

# PRINCIPAL FINANCIAL GROUP INC

## FORM 13F-HR (Form 13F Holdings Report)

Filed 8/14/2003 For Period Ending 6/30/2003

Address	711 HIGH STREET DES MOINES, Iowa 50392
Telephone	515-247-5111
CIK	0001126328
Industry	Insurance (Life)
Sector	Financial
Fiscal Year	12/31

**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, 2003  
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 14, 2003**

**Report Type (Check only one.):**

**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: 1974  
Form 13F Information Table Value Total: \$13488742 (X\$1000)

**List of Other Included Managers:**

No. 13F File Number Name

01	28-1549	Principal Global Investors, LLC
02	28-10400	Principal Real Estate Investors, LLC
03	28-793	Principal Life Insurance Co
04	28-10107	Principal Financial Services, Inc

## FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE	SHARES/	SH/	PUT/	INVSTMT	OTHER	VOTING AUTHOR	
			(X\$1000)	PRN AMT	PRN	CALL	DSCRETN	MANAGERS	SOLE	SHARED
AAR CORP.	COM	000361105	175	25223	SH		DEFINED	1,3,4		25223
ADC COMMUNICATIONS, INC.	COM	000886101	11108	4776616	SH		DEFINED	1,3,4		4776616
ABN-AMRO HOLDINGS	COM	000937102	205	10707	SH		DEFINED	1,3,4		10707
ABM INDUSTRIES, INC.	COM	000957100	598	38978	SH		DEFINED	1,3,4		38978
AFC ENTERPRISES	COM	001040Q107	366	22495	SH		DEFINED	1,3,4		22495
AFLAC, INC.	COM	001055102	22047	716884	SH		DEFINED	1,3,4		716884
AGCO CORP.	COM	001084102	1644	96056	SH		DEFINED	1,3,4		96056
AGL RESOURCES IN	COM	001204106	6645	261142	SH		DEFINED	1,3,4		261142
AES CORP.	COM	00130H105	2174	343210	SH		DEFINED	1,3,4		343210
AK STEEL HOLDING CORP.	COM	001547108	100	27413	SH		DEFINED	1,3,4		27413
AMB PROPERTY CORP.	COM	00163T109	2187	77700	SH		DEFINED	2,3,4		77700
AMB PROPERTY CORP.	COM	00163T109	13206	468790	SH		DEFINED	1,3,4		468790
AMR CORP.	COM	001765106	4	386	SH		DEFINED	1,3,4		386
AOL TIME WARNER	COM	00184A105	49708	3089716	SH		DEFINED	1,3,4		3089716
AT&T CORP.	COM	001957505	19940	1036488	SH		DEFINED	1,3,4		1036488
ATMI, INC.	COM	00207R101	607	24361	SH		DEFINED	1,3,4		24361
AT&T WIRELESS GROUP	COM	00209A106	35351	4306716	SH		DEFINED	1,3,4		4306716
AAIPHARMA, INC.	COM	00252W104	6920	347938	SH		DEFINED	1,3,4		347938
AARON RENTS INC.	COM	002535201	447	17197	SH		DEFINED	1,3,4		17197
ABBOTT LABORATORIES	COM	002824100	39118	893887	SH		DEFINED	1,3,4		893887
ABERCROMBIE & FITCH CO.	COM	002896207	8792	309717	SH		DEFINED	1,3,4		309717
ACCOR S.A.	COM	00435F101	135	7478	SH		DEFINED	1,3,4		7478
ACCREDITO HEALTH, INC.	COM	00437V104	4271	195931	SH		DEFINED	1,3,4		195931
ACTIVISION, INC.	COM	004930202	322	25096	SH		DEFINED	1,3,4		25096
ACTION PERFORMANCE COS INC	COM	004933107	268	14138	SH		DEFINED	1,3,4		14138
ACTEL CORP.	COM	004934105	400	19434	SH		DEFINED	1,3,4		19434
ACUTY BRANDS INC.	COM	00508Y102	597	32878	SH		DEFINED	1,3,4		32878
ACXIOM CORP.	COM	005125109	3120	206496	SH		DEFINED	1,3,4		206496
CARDSYSTEMS SOLUTIONS, INC.	COM	006247\$\$T	334	667000	SH		DEFINED	3,4		667000
ADAPTEC, INC.	COM	00651F108	662	84914	SH		DEFINED	1,3,4		84914
ADECCO	COM	006754105	82	7811	SH		DEFINED	1,3,4		7811
ADMINISTAFF, INC.	COM	007094105	215	21043	SH		DEFINED	1,3,4		21043
ADOBE SYSTEMS, INC.	COM	00724F101	5456	170242	SH		DEFINED	1,3,4		170242
ADOLOR CORP.	COM	00724X102	4361	355407	SH		DEFINED	1,3,4		355407
ADTRAN INC.	COM	00738A106	1151	22413	SH		DEFINED	1,3,4		22413
ADVANCE AUTO PARTS	COM	00751Y106	3007	49408	SH		DEFINED	1,3,4		49408
ADVANCED DIGITAL INFO CORP	COM	007525108	3306	330562	SH		DEFINED	1,3,4		330562
ADVANCED MARKETING SERVICES	COM	00753T105	197	15090	SH		DEFINED	1,3,4		15090
ADVANCED FIBRE COMMUNICATION	COM	00754A105	6596	405762	SH		DEFINED	1,3,4		405762
