INC.	COM	126667104	4935	257560	SH	DEFINED	1, 3,
RAINBOW MEDIA GROUP	COM	12686C844	2524	121500	SH	DEFINED	1, 3,
CABLE DESIGN TECH CP. CL A	COM	126924109	2619	225763	SH	DEFINED	1, 3,
CABOT CORP.	COM	127055101	2794	113431	SH	DEFINED	1, 3,
CABOT OIL & GAS CORP CL A	COM	127097103	339	14765	SH	DEFINED	1, 3,
CABOT MICROELECTRONICS CORP.	COM	12709P103	203	4166	SH	DEFINED	1, 3,
CACI INTERNATIONAL, INC. CL -	COM	127190304	7018	208360	SH	DEFINED	1, 3,
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	812	42177	SH	DEFINED	1, 3,
CAL DIVE INTERNATIONAL INC	COM	127914109	401	16651	SH	DEFINED	1, 3,

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CALLAWAY GOLF CO.	COM	131193104	4480	267143	SH	DEFINED	1, 3,
CALPINE CORP.	COM	131347106	1829	189745	SH	DEFINED	1, 3,
CAMBREX CORP.	COM	132011107	3184	72920	SH	DEFINED	1, 3,
CAMDEN PROPERTY TRUST	COM	133131102	6788	176760	SH	DEFINED	1, 3,
CAMPBELL SOUP CO.	COM	134429109	5887	208381	SH	DEFINED	1, 3,
CANON, INC.	COM	138006309	440	11338	SH	DEFINED	1, 3,
CAPITAL AUTOMOTIVE REIT	COM	139733109	11421	476851	SH	DEFINED	1, 3,
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	15631	250334	SH	DEFINED	1, 3,
CAPSTONE TURBINE CORP.	COM	14067D102	1839	763135	SH	DEFINED	1, 3,
CAPSTEAD MORTGAGE CORP	COM	14067E506	1865	97909	SH	DEFINED	1, 3,
CAPTARIS, INC.	COM	14071N104	43	14692	SH	DEFINED	1, 3,
CARBO CERAMICS, INC.	COM	140781105	238	6910	SH	DEFINED	1, 3,
CARAUSTAR INDUSTRIES, INC.	COM	140909102	167	12892	SH	DEFINED	1, 3,
CARDINAL HEALTH, INC.	COM	14149Y108	74616	1122719	SH	DEFINED	1, 3,
CAREMARK RX, INC.	COM	141705103	1078	55725	SH	DEFINED	1, 3,
CARLISLE COS INC.	COM	142339100	5353	144056	SH	DEFINED	1, 3,
CARNIVAL CORP.	COM	143658102	14326	471253	SH	DEFINED	1, 3,
CARPENTER TECHNOLOGY CORP.	COM	144285103	1825	62389	SH	DEFINED	1, 3,
CARRAMERICA REALTY	COM	144418100	8587	272600	SH	DEFINED	1, 3,
CARREKER CORPORATION	COM	144433109	100	10134	SH	DEFINED	1, 3,
CASEYS GENERAL STORES, INC.	COM	147528103	273	22928	SH	DEFINED	1, 3,
CASH AMERICA INTL, INC.	COM	14754D100	95	11413	SH	DEFINED	1, 3,
CATALINA MARKETING CORP.	COM	148867104	317	9505	SH	DEFINED	1, 3,
CATAPULT COMMUNICATIONS CORP	COM	149016107	1943	103630	SH	DEFINED	1, 3,
CATERPILLAR, INC.	COM	149123101	15134	289527	SH	DEFINED	1, 3,
CATO CORP. - CI A	COM	149205106	312	11554	SH	DEFINED	1, 3,
CELESTICA INC.	COM	15101Q108	2231	75565	SH	DEFINED	1, 3,
CEMEX SA	COM	151290889	3697	123115	SH	DEFINED	1, 3,
CENDANT CORP.	COM	151313103	16820	920145	SH	DEFINED	1, 3,
CENTERPOINT PROPERTIES CORP.	COM	151895109	1294	22700	SH	DEFINED	1, 3,
CENTEX CORP.	COM	152312104	1674	31150	SH	DEFINED	1, 3,
CENTRAL PARKING CORP.	COM	154785109	4837	196624	SH	DEFINED	1, 3,
CENTURYTEL, INC.	COM	156700106	35280	1138049	SH	DEFINED	1, 3,
CEPHALON, INC.	COM	156708109	3882	72452	SH	DEFINED	1, 3,
CERIDIAN CORP.	COM	156779100	25317	1107485	SH	DEFINED	1, 3,
CERNER CORP.	COM	156782104	880	16181	SH	DEFINED	1, 3,
CERTEGY, INC.	COM	156880106	513	11929	SH	DEFINED	1, 3,
CHAMPION ENTERPRISES, INC.	COM	158496109	179	22312	SH	DEFINED	1, 3,
CHARLES RIVER LABORATORIES	COM	159864107	10226	278270	SH	DEFINED	1, 3,
CHARTER ONE FINANCIAL INC.	COM	160903100	35660	985087	SH	DEFINED	1, 3,
CHARTER COMMUNICATIONS INC-A	COM	16117M107	10794	1548705	SH	DEFINED	1, 3,
CHECKFREE CORP	COM	162813109	283	13349	SH	DEFINED	1, 3,
CHECKPOINT SYSTEMS, INC.	COM	162825103	193	14652	SH	DEFINED	1, 3,
CHEESECAKE FACTORY, INC.	COM	163072101	319	8357	SH	DEFINED	1, 3,
CHELSEA PROPERTY GROUP, INC.	COM	163421100	9067	301240	SH	DEFINED	1, 3,
CHEMFIRST, INC.	COM	16361A106	2232	79987	SH	DEFINED	1, 3,
CHEVRONTEXACO, CORP.	COM	166764100	81069	929162	SH	DEFINED	1, 3,
CHICAGO BRIDGE & IRON-NY	COM	167250109	2242	76000	SH	DEFINED	1, 3,
CHICO'S FAS INC.	COM	168615102	719	18785	SH	DEFINED	1, 3,
CHILDRENS PLACE	COM	168905107	343	12222	SH	DEFINED	1, 3,
CHIPPAC, INC.	COM	169657103	2387	275000	SH	DEFINED	1, 3,
CHIRON CORP.	COM	170040109	6993	193164	SH	DEFINED	1, 3,
CHITTENDEN CORP.	COM	170228100	446	14827	SH	DEFINED	1, 3,
CHOICEPOINT, INC.	COM	170388102	646	10845	SH	DEFINED	1, 3,
CHRISTOPHER & BANKS CORP	COM	171046105	457	11490	SH	DEFINED	1, 3,
CHUBB CORP.	COM	171232101	6828	90850	SH	DEFINED	1, 3,
CHURCH & DWIGHT, INC.	COM	171340102	234	6744	SH	DEFINED	1, 3,
CIBER INC.	COM	17163B102	1757	228531	SH	DEFINED	1, 3,
CIENA CORP.	COM	171779101	948	167504	SH	DEFINED	1, 3,
CINCINNATI FINANCIAL CORP.	COM	172062101	3731	82213	SH	DEFINED	1, 3,
CINERGY CORP.	COM	172474108	9219	252931	SH	DEFINED	1, 3,
CIRCUIT CITY STORES, INC.	COM	172737108	7185	313600	SH	DEFINED	1, 3,

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CIRRUS LOGIC, INC.	COM	172755100	8419	811867	SH	DEFINED	1, 3,
CISCO SYSTEMS, INC.	COM	17275R102	142825	9050991	SH	DEFINED	1, 3,
CINTAS CORP.	COM	172908105	4511	86398	SH	DEFINED	1, 3,
CITIGROUP, INC.	COM	172967101	235233	5447741	SH	DEFINED	1, 3,
CITIZENS COMMUNICATIONS CO.	COM	17453B101	1336	142133	SH	DEFINED	1, 3,
CITRIX SYSTEMS INC.	COM	177376100	1020	95563	SH	DEFINED	1, 3,
CITY NATIONAL CORP.	COM	178566105	12247	225702	SH	DEFINED	1, 3,
CLARCOR, INC.	COM	179895107	351	11405	SH	DEFINED	1, 3,
CLARK/BARDES, INC.	COM	180668105	1543	63924	SH	DEFINED	1, 3,
CLAYTON HOMES, INC.	COM	184190106	419	23739	SH	DEFINED	1, 3,
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	21395	401940	SH	DEFINED	1, 3,
CLOROX CO.	COM	189054109	42600	930127	SH	DEFINED	1, 3,
COACH, INC.	COM	189754104	398	7610	SH	DEFINED	1, 3,
COASTAL FINANCE	COM	190463208	1173	47700	SH	DEFINED	1, 3,
COCA-COLA BTLNG CONS	COM	191098102	200	4049	SH	DEFINED	1, 3,
COCA-COLA CO.	COM	191216100	111828	2012750	SH	DEFINED	1, 3,
COCA-COLA ENTERPRISES	COM	191219104	18697	859648	SH	DEFINED	1, 3,
COGNEX CORP.	COM	192422103	464	20273	SH	DEFINED	1, 3,
COHERENT, INC.	COM	192479103	3070	102154	SH	DEFINED	1, 3,
COHU INC.	COM	192576106	233	9530	SH	DEFINED	1, 3,
COLGATE-PALMOLIVE CO.	COM	194162103	25829	476547	SH	DEFINED	1, 3,
COLONIAL BANCGROUP	COM	195493309	306	19872	SH	DEFINED	1, 3,
COLONIAL PROPERTIES TRUST	COM	195872106	345	9652	SH	DEFINED	1, 3,
COLUMBUS SOUTHERN POWER	COM	199575796	690	27300	SH	DEFINED	1, 3,
COMCAST CORP.	COM	200300200	45876	1629114	SH	DEFINED	1, 3,
COMERICA, INC.	COM	200340107	11109	173303	SH	DEFINED	1, 3,
COMMERCE BANCORP, INC./NJ	COM	200519106	549	11410	SH	DEFINED	1, 3,
COMMERCE BANCSHARES, INC.	COM	200525103	11503	254432	SH	DEFINED	1, 3,
COMMERCE GROUP, INC.	COM	200641108	3057	77710	SH	DEFINED	1, 3,
COMMERCIAL FEDERAL CORP	COM	201647104	15049	522533	SH	DEFINED	1, 3,
COMMERCIAL METALS CO.	COM	201723103	279	6080	SH	DEFINED	1, 3,
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	9064	211930	SH	DEFINED	1, 3,
COMMSCOPE, INC.	COM	203372107	1328	93730	SH	DEFINED	1, 3,
COMMUNITY HEALTH SYSTEMS	COM	203668108	3429	116480	SH	DEFINED	1, 3,
COMMUNITY FIRST BANKSHARES	COM	203902101	506	18605	SH	DEFINED	1, 3,
CIA SIDERURGICA NACL	COM	20440W105	1590	84300	SH	DEFINED	1, 3,
CIA VALE DO RIO DOCE	COM	204412209	12767	425570	SH	DEFINED	1, 3,
CIA PARANAENSE DE ENERGIA COPE	COM	20441B407	368	65153	SH	DEFINED	1, 3,
COMPASS BANCSHARES INC.	COM	20449H109	765	21993	SH	DEFINED	1, 3,
COMPUTER ASSOCIATES INTL INC.	COM	204912109	22581	1300767	SH	DEFINED	1, 3,
COMPUTER SCIENCES CORP.	COM	205363104	22804	481400	SH	DEFINED	1, 3,
COMPUWARE CORP.	COM	205638109	5365	728007	SH	DEFINED	1, 3,
COMSTOCK RES INC COM NEW	COM	205768203	3441	416550	SH	DEFINED	1, 3,
COMVERSE TECHNOLOGY, INC.	COM	205862402	4307	363492	SH	DEFINED	1, 3,
CONAGRA FOODS, INC.	COM	205887102	7771	315772	SH	DEFINED	1, 3,
CONCORD CAMERA CORP.	COM	206156101	88	12699	SH	DEFINED	1, 3,
CONCORD EFS, INC.	COM	206197105	8085	258568	SH	DEFINED	1, 3,
CONECTIV INC.	COM	206829103	381	15300	SH	DEFINED	1, 3,
CONEXANT SYSTEMS, INC.	COM	207142100	927	129720	SH	DEFINED	1, 3,
CONMED CORP.	COM	207410101	310	13059	SH	DEFINED	1, 3,
CONNETICS CORP.	COM	208192104	1502	115800	SH	DEFINED	1, 3,
CONOCO INC.	COM	208251504	27092	1007890	SH	DEFINED	1, 3,
CONSECO, INC.	COM	208464107	488	174750	SH	DEFINED	1, 3,
CON EDISON CO. OF NY	COM	209111814	740	28600	SH	DEFINED	1, 3,
CONSOLIDATED EDISON, INC.	COM	209115104	5413	123671	SH	DEFINED	1, 3,
CONSOLIDATED GRAPHICS INC	COM	209341106	1623	80743	SH	DEFINED	1, 3,
CONSTELLATION BRANDS INC - A	COM	21036P108	445	15098	SH	DEFINED	1, 3,
CONSTELLATION ENERGY GROUP	COM	210371100	7254	239645	SH	DEFINED	1, 3,
CONVERGYS CORP.	COM	212485106	3208	122248	SH	DEFINED	1, 3,
CONVERIUM HOLDING AG	COM	21248N107	219	8000	SH	DEFINED	1, 3,
COOPER CAMERON CORP.	COM	216640102	524	9307	SH	DEFINED	1, 3,
COOPER COMPANIES, INC.	COM	216648402	352	7045	SH	DEFINED	1, 3,



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COOPER TIRE & RUBBER	COM	216831107	6882	301309	SH	DEFINED	1, 3,
COORS (ADOLPH) CO. CLASS B	COM	217016104	1225	18348	SH	DEFINED	1, 3,
COPART INC.	COM	217204106	257	15629	SH	DEFINED	1, 3,
CORINTHIAN COLLEGES, INC.	COM	218868107	542	19750	SH	DEFINED	1, 3,
CORIXA CORP.	COM	21887F100	2461	373450	SH	DEFINED	1, 3,
CORN PRODUCTS INTL, INC.	COM	219023108	4213	124264	SH	DEFINED	1, 3,
CORNING, INC.	COM	219350105	2311	481406	SH	DEFINED	1, 3,
COST PLUS INC/CALIFORNIA	COM	221485105	317	9946	SH	DEFINED	1, 3,
COSTCO WHOLESALE CORP.	COM	22160K105	19037	484773	SH	DEFINED	1, 3,
COUNTRYWIDE CREDIT INDUSTRIES,	COM	222372104	16985	344461	SH	DEFINED	1, 3,
COVANCE INC.	COM	222816100	190	10405	SH	DEFINED	1, 3,
COVENTRY HEALTH CARE	COM	222862104	843	27157	SH	DEFINED	1, 3,
CRANE CO.	COM	224399105	842	30353	SH	DEFINED	1, 3,
CREDENCE SYSTEMS CORP.	COM	225302108	197	10405	SH	DEFINED	1, 3,
CREDIT SUISSE GROUP	COM	225401108	223	6060	SH	DEFINED	1, 3,
CREE, INC.	COM	225447101	144	12524	SH	DEFINED	1, 3,
CRESTLINE CAPITAL CORP.	COM	226153104	2752	81057	SH	DEFINED	1, 3,
CROMPTON CORPORATION	COM	227116100	221	19493	SH	DEFINED	1, 3,
CROWN CASTLE INTL CORP.	COM	228227104	4990	1108860	SH	DEFINED	1, 3,
CRYOLIFE, INC.	COM	228903100	253	8734	SH	DEFINED	1, 3,
CULLEN FROST BANKERS, INC.	COM	229899109	918	23781	SH	DEFINED	1, 3,
CUMMINS, INC.	COM	231021106	3758	102086	SH	DEFINED	1, 3,
CURTISS-WRIGHT CORP.	COM	231561101	332	4662	SH	DEFINED	1, 3,
CYGNUS INC.	COM	232560102	42	17228	SH	DEFINED	1, 3,
CYMER, INC.	COM	232572107	5985	138444	SH	DEFINED	1, 3,
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	2266	113678	SH	DEFINED	1, 3,
CYTEC INDUSTRIES, INC.	COM	232820100	212	6848	SH	DEFINED	1, 3,
CYTYC CORP.	COM	232946103	2006	123148	SH	DEFINED	1, 3,
DDI CORP/CA	COM	233162106	2795	1016450	SH	DEFINED	1, 3,
DMC STRATEX NETWORKS INC.	COM	23322L106	2904	832109	SH	DEFINED	1, 3,
DPL, INC.	COM	233293109	577	21821	SH	DEFINED	1, 3,
DRS TECHNOLOGIES, INC.	COM	23330X100	300	7643	SH	DEFINED	1, 3,
D R HORTON INC.	COM	23331A109	615	25080	SH	DEFINED	1, 3,
DST SYSTEMS INC.	COM	233326107	8200	165953	SH	DEFINED	1, 3,
DSP GROUP, INC.	COM	23332B106	9588	491456	SH	DEFINED	1, 3,
DTE ENERGY CO.	COM	233331107	10629	227126	SH	DEFINED	1, 3,
DTE ENERGY TRUST I	COM	23333Q201	311	12500	SH	DEFINED	1, 3,
DANA CORP.	COM	235811106	12922	606091	SH	DEFINED	1, 3,
DANAHER CORP.	COM	235851102	27945	401390	SH	DEFINED	1, 3,
DARDEN RESTAURANTS, INC.	COM	237194105	7028	279664	SH	DEFINED	1, 3,
DAVITA, INC.	COM	23918K108	6601	282100	SH	DEFINED	1, 3,
DEAN FOODS CO.	COM	242370104	12034	329690	SH	DEFINED	1, 3,
DEERE & CO.	COM	244199105	11659	248059	SH	DEFINED	1, 3,
DELL COMPUTER CORP.	COM	247025109	58766	2188682	SH	DEFINED	1, 3,
DELPHI CORP.	COM	247126105	4504	285944	SH	DEFINED	1, 3,
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	396	9435	SH	DEFINED	1, 3,
DELTA & PINE LAND CO.	COM	247357106	10963	566571	SH	DEFINED	1, 3,
DELTA AIRLINES, INC.	COM	247361108	2223	84702	SH	DEFINED	1, 3,
DENBURY RESOURCES, INC.	COM	247916208	4847	522293	SH	DEFINED	1, 3,
DELUXE CORP.	COM	248019101	22782	503575	SH	DEFINED	1, 3,
DENDRITE INT'L, INC.	COM	248239105	4936	417947	SH	DEFINED	1, 3,
DENTSPLY INTERNATIONAL, INC.	COM	249030107	11402	284628	SH	DEFINED	1, 3,
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	3706	159720	SH	DEFINED	1, 3,
DEVON ENERGY CORP.	COM	25179M103	19467	372575	SH	DEFINED	1, 3,
DEVRY, INC.	COM	251893103	325	12043	SH	DEFINED	1, 3,
DIAGEO PLC	COM	25243Q205	214	4217	SH	DEFINED	1, 3,
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	4134	82114	SH	DEFINED	1, 3,
DIAL CORPORATION	COM	25247D101	28799	1425685	SH	DEFINED	1, 3,
DIANON SYSTEMS, INC.	COM	252826102	366	5680	SH	DEFINED	1, 3,
DIEBOLD, INC.	COM	253651103	20802	526225	SH	DEFINED	1, 3,
DIGI INT'L, INC.	COM	253798102	46	10096	SH	DEFINED	1, 3,
DIME COMMUNITY BANCORP	COM	253922108	4639	192255	SH	DEFINED	1, 3,

