

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

**FORM 13F**

**FORM 13F COVER PAGE**

Report for the Calendar Year or Quarter Ended: March 31, 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 May 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: 1972  
Form 13F Information Table Value Total: \$11541256 (X\$1000)

**List of Other Included Managers:**

No. 13F File Number Name

01	28-1549	Principal Global Investors
02	28-10400	Principal Real Estate Investors
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	PRN	CALL	DSCRETN	MANAGERS	SOLE	SHARED
AAR CORP.	COM	000361105	87	23105	SH		DEFINED	1,3,4		23105
ADC COMMUNICATIONS, INC.	COM	000886101	881	432233	SH		DEFINED	1,3,4		432233
ABN-AMRO HOLDINGS	COM	000937102	157	10707	SH		DEFINED	1,3,4		10707
ABM INDUSTRIES, INC.	COM	000957100	469	35606	SH		DEFINED	1,3,4		35606
AFC ENTERPRISES	COM	001040Q107	277	20611	SH		DEFINED	1,3,4		20611
AFLAC, INC.	COM	001055102	23097	720586	SH		DEFINED	1,3,4		720586
AGCO CORP.	COM	001084102	9873	613403	SH		DEFINED	1,3,4		613403
AGL RESOURCES IN	COM	001204106	5969	252886	SH		DEFINED	1,3,4		252886
AES CORP.	COM	00130H105	1054	293369	SH		DEFINED	1,3,4		293369
AK STEEL HOLDING CORP.	COM	001547108	733	225923	SH		DEFINED	1,3,4		225923
AMB PROPERTY CORP.	COM	00163T109	13134	464730	SH		DEFINED	1,3,4		464730
AMB PROPERTY CORP.	COM	00163T109	2254	79800	SH		DEFINED	2,3,4		79800
AMN HEALTHCARE SERVICES, INC.	COM	001744101	484	44030	SH		DEFINED	1,3,4		44030
AMR CORP.	COM	001765106	0	386	SH		DEFINED	1,3,4		386
AOL TIME WARNER	COM	00184A105	26615	2451296	SH		DEFINED	1,3,4		2451296
AT&T CORP.	COM	001957505	16149	997190	SH		DEFINED	1,3,4		997190
ATMI, INC.	COM	00207R101	431	22295	SH		DEFINED	1,3,4		22295
AT&T WIRELESS GROUP	COM	00209A106	11866	1797257	SH		DEFINED	1,3,4		1797257
AAIPHARMA, INC.	COM	00252W104	1213	140700	SH		DEFINED	1,3,4		140700
AARON RENTS INC.	COM	002535201	323	15756	SH		DEFINED	1,3,4		15756
ABBOTT LABORATORIES	COM	002824100	32190	855921	SH		DEFINED	1,3,4		855921
ABERCROMBIE & FITCH CO.	COM	002896207	6938	230849	SH		DEFINED	1,3,4		230849
ACCOR S.A.	COM	00435F101	203	14848	SH		DEFINED	1,3,4		14848
ACCREDITO HEALTH, INC.	COM	00437V104	840	34522	SH		DEFINED	1,3,4		34522
ACTIVISION, INC.	COM	004930202	222	15332	SH		DEFINED	1,3,4		15332
ACTION PERFORMANCE COS INC	COM	004933107	273	12944	SH		DEFINED	1,3,4		12944
ACTEL CORP.	COM	004934105	303	17510	SH		DEFINED	1,3,4		17510
ACUITY BRANDS INC.	COM	00508Y102	403	30096	SH		DEFINED	1,3,4		30096
ACXIOM CORP.	COM	005125109	1690	100201	SH		DEFINED	1,3,4		100201
CARDSYSTEMS SOLUTIONS, INC.	COM	006247\$ST	334	667000	SH		DEFINED	3,4		667000
ADAPTEC, INC.	COM	00651F108	468	77800	SH		DEFINED	1,3,4		77800
ADECCO	COM	006754105	113	16011	SH		DEFINED	1,3,4		16011
ADMINISTAFF, INC.	COM	007094105	125	20229	SH		DEFINED	1,3,4		20229
ADOBE SYSTEMS, INC.	COM	00724F101	3850	124920	SH		DEFINED	1,3,4		124920
ADTRAN INC.	COM	00738A106	313	8626	SH		DEFINED	1,3,4		8626
ADVANCE AUTO PARTS	COM	00751Y106	1296	28010	SH		DEFINED	1,3,4		28010
ADVANCED MARKETING SERVICES	COM	00753T105	152	13825	SH		DEFINED	1,3,4		13825
ADVANCED FIBRE COMMUNICATION	COM	00754A105	5146	339705	SH		DEFINED	1,3,4		339705
ADVO, INC.	COM	007585102	474	14419	SH		DEFINED	1,3,4		14419
ADVISORY BOARD CO.	COM	00762W107	4273	122250	SH		DEFINED	1,3,4		122250
ADVANCED MEDICAL OPTICS	COM	00763M108	279	20905	SH		DEFINED	1,3,4		20905
AEROFLEX INC.	COM	007768104	248	43618	SH		DEFINED	1,3,4		43618
AEROPOSTALE, INC.	COM	007865108	5235	395220	SH		DEFINED	1,3,4		395220
ADVANCED MICRO DEVICES	COM	007903107	1145	185705	SH		DEFINED	1,3,4		185705
ADVANCE PCS	COM	00790K109	1310	46259	SH		DEFINED	1,3,4		46259
ADVANCED ENERGY INDUSTRIES	COM	007973100	198	23290	SH		DEFINED	1,3,4		23290
ADVENT SOFTWARE INC	COM	007974108	91	7576	SH		DEFINED	1,3,4		7576
AETNA INC- NEW	COM	00817Y108	21241	430862	SH		DEFINED	1,3,4		430862
AFFILIATED COMP SVCS -CLA	COM	008190100	2521	56981	SH		DEFINED	1,3,4		56981
AFFILIATED MANAGERS GROUP, INC	COM	008252108	1305	31430	SH		DEFINED	1,3,4		31430
AFFYMETRIX, INC.	COM	00826T108	677	26020	SH		DEFINED	1,3,4		26020
AGERE SYSTEMS, INC.	COM	00845V100	0	78	SH		DEFINED	1,3,4		78
AGILENT TECHNOLOGIES INC	COM	00846U101	3319	252569	SH		DEFINED	1,3,4		252569
AGRUM, INC.	COM	008916108	942	87440	SH		DEFINED	1,3,4		87440
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	8549	206393	SH		DEFINED	1,3,4		206393
AIRBORNE INC.	COM	009269101	218	11220	SH		DEFINED	1,3,4		11220
AIRGAS INC.	COM	009363102	7166	387308	SH		DEFINED	1,3,4		387308
ALASKA AIRGROUP INC.	COM	011659109	94	6151	SH		DEFINED	1,3,4		6151
ALBANY INTL CORP. -CLA	COM	012348108	6304	275133	SH		DEFINED	1,3,4		275133
ALBEMARLE CORP.	COM	012653101	4204	172560	SH		DEFINED	1,3,4		172560
ALBERTO-CULVER CO.	COM	013068101	13583	275752	SH		DEFINED	1,3,4		275752
ALBERTO-CULVER CO.	COM	013068200	1346	28050	SH		DEFINED	1,3,4		28050
ALBERTSONS, INC.	COM	013104104	3856	204713	SH		DEFINED	1,3,4		204713
ALCAN, INC.	COM	013716105	20	669	SH		DEFINED	1,3,4		669
ALCOA, INC.	COM	013817101	8841	456178	SH		DEFINED	1,3,4		456178
ALEXANDER & BALDWIN INC.	COM	014482103	238	9549	SH		DEFINED	1,3,4		9549
ALEXANDRIA REAL EST EQUITIES	COM	015271109	756	18010	SH		DEFINED	1,3,4		18010
ALEXANDRIA REAL EST EQUITIES	COM	015271109	2912	69300	SH		DEFINED	2,3,4		69300
ALLEGHENY ENERGY	COM	017361106	414	67796	SH		DEFINED	1,3,4		67796
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	117	43317	SH		DEFINED	1,3,4		43317
ALLEN TELECOM, INC.	COM	018091108	211	22162	SH		DEFINED	1,3,4		22162
ALLERGAN, INC.	COM	018490102	6328	92761	SH		DEFINED	1,3,4		92761
ALLETE	COM	018522102	413	19862	SH		DEFINED	1,3,4		19862
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	83	25970	SH		DEFINED	1,3,4		25970
ALLIANT CORP.	COM	018802108	343	21247	SH		DEFINED	1,3,4		21247
ALLIANT TECHSYSTEMS, INC.	COM	018804104	27991	518331	SH		DEFINED	1,3,4		518331
ALLIED DOMECQ PLC	COM	019121201	130	6620	SH		DEFINED	1,3,4		6620
ALLIED IRISH BANKS	COM	019228402	315	11500	SH		DEFINED	1,3,4		11500
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	842	106066	SH		DEFINED	1,3,4		106066
ALLMERICA FINANCIAL CORP.	COM	019754100	169	12258	SH		DEFINED	1,3,4		12258
ALLSTATE CORP.	COM	020002101	33844	1020157	SH		DEFINED	1,3,4		1020157
ALLTEL CORP.	COM	020039103	11268	251843	SH		DEFINED	1,3,4		251843
ALPHARMA INC. - CL A	COM	020813101	668	37259	SH		DEFINED	1,3,4		37259
ALTERA CORP.	COM	021441100	2798	206406	SH		DEFINED	1,3,4		206406
ALTRIA GROUP, INC.	COM	02209S103	34327	1145764	SH		DEFINED	1,3,4		1145764
ALUMINA, LTD.	COM	022205108	42	4200	SH		DEFINED	1,3,4		4200
CORPORATE SERVICES GROUP PLC (	COM	022516000	8	165174	SH		DEFINED	3,4		165174
ARRIVA PLC	COM	023034600	650	140924	SH		DEFINED	3,4		140924
AMAZONCOM, INC.	COM	023135106	1716	65940	SH		DEFINED	1,3,4		65940
AMBAC FINANCIAL GROUP, INC.	COM	023139108	23273	460677	SH		DEFINED	1,3,4		460677

AMERADA HESS CORP.	COM	023551104	2273	51267	SH	DEFINED 1,3,4	51267
AMEREN CORP.	COM	023608102	26672	683043	SH	DEFINED 1,3,4	683043
AMERICA MOVIL - SERIES L	COM	02364W105	16420	1228370	SH	DEFINED 1,3,4	1228370
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	7113	338281	SH	DEFINED 1,3,4	338281
AM CAP STRATEGIES LTD.	COM	024937104	4639	207230	SH	DEFINED 1,3,4	207230
AMERICAN DISTRIBUTORS PLC	COM	02540*111	0	2483352	SH	DEFINED 3,4	2483352
AMERICAN ELECTRIC POWER CO., I	COM	025537101	4792	209658	SH	DEFINED 1,3,4	209658
AMERICAN EAGLE OUTFITTERS	COM	02553E106	963	66405	SH	DEFINED 1,3,4	66405
AMERICAN EXPRESS CO.	COM	025816109	25283	760940	SH	DEFINED 1,3,4	760940
AMERICAN FINL GROUP INC.	COM	025932104	315	16006	SH	DEFINED 1,3,4	16006
AMERICAN GREETINGS CORP.	COM	026375105	841	64958	SH	DEFINED 1,3,4	64958
AMERICAN HOME MTG. HOLDINGS, I	COM	02660M108	2867	286315	SH	DEFINED 1,3,4	286315
AMERICAN INTERNATIONAL GROUP,	COM	026874107	98374	1989401	SH	DEFINED 1,3,4	1989401
AMERICAN ITALIAN PASTA CO.	COM	027070101	4845	112096	SH	DEFINED 1,3,4	112096
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	371	30640	SH	DEFINED 1,3,4	30640
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	340	23519	SH	DEFINED 1,3,4	23519
AMERICAN POWER CONVERSION CORP	COM	029066107	12680	890735	SH	DEFINED 1,3,4	890735
AMEM STANDARD CO INC.	COM	029712106	10721	155799	SH	DEFINED 1,3,4	155799
AMERICAN STATES WATER CO.	COM	029899101	266	11005	SH	DEFINED 1,3,4	11005
AMERICREDIT CORP.	COM	03060R101	117	35849	SH	DEFINED 1,3,4	35849
AMERUS LIFE GROUP.	COM	03072M108	223	9038	SH	DEFINED 1,3,4	9038
AMERISOURCEBERGEN CORP	COM	03073E105	19526	371803	SH	DEFINED 1,3,4	371803
AMERIGROUP CORP. COM	COM	03073T102	436	14822	SH	DEFINED 1,3,4	14822
AMETEK INC.	COM	031100100	252	7653	SH	DEFINED 1,3,4	7653
AMGEN	COM	031162100	41175	715487	SH	DEFINED 1,3,4	715487
AMKOR TECHNOLOGY INC.	COM	031652100	2020	390680	SH	DEFINED 1,3,4	390680
AMSOUTH BANCORPORATION	COM	032165102	9406	473182	SH	DEFINED 1,3,4	473182
AMSURG CORP.	COM	03232P405	374	14907	SH	DEFINED 1,3,4	14907
ANADARKO PETROLEUM CORP.	COM	032511107	10477	230115	SH	DEFINED 1,3,4	230115
ANALOG DEVICES	COM	032654105	5402	196495	SH	DEFINED 1,3,4	196495
ANALOGIC CORP.	COM	032657207	2743	60173	SH	DEFINED 1,3,4	60173
ANCHOR BANCORP, INC./WI	COM	032839102	2610	118713	SH	DEFINED 1,3,4	118713
ANDREW CORP.	COM	034425108	11313	2060371	SH	DEFINED 1,3,4	2060371
ANGELICA CORP.	COM	034663104	109	6313	SH	DEFINED 1,3,4	6313
ANGLO AMERICAN PLC	COM	03485P102	193	13640	SH	DEFINED 1,3,4	13640
ANHEUSER-BUSCH COS., INC.	COM	035229103	37610	807022	SH	DEFINED 1,3,4	807022
ANIXTER INT'L, INC.	COM	035290105	3433	151392	SH	DEFINED 1,3,4	151392
ANNALY MORTGAGE MANAGEMENT	COM	035710409	8537	488700	SH	DEFINED 1,3,4	488700
ANN TAYLOR STORES CORP.	COM	036115103	5089	248021	SH	DEFINED 1,3,4	248021
ANSYS INC.	COM	03662Q105	255	10592	SH	DEFINED 1,3,4	10592
ANTHEM, INC.	COM	03674B104	12957	195576	SH	DEFINED 1,3,4	195576
ANTEON INTERNATIONAL CORP.	COM	03674E108	4944	220340	SH	DEFINED 1,3,4	220340
ANWORTH MORTGAGE ASST CORP.	COM	037347101	3232	247540	SH	DEFINED 1,3,4	247540
AOON CORP.	COM	037389103	3454	166913	SH	DEFINED 1,3,4	166913
APACHE CORP.	COM	037411105	44740	725240.6	SH	DEFINED 1,3,4	725241
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	1838	50397	SH	DEFINED 1,3,4	50397
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	4196	115000	SH	DEFINED 2,3,4	115000
APOGEE ENTERPRISES, INC.	COM	037598109	161	19992	SH	DEFINED 1,3,4	19992
APOLLO GROUP INC.	COM	037604105	5238	105091	SH	DEFINED 1,3,4	105091
APOGENT TECHNOLOGIES, INC.	COM	03760A101	355	24377	SH	DEFINED 1,3,4	24377
APPLE COMPUTER, INC.	COM	037833100	2745	194319	SH	DEFINED 1,3,4	194319
APPLEBEES INT'L, INC.	COM	037899101	1249	44593	SH	DEFINED 1,3,4	44593
APRIA HEALTHCARE GROUP INC	COM	037933108	9423	403381	SH	DEFINED 1,3,4	403381
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	1789	112904	SH	DEFINED 1,3,4	112904
APPLICA INCORPORATED	COM	03815A106	82	17048	SH	DEFINED 1,3,4	17048
APPLIED FILMS CORP.	COM	038197109	800	49560	SH	DEFINED 1,3,4	49560
APPLIED INDUSTRIAL TECH, INC.	COM	03820C105	230	13776	SH	DEFINED 1,3,4	13776
APPLIED MATERIALS, INC.	COM	038222105	22817	1813885	SH	DEFINED 1,3,4	1813885
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	8481	2601505	SH	DEFINED 1,3,4	2601505
APTARGROUP, INC.	COM	038336103	841	26071	SH	DEFINED 1,3,4	26071
AQUILA, INC.	COM	03840P102	90	42087	SH	DEFINED 1,3,4	42087
ARBITRON, INC.	COM	03875Q108	18702	589894	SH	DEFINED 1,3,4	589894
ARCH CHEMICALS, INC.	COM	03937R102	305	16256	SH	DEFINED 1,3,4	16256
ARCH COAL, INC.	COM	039380100	230	12138	SH	DEFINED 1,3,4	12138
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	3761	348843	SH	DEFINED 1,3,4	348843
ARCHSTONE-SMITH TRUST	COM	039583109	5198	236700	SH	DEFINED 2,3,4	236700
ARCTIC CAT, INC.	COM	039670104	246	16016	SH	DEFINED 1,3,4	16016
ARGOSY GAMING COMPANY	COM	040228108	1144	57183	SH	DEFINED 1,3,4	57183
ARKANSAS BEST CORP.	COM	040790107	1216	47694	SH	DEFINED 1,3,4	47694
ARMOR HOLDINGS, INC.	COM	042260109	212	21374	SH	DEFINED 1,3,4	21374
ARQULE, INC.	COM	04269E107	36	15503	SH	DEFINED 1,3,4	15503
ARRIS GROUP, INC.	COM	04269Q100	5997	1620320	SH	DEFINED 1,3,4	1620320
ARROW ELECTRONICS INC.	COM	042735100	341	23150	SH	DEFINED 1,3,4	23150
ARTESYN TECHNOLOGIES, INC.	COM	043127109	88	27849	SH	DEFINED 1,3,4	27849
ARTHROCARE CORP.	COM	043136100	186	15211	SH	DEFINED 1,3,4	15211
ARVINMERITOR, INC.	COM	043353101	223	15868	SH	DEFINED 1,3,4	15868
ASCENTIAL SOFTWARE CORP.	COM	04362P108	154	55888	SH	DEFINED 1,3,4	55888
SEPARATE ACCOUNT LI - MM	COM	0439895MM	223918	16321825	SH	DEFINED 1,3,4	16321825
ASHLAND, INC.	COM	044204105	1091	36866	SH	DEFINED 1,3,4	36866
ASHWORTH, INC.	COM	04516H101	59	9394	SH	DEFINED 1,3,4	9394
ASPECT COMMUNICATIONS	COM	04523Q102	623	202620	SH	DEFINED 1,3,4	202620
ASSOCIATED BANC-CORP.	COM	045487105	6759	209179	SH	DEFINED 1,3,4	209179
ASTEC INDUSTRIES, INC.	COM	046224101	83	14278	SH	DEFINED 1,3,4	14278
ASTORIA FINL CORP.	COM	046265104	469	20174	SH	DEFINED 1,3,4	20174
ASTROPOWER, INC.	COM	04644A101	64	15851	SH	DEFINED 1,3,4	15851
JARVIS HOTELS PLC	COM	047618400	2646	1891752	SH	DEFINED 3,4	1891752
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	3187	512773	SH	DEFINED 1,3,4	512773
ATMEL CORP.	COM	049513104	169	107897	SH	DEFINED 1,3,4	107897
ATMOS ENERGY CORP.	COM	049560105	699	32919	SH	DEFINED 1,3,4	32919
ATWOOD OCEANICS INC.	COM	050095108	256	10046	SH	DEFINED 1,3,4	10046
AUDIOVOX CORP.	COM	050757103	123	16603	SH	DEFINED 1,3,4	16603
AUTODESK, INC.	COM	052769106	924	60931	SH	DEFINED 1,3,4	60931
AUTOMATIC DATA PROCESSING, INC	COM	053015103	12782	415339	SH	DEFINED 1,3,4	415339
AUTONATION INC.	COM	05329W102	2443	191661	SH	DEFINED 1,3,4	191661

AUTOZONE, INC.	COM	053332102	5632	81966	SH	DEFINED 1,3,4	81966
AVAYA, INC.	COM	053499109	395	200405	SH	DEFINED 1,3,4	200405
AVENTIS	COM	053561106	180	4089	SH	DEFINED 1,3,4	4089
AVERY DENNISON CORP.	COM	053611109	3488	59408	SH	DEFINED 1,3,4	59408
AVIALL, INC.	COM	05366B102	4691	606160	SH	DEFINED 1,3,4	606160
AVID TECHNOLOGY, INC.	COM	05367P100	428	19247	SH	DEFINED 1,3,4	19247
AVISTA CORP.	COM	05379B107	369	34796	SH	DEFINED 1,3,4	34796
AVNET, INC.	COM	053807103	3677	350803	SH	DEFINED 1,3,4	350803
AVOCENT CORPORATION.	COM	053893103	244	10444	SH	DEFINED 1,3,4	10444
AVON PRODUCTS, INC.	COM	054303102	7251	127170	SH	DEFINED 1,3,4	127170
AXCELIS TECHNOLOGIES, INC.	COM	054540109	337	71302	SH	DEFINED 1,3,4	71302
AZTAR CORP.	COM	054802103	1002	74711	SH	DEFINED 1,3,4	74711
BB&T CORP.	COM	054937107	7994	254423	SH	DEFINED 1,3,4	254423
BEI TECHNOLOGIES, INC.	COM	05538P104	103	10585	SH	DEFINED 1,3,4	10585
BISYS GROUP, INC.	COM	055472104	452	27742	SH	DEFINED 1,3,4	27742
BJ SERVICES CO.	COM	055482103	12872	374230	SH	DEFINED 1,3,4	374230
BJS WHOLESALE CLUB INC.	COM	05548J106	184	16086	SH	DEFINED 1,3,4	16086
BP PLC	COM	055622104	58	1500	SH	DEFINED 1,3,4	1500
BNP PARIBAS - SPONSORED ADR	COM	05565A202	328	16400	SH	DEFINED 1,3,4	16400
BMC SOFTWARE, INC.	COM	055921100	4725	312859	SH	DEFINED 1,3,4	312859
BAKER HUGHES, INC.	COM	057224107	5447	182068	SH	DEFINED 1,3,4	182068
BALDOR ELECTRIC CO.	COM	057741100	528	24766	SH	DEFINED 1,3,4	24766
BALL CORP.	COM	058498106	16326	293074	SH	DEFINED 1,3,4	293074
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	123	24064	SH	DEFINED 1,3,4	24064
BANCO BRADESCO	COM	059460204	1871	109000	SH	DEFINED 1,3,4	109000
BANCORPSOUTH, INC.	COM	059692103	5931	322179	SH	DEFINED 1,3,4	322179
BANDAG INC.	COM	059815100	143	4436	SH	DEFINED 1,3,4	4436
BANK OF AMERICA CORP.	COM	060505104	98430	1472581	SH	DEFINED 1,3,4	1472581
CARDSYSTEMS SOLUTIONS, INC.	COM	062490000	0	2000000	SH	DEFINED 3,4	2000000
PALISADE SYSTMES, INC.	COM	062520000	0	200000	SH	DEFINED 3,4	200000
BANK OF HAWAII CORP.	COM	062540109	3789	122879	SH	DEFINED 1,3,4	122879
BANK OF NEW YORK	COM	064057102	8478	413855	SH	DEFINED 1,3,4	413855
BANK ONE CORP.	COM	06423A103	22131	639184	SH	DEFINED 1,3,4	639184
BANKATLANTIC BANCORP	COM	065908501	2731	279010	SH	DEFINED 1,3,4	279010
BANKNORTH GROUP, INC.	COM	06646R107	10921	500799	SH	DEFINED 1,3,4	500799
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	320	18113	SH	DEFINED 1,3,4	18113
BANTA CORP.	COM	066821109	169	5869	SH	DEFINED 1,3,4	5869
BARD (C.R.), INC.	COM	067383109	2048	32388	SH	DEFINED 1,3,4	32388
BARCLAYS PLC	COM	06738E204	216	9334	SH	DEFINED 1,3,4	9334
BARNES & NOBLE, INC.	COM	067774109	283	14969	SH	DEFINED 1,3,4	14969
BARNES GROUP, INC.	COM	067806109	289	13707	SH	DEFINED 1,3,4	13707
BARRICK GOLD CORP.	COM	067901108	16	1080	SH	DEFINED 1,3,4	1080
BARR LABORATORIES, INC.	COM	068306109	868	15284.5	SH	DEFINED 1,3,4	15285
BARRA INC.	COM	068313105	417	14081	SH	DEFINED 1,3,4	14081
BASSETT FURNITURE INDS.	COM	070203104	90	8416	SH	DEFINED 1,3,4	8416
BAUSCH & LOMB, INC.	COM	071707103	938	28755	SH	DEFINED 1,3,4	28755
BAXTER INTERNATIONAL, INC.	COM	071813109	5973	320338	SH	DEFINED 1,3,4	320338
BE AEROSPACE, INC.	COM	073302101	43	25468	SH	DEFINED 1,3,4	25468
BEA SYSTEMS, INC.	COM	073325102	13266	1301610	SH	DEFINED 1,3,4	1301610
BEAR STEARNS CO.	COM	073902108	34579	527124	SH	DEFINED 1,3,4	527124
BECKMAN COULTER, INC.	COM	075811109	13279	390275	SH	DEFINED 1,3,4	390275
BECTON, DICKINSON & CO.	COM	075887109	22216	644926	SH	DEFINED 1,3,4	644926
BED BATH & BEYOND, INC.	COM	075896100	53441	1547260	SH	DEFINED 1,3,4	1547260
BEL FUSE INC-CL B	COM	077347300	160	7930	SH	DEFINED 1,3,4	7930
BELDEN, INC.	COM	077459105	193	18102	SH	DEFINED 1,3,4	18102
BELL MICROPRODUCTS, INC.	COM	078137106	70	14259	SH	DEFINED 1,3,4	14259
BELLSOUTH CORP.	COM	079860102	29165	1345530	SH	DEFINED 1,3,4	1345530
BELO CORP CLASS A	COM	080555105	26414	1303839	SH	DEFINED 1,3,4	1303839
BEMIS CO.	COM	081437105	1198	28531	SH	DEFINED 1,3,4	28531
BENCHMARK ELECTRONICS, INC.	COM	08160H101	6541	230934	SH	DEFINED 1,3,4	230934
BEST BUY CO., INC.	COM	086516101	5015	186069	SH	DEFINED 1,3,4	186069
BIG LOTS, INC.	COM	089302103	841	75651	SH	DEFINED 1,3,4	75651
BIO RAD LABORATORIES	COM	090572207	10495	293534	SH	DEFINED 1,3,4	293534
BIO TECHNOLOGY GENERAL CORP.	COM	090578105	1434	533212	SH	DEFINED 1,3,4	533212
BIO-REFERENCE LABS, INC.	COM	09057G602	268	64340	SH	DEFINED 1,3,4	64340
BIOGEN INC.	COM	090597105	7728	257960	SH	DEFINED 1,3,4	257960
BIOMET, INC.	COM	090613100	36005	1174712	SH	DEFINED 1,3,4	1174712
BIOVAIL CORP.	COM	09067J109	302	7560	SH	DEFINED 1,3,4	7560
BIOSITE, INC.	COM	090945106	4062	105797	SH	DEFINED 1,3,4	105797
BIRMINGHAM SOUTHEAST, LLC	COM	0912502#6	0	455340	SH	DEFINED 3,4	455340
BLACK & DECKER CORP.	COM	091797100	17638	506338	SH	DEFINED 1,3,4	506338
BLACK BOX CORP.	COM	091826107	415	14007	SH	DEFINED 1,3,4	14007
BLACK HILLS CORP.	COM	092113109	1191	43321	SH	DEFINED 1,3,4	43321
VERO GROUP PLC	COM	093334400	1124	370508	SH	DEFINED 3,4	370508
BLOCK (H. & R.), INC.	COM	093671105	24703	578700	SH	DEFINED 1,3,4	578700
BLUEBERRY PATCH LTD., THE	COM	095345104	0	880	SH	DEFINED 3,4	880
BLYTH INDUSTRIES INC.	COM	09643P108	2598	102280	SH	DEFINED 1,3,4	102280
BOB EVANS FARMS	COM	096761101	3374	139943	SH	DEFINED 1,3,4	139943
BOEING CO.	COM	097023105	11954	477000	SH	DEFINED 1,3,4	477000
BOISE CASCADE CORP.	COM	097383103	16196	741610	SH	DEFINED 1,3,4	741610
BORDERS GROUP INC.	COM	099709107	269	18344	SH	DEFINED 1,3,4	18344
BORG WARNER INC	COM	099724106	298	6231	SH	DEFINED 1,3,4	6231
BOSTON COMMUNICATIONS GROUP	COM	100582105	196	12613	SH	DEFINED 1,3,4	12613
BOSTON PRIVATE FINL HDGS.	COM	101119105	243	16437	SH	DEFINED 1,3,4	16437
BOSTON PROPERTIES INC.	COM	101121101	7001	184760	SH	DEFINED 1,3,4	184760
BOSTON PROPERTIES INC.	COM	101121101	7542	199100	SH	DEFINED 2,3,4	199100
BOSTON SCIENTIFIC CORP.	COM	101137107	25161	617343	SH	DEFINED 1,3,4	617343
BOWATER INC.	COM	102183100	475	12809	SH	DEFINED 1,3,4	12809
BOWNE & CO., INC.	COM	103043105	243	24347	SH	DEFINED 1,3,4	24347
BOYD GAMING CORP	COM	103304101	840	65880	SH	DEFINED 1,3,4	65880
BRADY CORP.	COM	104674106	474	16771	SH	DEFINED 1,3,4	16771
BRASCAN CORP.	COM	10549P606	259	13040	SH	DEFINED 1,3,4	13040
BRASIL TELECOM PART SA	COM	105530109	2827	101170	SH	DEFINED 1,3,4	101170
BRIGGS & STRATTON CORP.	COM	109043109	10966	282217	SH	DEFINED 1,3,4	282217