ADVO, INC.	COM	007585102	4695	105676	SH		DEFINED	1,3,4		105676
ADVISORY BOARD CO.	COM	00762W107	4993	123196	SH		DEFINED	1,3,4		123196
ADVANCED MEDICAL OPTICS	COM	00763M108	394	23031	SH		DEFINED	1,3,4		23031
AEROFLEX INC.	COM	007768104	1546	199606	SH		DEFINED	1,3,4		199606
AEROPOSTALE, INC.	COM	007865108	10158	472972	SH		DEFINED	1,3,4		472972
ADVANCED MICRO DEVICES	COM	007903107	1241	194265	SH		DEFINED	1,3,4		194265
ADVANCE PCS	COM	00790K109	1805	47181	SH		DEFINED	1,3,4		47181
ADVANCED ENERGY INDUSTRIES	COM	007973100	364	25482	SH		DEFINED	1,3,4		25482
ADVENT SOFTWARE INC	COM	007974108	136	8084	SH		DEFINED	1,3,4		8084
AETNA INC- NEW	COM	00817Y108	32989	548053	SH		DEFINED	1,3,4		548053
AFFILIATED COMP SVCS -CLA	COM	008190100	4975	108793	SH		DEFINED	1,3,4		108793
AGERE SYSTEMS, INC.	COM	00845V209	958	416667	SH		DEFINED	1,3,4		416667
AGILENT TECHNOLOGIES INC	COM	00846U101	5179	264804.00SH			DEFINED	1,3,4		264804
AGILE SOFTWARE CORP.	COM	00846X105	2382	246902	SH		DEFINED	1,3,4		246902
AGRIUM, INC.	COM	008916108	1032	94125	SH		DEFINED	1,3,4		94125
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	5298	127407	SH		DEFINED	1,3,4		127407
AIRBORNE INC.	COM	009269101	255	12249	SH		DEFINED	1,3,4		12249
AIRGAS INC.	COM	009363102	3294	196681	SH		DEFINED	1,3,4		196681
AIRTRAN HOLDINGS, INC.	COM	00949P108	9675	923952	SH		DEFINED	1,3,4		923952
ELECTROLUX AB	COM	010198208	99	2500	SH		DEFINED	1,3,4		2500
ALASKA AIRGROUP INC.	COM	011659109	144	6724	SH		DEFINED	1,3,4		6724
ALBANY INTL CORP. -CLA	COM	012348108	7694	280990	SH		DEFINED	1,3,4		280990
ALBEMARLE CORP.	COM	012653101	4859	173716	SH		DEFINED	1,3,4		173716
ALBERTO-CULVER CO.	COM	013068101	11421	223417	SH		DEFINED	1,3,4		223417
ALBERTO-CULVER CO.	COM	013068200	1411	28340	SH		DEFINED	1,3,4		28340
ALBERTSONS, INC.	COM	013104104	3951	205837	SH		DEFINED	1,3,4		205837
ALCAN, INC.	COM	013716105	21	669	SH		DEFINED	1,3,4		669
ALCOA, INC.	COM	013817101	12089	474156	SH		DEFINED	1,3,4		474156
ALEXANDER & BALDWIN INC.	COM	014482103	278	10464	SH		DEFINED	1,3,4		10464
ALEXANDRIA REAL EST EQUITIES	COM	015271109	946	21030	SH		DEFINED	1,3,4		21030
ALEXANDRIA REAL EST EQUITIES	COM	015271109	3048	67640	SH		DEFINED	2,3,4		67640
ALLEGHENY ENERGY	COM	017361106	591	70458	SH		DEFINED	1,3,4		70458
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	286	45268	SH		DEFINED	1,3,4		45268
ALLEN TELECOM, INC.	COM	018091108	402	24335	SH		DEFINED	1,3,4		24335
ALLERGAN, INC.	COM	018490102	6662	86462	SH		DEFINED	1,3,4		86462
ALLETE	COM	018522102	575	21776	SH		DEFINED	1,3,4		21776
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	138	28346	SH		DEFINED	1,3,4		28346
ALLIANT CORP.	COM	018802108	444	23459	SH		DEFINED	1,3,4		23459
ALLIANT TECHSYSTEMS, INC.	COM	018804104	36294	699210	SH		DEFINED	1,3,4		699210
ALLIED DOMECQ PLC	COM	019121201	150	6620	SH		DEFINED	1,3,4		6620
ALLIED IRISH BANKS	COM	019228402	140	4670	SH		DEFINED	1,3,4		4670
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	1172	116857	SH		DEFINED	1,3,4		116857
ALLMERICA FINANCIAL CORP.	COM	019754100	242	13446	SH		DEFINED	1,3,4		13446
ALLSTATE CORP.	COM	020002101	34222	960002	SH		DEFINED	1,3,4		960002
ALLTEL CORP.	COM	020039103	13065	270940	SH		DEFINED	1,3,4		270940
ALPHARMA INC. - CL A	COM	020813101	880	40802	SH		DEFINED	1,3,4		40802
ALTERA CORP.	COM	021441100	4321	263425	SH		DEFINED	1,3,4		263425
ALTRIA GROUP, INC.	COM	02209S103	70310	1547284	SH		DEFINED	1,3,4		1547284
CORPORATE SERVICES GROUP PLC (	COM	022516000	14	165174	SH		DEFINED	3,4		165174
ARRIVA PLC	COM	023034600	812	140924	SH		DEFINED	3,4		140924
AMAZONCOM, INC.	COM	023135106	519	14236	SH		DEFINED	1,3,4		14236