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DILLARDS DEPT STORES INC.	COM	254067101	12600	419565	SH	DEFINED	1, 3,
DIME BANCORP-WT	COM	25429Q110	28	232670	SH	DEFINED	1, 3,
DIMON, INC.	COM	254394109	147	20659	SH	DEFINED	1, 3,
DIONEX CORP.	COM	254546104	254	9914	SH	DEFINED	1, 3,
WALT DISNEY CO.	COM	254687106	37963	1657068	SH	DEFINED	1, 3,
DISTRIBUCION Y SERVICIO	COM	254753106	3020	226902	SH	DEFINED	1, 3,
DOLE FOOD CO., INC.	COM	256605106	7886	237026	SH	DEFINED	1, 3,
DOLLAR GENERAL	COM	256669102	7843	456253	SH	DEFINED	1, 3,
DOLLAR TREE STORES, INC.	COM	256747106	818	20318	SH	DEFINED	1, 3,
DOMINION RESOURCES, INC.	COM	25746U109	28616	441738	SH	DEFINED	1, 3,
DONALDSON CO., INC.	COM	257651109	14674	371305	SH	DEFINED	1, 3,
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1681	58318	SH	DEFINED	1, 3,
DORAL FINANCIAL CORP.	COM	25811P100	10241	255760	SH	DEFINED	1, 3,
DOVER CORP.	COM	260003108	11293	317300	SH	DEFINED	1, 3,
DOW CHEMICAL CO.	COM	260543103	20328	609705	SH	DEFINED	1, 3,
DOW JONES & CO., INC.	COM	260561105	2365	42967	SH	DEFINED	1, 3,
DOWNNEY FINANCIAL CORP.	COM	261018105	5383	98797	SH	DEFINED	1, 3,
DRESS BARN, INC.	COM	261570105	268	8462	SH	DEFINED	1, 3,
DREYER'S GRAND ICE CREAM, INC.	COM	261878102	2967	67545	SH	DEFINED	1, 3,
E.I. DUPONT CO.	COM	263534109	63676	1384265	SH	DEFINED	1, 3,
DUANE READE, INC.	COM	263578106	2999	91027	SH	DEFINED	1, 3,
DUKE POWER CO.	COM	264399106	22172	692664	SH	DEFINED	1, 3,
DUKE REALTY CORP.	COM	264411505	528	19500	SH	DEFINED	1, 3,
DUN & BRADSTREET CORP.	COM	26483E100	15193	408187	SH	DEFINED	1, 3,
DUPONT PHOTOMASKS, INC.	COM	26613X101	10440	300171	SH	DEFINED	1, 3,
DYCOM INDUSTRIES, INC.	COM	267475101	1332	100887	SH	DEFINED	1, 3,
DYNEGY INC.	COM	26816Q101	2535	285126	SH	DEFINED	1, 3,
EDF LONDON CAPITAL LP	COM	268316205	3339	130900	SH	DEFINED	1, 3,
EMC CORP.	COM	268648102	19997	2758148	SH	DEFINED	1, 3,
ENSCO INTERNATIONAL, INC.	COM	26874Q100	761	23226	SH	DEFINED	1, 3,
ENI SPA	COM	26874R108	281	3682	SH	DEFINED	1, 3,
EOG RESOURCES, INC.	COM	26875P101	2407	58706	SH	DEFINED	1, 3,
E.ON AG	COM	268780103	364	6947	SH	DEFINED	1, 3,
ESS TECHNOLOGY	COM	269151106	16522	1037800	SH	DEFINED	1, 3,
E TRADE GROUP, INC.	COM	269246104	398	64273	SH	DEFINED	1, 3,
EAST WEST BANCORP, INC.	COM	27579R104	3020	89427	SH	DEFINED	1, 3,
EASTMAN CHEMICAL CO.	COM	277432100	1815	39234	SH	DEFINED	1, 3,
EASTMAN KODAK CO.	COM	277461109	7760	233258	SH	DEFINED	1, 3,
EATON CORP.	COM	278058102	2851	35273	SH	DEFINED	1, 3,
EATON VANCE CORP.	COM	278265103	417	11942	SH	DEFINED	1, 3,
ECOLAB, INC.	COM	278865100	7969	167142	SH	DEFINED	1, 3,
EDISON INTERNATIONAL	COM	281020107	3789	203075	SH	DEFINED	1, 3,
EDO CORP.	COM	281347104	251	9083	SH	DEFINED	1, 3,
EDUCATION MANAGEMENT CORP.	COM	28139T101	248	5994	SH	DEFINED	1, 3,
EDWARDS, J.D., & CO.	COM	281667105	6895	591370	SH	DEFINED	1, 3,
EDWARDS (A.G.), INC.	COM	281760108	546	13762	SH	DEFINED	1, 3,
EDWARDS LIFESCIENCES CORP., IN	COM	28176E108	243	10212	SH	DEFINED	1, 3,
EFUNDS CORP.	COM	28224R101	297	21460	SH	DEFINED	1, 3,
EL PASO CORP.	COM	28336L109	12939	504440	SH	DEFINED	1, 3,
EL PASO ELECTRIC CO.	COM	283677854	6034	409617	SH	DEFINED	1, 3,
ELCOR CORP.	COM	284443108	4769	178960	SH	DEFINED	1, 3,
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	333	12634	SH	DEFINED	1, 3,
ELECTRONIC ARTS, INC.	COM	285512109	2419	37794	SH	DEFINED	1, 3,
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	24684	467315	SH	DEFINED	1, 3,
EMCOR GROUP INC.	COM	29084Q100	2127	37671	SH	DEFINED	1, 3,
EMERSON ELECTRIC CO.	COM	291011104	22283	385193	SH	DEFINED	1, 3,
EMMIS COMMUNICATIONS - CL A	COM	291525103	263	8880	SH	DEFINED	1, 3,
ENDOCARE, INC.	COM	29264P104	4109	280476	SH	DEFINED	1, 3,
ENERGEN CORP.	COM	29265N108	432	15866	SH	DEFINED	1, 3,
ENERGY EAST CORP.	COM	29266M109	1260	54553	SH	DEFINED	1, 3,
ENERGIZER HOLDINGS, INC.	COM	29266R108	11121	412662	SH	DEFINED	1, 3,
ENGELHARD CORP.	COM	292845104	10779	346367	SH	DEFINED	1, 3,

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ENGINEERED SUPPORT SYSTEMS	COM	292866100	10038	208080	SH	DEFINED	1,3,
ENTEGRIS, INC.	COM	29362U104	1102	85947	SH	DEFINED	1,3,
ENTERCOM COMMUNICATIONS CORP	COM	293639100	443	8429	SH	DEFINED	1,3,
ENERGY CORP.	COM	29364G103	43989	1000208	SH	DEFINED	1,3,
ENERGY CORP.	COM	29364M811	1360	54300	SH	DEFINED	1,3,
ENZO BIOCHEM, INC.	COM	294100102	5378	293883	SH	DEFINED	1,3,
EPLUS, INC.	COM	294268107	3568	388685	SH	DEFINED	1,3,
EPRESENCE, INC.	COM	294348107	46	10686	SH	DEFINED	1,3,
EQUIFAX, INC.	COM	294429105	2035	73660	SH	DEFINED	1,3,
EQUITABLE RESOURCES, INC.	COM	294549100	7952	220753	SH	DEFINED	1,3,
EQUITY OFFICE PROPERTIES	COM	294741103	20085	666400	SH	DEFINED	1,3,
EQUITY RESIDENTIAL	COM	29476L107	27316	943892	SH	DEFINED	1,3,
ESCO TECHNOLOGIES INC.	COM	296315104	2299	64752	SH	DEFINED	1,3,
ESSEX PROPERTY TRUST INC	COM	297178105	2410	47022	SH	DEFINED	1,3,
ESTERLINE TECHNOLOGIES	COM	297425100	2147	103488	SH	DEFINED	1,3,
ETHAN ALLEN INTERIORS INC	COM	297602104	682	17924	SH	DEFINED	1,3,
EVERGREEN RES INC.	COM	299900308	384	8601	SH	DEFINED	1,3,
EXAR CORP	COM	300645108	390	18068	SH	DEFINED	1,3,
EXELON CORPORATION.	COM	30161N101	25850	483264	SH	DEFINED	1,3,
EXPEDITORS INT'L WASH, INC.	COM	302130109	526	8899	SH	DEFINED	1,3,
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	722	13656	SH	DEFINED	1,3,
EXTENDED STAY AMERICA, INC.	COM	30224P101	3664	228832	SH	DEFINED	1,3,
EXTREME NETWORKS, INC.	COM	30226D106	5445	482740	SH	DEFINED	1,3,
EXXON MOBIL CORP.	COM	30231G102	265958	6660617	SH	DEFINED	1,3,
FLIR SYSTEMS, INC.	COM	302445101	441	9958	SH	DEFINED	1,3,
FMC CORP.	COM	302491303	3846	108329	SH	DEFINED	1,3,
FMC TECHNOLOGIES, INC.	COM	30249U101	253	11288	SH	DEFINED	1,3,
FPL GROUP, INC.	COM	302571104	8581	136233	SH	DEFINED	1,3,
FACTORY 2-U STORES INC	COM	303072102	2982	189234	SH	DEFINED	1,3,
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	505	15497	SH	DEFINED	1,3,
FAIR ISAAC & COMPANY, INC.	COM	303250104	22474	383521	SH	DEFINED	1,3,
FAIRCHILD SEMICON INTL CL-A	COM	303726103	1495	59430	SH	DEFINED	1,3,
FAMILY DOLLAR STORES	COM	307000109	3158	87736	SH	DEFINED	1,3,
FASTENAL CO.	COM	311900104	517	13088	SH	DEFINED	1,3,
FEDDERS CORP.	COM	313135501	43	14985	SH	DEFINED	1,3,
FREDDIE MAC	COM	313400301	54066	824806	SH	DEFINED	1,3,
FANNIE MAE	COM	313586109	116613	1457486	SH	DEFINED	1,3,
FEDERATED DEPARTMENT STORES	COM	31410H101	17237	416246	SH	DEFINED	1,3,
FEDERATED INVESTORS, INC. - CL	COM	314211103	8176	244780	SH	DEFINED	1,3,
FEDEX CORPORATION	COM	31428X106	30418	563820	SH	DEFINED	1,3,
FERRO CORP.	COM	315405100	202	6862	SH	DEFINED	1,3,
FIDELITY NATIONAL FINL, INC.	COM	316326107	47095	1538554	SH	DEFINED	1,3,
FIFTH THIRD BANCORP	COM	316773100	76206	1169345	SH	DEFINED	1,3,
FILENET CORP.	COM	316869106	8169	530794	SH	DEFINED	1,3,
FINANCIAL FEDERAL CORP	COM	317492106	263	7699	SH	DEFINED	1,3,
FINISAR CORP.	COM	31787A101	5607	2155860	SH	DEFINED	1,3,
THE FINISH LINE CL-A	COM	317923100	9335	600324	SH	DEFINED	1,3,
FIRST AMERICAN CORPORATION	COM	318522307	705	31755	SH	DEFINED	1,3,
FIRST BANCORP/PUERTO RICO	COM	318672102	438	12298	SH	DEFINED	1,3,
FIRST CITIZENS BCSHS CL A	COM	31946M103	1744	15678	SH	DEFINED	1,3,
FIRST DATA CORP.	COM	319963104	27482	346999	SH	DEFINED	1,3,
FIRST ESSEX BANCORP, INC.	COM	320103104	1673	54130	SH	DEFINED	1,3,
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	2267	66080	SH	DEFINED	1,3,
FIRST MIDWEST BANCORP, INC.	COM	320867104	1573	55108	SH	DEFINED	1,3,
FIRST HEALTH	COM	320960107	472	17181	SH	DEFINED	1,3,
FIRST REPUBLIC BANK	COM	336158100	207	6301	SH	DEFINED	1,3,
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	28006	719015	SH	DEFINED	1,3,
FIRST VIRGINIA BANKS, INC.	COM	337477103	469	8246	SH	DEFINED	1,3,
FISERV, INC.	COM	337738108	8557	201146	SH	DEFINED	1,3,
FIRSTFED FINANCIAL CORP	COM	337907109	236	8003	SH	DEFINED	1,3,
FIRSTMERIT CORP.	COM	337915102	958	34632	SH	DEFINED	1,3,
FLAGSTAR BANCORP INC.	COM	337930101	1439	50755	SH	DEFINED	1,3,

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FIRSTENERGY CORP.	COM	337932107	19518	565587	SH	DEFINED	1, 3,
FLEET BOSTON FINANCIAL CORP.	COM	339030108	33138	940346	SH	DEFINED	1, 3,
FLEETWOOD ENTERPRISES, INC.	COM	339099103	168	16184	SH	DEFINED	1, 3,
FLEMING COMPANIES, INC.	COM	339130106	3929	177460	SH	DEFINED	1, 3,
FLORIDA ROCK INDS	COM	341140101	2684	69536	SH	DEFINED	1, 3,
FLUOR CORP.(NEW)	COM	343412102	1527	40606	SH	DEFINED	1, 3,
FLOWSERVE CORP.	COM	34354P105	289	9025	SH	DEFINED	1, 3,
FOMENTO ECONOMICO MEXICANO B (	COM	344419106	3858	91314	SH	DEFINED	1, 3,
FOOT LOCKER INC	COM	344849104	2022	132170	SH	DEFINED	1, 3,
FOOTSTAR INC.	COM	344912100	219	9220	SH	DEFINED	1, 3,
FORD MOTOR CO.	COM	345370860	23783	1347491	SH	DEFINED	1, 3,
FOREST LABORATORIES -CI A	COM	345838106	11907	161274	SH	DEFINED	1, 3,
FOREST OIL CORP.	COM	346091705	1910	65261	SH	DEFINED	1, 3,
FORTUNE BRANDS, INC.	COM	349631101	10374	193363	SH	DEFINED	1, 3,
FORWARD AIR CORPORATION	COM	349853101	317	9991	SH	DEFINED	1, 3,
FOSSIL, INC.	COM	349882100	432	13962	SH	DEFINED	1, 3,
FRANKLIN RESOURCES, INC.	COM	354613101	7671	176225	SH	DEFINED	1, 3,
FRED'S INC.	COM	356108100	401	11735	SH	DEFINED	1, 3,
FREEMONT MCMORAN, INC.	COM	35671D857	16889	855152	SH	DEFINED	1, 3,
FREMONT GENERAL CORP.	COM	357288109	145	32738	SH	DEFINED	1, 3,
FRONTIER AIRLINES, INC.	COM	359065109	6623	389563	SH	DEFINED	1, 3,
FRONTIER OIL CORP.	COM	35914P105	1260	78496	SH	DEFINED	1, 3,
FULTON FIN CORP	COM	360271100	1094	56250	SH	DEFINED	1, 3,
FURNITURE BRANDS INTL, INC.	COM	360921100	1425	37666	SH	DEFINED	1, 3,
G & K SERVICES, INC.	COM	361268105	364	9571	SH	DEFINED	1, 3,
GATX CORP.	COM	361448103	268	8395	SH	DEFINED	1, 3,
GSI COMMERCE, INC.	COM	36238G102	2361	170120	SH	DEFINED	1, 3,
GABLES RESIDENTIAL TRUST	COM	362418105	1576	51938	SH	DEFINED	1, 3,
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	515	14610	SH	DEFINED	1, 3,
GALYANS TRADING COMPANY	COM	36458R101	6330	299269	SH	DEFINED	1, 3,
GANNETT CO., INC.	COM	364730101	36822	485780	SH	DEFINED	1, 3,
GAP, INC., THE	COM	364760108	7666	526129	SH	DEFINED	1, 3,
GARTNER INC - CL B	COM	366651206	166	14598	SH	DEFINED	1, 3,
GATEWAY, INC.	COM	367626108	880	164235	SH	DEFINED	1, 3,
GEMSTAR - TV GUIDE INTERNATION	COM	36866W106	8116	852560	SH	DEFINED	1, 3,
GENCORP, INC.	COM	368682100	5959	408184	SH	DEFINED	1, 3,
GENERAL COMMUNICATIONS	COM	369385109	1370	152187	SH	DEFINED	1, 3,
GENERAL DYNAMICS CORP.	COM	369550108	17257	171542	SH	DEFINED	1, 3,
GENERAL ELECTRIC CO.	COM	369604103	299341	9612737	SH	DEFINED	1, 3,
GENERAL GROWTH PROPERTIES	COM	370021107	2976	61200	SH	DEFINED	1, 3,
GENERAL MILLS, INC.	COM	370334104	10298	226320	SH	DEFINED	1, 3,
GENERAL MOTORS CORP.	COM	370442105	34583	556450	SH	DEFINED	1, 3,
GENESCO INC.	COM	371532102	238	10091	SH	DEFINED	1, 3,
GENESEE & WYOMING, INC.	COM	371559105	1039	44349	SH	DEFINED	1, 3,
GENESIS MICROCHIP, INC.	COM	37184C103	3341	203470	SH	DEFINED	1, 3,
GENTEX CORP.	COM	371901109	5442	175947	SH	DEFINED	1, 3,
GENLYTE GROUP, INC.	COM	372302109	1605	38000	SH	DEFINED	1, 3,
GENUINE PARTS CO.	COM	372460105	3286	89900	SH	DEFINED	1, 3,
GENZYME CORP.	COM	372917104	5568	173833	SH	DEFINED	1, 3,
GEORGIA GULF	COM	373200203	327	14678	SH	DEFINED	1, 3,
GEORGIA PACIFIC GROUP	COM	373298108	22628	847825	SH	DEFINED	1, 3,
GEORGIA PWR CAP TRUST I	COM	373331206	500	19700	SH	DEFINED	1, 3,
GEORGIA PWR CAP TRUST IIII	COM	373333202	364	14400	SH	DEFINED	1, 3,
GERBER SCIENTIFIC, INC.	COM	373730100	41	10212	SH	DEFINED	1, 3,
GIBRALTAR STEEL CORP.	COM	37476F103	1810	76200	SH	DEFINED	1, 3,
GILEAD SCIENCES, INC.	COM	375558103	1190	33357	SH	DEFINED	1, 3,
GILLETTE CO., THE	COM	375766102	30844	867140	SH	DEFINED	1, 3,
GLATFELTER	COM	377316104	2107	111698	SH	DEFINED	1, 3,
GLAXOSMITHKLINE PLC	COM	37733W105	220	5400	SH	DEFINED	1, 3,
GLENBOROUGH REALTY TRUST INC	COM	37803P105	2155	95761	SH	DEFINED	1, 3,
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	3757	219038	SH	DEFINED	1, 3,
GLOBAL PAYMENTS, INC.	COM	37940X102	3257	89724	SH	DEFINED	1, 3,