BRINKER INTERNATIONAL INC	COM	109641100	6307	206887	SH	DEFINED 1,3,4	206887
BRISTOL MYERS SQUIBB CO.	COM	110122108	22662	1072415	SH	DEFINED 1,3,4	1072415
BRITISH AMERICAN TOBACCO PLC	COM	110448107	173	9310	SH	DEFINED 1,3,4	9310
BROADCOM CORP.	COM	111320107	2462	199095	SH	DEFINED 1,3,4	199095
BROADWING, INC.	COM	111620100	203	50723	SH	DEFINED 1,3,4	50723
BROOKFIELD PROPERTIES CORP.	COM	112900105	5802	295300	SH	DEFINED 2,3,4	295300
BROOKS AUTOMATION INC,	COM	114340102	258	26542	SH	DEFINED 1,3,4	26542
BROOKSTONE, INC.	COM	114537103	638	39110	SH	DEFINED 1,3,4	39110
BROOKTROUT, INC.	COM	114580103	39	8884	SH	DEFINED 1,3,4	8884
BROWN & BROWN, INC.	COM	115236101	501	16031	SH	DEFINED 1,3,4	16031
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2506	32589	SH	DEFINED 1,3,4	32589
TOM BROWN, INC.	COM	115660201	3847	158864	SH	DEFINED 1,3,4	158864
BROWN SHOE, INC.	COM	115736100	4852	179229	SH	DEFINED 1,3,4	179229
BRUNSWICK CORP.	COM	117043109	1839	96900	SH	DEFINED 1,3,4	96900
BRUSH WELLMAN, INC.	COM	117421107	60	12071	SH	DEFINED 1,3,4	12071
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	128	26827	SH	DEFINED 1,3,4	26827
BUILDING MATERIALS HLDG. CP.	COM	120113105	126	9531	SH	DEFINED 1,3,4	9531
BURLINGTON COAT FACTORY WHAREH	COM	121579106	527	32282	SH	DEFINED 1,3,4	32282
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	5034	202117	SH	DEFINED 1,3,4	202117
BURLINGTON RESOURCES, INC.	COM	122014103	18441	386612	SH	DEFINED 1,3,4	386612
BUTLER MFG. CO.	COM	123655102	74	4577	SH	DEFINED 1,3,4	4577
C&D TECHNOLOGIES, INC.	COM	124661109	222	18647	SH	DEFINED 1,3,4	18647
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	10181	250939	SH	DEFINED 1,3,4	250939
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	7184	177000	SH	DEFINED 2,3,4	177000
CTRL GROUP INC.	COM	12489V106	5551	202361	SH	DEFINED 1,3,4	202361
C-COR.NET CORP.	COM	125010108	88	26389	SH	DEFINED 1,3,4	26389
CDI CORP.	COM	125071100	4165	178637	SH	DEFINED 1,3,4	178637
CDW COMPUTER CENTERS INC	COM	125129106	792	19448	SH	DEFINED 1,3,4	19448
CEC ENTERTAINMENT, INC.	COM	125137109	542	19971	SH	DEFINED 1,3,4	19971
CH ENERGY GROUP INC.	COM	12541M102	5066	121546	SH	DEFINED 1,3,4	121546
C H ROBINSON WORLDWIDE INC	COM	12541W100	1236	37730	SH	DEFINED 1,3,4	37730
CIGNA CORP.	COM	125509109	3461	75641	SH	DEFINED 1,3,4	75641
CLECO CORP.	COM	12561W105	6053	482077	SH	DEFINED 1,3,4	482077
CMS ENERGY CORP.	COM	125896100	573	133296	SH	DEFINED 1,3,4	133296
CPI CORP.	COM	125902106	74	5836	SH	DEFINED 1,3,4	5836
CPB, INC.	COM	125903104	2935	115260	SH	DEFINED 1,3,4	115260
CSK AUTO CORP.	COM	125965103	3379	371010	SH	DEFINED 1,3,4	371010
CNF INC	COM	12612W104	348	11418	SH	DEFINED 1,3,4	11418
CNOOC LTD	COM	126132109	379	14200	SH	DEFINED 1,3,4	14200
CSG SYSTEMS INTL INC.	COM	126349109	102	11955	SH	DEFINED 1,3,4	11955
CSX CORP.	COM	126408103	3299	115702	SH	DEFINED 1,3,4	115702
CTS CORP.	COM	126501105	149	24752	SH	DEFINED 1,3,4	24752
CUNO INCORPORATED	COM	126583103	405	12062	SH	DEFINED 1,3,4	12062
CVS CORP.	COM	126650100	16287	683124	SH	DEFINED 1,3,4	683124
CV THERAPEUTICS INC.	COM	126667104	3122	172980	SH	DEFINED 1,3,4	172980
CABLE & WIRELESS PLC - AD	COM	126830207	90	27084	SH	DEFINED 1,3,4	27084
CABLE DESIGN TECH CP. CL A	COM	126924109	213	32494	SH	DEFINED 1,3,4	32494
CABOT CORP.	COM	127055101	342	14278	SH	DEFINED 1,3,4	14278
CABOT OIL & GAS CORP	COM	127097103	5481	228296	SH	DEFINED 1,3,4	228296
CABOT MICROELECTRONICS CORP.	COM	12709P103	237	5645	SH	DEFINED 1,3,4	5645
CACI INTERNATIONAL, INC. CL -	COM	127190304	3491	104673	SH	DEFINED 1,3,4	104673
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	626	62307	SH	DEFINED 1,3,4	62307
CAL DIVE INTERNATIONAL INC	COM	127914109	491	27084	SH	DEFINED 1,3,4	27084
CALLAWAY GOLF CO.	COM	131193104	209	17566	SH	DEFINED 1,3,4	17566
CALPINE CORP.	COM	131347106	665	203743	SH	DEFINED 1,3,4	203743
CAMBREX CORP.	COM	132011107	1395	58116	SH	DEFINED 1,3,4	58116
CAMPBELL SOUP CO.	COM	134429109	5063	241278	SH	DEFINED 1,3,4	241278
CAN IMPERIAL BK OF COMMERCE	COM	136069101	978	30440	SH	DEFINED 1,3,4	30440
CANADIAN NATURAL RESOURCES	COM	136385101	135	4000	SH	DEFINED 1,3,4	4000
CANON, INC.	COM	138006309	386	11008	SH	DEFINED 1,3,4	11008
CAPITAL AUTOMOTIVE REIT	COM	139733109	8281	332154	SH	DEFINED 1,3,4	332154
CAPITAL AUTOMOTIVE REIT	COM	139733109	6627	265900	SH	DEFINED 2,3,4	265900
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	3595	119898	SH	DEFINED 1,3,4	119898
CAPTARIS, INC.	COM	14071N104	63	23138	SH	DEFINED 1,3,4	23138
CARBO CERAMICS, INC.	COM	140781105	367	11161	SH	DEFINED 1,3,4	11161
CARAUSTAR INDUSTRIES, INC.	COM	140909102	137	20250	SH	DEFINED 1,3,4	20250
CARDINAL HEALTH, INC.	COM	14149Y108	49767	873700	SH	DEFINED 1,3,4	873700
CAREER EDUCATION CORP.	COM	141665109	1180	24106	SH	DEFINED 1,3,4	24106
CARLISLE COS INC.	COM	142339100	8572	211742	SH	DEFINED 1,3,4	211742
CARMAX, INC.	COM	143130102	349	24021	SH	DEFINED 1,3,4	24021
CARNIVAL CORP.	COM	143658102	7638	316902	SH	DEFINED 1,3,4	316902
CARPENTER TECHNOLOGY CORP.	COM	144285103	52	5178	SH	DEFINED 1,3,4	5178
CARREKER CORP.	COM	144433109	34	17080	SH	DEFINED 1,3,4	17080
CASCADE NATURAL GAS CORP.	COM	147339105	154	8016	SH	DEFINED 1,3,4	8016
CASEYS GENERAL STORES, INC.	COM	147528103	430	36026	SH	DEFINED 1,3,4	36026
CASH AMERICA INTL, INC.	COM	14754D100	164	17715	SH	DEFINED 1,3,4	17715
CASTLE (A M) & CO.	COM	148411101	52	11463	SH	DEFINED 1,3,4	11463
CATALINA MARKETING CORP.	COM	148867104	236	12380	SH	DEFINED 1,3,4	12380
CATAPULT COMMUNICATIONS CORP	COM	149016107	58	9482	SH	DEFINED 1,3,4	9482
CATERPILLAR, INC.	COM	149123101	9145	185875	SH	DEFINED 1,3,4	185875
CATHAY BANCORP, INC.	COM	149150104	1463	37460	SH	DEFINED 1,3,4	37460
CATO CORP. - CI A	COM	149205106	355	18527	SH	DEFINED 1,3,4	18527
CELL THERAPEUTICS, INC.	COM	150934107	2983	359610	SH	DEFINED 1,3,4	359610
CENDANT CORP.	COM	151313103	7056	555973	SH	DEFINED 1,3,4	555973
CENTERPOINT PROPERTIES CORP.	COM	151895109	5461	94500	SH	DEFINED 2,3,4	94500
CENTERPOINT ENERGY, INC.	COM	15189T107	1160	164657	SH	DEFINED 1,3,4	164657
CENTEX CORP.	COM	152312104	1809	33278	SH	DEFINED 1,3,4	33278
CENTRAL GARDEN & PET CO	COM	153527106	3522	162770	SH	DEFINED 1,3,4	162770
CENTRAL PARKING CORP.	COM	154785109	1346	134647	SH	DEFINED 1,3,4	134647
CENTRAL VERMONT PUB SERV	COM	155771108	145	8505	SH	DEFINED 1,3,4	8505
CENTURY ALUMINUM COMPANY	COM	156431108	94	14913	SH	DEFINED 1,3,4	14913
CENTURYTEL, INC.	COM	156700106	8921	323171	SH	DEFINED 1,3,4	323171
CEPHALON, INC.	COM	156708109	3294	82390	SH	DEFINED 1,3,4	82390
CERIDIAN CORP.	COM	156779100	478	34394	SH	DEFINED 1,3,4	34394

CERNER CORP.	COM	156782104	2102	64865	SH	DEFINED 1,3,4	64865
CERTEGY, INC.	COM	156880106	7966	316018	SH	DEFINED 1,3,4	316018
CHAMPION ENTERPRISES, INC.	COM	158496109	66	36969	SH	DEFINED 1,3,4	36969
CHARLES RIVER LABORATORIES	COM	159864107	772	30338	SH	DEFINED 1,3,4	30338
CHARTER ONE FINANCIAL INC.	COM	160903100	40129	1451149	SH	DEFINED 1,3,4	1451149
CHECKERS DRIVE-IN RESTAURANT	COM	162809305	483	85200	SH	DEFINED 1,3,4	85200
CHECKFREE CORP	COM	162813109	11828	526209	SH	DEFINED 1,3,4	526209
CHECKPOINT SYSTEMS, INC.	COM	162825103	232	23591	SH	DEFINED 1,3,4	23591
CHEESECAKE FACTORY, INC.	COM	163072101	376	11619	SH	DEFINED 1,3,4	11619
CHELSEA PROPERTY GROUP, INC.	COM	163421100	19596	526089	SH	DEFINED 1,3,4	526089
CHELSEA PROPERTY GROUP, INC.	COM	163421100	8530	228980	SH	DEFINED 2,3,4	228980
CHEMED CORP.	COM	163596109	226	7106	SH	DEFINED 1,3,4	7106
CHEMICAL FINANCIAL CORP.	COM	163731102	2574	96977	SH	DEFINED 1,3,4	96977
CHESAPEAKE CORP.	COM	165159104	186	10999	SH	DEFINED 1,3,4	10999
CHEVRONTXACO, CORP.	COM	166764100	49230	761588	SH	DEFINED 1,3,4	761588
CHICO'S FAS INC.	COM	168615102	393	19672	SH	DEFINED 1,3,4	19672
CHILDRENS PLACE	COM	168905107	177	19298	SH	DEFINED 1,3,4	19298
CHINA MOBILE HK LTD	COM	16941M109	46	4670	SH	DEFINED 1,3,4	4670
CHIPPAC, INC.	COM	169657103	1564	434086	SH	DEFINED 1,3,4	434086
CHOICE HOTELS INTL., INC.	COM	169905106	4109	168500	SH	DEFINED 1,3,4	168500
CHIRON CORP.	COM	170040109	3790	101043	SH	DEFINED 1,3,4	101043
CHITTENDEN CORP.	COM	170228100	688	26336	SH	DEFINED 1,3,4	26336
CHOICEPOINT, INC.	COM	170388102	1350	39870	SH	DEFINED 1,3,4	39870
CHRISTOPHER & BANKS CORP	COM	171046105	333	18711	SH	DEFINED 1,3,4	18711
CHUBB CORP.	COM	171232101	4088	92249	SH	DEFINED 1,3,4	92249
CHURCH & DWIGHT, INC.	COM	171340102	283	9240	SH	DEFINED 1,3,4	9240
CIBER INC.	COM	17163B102	222	46766	SH	DEFINED 1,3,4	46766
CIENA CORP.	COM	171779101	1606	368487	SH	DEFINED 1,3,4	368487
CIMA LABS, INC.	COM	171796105	3235	148858	SH	DEFINED 1,3,4	148858
CIMAREX ENERGY CO.	COM	171798101	3379	173627	SH	DEFINED 1,3,4	173627
CINCINNATI FINANCIAL CORP.	COM	172062101	6520	185755	SH	DEFINED 1,3,4	185755
CINERGY CORP.	COM	172474108	8036	238667	SH	DEFINED 1,3,4	238667
CIRCUIT CITY STORES, INC.	COM	172737108	582	113546	SH	DEFINED 1,3,4	113546
CISCO SYSTEMS, INC.	COM	17275R102	97361	7547301	SH	DEFINED 1,3,4	7547301
CINTAS CORP.	COM	172908105	3024	91859	SH	DEFINED 1,3,4	91859
CITIGROUP, INC.	COM	172967101	146831	4261913	SH	DEFINED 1,3,4	4261913
CITIZENS COMMUNICATIONS CO.	COM	17453B101	6196	621331	SH	DEFINED 1,3,4	621331
CITIZENS FIRST BANCORP INC.	COM	17461R106	1105	56790	SH	DEFINED 1,3,4	56790
CITRIX SYSTEMS INC.	COM	177376100	8760	665909	SH	DEFINED 1,3,4	665909
CITY NATIONAL CORP.	COM	178566105	14505	330045	SH	DEFINED 1,3,4	330045
CLAIRE'S STORES, INC.	COM	179584107	10975	465038	SH	DEFINED 1,3,4	465038
CLARCOR, INC.	COM	179895107	653	18077	SH	DEFINED 1,3,4	18077
CLAYTON HOMES, INC.	COM	184190106	350	31540	SH	DEFINED 1,3,4	31540
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	12098	356685	SH	DEFINED 1,3,4	356685
CLEVELAND-CLIFFS, INC.	COM	185896107	139	7394	SH	DEFINED 1,3,4	7394
CLOROX CO.	COM	189054109	8250	178676	SH	DEFINED 1,3,4	178676
CLOSURE MEDICAL CORP.	COM	189093107	718	55570	SH	DEFINED 1,3,4	55570
COACH, INC.	COM	189754104	1576	41106	SH	DEFINED 1,3,4	41106
COACHMEN INDUSTRIES, INC.	COM	189873102	124	11485	SH	DEFINED 1,3,4	11485
COBALT CORP	COM	19074W100	412	28500	SH	DEFINED 1,3,4	28500
COCA-COLA BTLNG CONS	COM	191098102	330	6546	SH	DEFINED 1,3,4	6546
COCA-COLA CO.	COM	191216100	55327	1367040	SH	DEFINED 1,3,4	1367040
COCA-COLA ENTERPRISES	COM	191219104	16236	868692	SH	DEFINED 1,3,4	868692
COGNEX CORP.	COM	192422103	656	30877	SH	DEFINED 1,3,4	30877
COHERENT, INC.	COM	192479103	3139	167180	SH	DEFINED 1,3,4	167180
COHU INC.	COM	192576106	220	15165	SH	DEFINED 1,3,4	15165
COINSTAR, INC.	COM	19259P300	269	15981	SH	DEFINED 1,3,4	15981
KENNETH COLE PRODUCTIONS-A	COM	193294105	5029	229500	SH	DEFINED 1,3,4	229500
COLGATE-PALMOLIVE CO.	COM	194162103	21744	399431	SH	DEFINED 1,3,4	399431
COLONIAL BANCGROUP	COM	195493309	322	28662	SH	DEFINED 1,3,4	28662
COLONIAL PROPERTIES TRUST	COM	195872106	542	16391	SH	DEFINED 1,3,4	16391
COMCAST CORP.	COM	20030N101	40664	1422445	SH	DEFINED 1,3,4	1422445
COMCAST CORP.	COM	20030N200	18376	668626	SH	DEFINED 1,3,4	668626
COMERICA, INC.	COM	200340107	3565	94229	SH	DEFINED 1,3,4	94229
COMMERCE BANCORP, INC./NJ	COM	200519106	621	15638	SH	DEFINED 1,3,4	15638
COMMERCIAL FEDERAL CORP	COM	201647104	713	32787	SH	DEFINED 1,3,4	32787
COMMERCIAL METALS CO.	COM	201723103	286	20554	SH	DEFINED 1,3,4	20554
COMMONWEALTH INDUSTRIES	COM	203004106	55	11607	SH	DEFINED 1,3,4	11607
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	8475	218370	SH	DEFINED 1,3,4	218370
COMSCOPE, INC.	COM	203372107	102	13722	SH	DEFINED 1,3,4	13722
COMMUNITY HEALTH SYSTEMS	COM	203668108	2978	145433	SH	DEFINED 1,3,4	145433
COMMUNITY FIRST BANKSHARES	COM	203902101	5596	219253	SH	DEFINED 1,3,4	219253
CIA SIDERURGICA NACL	COM	20440W105	1958	102000	SH	DEFINED 1,3,4	102000
CIA VALE DO RIO DOCE	COM	204412209	13816	512560	SH	DEFINED 1,3,4	512560
COMPANHIA DE BEBIDAS	COM	20441W203	1600	96400	SH	DEFINED 1,3,4	96400
COMPASS BANCSHARES INC.	COM	20449H109	926	29705	SH	DEFINED 1,3,4	29705
COMPUTER ASSOCIATES INTL INC.	COM	204912109	13045	955032	SH	DEFINED 1,3,4	955032
COMPUTER SCIENCES CORP.	COM	205363104	18676	573574	SH	DEFINED 1,3,4	573574
COMPUTER TASK GROUP, INC.	COM	205477102	31	15142	SH	DEFINED 1,3,4	15142
COMPUWARE CORP.	COM	205638109	2396	709479	SH	DEFINED 1,3,4	709479
COMVERSE TECHNOLOGY, INC.	COM	205862402	9529	842513	SH	DEFINED 1,3,4	842513
CONAGRA FOODS, INC.	COM	205887102	21032	1047679	SH	DEFINED 1,3,4	1047679
CONCERTO SOFTWARE, INC.	COM	20602T106	43	8505	SH	DEFINED 1,3,4	8505
CONCORD CAMERA CORP.	COM	206156101	98	20254	SH	DEFINED 1,3,4	20254
CONCORD COMMUNICATIONS INC	COM	206186108	108	12417	SH	DEFINED 1,3,4	12417
CONCORD EFS, INC.	COM	206197105	2586	274998	SH	DEFINED 1,3,4	274998
CONMED CORP.	COM	207410101	1616	98556	SH	DEFINED 1,3,4	98556
CONNETICS CORP.	COM	208192104	4678	279210	SH	DEFINED 1,3,4	279210
CONOCOPHILLIPS	COM	20825C104	31944	596188	SH	DEFINED 1,3,4	596188
CONSOLIDATED EDISON, INC.	COM	209115104	4434	115177	SH	DEFINED 1,3,4	115177
CONSOLIDATED GRAPHICS INC	COM	209341106	162	9670	SH	DEFINED 1,3,4	9670
CONSTELLATION BRANDS INC - A	COM	21036P108	7598	334809	SH	DEFINED 1,3,4	334809
CONSTELLATION ENERGY GROUP	COM	210371100	2461	88854	SH	DEFINED 1,3,4	88854
CONVERGYS CORP.	COM	212485106	1560	118339	SH	DEFINED 1,3,4	118339