AMBC FINANCIAL GROUP, INC.	COM	023139108	30584	461521	SH	DEFINED 1,3,4	461521
AMERADA HESS CORP.	COM	023551104	2489	50561	SH	DEFINED 1,3,4	50561
AMEREN CORP.	COM	023608102	26693	605334	SH	DEFINED 1,3,4	605334
AMERICA MOVIL - SERIES L	COM	02364W105	15422	822355	SH	DEFINED 1,3,4	822355
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	3033	126887	SH	DEFINED 1,3,4	126887
AMERICAN ELECTRIC POWER CO., I	COM	025537101	6596	221285	SH	DEFINED 1,3,4	221285
AMERICAN EAGLE OUTFITTERS	COM	02553E106	325	17973	SH	DEFINED 1,3,4	17973
AMERICAN EXPRESS CO.	COM	025816109	31060	743011	SH	DEFINED 1,3,4	743011
AMERICAN FINL GROUP INC.	COM	025932104	399	17592	SH	DEFINED 1,3,4	17592
AMERICAN FINANCIAL REALTY TR	COM	02607P305	55	3656	SH	DEFINED 1,3,4	3656
AMERICAN FINANCIAL REALTY TR	COM	02607P305	2484	166544	SH	DEFINED 2,3,4	166544
AMERICAN GREETINGS CORP.	COM	026375105	711	36813	SH	DEFINED 1,3,4	36813
AMERICAN HEALTHWAYS INC	COM	02649V104	443	12265	SH	DEFINED 1,3,4	12265
AMERICAN HOME MTG. HOLDINGS, I	COM	02660M108	4894	249974	SH	DEFINED 1,3,4	249974
AMERICAN INTERNATIONAL GROUP,	COM	026874107	113427	2055475	SH	DEFINED 1,3,4	2055475
AMERICAN ITALIAN PASTA CO.	COM	027070101	5069	121750	SH	DEFINED 1,3,4	121750
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	481	33426	SH	DEFINED 1,3,4	33426
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	435	25922	SH	DEFINED 1,3,4	25922
AMERICAN POWER CONVERSION CORP	COM	029066107	22714	1456840	SH	DEFINED 1,3,4	1456840
AMEM STANDARD CO INC.	COM	029712106	11746	158903	SH	DEFINED 1,3,4	158903
AMERICAN STATES WATER CO.	COM	029899101	330	12033	SH	DEFINED 1,3,4	12033
AMERICAN WOODMARK CORP	COM	030506109	1052	22626	SH	DEFINED 1,3,4	22626
AMERICREDIT CORP.	COM	03060R101	333	39515	SH	DEFINED 1,3,4	39515
AMERUS LIFE GROUP.	COM	03072M108	277	9878	SH	DEFINED 1,3,4	9878
AMERISOURCEBERGEN CORP	COM	03073E105	9676	139548	SH	DEFINED 1,3,4	139548
AMERIGROUP CORP. COM	COM	03073T102	608	16359	SH	DEFINED 1,3,4	16359
AMETEK INC.	COM	031100100	6546	178556	SH	DEFINED 1,3,4	178556
AMGEN	COM	031162100	69051	1039273	SH	DEFINED 1,3,4	1039273
AMKOR TECHNOLOGY INC.	COM	031652100	1143	86910	SH	DEFINED 1,3,4	86910
AMSOUTH BANCORPORATION	COM	032165102	4691	214747	SH	DEFINED 1,3,4	214747
AMSURG CORP.	COM	03232P405	478	15628	SH	DEFINED 1,3,4	15628
ANADARKO PETROLEUM CORP.	COM	032511107	10422	234617	SH	DEFINED 1,3,4	234617
ANALOG DEVICES	COM	032654105	7534	216487	SH	DEFINED 1,3,4	216487
ANALOGIC CORP.	COM	032657207	5986	122759	SH	DEFINED 1,3,4	122759
ANCHOR BANCORP, INC./WI	COM	032839102	2887	120733	SH	DEFINED 1,3,4	120733
ANDREW CORP.	COM	034425108	11098	1207449	SH	DEFINED 1,3,4	1207449
ANGELICA CORP.	COM	034663104	120	6974	SH	DEFINED 1,3,4	6974
ANGLO AMERICAN PLC	COM	03485P102	136	8940	SH	DEFINED 1,3,4	8940
ANHEUSER-BUSCH COS., INC.	COM	035229103	58500	1145976	SH	DEFINED 1,3,4	1145976
ANIXTER INT'L, INC.	COM	035290105	679	29090	SH	DEFINED 1,3,4	29090
ANN TAYLOR STORES CORP.	COM	036115103	2368	81723	SH	DEFINED 1,3,4	81723
ANSYS INC.	COM	03662Q105	363	11729	SH	DEFINED 1,3,4	11729
ANTHEM, INC.	COM	03674B104	15397	199584	SH	DEFINED 1,3,4	199584
ANTEON INTERNATIONAL CORP.	COM	03674E108	6477	232001	SH	DEFINED 1,3,4	232001
ANTIGENICS, INC.	COM	037032109	2119	184000	SH	DEFINED 1,3,4	184000
ANWORTH MORTGAGE ASST CORP.	COM	037347101	3848	249584	SH	DEFINED 1,3,4	249584
AON CORP.	COM	037389103	4882	202857	SH	DEFINED 1,3,4	202857