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GLOBESPANVIRATA, INC.	COM	37957V106	4441	948971	SH	DEFINED	1, 3,
GOLD BANC CORPORATION, INC.	COM	379907108	1152	107200	SH	DEFINED	1, 3,
GOLDEN STATE BANCORP	COM	381197102	15373	402337	SH	DEFINED	1, 3,
GOLDEN WEST FINANCIAL CORP.	COM	381317106	5643	80658	SH	DEFINED	1, 3,
GOODRICH CORP.	COM	382388106	1728	51733	SH	DEFINED	1, 3,
GOODYEAR TIRE & RUBBER CO.	COM	382550101	5562	253723	SH	DEFINED	1, 3,
GOODY'S FAMILY CLOTHING, INC.	COM	382588101	153	15017	SH	DEFINED	1, 3,
GRACO, INC.	COM	384109104	4801	111787	SH	DEFINED	1, 3,
GRAINGER (W.W.), INC.	COM	384802104	16231	308696	SH	DEFINED	1, 3,
GRANITE CONSTRUCTION, INC.	COM	387328107	1657	71691	SH	DEFINED	1, 3,
GRANT PRIDECO, INC.	COM	38821G101	1589	105962	SH	DEFINED	1, 3,
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	6182	267968	SH	DEFINED	1, 3,
GREAT LAKES CHEMICAL	COM	390568103	649	25534	SH	DEFINED	1, 3,
GREAT PLAINS ENERGY, INC.	COM	391164100	248	10672	SH	DEFINED	1, 3,
GREATER BAY BANCORP	COM	391648102	9237	280849	SH	DEFINED	1, 3,
GREENPOINT FINANCIAL	COM	395384100	884	17273	SH	DEFINED	1, 3,
GRIFFON CORP.	COM	398433102	4379	253125	SH	DEFINED	1, 3,
GROUP 1 AUTOMOTIVE INC.	COM	398905109	4212	98520	SH	DEFINED	1, 3,
GROUPE DANONE	COM	399449107	260	9599	SH	DEFINED	1, 3,
GRUPO TELEVISIA SA	COM	40049J206	20465	487833	SH	DEFINED	1, 3,
GRUPO ELEKTRA S.A.	COM	40050A102	1451	147197	SH	DEFINED	1, 3,
GTECH HOLDINGS CORP.	COM	400518106	8953	318042	SH	DEFINED	1, 3,
GUIDANT CORP.	COM	401698105	34763	869079	SH	DEFINED	1, 3,
GULF POWER CAP TRUST I	COM	402473201	373	14800	SH	DEFINED	1, 3,
GYMBOREE CORP.	COM	403777105	2629	160298	SH	DEFINED	1, 3,
HCA, INC.	COM	404119109	20452	416278	SH	DEFINED	1, 3,
HCC INSURANCE HOLDINGS, INC.	COM	404132102	285	10468	SH	DEFINED	1, 3,
HDFC BANK LTD	COM	40415F101	1714	115020	SH	DEFINED	1, 3,
HNC SOFTWARE, INC.	COM	40425P107	3012	150351	SH	DEFINED	1, 3,
HSBC HOLDINGS PLC	COM	404280406	231	3701	SH	DEFINED	1, 3,
HAEMONETICS CORP/MASS	COM	405024100	367	12256	SH	DEFINED	1, 3,
HAIN CELESTIAL GROUP, INC.	COM	405217100	269	15673	SH	DEFINED	1, 3,
HALLIBURTON CO.	COM	406216101	4075	219661	SH	DEFINED	1, 3,
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	26821	731005	SH	DEFINED	1, 3,
HANOVER COMPRESSOR CO.	COM	410768105	142	10894	SH	DEFINED	1, 3,
HARLAND (JOHN H.) CO.	COM	412693103	3580	109709	SH	DEFINED	1, 3,
HARLEY-DAVIDSON INC.	COM	412822108	36938	702512	SH	DEFINED	1, 3,
HARMAN INTERNATIONAL	COM	413086109	4792	86652	SH	DEFINED	1, 3,
HARMONIC. INC.	COM	413160102	3595	615546	SH	DEFINED	1, 3,
HARRAH'S ENTERTAINMENT	COM	413619107	14009	294005	SH	DEFINED	1, 3,
HARRIS CORP.	COM	413875105	430	11407	SH	DEFINED	1, 3,
HARSCO CORP.	COM	415864107	12079	302883	SH	DEFINED	1, 3,
HARTE HANKS INC.	COM	416196103	357	16310	SH	DEFINED	1, 3,
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	15489	234682	SH	DEFINED	1, 3,
HASBRO, INC.	COM	418056107	1355	88542	SH	DEFINED	1, 3,
HAWAIIAN ELECTRIC INDS	COM	419870100	11241	246777	SH	DEFINED	1, 3,
HEALTH CARE PROPERTIES INVEST,	COM	421915109	1150	27520	SH	DEFINED	1, 3,
HEALTHSOUTH CORP.	COM	421924101	2848	201240	SH	DEFINED	1, 3,
HEALTH MANAGEMNT ASSOC.	COM	421933102	22878	1111120	SH	DEFINED	1, 3,
HEALTHCARE REALTY TRUST, INC.	COM	421946104	6779	225217	SH	DEFINED	1, 3,
HEALTH NET, INC	COM	42222G108	6672	230459	SH	DEFINED	1, 3,
HEARTLAND EXPRESS, INC.	COM	422347104	6478	315978	SH	DEFINED	1, 3,
HEINZ (H.J.) CO.	COM	423074103	7239	178169	SH	DEFINED	1, 3,
HELIX TECHNOLOGY CORP.	COM	423319102	2915	123273	SH	DEFINED	1, 3,
HELMERICH & PAYNE, INC.	COM	423452101	6325	165570	SH	DEFINED	1, 3,
HENRY (JACK) & ASSOCIATES	COM	426281101	6870	348022	SH	DEFINED	1, 3,
HERCULES, INC.	COM	427056106	2447	194378	SH	DEFINED	1, 3,
HERSHEY FOODS CORP.	COM	427866108	4633	69434	SH	DEFINED	1, 3,
HEWLETT-PACKARD CO.	COM	428236103	72098	3776717	SH	DEFINED	1, 3,
HIBERNIA CORP. - CL A	COM	428656102	40386	2012234	SH	DEFINED	1, 3,
HIGHWOODS PROPERTIES, INC.	COM	431284108	1180	43910	SH	DEFINED	1, 3,
HILB ROGAL & HAMILTON CO.	COM	431294107	13386	324812	SH	DEFINED	1, 3,

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HILLENBRAND INDUSTRIES	COM	431573104	19710	324440	SH	DEFINED	1, 3,
HILTON HOTELS CORP.	COM	432848109	2669	187966	SH	DEFINED	1, 3,
HINES HORTICULTURE, INC.	COM	433245107	2187	478505	SH	DEFINED	1, 3,
HISPANIC BROADCASTING - CL A	COM	43357B104	467	18709	SH	DEFINED	1, 3,
HOLLY CORP	COM	435758305	1643	109844	SH	DEFINED	1, 3,
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	6535	337562	SH	DEFINED	1, 3,
HOME DEPOT, INC.	COM	437076102	104528	2507271	SH	DEFINED	1, 3,
HOME PROPERTIES OF NY INC	COM	437306103	9120	257771	SH	DEFINED	1, 3,
HON INDUSTRIES, INC.	COM	438092108	287	10114	SH	DEFINED	1, 3,
HONDA MOTOR CO LTD	COM	438128308	323	14868	SH	DEFINED	1, 3,
HONEYWELL INTERNATIONAL, INC.	COM	438516106	29785	765689	SH	DEFINED	1, 3,
HOOPER HOLMES, INC.	COM	439104100	262	29903	SH	DEFINED	1, 3,
HORMEL FOODS CORP.	COM	440452100	584	23927	SH	DEFINED	1, 3,
HOSPITALITY PROPERTIES TR	COM	44106M102	14348	406123	SH	DEFINED	1, 3,
HOST MARRIOTT CORP.	COM	44107P104	2738	238500	SH	DEFINED	1, 3,
HOT TOPIC, INC.	COM	441339108	4808	187822	SH	DEFINED	1, 3,
HOTELS.COM	COM	44147T108	5467	114160	SH	DEFINED	1, 3,
HOUSEHOLD INTERNATIONAL, INC.	COM	441815107	31439	614650	SH	DEFINED	1, 3,
HOUSTON EXPLORATION CO.	COM	442120101	3115	100640	SH	DEFINED	1, 3,
HUBBELL, INC. - CL B	COM	443510201	374	10111	SH	DEFINED	1, 3,
HUDSON UNITED BANCORP	COM	444165104	14409	467813	SH	DEFINED	1, 3,
HUGHES SUPPLY, INC.	COM	444482103	433	10903	SH	DEFINED	1, 3,
HUMANA, INC.	COM	444859102	1303	85606	SH	DEFINED	1, 3,
HUMAN GENOME SCIENCES INC	COM	444903108	2813	163050	SH	DEFINED	1, 3,
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	1720	62947	SH	DEFINED	1, 3,
HUNTINGTON BANCSHARES, INC.	COM	446150104	2548	127570	SH	DEFINED	1, 3,
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	2846	180223	SH	DEFINED	1, 3,
ICN PHARMACEUTICALS, INC.	COM	448924100	394	14066	SH	DEFINED	1, 3,
HYPERION SOLUTIONS CORP.	COM	44914M104	324	15194	SH	DEFINED	1, 3,
ICOS CORP.	COM	449295104	3561	158210	SH	DEFINED	1, 3,
IDEC PHARMACEUTICALS CORP.	COM	449370105	1128	26307	SH	DEFINED	1, 3,
IHOP CORP.	COM	449623107	327	9575	SH	DEFINED	1, 3,
IMC GLOBAL, INC.	COM	449669100	278	19820	SH	DEFINED	1, 3,
IMS HEALTH, INC.	COM	449934108	54668	2597041	SH	DEFINED	1, 3,
ISTAR FINANCIAL, INC.	COM	45031U101	7445	244100	SH	DEFINED	1, 3,
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	529	10711	SH	DEFINED	1, 3,
ITT INDUSTRIES, INC.	COM	450911102	22843	340938	SH	DEFINED	1, 3,
IDACORP, INC.	COM	451107106	27995	797811	SH	DEFINED	1, 3,
IDEX CORP.	COM	45167R104	7126	188014	SH	DEFINED	1, 3,
IDEXX LABS, INC.	COM	45168D104	10233	323830	SH	DEFINED	1, 3,
IKON OFFICE SOLUTIONS, INC.	COM	451713101	1934	206810	SH	DEFINED	1, 3,
ILEX ONCOLOGY, INC.	COM	451923106	1160	74848	SH	DEFINED	1, 3,
ILLINOIS TOOL WORKS, INC.	COM	452308109	38778	545935	SH	DEFINED	1, 3,
IMATION CORP.	COM	45245A107	6446	222667	SH	DEFINED	1, 3,
IMMUNEX CORP.	COM	452528102	11781	466755	SH	DEFINED	1, 3,
IMPAC MORTGAGE HOLDINGS, INC.	COM	45254P102	7912	722540	SH	DEFINED	1, 3,
IMMUNOMEDICS, INC.	COM	452907108	4644	396955	SH	DEFINED	1, 3,
INAMED CORP	COM	453235103	302	9301	SH	DEFINED	1, 3,
INCO, LTD.	COM	453258402	4345	191739	SH	DEFINED	1, 3,
INCYTE GENOMICS, INC.	COM	45337C102	84	11453	SH	DEFINED	1, 3,
INDEPENDANCE COMMUNITY BANK	COM	453414104	5372	171807	SH	DEFINED	1, 3,
INDEPENDENT BANK CORP - MASS.	COM	453836108	1816	82560	SH	DEFINED	1, 3,
INDYMAC BANCORP, INC.	COM	456607100	12338	533402	SH	DEFINED	1, 3,
INET TECHNOLOGIES, INC.	COM	45662V105	7189	736578	SH	DEFINED	1, 3,
INFORMATION HOLDINGS, INC.	COM	456727106	283	10069	SH	DEFINED	1, 3,
ING GROEP NV	COM	456837103	286	10807	SH	DEFINED	1, 3,
INFORMATION RESOURCES, INC.	COM	456905108	2550	260154	SH	DEFINED	1, 3,
INGRAM MICRO, INC.	COM	457153104	1691	117460	SH	DEFINED	1, 3,
INHALE THERAPEUTIC SYSTEMS	COM	457191104	9656	1317281	SH	DEFINED	1, 3,
INKTOMI CORP.	COM	457277101	4155	2347588	SH	DEFINED	1, 3,
INPUT/OUTPUT, INC.	COM	457652105	214	23752	SH	DEFINED	1, 3,
INSIGHT ENTERPRISES, INC.	COM	45765U103	2739	103539	SH	DEFINED	1, 3,

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INSITUFORM TECNOL, INC. - CI A	COM	457667103	6394	253120	SH	DEFINED	1,3,
INTEGRATED DEVICE TECH, INC.	COM	458118106	2602	102292	SH	DEFINED	1,3,
INTEGRATED CIRCUIT SYSTEMS, IN	COM	45811K208	3293	158000	SH	DEFINED	1,3,
INTEL CORP.	COM	458140100	168443	6098571	SH	DEFINED	1,3,
INTER-TEL, INC.- SER A	COM	458372109	211	11139	SH	DEFINED	1,3,
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1853	529469	SH	DEFINED	1,3,
INTERFACE, INC.- CI A	COM	458665106	212	23519	SH	DEFINED	1,3,
INTERMET CORP.	COM	45881K104	125	11792	SH	DEFINED	1,3,
INTERMUNE, INC.	COM	45884X103	9530	356280	SH	DEFINED	1,3,
INTERNATIONAL BUSINESS MACHINE	COM	459200101	120611	1499202	SH	DEFINED	1,3,
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	10372	304519	SH	DEFINED	1,3,
INTL GAME TECHNOLOGY	COM	459902102	87531	1400502	SH	DEFINED	1,3,
INTL MULTIFOODS CORP.	COM	460043102	232	8764	SH	DEFINED	1,3,
INTERNATIONAL PAPER CO.	COM	460146103	14520	336900	SH	DEFINED	1,3,
INTL RECTIFIER CORP.	COM	460254105	514	10937	SH	DEFINED	1,3,
INT'L SPEEDWAY CORP.	COM	460335201	374	9169	SH	DEFINED	1,3,
INTERNET PICTURES CORP.	COM	46059S200	285	143173	SH	DEFINED	1,3,
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	3804	225492	SH	DEFINED	1,3,
INTERPUBLIC GROUP OF COS., INC	COM	460690100	13319	403617	SH	DEFINED	1,3,
INTERSIL CORP.	COM	46069S109	1889	78643	SH	DEFINED	1,3,
INTERSTATE BAKERIES CP.	COM	46072H108	7696	284090	SH	DEFINED	1,3,
INTERVOICE-BRITE, INC.	COM	461142101	50	15612	SH	DEFINED	1,3,
INTUIT INC.	COM	461202103	26975	616846	SH	DEFINED	1,3,
INVACARE CORP.	COM	461203101	537	14219	SH	DEFINED	1,3,
INTUITIVE SURGICAL INC.	COM	46120E107	6480	687151	SH	DEFINED	1,3,
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	305	8380	SH	DEFINED	1,3,
INVESTORS FINANCIAL SCVS CP	COM	461915100	2676	34633	SH	DEFINED	1,3,
ISHARES MSCI JAPAN INDEX FUND	COM	464286848	11880	1325900	SH	DEFINED	1,3,
ISHARES S&P 500 INDEX FUND	COM	464287200	998	9323	SH	DEFINED	1,3,
ISHARES TRUST - S&P MIDCAP 400	COM	464287507	16741	158370	SH	DEFINED	1,3,
ISHARES RUSSELL 1000 VALUE	COM	464287598	1167	20850	SH	DEFINED	1,3,
ISHARES RUSSELL 2000 VALUE	COM	464287630	6946	49300	SH	DEFINED	1,3,
ISHARES TRUST - RUSSELL 2000	COM	464287655	22578	233120	SH	DEFINED	1,3,
ISHARES TRUST-S&P SM-CAP 600	COM	464287804	26480	218930	SH	DEFINED	1,3,
ISHARES S&P SMALLCAP 600/VAL	COM	464287879	2816	29800	SH	DEFINED	1,3,
ITRON, INC.	COM	465741106	257	8843	SH	DEFINED	1,3,
IVAX CORP.	COM	465823102	2453	187556	SH	DEFINED	1,3,
JDS UNIPHASE CORP.	COM	46612J101	3355	955780	SH	DEFINED	1,3,
JDA SOFTWARE GROUP, INC.	COM	46612K108	6562	247810	SH	DEFINED	1,3,
JLG INDUSTRIES INC.	COM	466210101	3765	272796	SH	DEFINED	1,3,
JP MORGAN CHASE & CO.	COM	46625H100	54293	1510224	SH	DEFINED	1,3,
JABIL CIRCUIT INC.	COM	466313103	9683	421738	SH	DEFINED	1,3,
JACK IN THE BOX, INC.	COM	466367109	9028	279597	SH	DEFINED	1,3,
JACOBS ENGINEERING GROUP	COM	469814107	2142	55786	SH	DEFINED	1,3,
JAKKS PACIFIC INC.	COM	47012E106	187	10228	SH	DEFINED	1,3,
JEFFERIES GROUP, INC.	COM	472319102	3785	80462	SH	DEFINED	1,3,
JEFFERSON-PILOT CORP.	COM	475070108	7432	156108	SH	DEFINED	1,3,
JOHNSON & JOHNSON	COM	478160104	232223	3785217	SH	DEFINED	1,3,
JOHNSON CONTROLS, INC.	COM	478366107	23320	264815	SH	DEFINED	1,3,
JONES APPAREL GROUP INC	COM	480074103	5073	127275	SH	DEFINED	1,3,
JONES LANG LASALLE INC.	COM	48020Q107	5067	219367	SH	DEFINED	1,3,
KLA-TENCOR CORP.	COM	482480100	10362	198769	SH	DEFINED	1,3,
KPMG CONSULTING, INC.	COM	48265R109	4863	312960	SH	DEFINED	1,3,
KT CORPORATION	COM	48268K101	29423	1241470	SH	DEFINED	1,3,
KAMAN CORP. CLASS A	COM	483548103	176	10351	SH	DEFINED	1,3,
KANSAS CITY SOUTHERN	COM	485170302	5156	311157	SH	DEFINED	1,3,
KEANE, INC.	COM	486665102	189	13019	SH	DEFINED	1,3,
KB HOME	COM	48666K109	10205	198031	SH	DEFINED	1,3,
KELLOGG CO.	COM	487836108	26136	712149	SH	DEFINED	1,3,
KELLWOOD CO.	COM	488044108	314	10527	SH	DEFINED	1,3,
KEMET CORP.	COM	488360108	299	14807	SH	DEFINED	1,3,
KENNAMETAL, INC.	COM	489170100	9567	238576	SH	DEFINED	1,3,