CONVERIUM HOLDING AG	COM	21248N107	149	7050	SH	DEFINED 1,3,4	7050
COOPER CAMERON CORP.	COM	216640102	625	12595	SH	DEFINED 1,3,4	12595
COOPER COMPANIES, INC.	COM	216648402	3358	112335	SH	DEFINED 1,3,4	112335
COOPER TIRE & RUBBER	COM	216831107	477	39903	SH	DEFINED 1,3,4	39903
COORS (ADOLPH) CO. CLASS B	COM	217016104	7123	146840	SH	DEFINED 1,3,4	146840
COPART INC.	COM	217204106	163	21397	SH	DEFINED 1,3,4	21397
CORINTHIAN COLLEGES, INC.	COM	218868107	1687	42695	SH	DEFINED 1,3,4	42695
CORIXA CORP.	COM	21887F100	1730	252790	SH	DEFINED 1,3,4	252790
CORN PRODUCTS INTL, INC.	COM	219023108	3628	124386	SH	DEFINED 1,3,4	124386
CORNING, INC.	COM	219350105	4279	731783	SH	DEFINED 1,3,4	731783
CORPORATE EXECUTIVE BOARD CO.	COM	21988R102	2584	72600	SH	DEFINED 1,3,4	72600
CORPORATE OFFICE PROPERTIES	COM	22002T108	436	29300	SH	DEFINED 2,3,4	29300
COST PLUS INC/CALIFORNIA	COM	221485105	416	15795	SH	DEFINED 1,3,4	15795
COSTCO WHOLESALE CORP.	COM	22160K105	7395	246317	SH	DEFINED 1,3,4	246317
COUNTRYWIDE FINANCIAL CORP.	COM	222372104	20653	359316	SH	DEFINED 1,3,4	359316
COUSINS PROPERTIES, INC.	COM	222795106	3251	125700	SH	DEFINED 2,3,4	125700
COVANACE INC.	COM	222816100	319	13867	SH	DEFINED 1,3,4	13867
COVENANT TRANSPORT INC.	COM	22284P105	779	45810	SH	DEFINED 1,3,4	45810
COVENTRY HEALTH CARE	COM	222862104	456	13877	SH	DEFINED 1,3,4	13877
COX RADIO INC-CL A	COM	224051102	4868	235650	SH	DEFINED 1,3,4	235650
CRANE CO.	COM	224399105	550	31982	SH	DEFINED 1,3,4	31982
CRAY INC	COM	225223106	1192	180000	SH	DEFINED 1,3,4	180000
CREDESCENCE SYSTEMS CORP.	COM	225302108	97	14121	SH	DEFINED 1,3,4	14121
CREE, INC.	COM	225447101	3823	206402	SH	DEFINED 1,3,4	206402
CROMPTON CORPORATION	COM	227116100	4391	1085466	SH	DEFINED 1,3,4	1085466
CROSS A.T. & CO.	COM	227478104	51	11066	SH	DEFINED 1,3,4	11066
CRYOLIFE, INC.	COM	228903100	97	14202	SH	DEFINED 1,3,4	14202
CUBIC CORP	COM	229669106	316	19387	SH	DEFINED 1,3,4	19387
CULLEN FROST BANKERS, INC.	COM	229899109	3856	126727	SH	DEFINED 1,3,4	126727
CUMMINS, INC.	COM	231021106	541	22296	SH	DEFINED 1,3,4	22296
CUMULUS MEDIA, INC. - CL A	COM	231082108	608	41700	SH	DEFINED 1,3,4	41700
CURATIVE HEALTH SERVICES INC.	COM	231264102	756	44428	SH	DEFINED 1,3,4	44428
CURTISS-WRIGHT CORP.	COM	231561101	3272	54036	SH	DEFINED 1,3,4	54036
CYBERONICS, INC.	COM	23251P102	1768	82700	SH	DEFINED 1,3,4	82700
CYMER, INC.	COM	232572107	2422	102330	SH	DEFINED 1,3,4	102330
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	198	28684	SH	DEFINED 1,3,4	28684
CYTEC INDUSTRIES, INC.	COM	232820100	6974	250461	SH	DEFINED 1,3,4	250461
CYTYC CORP.	COM	232946103	1208	92638	SH	DEFINED 1,3,4	92638
DPL, INC.	COM	233293109	366	29313	SH	DEFINED 1,3,4	29313
DQE, INC.	COM	23329J104	211	17220	SH	DEFINED 1,3,4	17220
DRS TECHNOLOGIES, INC.	COM	23330X100	411	16268	SH	DEFINED 1,3,4	16268
D R HORTON INC.	COM	23331A109	653	33966	SH	DEFINED 1,3,4	33966
DST SYSTEMS INC.	COM	233326107	7959	292495	SH	DEFINED 1,3,4	292495
DSP GROUP, INC.	COM	23332B106	8329	459489	SH	DEFINED 1,3,4	459489
DTE ENERGY CO.	COM	233331107	9062	234387	SH	DEFINED 1,3,4	234387
DANA CORP.	COM	235811106	684	97875	SH	DEFINED 1,3,4	97875
DANAHER CORP.	COM	235851102	6085	92513	SH	DEFINED 1,3,4	92513
DARDEN RESTAURANTS, INC.	COM	237194105	1650	92288	SH	DEFINED 1,3,4	92288
DATASCOPE CORP.	COM	238113104	291	10714	SH	DEFINED 1,3,4	10714
DEAN FOODS CO.	COM	242370104	9710	226249	SH	DEFINED 1,3,4	226249
DEERE & CO.	COM	244199105	5194	132326	SH	DEFINED 1,3,4	132326
DEL MONTE FOODS CO.	COM	24522P103	4832	647762	SH	DEFINED 1,3,4	647762
DELL COMPUTER CORP.	COM	247025109	40033	1466065	SH	DEFINED 1,3,4	1466065
DELPHI CORP.	COM	247126105	2438	357123	SH	DEFINED 1,3,4	357123
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	584	14945	SH	DEFINED 1,3,4	14945
DELTA & PINE LAND CO.	COM	247357106	626	27704	SH	DEFINED 1,3,4	27704
DELTA AIRLINES, INC.	COM	247361108	587	66588	SH	DEFINED 1,3,4	66588
DELTIC TIMBER CORP.	COM	247850100	207	8645	SH	DEFINED 1,3,4	8645
DENBURY RESOURCES, INC.	COM	247916208	7360	679783	SH	DEFINED 1,3,4	679783
DELUXE CORP.	COM	248019101	20087	500650	SH	DEFINED 1,3,4	500650
DENDRITE INT'L, INC.	COM	248239105	243	28967	SH	DEFINED 1,3,4	28967
DENTSPLY INTERNATIONAL, INC.	COM	249030107	16150	464235	SH	DEFINED 1,3,4	464235
DEPARTMENT 56	COM	249509100	94	9486	SH	DEFINED 1,3,4	9486
LUFTHANSA	COM	251561304	75	8500	SH	DEFINED 1,3,4	8500
DEUTSCHE TELEKOM AG -SP ADR	COM	251566105	114	10230	SH	DEFINED 1,3,4	10230
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	7021	290780	SH	DEFINED 1,3,4	290780
DEVELOPERS DIVERS REALTY CORP.	COM	251591103	8992	372352	SH	DEFINED 2,3,4	372352
DEVON ENERGY CORP.	COM	25179M103	8306	172255	SH	DEFINED 1,3,4	172255
DEVRY, INC.	COM	251893103	303	16207	SH	DEFINED 1,3,4	16207
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	772	20712	SH	DEFINED 1,3,4	20712
DIAL CORPORATION	COM	25247D101	15419	794452	SH	DEFINED 1,3,4	794452
DICKS SPORTING GOODS, INC.	COM	253393102	1253	54660	SH	DEFINED 1,3,4	54660
DIEBOLD, INC.	COM	253651103	6404	188746	SH	DEFINED 1,3,4	188746
DIGI INT'L, INC.	COM	253798102	47	15408	SH	DEFINED 1,3,4	15408
DIGITAL RIVER, INC.	COM	25388B104	1450	105895	SH	DEFINED 1,3,4	105895
DIME COMMUNITY BANCORP	COM	253922108	4838	211767	SH	DEFINED 1,3,4	211767
DILLARDS DEPT STORES INC.	COM	254067101	582	45487	SH	DEFINED 1,3,4	45487
DIME BANCORP-WT	COM	25429Q110	34	232670	SH	DEFINED 1,3,4	232670
DIMON, INC.	COM	254394109	187	32457	SH	DEFINED 1,3,4	32457
DIONEX CORP.	COM	254546104	507	15266	SH	DEFINED 1,3,4	15266
DISNEY (WALT) CO.	COM	254687106	23295	1369056	SH	DEFINED 1,3,4	1369056
DOCUCORP INTERNATIONAL, INC.	COM	255911109	314	95470	SH	DEFINED 1,3,4	95470
DOCTOR REDDY'S LABORATORIES	COM	256135203	2180	112020	SH	DEFINED 1,3,4	112020
DOLLAR GENERAL	COM	256669102	2200	180126	SH	DEFINED 1,3,4	180126
DOLLAR TREE STORES, INC.	COM	256747106	1329	66696	SH	DEFINED 1,3,4	66696
DOMINION HOMES, INC.	COM	257386102	568	41870	SH	DEFINED 1,3,4	41870
DOMINION RESOURCES, INC.	COM	25746U109	9305	168108	SH	DEFINED 1,3,4	168108
DONALDSON CO., INC.	COM	257651109	370	10086	SH	DEFINED 1,3,4	10086
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1115	61131	SH	DEFINED 1,3,4	61131
DORAL FINANCIAL CORP.	COM	25811P100	5855	165640	SH	DEFINED 1,3,4	165640
DOVER CORP.	COM	260003108	8138	335943	SH	DEFINED 1,3,4	335943
DOW CHEMICAL CO.	COM	260543103	13575	491960	SH	DEFINED 1,3,4	491960
DOW JONES & CO., INC.	COM	260561105	1563	44220	SH	DEFINED 1,3,4	44220
DOWNY FINANCIAL CORP.	COM	261018105	799	20265	SH	DEFINED 1,3,4	20265



DRESS BARN, INC.	COM	261570105	285	21140	SH	DEFINED 1,3,4	21140
DREYER'S GRAND ICE CREAM, INC.	COM	261878102	560	8088	SH	DEFINED 1,3,4	8088
DREYFUS GOV'T. CASH MGMT.	COM	262006208	0	2	SH	DEFINED 3,4	2
DRIL-QUIP	COM	262037104	168	12547	SH	DEFINED 1,3,4	12547
E.I. DUPONT CO.	COM	263534109	33334	857756	SH	DEFINED 1,3,4	857756
DUANE READE, INC.	COM	263578106	220	17376	SH	DEFINED 1,3,4	17376
DUKE POWER CO.	COM	264399106	6994	481234	SH	DEFINED 1,3,4	481234
DUKE REALTY CORP.	COM	264411505	1187	44000	SH	DEFINED 2,3,4	44000
DUN & BRADSTREET CORP.	COM	26483E100	25423	664632	SH	DEFINED 1,3,4	664632
DUPONT PHOTOMASKS, INC.	COM	26613X101	263	13105	SH	DEFINED 1,3,4	13105
DYCOM INDUSTRIES, INC.	COM	267475101	114	11092	SH	DEFINED 1,3,4	11092
DYNEGY INC.	COM	26816Q101	516	200220	SH	DEFINED 1,3,4	200220
EGL INC.	COM	268484102	160	10895	SH	DEFINED 1,3,4	10895
EMC CORP.	COM	268648102	10855	1502342	SH	DEFINED 1,3,4	1502342
ENSCO INTERNATIONAL, INC.	COM	26874Q100	1673	65705	SH	DEFINED 1,3,4	65705
ENI SPA	COM	26874R108	234	3502	SH	DEFINED 1,3,4	3502
EOG RESOURCES, INC.	COM	26875P101	6533	165138	SH	DEFINED 1,3,4	165138
E.ON AG	COM	268780103	383	9257	SH	DEFINED 1,3,4	9257
ESS TECHNOLOGY	COM	269151106	185	31403	SH	DEFINED 1,3,4	31403
E TRADE GROUP, INC.	COM	269246104	13211	3137445	SH	DEFINED 1,3,4	3137445
EAST WEST BANCORP, INC.	COM	27579R104	3318	107588	SH	DEFINED 1,3,4	107588
EASTMAN CHEMICAL CO.	COM	277432100	1207	41683	SH	DEFINED 1,3,4	41683
EASTMAN KODAK CO.	COM	277461109	11500	388699	SH	DEFINED 1,3,4	388699
EATON CORP.	COM	278058102	2673	38142	SH	DEFINED 1,3,4	38142
EATON VANCE CORP.	COM	278265103	430	16027	SH	DEFINED 1,3,4	16027
EBAY, INC.	COM	278642103	14160	165978	SH	DEFINED 1,3,4	165978
ECOLAB, INC.	COM	278865100	3472	70378	SH	DEFINED 1,3,4	70378
EDGE TECHNOLOGIES	COM	27985*201	6240	1819200	SH	DEFINED 3,4	1819200
EDISON BROTHERS STORES, INC.	COM	280875303	0	0	SH	DEFINED 3,4	0
EDISON INTERNATIONAL	COM	281020107	26883	1964150	SH	DEFINED 1,3,4	1964150
EDO CORP.	COM	281347104	260	14282	SH	DEFINED 1,3,4	14282
EDUCATION MANAGEMENT CORP.	COM	28139T101	1710	43013	SH	DEFINED 1,3,4	43013
EDWARDS, J.D., & CO.	COM	281667105	6632	601815	SH	DEFINED 1,3,4	601815
EDWARDS (A.G.), INC.	COM	281760108	476	18509	SH	DEFINED 1,3,4	18509
EDWARDS LIFESCIENCES CORP., IN	COM	28176E108	28181	1028576	SH	DEFINED 1,3,4	1028576
EFUNDS CORP.	COM	28224R101	233	33861	SH	DEFINED 1,3,4	33861
EL PASO CORP.	COM	28336L109	1956	323339	SH	DEFINED 1,3,4	323339
EL PASO ELECTRIC CO.	COM	283677854	392	36192	SH	DEFINED 1,3,4	36192
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	254	20113	SH	DEFINED 1,3,4	20113
ELECTRONIC ARTS, INC.	COM	285512109	5533	94339	SH	DEFINED 1,3,4	94339
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	4530	257277	SH	DEFINED 1,3,4	257277
ELECTRONICS BOUTIQUE HLDGS	COM	286045109	1186	70590	SH	DEFINED 1,3,4	70590
ELECTRONICS FOR IMAGING, INC.	COM	286082102	4071	230170	SH	DEFINED 1,3,4	230170
ELKCORP	COM	287456107	268	14145	SH	DEFINED 1,3,4	14145
EMCOR GROUP INC.	COM	29084Q100	3065	63566	SH	DEFINED 1,3,4	63566
EMERSON ELECTRIC CO.	COM	291011104	10394	229338	SH	DEFINED 1,3,4	229338
EMERSON RADIO CORP.	COM	291087120	0	94498	SH	DEFINED 3,4	94498
EMMIS COMMUNICATIONS - CL A	COM	291525103	8837	523506	SH	DEFINED 1,3,4	523506
EMULEX CORP.	COM	292475209	24593	1284290	SH	DEFINED 1,3,4	1284290
ENCANA CORP	COM	292505104	1583	48900	SH	DEFINED 1,3,4	48900
ENCOR ACQUISITION CO.	COM	29255W100	923	50030	SH	DEFINED 1,3,4	50030
ENDO PHARMACEUTICALS HLDGS	COM	29264F205	9046	670700	SH	DEFINED 1,3,4	670700
ENERGEN CORP.	COM	29265N108	10014	312201	SH	DEFINED 1,3,4	312201
ENERGY EAST CORP.	COM	29266M109	595	33598	SH	DEFINED 1,3,4	33598
ENERGIZER HOLDINGS, INC.	COM	29266R108	9534	373832	SH	DEFINED 1,3,4	373832
ENGELHARD CORP.	COM	292845104	1473	68748	SH	DEFINED 1,3,4	68748
ENGINEERED SUPPORT SYSTEMS	COM	292866100	10087	257666	SH	DEFINED 1,3,4	257666
ENESCO GROUP INC.	COM	292973104	67	10078	SH	DEFINED 1,3,4	10078
ENTEGRIS, INC.	COM	29362U104	2346	235710	SH	DEFINED 1,3,4	235710
ENTERCOM COMMUNICATIONS CORP	COM	293639100	506	11553	SH	DEFINED 1,3,4	11553
ENTERGY CORP.	COM	29364G103	34425	714851	SH	DEFINED 1,3,4	714851
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1874	70700	SH	DEFINED 2,3,4	70700
ENZON PHARMACEUTICALS, INC.	COM	293904108	4915	432760	SH	DEFINED 1,3,4	432760
ENZO BIOCHEM, INC.	COM	294100102	267	20654	SH	DEFINED 1,3,4	20654
EPLUS, INC.	COM	294268107	1506	209372	SH	DEFINED 1,3,4	209372
EQUIFAX, INC.	COM	294429105	2742	137559	SH	DEFINED 1,3,4	137559
EQUITABLE RESOURCES, INC.	COM	294549100	4991	133087	SH	DEFINED 1,3,4	133087
EQUITY OFFICE PROPERTIES	COM	294741103	5653	222090	SH	DEFINED 1,3,4	222090
EQUITY OFFICE PROPERTIES	COM	294741103	9393	369069	SH	DEFINED 2,3,4	369069
EQUITY RESIDENTIAL	COM	29476L107	3508	145725	SH	DEFINED 1,3,4	145725
EQUITY RESIDENTIAL	COM	29476L107	6338	263300	SH	DEFINED 2,3,4	263300
ERESEARCHTECHNOLOGY, INC.	COM	29481V108	1294	48220	SH	DEFINED 1,3,4	48220
ESSEX PROPERTY TRUST INC	COM	297178105	692	13250	SH	DEFINED 1,3,4	13250
ESTERLINE TECHNOLOGIES	COM	297425100	258	15097	SH	DEFINED 1,3,4	15097
ETHAN ALLEN INTERIORS INC	COM	297602104	805	27409	SH	DEFINED 1,3,4	27409
EVERGREEN RES INC.	COM	299900308	626	13779	SH	DEFINED 1,3,4	13779
EVERGREEN MARINE CORP.	COM	300246105	332	47280	SH	DEFINED 1,3,4	47280
EXAR CORP	COM	300645108	369	29022	SH	DEFINED 1,3,4	29022
EXELON CORPORATION.	COM	30161N101	35044	695178	SH	DEFINED 1,3,4	695178
EXPEDITORS INT'L WASH, INC.	COM	302130109	869	24117	SH	DEFINED 1,3,4	24117
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	1006	18052	SH	DEFINED 1,3,4	18052
EXPRESSJET HOLDINGS, INC.	COM	30218U108	2623	319960	SH	DEFINED 1,3,4	319960
EXTENDED STAY AMERICA, INC.	COM	30224P101	221	21776	SH	DEFINED 1,3,4	21776
EXXON MOBIL CORP.	COM	30231G102	225433	6450038	SH	DEFINED 1,3,4	6450038
FEI COMPANY	COM	30241L109	377	23649	SH	DEFINED 1,3,4	23649
FLIR SYSTEMS, INC.	COM	302445101	3523	74289	SH	DEFINED 1,3,4	74289
FMC CORP.	COM	302491303	129	8129	SH	DEFINED 1,3,4	8129
FMC TECHNOLOGIES, INC.	COM	30249U101	939	48898	SH	DEFINED 1,3,4	48898
FPL GROUP, INC.	COM	302571104	16123	273621	SH	DEFINED 1,3,4	273621
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	795	24524	SH	DEFINED 1,3,4	24524
FAIR ISAAC & COMPANY, INC.	COM	303250104	7829	154067	SH	DEFINED 1,3,4	154067
FAIRCHILD SEMICON INTL CL-A	COM	303726103	284	27102	SH	DEFINED 1,3,4	27102
FAMILY DOLLAR STORES	COM	307000109	2871	93023	SH	DEFINED 1,3,4	93023
FASTENAL CO.	COM	311900104	4647	165092	SH	DEFINED 1,3,4	165092

FEDDERS CORP.	COM	313135501	66	21505	SH	DEFINED 1,3,4	21505
FREDDIE MAC	COM	313400301	21255	400402	SH	DEFINED 1,3,4	400402
FANNIE MAE	COM	313586109	57247	875948	SH	DEFINED 1,3,4	875948
FEDERAL REALTY INVESTMENT TRUS	COM	313747206	4892	161020	SH	DEFINED 1,3,4	161020
FEDERAL SIGNAL CORP.	COM	313855108	158	11051	SH	DEFINED 1,3,4	11051
FEDERATED DEPARTMENT STORES	COM	31410H101	6724	239958	SH	DEFINED 1,3,4	239958
FEDERATED INVESTORS, INC. - CL	COM	314211103	7370	289480	SH	DEFINED 1,3,4	289480
FEDEX CORPORATION	COM	31428X106	28473	517029	SH	DEFINED 1,3,4	517029
FERRO CORP.	COM	315405100	2517	117810	SH	DEFINED 1,3,4	117810
FIDELITY NATIONAL INFO SOLUTIO	COM	31620P109	5547	312490	SH	DEFINED 1,3,4	312490
FIDELITY NATIONAL FINL, INC.	COM	316326107	49627	1453298	SH	DEFINED 1,3,4	1453298
FIFTH THIRD BANCORP	COM	316773100	36602	729984	SH	DEFINED 1,3,4	729984
FILENET CORP.	COM	316869106	3066	292173	SH	DEFINED 1,3,4	292173
FINANCIAL FEDERAL CORP	COM	317492106	258	13474	SH	DEFINED 1,3,4	13474
FINLAY ENTERPRISES, INC.	COM	317884203	1567	123650	SH	DEFINED 1,3,4	123650
FIRST AMERICAN CORPORATION	COM	318522307	408	16730	SH	DEFINED 1,3,4	16730
FIRST BANCORP/PUERTO RICO	COM	318672102	779	28991	SH	DEFINED 1,3,4	28991
FIRST CITIZENS BCSHS CL A	COM	31946M103	1506	16001	SH	DEFINED 1,3,4	16001
FIRST FEDERAL CAPITAL	COM	319960100	3128	154080	SH	DEFINED 1,3,4	154080
FIRST DATA CORP.	COM	319963104	17377	469478	SH	DEFINED 1,3,4	469478
FIRST ESSEX BANCORP, INC.	COM	320103104	1711	55140	SH	DEFINED 1,3,4	55140
FIRST FINANCIAL HOLDINGS INC.	COM	320239106	2505	101449	SH	DEFINED 1,3,4	101449
FIRST MIDWEST BANCORP, INC.	COM	320867104	4731	183520	SH	DEFINED 1,3,4	183520
FIRST HEALTH	COM	320960107	598	23505	SH	DEFINED 1,3,4	23505
FIRST NIAGARA FINANCIAL GROUP,	COM	33582V108	1541	131022	SH	DEFINED 1,3,4	131022
FIRST REPUBLIC BANK	COM	336158100	2527	117415	SH	DEFINED 1,3,4	117415
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	28685	722251	SH	DEFINED 1,3,4	722251
FIRST VIRGINIA BANKS, INC.	COM	337477103	652	16613	SH	DEFINED 1,3,4	16613
FISERV, INC.	COM	337738108	4565	145035	SH	DEFINED 1,3,4	145035
FIRSTFED FINANCIAL CORP	COM	337907109	2698	89483	SH	DEFINED 1,3,4	89483
FIRSTMERIT CORP.	COM	337915102	361	19587	SH	DEFINED 1,3,4	19587
FLAGSTAR BANCORP INC.	COM	337930101	2164	82093	SH	DEFINED 1,3,4	82093
FIRSTENERGY CORP.	COM	337932107	6743	214104	SH	DEFINED 1,3,4	214104
FISHER SCIENTIFIC INTL	COM	338032204	3813	136330	SH	DEFINED 1,3,4	136330
FLEET BOSTON FINANCIAL CORP.	COM	339030108	13528	566718	SH	DEFINED 1,3,4	566718
FLEETWOOD ENTERPRISES, INC.	COM	339099103	106	26074	SH	DEFINED 1,3,4	26074
FLORIDA ROCK INDS	COM	341140101	700	20724	SH	DEFINED 1,3,4	20724
FLUOR CORP.(NEW)	COM	343412102	1456	43166	SH	DEFINED 1,3,4	43166
FLOW INTL CORP.	COM	343468104	21	11143	SH	DEFINED 1,3,4	11143
FLOWERS FOODS, INC.	COM	343498101	600	21929	SH	DEFINED 1,3,4	21929
FLOWERVE CORP.	COM	34354P105	2561	219651	SH	DEFINED 1,3,4	219651
FLUSHING FINANCIAL CORP.	COM	343873105	792	45650	SH	DEFINED 1,3,4	45650
FOMENTO ECONOMICO MEXICANO B (	COM	344419106	1251	37600	SH	DEFINED 1,3,4	37600
FOOTSTAR INC.	COM	344912100	125	14627	SH	DEFINED 1,3,4	14627
FORD MOTOR CO.	COM	345370860	18785	2498218	SH	DEFINED 1,3,4	2498218
FOREST LABORATORIES -CI A	COM	345838106	36669	679528	SH	DEFINED 1,3,4	679528
FOREST OIL CORP.	COM	346091705	6295	282425	SH	DEFINED 1,3,4	282425
FORTUNE BRANDS, INC.	COM	349631101	18647	435048	SH	DEFINED 1,3,4	435048
FORWARD AIR CORPORATION	COM	349853101	339	15554	SH	DEFINED 1,3,4	15554
FOSSIL, INC.	COM	349882100	578	33606	SH	DEFINED 1,3,4	33606
4KIDS ENTERTAINMENT, INC.	COM	350865101	105	9152	SH	DEFINED 1,3,4	9152
FOX ENTERTAINMENT GRP, INC. A	COM	35138T107	15353	575600	SH	DEFINED 1,3,4	575600
FRANKLIN RESOURCES, INC.	COM	354613101	4570	138970	SH	DEFINED 1,3,4	138970
FRED'S INC.	COM	356108100	517	18620	SH	DEFINED 1,3,4	18620
FREEPORT MCMORAN, INC.	COM	35671D857	28365	1663875	SH	DEFINED 1,3,4	1663875
FREMONT GENERAL CORP.	COM	357288109	380	54598	SH	DEFINED 1,3,4	54598
FRONTIER AIRLINES, INC.	COM	359065109	107	21520	SH	DEFINED 1,3,4	21520
FRONTIER OIL CORP.	COM	35914P105	327	18970	SH	DEFINED 1,3,4	18970
FULLER (H.B.) CO.	COM	359694106	476	20592	SH	DEFINED 1,3,4	20592
FURNITURE BRANDS INTL, INC.	COM	360921100	3925	200321	SH	DEFINED 1,3,4	200321
FURR'S RESTAURANT GROUP, INC.	COM	361115603	0	0	SH	DEFINED 3,4	0
G & K SERVICES, INC.	COM	361268105	363	15043	SH	DEFINED 1,3,4	15043
GATX CORP.	COM	361448103	161	11347	SH	DEFINED 1,3,4	11347
GBC BANCORP	COM	361475106	200	8372	SH	DEFINED 1,3,4	8372
GABLES RESIDENTIAL TRUST	COM	362418105	472	17658	SH	DEFINED 1,3,4	17658
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	9541	388686	SH	DEFINED 1,3,4	388686
GAMESTOP CORP.	COM	36466R101	19091	1590620	SH	DEFINED 1,3,4	1590620
GANNETT CO., INC.	COM	364730101	28452	404023	SH	DEFINED 1,3,4	404023
GAP, INC., THE	COM	364760108	7477	516206	SH	DEFINED 1,3,4	516206
GARDNER DENVER, INC.	COM	365558105	208	11543	SH	DEFINED 1,3,4	11543
GARTS SPORTS CO	COM	366630101	577	30210	SH	DEFINED 1,3,4	30210
GARTNER, INC.	COM	366651107	5861	843220	SH	DEFINED 1,3,4	843220
GARTNER INC - CL B	COM	366651206	144	18986	SH	DEFINED 1,3,4	18986
GATEWAY, INC.	COM	367626108	403	174148	SH	DEFINED 1,3,4	174148
OAO GAZPROM	COM	368287108	1940	163093	SH	DEFINED 1,3,4	163093
GENCORP, INC.	COM	368682100	197	31412	SH	DEFINED 1,3,4	31412
GENE LOGIC, INC.	COM	368689105	1079	212579	SH	DEFINED 1,3,4	212579
GENERAL COMMUNICATIONS	COM	369385109	240	40451	SH	DEFINED 1,3,4	40451
GENERAL DYNAMICS CORP.	COM	369550108	5968	108390	SH	DEFINED 1,3,4	108390
GENERAL ELECTRIC CO.	COM	369604103	182911	7172792	SH	DEFINED 1,3,4	7172792
GENERAL GROWTH PROPERTIES	COM	370021107	10080	186800	SH	DEFINED 2,3,4	186800
GENERAL MILLS, INC.	COM	370334104	9060	199016	SH	DEFINED 1,3,4	199016
GENERAL MOTORS CORP.	COM	370442105	10694	318218	SH	DEFINED 1,3,4	318218
GENESCO INC.	COM	371532102	227	15742	SH	DEFINED 1,3,4	15742
GENESIS HEALTH VENTURES	COM	37183F107	2213	148970	SH	DEFINED 1,3,4	148970
GENTEX CORP.	COM	371901109	5601	220163	SH	DEFINED 1,3,4	220163
GENLYTE GROUP, INC.	COM	372302109	1282	38720	SH	DEFINED 1,3,4	38720
GENUINE PARTS CO.	COM	372460105	2873	94248	SH	DEFINED 1,3,4	94248
GENZYME CORP.	COM	372917104	4219	115723	SH	DEFINED 1,3,4	115723
GEORGIA GULF	COM	373200203	5744	285541	SH	DEFINED 1,3,4	285541
GEORGIA PACIFIC GROUP	COM	373298108	1886	135360	SH	DEFINED 1,3,4	135360
GERBER SCIENTIFIC, INC.	COM	373730100	106	16073	SH	DEFINED 1,3,4	16073
GETTY IMAGES, INC.	COM	374276103	481	17500	SH	DEFINED 1,3,4	17500
GETTY REALTY CORP.	COM	374297109	734	39040	SH	DEFINED 1,3,4	39040