APACHE CORP.	COM	037411105	48948	752599	SH	DEFINED 1,3,4	752599
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	1812	52412	SH	DEFINED 1,3,4	52412
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	2502	72300	SH	DEFINED 2,3,4	72300
APOGEE ENTERPRISES, INC.	COM	037598109	194	21534	SH	DEFINED 1,3,4	21534
APOLLO GROUP INC.	COM	037604105	6934	112262	SH	DEFINED 1,3,4	112262
APOGENT TECHNOLOGIES, INC.	COM	03760A101	498	25095	SH	DEFINED 1,3,4	25095
APPLE COMPUTER, INC.	COM	037833100	3911	204779	SH	DEFINED 1,3,4	204779
APPLEBEES INT'L, INC.	COM	037899101	441	14026	SH	DEFINED 1,3,4	14026
APRIA HEALTHCARE GROUP INC	COM	037933108	10546	424358	SH	DEFINED 1,3,4	424358
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	2226	117056	SH	DEFINED 1,3,4	117056
PE CORP-CELERA GENOMICS GRP	COM	038020202	6536	633371	SH	DEFINED 1,3,4	633371
APPLICA INCORPORATED	COM	03815A106	159	18611	SH	DEFINED 1,3,4	18611
APPLIED FILMS CORP.	COM	038197109	1379	53372	SH	DEFINED 1,3,4	53372
APPLIED INDUSTRIAL TECH, INC.	COM	03820C105	319	15015	SH	DEFINED 1,3,4	15015
APPLIED MATERIALS, INC.	COM	038222105	29527	1861884	SH	DEFINED 1,3,4	1861884
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	16219	2681787	SH	DEFINED 1,3,4	2681787
APTARGROUP, INC.	COM	038336103	1024	28469	SH	DEFINED 1,3,4	28469
AQUILA, INC.	COM	03840P102	123	49145	SH	DEFINED 1,3,4	49145
ARBITRON, INC.	COM	03875Q108	25764	721538	SH	DEFINED 1,3,4	721538
ARCH CHEMICALS, INC.	COM	03937R102	340	17785	SH	DEFINED 1,3,4	17785
ARCH COAL, INC.	COM	039380100	304	13257	SH	DEFINED 1,3,4	13257
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	4655	361770	SH	DEFINED 1,3,4	361770
ARCHSTONE-SMITH TRUST	COM	039583109	120	5000	SH	DEFINED 1,3,4	5000
ARCHSTONE-SMITH TRUST	COM	039583109	5454	227200	SH	DEFINED 2,3,4	227200
ARCTIC CAT, INC.	COM	039670104	335	17480	SH	DEFINED 1,3,4	17480
ARGOSY GAMING COMPANY	COM	040228108	483	23043	SH	DEFINED 1,3,4	23043
ARKANSAS BEST CORP.	COM	040790107	1228	51549	SH	DEFINED 1,3,4	51549
ARMOR HOLDINGS, INC.	COM	042260109	292	21823	SH	DEFINED 1,3,4	21823
ARQULE, INC.	COM	04269E107	75	18535	SH	DEFINED 1,3,4	18535
ARRIS GROUP, INC.	COM	04269Q100	4974	1003214	SH	DEFINED 1,3,4	1003214
ARROW ELECTRONICS INC.	COM	042735100	2114	138602	SH	DEFINED 1,3,4	138602
ARTESYN TECHNOLOGIES, INC.	COM	043127109	170	30652	SH	DEFINED 1,3,4	30652
ARTHROCARE CORP.	COM	043136100	280	16639	SH	DEFINED 1,3,4	16639
ARVINMERITOR, INC.	COM	043353101	348	17314	SH	DEFINED 1,3,4	17314
ASCENTIAL SOFTWARE CORP.	COM	04362P207	239	14663	SH	DEFINED 1,3,4	14663
ASHLAND, INC.	COM	044204105	1174	38313	SH	DEFINED 1,3,4	38313
ASHWORTH, INC.	COM	04516H101	73	10254	SH	DEFINED 1,3,4	10254
ASSOCIATED BANC-CORP.	COM	045487105	7800	211603	SH	DEFINED 1,3,4	211603
ASTEC INDUSTRIES, INC.	COM	046224101	138	15583	SH	DEFINED 1,3,4	15583
ASTORIA FINL CORP.	COM	046265104	582	20821	SH	DEFINED 1,3,4	20821
ASTROPOWER, INC.	COM	04644A101	53	17300	SH	DEFINED 1,3,4	17300
JARVIS HOTELS PLC	COM	047618400	3668	1891752	SH	DEFINED 3,4	1891752
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	6912	512195	SH	DEFINED 1,3,4	512195
ATMEL CORP.	COM	049513104	301	118526	SH	DEFINED 1,3,4	118526
ATMOS ENERGY CORP.	COM	049560105	974	39345	SH	DEFINED 1,3,4	39345
ATWOOD OCEANICS INC.	COM	050095108	297	10965	SH	DEFINED 1,3,4	10965
AUDIOVOX CORP.	COM	050757103	204	18144	SH	DEFINED 1,3,4	18144