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KERR-MCGEE CORP.	COM	492386107	3703	63742	SH	DEFINED	1, 3,
KEYCORP	COM	493267108	5884	215549	SH	DEFINED	1, 3,
KEYSPAN CORP.	COM	49337W100	2677	70712	SH	DEFINED	1, 3,
KIMBALL INTERNATIONAL, INC.	COM	494274103	1524	92260	SH	DEFINED	1, 3,
KILROY REALTY CORP.	COM	49427F108	4716	175788	SH	DEFINED	1, 3,
KIMBERLY-CLARK CORP.	COM	494368103	26264	404565	SH	DEFINED	1, 3,
KIMCO REALTY CORP.	COM	49446R109	17789	557650	SH	DEFINED	1, 3,
KINDER MORGAN, INC.	COM	49455P101	2718	62841	SH	DEFINED	1, 3,
KING PHARMACEUTICALS, INC.	COM	495582108	5437	201008	SH	DEFINED	1, 3,
KIRBY CORP.	COM	497266106	2400	87920	SH	DEFINED	1, 3,
KNIGHT-RIDDER, INC.	COM	499040103	11250	170900	SH	DEFINED	1, 3,
KOGER EQUITY, INC.	COM	500228101	2401	128380	SH	DEFINED	1, 3,
KOHL'S CORP.	COM	500255104	70958	946107	SH	DEFINED	1, 3,
KONINKLIJKE PHILIPS ELEC.	COM	500472303	409	13377	SH	DEFINED	1, 3,
KOOKMIN BANK	COM	50049M109	1300	25162	SH	DEFINED	1, 3,
KOPIN CORP	COM	500600101	235	30276	SH	DEFINED	1, 3,
KOREA ELECTRIC POWER	COM	500631106	3133	271750	SH	DEFINED	1, 3,
KORN/FERRY INTERNATIONAL	COM	500643200	2657	247881	SH	DEFINED	1, 3,
KROGER CO., THE	COM	501044101	14273	638635	SH	DEFINED	1, 3,
KROLL, INC.	COM	501049100	244	10420	SH	DEFINED	1, 3,
KRONOS INC.	COM	501052104	377	9180	SH	DEFINED	1, 3,
KULICKE & SOFFA	COM	501242101	6020	412325	SH	DEFINED	1, 3,
LSI LOGIC CORP.	COM	502161102	6285	551304	SH	DEFINED	1, 3,
LSI INDUSTRIES, INC.	COM	50216C108	2963	167876	SH	DEFINED	1, 3,
LTX CORP.	COM	502392103	2776	164373	SH	DEFINED	1, 3,
L-3 COMMUNICATIONS HOLDINGS IN	COM	502424104	12027	190606	SH	DEFINED	1, 3,
LA-Z-BOY, INC.	COM	505336107	789	28171	SH	DEFINED	1, 3,
LABOR READY, INC.	COM	505401208	167	18751	SH	DEFINED	1, 3,
LABRANCHE & CO., INC.	COM	505447102	2477	93827	SH	DEFINED	1, 3,
LACLEDE GROUP INC.	COM	505597104	215	8736	SH	DEFINED	1, 3,
LAFARGE NORTH AMERICA, INC.	COM	505862102	8996	214700	SH	DEFINED	1, 3,
LAM RESEARCH CORP.	COM	512807108	2604	114531	SH	DEFINED	1, 3,
LAMAR ADVERTISING CO.	COM	512815101	2024	47060	SH	DEFINED	1, 3,
LANCASTER COLONY CORP.	COM	513847103	246	6344	SH	DEFINED	1, 3,
LANCE, INC.	COM	514606102	212	13439	SH	DEFINED	1, 3,
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	279	8599	SH	DEFINED	1, 3,
LANDS END, INC.	COM	515086106	318	5133	SH	DEFINED	1, 3,
LANDRYS RESTAURANTS	COM	51508L103	4441	174846	SH	DEFINED	1, 3,
LANDSTAR SYSTEM, INC.	COM	515098101	397	3742	SH	DEFINED	1, 3,
LATTICE SEMICONDUCTOR CORP.	COM	518415104	1428	133424	SH	DEFINED	1, 3,
LEAR CORP.	COM	521865105	7214	156073	SH	DEFINED	1, 3,
LEE ENTERPRISES	COM	523768109	281	7612	SH	DEFINED	1, 3,
LEGATO SYSTEMS INC.	COM	524651106	121	19400	SH	DEFINED	1, 3,
LEGGETT & PLATT, INC.	COM	524660107	7450	283067	SH	DEFINED	1, 3,
LEGG MASON, INC.	COM	524901105	637	11521	SH	DEFINED	1, 3,
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	21255	348439	SH	DEFINED	1, 3,
LENNAR CORP.	COM	526057104	24394	445804	SH	DEFINED	1, 3,
LENNOX INTERNATIONAL, INC.	COM	526107107	11762	708560	SH	DEFINED	1, 3,
LEUCADIA NATIONAL CORP	COM	527288104	2546	74142	SH	DEFINED	1, 3,
LEVEL 3 COMMUNICATIONS	COM	52729N100	927	206045	SH	DEFINED	1, 3,
LEXMARK INTERNATIONAL, INC., C	COM	529771107	4132	66164	SH	DEFINED	1, 3,
LIBBEY, INC.	COM	529898108	245	7085	SH	DEFINED	1, 3,
LIBERATE TECHNOLOGIES	COM	530129105	1973	487050	SH	DEFINED	1, 3,
LIBERTY MEDIA GROUP	COM	530718105	3818	316867	SH	DEFINED	1, 3,
LIBERTY PROPERTY TRUST	COM	531172104	1780	51600	SH	DEFINED	1, 3,
LIFEPOINT HOSPITALS, INC.	COM	53219L109	3614	92874	SH	DEFINED	1, 3,
LIGAND PHARMACEUTICALS, INC.	COM	53220K207	7154	393944	SH	DEFINED	1, 3,
LILLY (ELI) & CO.	COM	532457108	55647	860085	SH	DEFINED	1, 3,
LIMITED BRANDS, INC.	COM	532716107	5608	267159	SH	DEFINED	1, 3,
LINCARE HOLDINGS, INC.	COM	532791100	551	18579	SH	DEFINED	1, 3,
LINCOLN NATIONAL CORP.	COM	534187109	23793	530848	SH	DEFINED	1, 3,
LINEAR TECHNOLOGIES CORP.	COM	535678106	46194	1240118	SH	DEFINED	1, 3,



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LINENS N THINGS, INC.	COM	535679104	2787	90797	SH	DEFINED	1,3,
LIZ CLAIBORNE, INC.	COM	539320101	1674	54658	SH	DEFINED	1,3,
LOCAL FINANCIAL CORP.	COM	539553107	3967	255100	SH	DEFINED	1,3,
LOCKHEED MARTIN CORP.	COM	539830109	39452	635811	SH	DEFINED	1,3,
LOEWS CORP.	COM	540424108	5566	97472	SH	DEFINED	1,3,
LONE STAR STEAKHOUSE SALOON	COM	542307103	4218	198703	SH	DEFINED	1,3,
LONE STAR TECHNOLOGIES, INC	COM	542312103	316	13166	SH	DEFINED	1,3,
LONGS DRUG STORES CORP.	COM	543162101	201	6583	SH	DEFINED	1,3,
LOUISIANA PACIFIC CORP.	COM	546347105	6037	572202	SH	DEFINED	1,3,
LOWE'S COMPANIES, INC.	COM	548661107	31684	671837	SH	DEFINED	1,3,
LUBRIZOL CORP.	COM	549271104	9761	278817	SH	DEFINED	1,3,
LUBYS, INC.	COM	549282101	73	10377	SH	DEFINED	1,3,
LUCENT TECHNOLOGIES, INC.	COM	549463107	14248	3063979	SH	DEFINED	1,3,
LYONDELL CHEMICAL CO.	COM	552078107	333	20279	SH	DEFINED	1,3,
M & T BANK CORPORATION	COM	55261F104	15963	183125	SH	DEFINED	1,3,
MAF BANCORP INC.	COM	55261R108	2231	56841	SH	DEFINED	1,3,
MBIA, INC.	COM	55262C100	25024	445975	SH	DEFINED	1,3,
MBNA CORP.	COM	55262L100	25957	716847	SH	DEFINED	1,3,
MDC HOLDINGS, INC.	COM	552676108	550	12351	SH	DEFINED	1,3,
MDU RESOURCES GROUP, INC.	COM	552690109	361	12053	SH	DEFINED	1,3,
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	20442	280870	SH	DEFINED	1,3,
MGI PHARMA, INC.	COM	552880106	89	11132	SH	DEFINED	1,3,
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	4225	65970	SH	DEFINED	1,3,
MKS INSTRUMENTS, INC.	COM	55306N104	3888	126629	SH	DEFINED	1,3,
MPS GROUP, INC.	COM	553409103	140	16936	SH	DEFINED	1,3,
MRO SOFTWARE, INC.	COM	55347W105	140	10529	SH	DEFINED	1,3,
MACDERMID, INC.	COM	554273102	304	14865	SH	DEFINED	1,3,
MACERICH CO.	COM	554382101	8230	288266	SH	DEFINED	1,3,
MACK-CALI REALTY CORP.	COM	554489104	1968	56500	SH	DEFINED	1,3,
MACROVISION CORP	COM	555904101	2190	135742	SH	DEFINED	1,3,
MACROMEDIA, INC.	COM	556100105	225	10150	SH	DEFINED	1,3,
MAGELLAN HEALTH SERVICES	COM	559079108	1263	236479	SH	DEFINED	1,3,
MAGMA DESIGN AUTOMATION	COM	559181102	3077	181000	SH	DEFINED	1,3,
MAGNETEK, INC.	COM	559424106	121	10390	SH	DEFINED	1,3,
MAIL-WELL INC.	COM	560321200	1097	205100	SH	DEFINED	1,3,
MANDALAY RESORT GROUP	COM	562567107	398	12210	SH	DEFINED	1,3,
MANHATTAN ASSOCIATES, INC.	COM	562750109	354	12763	SH	DEFINED	1,3,
MANITOWOC CO.	COM	563571108	1828	46343	SH	DEFINED	1,3,
MANOR CARE, INC.	COM	564055101	3861	149091	SH	DEFINED	1,3,
MANPOWER, INC. WI	COM	56418H100	544	13115	SH	DEFINED	1,3,
MANUFACTURED HOMES	COM	564682102	955	27900	SH	DEFINED	1,3,
MARATHON OIL CORP.	COM	565849106	44256	1614019	SH	DEFINED	1,3,
MARCUS CORP.	COM	566330106	196	13533	SH	DEFINED	1,3,
MARSH & MCLENNAN CO.	COM	571748102	23421	232120	SH	DEFINED	1,3,
MARSHALL & IISLEY CORP.	COM	571834100	20739	334008	SH	DEFINED	1,3,
MARRIOTT INTERNATIONAL, INC.	COM	571903202	18722	462962	SH	DEFINED	1,3,
MARTIN MARIETTA MATERIALS	COM	573284106	335	8370	SH	DEFINED	1,3,
MASCO CORP.	COM	574599106	6757	253462	SH	DEFINED	1,3,
MASSEY ENERGY CO,	COM	576206106	453	34605	SH	DEFINED	1,3,
MATTEL, INC.	COM	577081102	19445	915498	SH	DEFINED	1,3,
MAXTOR CORP	COM	577729205	3636	686100	SH	DEFINED	1,3,
MAXIM INTEGRATED PRODUCTS	COM	57772K101	51897	1128185	SH	DEFINED	1,3,
MAY DEPARTMENT STORES CO.	COM	577778103	12420	353039	SH	DEFINED	1,3,
MAXIMUS, INC.	COM	577933104	333	10732	SH	DEFINED	1,3,
MAYTAG CORP.	COM	578592107	1749	39059	SH	DEFINED	1,3,
MCCORMICK & CO.	COM	579780206	6346	241669	SH	DEFINED	1,3,
MCDATA CORPORATION-A	COM	580031201	168	19433	SH	DEFINED	1,3,
MCDATA CORP.	COM	580031201		19433	SH	OTHER	1,3,
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	414	31266	SH	DEFINED	1,3,
MCDONALD'S CORP.	COM	580135101	34800	1162325	SH	DEFINED	1,3,
MCGRAW-HILL, INC.	COM	580645109	20559	325669	SH	DEFINED	1,3,
MCKESSON CORP.	COM	58155Q103	10691	285101	SH	DEFINED	1,3,

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MCLEOD USA, INC.	COM	582266706	210	300613	SH	DEFINED	1,3,
MEADWESTVACO CORP.	COM	583334107	3725	118041	SH	DEFINED	1,3,
MEDAREX, INC.	COM	583916101	4931	491650	SH	DEFINED	1,3,
MEDCATH CORPORATION	COM	58404W109	2117	109420	SH	DEFINED	1,3,
MEDIA GENERAL - CLASS A	COM	584404107	258	3961	SH	DEFINED	1,3,
MEDIACOM COMMUNICATIONS CORP	COM	58446K105	5783	553350	SH	DEFINED	1,3,
MEDICAL STAFFNG NETWORK HLDGS.	COM	58463F104	1545	60000	SH	DEFINED	1,3,
MEDICIS PHARMACEUTICAL-CL A	COM	584690309	3502	75563	SH	DEFINED	1,3,
MEDIMMUNE, INC.	COM	584699102	26626	818748	SH	DEFINED	1,3,
MEDQUIST, INC.	COM	584949101	2550	91949	SH	DEFINED	1,3,
MEDTRONIC, INC.	COM	585055106	107349	2326084	SH	DEFINED	1,3,
MELLON FINANCIAL CORP.	COM	58551A108	18207	490755	SH	DEFINED	1,3,
MENS WEARHOUSE, INC., (THE)	COM	587118100	554	19599	SH	DEFINED	1,3,
MENTOR CORP.	COM	587188103	414	10828	SH	DEFINED	1,3,
MENTOR GRAPHICS CORP.	COM	587200106	8007	492736	SH	DEFINED	1,3,
MERCANTILE BANKSHARES CORP.	COM	587405101	500	12042	SH	DEFINED	1,3,
MERCK & CO., INC.	COM	589331107	106939	1872839	SH	DEFINED	1,3,
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	280	10221	SH	DEFINED	1,3,
MERCURY INTERACTIVE CORP.	COM	589405109	2407	71099	SH	DEFINED	1,3,
MEREDITH CORP.	COM	589433101	5520	136503	SH	DEFINED	1,3,
MERISTAR HOSPITALITY CORP.	COM	58984Y103	1094	68400	SH	DEFINED	1,3,
MERIX CORP	COM	590049102	3197	184790	SH	DEFINED	1,3,
MERRILL LYNCH & CO., INC.	COM	590188108	30216	742237	SH	DEFINED	1,3,
MESA AIR GROUP, INC.	COM	590479101	3867	386723	SH	DEFINED	1,3,
METHODE ELECTRONICS - CL A	COM	591520200	3078	287620	SH	DEFINED	1,3,
METLIFE, INC.	COM	59156R108	18828	566600	SH	DEFINED	1,3,
METRIS COMPANIES, INC.	COM	591598107	162	10999	SH	DEFINED	1,3,
METRO ONE COMMUNICATIONS	COM	59163F105	3454	200479	SH	DEFINED	1,3,
METTLER-TOLEDO INTL	COM	592688105	10447	256990	SH	DEFINED	1,3,
MICHAELS STORES, INC.	COM	594087108	492	11325	SH	DEFINED	1,3,
MICREL, INC.	COM	594793101	335	16020	SH	DEFINED	1,3,
MICROS SYSTEMS, INC.	COM	594901100	3617	125071	SH	DEFINED	1,3,
MICROSOFT CORP.	COM	594918104	255217	5003273	SH	DEFINED	1,3,
MICROCHIP TECHNOLOGY, INC.	COM	595017104	1029	34412	SH	DEFINED	1,3,
MICROMUSE INC.	COM	595094103	1443	206500	SH	DEFINED	1,3,
MICRON TECHNOLOGY	COM	595112103	7217	306044	SH	DEFINED	1,3,
MICROSEMI CORP	COM	595137100	1781	122592	SH	DEFINED	1,3,
MICROTUNE, INC.	COM	59514P109	3303	328000	SH	DEFINED	1,3,
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	7364	205061	SH	DEFINED	1,3,
S & P 400 MIDCAP DEP REC	COM	595635103	56745	587420	SH	DEFINED	1,3,
MIDWEST EXPRESS HOLDINGS	COM	597911106	2547	141425	SH	DEFINED	1,3,
MIDWAY GAMES, INC.	COM	598148104	3970	391107	SH	DEFINED	1,3,
MILACRON, INC.	COM	598709103	194	15487	SH	DEFINED	1,3,
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	729	48285	SH	DEFINED	1,3,
MILLER (HERMAN), INC.	COM	600544100	306	13064	SH	DEFINED	1,3,
MILLIPORE CORP.	COM	601073109	962	24300	SH	DEFINED	1,3,
MILLS CORP.	COM	601148109	3074	104200	SH	DEFINED	1,3,
MIRANT CORPORATION	COM	604675108	1936	203812	SH	DEFINED	1,3,
MODINE MANUFACTURING CO.	COM	607828100	1116	39512	SH	DEFINED	1,3,
MOHAWK INDUSTRIES, INC.	COM	608190104	11755	179414	SH	DEFINED	1,3,
MOLEX, INC.	COM	608554101	3732	98870	SH	DEFINED	1,3,
MONACO COACH CORP.	COM	60886R103	336	13231	SH	DEFINED	1,3,
MONSANTO	COM	61166W101	22926	861878	SH	DEFINED	1,3,
MONTANA POWER CAP I	COM	612083204	1826	73400	SH	DEFINED	1,3,
MONY GROUP INC.	COM	615337102	3158	90811	SH	DEFINED	1,3,
MOODY'S CORP.	COM	615369105	6231	129375	SH	DEFINED	1,3,
MOOG INC	COM	615394202	5238	172020	SH	DEFINED	1,3,
MORGAN STANLEY DEAN WITTER & C	COM	617446448	68783	1513036	SH	DEFINED	1,3,
MOTOROLA, INC.	COM	620076109	36179	2262628	SH	DEFINED	1,3,
MOVIE GALLERY, INC.	COM	624581104	3985	222600	SH	DEFINED	1,3,
MUELLER INDUSTRIES	COM	624756102	3631	109577	SH	DEFINED	1,3,
MURPHY OIL CORP.	COM	626717102	722	7815	SH	DEFINED	1,3,