GIBRALTAR STEEL CORP.	COM	37476F103	2662	142750	SH	DEFINED 1,3,4	142750
GILEAD SCIENCES, INC.	COM	375558103	3642	86697	SH	DEFINED 1,3,4	86697
GILLETTE CO., THE	COM	375766102	17648	570328	SH	DEFINED 1,3,4	570328
GLATFELTER	COM	377316104	106	10108	SH	DEFINED 1,3,4	10108
GLAXOSMITHKLINE PLC	COM	37733W105	205	5810	SH	DEFINED 1,3,4	5810
GLENBOROUGH REALTY TRUST INC	COM	37803P105	310	20107	SH	DEFINED 1,3,4	20107
GLIMCHER REALTY TRUST	COM	379302102	647	33720	SH	DEFINED 1,3,4	33720
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	6356	343440	SH	DEFINED 1,3,4	343440
GLOBAL PAYMENTS, INC.	COM	37940X102	818	26840	SH	DEFINED 1,3,4	26840
GLOBESPANVIRATA, INC.	COM	37957V106	902	200250	SH	DEFINED 1,3,4	200250
GOLD BANC CORPORATION, INC.	COM	379907108	5153	643940	SH	DEFINED 1,3,4	643940
GOLDEN WEST FINANCIAL CORP.	COM	381317106	8642	120167	SH	DEFINED 1,3,4	120167
GOLDMAN SACHS GROUP INC.	COM	38141G104	17455	256378	SH	DEFINED 1,3,4	256378
GOODRICH CORP.	COM	382388106	886	63305	SH	DEFINED 1,3,4	63305
GOODYEAR TIRE & RUBBER CO.	COM	382550101	478	94779	SH	DEFINED 1,3,4	94779
GOODYS FAMILY CLOTHING, INC.	COM	382588101	94	23622	SH	DEFINED 1,3,4	23622
GRACO, INC.	COM	384109104	9365	333300	SH	DEFINED 1,3,4	333300
GRAINGER (W.W.), INC.	COM	384802104	2111	49187	SH	DEFINED 1,3,4	49187
GRANITE CONSTRUCTION, INC.	COM	387328107	151	9564	SH	DEFINED 1,3,4	9564
GRANT PRIDECO, INC.	COM	38821G101	337	28036	SH	DEFINED 1,3,4	28036
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	120	27947	SH	DEFINED 1,3,4	27947
GREAT LAKES CHEMICAL	COM	390568103	592	26966	SH	DEFINED 1,3,4	26966
GREAT PLAINS ENERGY, INC.	COM	391164100	383	16032	SH	DEFINED 1,3,4	16032
GREATER BAY BANCORP	COM	391648102	8405	588301	SH	DEFINED 1,3,4	588301
GREEN MOUNTAIN POWER CORP.	COM	393154109	72	3570	SH	DEFINED 1,3,4	3570
GREENPOINT FINANCIAL	COM	395384100	5425	121115	SH	DEFINED 1,3,4	121115
GRIFFON CORP.	COM	398433102	6444	499108	SH	DEFINED 1,3,4	499108
GROUP 1 AUTOMOTIVE INC.	COM	398905109	347	16317	SH	DEFINED 1,3,4	16317
GTECH HOLDINGS CORP.	COM	400518106	34458	1055148	SH	DEFINED 1,3,4	1055148
GRUPO FINANCIERO BBVA	COM	40051M204	103	6800	SH	DEFINED 1,3,4	6800
GUIDANT CORP.	COM	401698105	19395	535792	SH	DEFINED 1,3,4	535792
GYMBOREE CORP.	COM	403777105	1446	95968	SH	DEFINED 1,3,4	95968
BAJAJ AUTO	COM	4039077	233	22814	SH	DEFINED 1,3,4	22814
HCA, INC.	COM	404119109	12449	300979	SH	DEFINED 1,3,4	300979
HCC INSURANCE HOLDINGS, INC.	COM	404132102	367	14437	SH	DEFINED 1,3,4	14437
HSBC HOLDINGS PLC	COM	404280406	242	4715	SH	DEFINED 1,3,4	4715
HAEMONETICS CORP/MASS	COM	405024100	384	17586	SH	DEFINED 1,3,4	17586
HAGGAR CORP.	COM	405173105	44	4656	SH	DEFINED 1,3,4	4656
HAIN CELESTIAL GROUP, INC.	COM	405217100	372	24713	SH	DEFINED 1,3,4	24713
HALLIBURTON CO.	COM	406216101	4881	235477	SH	DEFINED 1,3,4	235477
HANCOCK FABRICS, INC.	COM	409900107	192	13741	SH	DEFINED 1,3,4	13741
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	23058	830087	SH	DEFINED 1,3,4	830087
HANGER ORTHOPEDIC GRP.	COM	41043F208	5159	451640	SH	DEFINED 1,3,4	451640
HANOVER COMPRESSOR CO.	COM	410768105	99	15414	SH	DEFINED 1,3,4	15414
HARLAND (JOHN H.) CO.	COM	412693103	6202	255020	SH	DEFINED 1,3,4	255020
HARLEY-DAVIDSON INC.	COM	412822108	29430	740962	SH	DEFINED 1,3,4	740962
HARMAN INTERNATIONAL	COM	413086109	1372	23398	SH	DEFINED 1,3,4	23398
HARMONIC, INC.	COM	413160102	142	43583	SH	DEFINED 1,3,4	43583
HARRAH'S ENTERTAINMENT	COM	413619107	3704	103810	SH	DEFINED 1,3,4	103810
HARRIS CORP.	COM	413875105	427	15375	SH	DEFINED 1,3,4	15375
HARSCO CORP.	COM	415864107	3545	116328	SH	DEFINED 1,3,4	116328
HARTE HANKS INC.	COM	416196103	403	21092	SH	DEFINED 1,3,4	21092
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	5343	151606	SH	DEFINED 1,3,4	151606
HASBRO, INC.	COM	418056107	1292	93159	SH	DEFINED 1,3,4	93159
HAVERTY FURNITURE	COM	419596101	168	15770	SH	DEFINED 1,3,4	15770
HAWAIIAN ELECTRIC INDS	COM	419870100	346	8483	SH	DEFINED 1,3,4	8483
HEALTHSOUTH CORP.	COM	421924101	0	720	SH	DEFINED 1,3,4	720
HEALTH MANAGEMNT ASSOC.	COM	421933102	19598	1031339	SH	DEFINED 1,3,4	1031339
HEALTHCARE REALTY TRUST, INC.	COM	421946104	566	23250	SH	DEFINED 1,3,4	23250
HEALTH CARE REIT INC.	COM	42217K106	3665	139901	SH	DEFINED 1,3,4	139901
HEALTH NET, INC	COM	42222G108	2255	84280	SH	DEFINED 1,3,4	84280
HEARTLAND EXPRESS, INC.	COM	422347104	8821	459810	SH	DEFINED 1,3,4	459810
HECLA MINING CO.	COM	422704106	2525	767990	SH	DEFINED 1,3,4	767990
HEIDRICK & STRUGGLES INTL.	COM	422819102	149	13172	SH	DEFINED 1,3,4	13172
HEINZ (H.J.) CO.	COM	423074103	5533	189568.5	SH	DEFINED 1,3,4	189569
HELIX TECHNOLOGY CORP.	COM	423319102	3864	448760	SH	DEFINED 1,3,4	448760
HELMERICH & PAYNE, INC.	COM	423452101	298	11591	SH	DEFINED 1,3,4	11591
HENRY (JACK) & ASSOCIATES	COM	426281101	213	20319	SH	DEFINED 1,3,4	20319
HERCULES, INC.	COM	427056106	22065	2538062	SH	DEFINED 1,3,4	2538062
HERLEY INDUSTRIES, INC.	COM	427398102	632	36740	SH	DEFINED 1,3,4	36740
HERSHEY FOODS CORP.	COM	427866108	5367	85663	SH	DEFINED 1,3,4	85663
HEWLETT-PACKARD CO.	COM	428236103	46826	3011256	SH	DEFINED 1,3,4	3011256
HIBERNIA CORP. - CL A	COM	428656102	17268	1017913	SH	DEFINED 1,3,4	1017913
HILB ROGAL & HAMILTON CO.	COM	431294107	8700	278611	SH	DEFINED 1,3,4	278611
HILLENBRAND INDUSTRIES	COM	431573104	20301	398268	SH	DEFINED 1,3,4	398268
HILTON HOTELS CORP.	COM	432848109	2361	203623	SH	DEFINED 1,3,4	203623
HINES HORTICULTURE, INC.	COM	433245107	939	423422	SH	DEFINED 1,3,4	423422
HISPANIC BROADCASTING - CL A	COM	43357B104	523	25214	SH	DEFINED 1,3,4	25214
HOLLY CORP	COM	435758305	3211	112142	SH	DEFINED 1,3,4	112142
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	3326	207280	SH	DEFINED 1,3,4	207280
HOLOGIC INC.	COM	436440101	122	14238	SH	DEFINED 1,3,4	14238
HOME DEPOT, INC.	COM	437076102	31079	1275774	SH	DEFINED 1,3,4	1275774
HOME PROPERTIES OF NY INC	COM	437306103	910	27410	SH	DEFINED 1,3,4	27410
HOME PROPERTIES OF NY INC	COM	437306103	3680	110800	SH	DEFINED 2,3,4	110800
HON HAI PRECISION	COM	438090102	69	10486	SH	DEFINED 1,3,4	10486
HON INDUSTRIES, INC.	COM	438092108	386	13655	SH	DEFINED 1,3,4	13655
HONDA MOTOR CO LTD	COM	438128308	211	12768	SH	DEFINED 1,3,4	12768
HONEYWELL INTERNATIONAL, INC.	COM	438516106	9865	461819	SH	DEFINED 1,3,4	461819
HOOPER HOLMES, INC.	COM	439104100	233	46703	SH	DEFINED 1,3,4	46703
HORACE MANN EDUCATORS	COM	440327104	123	9466	SH	DEFINED 1,3,4	9466
HORMEL FOODS CORP.	COM	440452100	677	32076	SH	DEFINED 1,3,4	32076
HOSPITALITY PROPERTIES TR	COM	44106M102	446	14492	SH	DEFINED 1,3,4	14492
HOST MARRIOTT CORP.	COM	44107P104	858	124000	SH	DEFINED 2,3,4	124000
HOT TOPIC, INC.	COM	441339108	1648	70703	SH	DEFINED 1,3,4	70703

HOUSTON EXPLORATION CO.	COM	442120101	5324	197290	SH	DEFINED 1,3,4	197290
HUBBELL, INC. - CL B	COM	443510201	432	13700	SH	DEFINED 1,3,4	13700
ITC LTD	COM	4438094	374	27978	SH	DEFINED 1,3,4	27978
HUDSON UNITED BANCORP	COM	444165104	9271	301148	SH	DEFINED 1,3,4	301148
HUFFY CORP.	COM	444356109	50	10645	SH	DEFINED 1,3,4	10645
HUGHES SUPPLY, INC.	COM	444482103	4025	172765	SH	DEFINED 1,3,4	172765
HUMANA, INC.	COM	444859102	1177	122517	SH	DEFINED 1,3,4	122517
HUMAN GENOME SCIENCES INC	COM	444903108	1043	121730	SH	DEFINED 1,3,4	121730
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	1800	67030	SH	DEFINED 1,3,4	67030
HUNTINGTON BANCSHARES, INC.	COM	446150104	2362	127222	SH	DEFINED 1,3,4	127222
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	3995	161573	SH	DEFINED 1,3,4	161573
HYDRIL CO.	COM	448774109	409	16333	SH	DEFINED 1,3,4	16333
ICN PHARMACEUTICALS, INC.	COM	448924100	4405	494810	SH	DEFINED 1,3,4	494810
HYPERION SOLUTIONS CORP.	COM	44914M104	2904	119867	SH	DEFINED 1,3,4	119867
ICU MEDICAL, INC.	COM	44930G107	279	10264	SH	DEFINED 1,3,4	10264
IDEC PHARMACEUTICALS CORP.	COM	449370105	2266	65852	SH	DEFINED 1,3,4	65852
IHOP CORP.	COM	449623107	345	15241	SH	DEFINED 1,3,4	15241
IMC GLOBAL, INC.	COM	449669100	255	26640	SH	DEFINED 1,3,4	26640
IMCO RECYCLING, INC.	COM	449681105	69	10990	SH	DEFINED 1,3,4	10990
IMS HEALTH, INC.	COM	449934108	22811	1461500	SH	DEFINED 1,3,4	1461500
ITC	COM	450318100	1258	93800	SH	DEFINED 1,3,4	93800
ISTAR FINANCIAL, INC.	COM	45031U101	8162	279840	SH	DEFINED 1,3,4	279840
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	916	32709	SH	DEFINED 1,3,4	32709
ITT INDUSTRIES, INC.	COM	450911102	7848	146982	SH	DEFINED 1,3,4	146982
ICICI BANK LTD	COM	45104G104	1492	236650	SH	DEFINED 1,3,4	236650
IDACORP, INC.	COM	451107106	202	8770	SH	DEFINED 1,3,4	8770
IDEX CORP.	COM	45167R104	683	23585	SH	DEFINED 1,3,4	23585
IDEXX LABS, INC.	COM	45168D104	8351	238809	SH	DEFINED 1,3,4	238809
IKON OFFICE SOLUTIONS, INC.	COM	451713101	6979	983090	SH	DEFINED 1,3,4	983090
IDENTIX, INC.	COM	451906101	568	126660	SH	DEFINED 1,3,4	126660
ILEX ONCOLOGY, INC.	COM	451923106	1987	214290	SH	DEFINED 1,3,4	214290
ILLINOIS TOOL WORKS, INC.	COM	452308109	21408	368121	SH	DEFINED 1,3,4	368121
IMATION CORP.	COM	45245A107	4949	133016	SH	DEFINED 1,3,4	133016
IMAGISTICS INTL INC	COM	45247T104	3822	205499	SH	DEFINED 1,3,4	205499
IMMUCOR, INC.	COM	452526106	2365	108015	SH	DEFINED 1,3,4	108015
IMPATH, INC.	COM	45255G101	159	11848	SH	DEFINED 1,3,4	11848
IMPERIAL TOBACCO GROUP-ADR	COM	453142101	112	3500	SH	DEFINED 1,3,4	3500
INAMED CORP	COM	453235103	8205	229421	SH	DEFINED 1,3,4	229421
INCO, LTD.	COM	453258402	500	26869	SH	DEFINED 1,3,4	26869
INDEPENDANCE COMMUNITY BANK	COM	453414104	6474	244709	SH	DEFINED 1,3,4	244709
INDEPENDENT BANK CORP - MASS.	COM	453836108	2324	116210	SH	DEFINED 1,3,4	116210
INDYMAC BANCORP, INC.	COM	456607100	7414	380913	SH	DEFINED 1,3,4	380913
INET TECHNOLOGIES, INC.	COM	45662V105	2556	433527	SH	DEFINED 1,3,4	433527
INFOCUS CORPORATION.	COM	45665B106	42	9112	SH	DEFINED 1,3,4	9112
INFINITY PROPERTY & CASUALTY	COM	45665Q103	778	42500	SH	DEFINED 1,3,4	42500
INFORMATION HOLDINGS, INC.	COM	456727106	257	15830	SH	DEFINED 1,3,4	15830
INFOSYS TECHNOLOGIES LTD	COM	456788108	2562	41800	SH	DEFINED 1,3,4	41800
ING GROEP NV	COM	456837103	63	5300	SH	DEFINED 1,3,4	5300
INGRAM MICRO, INC.	COM	457153104	6337	574270	SH	DEFINED 1,3,4	574270
INPUT/OUTPUT, INC.	COM	457652105	133	37092	SH	DEFINED 1,3,4	37092
INSIGHT ENTERPRISES, INC.	COM	45765U103	235	33429	SH	DEFINED 1,3,4	33429
INSITUFORM TECNOL, INC. - CI A	COM	457667103	261	19237	SH	DEFINED 1,3,4	19237
INSURANCE AUTO AUCTIONS, INC.	COM	457875102	98	8885	SH	DEFINED 1,3,4	8885
INTEGRA LIFESCIENCES HOLDING	COM	457985208	453	19638	SH	DEFINED 1,3,4	19638
INTEGRATED DEVICE TECH, INC.	COM	458118106	190	24003	SH	DEFINED 1,3,4	24003
INTEL CORP.	COM	458140100	70314	4318671	SH	DEFINED 1,3,4	4318671
INTER-TEL, INC.- SER A	COM	458372109	4556	303330	SH	DEFINED 1,3,4	303330
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1392	467225	SH	DEFINED 1,3,4	467225
INTERFACE, INC.- CI A	COM	458665106	123	37148	SH	DEFINED 1,3,4	37148
INTERMAGNETICS GENERAL CORP.	COM	458771102	2698	151476	SH	DEFINED 1,3,4	151476
INTERMET CORP.	COM	45881K104	65	18576	SH	DEFINED 1,3,4	18576
INTERNATIONAL BUSINESS MACHINE	COM	459200101	85450	1089459	SH	DEFINED 1,3,4	1089459
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	14592	469327	SH	DEFINED 1,3,4	469327
INTL GAME TECHNOLOGY	COM	459902102	42841	523139	SH	DEFINED 1,3,4	523139
INTL MULTIFOODS CORP.	COM	460043102	268	13907	SH	DEFINED 1,3,4	13907
INTERNATIONAL PAPER CO.	COM	460146103	8872	262287	SH	DEFINED 1,3,4	262287
INTL RECTIFIER CORP.	COM	460254105	4461	226801	SH	DEFINED 1,3,4	226801
INT'L SPEEDWAY CORP.	COM	460335201	489	12324	SH	DEFINED 1,3,4	12324
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	113	11469	SH	DEFINED 1,3,4	11469
INTERPUBLIC GROUP OF COS., INC	COM	460690100	1938	208165	SH	DEFINED 1,3,4	208165
INTERSIL CORP.	COM	46069S109	1420	91248	SH	DEFINED 1,3,4	91248
INTERSTATE BAKERIES CP.	COM	46072H108	110	10370	SH	DEFINED 1,3,4	10370
INTUIT INC.	COM	461202103	26752	719178	SH	DEFINED 1,3,4	719178
INVACARE CORP.	COM	461203101	684	21677	SH	DEFINED 1,3,4	21677
INTUITIVE SURGICAL INC.	COM	46120E107	699	108087	SH	DEFINED 1,3,4	108087
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	157	11104	SH	DEFINED 1,3,4	11104
INVISION TECHNOLOGIES, INC.	COM	461851107	276	12282	SH	DEFINED 1,3,4	12282
INVITROGEN CORP.	COM	46185R100	618	20190	SH	DEFINED 1,3,4	20190
INVESTORS FINANCIAL SCVCS CP	COM	461915100	366	15030	SH	DEFINED 1,3,4	15030
IOMEGA CORP.	COM	462030305	3879	349478	SH	DEFINED 1,3,4	349478
IONICS, INC.	COM	462218108	210	12735	SH	DEFINED 1,3,4	12735
BANK OF IRELAND	COM	46267Q103	156	3650	SH	DEFINED 1,3,4	3650
IRWN FINANCIAL CORP.	COM	464119106	393	20143	SH	DEFINED 1,3,4	20143
ISHARES MSCI EMU INDEX TRUST	COM	464286608	892	23100	SH	DEFINED 1,3,4	23100
ISHARES MSCI PACIFIC JAPAN IND	COM	464286665	134	2600	SH	DEFINED 1,3,4	2600
ISHARES MSCI TAIWAN INDEX FD.	COM	464286731	662	84935	SH	DEFINED 1,3,4	84935
ISHARES MSCI NETHERLANDS INDEX	COM	464286814	27	2500	SH	DEFINED 1,3,4	2500
ISHARES MSCI JAPAN INDEX FUND	COM	464286848	384	59500	SH	DEFINED 1,3,4	59500
ISHARES S&P 500 INDEX FUND	COM	464287200	3251	38320	SH	DEFINED 1,3,4	38320
ISHARES MSCI EAFE INDEX FUND	COM	464287465	4618	51000	SH	DEFINED 1,3,4	51000
ISHARES RUSSELL MILDCAP GROWTH	COM	464287481	117	2250	SH	DEFINED 1,3,4	2250
ISHARES TRUST - S&P MIDCAP 400	COM	464287507	15557	188140	SH	DEFINED 1,3,4	188140
ISHARES TRUST - RUSSELL 2000	COM	464287655	21928	303070	SH	DEFINED 1,3,4	303070
ISHARES DJ US REAL ESTATE	COM	464287739	1145	14930	SH	DEFINED 2,3,4	14930

ISHARES TRUST-S&P SM-CAP 600	COM	464287804	24081	263240	SH	DEFINED 1,3,4	263240
ISHARES TRUST - S&P EUR 350	COM	464287861	279	6495	SH	DEFINED 1,3,4	6495
ISLE OF CAPRI CASINOS	COM	464592104	875	74910	SH	DEFINED 1,3,4	74910
ITO-YOKADO CO. LTD.	COM	465714301	73	2730	SH	DEFINED 1,3,4	2730
ITRON, INC.	COM	465741106	246	14636	SH	DEFINED 1,3,4	14636
IVAX CORP.	COM	465823102	554	45096	SH	DEFINED 1,3,4	45096
J & J SNACK FOODS CORP.	COM	466032109	197	6463	SH	DEFINED 1,3,4	6463
JDS UNIPHASE CORP.	COM	46612J101	2174	763552	SH	DEFINED 1,3,4	763552
JDA SOFTWARE GROUP, INC.	COM	46612K108	2084	205818	SH	DEFINED 1,3,4	205818
JILL GROUP, INC.	COM	466189107	164	14145	SH	DEFINED 1,3,4	14145
JLG INDUSTRIES INC.	COM	466210101	143	31196	SH	DEFINED 1,3,4	31196
JP MORGAN CHASE & CO.	COM	46625H100	30030	1266165	SH	DEFINED 1,3,4	1266165
J2 GLOBAL COMMUNICATIONS, INC.	COM	46626E205	1589	55710	SH	DEFINED 1,3,4	55710
JABIL CIRCUIT INC.	COM	466313103	1874	106873	SH	DEFINED 1,3,4	106873
JACK IN THE BOX, INC.	COM	466367109	477	26505	SH	DEFINED 1,3,4	26505
JACOBS ENGINEERING GROUP	COM	469814107	531	12708	SH	DEFINED 1,3,4	12708
JAKKS PACIFIC INC.	COM	47012E106	182	17687	SH	DEFINED 1,3,4	17687
JANUS CAPITAL GROUP, INC.	COM	47102X105	1370	120409	SH	DEFINED 1,3,4	120409
JARDEN CORP.	COM	471109108	3738	143760	SH	DEFINED 1,3,4	143760
JEFFERIES GROUP, INC.	COM	472319102	1614	44944	SH	DEFINED 1,3,4	44944
JEFFERSON-PILOT CORP.	COM	475070108	2990	77647	SH	DEFINED 1,3,4	77647
SAMSUNG ELECTRONICS CO., LTD	COM	4773096	136	2515	SH	DEFINED 1,3,4	2515
JO-ANN STORES, INC. CLASS A	COM	47758P109	5132	256454	SH	DEFINED 1,3,4	256454
JOHNSON & JOHNSON	COM	478160104	168857	2917892	SH	DEFINED 1,3,4	2917892
JOHNSON CONTROLS, INC.	COM	478366107	3483	48093	SH	DEFINED 1,3,4	48093
JONES APPAREL GROUP INC	COM	480074103	6949	253197	SH	DEFINED 1,3,4	253197
KLA-TENCOR CORP.	COM	482480100	5092	141579	SH	DEFINED 1,3,4	141579
K-SWISS, INC. CLASS A	COM	482686102	330	12929	SH	DEFINED 1,3,4	12929
KT&G CORP.	COM	48268G100	1928	274573	SH	DEFINED 1,3,4	274573
KT CORPORATION	COM	48268K101	15060	877181	SH	DEFINED 1,3,4	877181
K2, INC.	COM	482732104	152	19542	SH	DEFINED 1,3,4	19542
KAMAN CORP. CLASS A	COM	483548103	157	16279	SH	DEFINED 1,3,4	16279
KANSAS CITY SOUTHERN	COM	485170302	495	44229	SH	DEFINED 1,3,4	44229
KAYDON CORP.	COM	486587108	2741	145671	SH	DEFINED 1,3,4	145671
KEANE, INC.	COM	486665102	134	16518	SH	DEFINED 1,3,4	16518
KB HOME	COM	48666K109	2009	44246	SH	DEFINED 1,3,4	44246
KEITHLEY INSTRUMENTS, INC.	COM	487584104	123	11225	SH	DEFINED 1,3,4	11225
KELLOGG CO.	COM	487836108	7597	247984	SH	DEFINED 1,3,4	247984
KELLWOOD CO.	COM	488044108	538	18549	SH	DEFINED 1,3,4	18549
KELLY SERVICES, INC. -CI A	COM	488152208	175	8231	SH	DEFINED 1,3,4	8231
KEMET CORP.	COM	488360108	157	19978	SH	DEFINED 1,3,4	19978
KENNAMETAL, INC.	COM	489170100	231	8157	SH	DEFINED 1,3,4	8157
KERR-MCGEE CORP.	COM	492386107	2193	54154	SH	DEFINED 1,3,4	54154
KEYCORP	COM	493267108	5169	229252	SH	DEFINED 1,3,4	229252
KEYSPAN CORP.	COM	49337W100	2723	84501	SH	DEFINED 1,3,4	84501
KEYSTONE PROPERTY TRUST	COM	493596100	873	50670	SH	DEFINED 1,3,4	50670
KILROY REALTY CORP.	COM	49427F108	441	19929	SH	DEFINED 1,3,4	19929
SAMSUNG ELECTRONICS	COM	4942818	236	2096	SH	DEFINED 1,3,4	2096
KIMBERLY-CLARK CORP.	COM	494368103	12760	280597	SH	DEFINED 1,3,4	280597
KIMCO REALTY CORP.	COM	49446R109	24504	697650	SH	DEFINED 1,3,4	697650
KIMCO REALTY CORP.	COM	49446R109	7639	217500	SH	DEFINED 2,3,4	217500
KINDER MORGAN, INC.	COM	49455P101	3369	74870	SH	DEFINED 1,3,4	74870
KING PHARMACEUTICALS, INC.	COM	495582108	1792	150452	SH	DEFINED 1,3,4	150452
KIRBY CORP.	COM	497266106	2354	95629	SH	DEFINED 1,3,4	95629
KNIGHT-RIDDER, INC.	COM	499040103	9569	163643	SH	DEFINED 1,3,4	163643
KNIGHT TRANSPORTATION, INC.	COM	499064103	530	26920	SH	DEFINED 1,3,4	26920
KOHL'S CORP.	COM	500255104	30976	547383	SH	DEFINED 1,3,4	547383
KONINKLIJKE PHILIPS ELEC.	COM	500472303	210	13597	SH	DEFINED 1,3,4	13597
KOOKMIN BANK	COM	50049M109	250	10975	SH	DEFINED 1,3,4	10975
KOPIN CORP	COM	500600101	253	50344	SH	DEFINED 1,3,4	50344
KOREA ELECTRIC POWER	COM	500631106	3404	426400	SH	DEFINED 1,3,4	426400
KORN/FERRY INTERNATIONAL	COM	500643200	56	8764	SH	DEFINED 1,3,4	8764
KRISPY KREME DOUGHNUTS, INC.	COM	501014104	2415	71324	SH	DEFINED 1,3,4	71324
KROGER CO., THE	COM	501044101	5419	411957	SH	DEFINED 1,3,4	411957
KROLL, INC.	COM	501049100	2971	138845	SH	DEFINED 1,3,4	138845
KRONOS INC.	COM	501052104	2575	73547	SH	DEFINED 1,3,4	73547
KULICKE & SOFFA	COM	501242101	169	35984	SH	DEFINED 1,3,4	35984
KYOCERA CORP	COM	501556203	130	2630	SH	DEFINED 1,3,4	2630
LSI LOGIC CORP.	COM	502161102	5726	1268711	SH	DEFINED 1,3,4	1268711
LTX CORP.	COM	502392103	57	11437	SH	DEFINED 1,3,4	11437
L-3 COMMUNICATIONS HOLDINGS IN	COM	502424104	5418	134830	SH	DEFINED 1,3,4	134830
LA-Z-BOY, INC.	COM	505336107	1595	92074	SH	DEFINED 1,3,4	92074
LABOR READY, INC.	COM	505401208	1176	207053	SH	DEFINED 1,3,4	207053
LABRANCHE & CO., INC.	COM	505447102	253	13787	SH	DEFINED 1,3,4	13787
LACLEDE GROUP INC.	COM	505597104	325	13786	SH	DEFINED 1,3,4	13786
LAM RESEARCH CORP.	COM	512807108	334	29189	SH	DEFINED 1,3,4	29189
STATE BK OF INDIA	COM	5131091	768	53976	SH	DEFINED 1,3,4	53976
LANCASTER COLONY CORP.	COM	513847103	321	8381	SH	DEFINED 1,3,4	8381
LANCE, INC.	COM	514606102	167	21114	SH	DEFINED 1,3,4	21114
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	524	13216	SH	DEFINED 1,3,4	13216
LANDRYS RESTAURANTS	COM	51508L103	3619	215568	SH	DEFINED 1,3,4	215568
LANDSTAR SYSTEM, INC.	COM	515098101	659	11476	SH	DEFINED 1,3,4	11476
LASALLE HOTEL PROPERTIES	COM	517942108	310	25800	SH	DEFINED 2,3,4	25800
LATTICE SEMICONDUCTOR CORP.	COM	518415104	196	26025	SH	DEFINED 1,3,4	26025
LAWSON PRODUCTS	COM	520776105	179	6895	SH	DEFINED 1,3,4	6895
LEAR CORP.	COM	521865105	9919	280512	SH	DEFINED 1,3,4	280512
LEAPFROG ENTERPRISES, INC.	COM	52186N106	1253	52570	SH	DEFINED 1,3,4	52570
LEE ENTERPRISES	COM	523768109	326	10291	SH	DEFINED 1,3,4	10291
LEGATO SYSTEMS INC.	COM	524651106	138	26918	SH	DEFINED 1,3,4	26918
LEGGETT & PLATT, INC.	COM	524660107	1914	104708	SH	DEFINED 1,3,4	104708
LEGG MASON, INC.	COM	524901105	2675	54810	SH	DEFINED 1,3,4	54810
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	7574	131100	SH	DEFINED 1,3,4	131100
LENNAR CORP.	COM	526057104	16113	301002	SH	DEFINED 1,3,4	301002
LENNOX INTERNATIONAL, INC.	COM	526107107	9395	652425	SH	DEFINED 1,3,4	652425