AUTODESK, INC.	COM	052769106	1003	62451	SH	DEFINED 1,3,4	62451
AUTOMATIC DATA PROCESSING, INC	COM	053015103	14502	428236	SH	DEFINED 1,3,4	428236
AUTONATION INC.	COM	05329W102	2471	157147	SH	DEFINED 1,3,4	157147
AUTOZONE, INC.	COM	053332102	5441	71586	SH	DEFINED 1,3,4	71586
AVAYA, INC.	COM	053499109	1365	213095	SH	DEFINED 1,3,4	213095
AVENTIS	COM	053561106	106	1938	SH	DEFINED 1,3,4	1938
AVERY DENNISON CORP.	COM	053611109	3120	62090	SH	DEFINED 1,3,4	62090
AVIALL, INC.	COM	05366B102	8073	709972	SH	DEFINED 1,3,4	709972
AVID TECHNOLOGY, INC.	COM	05367P100	783	22411	SH	DEFINED 1,3,4	22411
AVISTA CORP.	COM	05379B107	542	38176	SH	DEFINED 1,3,4	38176
AVNET, INC.	COM	053807103	385	30213	SH	DEFINED 1,3,4	30213
AVOCENT CORPORATION.	COM	053893103	346	11599	SH	DEFINED 1,3,4	11599
AVON PRODUCTS, INC.	COM	054303102	8199	131845	SH	DEFINED 1,3,4	131845
AXCELIS TECHNOLOGIES, INC.	COM	054540109	482	77923	SH	DEFINED 1,3,4	77923
AZTAR CORP.	COM	054802103	446	27780	SH	DEFINED 1,3,4	27780
BB&T CORP.	COM	054937107	9074	264524	SH	DEFINED 1,3,4	264524
BEI TECHNOLOGIES, INC.	COM	05538P104	140	11515	SH	DEFINED 1,3,4	11515
BISYS GROUP, INC.	COM	055472104	558	30295	SH	DEFINED 1,3,4	30295
BJ SERVICES CO.	COM	055482103	15106	404384	SH	DEFINED 1,3,4	404384
BJS WHOLESALE CLUB INC.	COM	05548J106	264	17525	SH	DEFINED 1,3,4	17525
BP PLC	COM	055622104	63	1500	SH	DEFINED 1,3,4	1500
BNP PARIBAS - SPONSORED ADR	COM	05565A202	416	16400	SH	DEFINED 1,3,4	16400
BMC SOFTWARE, INC.	COM	055921100	3490	213687	SH	DEFINED 1,3,4	213687
BAKER HUGHES, INC.	COM	057224107	6345	189040	SH	DEFINED 1,3,4	189040
BALDOR ELECTRIC CO.	COM	057741100	532	25893	SH	DEFINED 1,3,4	25893
BALL CORP.	COM	058498106	13492	296394	SH	DEFINED 1,3,4	296394
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	226	25552	SH	DEFINED 1,3,4	25552
BANCO BRADESCO	COM	059460204	1059	56661	SH	DEFINED 1,3,4	56661
BANCO SANTANDER CEN	COM	05964H105	145	16450	SH	DEFINED 1,3,4	16450
BANCO SANTANDER-CHILE - ADR	COM	05965X109	1188	58203	SH	DEFINED 1,3,4	58203
BANCORPSOUTH, INC.	COM	059692103	4650	223069	SH	DEFINED 1,3,4	223069
BANDAG INC.	COM	059815100	181	4857	SH	DEFINED 1,3,4	4857
BANK OF AMERICA CORP.	COM	060505104	118103	1494343	SH	DEFINED 1,3,4	1494343
BANK OF HAWAII CORP.	COM	062540109	4086	123341	SH	DEFINED 1,3,4	123341
BANK OF THE OZARKS	COM	063904106	1582	40800	SH	DEFINED 1,3,4	40800
BANK OF NEW YORK	COM	064057102	12436	432644	SH	DEFINED 1,3,4	432644
BANK OF NOVA SCOTIA	COM	064149107	1673	36133	SH	DEFINED 1,3,4	36133
BANK ONE CORP.	COM	06423A103	24214	651376	SH	DEFINED 1,3,4	651376
BANKNORTH GROUP, INC.	COM	06646R107	1050	41115	SH	DEFINED 1,3,4	41115
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	467	23288	SH	DEFINED 1,3,4	23288
BANTA CORP.	COM	066821109	209	6388	SH	DEFINED 1,3,4	6388
BARD (C.R.), INC.	COM	067383109	10146	142339	SH	DEFINED 1,3,4	142339
BARCLAYS PLC	COM	06738E204	280	9334	SH	DEFINED 1,3,4	9334
BARNES & NOBLE, INC.	COM	067774109	376	16421	SH	DEFINED 1,3,4	16421
BARNES GROUP, INC.	COM	067806109	1500	68886	SH	DEFINED 1,3,4	68886
BARRICK GOLD CORP.	COM	067901108	20	1080	SH	DEFINED 1,3,4	1080
BARR LABORATORIES, INC.	COM	068306109	1096	16760	SH	DEFINED 1,3,4	16760