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MYERS INDUSTRIES, INC.	COM	628464109	174	11036	SH	DEFINED	1, 3,
MYKROLIS CORPORATION	COM	62852P103	2174	161068	SH	DEFINED	1, 3,
MYLAN LABORATORIES, INC.	COM	628530107	14855	480111	SH	DEFINED	1, 3,
NBTY, INC.	COM	628782104	9037	555781	SH	DEFINED	1, 3,
NCR CORP.	COM	62886E108	5546	151744	SH	DEFINED	1, 3,
NRG ENERGY, INC.	COM	629377102	971	90900	SH	DEFINED	1, 3,
NSP FINANCING I	COM	629384207	3007	121185	SH	DEFINED	1, 3,
NVR, INC.	COM	62944T105	1158	3499	SH	DEFINED	1, 3,
NABORS INDUSTRIES	COM	629568106	10367	236153	SH	DEFINED	1, 3,
NACCO INDUSTRIES, INC.	COM	629579103	6507	94930	SH	DEFINED	1, 3,
NASH FINCH CO.	COM	631158102	6528	210245	SH	DEFINED	1, 3,
NATIONAL CITY CORP.	COM	635405103	40123	1205633	SH	DEFINED	1, 3,
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	972	35102	SH	DEFINED	1, 3,
NATIONAL FUEL GAS CO.	COM	636180101	319	13736	SH	DEFINED	1, 3,
NATIONAL GRIG GRP	COM	636274102	2095	57545	SH	DEFINED	1, 3,
NATIONAL INSTRUMENTS CORP.	COM	636518102	313	8832	SH	DEFINED	1, 3,
NATIONAL-OILWELL, INC.	COM	637071101	13267	519449	SH	DEFINED	1, 3,
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	12063	392928	SH	DEFINED	1, 3,
NATIONWIDE FINANCIAL SERV-A	COM	638612101	6392	148130	SH	DEFINED	1, 3,
NATIONWIDE HEALTH PPTYS, INC.	COM	638620104	1449	79197	SH	DEFINED	1, 3,
NAUTICA ENTERPRISES INC.	COM	639089101	199	15351	SH	DEFINED	1, 3,
NAUTILUS GROUP, INC.	COM	63910B102	2369	64810	SH	DEFINED	1, 3,
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1082	30479	SH	DEFINED	1, 3,
NAVIGANT INTERNATIONAL, INC.	COM	63935R108	1429	94000	SH	DEFINED	1, 3,
NDCHEALTH CORP.	COM	639480102	18988	588407	SH	DEFINED	1, 3,
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	304	8226	SH	DEFINED	1, 3,
NETWORK ASSOCIATES INC.	COM	640938106	1244	64270	SH	DEFINED	1, 3,
NETEGRITY, INC.	COM	64110P107	2830	404334	SH	DEFINED	1, 3,
NETSOLVE INC.	COM	64115J106	1352	190361	SH	DEFINED	1, 3,
NETIQ CORP.	COM	64115P102	13777	595890	SH	DEFINED	1, 3,
NETSCOUT SYSTEMS, INC	COM	64115T104	3305	400553	SH	DEFINED	1, 3,
NETSCREEN TECHNOLOGIES, INC.	COM	64117V107	1916	199000	SH	DEFINED	1, 3,
NETWORK EQUIPMENT TECH, INC.	COM	641208103	58	10234	SH	DEFINED	1, 3,
NETWORK APPLIANCE, INC.	COM	64120L104	2214	170180	SH	DEFINED	1, 3,
NEUBERGER BERMAN, INC.	COM	641234109	528	12139	SH	DEFINED	1, 3,
NEW CENTURY FINANCIAL CORP.	COM	64352D101	8644	319200	SH	DEFINED	1, 3,
NEW JERSEY RESOURCES	COM	646025106	4499	147515	SH	DEFINED	1, 3,
NEW PLAN EXCEL REALTY TRUST	COM	648053106	317	16102	SH	DEFINED	1, 3,
NEW YORK COMMUNITY BANCORP	COM	649445103	525	18493	SH	DEFINED	1, 3,
NEW YORK TIMES CO.	COM	650111107	3862	76830	SH	DEFINED	1, 3,
NEWELL RUBBERMAID, INC.	COM	651229106	14222	416470	SH	DEFINED	1, 3,
NEWFIELD EXPLORATION CO.	COM	651290108	10755	298259	SH	DEFINED	1, 3,
NEWMONT MINING CORP. (HOLDING	COM	651639106	15178	486328	SH	DEFINED	1, 3,
NEWS CORP LTD.	COM	652487703	51611	1768712	SH	DEFINED	1, 3,
NEXTEL COMMS	COM	65332V103	3138	645710	SH	DEFINED	1, 3,
NICOR, INC.	COM	654086107	1084	22545	SH	DEFINED	1, 3,
NIKE, INC.	COM	654106103	12478	232155	SH	DEFINED	1, 3,
99 CENTS ONLY STORES	COM	65440K106	366	11922	SH	DEFINED	1, 3,
NISOURCE, INC.	COM	65473P105	7612	314141	SH	DEFINED	1, 3,
NISOURCE, INC.	COM	65473P600	71	29146	SH	DEFINED	1, 3,
NISSAN MOTOR CO LTD	COM	654744408	270	18590	SH	DEFINED	1, 3,
NOBLE ENERGY, INC.	COM	655044105	4580	120012	SH	DEFINED	1, 3,
NOMURA HOLDINGS, INC.	COM	65535H208	371	22500	SH	DEFINED	1, 3,
NORDSTROM, INC.	COM	655664100	1679	68201	SH	DEFINED	1, 3,
NORFOLK SOUTHERN CORP.	COM	655844108	32142	1518300	SH	DEFINED	1, 3,
NORTEK, INC.	COM	656559101	8315	193330	SH	DEFINED	1, 3,
NORTEL NETWORKS CORP NEW	COM	656568102	6086	2753812	SH	DEFINED	1, 3,
NORTH FORK BANCORPORATION, INC	COM	659424105	29351	746656	SH	DEFINED	1, 3,
NORTHEAST UTILITIES	COM	664397106	480	24173	SH	DEFINED	1, 3,
NORTHERN TRUST CORP.	COM	665859104	11888	229405	SH	DEFINED	1, 3,
NORTHROP GRUMMAN CORP.	COM	666807102	25512	210304	SH	DEFINED	1, 3,
NORTHWEST NATURAL GAS CO.	COM	667655104	6948	237540	SH	DEFINED	1, 3,

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NORTHWESTERN CORP.	COM	668074107	224	12679	SH	DEFINED	1,3,
NOVELL, INC.	COM	670006105	631	183829	SH	DEFINED	1,3,
NOVELLUS SYSTEMS INC.	COM	670008101	3857	90795	SH	DEFINED	1,3,
NOVEN PHARMACEUTICALS, INC.	COM	670009109	277	10393	SH	DEFINED	1,3,
NSTAR	COM	67019E107	439	9148	SH	DEFINED	1,3,
NUCOR CORP.	COM	670346105	2631	39468	SH	DEFINED	1,3,
NVIDIA CORP.	COM	67066G104	2606	77897	SH	DEFINED	1,3,
NYFIX, INC.	COM	670712108	2593	272994	SH	DEFINED	1,3,
O CAHRLEYS, INC.	COM	670823103	4092	178135	SH	DEFINED	1,3,
OGE ENERGY, CORP.	COM	670837103	306	13441	SH	DEFINED	1,3,
OGE ENERGY CAPITAL TRUST	COM	67084C200	658	25100	SH	DEFINED	1,3,
OM GROUP, INC.	COM	670872100	4541	69215	SH	DEFINED	1,3,
OSI PHARMACEUTICALS, INC.	COM	671040103	8203	269920	SH	DEFINED	1,3,
OAK TECHNOLOGY, INC.	COM	671802106	3508	271065	SH	DEFINED	1,3,
OAKLEY INC. COM	COM	673662102	2810	153040	SH	DEFINED	1,3,
OCCIDENTAL PETROLEUM CORP.	COM	674599105	19308	646609	SH	DEFINED	1,3,
OCEAN ENERGY, INC.	COM	67481E106	659	29637	SH	DEFINED	1,3,
OCEANEERING INTERNATIONAL	COM	675232102	339	10938	SH	DEFINED	1,3,
OCTEL CORP. COM.	COM	675727101	1408	65441	SH	DEFINED	1,3,
OCULAR SCIENCES, INC.	COM	675744106	2164	76900	SH	DEFINED	1,3,
OFFICE DEPOT, INC.	COM	676220106	3877	212068	SH	DEFINED	1,3,
OFFSHORE LOGISTICS	COM	676255102	216	10311	SH	DEFINED	1,3,
OHIO CASUALTY CORP.	COM	677240103	217	10381	SH	DEFINED	1,3,
OIL STATES INTERNATIONAL, INC.	COM	678026105	1451	133200	SH	DEFINED	1,3,
OLD NATIONAL BANCORP	COM	680033107	2470	96500	SH	DEFINED	1,3,
OLD REPUBLIC INTL, CORP.	COM	680223104	7404	223016	SH	DEFINED	1,3,
OLIN, CORP.	COM	680665205	3286	166967	SH	DEFINED	1,3,
OMNICARE, INC.	COM	681904108	452	16114	SH	DEFINED	1,3,
OMNICOM	COM	681919106	13781	159556	SH	DEFINED	1,3,
OMNOVA SOLUTIONS, INC.	COM	682129101	157	18323	SH	DEFINED	1,3,
ON ASSIGNMENT INC.	COM	682159108	261	12162	SH	DEFINED	1,3,
ONEOK, INC.	COM	682680103	216	10401	SH	DEFINED	1,3,
VYMPEL COM	COM	68370R109	1180	41146	SH	DEFINED	1,3,
ORACLE CORP.	COM	68389X105	33779	4275815	SH	DEFINED	1,3,
ORBITAL SCIENCES CORP.	COM	685564106	1086	141100	SH	DEFINED	1,3,
O REILLY AUTOMOTIVE, INC.	COM	686091109	782	24322	SH	DEFINED	1,3,
ORTHODONTIC CENTERS OF AMER	COM	68750P103	601	23132	SH	DEFINED	1,3,
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	211	5540	SH	DEFINED	1,3,
OSHKOSH TRUCK CORP.	COM	688239201	3071	51439	SH	DEFINED	1,3,
OUTBACK STEAKHOUSE INC.	COM	689899102	523	13199	SH	DEFINED	1,3,
OVERTURE SERVICES, INC.	COM	69039R100	3130	161744	SH	DEFINED	1,3,
OWENS & MINOR, INC.	COM	690732102	3100	164373	SH	DEFINED	1,3,
OWENS-ILLINOIS, INC.	COM	690768403	10743	613861	SH	DEFINED	1,3,
OXFORD HEALTH PLANS, INC.	COM	691471106	728	15099	SH	DEFINED	1,3,
P G & E CORP.	COM	69331C108	5062	235452	SH	DEFINED	1,3,
PFF BANCORP INC.	COM	69331W104	2970	88157	SH	DEFINED	1,3,
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	364	11100	SH	DEFINED	1,3,
PLX TECHNOLOGY, INC.	COM	693417107	2143	306140	SH	DEFINED	1,3,
PMC-SIERRA, INC.	COM	69344F106	1191	83763	SH	DEFINED	1,3,
PMI GROUP, INC.	COM	69344M101	21210	247776	SH	DEFINED	1,3,
PNC BANK CORP.	COM	693475105	17768	315884	SH	DEFINED	1,3,
POSCO	COM	693483109	4700	166373	SH	DEFINED	1,3,
PNM RESOURCES INC.	COM	69349H107	8692	334297	SH	DEFINED	1,3,
PPG INDUSTRIES, INC.	COM	693506107	13260	231895	SH	DEFINED	1,3,
PPL CORP., INC.	COM	69351T106	2641	74628	SH	DEFINED	1,3,
PPL CAP CORP.	COM	69352F204	1781	89400	SH	DEFINED	1,3,
PRG-SCHULTZ INTERNATIONAL INC.	COM	69357C107	411	29413	SH	DEFINED	1,3,
PS BUSINESS PARKS INC/CA	COM	69360J107	4176	119300	SH	DEFINED	1,3,
PSO CAPITAL I	COM	693639205	532	21050	SH	DEFINED	1,3,
PACCAR, INC.	COM	693718108	2592	58589	SH	DEFINED	1,3,
PACIFIC CAPITAL BANCORP	COM	69404P101	4842	149710	SH	DEFINED	1,3,
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	294	15153	SH	DEFINED	1,3,

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PACKAGING CORP OF AMERICA	COM	695156109	367	18211	SH	DEFINED	1, 3,
PACTIV CORP.	COM	695257105	6183	266845	SH	DEFINED	1, 3,
PALL CORP.	COM	696429307	1415	62177	SH	DEFINED	1, 3,
PALM, INC.	COM	696642107	465	292736	SH	DEFINED	1, 3,
PANAMSAT CORP	COM	697933109	14697	597443	SH	DEFINED	1, 3,
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	4147	130900	SH	DEFINED	1, 3,
PANERA BREAD, CO.	COM	69840W108	407	6541	SH	DEFINED	1, 3,
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	6299	185707	SH	DEFINED	1, 3,
PARADYNE NETWORKS, INC.	COM	69911G107	3915	1168548	SH	DEFINED	1, 3,
PARAMETRIC TECH	COM	699173100	460	132244	SH	DEFINED	1, 3,
PAREXEL INTERNATIONAL, CORP.	COM	699462107	157	11559	SH	DEFINED	1, 3,
PARK ELECTROCHEMICAL CORP.	COM	700416209	267	9003	SH	DEFINED	1, 3,
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	587	51964	SH	DEFINED	1, 3,
PARKER-HANNIFIN CORP.	COM	701094104	2922	59626	SH	DEFINED	1, 3,
PATINA OIL & GAS CORP.	COM	703224105	9171	256953	SH	DEFINED	1, 3,
PATTERSON DENTAL CO.	COM	703412106	588	11670	SH	DEFINED	1, 3,
PATTERSON-UTI ENERGY, INC.	COM	703481101	403	13171	SH	DEFINED	1, 3,
PAXAR CORP.	COM	704227107	5797	339399	SH	DEFINED	1, 3,
PAYCHEX, INC.	COM	704326107	41316	1192373	SH	DEFINED	1, 3,
PAYLESS SHOESOURCE, INC.	COM	704379106	214	3833	SH	DEFINED	1, 3,
PEABODY ENERGY CORP	COM	704549104	2412	85100	SH	DEFINED	1, 3,
PECHINEY S.A.	COM	705151207	230	8570	SH	DEFINED	1, 3,
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	1783	46866	SH	DEFINED	1, 3,
PEGASUS SYSTEMS, INC.	COM	705906105	168	11381	SH	DEFINED	1, 3,
PENSTAR, INC.	COM	706552106	459	295747	SH	DEFINED	1, 3,
PENNEY (J.C.) CO., INC. (HOLDI	COM	708160106	3314	135490	SH	DEFINED	1, 3,
PENNFED FINANCIAL SERVICES, IN	COM	708167101	1490	56200	SH	DEFINED	1, 3,
PENNZOIL-QUAKER STATE, CO.	COM	709323109	296	13715	SH	DEFINED	1, 3,
PENTAIR, INC.	COM	709631105	29402	625709	SH	DEFINED	1, 3,
PENTON MEDIA, INC.	COM	709668107	61	14779	SH	DEFINED	1, 3,
PEOPLES ENERGY CORP.	COM	711030106	6762	171704	SH	DEFINED	1, 3,
PEOPLESOFT, INC.	COM	712713106	6861	334503	SH	DEFINED	1, 3,
PEP BOYS-MANNY, MOE & JACK	COM	713278109	1620	98738	SH	DEFINED	1, 3,
PEPSI BOTTLING GROUP INC	COM	713409100	4793	145167	SH	DEFINED	1, 3,
PEPSIAMERICAS, INC.	COM	71343P200	428	26888	SH	DEFINED	1, 3,
PEPSICO, INC.	COM	713448108	74092	1425404	SH	DEFINED	1, 3,
PERFORMANCE FOOD GROUP CO.	COM	713755106	6444	171649	SH	DEFINED	1, 3,
PERICOM SEMICONDUCTOR CORP.	COM	713831105	161	11716	SH	DEFINED	1, 3,
PERKINELMER, INC.	COM	714046109	873	62461	SH	DEFINED	1, 3,
PEROT SYS CORP CL-A	COM	714265105	1534	83344	SH	DEFINED	1, 3,
PERRIGO, CO.	COM	714290103	177	12657	SH	DEFINED	1, 3,
PETROLEO BRASILEIRO S.A.	COM	71654V408	1618	67967	SH	DEFINED	1, 3,
PETSMART, INC.	COM	716768106	17360	1055967	SH	DEFINED	1, 3,
PFIZER, INC.	COM	717081103	274581	7935866	SH	DEFINED	1, 3,
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	3363	132389	SH	DEFINED	1, 3,
PHARMACEUTICAL RESOURCES, INC.	COM	717125108	14424	581395	SH	DEFINED	1, 3,
PHARMACEUTICAL HOLDRS TRUST	COM	71712A206	24705	291300	SH	DEFINED	1, 3,
PHARMACIA CORPORATION	COM	71713U102	40984	948918	SH	DEFINED	1, 3,
PHELPS DODGE CORP.	COM	717265102	3655	93700	SH	DEFINED	1, 3,
PHILADELPHIA CONS HLDG CO	COM	717528103	408	9649	SH	DEFINED	1, 3,
PHILADELPHIA SUBURBAN CORP.	COM	718009608	653	31564	SH	DEFINED	1, 3,
PHILIP MORRIS COS., INC.	COM	718154107	134726	2353301	SH	DEFINED	1, 3,
PHILLIPS PETROLEUM CO.	COM	718507106	14175	246312	SH	DEFINED	1, 3,
PHILLIPS-VAN HEUSEN	COM	718592108	4045	257652	SH	DEFINED	1, 3,
PHOENIX COMPANIES, INC.	COM	71902E109	2432	135100	SH	DEFINED	1, 3,
PHOENIX TECHNOLOGIES LTD	COM	719153108	148	11677	SH	DEFINED	1, 3,
PHOTON DYNAMICS, INC.	COM	719364101	316	7824	SH	DEFINED	1, 3,
PHOTRONICS INC.	COM	719405102	12362	540518	SH	DEFINED	1, 3,
PIEDMONT NATURAL GAS CO	COM	720186105	541	15066	SH	DEFINED	1, 3,
PIER I IMPORTS, INC.	COM	720279108	874	43224	SH	DEFINED	1, 3,
PINNACLE ENTERTAINMENT, INC.	COM	723456109	126	11775	SH	DEFINED	1, 3,
PINNACLE SYSTEMS INC.	COM	723481107	290	26429	SH	DEFINED	1, 3,