LEUCADIA NATIONAL CORP	COM	527288104	6724	188201	SH	DEFINED 1,3,4	188201
LEVEL 3 COMMUNICATIONS	COM	52729N100	1315	254330	SH	DEFINED 1,3,4	254330
LEXINGTON CORPORATE PPTYS TR	COM	529043101	2640	154800	SH	DEFINED 2,3,4	154800
LEXMARK INTERNATIONAL, INC., C	COM	529771107	16569	247500	SH	DEFINED 1,3,4	247500
LIBBEY, INC.	COM	529898108	241	9665	SH	DEFINED 1,3,4	9665
LIBERTY MEDIA GROUP	COM	530718105	15243	1566700	SH	DEFINED 1,3,4	1566700
LIBERTY PROPERTY TRUST	COM	531172104	554	17692	SH	DEFINED 1,3,4	17692
LIBERTY PROPERTY TRUST	COM	531172104	1961	62600	SH	DEFINED 2,3,4	62600
LIFEPOINT HOSPITALS, INC.	COM	53219L109	5255	209174	SH	DEFINED 1,3,4	209174
LILLY (ELI) & CO.	COM	532457108	35243	616633	SH	DEFINED 1,3,4	616633
LIMITED BRANDS, INC.	COM	532716107	3638	282135	SH	DEFINED 1,3,4	282135
LINCARE HOLDINGS, INC.	COM	532791100	7541	245795	SH	DEFINED 1,3,4	245795
LINCOLN NATIONAL CORP.	COM	534187109	2685	95739	SH	DEFINED 1,3,4	95739
LINDSAY MANUFACTURING CO.	COM	535555106	185	8513	SH	DEFINED 1,3,4	8513
LINEAR TECHNOLOGIES CORP.	COM	535678106	37015	1198931	SH	DEFINED 1,3,4	1198931
LINENS N THINGS, INC.	COM	535679104	647	31979	SH	DEFINED 1,3,4	31979
LIZ CLAIBORNE, INC.	COM	539320101	8936	289229	SH	DEFINED 1,3,4	289229
LOCAL FINANCIAL CORP.	COM	539553107	4308	299040	SH	DEFINED 1,3,4	299040
LOCKHEED MARTIN CORP.	COM	539830109	18975	399057	SH	DEFINED 1,3,4	399057
LOEWS CORP.	COM	540424108	3996	100282	SH	DEFINED 1,3,4	100282
LONE STAR STEAKHOUSE SALOON	COM	542307103	4370	206241	SH	DEFINED 1,3,4	206241
LONE STAR TECHNOLOGIES, INC	COM	542312103	438	20674	SH	DEFINED 1,3,4	20674
LONGS DRUG STORES CORP.	COM	543162101	131	8909	SH	DEFINED 1,3,4	8909
LONGVIEW FIBRE CO.	COM	543213102	77	11834	SH	DEFINED 1,3,4	11834
LOUISIANA PACIFIC CORP.	COM	546347105	6114	771807	SH	DEFINED 1,3,4	771807
LOWE'S COMPANIES, INC.	COM	548661107	18141	444396	SH	DEFINED 1,3,4	444396
LUBRIZOL CORP.	COM	549271104	7447	248122	SH	DEFINED 1,3,4	248122
LUCENT TECHNOLOGIES, INC.	COM	549463107	3098	2110636	SH	DEFINED 1,3,4	2110636
LYDALL, INC.	COM	550819106	101	11622	SH	DEFINED 1,3,4	11622
LYONDELL CHEMICAL CO.	COM	552078107	517	37041	SH	DEFINED 1,3,4	37041
M & T BANK CORPORATION	COM	55261F104	20585	261996	SH	DEFINED 1,3,4	261996
MAF BANCORP INC.	COM	55261R108	5966	177379	SH	DEFINED 1,3,4	177379
MBIA, INC.	COM	55262C100	3029	78284	SH	DEFINED 1,3,4	78284
MBNA CORP.	COM	55262L100	10861	721861	SH	DEFINED 1,3,4	721861
MDC HOLDINGS, INC.	COM	552676108	733	19234	SH	DEFINED 1,3,4	19234
MDU RESOURCES GROUP, INC.	COM	552690109	462	16607	SH	DEFINED 1,3,4	16607
MFA MORTGAGE INVESTMENTS, INC.	COM	55272X102	2391	276220	SH	DEFINED 1,3,4	276220
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	2463	62683	SH	DEFINED 1,3,4	62683
MGI PHARMA, INC.	COM	552880106	228	18269	SH	DEFINED 1,3,4	18269
MGM MIRAGE, INC.	COM	552953101	5921	202390	SH	DEFINED 1,3,4	202390
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	2124	74072	SH	DEFINED 1,3,4	74072
MPS GROUP, INC.	COM	553409103	123	23767	SH	DEFINED 1,3,4	23767
MRO SOFTWARE, INC.	COM	55347W105	1251	182721	SH	DEFINED 1,3,4	182721
MTS SYSTEMS CORPORATION	COM	553777103	604	55810	SH	DEFINED 1,3,4	55810
MACDERMID, INC.	COM	554273102	474	23328	SH	DEFINED 1,3,4	23328
MACERICH CO.	COM	554382101	2246	70900	SH	DEFINED 2,3,4	70900
MACERICH CO.	COM	554382101	8313	262442	SH	DEFINED 1,3,4	262442
MACK-CALL REALTY CORP.	COM	554489104	9592	309714	SH	DEFINED 1,3,4	309714
MACROVISION CORP	COM	555904101	135	11207	SH	DEFINED 1,3,4	11207
MACROMEDIA, INC.	COM	556100105	6052	501034	SH	DEFINED 1,3,4	501034
STEVEN MADDEN LTD	COM	556269108	524	33420	SH	DEFINED 1,3,4	33420
BANCO CENTRAL DE URUGUAY	COM	557136300	0	7000000	SH	DEFINED 3,4	7000000
BANCO CENTRAL DE URUGUAY	COM	557137400	0	3000000	SH	DEFINED 3,4	3000000
MAGNETEK, INC.	COM	559424106	37	17070	SH	DEFINED 1,3,4	17070
MAIN STREET ATHLETIC CLUBS, IN	COM	559903109	0	5368	SH	DEFINED 3,4	5368
MAIN STREET ATHLETIC CLUBS, IN	COM	559903125	0	5368	SH	DEFINED 3,4	5368
MAIN STREET ATHLETIC CLUBS, IN	COM	559903141	0	5368	SH	DEFINED 3,4	5368
MANDALAY RESORT GROUP	COM	562567107	1950	70744	SH	DEFINED 1,3,4	70744
MANHATTAN ASSOCIATES, INC.	COM	562750109	366	20932	SH	DEFINED 1,3,4	20932
MANITOWOC CO.	COM	563571108	2079	123597	SH	DEFINED 1,3,4	123597
MANOR CARE, INC.	COM	564055101	993	51767	SH	DEFINED 1,3,4	51767
MANPOWER, INC. WI	COM	56418H100	536	17899	SH	DEFINED 1,3,4	17899
MANTECH INTERNATIONAL CORP.	COM	564563104	2134	144040	SH	DEFINED 1,3,4	144040
MANUFACTURED HOMES	COM	564682102	2720	91800	SH	DEFINED 2,3,4	91800
MAPINFO CORP	COM	565105103	38	10994	SH	DEFINED 1,3,4	10994
MARATHON OIL CORP.	COM	565849106	14796	617166	SH	DEFINED 1,3,4	617166
MARCUS CORP.	COM	566330106	290	21325	SH	DEFINED 1,3,4	21325
MARSH & MCLENNAN COS., INC.	COM	571748102	12363	290033	SH	DEFINED 1,3,4	290033
MARSHALL & IISLEY CORP.	COM	571834100	7989	312764	SH	DEFINED 1,3,4	312764
MARRIOTT INTERNATIONAL, INC.	COM	571903202	4013	126214	SH	DEFINED 1,3,4	126214
MARTIN MARIETTA MATERIALS	COM	573284106	310	11311	SH	DEFINED 1,3,4	11311
MASCO CORP.	COM	574599106	5547	298063	SH	DEFINED 1,3,4	298063
HON HAI PRECISION	COM	5758218	204	30687	SH	DEFINED 1,3,4	30687
MASSEY ENERGY CO,	COM	576206106	511	54652	SH	DEFINED 1,3,4	54652
MATERIAL SCIENCES CORP	COM	576674105	103	10181	SH	DEFINED 1,3,4	10181
MATTEL, INC.	COM	577081102	28357	1260259	SH	DEFINED 1,3,4	1260259
MAXTOR CORP	COM	577729205	10856	1928270	SH	DEFINED 1,3,4	1928270
MAXIM INTEGRATED PRODUCTS	COM	57772K101	36286	1004604	SH	DEFINED 1,3,4	1004604
MAY DEPARTMENT STORES CO.	COM	577778103	3096	155745	SH	DEFINED 1,3,4	155745
MAVERICK TUBE CORP	COM	577914104	563	30240	SH	DEFINED 1,3,4	30240
MAXIMUS, INC.	COM	577933104	325	15387	SH	DEFINED 1,3,4	15387
MAYTAG CORP.	COM	578592107	4616	242808	SH	DEFINED 1,3,4	242808
MCCORMICK & CO.	COM	579780206	27164	1125354	SH	DEFINED 1,3,4	1125354
MCDATA CORPORATION-A	COM	580031201	4101	477604	SH	DEFINED 1,3,4	477604
MCDATA CORP.	COM	580031201	0	88	SH	DEFINED 3,4	88
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	94	34260	SH	DEFINED 1,3,4	34260
MCDONALDS CORP.	COM	580135101	9905	685070	SH	DEFINED 1,3,4	685070
MCG CAPITAL CORP.	COM	58047P107	606	60880	SH	DEFINED 1,3,4	60880
MCGRAW-HILL, INC.	COM	580645109	5817	104582	SH	DEFINED 1,3,4	104582
MCKESSON CORP.	COM	58155Q103	11785	472991	SH	DEFINED 1,3,4	472991
MCLEOD USA, INC. - ESCROW SHAR	COM	582266995	0	5131325	SH	DEFINED 1,3,4	5131325
MEADE INSTRUMENTS CORP.	COM	583062104	37	14354	SH	DEFINED 1,3,4	14354
MEADWESTVACO CORP.	COM	583334107	2462	108017	SH	DEFINED 1,3,4	108017
MEDIA GENERAL - CLASS A	COM	584404107	1064	21616	SH	DEFINED 1,3,4	21616

MEDICIS PHARMACEUTICAL-CL A	COM	584690309	3634	65295	SH	DEFINED 1,3,4	65295
MEDINMUNE, INC.	COM	584699102	4458	135706	SH	DEFINED 1,3,4	135706
MEDTRONIC, INC.	COM	585055106	73001	1618051	SH	DEFINED 1,3,4	1618051
MELLON FINANCIAL CORP.	COM	58551A108	4956	233064	SH	DEFINED 1,3,4	233064
MEMBERWORKS, INC.	COM	586002107	191	9219	SH	DEFINED 1,3,4	9219
MENS WEARHOUSE, INC., (THE)	COM	587118100	431	28814	SH	DEFINED 1,3,4	28814
MENTOR CORP.	COM	587188103	2865	167321	SH	DEFINED 1,3,4	167321
MENTOR GRAPHICS CORP.	COM	587200106	134	15428	SH	DEFINED 1,3,4	15428
MERCANTILE BANKSHARES CORP.	COM	587405101	542	15951	SH	DEFINED 1,3,4	15951
MERCK & CO., INC.	COM	589331107	76784	1401819	SH	DEFINED 1,3,4	1401819
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	420	15392	SH	DEFINED 1,3,4	15392
MERCURY INTERACTIVE CORP.	COM	589405109	2395	80677	SH	DEFINED 1,3,4	80677
MEREDITH CORP.	COM	589433101	1487	38991	SH	DEFINED 1,3,4	38991
MERRILL LYNCH & CO., INC.	COM	590188108	16511	466440	SH	DEFINED 1,3,4	466440
MESA AIR GROUP, INC.	COM	590479101	3842	772919	SH	DEFINED 1,3,4	772919
METHODE ELECTRONICS - CL A	COM	591520200	4974	613727	SH	DEFINED 1,3,4	613727
METLIFE, INC.	COM	59156R108	24980	946988	SH	DEFINED 1,3,4	946988
METRO ONE COMMUNICATIONS	COM	59163F105	93	17904	SH	DEFINED 1,3,4	17904
MICHAELS STORES, INC.	COM	594087108	13924	556629	SH	DEFINED 1,3,4	556629
MICREL, INC.	COM	594793101	197	21241	SH	DEFINED 1,3,4	21241
MICROS SYSTEMS, INC.	COM	594901100	3098	131750	SH	DEFINED 1,3,4	131750
MICROSOFT CORP.	COM	594918104	195674	8082033	SH	DEFINED 1,3,4	8082033
MICROCHIP TECHNOLOGY, INC.	COM	595017104	938	47144	SH	DEFINED 1,3,4	47144
MICRON TECHNOLOGY	COM	595112103	2668	327825	SH	DEFINED 1,3,4	327825
MICROSEMI CORP	COM	595137100	228	20993	SH	DEFINED 1,3,4	20993
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	3323	81997	SH	DEFINED 1,3,4	81997
MIDAS, INC.	COM	595626102	76	10865	SH	DEFINED 1,3,4	10865
S & P 400 MIDCAP DEP REC	COM	595635103	56719	758090	SH	DEFINED 1,3,4	758090
MIDWAY GAMES, INC.	COM	598148104	112	33716	SH	DEFINED 1,3,4	33716
MILACRON, INC.	COM	598709103	100	24486	SH	DEFINED 1,3,4	24486
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	523	66687	SH	DEFINED 1,3,4	66687
MILLER (HERMAN), INC.	COM	600544100	272	17025	SH	DEFINED 1,3,4	17025
MILLIPORE CORP.	COM	601073109	845	26090	SH	DEFINED 1,3,4	26090
MILLS CORP.	COM	601148109	640	20500	SH	DEFINED 1,3,4	20500
MILLS CORP.	COM	601148109	5692	182400	SH	DEFINED 2,3,4	182400
MINERALS TECHNOLOGIES, INC.	COM	603158106	178	4668	SH	DEFINED 1,3,4	4668
MIRANT CORPORATION	COM	604675108	340	217712	SH	DEFINED 1,3,4	217712
LIGHTHOUSE COMMUNICATIONS, INC	COM	606600\$\$T	4	300000	SH	DEFINED 3,4	300000
MITSUBISHI CORP.	COM	606769305	231	18800	SH	DEFINED 1,3,4	18800
MOBILE MINI INC	COM	60740F105	164	10362	SH	DEFINED 1,3,4	10362
MODINE MANUFACTURING CO.	COM	607828100	114	7823	SH	DEFINED 1,3,4	7823
MOHAWK INDUSTRIES, INC.	COM	608190104	736	15387	SH	DEFINED 1,3,4	15387
MOLECULAR DEVICES CORP.	COM	60851C107	440	36300	SH	DEFINED 1,3,4	36300
MOLEX, INC.	COM	608554101	2220	103459	SH	DEFINED 1,3,4	103459
MONACO COACH CORP.	COM	60886R103	211	20947.5	SH	DEFINED 1,3,4	20948
MONSANTO	COM	61166W101	2318	141344.9	SH	DEFINED 1,3,4	141345
MONY GROUP INC.	COM	615337102	226	10868	SH	DEFINED 1,3,4	10868
MOODY'S CORP.	COM	615369105	12207	264062	SH	DEFINED 1,3,4	264062
MOOG INC	COM	615394202	3634	118810	SH	DEFINED 1,3,4	118810
MORGAN STANLEY	COM	617446448	32162	838440	SH	DEFINED 1,3,4	838440
DAIRY FARM INTL.	COM	6180274	332	305100	SH	DEFINED 1,3,4	305100
MOTHERS WORK, INC.	COM	619903107	4245	191760	SH	DEFINED 1,3,4	191760
MOTOROLA, INC.	COM	620076109	11891	1439439	SH	DEFINED 1,3,4	1439439
INTERWAVE COMMUNICATION	COM	6246HMS00	2	10004	SH	DEFINED 3,4	10004
MUELLER INDUSTRIES	COM	624756102	620	24854	SH	DEFINED 1,3,4	24854
MULTIMEDIA GAMES, INC.	COM	625453105	1340	69710	SH	DEFINED 1,3,4	69710
MURPHY OIL CORP.	COM	626717102	1375	31115	SH	DEFINED 1,3,4	31115
MYERS INDUSTRIES, INC.	COM	628464109	208	21810	SH	DEFINED 1,3,4	21810
MYLAN LABORATORIES, INC.	COM	628530107	2645	92075	SH	DEFINED 1,3,4	92075
NBTY, INC.	COM	628782104	913	48218	SH	DEFINED 1,3,4	48218
NCO GROUP INC.	COM	628858102	272	18798	SH	DEFINED 1,3,4	18798
NCR CORP.	COM	62886E108	963	52768	SH	DEFINED 1,3,4	52768
NPS PHARMACEUTICALS, INC.	COM	62936P103	3785	244760	SH	DEFINED 1,3,4	244760
NUI CORP.	COM	629431107	169	11660	SH	DEFINED 1,3,4	11660
NVR, INC.	COM	62944T105	3340	10137	SH	DEFINED 1,3,4	10137
NACCO INDUSTRIES, INC.	COM	629579103	701	15270	SH	DEFINED 1,3,4	15270
NASH FINCH CO.	COM	631158102	69	8651	SH	DEFINED 1,3,4	8651
NATIONAL CITY CORP.	COM	635405103	9624	345611	SH	DEFINED 1,3,4	345611
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	3773	159060	SH	DEFINED 1,3,4	159060
NATIONAL FUEL GAS CO.	COM	636180101	407	18673	SH	DEFINED 1,3,4	18673
NATIONAL INSTRUMENTS CORP.	COM	636518102	416	11841	SH	DEFINED 1,3,4	11841
NATIONAL-OILWELL, INC.	COM	637071101	7200	321507	SH	DEFINED 1,3,4	321507
NATIONAL PRESTO INDS., INC.	COM	637215104	131	4958	SH	DEFINED 1,3,4	4958
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	5038	295622	SH	DEFINED 1,3,4	295622
NATURES SUNSHINE PRODS, INC.	COM	639027101	95	11027	SH	DEFINED 1,3,4	11027
NAUTICA ENTERPRISES INC.	COM	639089101	233	24382	SH	DEFINED 1,3,4	24382
NAUTILUS GROUP, INC.	COM	63910B102	2329	163381	SH	DEFINED 1,3,4	163381
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	897	36764	SH	DEFINED 1,3,4	36764
NDCHEALTH CORP.	COM	639480102	424	25223	SH	DEFINED 1,3,4	25223
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	321	11115	SH	DEFINED 1,3,4	11115
NEKTAR THERAPEUTICS	COM	640268108	1280	203020	SH	DEFINED 1,3,4	203020
NELSON (THOMAS), INC.	COM	640376109	93	10426	SH	DEFINED 1,3,4	10426
NETWORK ASSOCIATES INC.	COM	640938106	891	64820	SH	DEFINED 1,3,4	64820
NESTLE SA	COM	641069406	171	3423	SH	DEFINED 1,3,4	3423
NETEGRITY, INC.	COM	64110P107	94	24896	SH	DEFINED 1,3,4	24896
NETSCOUT SYSTEMS, INC	COM	64115T104	785	279389	SH	DEFINED 1,3,4	279389
NETWORK EQUIPMENT TECH, INC.	COM	641208103	98	16421	SH	DEFINED 1,3,4	16421
NETWORK APPLIANCE, INC.	COM	64120L104	2427	217009	SH	DEFINED 1,3,4	217009
NEUBERGER BERMAN, INC.	COM	641234109	457	16167	SH	DEFINED 1,3,4	16167
NEUROCRINEBIOSCIENCES, INC.	COM	64125C109	966	23130	SH	DEFINED 1,3,4	23130
NEW CENTURY FINANCIAL CORP.	COM	64352D101	9663	309882	SH	DEFINED 1,3,4	309882
NEW ENGLAND BUSINESS SVC., INC	COM	643872104	243	9417	SH	DEFINED 1,3,4	9417
NEW JERSEY RESOURCES	COM	646025106	4222	129297	SH	DEFINED 1,3,4	129297
NEW PLAN EXCEL REALTY TRUST	COM	648053106	442	22461	SH	DEFINED 1,3,4	22461