BARRA INC.	COM	068313105	546	15369	SH	DEFINED 1,3,4	15369
BASSETT FURNITURE INDS.	COM	070203104	120	9188	SH	DEFINED 1,3,4	9188
BAUSCH & LOMB, INC.	COM	071707103	10366	276544	SH	DEFINED 1,3,4	276544
BAXTER INTERNATIONAL, INC.	COM	071813109	8714	335179	SH	DEFINED 1,3,4	335179
BEA SYSTEMS, INC.	COM	073325102	13002	1197640	SH	DEFINED 1,3,4	1197640
BEAR STEARNS CO.	COM	073902108	36144	499181	SH	DEFINED 1,3,4	499181
BEARINGPOINT, INC.	COM	074002106	1422	147600	SH	DEFINED 1,3,4	147600
BECKMAN COULTER, INC.	COM	075811109	17781	437589	SH	DEFINED 1,3,4	437589
BECTON, DICKINSON & CO.	COM	075887109	41905	1078681	SH	DEFINED 1,3,4	1078681
BED BATH & BEYOND, INC.	COM	075896100	39494	1017641	SH	DEFINED 1,3,4	1017641
BEL FUSE INC-CL B	COM	077347300	197	8674	SH	DEFINED 1,3,4	8674
BELDEN, INC.	COM	077459105	320	20062	SH	DEFINED 1,3,4	20062
BELL MICROPRODUCTS, INC.	COM	078137106	64	15944	SH	DEFINED 1,3,4	15944
BELLSOUTH CORP.	COM	079860102	47244	1774322	SH	DEFINED 1,3,4	1774322
BELO CORP. CLASS A	COM	080555105	25446	1138160	SH	DEFINED 1,3,4	1138160
BEMIS CO.	COM	081437105	1392	29745	SH	DEFINED 1,3,4	29745
BENCHMARK ELECTRONICS, INC.	COM	08160H101	13972	454232	SH	DEFINED 1,3,4	454232
BERKLEY (WR) CORP	COM	084423102	737	13987	SH	DEFINED 1,3,4	13987
BEST BUY CO., INC.	COM	086516101	7949	181016	SH	DEFINED 1,3,4	181016
BIG LOTS, INC.	COM	089302103	980	65377	SH	DEFINED 1,3,4	65377
BIO RAD LABORATORIES	COM	090572207	8658	156447	SH	DEFINED 1,3,4	156447
BIOGEN INC.	COM	090597105	10502	276219	SH	DEFINED 1,3,4	276219
BIOMET, INC.	COM	090613100	15487	540320	SH	DEFINED 1,3,4	540320
BIOVAIL CORP.	COM	09067J109	369	7829	SH	DEFINED 1,3,4	7829
BIOSITE, INC.	COM	090945106	571	11872	SH	DEFINED 1,3,4	11872
BLACK & DECKER CORP.	COM	091797100	20446	470475	SH	DEFINED 1,3,4	470475
BLACK BOX CORP.	COM	091826107	552	15286	SH	DEFINED 1,3,4	15286
BLACK HILLS CORP.	COM	092113109	1023	33316	SH	DEFINED 1,3,4	33316
VERO GROUP PLC	COM	093334400	1174	370508	SH	DEFINED 3,4	370508
BLOCK (H. & R.), INC.	COM	093671105	8916	206193	SH	DEFINED 1,3,4	206193
BLOCKBUSTER, INC.	COM	093679108	10726	636585	SH	DEFINED 1,3,4	636585
BLYTH INDUSTRIES INC.	COM	09643P108	319	11652	SH	DEFINED 1,3,4	11652
BOB EVANS FARMS	COM	096761101	243	8861	SH	DEFINED 1,3,4	8861
BOEING CO.	COM	097023105	16193	471788	SH	DEFINED 1,3,4	471788
BOISE CASCADE CORP.	COM	097383103	14743	617087	SH	DEFINED 1,3,4	617087
BORDERS GROUP INC.	COM	099709107	345	19547	SH	DEFINED 1,3,4	19547
BORG WARNER INC	COM	099724106	433	6756	SH	DEFINED 1,3,4	6756
BOSTON COMMUNICATIONS GROUP	COM	100582105	4639	270882	SH	DEFINED 1,3,4	270882
BOSTON PRIVATE FINL HLDGS.	COM	101119105	378	17939	SH	DEFINED 1,3,4	17939
BOSTON PROPERTIES INC.	COM	101121101	5979	136500	SH	DEFINED 1,3,4	136500
BOSTON PROPERTIES INC.	COM	101121101	10073	230000	SH	DEFINED 2,3,4	230000
BOSTON SCIENTIFIC CORP.	COM	101137107	29120	476534	SH	DEFINED 1,3,4	476534
BOWATER INC.	COM	102183100	522	13998	SH	DEFINED 1,3,4	13998
BOWNE & CO., INC.	COM	103043105	345	26624	SH	DEFINED 1,3,4	26624
BRADLEY PHARMACEUTICALS, INC.	COM	104576103	5681	344228	SH	DEFINED 1,3,4	344228
BRADY CORP.	COM	104674106	613	18353	SH	DEFINED 1,3,4	18353
BRASCAN CORP.	COM	10549P606	321	13040	SH	DEFINED 1,3,4	13040