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PINNACLE WEST CAPITAL CORP.	COM	723484101	7214	179843	SH	DEFINED	1,3,
PIONEER NATURAL RESOURCES, CO.	COM	723787107	475	19671	SH	DEFINED	1,3,
PIONEER STANDARD ELECTRONICS	COM	723877106	167	14695	SH	DEFINED	1,3,
PITNEY BOWES, INC.	COM	724479100	22746	555465	SH	DEFINED	1,3,
PITTSTON CO. - BRINKS GROUP	COM	725701106	2927	108361	SH	DEFINED	1,3,
PLACER DOME, INC.	COM	725906101	7687	565232	SH	DEFINED	1,3,
PLAINS RESOURCES, INC.	COM	726540503	291	10789	SH	DEFINED	1,3,
PLANTRONICS INC.	COM	727493108	7096	313028	SH	DEFINED	1,3,
PLAYTEX PRODUCTS, INC.	COM	72813P100	2988	219861	SH	DEFINED	1,3,
PLEXUS CORP.	COM	729132100	3550	157032	SH	DEFINED	1,3,
PLUM CREEK TIMBER CO INC.	COM	729251108	34295	1129236	SH	DEFINED	1,3,
POGO PRODUCING CO.	COM	730448107	3188	100821	SH	DEFINED	1,3,
POLARIS INDS, INC.	COM	731068102	739	10626	SH	DEFINED	1,3,
POLO RALPH LAUREN CORP.	COM	731572103	7099	274200	SH	DEFINED	1,3,
POLYCOM, INC.	COM	73172K104	330	17213	SH	DEFINED	1,3,
POLYMEDICA CORP.	COM	731738100	202	5596	SH	DEFINED	1,3,
POLYONE CORPORATION	COM	73179P106	502	43362	SH	DEFINED	1,3,
POPE & TALBOT, INC.	COM	732827100	6751	416727	SH	DEFINED	1,3,
POTOMAC ELECTRIC POWER CO.	COM	737679100	13782	652229	SH	DEFINED	1,3,
POWER INTEGRATIONS, INC.	COM	739276103	291	12924	SH	DEFINED	1,3,
POWER-ONE, INC.	COM	739308104	359	39971	SH	DEFINED	1,3,
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	3868	364515	SH	DEFINED	1,3,
PRAXAIR, INC.	COM	74005P104	19270	344104	SH	DEFINED	1,3,
PREPAID LEGAL SERVICES, INC.	COM	740065107	226	9335	SH	DEFINED	1,3,
PRECISION CASTPARTS CORP.	COM	740189105	21309	606915	SH	DEFINED	1,3,
PRENTISS PROPERTIES TRUST	COM	740706106	5724	178609	SH	DEFINED	1,3,
PRESIDENTIAL LIFE	COM	740884101	299	13568	SH	DEFINED	1,3,
PRICE COMMUNICATIONS CORP.	COM	741437305	3047	174829	SH	DEFINED	1,3,
T ROWE PRICE GROUP INC.	COM	74144T108	7992	221324	SH	DEFINED	1,3,
PRICELINE.COM, INC.	COM	741503106	2520	625188	SH	DEFINED	1,3,
PRIDE INTERNATIONAL, INC.	COM	74153Q102	6434	331645	SH	DEFINED	1,3,
PRIME HOSPITALITY CORP.	COM	741917108	262	20716	SH	DEFINED	1,3,
PRIORITY HLTHCARE CP- CL B	COM	74264T102	533	21010	SH	DEFINED	1,3,
PROCTER & GAMBLE CO.	COM	742718109	130629	1458727	SH	DEFINED	1,3,
PROGRESS ENERGY, INC.	COM	743263105	5779	111448	SH	DEFINED	1,3,
PROGRESS SOFTWARE CORP.	COM	743312100	232	16550	SH	DEFINED	1,3,
PROGRESSIVE CORP.	COM	743315103	27675	467396	SH	DEFINED	1,3,
PROLOGIS TRUST	COM	743410102	17657	737230	SH	DEFINED	1,3,
PROQUEST CO.	COM	74346P102	1526	38300	SH	DEFINED	1,3,
PROTECTIVE LIFE, CORP.	COM	743674103	10463	312709	SH	DEFINED	1,3,
PROTEIN DESIGN LABS INC.	COM	74369L103	172	15169	SH	DEFINED	1,3,
PROVIDENT BANKSHARES CORP	COM	743859100	309	11827	SH	DEFINED	1,3,
PROVIDENT FINANCIAL GROUP	COM	743866105	250	8485	SH	DEFINED	1,3,
PROVINCE HEALTHCARE CO.	COM	743977100	6726	264197	SH	DEFINED	1,3,
PROVIDIAN FINANCIAL CORP.	COM	74406A102	1178	144541	SH	DEFINED	1,3,
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	7011	154836	SH	DEFINED	1,3,
PUBLIC STORAGE INC.	COM	74460D109	18025	490600	SH	DEFINED	1,3,
PUGET ENERGY, INC.	COM	745310102	312	14955	SH	DEFINED	1,3,
PULTE HOMES INC.	COM	745867101	1662	30649	SH	DEFINED	1,3,
QLOGIC CORP.	COM	747277101	5884	128706	SH	DEFINED	1,3,
QUALCOMM, INC.	COM	747525103	15827	500236	SH	DEFINED	1,3,
QUANEX CORP.	COM	747620102	7681	212771	SH	DEFINED	1,3,
QUANTA SERVICES, INC.	COM	74762E102	6205	493619	SH	DEFINED	1,3,
QUANTUM CORP.	COM	747906204	188	26854	SH	DEFINED	1,3,
QUEST DIAGNOSTIC	COM	74834L100	1452	16610	SH	DEFINED	1,3,
QUESTAR CORP.	COM	748356102	12126	439808	SH	DEFINED	1,3,
QUICKSILVER INC.	COM	74838C106	248	10744	SH	DEFINED	1,3,
QUINTILES TRANSNATIONAL CORP	COM	748767100	864	60811	SH	DEFINED	1,3,
QWEST COMMUNICATIONS INTL	COM	749121109	8239	1596754	SH	DEFINED	1,3,
R&G FINANCIAL CORP. CL B	COM	749136107	5531	256419	SH	DEFINED	1,3,
RCN CORP.	COM	749361101	2364	1398967	SH	DEFINED	1,3,
R.H. DONNELLEY CORP.	COM	74955W307	4430	154610	SH	DEFINED	1,3,

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RGS ENERGY GROUP, INC.	COM	74956K104	642	16042	SH	DEFINED	1, 3,
RLI CORPORATION	COM	749607107	244	4543	SH	DEFINED	1, 3,
RPM, INC.	COM	749685103	23368	1484648	SH	DEFINED	1, 3,
RTI INT'L METALS, INC.	COM	74973W107	1679	147892	SH	DEFINED	1, 3,
RF MICRO DEVICES, INC.	COM	749941100	2684	163539	SH	DEFINED	1, 3,
RADIAN GROUP INC.	COM	750236101	10517	193676	SH	DEFINED	1, 3,
RADIANT SYSTEMS, INC.	COM	75025N102	165	12680	SH	DEFINED	1, 3,
RADIOSHACK CORP	COM	750438103	3170	92586	SH	DEFINED	1, 3,
RAINBOW TECHNOLOGIES, INC.	COM	750862104	70	12068	SH	DEFINED	1, 3,
RALCORP HOLDINGS, INC.	COM	751028101	10144	360492	SH	DEFINED	1, 3,
RANGE RESOURCES CORP	COM	75281A109	2102	397390	SH	DEFINED	1, 3,
RARE HOSPITALITY INTL., INC	COM	753820109	3345	118830	SH	DEFINED	1, 3,
RATIONAL SOFTWARE CORP.	COM	75409P202	1121	98539	SH	DEFINED	1, 3,
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	753	22473	SH	DEFINED	1, 3,
RAYONIER, INC.	COM	754907103	31956	608452	SH	DEFINED	1, 3,
RAYOVAC CORP.	COM	755081106	3325	182200	SH	DEFINED	1, 3,
RAYTHEON COMPANY	COM	755111507	45043	1019073	SH	DEFINED	1, 3,
READ-RITE CORP.	COM	755246105	3207	1353098	SH	DEFINED	1, 3,
READERS DIGEST ASSN - CL A	COM	755267101	383	17179	SH	DEFINED	1, 3,
REALTY INCOME CORP	COM	756109104	532	15500	SH	DEFINED	1, 3,
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	5133	204100	SH	DEFINED	1, 3,
REDWOOD TRUST, INC.	COM	758075402	2655	90000	SH	DEFINED	1, 3,
REEBOK INTERNATL., LTD.	COM	758110100	2216	84654	SH	DEFINED	1, 3,
REGAL BELOIT	COM	758750103	1102	43713	SH	DEFINED	1, 3,
REGENCY CENTERS CORP.	COM	758849103	740	25200	SH	DEFINED	1, 3,
REGENERON PHARMACEUT	COM	75886F107	5590	338361	SH	DEFINED	1, 3,
REGIS CORP. MN	COM	758932107	563	19557	SH	DEFINED	1, 3,
REGIONS FINANCIAL CORP.	COM	758940100	4172	115737	SH	DEFINED	1, 3,
REHABCARE GROUP INC.	COM	759148109	214	8015	SH	DEFINED	1, 3,
REINSURANCE GROUP OF AMERICA	COM	759351109	2797	89100	SH	DEFINED	1, 3,
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	2712	87911	SH	DEFINED	1, 3,
RELIANT ENERGY, INC.	COM	75952J108	8420	495025	SH	DEFINED	1, 3,
REMINGTON OIL & GAS CORP. - CL	COM	759594302	228	11764	SH	DEFINED	1, 3,
RENAL CARE GROUP, INC.	COM	759930100	3269	96966	SH	DEFINED	1, 3,
RENT-A-CENTER, INC.	COM	76009N100	14379	253377	SH	DEFINED	1, 3,
RENT-WAY, INC.	COM	76009U104	1523	129100	SH	DEFINED	1, 3,
REPUBLIC WASTE INC. CLASS A	COM	760759100	13439	639360	SH	DEFINED	1, 3,
RESMED INC.	COM	761152107	409	14884	SH	DEFINED	1, 3,
RESPIRONICS, INC.	COM	761230101	11106	319316	SH	DEFINED	1, 3,
RETEK, INC.	COM	76128Q109	3829	156986	SH	DEFINED	1, 3,
REYNOLDS & REYNOLDS - CL A	COM	761695105	18971	623029	SH	DEFINED	1, 3,
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	42339	598854	SH	DEFINED	1, 3,
RIGGS NATL CORP. WASH DC	COM	766570105	198	13188	SH	DEFINED	1, 3,
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	10851	393450	SH	DEFINED	1, 3,
RIVERDEEP GROUP PLC	COM	76870Q109	3226	173895	SH	DEFINED	1, 3,
ROADWAY CORP.	COM	769742107	2631	82171	SH	DEFINED	1, 3,
ROBERT HALF INTL, INC.	COM	770323103	2197	89005	SH	DEFINED	1, 3,
ROCKWELL AUTOMATION, INC.	COM	773903109	9330	425255	SH	DEFINED	1, 3,
ROCKWELL COLLINS.	COM	774341101	6735	259049	SH	DEFINED	1, 3,
ROGERS CORP	COM	775133101	223	7263	SH	DEFINED	1, 3,
ROHM AND HAAS CO.	COM	775371107	8979	238307	SH	DEFINED	1, 3,
ROPER INDUSTRIES, INC.	COM	776696106	561	14378	SH	DEFINED	1, 3,
ROSLYN BANCORP, INC.	COM	778162107	359	15165	SH	DEFINED	1, 3,
ROSS STORES INC.	COM	778296103	578	13715	SH	DEFINED	1, 3,
ROUSE CO. (THE)	COM	779273101	3145	94300	SH	DEFINED	1, 3,
ROWAN COS., INC.	COM	779382100	1225	47657	SH	DEFINED	1, 3,
ROXIO, INC.	COM	780008108	6797	405767	SH	DEFINED	1, 3,
ROYAL BANK OF CANADA	COM	780087102	774	20202	SH	DEFINED	1, 3,
ROYAL DUTCH PETROLEUM CO.	COM	780257804	93864	1706616	SH	DEFINED	1, 3,
RUBY TUESDAY, INC.	COM	781182100	694	29844	SH	DEFINED	1, 3,
RURAL CELLULAR CORP - CL A	COM	781904107	1347	474340	SH	DEFINED	1, 3,
RUSS BERRIE AND CO., INC.	COM	782233100	318	9312	SH	DEFINED	1, 3,

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RUSSELL CORP.	COM	782352108	274	14807	SH	DEFINED	1, 3,
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	9433	540236	SH	DEFINED	1, 3,
RYDER SYSTEM, INC.	COM	783549108	5150	172230	SH	DEFINED	1, 3,
RYERSON TULL, INC.	COM	78375P107	124	11472	SH	DEFINED	1, 3,
RYLAND GROUP, INC.	COM	783764103	2219	41094	SH	DEFINED	1, 3,
SBC COMMUNICATIONS, INC.	COM	78387G103	118646	3460066	SH	DEFINED	1, 3,
SBA COMMUNICATIONS CORP	COM	78388J106	1423	968270	SH	DEFINED	1, 3,
SCE&G TRUST I	COM	78389A203	1872	75000	SH	DEFINED	1, 3,
SCP POOL CORP.	COM	784028102	2591	88553	SH	DEFINED	1, 3,
SEI INVESTMENTS CO.	COM	784117103	8128	246300	SH	DEFINED	1, 3,
SK TELECOM CO LTD.	COM	78440P108	3468	139942	SH	DEFINED	1, 3,
SL GREEN REALTY CORP.	COM	78440X101	6370	177927	SH	DEFINED	1, 3,
SLM CORP.	COM	78442P106	26127	270807	SH	DEFINED	1, 3,
SPS TECHNOLOGIES, INC.	COM	784626103	222	6068	SH	DEFINED	1, 3,
SPX CORP.	COM	784635104	955	6949	SH	DEFINED	1, 3,
SRA INTERNATIONAL, INC.	COM	78464R105	285	12350	SH	DEFINED	1, 3,
SABRE HOLDINGS CORP.	COM	785905100	2746	69705	SH	DEFINED	1, 3,
SAFECO CORP.	COM	786429100	2972	92905	SH	DEFINED	1, 3,
SAFEWAY, INC.	COM	786514208	20283	498963	SH	DEFINED	1, 3,
ST. JUDE MEDICAL, INC.	COM	790849103	29884	354073	SH	DEFINED	1, 3,
ST MARY LAND & EXPLOR CO.	COM	792228108	297	12834	SH	DEFINED	1, 3,
ST. PAUL COS., INC.	COM	792860108	9494	222818	SH	DEFINED	1, 3,
SAKS, INC.	COM	79377W108	342	24485	SH	DEFINED	1, 3,
SANDISK CORP.	COM	80004C101	3063	218688	SH	DEFINED	1, 3,
SANMINA-SCI CORPORATION.	COM	800907107	3059	265991	SH	DEFINED	1, 3,
SANGSTAT MEDICAL CORP.	COM	801003104	3901	177322	SH	DEFINED	1, 3,
SARA LEE CORP.	COM	803111103	14343	680420	SH	DEFINED	1, 3,
SATYAM COMPUTER SERVICES	COM	804098101	533	53219	SH	DEFINED	1, 3,
SCANA CORP.	COM	80589M102	2809	89865	SH	DEFINED	1, 3,
SCANSOURCE, INC.	COM	806037107	4205	63640	SH	DEFINED	1, 3,
HENRY SCHEIN, INC.	COM	806407102	365	7361	SH	DEFINED	1, 3,
SCHERING-PLOUGH CORP.	COM	806605101	34148	1291052	SH	DEFINED	1, 3,
SCHLUMBERGER, LTD.	COM	806857108	20468	396355	SH	DEFINED	1, 3,
SCHOLASTIC CORP.	COM	807066105	9005	189217	SH	DEFINED	1, 3,
SCHOOL SPECIALTY, INC.	COM	807863105	221	8338	SH	DEFINED	1, 3,
SCHWAB, CHARLES CORP.	COM	808513105	8407	695403	SH	DEFINED	1, 3,
SCHWEITZER-MAUDUIT INT'L, INC.	COM	808541106	1525	53665	SH	DEFINED	1, 3,
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1549	79642	SH	DEFINED	1, 3,
SCOTTISH POWER PLC	COM	81013T705	351	15420	SH	DEFINED	1, 3,
SCOTTS CO.	COM	810186106	6293	134332	SH	DEFINED	1, 3,
SEACOAST FINL SERVICES CORP	COM	81170Q106	262	11217	SH	DEFINED	1, 3,
SEACOR SMIT, INC.	COM	811904101	1867	38333	SH	DEFINED	1, 3,
SEALED AIR CORP.	COM	81211K100	13474	301106	SH	DEFINED	1, 3,
SEARS ROEBUCK & CO.	COM	812387108	21809	369330	SH	DEFINED	1, 3,
SEITEL INC.	COM	816074306	30	11594	SH	DEFINED	1, 3,
SELECT MEDICAL CORP.	COM	816196109	1843	119780	SH	DEFINED	1, 3,
SELECTIVE INS GROUP INC	COM	816300107	319	11786	SH	DEFINED	1, 3,
SEMTECH CORP.	COM	816850101	400	12152	SH	DEFINED	1, 3,
SEMPRA ENERGY	COM	816851109	14101	563822	SH	DEFINED	1, 3,
SEPRACOR INC.	COM	817315104	1666	142269	SH	DEFINED	1, 3,
SEROLOGICALS CORPORATION	COM	817523103	7421	400060	SH	DEFINED	1, 3,
SERVICEMASTER COMPANY	COM	81760N109	11636	780955	SH	DEFINED	1, 3,
SHAW GROUP, INC.	COM	820280105	2771	82837	SH	DEFINED	1, 3,
SHELL TRANSPORT & TRADING-ADR	COM	822703609	295	6456	SH	DEFINED	1, 3,
SHERWIN-WILLIAMS CO., THE	COM	824348106	9513	301037	SH	DEFINED	1, 3,
SHOPKO STORES, INC.	COM	824911101	7887	383436	SH	DEFINED	1, 3,
SHURGARD STORAGE CENTERS-A	COM	82567D104	823	23544	SH	DEFINED	1, 3,
SIEBEL SYSTEMS, INC.	COM	826170102	22528	1234430	SH	DEFINED	1, 3,
SIERRA HEALTH SERVICES, INC.	COM	826322109	7661	408569	SH	DEFINED	1, 3,
SIERRA PACIFIC RESOURCES	COM	826428104	123	17610	SH	DEFINED	1, 3,
SIGMA-ALDRICH CORP.	COM	826552101	6397	134087	SH	DEFINED	1, 3,
SILGAN HOLDINGS INC.	COM	827048109	6975	185712	SH	DEFINED	1, 3,