NEW YORK COMMUNITY BANCORP	COM	649445103	1808	60666	SH	DEFINED 1,3,4	60666
NEW YORK TIMES CO.	COM	650111107	5116	118549	SH	DEFINED 1,3,4	118549
NEWCASTLE INVESTMENT CORP.	COM	65105M108	4672	279260	SH	DEFINED 1,3,4	279260
NEWELL RUBBERMAID, INC.	COM	651229106	33951	1197671	SH	DEFINED 1,3,4	1197671
NEWFIELD EXPLORATION CO.	COM	651290108	6576	194140	SH	DEFINED 1,3,4	194140
NEWMONT MINING CORP. (HOLDING	COM	651639106	27423	1048732	SH	DEFINED 1,3,4	1048732
NEWPORT CORP.	COM	651824104	101	8912	SH	DEFINED 1,3,4	8912
NEWS CORP LTD.	COM	652487703	37774	1458643	SH	DEFINED 1,3,4	1458643
NEWTEK CAPITAL, INC.	COM	652526104	1260	299818	SH	DEFINED 3,4	299818
NEXTEL COMMS	COM	65332V103	9719	725699	SH	DEFINED 1,3,4	725699
NICOR, INC.	COM	654086107	638	23720	SH	DEFINED 1,3,4	23720
NIKE, INC.	COM	654106103	7733	150404	SH	DEFINED 1,3,4	150404
99 CENTS ONLY STORES	COM	65440K106	4456	174743	SH	DEFINED 1,3,4	174743
NISOURCE, INC.	COM	65473P105	3532	194038	SH	DEFINED 1,3,4	194038
NISSAN MOTOR CO LTD	COM	654744408	245	18390	SH	DEFINED 1,3,4	18390
NOKIA CORP.	COM	654902204	10227	729981	SH	DEFINED 1,3,4	729981
NOBLE ENERGY, INC.	COM	655044105	454	13275	SH	DEFINED 1,3,4	13275
NOMURA HOLDINGS, INC.	COM	65535H208	208	20200	SH	DEFINED 1,3,4	20200
NORDSON CORP.	COM	655663102	187	7789	SH	DEFINED 1,3,4	7789
NORDSTROM, INC.	COM	655664100	1178	72849	SH	DEFINED 1,3,4	72849
NORFOLK SOUTHERN CORP.	COM	655844108	13154	708984	SH	DEFINED 1,3,4	708984
NORTEL NETWORKS CORP NEW	COM	656568102	594	285296	SH	DEFINED 1,3,4	285296
NORTH FORK BANCORPORATION, INC	COM	659424105	27911	947524	SH	DEFINED 1,3,4	947524
NORTHEAST UTILITIES	COM	664397106	440	31458	SH	DEFINED 1,3,4	31458
NORTHERN TRUST CORP.	COM	665859104	3635	119374	SH	DEFINED 1,3,4	119374
NORTHROP GRUMMAN CORP.	COM	666807102	15332	178698	SH	DEFINED 1,3,4	178698
NORTHWEST NATURAL GAS CO.	COM	667655104	8327	331709	SH	DEFINED 1,3,4	331709
NORTHWESTERN CORP.	COM	668074107	53	27134	SH	DEFINED 1,3,4	27134
NOVARTIS AG	COM	66987V109	284	7704	SH	DEFINED 1,3,4	7704
NOVELL, INC.	COM	670006105	4404	2053863	SH	DEFINED 1,3,4	2053863
NOVELLUS SYSTEMS INC.	COM	670008101	7441	272995	SH	DEFINED 1,3,4	272995
NOVEN PHARMACEUTICALS, INC.	COM	670009109	8544	605085	SH	DEFINED 1,3,4	605085
NVO-NORDISK A/S	COM	670100205	80	2450	SH	DEFINED 1,3,4	2450
NSTAR	COM	67019E107	491	12288	SH	DEFINED 1,3,4	12288
NUCOR CORP.	COM	670346105	1825	47917	SH	DEFINED 1,3,4	47917
NUEVO ENERGY CO.	COM	670509108	3222	238157	SH	DEFINED 1,3,4	238157
NVIDIA CORP.	COM	67066G104	1089	84781	SH	DEFINED 1,3,4	84781
NYFIX, INC.	COM	670712108	82	22558	SH	DEFINED 1,3,4	22558
O CAHRLEYS, INC.	COM	670823103	4534	236332	SH	DEFINED 1,3,4	236332
OGE ENERGY, CORP.	COM	670837103	332	18176	SH	DEFINED 1,3,4	18176
OM GROUP, INC.	COM	670872100	176	20450	SH	DEFINED 1,3,4	20450
NUVEEN INVESTMENTS, INC.	COM	67090F106	9597	429400	SH	DEFINED 1,3,4	429400
OSI SYSTEMS, INC.	COM	671044105	4836	305930	SH	DEFINED 1,3,4	305930
OCCIDENTAL PETROLEUM CORP.	COM	674599105	32972	1100603	SH	DEFINED 1,3,4	1100603
OCEAN ENERGY, INC.	COM	67481E106	10047	502186	SH	DEFINED 1,3,4	502186
OCEANEERING INTERNATIONAL	COM	675232102	391	17964	SH	DEFINED 1,3,4	17964
OCTEL CORP. COM.	COM	675727101	967	66813	SH	DEFINED 1,3,4	66813
OFFICE DEPOT, INC.	COM	676220106	1970	166391	SH	DEFINED 1,3,4	166391
OFFICEMAX, INC.	COM	67622M108	3186	618740	SH	DEFINED 1,3,4	618740
OFFSHORE LOGISTICS	COM	676255102	297	16326	SH	DEFINED 1,3,4	16326
OHIO CASUALTY CORP.	COM	677240103	180	14066	SH	DEFINED 1,3,4	14066
LUKOIL HOLDING	COM	677862104	2403	43510	SH	DEFINED 1,3,4	43510
OLD DOMINION FREIGHT	COM	679580100	864	27380	SH	DEFINED 1,3,4	27380
OLD REPUBLIC INTL, CORP.	COM	680223104	22972	858665	SH	DEFINED 1,3,4	858665
OLIN, CORP.	COM	680665205	1501	82460	SH	DEFINED 1,3,4	82460
OMNICARE, INC.	COM	681904108	2556	93885	SH	DEFINED 1,3,4	93885
OMNICOM	COM	681919106	5500	101451	SH	DEFINED 1,3,4	101451
OMNOVA SOLUTIONS, INC.	COM	682129101	87	28963	SH	DEFINED 1,3,4	28963
ON ASSIGNMENT INC.	COM	682159108	78	19162	SH	DEFINED 1,3,4	19162
ONEOK, INC.	COM	682680103	10389	566253	SH	DEFINED 1,3,4	566253
VYMPER COM	COM	68370R109	1662	48057	SH	DEFINED 1,3,4	48057
ORACLE CORP.	COM	68389X105	31748	2926024	SH	DEFINED 1,3,4	2926024
O REILLY AUTOMOTIVE, INC.	COM	686091109	1045	38672	SH	DEFINED 1,3,4	38672
ORTHODONTIC CENTERS OF AMER	COM	68750P103	193	37099	SH	DEFINED 1,3,4	37099
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	229	8885	SH	DEFINED 1,3,4	8885
OSHKOSH TRUCK CORP.	COM	688239201	752	12075	SH	DEFINED 1,3,4	12075
OSTEOTECH, INC.	COM	688582105	75	12327	SH	DEFINED 1,3,4	12327
OUTBACK STEAKHOUSE INC.	COM	689899102	621	17561	SH	DEFINED 1,3,4	17561
OVERSEAS SHIPHOLDING GROUP	COM	690368105	131	7984	SH	DEFINED 1,3,4	7984
OVERTURE SERVICES, INC.	COM	69039R100	207	13736	SH	DEFINED 1,3,4	13736
OWENS & MINOR, INC.	COM	690732102	1357	77149	SH	DEFINED 1,3,4	77149
OWENS-ILLINOIS, INC.	COM	690768403	737	81650	SH	DEFINED 1,3,4	81650
OXFORD HEALTH PLANS, INC.	COM	691471106	1163	38345	SH	DEFINED 1,3,4	38345
OXFORD INDUSTRIES, INC.	COM	691497309	133	5454	SH	DEFINED 1,3,4	5454
PC-TEL, INC.	COM	69325Q105	129	14446	SH	DEFINED 1,3,4	14446
P G & E CORP.	COM	69331C108	2953	219861	SH	DEFINED 1,3,4	219861
PFF BANCORP INC.	COM	69331W104	2884	89842	SH	DEFINED 1,3,4	89842
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	672	18190	SH	DEFINED 1,3,4	18190
PLX TECHNOLOGY, INC.	COM	693417107	739	310900	SH	DEFINED 1,3,4	310900
PMA CAPITAL CORP.	COM	693419202	5312	785420	SH	DEFINED 1,3,4	785420
PMC-SIERRA, INC.	COM	69344F106	9345	1570222	SH	DEFINED 1,3,4	1570222
PMI GROUP, INC.	COM	69344M101	9659	377999	SH	DEFINED 1,3,4	377999
PNC BANK CORP.	COM	693475105	6491	153261	SH	DEFINED 1,3,4	153261
POSCO	COM	693483109	8999	456633	SH	DEFINED 1,3,4	456633
PNM RESOURCES INC.	COM	69349H107	204	9064	SH	DEFINED 1,3,4	9064
PPG INDUSTRIES, INC.	COM	693506107	4116	91358	SH	DEFINED 1,3,4	91358
PPL CORP., INC.	COM	69351T106	22466	630923	SH	DEFINED 1,3,4	630923
PRG-SCHULTZ INTERNATIONAL INC.	COM	69357C107	332	45956	SH	DEFINED 1,3,4	45956
PS BUSINESS PARKS INC/CA	COM	69360J107	2108	70910	SH	DEFINED 1,3,4	70910
PS BUSINESS PARKS INC/CA	COM	69360J107	1109	37200	SH	DEFINED 2,3,4	37200
PACCAR, INC.	COM	693718108	22665	450851	SH	DEFINED 1,3,4	450851
PACIFIC CAPITAL BANCORP	COM	69404P101	9159	308856	SH	DEFINED 1,3,4	308856
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	732	35808	SH	DEFINED 1,3,4	35808
PACIFICARE HEALTH SYSTEMS, INC	COM	695112102	205	8295	SH	DEFINED 1,3,4	8295



PACKAGING CORP OF AMERICA	COM	695156109	478	24203	SH	DEFINED 1,3,4	24203
PACKTEER, INC.	COM	695210104	4775	487250	SH	DEFINED 1,3,4	487250
PACTIV CORP.	COM	695257105	12780	629498	SH	DEFINED 1,3,4	629498
PALL CORP.	COM	696429307	1327	66326	SH	DEFINED 1,3,4	66326
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	3025	79930	SH	DEFINED 1,3,4	79930
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	8483	224200	SH	DEFINED 2,3,4	224200
PANERA BREAD, CO.	COM	69840W108	644	21139	SH	DEFINED 1,3,4	21139
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	4413	176296	SH	DEFINED 1,3,4	176296
PARADYNE NETWORKS, INC.	COM	69911G107	1056	815928	SH	DEFINED 1,3,4	815928
PARAMETRIC TECH	COM	699173100	291	141076	SH	DEFINED 1,3,4	141076
PAREXEL INTERNATIONAL, CORP.	COM	699462107	255	18407	SH	DEFINED 1,3,4	18407
PARK ELECTROCHEMICAL CORP.	COM	700416209	213	14282	SH	DEFINED 1,3,4	14282
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	1210	170647	SH	DEFINED 1,3,4	170647
PARKER-HANNIFIN CORP.	COM	701094104	2468	63706	SH	DEFINED 1,3,4	63706
PARTHUSCEVA, INC.	COM	70212E106	338	107698	SH	DEFINED 1,3,4	107698
PATINA OIL & GAS CORP.	COM	703224105	6798	206482	SH	DEFINED 1,3,4	206482
PATTERSON DENTAL CO.	COM	703412106	1542	33578	SH	DEFINED 1,3,4	33578
PATTERSON-UTI ENERGY, INC.	COM	703481101	598	18558	SH	DEFINED 1,3,4	18558
PAXAR CORP.	COM	704227107	6210	542711	SH	DEFINED 1,3,4	542711
PAYCHEX, INC.	COM	704326107	36438	1326481	SH	DEFINED 1,3,4	1326481
PAYLESS SHOESOURCE, INC.	COM	704379106	247	15753	SH	DEFINED 1,3,4	15753
PEABODY ENERGY CORP	COM	704549104	336	12121	SH	DEFINED 1,3,4	12121
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	1818	72122	SH	DEFINED 1,3,4	72122
PEGASUS SYSTEMS, INC.	COM	705906105	3179	284069	SH	DEFINED 1,3,4	284069
PENFORD CORP.	COM	707051108	67	5658	SH	DEFINED 1,3,4	5658
PENN-AMERICA GROUP, INC.	COM	707247102	1469	144190	SH	DEFINED 1,3,4	144190
PENN NATIONAL GAMING	COM	707569109	3371	189770	SH	DEFINED 1,3,4	189770
PENNEY (J.C.) CO., INC. (HOLDI	COM	708160106	25660	1306578	SH	DEFINED 1,3,4	1306578
PENTAIR, INC.	COM	709631105	17124	484424	SH	DEFINED 1,3,4	484424
PEOPLES ENERGY CORP.	COM	711030106	1776	49846	SH	DEFINED 1,3,4	49846
PEOPLESOFT, INC.	COM	712713106	12531	819322	SH	DEFINED 1,3,4	819322
PEP BOYS-MANNY, MOE & JACK	COM	713278109	8726	1148463	SH	DEFINED 1,3,4	1148463
PEPCO HOLDINGS, INC.	COM	713291102	6003	344978	SH	DEFINED 1,3,4	344978
PEPSI BOTTLING GROUP INC	COM	713409100	3172	177001	SH	DEFINED 1,3,4	177001
PEPSIAMERICAS, INC.	COM	71343P200	411	34826	SH	DEFINED 1,3,4	34826
PEPSICO, INC.	COM	713448108	39424	985665	SH	DEFINED 1,3,4	985665
PERFORMANCE FOOD GROUP CO.	COM	713755106	1588	51833	SH	DEFINED 1,3,4	51833
PERICOM SEMICONDUCTOR CORP.	COM	713831105	143	18676	SH	DEFINED 1,3,4	18676
PERKINELMER, INC.	COM	714046109	1352	152579	SH	DEFINED 1,3,4	152579
PERRIGO, CO.	COM	714290103	189	16104	SH	DEFINED 1,3,4	16104
PETROCHINA CO. LTD. - ADR	COM	71646E100	396	19000	SH	DEFINED 1,3,4	19000
PETROLEO BRASILEIRO S.A.	COM	71654V408	1988	131300	SH	DEFINED 1,3,4	131300
PETSMART, INC.	COM	716768106	1399	111190	SH	DEFINED 1,3,4	111190
PEUGEOT CITROEN SA	COM	716825500	95	2410	SH	DEFINED 1,3,4	2410
PFIZER, INC.	COM	717081103	166834	5354084	SH	DEFINED 1,3,4	5354084
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	3305	123337	SH	DEFINED 1,3,4	123337
PHARMACEUTICAL RESOURCES, INC.	COM	717125108	322	7594	SH	DEFINED 1,3,4	7594
PHARMACIA CORPORATION	COM	71713U102	31943	737825	SH	DEFINED 1,3,4	737825
HELPS DODGE CORP.	COM	717265102	1544	47782	SH	DEFINED 1,3,4	47782
PHILADELPHIA CONS HLDG CO	COM	717528103	562	15643	SH	DEFINED 1,3,4	15643
PHILADELPHIA SUBURBAN CORP.	COM	718009608	346	15712	SH	DEFINED 1,3,4	15712
PHILLIPS-VAN HEUSEN	COM	718592108	2138	173297	SH	DEFINED 1,3,4	173297
PHOENIX TECHNOLOGIES LTD	COM	719153108	73	17852	SH	DEFINED 1,3,4	17852
PHOTON DYNAMICS, INC.	COM	719364101	189	11550	SH	DEFINED 1,3,4	11550
PHOTRONICS INC.	COM	719405102	274	23247	SH	DEFINED 1,3,4	23247
PIEDMONT NATURAL GAS CO	COM	720186105	860	24074	SH	DEFINED 1,3,4	24074
PIER I IMPORTS, INC.	COM	720279108	17912	1129342	SH	DEFINED 1,3,4	1129342
PINNACLE ENTERTAINMENT, INC.	COM	723456109	94	18817	SH	DEFINED 1,3,4	18817
PINNACLE SYSTEMS INC.	COM	723481107	8741	839810	SH	DEFINED 1,3,4	839810
PINNACLE WEST CAPITAL CORP.	COM	723484101	1614	48741	SH	DEFINED 1,3,4	48741
PIONEER NATURAL RESOURCES, CO.	COM	723787107	683	27181	SH	DEFINED 1,3,4	27181
PIONEER STANDARD ELECTRONICS	COM	723877106	194	23204	SH	DEFINED 1,3,4	23204
PITNEY BOWES, INC.	COM	724479100	12144	380544	SH	DEFINED 1,3,4	380544
PITTSBON CO. - BRINKS GROUP	COM	725701106	2333	168442	SH	DEFINED 1,3,4	168442
PLACER DOME, INC.	COM	725906101	6	615	SH	DEFINED 1,3,4	615
PLAINS RESOURCES, INC.	COM	726540503	187	17411	SH	DEFINED 1,3,4	17411
PLANAR SYSTEMS, INC.	COM	726900103	118	10120	SH	DEFINED 1,3,4	10120
PLANTRONICS INC.	COM	727493108	6422	439725	SH	DEFINED 1,3,4	439725
PLAYTEX PRODUCTS, INC.	COM	72813P100	1801	223535	SH	DEFINED 1,3,4	223535
PLEXUS CORP.	COM	729132100	90	9793	SH	DEFINED 1,3,4	9793
PLIVA D.D.	COM	72917Q103	1857	161380	SH	DEFINED 1,3,4	161380
PLUM CREEK TIMBER CO INC.	COM	729251108	15150	701634	SH	DEFINED 1,3,4	701634
POGO PRODUCING CO.	COM	730448107	5743	144401	SH	DEFINED 1,3,4	144401
POLARIS INDS, INC.	COM	731068102	1947	39151	SH	DEFINED 1,3,4	39151
POLO RALPH LAUREN CORP.	COM	731572103	11965	522500	SH	DEFINED 1,3,4	522500
POLYCOM, INC.	COM	73172K104	187	23054	SH	DEFINED 1,3,4	23054
POLYMEDICA CORP.	COM	731738100	5150	169207	SH	DEFINED 1,3,4	169207
POLYONE CORPORATION	COM	73179P106	260	66492	SH	DEFINED 1,3,4	66492
POPE & TALBOT, INC.	COM	732827100	142	11347	SH	DEFINED 1,3,4	11347
POSSIS MEDICAL INC	COM	737407106	203	12539	SH	DEFINED 1,3,4	12539
POTLATCH CORP.	COM	737628107	128	6625	SH	DEFINED 1,3,4	6625
POWER INTEGRATIONS, INC.	COM	739276103	429	20673	SH	DEFINED 1,3,4	20673
POWER-ONE, INC.	COM	739308104	3140	715811	SH	DEFINED 1,3,4	715811
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	52	15287	SH	DEFINED 1,3,4	15287
PRAXAIR, INC.	COM	74005P104	11707	207727	SH	DEFINED 1,3,4	207727
PREPAID LEGAL SERVICES, INC.	COM	740065107	4976	287913	SH	DEFINED 1,3,4	287913
PRECISION CASTPARTS CORP.	COM	740189105	10695	448682	SH	DEFINED 1,3,4	448682
PRENTISS PROPERTIES TRUST	COM	740706106	3880	143149	SH	DEFINED 1,3,4	143149
PRESIDENTIAL LIFE	COM	740884101	133	21285	SH	DEFINED 1,3,4	21285
PRICE COMMUNICATIONS CORP.	COM	741437305	152	12639	SH	DEFINED 1,3,4	12639
T ROWE PRICE GROUP INC.	COM	74144T108	1790	65996	SH	DEFINED 1,3,4	65996
PRIDE INTERNATIONAL, INC.	COM	74153Q102	423	31153	SH	DEFINED 1,3,4	31153
PRIME MEDICAL SVCS, INC.	COM	74156D108	1986	269110	SH	DEFINED 1,3,4	269110
PRIMA ENERGY CORP.	COM	741901201	172	9259	SH	DEFINED 1,3,4	9259

PRIME HOSPITALITY CORP.	COM	741917108	169	32720	SH	DEFINED 1,3,4	32720
PRINCIPAL FINANCIAL GROUP	COM	74251V102	355	13066	SH	DEFINED 1,3,4	13066
PRIORITY HLTHCARE CP- CL B	COM	74264T102	5276	197968	SH	DEFINED 1,3,4	197968
PROASSURANCE CORP.	COM	74267C106	1567	66640	SH	DEFINED 1,3,4	66640
PROCTER & GAMBLE CO.	COM	742718109	112018	1257835	SH	DEFINED 1,3,4	1257835
PROGRESS ENERGY, INC.	COM	743263105	5019	128287	SH	DEFINED 1,3,4	128287
PROGRESS SOFTWARE CORP.	COM	743312100	435	24227	SH	DEFINED 1,3,4	24227
PROGRESSIVE CORP.	COM	743315103	8603	145139	SH	DEFINED 1,3,4	145139
PROLOGIS	COM	743410102	15499	611990	SH	DEFINED 1,3,4	611990
PROLOGIS	COM	743410102	10293	406530	SH	DEFINED 2,3,4	406530
PROTECTIVE LIFE, CORP.	COM	743674103	5846	204783	SH	DEFINED 1,3,4	204783
PROTEIN DESIGN LABS INC.	COM	74369L103	4150	560637	SH	DEFINED 1,3,4	560637
PROVIDENT BANKSHARES CORP	COM	743859100	414	17785	SH	DEFINED 1,3,4	17785
PROVIDENT FINANCIAL GROUP	COM	743866105	240	11292	SH	DEFINED 1,3,4	11292
PROVINCE HEALTHCARE CO.	COM	743977100	314	35249	SH	DEFINED 1,3,4	35249
PROVIDIAN FINANCIAL CORP.	COM	74406A102	2003	305794	SH	DEFINED 1,3,4	305794
PRUDENTIAL FINANCIAL, INC.	COM	744320102	9467	323656	SH	DEFINED 1,3,4	323656
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	4402	120015	SH	DEFINED 1,3,4	120015
PUBLIC STORAGE INC.	COM	74460D109	13464	444400	SH	DEFINED 1,3,4	444400
PUBLIC STORAGE INC.	COM	74460D109	3147	103800	SH	DEFINED 2,3,4	103800
PUGET ENERGY, INC.	COM	745310102	4019	188449	SH	DEFINED 1,3,4	188449
PULTE HOMES INC.	COM	745867101	1660	32942	SH	DEFINED 1,3,4	32942
QRS CORP.	COM	74726X105	53	11466	SH	DEFINED 1,3,4	11466
QLOGIC CORP.	COM	747277101	3199	85980	SH	DEFINED 1,3,4	85980
QUAKER CHEMICAL CORP.	COM	747316107	136	6763	SH	DEFINED 1,3,4	6763
QUALCOMM, INC.	COM	747525103	16297	452113	SH	DEFINED 1,3,4	452113
QUANEX CORP.	COM	747620102	11154	351882	SH	DEFINED 1,3,4	351882
QUANTA SERVICES, INC.	COM	74762E102	52	15865	SH	DEFINED 1,3,4	15865
QUANTUM CORP.	COM	747906204	4761	1319819	SH	DEFINED 1,3,4	1319819
QUEST DIAGNOSTIC	COM	74834L100	3380	56647	SH	DEFINED 1,3,4	56647
QUESTAR CORP.	COM	748356102	21921	741480	SH	DEFINED 1,3,4	741480
QUICKSILVER INC.	COM	74838C106	2669	87255	SH	DEFINED 1,3,4	87255
QUINTILES TRANSNATIONAL CORP	COM	748767100	768	63578	SH	DEFINED 1,3,4	63578
QWEST COMMUNICATIONS INTL	COM	749121109	3189	914542	SH	DEFINED 1,3,4	914542
R&G FINANCIAL CORP. CL B	COM	749136107	3946	179335	SH	DEFINED 1,3,4	179335
R.H. DONNELLEY CORP.	COM	74955W307	2506	84440	SH	DEFINED 1,3,4	84440
RLI CORPORATION	COM	749607107	2605	97086	SH	DEFINED 1,3,4	97086
RPM INTERNATIONAL, INC.	COM	749685103	10121	964176	SH	DEFINED 1,3,4	964176
RSA SECURITY, INC.	COM	749719100	93	13179	SH	DEFINED 1,3,4	13179
RTI INT'L METALS, INC.	COM	74973W107	146	15074	SH	DEFINED 1,3,4	15074
RF MICRO DEVICES, INC.	COM	749941100	1791	297012	SH	DEFINED 1,3,4	297012
RACING CHAMPIONS ERTL CORP.	COM	750069106	3535	230290	SH	DEFINED 1,3,4	230290
RADIAN GROUP INC.	COM	750236101	726	21659	SH	DEFINED 1,3,4	21659
RADIANT SYSTEMS, INC.	COM	75025N102	148	20290	SH	DEFINED 1,3,4	20290
RADIO ONE, INC. CL D	COM	75040P405	581	43800	SH	DEFINED 1,3,4	43800
RADIOSHACK CORP	COM	750438103	2028	90957	SH	DEFINED 1,3,4	90957
RADISYS CORP	COM	750459109	85	12807	SH	DEFINED 1,3,4	12807
RAINBOW TECHNOLOGIES, INC.	COM	750862104	179	19021	SH	DEFINED 1,3,4	19021
RALCORP HOLDINGS, INC.	COM	751028101	6773	260212	SH	DEFINED 1,3,4	260212
RANBAXY LABORATORIES LTD.	COM	751881103	2379	167132	SH	DEFINED 1,3,4	167132
RANGE RESOURCES CORP	COM	75281A109	2305	403754	SH	DEFINED 1,3,4	403754
RARE HOSPITALITY INTL., INC	COM	753820109	5749	206367	SH	DEFINED 1,3,4	206367
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	925	35736	SH	DEFINED 1,3,4	35736
RAYONIER, INC.	COM	754907103	24107	547123	SH	DEFINED 1,3,4	547123
RAYOVAC CORP.	COM	755081106	2656	244760	SH	DEFINED 1,3,4	244760
RAYTHEON CO.	COM	755111507	22511	793650	SH	DEFINED 1,3,4	793650
READERS DIGEST ASSN, INC.	COM	755267101	233	22709	SH	DEFINED 1,3,4	22709
REALTY INCOME CORP	COM	756109104	3379	94500	SH	DEFINED 2,3,4	94500
RED ROBIN GOURMET BURGERS	COM	75689M101	1707	128660	SH	DEFINED 1,3,4	128660
REEBOK INTERNATL., LTD.	COM	758110100	9449	287580	SH	DEFINED 1,3,4	287580
REGAL BELOIT	COM	758750103	279	18151	SH	DEFINED 1,3,4	18151
REGAL ENTERTAINMENT GROUP	COM	758766109	7923	441260	SH	DEFINED 1,3,4	441260
REGENCY CENTERS CORP.	COM	758849103	4248	128920	SH	DEFINED 1,3,4	128920
REGENCY CENTERS CORP.	COM	758849103	1699	51600	SH	DEFINED 2,3,4	51600
REGENERON PHARMACEUT	COM	75886F107	237	31953	SH	DEFINED 1,3,4	31953
REGIS CORP. MN	COM	758932107	787	31626	SH	DEFINED 1,3,4	31626
REGIONS FINANCIAL CORP.	COM	758940100	3870	119557	SH	DEFINED 1,3,4	119557
REHABCARE GROUP INC.	COM	759148109	206	11493	SH	DEFINED 1,3,4	11493
REINSURANCE GROUP OF AMERICA	COM	759351109	3428	130440	SH	DEFINED 1,3,4	130440
RELIANCE INDUSTRIES	COM	759470107	2894	245270	SH	DEFINED 1,3,4	245270
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	347	23039	SH	DEFINED 1,3,4	23039
RELiant RESOURCES, INC.	COM	75952B105	1	511	SH	DEFINED 1,3,4	511
REMINGTON OIL & GAS CORP. - CL	COM	759594302	325	19036	SH	DEFINED 1,3,4	19036
RENAL CARE GROUP, INC.	COM	759930100	5224	167485	SH	DEFINED 1,3,4	167485
RENT-A-CENTER, INC.	COM	76009N100	16426	300220	SH	DEFINED 1,3,4	300220
RENTOKIL INITIAL PLC	COM	760125104	58	4200	SH	DEFINED 1,3,4	4200
REPUBLIC WASTE INC. CLASS A	COM	760759100	27113	1366567	SH	DEFINED 1,3,4	1366567
RESMED INC.	COM	761152107	767	23988	SH	DEFINED 1,3,4	23988
RESPIRONICS, INC.	COM	761230101	9033	262850	SH	DEFINED 1,3,4	262850
RETEK, INC.	COM	76128Q109	72	12322	SH	DEFINED 1,3,4	12322
REX STORES CORP.	COM	761624105	691	68310	SH	DEFINED 1,3,4	68310
REYNOLDS & REYNOLDS - CL A	COM	761695105	6461	255518	SH	DEFINED 1,3,4	255518
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	1469	45615	SH	DEFINED 1,3,4	45615
RIGGS NATL CORP. WASH DC	COM	766570105	297	20682	SH	DEFINED 1,3,4	20682
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	4687	360845	SH	DEFINED 1,3,4	360845
RIO TINTO PLC	COM	767204100	186	2480	SH	DEFINED 1,3,4	2480
ROADWAY CORP.	COM	769742107	3163	94323	SH	DEFINED 1,3,4	94323
ROBBINS & MEYERS, INC.	COM	770196103	138	10411	SH	DEFINED 1,3,4	10411
ROBERT HALF INTL, INC.	COM	770323103	1238	93234	SH	DEFINED 1,3,4	93234
ROCK-TENN CO.	COM	772739207	320	24978	SH	DEFINED 1,3,4	24978
ROCKWELL AUTOMATION, INC.	COM	773903109	2075	100294	SH	DEFINED 1,3,4	100294
ROCKWELL COLLINS.	COM	774341101	13534	736657	SH	DEFINED 1,3,4	736657
ROGERS CORP	COM	775133101	342	11487	SH	DEFINED 1,3,4	11487
ROHM AND HAAS CO.	COM	775371107	3547	119156	SH	DEFINED 1,3,4	119156