BRASIL TELECOM PART SA	COM	105530109	2485	66425	SH	DEFINED 1,3,4	66425
BRIGGS & STRATTON CORP.	COM	109043109	15066	298100	SH	DEFINED 1,3,4	298100
BRINKER INTERNATIONAL INC	COM	109641100	3169	88017	SH	DEFINED 1,3,4	88017
THE BRINKS CO.	COM	109696104	200	13718	SH	DEFINED 1,3,4	13718
BRISTOL MYERS SQUIBB CO.	COM	110122108	30119	1109282	SH	DEFINED 1,3,4	1109282
BRITISH AMERICAN TOBACCO PLC	COM	110448107	148	6510	SH	DEFINED 1,3,4	6510
BROADCOM CORP.	COM	111320107	8314	333887	SH	DEFINED 1,3,4	333887
BROOKFIELD PROPERTIES CORP.	COM	112900105	159	7500	SH	DEFINED 1,3,4	7500
BROOKFIELD PROPERTIES CORP.	COM	112900105	6610	310900	SH	DEFINED 2,3,4	310900
BROOKS AUTOMATION INC,	COM	114340102	1352	119201	SH	DEFINED 1,3,4	119201
BROOKSTONE, INC.	COM	114537103	852	42110	SH	DEFINED 1,3,4	42110
BROOKTROUT, INC.	COM	114580103	75	9931	SH	DEFINED 1,3,4	9931
BROWN & BROWN, INC.	COM	115236101	559	17214	SH	DEFINED 1,3,4	17214
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2654	33809	SH	DEFINED 1,3,4	33809
TOM BROWN, INC.	COM	115660201	4828	173694	SH	DEFINED 1,3,4	173694
BROWN SHOE, INC.	COM	115736100	8927	299592	SH	DEFINED 1,3,4	299592
BRUNSWICK CORP.	COM	117043109	1266	50589	SH	DEFINED 1,3,4	50589
BRUSH WELLMAN, INC.	COM	117421107	110	13116	SH	DEFINED 1,3,4	13116
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	195	29280	SH	DEFINED 1,3,4	29280
BUILDING MATERIALS HLDG. CP.	COM	120113105	155	10514	SH	DEFINED 1,3,4	10514
BURLINGTON COAT FACTORY WHAREH	COM	121579106	2937	164097	SH	DEFINED 1,3,4	164097
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	16222	570303	SH	DEFINED 1,3,4	570303
BURLINGTON RESOURCES, INC.	COM	122014103	35830	662647	SH	DEFINED 1,3,4	662647
BUTLER MFG. CO.	COM	123655102	81	5011	SH	DEFINED 1,3,4	5011
C&D TECHNOLOGIES, INC.	COM	124661109	293	20268	SH	DEFINED 1,3,4	20268
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	8931	207700	SH	DEFINED 2,3,4	207700
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	10112	235254	SH	DEFINED 1,3,4	235254
CBRL GROUP INC.	COM	12489V106	11077	285095	SH	DEFINED 1,3,4	285095
C-COR.NET CORP.	COM	125010108	140	28834	SH	DEFINED 1,3,4	28834
CDI CORP.	COM	125071100	5188	199767	SH	DEFINED 1,3,4	199767
CDW CORP	COM	12512N105	970	21175	SH	DEFINED 1,3,4	21175
CEC ENTERTAINMENT, INC.	COM	125137109	790	21432	SH	DEFINED 1,3,4	21432
CH ENERGY GROUP INC.	COM	12541M102	1621	35961	SH	DEFINED 1,3,4	35961
C H ROBINSON WORLDWIDE INC	COM	12541W100	2110	59324	SH	DEFINED 1,3,4	59324
CIGNA CORP.	COM	125509109	3705	78931	SH	DEFINED 1,3,4	78931
CLECO CORP.	COM	12561W105	8468	489004	SH	DEFINED 1,3,4	489004
CMS ENERGY CORP.	COM	125896100	642	80741	SH	DEFINED 1,3,4	80741
CPI CORP.	COM	125902106	109	6414	SH	DEFINED 1,3,4	6414
CSK AUTO CORP.	COM	125965103	8468	585856	SH	DEFINED 1,3,4	585856
CNF INC	COM	12612W104	318	12539	SH	DEFINED 1,3,4	12539
CSG SYSTEMS INTL INC.	COM	126349109	183	13218	SH	DEFINED 1,3,4	13218
CSX CORP.	COM	126408103	3602	119684	SH	DEFINED 1,3,4	119684
CTS CORP.	COM	126501105	284	27045	SH	DEFINED 1,3,4	27045
CUNO INCORPORATED	COM	126583103	480	13217	SH	DEFINED 1,3,4	13217
CVS CORP.	COM	126650100	19092	681000	SH	DEFINED 1,3,4	681000
CV THERAPEUTICS INC.	COM	126667104	7689	259088	SH	DEFINED 1,3,4	259088
CABLE & WIRELESS PLC - AD	COM	126830207	183	33484	SH	DEFINED 1,3,4	33484
CABLE DESIGN TECH CP. CL A	COM	126924109	252	35464	SH	DEFINED 1,3,4	35464
CABOT CORP.	COM	127055101	446	15604	SH	DEFINED 1,3,4	15604
CABOT OIL & GAS CORP	COM	127097103	6406	232135	SH	DEFINED 1,3,4	232135
CABOT MICROELECTRONICS CORP.	COM	12709P103	311	6161	SH	DEFINED 1,3,4	6161
CACI INTERNATIONAL, INC. CL -	COM	127190304	14474	422022	SH	DEFINED 1,3,4	422022
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	811	67538	SH	DEFINED 1,3,4	67538
CAL DIVE INTERNATIONAL INC	COM	127914109	648	29799	SH	DEFINED 1,3,4	29799
CALLAWAY GOLF CO.	COM	131193104	10827	818884	SH	DEFINED 1,3,4	818884
CALPINE CORP.	COM	131347106	1404	213504	SH	DEFINED 1,3,4	213504
CAMBREX CORP.	COM	132011107	5368	232949	SH	DEFINED 1,3,4	232949
CAMPBELL SOUP CO.	COM	134429109	5633	230002	SH	DEFINED 1,3,4	230002
CANADIAN NATURAL RESOURCES	COM	136385101	160	4000	SH	DEFINED 1,3,4	4000
CANDELA CORP.	COM	136907102	1188	103142	SH	DEFINED 1,3,4	103142
CANON, INC.	COM	138006309	450	9878	SH	DEFINED 1,3,4	9878
CAPITAL AUTOMOTIVE REIT	COM	139733109	8614	307800	SH	DEFINED 2,3,4	307800
CAPITAL AUTOMOTIVE REIT	COM	139733109	9742	348130	SH	DEFINED 1,3,4	348130
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	6748	137296	SH	DEFINED 1,3,4	137296
CAPTARIS, INC.	COM	14071N104	79	23991	SH	DEFINED 1,3,4	23991
CARBO CERAMICS, INC.	COM	140781105	457	12267	SH	DEFINED 1,3,4	12267
CARAUSTAR INDUSTRIES, INC.	COM	140909102	177	22103	SH	DEFINED 1,3,4	22103
CARDINAL HEALTH, INC.	COM	14149Y108	51569	802064.00	SH	DEFINED 1,3,4	802064
CAREER EDUCATION CORP.	COM	141665109	2203	32207	SH	DEFINED 1,3,4	32207
CARLISLE COS INC.	COM	142339100	5826	138216	SH	DEFINED 1,3,4	138216
CARMAX, INC.	COM	143130102	792	26236	SH	DEFINED 1,3,4	26236
CARNIVAL CORP.	COM	143658300	11460	352450	SH	DEFINED 1,3,4	352450
CARPENTER TECHNOLOGY CORP.	COM	144285103	87	5650	SH	DEFINED 1,3,4	5650
CARREKER CORP.	COM	144433109	85	18648	SH	DEFINED 1,3,4	18648
CASCADE NATURAL GAS CORP.	COM	147339105	166	8772	SH	DEFINED 1,3,4	8772
CASEYS GENERAL STORES, INC.	COM	147528103	556	39320	SH	DEFINED 1,3,4	39320
CASH AMERICA INTL, INC.	COM	14754D100	254	19192	SH	DEFINED 1,3,4	19192
CASTLE (A M) & CO.	COM	148411101	81	12512	SH	DEFINED 1,3,4	12512
CATALINA MARKETING CORP.	COM	148867104	237	13508	SH	DEFINED 1,3,4	13508
CATAPULT COMMUNICATIONS CORP	COM	149016107	106	10191	SH	DEFINED 1,3,4	10191
CATERPILLAR, INC.	COM	149123101	10760	193283	SH	DEFINED 1,3,4	193283
CATHAY BANCORP, INC.	COM	149150104	1674	37560	SH	DEFINED 1,3,4	37560
CATO CORP. - CI A	COM	149205106	421	20146	SH	DEFINED 1,3,4	20146
CELL THERAPEUTICS, INC.	COM	150934107	2287	235181	SH	DEFINED 1,3,4	235181
CEMEX SA	COM	151290889	2829	126998	SH	DEFINED 1,3,4	126998
CENDANT CORP.	COM	151313103	10461	571192	SH	DEFINED 1,3,4	571192
CENTENE CORP.	COM	15135B101	337	8673	SH	DEFINED 1,3,4	8673
CENTERPOINT PROPERTIES CORP.	COM	151895109	147	2400	SH	DEFINED 1,3,4	2400
CENTERPOINT PROPERTIES CORP.	COM	151895109	6254	102100	SH	DEFINED 2,3,4	102100
CENTERPOINT ENERGY, INC.	COM	15189T107	1397	171723	SH	DEFINED 1,3,4	171723
CENTEX CORP.	COM	152312104	7071	90903	SH	DEFINED 1,3,4	90903
CENTRAL GARDEN & PET CO	COM	153527106	7066	296308	SH	DEFINED 1,3,4	296308
CENTRAL PACIFIC FINANCIAL CO.	COM	154760102	3204	115660	SH	DEFINED 1,3,4	115660
CENTRAL PARKING CORP.	COM	154785109	354	28589	SH	DEFINED 1,3,4	28589