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SILICON STORAGE TECHNOLOGY	COM	827057100	3208	297000	SH	DEFINED	1,3,
SILICON VY BANCSHARES	COM	827064106	248	7970	SH	DEFINED	1,3,
SILICONWARE PRECISION	COM	827084864	4224	973310	SH	DEFINED	1,3,
SIMON PROPERTY GROUP, INC.	COM	828806109	4988	146400	SH	DEFINED	1,3,
SIMPSON MANUFACTURING INC	COM	829073105	2036	32320	SH	DEFINED	1,3,
SIX FLAGS INC, .	COM	83001P109	5729	356708	SH	DEFINED	1,3,
SKECHERS USA INC CL-A	COM	830566105	6825	314390	SH	DEFINED	1,3,
SKILLSOFT CORP.	COM	83066P101	4885	267060	SH	DEFINED	1,3,
SKY FINANCIAL GROUP, INC.	COM	83080P103	1744	77900	SH	DEFINED	1,3,
SKYWEST INC.	COM	830879102	14867	638085	SH	DEFINED	1,3,
SMARTFORCE PLC	COM	83170A206	1590	288550	SH	DEFINED	1,3,
SMITH (A.O.) CORPORATION	COM	831865209	385	12926	SH	DEFINED	1,3,
SMITH INTERNATIONAL, INC.	COM	832110100	625	8520	SH	DEFINED	1,3,
SMITHFIELD FOODS INC.	COM	832248108	9972	541975	SH	DEFINED	1,3,
SMURFIT-STONE CONTAINER CORP.	COM	832727101	1808	110930	SH	DEFINED	1,3,
SNAP-ON TOOLS, INC.	COM	833034101	4031	127550	SH	DEFINED	1,3,
QUIMICA Y MINERA CHIL-SP	COM	833635105	1615	69120	SH	DEFINED	1,3,
SOLA INTL INC.	COM	834092108	1854	154757	SH	DEFINED	1,3,
SOLECTRON CORP.	COM	834182107	5838	722499	SH	DEFINED	1,3,
SOLUTIA, INC.	COM	834376105	4863	596674	SH	DEFINED	1,3,
SONIC CORP.	COM	835451105	526	18469	SH	DEFINED	1,3,
SONIC AUTOMOTIVE, INC.	COM	83545G102	6578	198746	SH	DEFINED	1,3,
SONOCO PRODUCTS CO.	COM	835495102	6589	235834	SH	DEFINED	1,3,
SOTHEBY'S HOLDING CIA	COM	835898107	148	10575	SH	DEFINED	1,3,
SOURCECORP	COM	836167106	4266	143191	SH	DEFINED	1,3,
SOUTH FINANCIAL GROUP, INC.	COM	837841105	7511	329740	SH	DEFINED	1,3,
SOUTHERN CO.	COM	842587107	11120	411870	SH	DEFINED	1,3,
SOUTHERN CO CAP TRST III	COM	84258T208	500	19800	SH	DEFINED	1,3,
SOUTHERN UNION COMPANY	COM	844030106	3356	198563	SH	DEFINED	1,3,
SOUTHTRUST CORP.	COM	844730101	4575	176165	SH	DEFINED	1,3,
SOUTHWEST AIRLINES CO.	COM	844741108	6647	390322	SH	DEFINED	1,3,
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	6252	188022	SH	DEFINED	1,3,
SOUTHWEST GAS CO.	COM	844895102	365	14996	SH	DEFINED	1,3,
SOUTHWESTERN ENERGY CO	COM	845467109	164	11658	SH	DEFINED	1,3,
SOUTHWESTERN PUBLIC SERVICES	COM	845739200	554	22300	SH	DEFINED	1,3,
SOVEREIGN BANCORP INC.	COM	845905108	7909	510932	SH	DEFINED	1,3,
SPANISH BROADCASTING SYS CLA	COM	846425882	3098	214278	SH	DEFINED	1,3,
SPHERION CORPORATION.	COM	848420105	298	26994	SH	DEFINED	1,3,
SPRINT CORP. (FON GROUP)	COM	852061100	15711	955098	SH	DEFINED	1,3,
SPRINT CORP. (PCS GROUP)	COM	852061506	10167	973857	SH	DEFINED	1,3,
STANCORP FINANCIAL GROUP	COM	852891100	20139	343202	SH	DEFINED	1,3,
STANDARD PACIFIC CP	COM	85375C101	487	14744	SH	DEFINED	1,3,
STANDARD REGISTER CO., THE	COM	853887107	422	12786	SH	DEFINED	1,3,
STANLEY WORKS	COM	854616109	12510	293811	SH	DEFINED	1,3,
STAPLES, INC.	COM	855030102	14267	676810	SH	DEFINED	1,3,
STARBUCKS CORP.	COM	855244109	4724	194553	SH	DEFINED	1,3,
STARWOOD HOTELS & RESORTS	COM	85590A203	9297	262704	SH	DEFINED	1,3,
STATE STREET CORP.	COM	857477103	30500	656470	SH	DEFINED	1,3,
STATEN ISLAND BANCORP, INC.	COM	857550107	597	29213	SH	DEFINED	1,3,
STATOIL ASA	COM	85771P102	234	27600	SH	DEFINED	1,3,
THE STEAK N SHAKE COMPANY	COM	857873103	193	12910	SH	DEFINED	1,3,
STEEL DYNAMICS INC.	COM	858119100	377	21168	SH	DEFINED	1,3,
STEIN MART INC.	COM	858375108	216	19068	SH	DEFINED	1,3,
STERLING BANCSHARES INC	COM	858907108	283	19585	SH	DEFINED	1,3,
STERIS CORP.	COM	859152100	4115	194565	SH	DEFINED	1,3,
STERLING BANCORP-NY	COM	859158107	2290	66387	SH	DEFINED	1,3,
STEWART ENTERPRISES, INC.	COM	860370105	3989	663900	SH	DEFINED	1,3,
STEWART INFO SVCS	COM	860372101	2539	127889	SH	DEFINED	1,3,
STILLWATER MINING CO.	COM	86074Q102	355	20039	SH	DEFINED	1,3,
STILWELL FINANCIAL INC.	COM	860831106	9662	447296	SH	DEFINED	1,3,
STONE ENERGY CORP.	COM	861642106	4403	107009	SH	DEFINED	1,3,
STORAGE TECHNOLOGY, INC.	COM	862111200	17638	979863	SH	DEFINED	1,3,

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STRATOS LIGHTWAVE, INC.	COM	863100103	69	33735	SH	DEFINED	1, 3,
STRIDE RITE CORP.	COM	863314100	153	19406	SH	DEFINED	1, 3,
STRYKER CORP.	COM	863667101	9204	168687	SH	DEFINED	1, 3,
STURM RUGER & CO INC.	COM	864159108	173	12454	SH	DEFINED	1, 3,
SUN COMMUNITIES	COM	866674104	518	12600	SH	DEFINED	1, 3,
SUN MICROSYSTEMS, INC.	COM	866810104	28775	4176331	SH	DEFINED	1, 3,
SUNGARD DATA SYSTEMS	COM	867363103	39225	1394922	SH	DEFINED	1, 3,
SUNOCO, INC.	COM	86764P109	5590	157213	SH	DEFINED	1, 3,
SUNRISE ASSISTED LIVING, INC.	COM	86768K106	2956	101203	SH	DEFINED	1, 3,
SUNTRUST BANKS, INC.	COM	867914103	10081	147597	SH	DEFINED	1, 3,
SUPERIOR INDUSTRIES, INC.	COM	868168105	204	4467	SH	DEFINED	1, 3,
SUPERVALU, INC.	COM	868536103	8483	281088	SH	DEFINED	1, 3,
SURMODICS, INC.	COM	868873100	266	7827	SH	DEFINED	1, 3,
SUSQUEHANNA BANCSHARES INC	COM	869099101	436	18198	SH	DEFINED	1, 3,
SWEPCO CAPITAL	COM	870695202	1085	43092	SH	DEFINED	1, 3,
SWIFT ENERGY CO.	COM	870738101	2631	179377	SH	DEFINED	1, 3,
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	308	14697	SH	DEFINED	1, 3,
SYBASE, INC.	COM	871130100	9654	721544	SH	DEFINED	1, 3,
SYBRON DENTAL SPECIALTIES	COM	871142105	395	17548	SH	DEFINED	1, 3,
SYMANTEC CORP.	COM	871503108	843	24536	SH	DEFINED	1, 3,
SYMBOL TECHNOLOGIES	COM	871508107	993	115905	SH	DEFINED	1, 3,
SYMMETRICOM INC.	COM	871543104	51	10321	SH	DEFINED	1, 3,
SYNCOR INTL CORP/DE	COM	87157J106	8334	268390	SH	DEFINED	1, 3,
SYNOPSYS INC.	COM	871607107	527	10443	SH	DEFINED	1, 3,
SYNOVUS FINANCIAL CORP.	COM	87161C105	11550	433396	SH	DEFINED	1, 3,
SYSCO CORP.	COM	871829107	50642	1818380	SH	DEFINED	1, 3,
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	2068	144486	SH	DEFINED	1, 3,
TCF FINANCIAL CORP.	COM	872275102	34299	669125	SH	DEFINED	1, 3,
TDS CAPTIAL II	COM	87235R203	2242	91100	SH	DEFINED	1, 3,
TECO ENERGY	COM	872375100	3632	145868	SH	DEFINED	1, 3,
THQ INC.	COM	872443403	582	18196	SH	DEFINED	1, 3,
TJX COS., INC.	COM	872540109	5859	277830	SH	DEFINED	1, 3,
TRW, INC.	COM	872649108	3523	64173	SH	DEFINED	1, 3,
TMP WORLDWIDE, INC.	COM	872941109	2824	104546	SH	DEFINED	1, 3,
TXU CORP.	COM	873168108	7946	154804	SH	DEFINED	1, 3,
TAIWAN SEMICONDUCTOR MFG LTD	COM	874039100	2452	147861	SH	DEFINED	1, 3,
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6969	271495	SH	DEFINED	1, 3,
TALBOTS, INC.	COM	874161102	1726	46400	SH	DEFINED	1, 3,
TARGET CORP.	COM	87612E106	36183	872935	SH	DEFINED	1, 3,
TAUBMAN CENTERS	COM	876664103	4042	271260	SH	DEFINED	1, 3,
TECH DATA CORP.	COM	878237106	10108	251007	SH	DEFINED	1, 3,
TECHNE CORP.	COM	878377100	18765	597415	SH	DEFINED	1, 3,
TECHNITROL, INC.	COM	878555101	469	18147	SH	DEFINED	1, 3,
TECUMSEH PRODUCTS CO.	COM	878895200	1912	41117	SH	DEFINED	1, 3,
TEKTRONIX, INC.	COM	879131100	947	46688	SH	DEFINED	1, 3,
TELE NORTE LESTE PARTICIPACOES	COM	879246106	2847	224700	SH	DEFINED	1, 3,
TELEDYNE TECHNOLOGIES	COM	879360105	297	14731	SH	DEFINED	1, 3,
TELEFLEX INC.	COM	879369106	385	6704	SH	DEFINED	1, 3,
TELEFONOS DE MEXICO	COM	879403780	4626	132938	SH	DEFINED	1, 3,
TELEPHON & DATA	COM	879433100	766	10101	SH	DEFINED	1, 3,
TELEPHONE & DATA SYSTEMS	COM	879433878	1052	42300	SH	DEFINED	1, 3,
TELLABS, INC.	COM	879664100	5214	539763	SH	DEFINED	1, 3,
TELLIUM, INC.	COM	87967E107	4729	3012130	SH	DEFINED	1, 3,
TEMPLE-INLAND, INC.	COM	879868107	9885	177528	SH	DEFINED	1, 3,
TENET HEALTHCARE CORP.	COM	88033G100	78414	1052536	SH	DEFINED	1, 3,
TENN VALLEY AUTHORITY	COM	880591300	484	19000	SH	DEFINED	1, 3,
TENN VALLEY AUTHORITY	COM	880591409	350	13800	SH	DEFINED	1, 3,
TERADYNE, INC.	COM	880770102	3697	136509	SH	DEFINED	1, 3,
TERAYON COMMUNICATION SYS	COM	880775101	1889	664970	SH	DEFINED	1, 3,
TEREX CORP	COM	880779103	2882	113450	SH	DEFINED	1, 3,
TESORO PETROLEUM CORPORATION	COM	881609101	676	95900	SH	DEFINED	1, 3,
TEVA PHARMACEUTICAL INDS LTD	COM	881624209	17383	259331	SH	DEFINED	1, 3,

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TETRA TECHNOLOGIES, INC./DE	COM	88162F105	1939	78516	SH	DEFINED	1,3,
TETRA TECH, INC.	COM	88162G103	351	24253	SH	DEFINED	1,3,
TEXAS BIOTECH CORP.	COM	88221T104	4090	903000	SH	DEFINED	1,3,
TEXAS INDUSTRIES, INC.	COM	882491103	365	9681	SH	DEFINED	1,3,
TEXAS INSTRUMENTS, INC.	COM	882508104	70196	2448422	SH	DEFINED	1,3,
TEXTRON, INC.	COM	883203101	3370	71823	SH	DEFINED	1,3,
THERAGENICS CORP.	COM	883375107	1675	195889	SH	DEFINED	1,3,
THERMA-WAVE, INC.	COM	88343A108	138	13335	SH	DEFINED	1,3,
THERMO ELECTRON CORP.	COM	883556102	7376	401763	SH	DEFINED	1,3,
THOMAS & BETTS CORP.	COM	884315102	643	29477	SH	DEFINED	1,3,
THOMAS INDUSTRIES, INC.	COM	884425109	203	7033	SH	DEFINED	1,3,
THOR INDUSTRIES, INC.	COM	885160101	455	6541	SH	DEFINED	1,3,
3COM CORP.	COM	885535104	338	60745	SH	DEFINED	1,3,
3 DO CO.	COM	88553W105	766	1126981	SH	DEFINED	1,3,
3M COMPANY	COM	88579Y101	47298	377086	SH	DEFINED	1,3,
TIDEWATER INC.	COM	886423102	426	10443	SH	DEFINED	1,3,
TIFFANY & CO.	COM	886547108	9743	259805	SH	DEFINED	1,3,
TIMBERLAND CO. -CL A	COM	887100105	2688	69325	SH	DEFINED	1,3,
TIME WARNER TELECOM CLA A	COM	887319101	6539	2893565	SH	DEFINED	1,3,
TIMKEN CO.	COM	887389104	621	27727	SH	DEFINED	1,3,
TITAN CORP.	COM	888266103	281	13087	SH	DEFINED	1,3,
TOLL BROTHERS, INC.	COM	889478103	2186	74098	SH	DEFINED	1,3,
TOLLGRADE COMMUNICATIONS, INC.	COM	889542106	5235	270829	SH	DEFINED	1,3,
TOO, INC.	COM	890333107	477	15597	SH	DEFINED	1,3,
TOOTSIE INDS	COM	890516107	423	8974	SH	DEFINED	1,3,
TORCHMARK CORP.	COM	891027104	22037	546023	SH	DEFINED	1,3,
TORO CO.	COM	891092108	11205	194632	SH	DEFINED	1,3,
TOTAL FINA ELF SA	COM	89151E109	492	6340	SH	DEFINED	1,3,
TOWER AUTOMOTIVE INC.	COM	891707101	14723	1145721	SH	DEFINED	1,3,
TOYS 'R' US, INC.	COM	892335100	15633	856609	SH	DEFINED	1,3,
TPG NV	COM	892339102	208	10100	SH	DEFINED	1,3,
TRANSCANADA CAPITAL	COM	893525204	835	32600	SH	DEFINED	1,3,
TRANSCANADA PIPELINE LTD.	COM	893526723	1163	45200	SH	DEFINED	1,3,
TRANSKARYOTIC THERAPIES, INC.	COM	893735100	8218	217357	SH	DEFINED	1,3,
TRANSMETA CORP	COM	89376R109	2966	1251380	SH	DEFINED	1,3,
TRAVELERS PROPERTY CASUALTY	COM	89420G109	682	38850	SH	DEFINED	1,3,
TREDEGAR INDUSTRIES, INC.	COM	894650100	3561	154156	SH	DEFINED	1,3,
TRIAD HOSPITALS, INC.	COM	89579K109	562	12426	SH	DEFINED	1,3,
TRIARC COS, INC. -CI A	COM	895927101	259	9430	SH	DEFINED	1,3,
TRIBUNE CO.	COM	896047107	6502	152945	SH	DEFINED	1,3,
TRIGON HEALTHCARE INC.	COM	89618L100	639	6172	SH	DEFINED	1,3,
TRIMBLE NAVIGATION LTD	COM	896239100	234	13048	SH	DEFINED	1,3,
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	202	22469	SH	DEFINED	1,3,
TRIUMPH GROUP, INC.	COM	896818101	4538	102214	SH	DEFINED	1,3,
TRUSTCO BANK CORP./NY	COM	898349105	423	32960	SH	DEFINED	1,3,
TRUSTMARK CORP	COM	898402102	8214	323149	SH	DEFINED	1,3,
TUBOS DE ACERO DE MEXICO SA	COM	898592506	2034	214320	SH	DEFINED	1,3,
TUESDAY MORNING CORP.	COM	899035505	1700	61200	SH	DEFINED	1,3,
TULARIK, INC.	COM	899165104	5258	564762	SH	DEFINED	1,3,
TUPPERWARE CORP.	COM	899896104	654	29565	SH	DEFINED	1,3,
TYCO INTERNATIONAL, LTD.	COM	902124106	36258	1651849	SH	DEFINED	1,3,
TYSON FOODS, INC.	COM	902494103	901	61052	SH	DEFINED	1,3,
UCBH HOLDINGS, INC.	COM	90262T308	2894	73294	SH	DEFINED	1,3,
UGI CORP.	COM	902681105	2718	87689	SH	DEFINED	1,3,
UICI	COM	902737105	389	22043	SH	DEFINED	1,3,
UIL HOLDINGS CORPORATION	COM	902748102	367	6629	SH	DEFINED	1,3,
UMB FINANCIAL CORP.	COM	902788108	5401	113560	SH	DEFINED	1,3,
UST, INC.	COM	902911106	45048	1175265	SH	DEFINED	1,3,
US BANCORP.	COM	902973304	35878	1517045	SH	DEFINED	1,3,
USA INTERACTIVE	COM	902984103	11584	407595	SH	DEFINED	1,3,
URS CORP.	COM	903236107	6695	226797	SH	DEFINED	1,3,
US ONCOLOGY, INC.	COM	90338W103	2459	284256	SH	DEFINED	1,3,