ROLLINS, INC.	COM	775711104	237	10374	SH	DEFINED 1,3,4	10374
ROPER INDUSTRIES, INC.	COM	776696106	654	22757	SH	DEFINED 1,3,4	22757
ROSLYN BANCORP, INC.	COM	778162107	348	19221	SH	DEFINED 1,3,4	19221
ROSS STORES INC.	COM	778296103	1990	55129	SH	DEFINED 1,3,4	55129
ROUSE CO. (THE)	COM	779273101	3895	112800	SH	DEFINED 2,3,4	112800
ROWAN COS., INC.	COM	779382100	988	50405	SH	DEFINED 1,3,4	50405
ROXIO, INC.	COM	780008108	88	14092	SH	DEFINED 1,3,4	14092
ROYAL APPLIANCE MFG CO.	COM	780076105	65	9299	SH	DEFINED 1,3,4	9299
ROYAL BANK OF CANADA	COM	780087102	413	10662	SH	DEFINED 1,3,4	10662
ROYAL DUTCH PETROLEUM CO.	COM	780257804	185	4575	SH	DEFINED 1,3,4	4575
KONINKLIJKE KPN NV	COM	780641205	114	17600	SH	DEFINED 1,3,4	17600
RUBY TUESDAY, INC.	COM	781182100	1186	58158	SH	DEFINED 1,3,4	58158
RUDDICK CORP.	COM	781258108	130	10788	SH	DEFINED 1,3,4	10788
RUDOLPH TECHNOLOGIES INC	COM	781270103	170	11849	SH	DEFINED 1,3,4	11849
RUSS BERRIE AND CO., INC.	COM	782233100	472	14855	SH	DEFINED 1,3,4	14855
RUSSELL CORP.	COM	782352108	410	23356	SH	DEFINED 1,3,4	23356
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	330	31367	SH	DEFINED 1,3,4	31367
RYDER SYSTEM, INC.	COM	783549108	4184	204297	SH	DEFINED 1,3,4	204297
RYERSON TULL, INC.	COM	78375P107	112	18004	SH	DEFINED 1,3,4	18004
RYLAND GROUP, INC.	COM	783764103	8855	205018	SH	DEFINED 1,3,4	205018
SBC COMMUNICATIONS, INC.	COM	78387G103	46422	2314197	SH	DEFINED 1,3,4	2314197
SBS TECHNOLOGIES INC	COM	78387P103	76	10594	SH	DEFINED 1,3,4	10594
SCM MICROSYSTEMS, INC.	COM	784018103	28	11387	SH	DEFINED 1,3,4	11387
SCP POOL CORP.	COM	784028102	502	16877	SH	DEFINED 1,3,4	16877
SCPIE HOLDINGS INC.	COM	78402P104	38	7129	SH	DEFINED 1,3,4	7129
SEI INVESTMENTS CO.	COM	784117103	6505	248574	SH	DEFINED 1,3,4	248574
SK TELECOM CO LTD.	COM	78440P108	2223	162903	SH	DEFINED 1,3,4	162903
SL GREEN REALTY CORP.	COM	78440X101	6101	199600	SH	DEFINED 2,3,4	199600
SL GREEN REALTY CORP.	COM	78440X101	5919	193677	SH	DEFINED 1,3,4	193677
SLM CORP.	COM	78442P106	19481	175594	SH	DEFINED 1,3,4	175594
SPS TECHNOLOGIES, INC.	COM	784626103	910	37232	SH	DEFINED 1,3,4	37232
S & P DEPOSITARY RECEIPT	COM	78462F103	3904	46000	SH	DEFINED 1,3,4	46000
SPSS, INC.	COM	78462K102	141	12455	SH	DEFINED 1,3,4	12455
SPX CORP.	COM	784635104	637	18660	SH	DEFINED 1,3,4	18660
S1 CORPORATION	COM	78463B101	2492	486620	SH	DEFINED 3,4	486620
S1 CORPORATION	COM	78463B101	2673	521820	SH	DEFINED 1,3,4	521820
SRA INTERNATIONAL, INC.	COM	78464R105	2953	124600	SH	DEFINED 1,3,4	124600
SWS GROUP INC.	COM	78503N107	170	12296	SH	DEFINED 1,3,4	12296
SABRE HOLDINGS CORP.	COM	785905100	1225	76938	SH	DEFINED 1,3,4	76938
SAFECO CORP.	COM	786429100	8197	234427	SH	DEFINED 1,3,4	234427
SAFEWAY, INC.	COM	786514208	4507	238200	SH	DEFINED 1,3,4	238200
ST. JUDE MEDICAL, INC.	COM	790849103	55156	1131424	SH	DEFINED 1,3,4	1131424
ST MARY LAND & EXPLOR CO.	COM	792228108	507	20267	SH	DEFINED 1,3,4	20267
ST. PAUL COS., INC.	COM	792860108	3887	122335	SH	DEFINED 1,3,4	122335
SAKS, INC.	COM	79377W108	256	33011	SH	DEFINED 1,3,4	33011
SALTON INC.	COM	795757103	84	8113	SH	DEFINED 1,3,4	8113
SAMSUNG ELECTRONIC - GDR REG.	COM	796050888	3861	34214	SH	DEFINED 1,3,4	34214
SANDISK CORP.	COM	80004C101	5159	306896	SH	DEFINED 1,3,4	306896
SANMINA-SCI CORPORATION.	COM	800907107	1101	274724	SH	DEFINED 1,3,4	274724
SANGSTAT MEDICAL CORP.	COM	801003104	3559	362839	SH	DEFINED 1,3,4	362839
SARA LEE CORP.	COM	803111103	8559	457851	SH	DEFINED 1,3,4	457851
SAXON CAPITAL, INC.	COM	80556P302	2470	185510	SH	DEFINED 1,3,4	185510
SCANA CORP.	COM	80589M102	9457	316062	SH	DEFINED 1,3,4	316062
HENRY SCHEIN, INC.	COM	806407102	9781	216906	SH	DEFINED 1,3,4	216906
SCHERING AG	COM	806585204	108	2640	SH	DEFINED 1,3,4	2640
SCHERING-PLOUGH CORP.	COM	806605101	14115	791633	SH	DEFINED 1,3,4	791633
SCHLUMBERGER, LTD.	COM	806857108	11953	314531	SH	DEFINED 1,3,4	314531
SCHOLASTIC CORP.	COM	807066105	245	9076	SH	DEFINED 1,3,4	9076
SCHOOL SPECIALTY, INC.	COM	807863105	863	48543	SH	DEFINED 1,3,4	48543
SCHULMAN (A.), INC.	COM	808194104	6027	414794	SH	DEFINED 1,3,4	414794
SCHWAB, CHARLES CORP.	COM	808513105	5238	725935	SH	DEFINED 1,3,4	725935
SCHWEITZER-MAUDUIT INT'L, INC.	COM	808541106	242	10827	SH	DEFINED 1,3,4	10827
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1132	82494	SH	DEFINED 1,3,4	82494
SCIENTIFIC GAMES CORP.	COM	80874P109	4145	766945	SH	DEFINED 1,3,4	766945
SCOTTISH POWER PLC	COM	81013T705	149	6220	SH	DEFINED 1,3,4	6220
SCOTTS CO.	COM	810186106	1161	22398	SH	DEFINED 1,3,4	22398
SCRIPPS CO., E.W.	COM	811054204	662	8750	SH	DEFINED 1,3,4	8750
SCS TRANSPORTATION, INC.	COM	81111T102	2165	204660	SH	DEFINED 1,3,4	204660
SEACOAST FINL SERVICES CORP	COM	81170Q106	316	17293	SH	DEFINED 1,3,4	17293
SEAGATE TECHNOLOGY-ESCROW SHAR	COM	811804988	0	157800	SH	DEFINED 1,3,4	157800
SEACOR SMIT, INC.	COM	811904101	1079	30858	SH	DEFINED 1,3,4	30858
SEALED AIR CORP.	COM	81211K100	1820	45286	SH	DEFINED 1,3,4	45286
SEARS ROEBUCK & CO.	COM	812387108	4122	170905	SH	DEFINED 1,3,4	170905
SELECT MEDICAL CORP.	COM	816196109	1350	95030	SH	DEFINED 1,3,4	95030
SELECTIVE INS GROUP INC	COM	816300107	4159	169395	SH	DEFINED 1,3,4	169395
SEMTECH CORP.	COM	816850101	257	16937	SH	DEFINED 1,3,4	16937
SEMPRA ENERGY	COM	816851109	3197	128218	SH	DEFINED 1,3,4	128218
SENSIENT TECHNOLOGIES CORP	COM	81725T100	219	10985	SH	DEFINED 1,3,4	10985
SEPRACOR INC.	COM	817315104	266	19502	SH	DEFINED 1,3,4	19502
SEQUA CORP. - CI A	COM	817320104	84	2416	SH	DEFINED 1,3,4	2416
SERENA SOFTWARE, INC.	COM	817492101	470	29485	SH	DEFINED 1,3,4	29485
SERVICEMASTER COMPANY	COM	81760N109	15447	1544000	SH	DEFINED 1,3,4	1544000
SHARPER IMAGE CORP	COM	820013100	1324	73580	SH	DEFINED 1,3,4	73580
SHAW GROUP, INC.	COM	820280105	273	27379	SH	DEFINED 1,3,4	27379
SHELL TRANSPORT & TRADING-ADR	COM	822703609	216	6006	SH	DEFINED 1,3,4	6006
SHERWIN-WILLIAMS CO., THE	COM	824348106	2448	92631	SH	DEFINED 1,3,4	92631
SHOE CARNIVAL, INC.	COM	824889109	1356	89050	SH	DEFINED 1,3,4	89050
SHOPKO STORES, INC.	COM	824911101	3790	325205	SH	DEFINED 1,3,4	325205
SHUFFLE MASTER, INC.	COM	825549108	247	12233	SH	DEFINED 1,3,4	12233
SHURGARD STORAGE CENTERS-A	COM	82567D104	804	25919	SH	DEFINED 1,3,4	25919
SIBERIAN OIL CO.	COM	825731102	828	40100	SH	DEFINED 1,3,4	40100
SICOR, INC.	COM	825846108	454	27127	SH	DEFINED 1,3,4	27127
SIEBEL SYSTEMS, INC.	COM	826170102	6528	814798	SH	DEFINED 1,3,4	814798
SIEMENS AG	COM	826197501	105	2550	SH	DEFINED 1,3,4	2550

SIERRA HEALTH SERVICES, INC.	COM	826322109	6941	538183	SH	DEFINED 1,3,4	538183
SIERRA PACIFIC RESOURCES	COM	826428104	73	23667	SH	DEFINED 1,3,4	23667
SIGMA-ALDRICH CORP.	COM	826552101	3738	83986	SH	DEFINED 1,3,4	83986
SILICON LABORATORIES, INC.	COM	826919102	2787	106570	SH	DEFINED 1,3,4	106570
SILGAN HOLDINGS INC.	COM	827048109	4192	189078	SH	DEFINED 1,3,4	189078
SILICON VY BANCSHARES	COM	827064106	164	9016	SH	DEFINED 1,3,4	9016
SIMON PROPERTY GROUP, INC.	COM	828806109	24374	680339	SH	DEFINED 1,3,4	680339
SIMON PROPERTY GROUP, INC.	COM	828806109	11610	324000	SH	DEFINED 2,3,4	324000
SIMPSON MANUFACTURING INC	COM	829073105	2436	72092	SH	DEFINED 1,3,4	72092
SIX FLAGS INC.,	COM	83001P109	118	21461	SH	DEFINED 1,3,4	21461
SKY FINANCIAL GROUP, INC.	COM	83080P103	6357	323120	SH	DEFINED 1,3,4	323120
SKYLINE CORP.	COM	830830105	157	6087	SH	DEFINED 1,3,4	6087
SKYWEST INC.	COM	830879102	16110	1562395	SH	DEFINED 1,3,4	1562395
SKYWORKS SOLUTIONS, INC.	COM	83088M102	3707	594843	SH	DEFINED 1,3,4	594843
SKILLSOFT PLC	COM	830928107	850	318253	SH	DEFINED 1,3,4	318253
SMITH (A.O.) CORPORATION	COM	831865209	7131	266166	SH	DEFINED 1,3,4	266166
SMITH INTERNATIONAL, INC.	COM	832110100	1975	56116	SH	DEFINED 1,3,4	56116
SMITHFIELD FOODS INC.	COM	832248108	451	25352	SH	DEFINED 1,3,4	25352
SMUCKER (JM) CO.	COM	832696405	399	11524	SH	DEFINED 1,3,4	11524
SNAP-ON TOOLS, INC.	COM	833034101	765	31246	SH	DEFINED 1,3,4	31246
SOLA INTL INC.	COM	834092108	218	17845	SH	DEFINED 1,3,4	17845
SOLETRON CORP.	COM	834182107	1340	445312	SH	DEFINED 1,3,4	445312
SOLUTIA, INC.	COM	834376105	36	24262	SH	DEFINED 1,3,4	24262
SONIC CORP.	COM	835451105	718	28198	SH	DEFINED 1,3,4	28198
SONOCO PRODUCTS CO.	COM	835495102	468	22385	SH	DEFINED 1,3,4	22385
SONY CORPORATION	COM	835699307	140	3960	SH	DEFINED 1,3,4	3960
SOTHEBY'S HOLDING CIA	COM	835898107	131	14247	SH	DEFINED 1,3,4	14247
SOURCECORP	COM	836167106	806	57694	SH	DEFINED 1,3,4	57694
SOUTH FINANCIAL GROUP, INC.	COM	837841105	12991	600164	SH	DEFINED 1,3,4	600164
SOUTHERN CO.	COM	842587107	30271	1064429	SH	DEFINED 1,3,4	1064429
SOUTHERN UNION COMPANY	COM	844030106	7493	617118	SH	DEFINED 1,3,4	617118
SOUTHTRUST CORP.	COM	844730101	4889	191602	SH	DEFINED 1,3,4	191602
SOUTHWEST AIRLINES CO.	COM	844741108	6000	417975	SH	DEFINED 1,3,4	417975
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	738	24561	SH	DEFINED 1,3,4	24561
SOUTHWEST GAS CO.	COM	844895102	491	24093	SH	DEFINED 1,3,4	24093
SOUTHWESTERN ENERGY CO	COM	845467109	317	24481	SH	DEFINED 1,3,4	24481
SOVEREIGN BANCORP INC.	COM	845905108	841	60528	SH	DEFINED 1,3,4	60528
SPHERION CORPORATION.	COM	848420105	165	42779	SH	DEFINED 1,3,4	42779
SPINNAKER EXPLORATION CO	COM	84855W109	467	24024	SH	DEFINED 1,3,4	24024
SPORTS AUTHORITY INC.	COM	849176102	4052	580290	SH	DEFINED 1,3,4	580290
SPRINT CORP. (FON GROUP)	COM	852061100	23535	2003416	SH	DEFINED 1,3,4	2003416
SPRINT CORP. (PCS GROUP)	COM	852061506	2638	606122	SH	DEFINED 1,3,4	606122
STAGE STORES, INC.	COM	85254C305	6429	303790	SH	DEFINED 1,3,4	303790
STANCORP FINANCIAL GROUP	COM	852891100	5526	107052	SH	DEFINED 1,3,4	107052
STANDARD MICROSYSTEMS CORP	COM	853626109	2883	189548	SH	DEFINED 1,3,4	189548
STANDARD MOTOR PRODS	COM	853666105	101	9111	SH	DEFINED 1,3,4	9111
STANDARD PACIFIC CP	COM	85375C101	606	23722	SH	DEFINED 1,3,4	23722
STANDARD REGISTER CO., THE	COM	853887107	305	20422	SH	DEFINED 1,3,4	20422
STANDEX INTERNATIONAL CORP	COM	854231107	164	8705	SH	DEFINED 1,3,4	8705
STANLEY WORKS	COM	854616109	1138	47501	SH	DEFINED 1,3,4	47501
STAPLES, INC.	COM	855030102	6215	339196	SH	DEFINED 1,3,4	339196
STARBUCKS CORP.	COM	855244109	6097	236744	SH	DEFINED 1,3,4	236744
STARTEK INC.	COM	85569C107	232	10292	SH	DEFINED 1,3,4	10292
STARWOOD HOTELS & RESORTS	COM	85590A203	2562	107749	SH	DEFINED 1,3,4	107749
STATE BANK OF INDIA	COM	856552104	4593	323259	SH	DEFINED 1,3,4	323259
STATE STREET CORP.	COM	857477103	13682	432809	SH	DEFINED 1,3,4	432809
STATEN ISLAND BANCORP, INC.	COM	857550107	653	43701	SH	DEFINED 1,3,4	43701
STATOIL ASA	COM	85771P102	228	29900	SH	DEFINED 1,3,4	29900
THE STEAK N SHAKE COMPANY	COM	857873103	178	19538	SH	DEFINED 1,3,4	19538
STEEL DYNAMICS INC.	COM	858119100	8373	718778	SH	DEFINED 1,3,4	718778
STEEL TECHNOLOGIES	COM	858147101	61	7080	SH	DEFINED 1,3,4	7080
STEIN MART INC.	COM	858375108	152	30122	SH	DEFINED 1,3,4	30122
STERLING BANCSHARES INC	COM	858907108	378	31876	SH	DEFINED 1,3,4	31876
STERIS CORP.	COM	859152100	21985	840255	SH	DEFINED 1,3,4	840255
STERLING BANCORP-NY	COM	859158107	1997	81188	SH	DEFINED 1,3,4	81188
STEWART & STEVENSON SERVICES,	COM	860342104	226	20673	SH	DEFINED 1,3,4	20673
STEWART ENTERPRISES, INC.	COM	860370105	1825	676061	SH	DEFINED 1,3,4	676061
STEWART INFO SVCS	COM	860372101	3131	134813	SH	DEFINED 1,3,4	134813
STILLWATER MINING CO.	COM	86074Q102	77	31568	SH	DEFINED 1,3,4	31568
STONE ENERGY CORP.	COM	861642106	643	19109	SH	DEFINED 1,3,4	19109
STORA ENSO OJY	COM	86210M106	67	7100	SH	DEFINED 1,3,4	7100
STORAGE TECHNOLOGY, INC.	COM	862111200	5452	269779	SH	DEFINED 1,3,4	269779
STRATEX NETWORKS, INC.	COM	86279T109	512	245510	SH	DEFINED 1,3,4	245510
STRIDE RITE CORP.	COM	863314100	241	28618	SH	DEFINED 1,3,4	28618
STRYKER CORP.	COM	863667101	9294	135448	SH	DEFINED 1,3,4	135448
STURM RUGER & CO INC.	COM	864159108	167	19526	SH	DEFINED 1,3,4	19526
SUN MICROSYSTEMS, INC.	COM	866810104	6107	1874091	SH	DEFINED 1,3,4	1874091
SUNGARD DATA SYSTEMS	COM	867363103	19948	936545	SH	DEFINED 1,3,4	936545
SUNOCO, INC.	COM	86764P109	1501	41174	SH	DEFINED 1,3,4	41174
SUNRISE ASSISTED LIVING, INC.	COM	86768K106	388	16146	SH	DEFINED 1,3,4	16146
SUNTRUST BANKS, INC.	COM	867914103	8031	152581	SH	DEFINED 1,3,4	152581
SUPERIOR INDUSTRIES, INC.	COM	868168105	234	6413	SH	DEFINED 1,3,4	6413
SUPERTEX, INC.	COM	868532102	128	9184	SH	DEFINED 1,3,4	9184
SUPERVALU, INC.	COM	868536103	1118	72107	SH	DEFINED 1,3,4	72107
SURGUTNEFTGAZ	COM	868861204	2108	144400	SH	DEFINED 1,3,4	144400
SURMODICS, INC.	COM	868873100	386	12561	SH	DEFINED 1,3,4	12561
SUSQUEHANNA BANCSHARES INC	COM	869099101	598	28746	SH	DEFINED 1,3,4	28746
SWIFT ENERGY CO.	COM	870738101	926	108830	SH	DEFINED 1,3,4	108830
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	307	19381	SH	DEFINED 1,3,4	19381
SYBASE, INC.	COM	871130100	282	21924	SH	DEFINED 1,3,4	21924
SYBRON DENTAL SPECIALTIES	COM	871142105	478	27589	SH	DEFINED 1,3,4	27589
SYCAMORE NETWORKS, INC.	COM	871206108	1131	370810	SH	DEFINED 1,3,4	370810
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	4414	277895	SH	DEFINED 1,3,4	277895
SYMANTEC CORP.	COM	871503108	29949	764388	SH	DEFINED 1,3,4	764388