CENTRAL VERMONT PUB SERV	COM	155771108	178	9374	SH	DEFINED 1,3,4	9374
CENTURY ALUMINUM COMPANY	COM	156431108	116	16685	SH	DEFINED 1,3,4	16685
CENTURYTEL, INC.	COM	156700106	11287	323755	SH	DEFINED 1,3,4	323755
CEPHALON, INC.	COM	156708109	4976	120911	SH	DEFINED 1,3,4	120911
CERIDIAN CORP.	COM	156779100	14926	879476	SH	DEFINED 1,3,4	879476
CERNER CORP.	COM	156782104	644	28179	SH	DEFINED 1,3,4	28179
CERTEGY, INC.	COM	156880106	7872	283826	SH	DEFINED 1,3,4	283826
CHAMPION ENTERPRISES, INC.	COM	158496109	232	44965	SH	DEFINED 1,3,4	44965
CHARLES RIVER LABORATORIES	COM	159864107	368	11455	SH	DEFINED 1,3,4	11455
CHARTER ONE FINANCIAL INC.	COM	160903100	32410	1039814	SH	DEFINED 1,3,4	1039814
CHECKFREE CORP	COM	162813109	9000	323075	SH	DEFINED 1,3,4	323075
CHECKPOINT SYSTEMS, INC.	COM	162825103	370	25913	SH	DEFINED 1,3,4	25913
CHEESECAKE FACTORY, INC.	COM	163072101	466	12953	SH	DEFINED 1,3,4	12953
CHELSEA PROPERTY GROUP, INC.	COM	163421100	10159	252080	SH	DEFINED 2,3,4	252080
CHELSEA PROPERTY GROUP, INC.	COM	163421100	15895	394246	SH	DEFINED 1,3,4	394246
CHEMICAL FINANCIAL CORP.	COM	163731102	2898	97277	SH	DEFINED 1,3,4	97277
CHESAPEAKE CORP.	COM	165159104	261	12123	SH	DEFINED 1,3,4	12123
CHEVRONTXACO, CORP.	COM	166764100	56923	788361	SH	DEFINED 1,3,4	788361
CHICO'S FAS INC.	COM	168615102	457	21680	SH	DEFINED 1,3,4	21680
CHILDRENS PLACE	COM	168905107	414	21068	SH	DEFINED 1,3,4	21068
CHIPPAC, INC.	COM	169657103	4986	649921	SH	DEFINED 1,3,4	649921
CHOICE HOTELS INTL., INC.	COM	169905106	4610	168500	SH	DEFINED 1,3,4	168500
CHIRON CORP.	COM	170040109	4575	104670	SH	DEFINED 1,3,4	104670
CHITTENDEN CORP.	COM	170228100	789	28855	SH	DEFINED 1,3,4	28855
CHOICEPOINT, INC.	COM	170388102	756	21957.995	SH	DEFINED 1,3,4	21958
CHRISTOPHER & BANKS CORP	COM	171046105	725	19644	SH	DEFINED 1,3,4	19644
CHUBB CORP.	COM	171232101	6221	103682	SH	DEFINED 1,3,4	103682
CHURCH & DWIGHT, INC.	COM	171340102	331	10136	SH	DEFINED 1,3,4	10136