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ULTIMATE ELECTRONICS INC	COM	903849107	3208	106414	SH	DEFINED	1, 3,
ULTRATECH STEPPER, INC.	COM	904034105	167	10384	SH	DEFINED	1, 3,
UNILEVER N.V.	COM	904784709	30201	460944	SH	DEFINED	1, 3,
UNION PACIFIC CORP.	COM	907818108	31483	514094	SH	DEFINED	1, 3,
UNION PLANTERS	COM	908068109	33889	675475	SH	DEFINED	1, 3,
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	4315	221757	SH	DEFINED	1, 3,
UNISYS CORP.	COM	909214108	4291	375045	SH	DEFINED	1, 3,
UNIT CORP.	COM	909218109	311	16653	SH	DEFINED	1, 3,
UNITED BUSINESS MEDIA PLC	COM	90969M101	99	12210	SH	DEFINED	1, 3,
UNITED BANKSHARES, INC./WV	COM	909907107	1976	66355	SH	DEFINED	1, 3,
UNITED DOMINION REALTY TRUST	COM	910197102	4213	265830	SH	DEFINED	1, 3,
UNITED INDUSTRIAL CORP.	COM	910671106	2114	83880	SH	DEFINED	1, 3,
UNITED MICROELECTRONICS	COM	910873207	5961	701324	SH	DEFINED	1, 3,
UNITED RENTALS INC,	COM	911363109	3929	168335	SH	DEFINED	1, 3,
UNITED STATES STEEL CORP.	COM	912909108	1054	51303	SH	DEFINED	1, 3,
UNITED STATIONERS, INC.	COM	913004107	596	15669	SH	DEFINED	1, 3,
UNITED TECHNOLOGIES CORP.	COM	913017109	43286	628520	SH	DEFINED	1, 3,
UNITEDHEALTH GROUP, INC.	COM	91324P102	23245	256003	SH	DEFINED	1, 3,
UNITRIN INC.	COM	913275103	457	11650	SH	DEFINED	1, 3,
UNIVERSAL FOREST PRODS, INC.	COM	913543104	4241	171903	SH	DEFINED	1, 3,
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	16749	337539	SH	DEFINED	1, 3,
UNIVISION COMMUNICATIONS INC.	COM	914906102	4658	116457	SH	DEFINED	1, 3,
UNOCAL CORP.	COM	915289102	6338	172133	SH	DEFINED	1, 3,
UNUMPROVIDENT CORP.	COM	91529Y106	4251	168031	SH	DEFINED	1, 3,
USFREIGHTWAYS CORP.	COM	916906100	426	12214	SH	DEFINED	1, 3,
UTSTARCOM, INC.	COM	918076100	14091	633300	SH	DEFINED	1, 3,
VF CORP.	COM	918204108	8895	209299	SH	DEFINED	1, 3,
VALASSIS COMMUNICATIONS, INC.	COM	918866104	32397	793076	SH	DEFINED	1, 3,
VALENCE TECHNOLOGY, INC.	COM	918914102	43	21082	SH	DEFINED	1, 3,
VALERO ENERGY CORP.	COM	91913Y100	24156	611542	SH	DEFINED	1, 3,
VALMONT INDUSTRIES	COM	920253101	213	11325	SH	DEFINED	1, 3,
VALSPAR CORP.	COM	920355104	11048	235555	SH	DEFINED	1, 3,
VARCO INTERNATIONAL, INC.	COM	922122106	335	16553	SH	DEFINED	1, 3,
VARIAN INC.	COM	922206107	4479	136980	SH	DEFINED	1, 3,
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	2609	65573	SH	DEFINED	1, 3,
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	12758	272024	SH	DEFINED	1, 3,
VECTREN CORPORATION	COM	92240G101	294	11677	SH	DEFINED	1, 3,
VEECO INSTRUMENTS, INC.	COM	922417100	388	13300	SH	DEFINED	1, 3,
VERITAS SOFTWARE CORP.	COM	923436109	28344	1250266	SH	DEFINED	1, 3,
VERITY INC.	COM	92343C106	1681	181562	SH	DEFINED	1, 3,
VERISIGN, INC.	COM	92343E102	1899	196170	SH	DEFINED	1, 3,
VERITAS DGC INC.	COM	92343P107	2137	141526	SH	DEFINED	1, 3,
VERIZON COMMUNICATIONS.	COM	92343V104	105687	2457844	SH	DEFINED	1, 3,
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	255	12929	SH	DEFINED	1, 3,
VIACOM, INC.	COM	925524308	69663	1422860	SH	DEFINED	1, 3,
VIAD CORP.	COM	92552R109	18895	636829	SH	DEFINED	1, 3,
VIASAT, INC.	COM	92552V100	3298	351550	SH	DEFINED	1, 3,
VIASYS HEALTHCARE, INC.	COM	92553Q209	247	12077	SH	DEFINED	1, 3,
VICOR CORP.	COM	925815102	197	19614	SH	DEFINED	1, 3,
VIGNETTE CORP.	COM	926734104	4427	2108280	SH	DEFINED	1, 3,
VINTAGE PETROLEUM, INC.	COM	927460105	340	29193	SH	DEFINED	1, 3,
VISHAY INTRTECHNOLOGY	COM	928298108	675	27472	SH	DEFINED	1, 3,
VISTEON CORP.	COM	92839U107	1083	68778	SH	DEFINED	1, 3,
VITAL SIGNS, INC.	COM	928469105	238	5992	SH	DEFINED	1, 3,
VITESSE SEMICONDUCTOR CORP	COM	928497106	2012	400165	SH	DEFINED	1, 3,
VODAFONE GROUP PLC	COM	92857W100	193	12902	SH	DEFINED	1, 3,
VORNADO REALTY	COM	929042109	2551	57400	SH	DEFINED	1, 3,
VOTORANTIM CELULOSE E	COM	92906P106	3146	151626	SH	DEFINED	1, 3,
VULCAN MATERIALS CO.	COM	929160109	2466	51566	SH	DEFINED	1, 3,
WD-40 CO.	COM	929236107	206	7283	SH	DEFINED	1, 3,
WGL HOLDINGS, INC.	COM	92924F106	223	8376	SH	DEFINED	1, 3,
WMS INDUSTRIES, INC.	COM	929297109	208	14878	SH	DEFINED	1, 3,

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WPP GROUP PLC.	COM	929309300	274	5294	SH	DEFINED	1, 3,
WPS RESOURCES CORP	COM	92931B106	218	5313	SH	DEFINED	1, 3,
WABASH NATIONAL CORP.	COM	929566107	102	10648	SH	DEFINED	1, 3,
WACKENHUT CORRECTIONS CORP.	COM	929798106	1897	126459	SH	DEFINED	1, 3,
WACHOVIA CORP	COM	929903102	43591	1136065	SH	DEFINED	1, 3,
WADDELL & REED FINANCIAL - A	COM	930059100	341	13804	SH	DEFINED	1, 3,
WAL-MART STORES, INC.	COM	931142103	197521	3651029	SH	DEFINED	1, 3,
WALGREEN CO.	COM	931422109	37312	975230	SH	DEFINED	1, 3,
WALLACE COMPUTER SVCS INC.	COM	932270101	3641	169809	SH	DEFINED	1, 3,
WALTER INDUSTRIES INC.	COM	93317Q105	4142	288837	SH	DEFINED	1, 3,
WASHINGTON FEDERAL, INC.	COM	938824109	6482	236467	SH	DEFINED	1, 3,
WASHINGTON MUTUAL, INC.	COM	939322103	30795	792249	SH	DEFINED	1, 3,
WASHINGTON POST CI B	COM	939640108	1010	1636	SH	DEFINED	1, 3,
WASTE CONNECTIONS, INC.	COM	941053100	431	12687	SH	DEFINED	1, 3,
WASTE MANAGEMENT, INC.	COM	94106L109	14521	528997	SH	DEFINED	1, 3,
WATERS CORP.	COM	941848103	1770	66387	SH	DEFINED	1, 3,
WATSCO, INC.	COM	942622200	212	12337	SH	DEFINED	1, 3,
WATSON PHARMACEUTICALS	COM	942683103	2060	79237	SH	DEFINED	1, 3,
WATTS INDUSTRIES, INC.	COM	942749102	229	12272	SH	DEFINED	1, 3,
WEATHERFORD INTL INC.	COM	947074100	11372	225856	SH	DEFINED	1, 3,
WEBWX COMMUNICATIONS, INC.	COM	94767L109	2936	210501	SH	DEFINED	1, 3,
WEBMETHODS INC.	COM	94768C108	1475	163030	SH	DEFINED	1, 3,
WEBSTER FINANCIAL CORP.	COM	947890109	8995	228408	SH	DEFINED	1, 3,
WEINGARTEN REALTY INVST	COM	948741103	1727	47450	SH	DEFINED	1, 3,
WELLMAN INC.	COM	949702104	243	14732	SH	DEFINED	1, 3,
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	34218	461407	SH	DEFINED	1, 3,
WELLS FARGO CO.	COM	949746101	73675	1406004	SH	DEFINED	1, 3,
WENDY'S INTERNATIONAL	COM	950590109	2023	53268	SH	DEFINED	1, 3,
WERNER ENTERPRISES	COM	950755108	2541	137222	SH	DEFINED	1, 3,
WESTAMERICA BACORPORATION	COM	957090103	265	5964	SH	DEFINED	1, 3,
WESTERN DIGITAL CORP	COM	958102105	8961	1948010	SH	DEFINED	1, 3,
WESTERN GAS RESOURCES INC.	COM	958259103	4828	130274	SH	DEFINED	1, 3,
WESTERN RESOURCES INC.	COM	959425109	3646	215359	SH	DEFINED	1, 3,
WESTWOOD ONE, INC.	COM	961815107	5028	131806	SH	DEFINED	1, 3,
WET SEAL, INC.	COM	961840105	7272	312505	SH	DEFINED	1, 3,
WEYERHAEUSER CO.	COM	962166104	15309	233727	SH	DEFINED	1, 3,
WHIRLPOOL CORP.	COM	963320106	15142	212073	SH	DEFINED	1, 3,
WHITNEY HOLDING CORP.	COM	966612103	653	18339	SH	DEFINED	1, 3,
WHOLE FOODS MARKET, INC.	COM	966837106	495	9671	SH	DEFINED	1, 3,
WILLBROS GROUP, INC.	COM	969199108	4769	274100	SH	DEFINED	1, 3,
WILLIAMS CO. INC., THE	COM	969457100	9151	644417	SH	DEFINED	1, 3,
WILLIAMS-SONOMA, INC.	COM	969904101	629	19662	SH	DEFINED	1, 3,
WILMINGTON TRUST CO.	COM	971807102	352	5633	SH	DEFINED	1, 3,
WIND RIVER SYSTEMS	COM	973149107	90	13459	SH	DEFINED	1, 3,
WINN-DIXIE STORES, INC.	COM	974280109	1383	71254	SH	DEFINED	1, 3,
WINNEBAGO INDUSTRIES	COM	974637100	385	8671	SH	DEFINED	1, 3,
WISCONSIN ENERGY CORP.	COM	976657106	529	20093	SH	DEFINED	1, 3,
WOLVERINE WORLD WIDE	COM	978097103	340	19222	SH	DEFINED	1, 3,
WOODWARD COVENER CO.	COM	980745103	5536	91769	SH	DEFINED	1, 3,
WORLDCOM	COM	98157D106	257	154766	SH	DEFINED	1, 3,
WORTHINGTON INDUSTRIES, INC.	COM	981811102	15423	1011339	SH	DEFINED	1, 3,
WRIGHT MEDICAL GROUP, INC.	COM	98235T107	2835	137600	SH	DEFINED	1, 3,
WRIGLEY (WM) JR. CO.	COM	982526105	15896	277360	SH	DEFINED	1, 3,
WYETH	COM	983024100	62310	1122707	SH	DEFINED	1, 3,
XTO ENERGY, INC.	COM	98385X106	3958	195364	SH	DEFINED	1, 3,
XCEL ENERGY INC.	COM	98389B100	4030	187540	SH	DEFINED	1, 3,
XILINX, INC.	COM	983919101	13351	378645	SH	DEFINED	1, 3,
XEROX CORP.	COM	984121103	9130	1017819	SH	DEFINED	1, 3,
YAHOO INC.	COM	984332106	8796	549053	SH	DEFINED	1, 3,
YELLOW CORP.	COM	985509108	7151	260623	SH	DEFINED	1, 3,
YORK INTL	COM	986670107	8624	243270	SH	DEFINED	1, 3,
YORKSHIRE CAPITAL TRUST	COM	98719V206	708	28500	SH	DEFINED	1, 3,

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YUM! BRANDS, INC.	COM	988498101	18988	297157	SH	DEFINED	1,3,
ZALE CORP.	COM	988858106	11407	266026	SH	DEFINED	1,3,
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	842	14601	SH	DEFINED	1,3,
ZENITH NATIONAL INSURANCE CO.	COM	989390109	257	8113	SH	DEFINED	1,3,
ZIMMER HOLDINGS, INC.	COM	98956P102	3456	98803	SH	DEFINED	1,3,
ZIONS BANCORPORATION	COM	989701107	3602	65416	SH	DEFINED	1,3,
ZOMAX, INC. /MN	COM	989929104	2625	552668	SH	DEFINED	1,3,
ACE LTD	COM	G0070K103	8428	243527	SH	DEFINED	1,3,
AMDOCS LTD.	COM	G02602103	14478	778390	SH	DEFINED	1,3,
ARCH CPAITAL GROUP LTD	COM	G0450A105	4791	161300	SH	DEFINED	1,3,
ACCENTURE LTD.	COM	G1150G111	1699	81500	SH	DEFINED	1,3,
BUNGE LIMITED	COM	G16962105	1691	77571	SH	DEFINED	1,3,
COOPER INDUSTRIES, LTD. - CLAS	COM	G24182100	16390	377901	SH	DEFINED	1,3,
EVEREST RE GROUP LTD.	COM	G3223R108	11667	186340	SH	DEFINED	1,3,
INGERSOLL-RAND CO.	COM	G4776G101	13033	258855	SH	DEFINED	1,3,
NOBLE CORP.	COM	G65422100	19557	456733	SH	DEFINED	1,3,
SCOTTISH ANNUITY & LIFE HOLDIN	COM	G7885T104	746	37300	SH	DEFINED	1,3,
TOMMY HILFIGER CORP.	COM	G8915Z102	4688	308002	SH	DEFINED	1,3,
TRANSOCEAN, INC.	COM	G90078109	15103	395682	SH	DEFINED	1,3,
TRENWICK GROUP, LTD.	COM	G9032C109	136	17059	SH	DEFINED	1,3,
XL CAPITAL LTD.	COM	G98255105	9369	105838	SH	DEFINED	1,3,
UBS AG - REG	COM	H8920M855	345	6640	SH	DEFINED	1,3,
AUDIOCOCODES LTD	COM	M15342104	2070	603420	SH	DEFINED	1,3,
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	5241	322335	SH	DEFINED	1,3,
PRECISE SOFTWARE SOLUTIONS	COM	M41450103	1405	110800	SH	DEFINED	1,3,
RADVISION, LTD.	COM	M81869105	1288	240762	SH	DEFINED	1,3,
ASM HLDG NV	COM	N07059111	1903	102620	SH	DEFINED	1,3,
METRON TECHNOLOGY N.V.	COM	N5665B105	3649	410006	SH	DEFINED	1,3,
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1334	59250	SH	DEFINED	1,3,
ASE TEST LIMITED	COM	Y02516105	9781	768320	SH	DEFINED	1,3,
FLEXTRONICS INTL LTD.	COM	Y2573F102	14632	1106000	SH	DEFINED	1,3,
AOL Time Warner Incorporated	COM	00184A105	2049	151763	SH	DEFINED	2,4
Broadcom Corporation-Cl A	COM	111320107	4879	289902	SH	DEFINED	2,4
Cadence Design Systems Inc	COM	127387108	3225	220888	SH	DEFINED	2,4
Chevrontexaco Corporation	COM	166764100	23041	268385	SH	DEFINED	2,4
Cisco Systems Inc	COM	17275R102	3523	255301	SH	DEFINED	2,4
Citigroup Inc	COM	172967101	58197	1567812	SH	DEFINED	2,4
Clear Channel Communications	COM	184502102	21404	679489	SH	DEFINED	2,4
Cochlear Ltd	COM	189754104	1073	44534	SH	DEFINED	2,4
Colgate-Palmolive	COM	194162103	1000	20046	SH	DEFINED	2,4
Wyeth	COM	2027104	29801	817599	SH	DEFINED	2,4
Conoco Inc	COM	208251504	27418	1033455	SH	DEFINED	2,4
Canadian National Railway Comp	COM	2210959	16969	333117	SH	DEFINED	2,4
KT Corporation -SP ADR	COM	2419875	5352	255675	SH	DEFINED	2,4
Delphi Corporation	COM	247126105	28443	2193013	SH	DEFINED	2,4
Magna International Inc - Clas	COM	2554549	22709	350128	SH	DEFINED	2,4
Laboratory Corp of America Hol	COM	2586122	36026	914126	SH	DEFINED	2,4
Dow Chemical Corp	COM	260543103	16870	521174	SH	DEFINED	2,4
Dupont (EI) De Nemours & Co.	COM	263534109	222	5000	SH	DEFINED	2,4
Duke Energy Corp	COM	264399106	18272	679755	SH	DEFINED	2,4
ISHARES MSCI Taiwan Index Fund	COM	2671868	1607	155300	SH	DEFINED	2,4
Electronic Data Systems Corpor	COM	285661104	675	19960	SH	DEFINED	2,4
Noble Corporation	COM	2891718	19641	514435	SH	DEFINED	2,4
Exxon Mobil Corporation	COM	30231G102	49849	1278190	SH	DEFINED	2,4
FPL Group Inc	COM	302571104	50181	926525	SH	DEFINED	2,4
Fannie Mae	COM	313586109	20555	292716	SH	DEFINED	2,4
Guidant Corporations	COM	401698105	3139	113619	SH	DEFINED	2,4
Hewlett Packard Company	COM	428236103	4926	313182	SH	DEFINED	2,4
Home Depot Inc	COM	437076102	18881	546790	SH	DEFINED	2,4
Honeywell International Inc	COM	438516106	53133	1571526	SH	DEFINED	2,4
ICICI Bank Limited Spon ADR	COM	45104G104	85	12499	SH	DEFINED	2,4
Infosys Technologies Limited	COM	456788108	1101	19829	SH	DEFINED	2,4

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Intel Corporation	COM	458140100	16753	974554	SH	DEFINED	2,4
International Business Machine	COM	459200101	35548	510235	SH	DEFINED	2,4
International Paper Co.	COM	460146103	16204	381090	SH	DEFINED	2,4
JP Morgan Chase & Co	COM	46625H100	20884	676091	SH	DEFINED	2,4
Johnson & Johnson	COM	478160104	27881	558732	SH	DEFINED	2,4
KPMG Consulting Inc	COM	48265R109	141	11297	SH	DEFINED	2,4
Kookmin Bank - Spons ADR	COM	50049M109	24527	472948	SH	DEFINED	2,4
Mattel Inc	COM	577081102	4265	209679	SH	DEFINED	2,4
Maxim Integrated Products	COM	57772K101	22171	617238	SH	DEFINED	2,4
McDonalds Corp	COM	580135101	4099	144527	SH	DEFINED	2,4
Microsoft Corp	COM	594918104	68977	1287131	SH	DEFINED	2,4
Micron Technology Inc	COM	595112103	707	33259	SH	DEFINED	2,4
Nucor Corp	COM	670346105	11924	188135	SH	DEFINED	2,4
Posco Iron & Steel Co Ltd ADR	COM	693483109	9531	335610	SH	DEFINED	2,4
J C Penney Co Inc	COM	708160106	3548	181926	SH	DEFINED	2,4
Pepsico Inc	COM	713448108	29254	645066	SH	DEFINED	2,4
Pfizer Inc	COM	717081103	78427	2533187	SH	DEFINED	2,4
Pharmacia Corporation	COM	71713U102	15456	484522	SH	DEFINED	2,4
Philip Morris Co.	COM	718154107	33509	734373	SH	DEFINED	2,4
Praxair Inc	COM	74005P104	13820	266085	SH	DEFINED	2,4
Proctor & Gamble Company	COM	742718109	32752	370875	SH	DEFINED	2,4
Rockwell Collins	COM	774341101	31516	1317012	SH	DEFINED	2,4
Rouse Co	COM	779273101	2816	89200	SH	DEFINED	2,4
SBC Communications Inc	COM	78387G103	32699	1088139	SH	DEFINED	2,4
SK Telecom Co Ltd-ADR	COM	78440P108	11443	449612	SH	DEFINED	2,4
Safeway Inc	COM	786514208	11413	386482	SH	DEFINED	2,4
Siebel Systems Inc	COM	826170102	15563	1257136	SH	DEFINED	2,4
Siliconware Precision GDR	COM	827084864	5029	1396840	SH	DEFINED	2,4
Stanley Works	COM	854616109	22872	539317	SH	DEFINED	2,4
Taiwan Semiconductor ADR	COM	874039100	3197	253357	SH	DEFINED	2,4
Target Corporation	COM	87612E106	4018	106235	SH	DEFINED	2,4
Utstarcom Inc	COM	918076100	1977	106009	SH	DEFINED	2,4
Veritas Software Corporation	COM	923436109	17790	1009660	SH	DEFINED	2,4
Viacom Inc-Class B	COM	925524308	64150	1718452	SH	DEFINED	2,4
Vornado Realty Trust	COM	929042109	26326	596416	SH	DEFINED	2,4
Wachovia Corporation	COM	929903102	44370	1225009	SH	DEFINED	2,4
Wal-Mart Stores Inc	COM	931142103	61768	1124898	SH	DEFINED	2,4
Wells Fargo Company	COM	949746101	49585	999692	SH	DEFINED	2,4
Wipro Limited-ADR	COM	97651M109	2220	78574	SH	DEFINED	2,4
XL Capital Limited - Class A	COM	G98255105	26420	339890	SH	DEFINED	2,4