SYMBOL TECHNOLOGIES	COM	871508107	9426	1095236	SH	DEFINED 1,3,4	1095236
SYMMETRICOM INC.	COM	871543104	115	30520	SH	DEFINED 1,3,4	30520
SYNOVUS INC.	COM	871607107	1291	30361	SH	DEFINED 1,3,4	30361
SYNOVUS FINANCIAL CORP.	COM	87161C105	2948	164644	SH	DEFINED 1,3,4	164644
SYPRIS SOLUTIONS, INC.	COM	871655106	349	44200	SH	DEFINED 1,3,4	44200
SYSCO CORP.	COM	871829107	39849	1566401	SH	DEFINED 1,3,4	1566401
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	188	24391	SH	DEFINED 1,3,4	24391
TBC CORP.	COM	872180104	210	15421	SH	DEFINED 1,3,4	15421
TCF FINANCIAL CORP.	COM	872275102	40510	1011854	SH	DEFINED 1,3,4	1011854
TECO ENERGY	COM	872375100	998	94445	SH	DEFINED 1,3,4	94445
THQ INC.	COM	872443403	377	28803	SH	DEFINED 1,3,4	28803
TJX COS., INC.	COM	872540109	13531	769016	SH	DEFINED 1,3,4	769016
TMP WORLDWIDE, INC.	COM	872941109	640	59941	SH	DEFINED 1,3,4	59941
TXU CORP.	COM	873168108	3098	173548	SH	DEFINED 1,3,4	173548
TAIWAN SEMICONDUCTOR MFG LTD	COM	874039100	2507	366879	SH	DEFINED 1,3,4	366879
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	10325	462132	SH	DEFINED 1,3,4	462132
TALISMAN ENERGY, INC.	COM	87425E103	139	3490	SH	DEFINED 1,3,4	3490
TALX CORP.	COM	874918105	129	9935	SH	DEFINED 1,3,4	9935
TANGER FACTORY OUTLET CENTER	COM	875465106	900	29120	SH	DEFINED 1,3,4	29120
TARGET CORP.	COM	87612E106	14637	500341	SH	DEFINED 1,3,4	500341
TECH DATA CORP.	COM	878237106	309	13085	SH	DEFINED 1,3,4	13085
TECHNE CORP.	COM	878377100	9894	478705	SH	DEFINED 1,3,4	478705
TECHNITROL, INC.	COM	878555101	431	29117	SH	DEFINED 1,3,4	29117
TECUMSEH PRODUCTS CO.	COM	878895200	2219	54208	SH	DEFINED 1,3,4	54208
TEKELEC	COM	879101103	568	65410	SH	DEFINED 1,3,4	65410
TEKTRONIX, INC.	COM	879131100	800	46763	SH	DEFINED 1,3,4	46763
TELEDYNE TECHNOLOGIES	COM	879360105	2077	163646	SH	DEFINED 1,3,4	163646
TELEFLEX INC.	COM	879369106	323	9121	SH	DEFINED 1,3,4	9121
TELEFONICA SA	COM	879382208	106	3745	SH	DEFINED 1,3,4	3745
TELEFONOS DE MEXICO	COM	879403780	6502	218530	SH	DEFINED 1,3,4	218530
TELEPHON & DATA	COM	879433100	7690	187897	SH	DEFINED 1,3,4	187897
TELLABS, INC.	COM	879664100	1287	222735	SH	DEFINED 1,3,4	222735
TEMPLE-INLAND, INC.	COM	879868107	1076	28854	SH	DEFINED 1,3,4	28854
SYSTEM SOFTWARE ASSOC., INC.	COM	87WARRANT	0	370192	SH	DEFINED 3,4	370192
TENARIS SA - ADR	COM	88031M109	1937	87800	SH	DEFINED 1,3,4	87800
TENET HEALTHCARE CORP.	COM	88033G100	4274	255882	SH	DEFINED 1,3,4	255882
TERADYNE, INC.	COM	880770102	2703	232395	SH	DEFINED 1,3,4	232395
TEREX CORP	COM	880779103	4455	360250	SH	DEFINED 1,3,4	360250
TEVA PHARMACEUTICAL INDS LTD	COM	881624209	3197	76804	SH	DEFINED 1,3,4	76804
TETRA TECHNOLOGIES, INC./DE	COM	88162F105	658	28715	SH	DEFINED 1,3,4	28715
TETRA TECH, INC.	COM	88162G103	547	38713	SH	DEFINED 1,3,4	38713
TEXAS GENCO HOLDINGS, INC.	COM	882443104	0	54	SH	DEFINED 1,3,4	54
TEXAS INDUSTRIES, INC.	COM	882491103	293	15274	SH	DEFINED 1,3,4	15274
TEXAS INSTRUMENTS, INC.	COM	882508104	24802	1515492	SH	DEFINED 1,3,4	1515492
TEXTRON, INC.	COM	883203101	5034	183437	SH	DEFINED 1,3,4	183437
THERAGENICS CORP.	COM	883375107	70	21593	SH	DEFINED 1,3,4	21593
THERMO ELECTRON CORP.	COM	883556102	5243	289671	SH	DEFINED 1,3,4	289671
THOMAS & BETTS CORP.	COM	884315102	434	31307	SH	DEFINED 1,3,4	31307
THOMAS INDUSTRIES, INC.	COM	884425109	308	12408	SH	DEFINED 1,3,4	12408
THOR INDUSTRIES, INC.	COM	885160101	2176	86690	SH	DEFINED 1,3,4	86690
THORNBURG MORTGAGE	COM	885218107	4668	226170	SH	DEFINED 1,3,4	226170
3COM CORP.	COM	885535104	415	83702	SH	DEFINED 1,3,4	83702
THREE-FIVE SYSTEMS, INC.	COM	88554L108	75	15549	SH	DEFINED 1,3,4	15549
3M COMPANY	COM	88579Y101	49756	382677	SH	DEFINED 1,3,4	382677
TIBCO SOFTWARE, INC.	COM	88632Q103	530	125820	SH	DEFINED 1,3,4	125820
TIDEWATER INC.	COM	886423102	400	14037	SH	DEFINED 1,3,4	14037
TIER TECHNOLOGIES, INC.	COM	88650Q100	441	43500	SH	DEFINED 1,3,4	43500
TIFFANY & CO.	COM	886547108	11926	476612	SH	DEFINED 1,3,4	476612
TIMBERLAND CO. -CL A	COM	887100105	357	8538	SH	DEFINED 1,3,4	8538
TIME WARNER TELECOM CLA A	COM	887319101	1075	331687	SH	DEFINED 1,3,4	331687
TIMKEN CO.	COM	887389104	22482	1439458	SH	DEFINED 1,3,4	1439458
TITAN CORP.	COM	888266103	134	18079	SH	DEFINED 1,3,4	18079
TOLL BROTHERS, INC.	COM	889478103	315	16334	SH	DEFINED 1,3,4	16334
TOLLGRADE COMMUNICATIONS, INC.	COM	889542106	141	9833	SH	DEFINED 1,3,4	9833
TOO, INC.	COM	890333107	1129	67866	SH	DEFINED 1,3,4	67866
TOOTSIE INDS	COM	890516107	343	12313	SH	DEFINED 1,3,4	12313
TORCHMARK CORP.	COM	891027104	13447	375529	SH	DEFINED 1,3,4	375529
TORO CO.	COM	891092108	8027	114615	SH	DEFINED 1,3,4	114615
TOTAL FINA ELF SA	COM	89151E109	216	3430	SH	DEFINED 1,3,4	3430
TOWER AUTOMOTIVE INC.	COM	891707101	95	41155	SH	DEFINED 1,3,4	41155
TOYS 'R' US, INC.	COM	892335100	954	114390	SH	DEFINED 1,3,4	114390
TPG NV	COM	892339102	190	12600	SH	DEFINED 1,3,4	12600
TRACTOR SUPPLY COMPANY	COM	892356106	1627	49286	SH	DEFINED 1,3,4	49286
TRNSACTN SYS ARCHTCTS	COM	893416107	1471	247666	SH	DEFINED 1,3,4	247666
TRANSCANADA PIPELINES LTD.	COM	893526103	62	4280	SH	DEFINED 1,3,4	4280
TRAVELERS PROPERTY CASUALTY	COM	89420G109	8	533	SH	DEFINED 1,3,4	533
TRAVELERS PROPERTY/CASUALTY IN	COM	89420G406	14775	1047473	SH	DEFINED 1,3,4	1047473
TREDEGAR INDUSTRIES, INC.	COM	894650100	2861	239084	SH	DEFINED 1,3,4	239084
TRIAD HOSPITALS, INC.	COM	89579K109	466	17312	SH	DEFINED 1,3,4	17312
TRIAD GUARANTY, INC.	COM	895925105	1065	31010	SH	DEFINED 1,3,4	31010
TRIARC COS, INC. -CI A	COM	895927101	410	14763	SH	DEFINED 1,3,4	14763
TRIBUNE CO.	COM	896047107	19525	434027	SH	DEFINED 1,3,4	434027
TRIMBLE NAVIGATION LTD	COM	896239100	2715	143097	SH	DEFINED 1,3,4	143097
TRIMERIS, INC.	COM	896263100	954	23190	SH	DEFINED 1,3,4	23190
TRINITY INDUSTRIES, INC.	COM	896522109	185	10635	SH	DEFINED 1,3,4	10635
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	89	30700	SH	DEFINED 1,3,4	30700
TRIUMPH GROUP, INC.	COM	896818101	260	11503	SH	DEFINED 1,3,4	11503
TRUSTCO BANK CORP./NY	COM	898349105	519	53855	SH	DEFINED 1,3,4	53855
TUESDAY MORNING CORP.	COM	899035505	1175	59670	SH	DEFINED 1,3,4	59670
TUPPERWARE CORP.	COM	899896104	423	31327	SH	DEFINED 1,3,4	31327
TYCO INTERNATIONAL, LTD.	COM	902124106	14622	1137364	SH	DEFINED 1,3,4	1137364
TYSON FOODS, INC.	COM	902494103	632	81485	SH	DEFINED 1,3,4	81485
UCBH HOLDINGS, INC.	COM	90262T308	670	15252	SH	DEFINED 1,3,4	15252
UGI CORP.	COM	902681105	4415	96581	SH	DEFINED 1,3,4	96581

UICI	COM	902737105	9058	942859	SH	DEFINED 1,3,4	942859
UIL HOLDINGS CORPORATION	COM	902748102	365	10492	SH	DEFINED 1,3,4	10492
UST, INC.	COM	902911106	37187	1347550	SH	DEFINED 1,3,4	1347550
US BANCORP.	COM	902973304	43117	2271723	SH	DEFINED 1,3,4	2271723
URS CORP.	COM	903236107	967	84307	SH	DEFINED 1,3,4	84307
USLIFE CORP.	COM	90333H101	1200	115590	SH	DEFINED 1,3,4	115590
US ONCOLOGY, INC.	COM	90338W103	3915	551398	SH	DEFINED 1,3,4	551398
ULTIMATE ELECTRONICS INC	COM	903849107	82	10579	SH	DEFINED 1,3,4	10579
ULTRATECH STEPPER, INC.	COM	904034105	1332	111005	SH	DEFINED 1,3,4	111005
UNIFI INC.	COM	904677101	60	12477	SH	DEFINED 1,3,4	12477
UNILEVER N.V.	COM	904784709	411	6859	SH	DEFINED 1,3,4	6859
UNION PACIFIC CORP.	COM	907818108	24622	447562	SH	DEFINED 1,3,4	447562
UNION PLANTERS	COM	908068109	2809	106897	SH	DEFINED 1,3,4	106897
UNIONBANCAL CORP.	COM	908906100	20735	525910	SH	DEFINED 1,3,4	525910
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	4051	234195	SH	DEFINED 1,3,4	234195
UNISYS CORP.	COM	909214108	9396	1014562	SH	DEFINED 1,3,4	1014562
UNIT CORP.	COM	909218109	637	31445	SH	DEFINED 1,3,4	31445
UNITED BANKSHARES, INC./WV	COM	909907107	846	30601	SH	DEFINED 1,3,4	30601
UNITED DEFENSE INDUSTRIES	COM	91018B104	4098	189460	SH	DEFINED 1,3,4	189460
UNITED DOMINION REALTY TRUST	COM	910197102	4848	303227	SH	DEFINED 1,3,4	303227
UNITED DOMINION REALTY TRUST	COM	910197102	4554	285100	SH	DEFINED 2,3,4	285100
UNITED MICROELECTRONICS	COM	910873207	0	0	SH	DEFINED 1,3,4	0
UNITED NATURAL FOODS, INC.	COM	911163103	352	13867	SH	DEFINED 1,3,4	13867
UNITED ONLINE, INC.	COM	911268100	6027	349580	SH	DEFINED 1,3,4	349580
UNITED PARCEL SERVICE-CL B	COM	911312106	35124	616199	SH	DEFINED 1,3,4	616199
UNITED RENTALS INC,	COM	911363109	172	17740	SH	DEFINED 1,3,4	17740
US CELLULAR CORP	COM	911684108	815	34500	SH	DEFINED 1,3,4	34500
U.S. INDUSTRIES, INC.	COM	912080108	1012	256100	SH	DEFINED 1,3,4	256100
UNITED STATES STEEL CORP.	COM	912909108	5824	593478	SH	DEFINED 1,3,4	593478
UNITED STATIONERS, INC.	COM	913004107	501	23561	SH	DEFINED 1,3,4	23561
UNITED SURGICAL PARTNERS INTER	COM	913016309	2249	121550	SH	DEFINED 1,3,4	121550
UNITED TECHNOLOGIES CORP.	COM	913017109	23608	408631	SH	DEFINED 1,3,4	408631
UNITED THERAPEUTICS CORP.	COM	91307C102	4994	289600	SH	DEFINED 1,3,4	289600
UNITEDHEALTH GROUP, INC.	COM	91324P102	48910	533505	SH	DEFINED 1,3,4	533505
UNITRIN INC.	COM	913275103	365	15682	SH	DEFINED 1,3,4	15682
UNIVERSAL COMPRESSION HOLDINGS	COM	913431102	551	31650	SH	DEFINED 1,3,4	31650
UNIVERSAL CORP.	COM	913456109	7895	208938	SH	DEFINED 1,3,4	208938
UNIVERSAL FOREST PRODS, INC.	COM	913543104	2350	151655	SH	DEFINED 1,3,4	151655
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	870	21378	SH	DEFINED 1,3,4	21378
UNIVISION COMMUNICATIONS INC.	COM	914906102	3027	123559	SH	DEFINED 1,3,4	123559
UNOCAL CORP.	COM	915289102	4058	154356	SH	DEFINED 1,3,4	154356
UNUMPROVIDENT CORP.	COM	91529Y106	1276	130157	SH	DEFINED 1,3,4	130157
UPM-KYMMENE OYJ	COM	915436109	69	5224	SH	DEFINED 1,3,4	5224
USFREIGHTWAYS CORP.	COM	916906100	3348	132159	SH	DEFINED 1,3,4	132159
URBAN OUTFITTERS, INC.	COM	917047102	4522	201000	SH	DEFINED 1,3,4	201000
UTSTARCOM, INC.	COM	918076100	2298	114870	SH	DEFINED 1,3,4	114870
VF CORP.	COM	918204108	8622	229175	SH	DEFINED 1,3,4	229175
VALASSIS COMMUNICATIONS, INC.	COM	918866104	25330	959355	SH	DEFINED 1,3,4	959355
VALERO ENERGY CORP.	COM	91913Y100	1083	26215	SH	DEFINED 1,3,4	26215
VALMONT INDUSTRIES	COM	920253101	2551	118063	SH	DEFINED 1,3,4	118063
VALSPAR CORP.	COM	920355104	477	11673	SH	DEFINED 1,3,4	11673
VARCO INTERNATIONAL, INC.	COM	922122106	4266	232920	SH	DEFINED 1,3,4	232920
VARIAN INC.	COM	922206107	5218	182071	SH	DEFINED 1,3,4	182071
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	503	24766	SH	DEFINED 1,3,4	24766
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	13636	252827	SH	DEFINED 1,3,4	252827
VECTREN CORPORATION	COM	92240G101	341	15708	SH	DEFINED 1,3,4	15708
VEECO INSTRUMENTS, INC.	COM	922417100	329	21144	SH	DEFINED 1,3,4	21144
VERITAS SOFTWARE CORP.	COM	923436109	23420	1332563	SH	DEFINED 1,3,4	1332563
VERITY INC.	COM	92343C106	2137	154214	SH	DEFINED 1,3,4	154214
VERITAS DGC INC.	COM	92343P107	160	24203	SH	DEFINED 1,3,4	24203
VERIZON COMMUNICATIONS.	COM	92343V104	72124	2040397	SH	DEFINED 1,3,4	2040397
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	200	17695	SH	DEFINED 1,3,4	17695
VIACOM, INC.	COM	925524308	55812	1528244	SH	DEFINED 1,3,4	1528244
VIAD CORP.	COM	92552R109	21536	1004373	SH	DEFINED 1,3,4	1004373
VIASAT, INC.	COM	92552V100	212	18955	SH	DEFINED 1,3,4	18955
VIASYS HEALTHCARE, INC.	COM	92553Q209	265	19018	SH	DEFINED 1,3,4	19018
VICOR CORP.	COM	925815102	174	30711	SH	DEFINED 1,3,4	30711
VIGNETTE CORP.	COM	926734104	1461	961550	SH	DEFINED 1,3,4	961550
VINTAGE PETROLEUM, INC.	COM	927460105	6175	649775	SH	DEFINED 1,3,4	649775
VISHAY INTRTECHNOLOGY	COM	928298108	381	37014	SH	DEFINED 1,3,4	37014
VISTEON CORP.	COM	92839U107	401	69601	SH	DEFINED 1,3,4	69601
VISX INC/DE	COM	92844S105	127	11950	SH	DEFINED 1,3,4	11950
VITAL SIGNS, INC.	COM	928469105	249	9427	SH	DEFINED 1,3,4	9427
VITALWORKS, INC.	COM	928483106	2783	725370	SH	DEFINED 1,3,4	725370
VODAFONE GROUP PLC	COM	92857W100	362	19852	SH	DEFINED 1,3,4	19852
VOLT INFO SCIENCES, INC.	COM	928703107	110	11042	SH	DEFINED 1,3,4	11042
VOTORANTIM CELULOSE E	COM	92906P106	1681	89800	SH	DEFINED 1,3,4	89800
VULCAN MATERIALS CO.	COM	929160109	1662	54958	SH	DEFINED 1,3,4	54958
WD-40 CO.	COM	929236107	302	12017	SH	DEFINED 1,3,4	12017
WGL HOLDINGS, INC.	COM	92924F106	295	11257	SH	DEFINED 1,3,4	11257
W-H ENERGY SERVICES, INC.	COM	92925E108	336	19602	SH	DEFINED 1,3,4	19602
WMC RESOURCES, LTD.	COM	92928R106	36	4200	SH	DEFINED 1,3,4	4200
WMS INDUSTRIES, INC.	COM	929297109	287	22373	SH	DEFINED 1,3,4	22373
WPP GROUP PLC.	COM	929309300	62	2284	SH	DEFINED 1,3,4	2284
WPS RESOURCES CORP	COM	92931B106	296	7387	SH	DEFINED 1,3,4	7387
WABASH NATIONAL CORP.	COM	929566107	118	18607	SH	DEFINED 1,3,4	18607
WABTEC	COM	929740108	3602	310330	SH	DEFINED 1,3,4	310330
WACHOVIA CORP.	COM	929903102	51550	1513134	SH	DEFINED 1,3,4	1513134
WADDELL & REED FINANCIAL - A	COM	930059100	331	18604	SH	DEFINED 1,3,4	18604
WAL-MART STORES, INC.	COM	931142103	168724	3242943	SH	DEFINED 1,3,4	3242943
WALGREEN CO.	COM	931422109	22323	757218	SH	DEFINED 1,3,4	757218
WALLACE COMPUTER SVCS INC.	COM	932270101	4375	175627	SH	DEFINED 1,3,4	175627
WALTER INDUSTRIES INC.	COM	93317Q105	686	78620	SH	DEFINED 1,3,4	78620
WASHINGTON FEDERAL, INC.	COM	938824109	1058	50438	SH	DEFINED 1,3,4	50438

WASHINGTON MUTUAL, INC.	COM	939322103	41995	1190647	SH	DEFINED 1,3,4	1190647
WASHINGTON POST CI B	COM	939640108	1496	2202	SH	DEFINED 1,3,4	2202
WASTE CONNECTIONS, INC.	COM	941053100	5519	159985	SH	DEFINED 1,3,4	159985
WASTE MANAGEMENT, INC.	COM	94106L109	6805	321419	SH	DEFINED 1,3,4	321419
WATERS CORP.	COM	941848103	1469	69480	SH	DEFINED 1,3,4	69480
WATSCO, INC.	COM	942622200	699	51023	SH	DEFINED 1,3,4	51023
WATSON PHARMACEUTICALS	COM	942683103	9868	342971	SH	DEFINED 1,3,4	342971
WATSON WYATT & CO. HOLDINGS	COM	942712100	480	23916	SH	DEFINED 1,3,4	23916
WATTS INDUSTRIES, INC.	COM	942749102	1163	74739	SH	DEFINED 1,3,4	74739
WAUSAU-MOSINEE PAPER CORP.	COM	943315101	121	11942	SH	DEFINED 1,3,4	11942
WAYPOINT FINANCIAL CORP.	COM	946756103	448	25912	SH	DEFINED 1,3,4	25912
WEBSense, INC.	COM	947684106	228	15567	SH	DEFINED 1,3,4	15567
WEBMD CORP.	COM	94769M105	4456	494050	SH	DEFINED 1,3,4	494050
WEBSTER FINANCIAL CORP.	COM	947890109	3777	107554	SH	DEFINED 1,3,4	107554
WEINGARTEN REALTY INVST	COM	948741103	7356	188050	SH	DEFINED 2,3,4	188050
WELLMAN INC.	COM	949702104	214	23119	SH	DEFINED 1,3,4	23119
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	10496	136780	SH	DEFINED 1,3,4	136780
WELLS FARGO & CO.	COM	949746101	74701	1660350	SH	DEFINED 1,3,4	1660350
WENDY'S INTERNATIONAL	COM	950590109	1708	62272	SH	DEFINED 1,3,4	62272
WERNER ENTERPRISES	COM	950755108	284	14773	SH	DEFINED 1,3,4	14773
WEST MARINE INC.	COM	954235107	867	51750	SH	DEFINED 1,3,4	51750
WESTAMERICA BACORPORATION	COM	957090103	305	7767	SH	DEFINED 1,3,4	7767
WESTAR ENERGY, INC.	COM	95709T100	203	16563	SH	DEFINED 1,3,4	16563
WESTERN DIGITAL CORP	COM	958102105	3109	343111	SH	DEFINED 1,3,4	343111
WESTERN GAS RESOURCES INC.	COM	958259103	4535	139304	SH	DEFINED 1,3,4	139304
WESTPORT RESOURCES CORP.	COM	961418100	1122	55700	SH	DEFINED 1,3,4	55700
WESTWOOD ONE, INC.	COM	961815107	2292	73403	SH	DEFINED 1,3,4	73403
WET SEAL, INC.	COM	961840105	156	21431	SH	DEFINED 1,3,4	21431
WEYERHAEUSER CO.	COM	962166104	5652	118159	SH	DEFINED 1,3,4	118159
WHIRLPOOL CORP.	COM	963320106	1799	36692	SH	DEFINED 1,3,4	36692
WHITNEY HOLDING CORP.	COM	966612103	8383	245773	SH	DEFINED 1,3,4	245773
WHOLE FOODS MARKET, INC.	COM	966837106	32248	579583	SH	DEFINED 1,3,4	579583
WILD OATS MARKETS, INC.	COM	96808B107	910	98200	SH	DEFINED 1,3,4	98200
WILLIAMS CO. INC., THE	COM	969457100	1277	279170	SH	DEFINED 1,3,4	279170
WILLIAMS-SONOMA, INC.	COM	969904101	592	26960	SH	DEFINED 1,3,4	26960
WILMINGTON TRUST CO.	COM	971807102	428	15193	SH	DEFINED 1,3,4	15193
WIMM BILL DANN FOODS	COM	97263M109	1693	97700	SH	DEFINED 1,3,4	97700
WIND RIVER SYSTEMS	COM	973149107	53	18336	SH	DEFINED 1,3,4	18336
WINN-DIXIE STORES, INC.	COM	974280109	1290	97658	SH	DEFINED 1,3,4	97658
WINNEBAGO INDUSTRIES	COM	974637100	1157	42597	SH	DEFINED 1,3,4	42597
WINTRUST FINANCIAL CORP.	COM	97650W108	358	12465	SH	DEFINED 1,3,4	12465
WISCONSIN ENERGY CORP.	COM	976657106	684	26913	SH	DEFINED 1,3,4	26913
WOLTERS KLUWER NV	COM	977874205	91	8240	SH	DEFINED 1,3,4	8240
WOLVERINE TUBE, INC.	COM	978093102	35	8894	SH	DEFINED 1,3,4	8894
WOLVERINE WORLD WIDE	COM	978097103	2378	141989	SH	DEFINED 1,3,4	141989
WOODWARD COVENER CO.	COM	980745103	285	8115	SH	DEFINED 1,3,4	8115
WORTHINGTON INDUSTRIES, INC.	COM	981811102	5084	426606	SH	DEFINED 1,3,4	426606
WRIGHT MEDICAL GROUP, INC.	COM	98235T107	984	56040	SH	DEFINED 1,3,4	56040
WRIGLEY (WM) JR. CO.	COM	982526105	25069	443619	SH	DEFINED 1,3,4	443619
WYETH	COM	983024100	27394	724378	SH	DEFINED 1,3,4	724378
X-RITE, INC.	COM	983857103	123	14673	SH	DEFINED 1,3,4	14673
XTO ENERGY, INC.	COM	98385X106	1222	64326.74	SH	DEFINED 1,3,4	64326.74
XCEL ENERGY INC.	COM	98389B100	2754	215015	SH	DEFINED 1,3,4	215015
XILINX, INC.	COM	983919101	4926	210694	SH	DEFINED 1,3,4	210694
XEROX CORP.	COM	984121103	3459	397121	SH	DEFINED 1,3,4	397121
YAHOO INC.	COM	984332106	9257	385379	SH	DEFINED 1,3,4	385379
YANKEE CANDLE CO.	COM	984757104	1168	68680	SH	DEFINED 1,3,4	68680
YARDVILLE NATIONAL BANKCORP	COM	985021104	2042	120070	SH	DEFINED 1,3,4	120070
YELLOW CORP.	COM	985509108	3887	161147	SH	DEFINED 1,3,4	161147
YORK INTL	COM	986670107	194	9188	SH	DEFINED 1,3,4	9188
YUM BRANDS, INC.	COM	988498101	3879	159494	SH	DEFINED 1,3,4	159494
YUKOS	COM	98849W108	4238	28745	SH	DEFINED 1,3,4	28745
ZALE CORP.	COM	988858106	760	23281	SH	DEFINED 1,3,4	23281
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	1458	22636	SH	DEFINED 1,3,4	22636
ZENITH NATIONAL INSURANCE CO.	COM	989390109	290	13613	SH	DEFINED 1,3,4	13613
ZIMMER HOLDINGS, INC.	COM	98956P102	6794	139720	SH	DEFINED 1,3,4	139720
ZIONS BANCORPORATION	COM	989701107	2101	49035	SH	DEFINED 1,3,4	49035
ZIX CORP.	COM	98974P100	54	13491	SH	DEFINED 1,3,4	13491
ZORAN CORP.	COM	98975F101	9020	698650	SH	DEFINED 1,3,4	698650
ZOLL MEDICAL CORP.	COM	989922109	3114	76220	SH	DEFINED 1,3,4	76220
ACE LTD	COM	G0070K103	4104	141817	SH	DEFINED 1,3,4	141817
AMDOCS LTD.	COM	G02602103	1229	92590	SH	DEFINED 1,3,4	92590
ARCH CAPITAL GROUP LTD	COM	G0450A105	5608	165170	SH	DEFINED 1,3,4	165170
BUNGE LIMITED	COM	G16962105	1000	39724	SH	DEFINED 1,3,4	39724
COOPER INDUSTRIES, LTD. - CLAS	COM	G24182100	11926	334052	SH	DEFINED 1,3,4	334052
EVEREST RE GROUP LTD.	COM	G3223R108	39644	692988	SH	DEFINED 1,3,4	692988
FRESH DEL MONTE PRODUCE, INC.	COM	G36738105	5675	372030	SH	DEFINED 1,3,4	372030
GLOBAL CROSSING, LTD.	COM	G3921A100	0	567	SH	DEFINED 1,3,4	567
INGERSOLL-RAND CO.	COM	G4776G101	3949	102376	SH	DEFINED 1,3,4	102376
NABORS INDUSTRIES, LTD.	COM	G6359F103	3118	78165	SH	DEFINED 1,3,4	78165
NOBLE CORP.	COM	G65422100	6562	208798	SH	DEFINED 1,3,4	208798
O2MICRO INTERNATIONAL LTD	COM	G6797E106	2271	211040	SH	DEFINED 1,3,4	211040
PLATINUM UNDERWRITERS HOLDINGS	COM	G7127P100	6564	258825	SH	DEFINED 1,3,4	258825
SCOTTISH ANNUITY & LIFE HOLDIN	COM	G7885T104	977	56040	SH	DEFINED 1,3,4	56040
TRANSOCEAN, INC.	COM	G90078109	3655	178755	SH	DEFINED 1,3,4	178755
WEATHERFORD INTL LTD.	COM	G95089101	9690	256514	SH	DEFINED 1,3,4	256514
XL CAPITAL LTD.	COM	G98255105	5186	73250	SH	DEFINED 1,3,4	73250
UBS AG - REG	COM	H8920M855	109	2540	SH	DEFINED 1,3,4	2540
LEADING EDGE MEASUREMENT SYSTE	COM	LEMS12345	500	500000	SH	DEFINED 3,4	500000
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	1462	101100	SH	DEFINED 1,3,4	101100
RADVISION, LTD.	COM	M81869105	1592	248706	SH	DEFINED 1,3,4	248706
ASE TEST LIMITED	COM	Y02516105	2776	879495	SH	DEFINED 1,3,4	879495
FLEXTRONICS INTL LTD.	COM	Y2573F102	719	82388	SH	DEFINED 1,3,4	82388
VACRO INTERNATIONAL, INC.	COM	ZZZ221066	0	10917	SH	DEFINED 1,3,4	10917

FRITZ COS, INC.  
SCI SYSTEMS, INC.

COM  
COM

ZZZ846103  
ZZZ90106

0 11572 SH  
0 164790 SH

DEFINED 1,3,4  
DEFINED 1,3,4

11572  
164790