

Edgar Filing: PRINCIPAL FINANCIAL GROUP INC - Form 13F-HR/A

PRINCIPAL FINANCIAL GROUP INC
Form 13F-HR/A
May 16, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002
Check here if Amendment [x]; Amendment Number: 1
This Amendment (Check only one.): [x] 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 16, 2002

Report Type (Check only one.):

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

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

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 1866
Form 13F Information Table Value Total: \$20622029 (X\$1000)

List of Other Included Managers:

No.	13F File Number	Name
01	28-1549	Invista Capital Management, LLC
02	28-5133	BT Financial Group Limited

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					
			VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN	O MA
AAR CORP.	COM	000361105	155	14359	SH		DEFINED	1,3,
ADC COMMUNICATIONS, INC.	COM	000886101	3465	851336	SH		DEFINED	1,3,
ABN-AMRO HOLDINGS ADR	COM	000937102	606	31963	SH		DEFINED	1,3,
ABM INDUSTRIES, INC.	COM	000957100	480	13073	SH		DEFINED	1,3,
AFLAC, INC.	COM	001055102	27408	929087	SH		DEFINED	1,3,
AGCO CORP.	COM	001084102	337	14755	SH		DEFINED	1,3,
AGL RESOURCES IN	COM	001204106	8971	381750	SH		DEFINED	1,3,
AES CORP.	COM	00130H105	3129	347693	SH		DEFINED	1,3,
AK STEEL HOLDING CORP.	COM	001547108	316	22077	SH		DEFINED	1,3,
AMB PROPERTY CORP.	COM	00163T109	23297	847180	SH		DEFINED	1,3,
AMR CORP.	COM	001765106	2080	78760	SH		DEFINED	1,3,
AOL TIME WARNER	COM	00184A105	107453	4543473	SH		DEFINED	1,3,
ATI TECHNOLOGIES, INC.	COM	001941103	8304	619700	SH		DEFINED	1,3,
AT&T CORP.	COM	001957109	79668	5074383	SH		DEFINED	1,3,
ATMI, INC.	COM	00207R101	511	16236	SH		DEFINED	1,3,
AT & T WIRELESS SERVICES	COM	00209A106	21500	2402190	SH		DEFINED	1,3,
AXT INC.	COM	00246W103	128	11953	SH		DEFINED	1,3,
AARON RENTS INC.	COM	002535201	244	10685	SH		DEFINED	1,3,
ABBOTT LABORATORIES	COM	002824100	67683	1286758	SH		DEFINED	1,3,
ABERCROMBIE & FITCH CO.	COM	002896207	3192	103638	SH		DEFINED	1,3,
ACCLAIM ENMNT, INC.	COM	004325205	3682	811000	SH		DEFINED	1,3,
ACCREDO HEALTH, INC.	COM	00437V104	799	13958	SH		DEFINED	1,3,
ACTIVISION, INC.	COM	004930202	332	11123	SH		DEFINED	1,3,
ACTION PERFORMANCE COS INC	COM	004933107	10101	205087	SH		DEFINED	1,3,
ACTEL CORP.	COM	004934105	4771	230365	SH		DEFINED	1,3,
ACTRADE FINANCIAL TECH	COM	00507P102	4218	274940	SH		DEFINED	1,3,
ACTUATE CORPORATION	COM	00508B102	3753	519870	SH		DEFINED	1,3,
ACUITY BRANDS INC.	COM	00508Y102	4067	246013	SH		DEFINED	1,3,
ACXIOM CORP.	COM	005125109	18648	1088000	SH		DEFINED	1,3,
ADAPTEC, INC.	COM	00651F108	14042	1050282	SH		DEFINED	1,3,
ADELPHIA COMMUNICATIONS - CL A	COM	006848105	2068	138760	SH		DEFINED	1,3,
ADMINISTAFF, INC.	COM	007094105	408	14758	SH		DEFINED	1,3,
ADOBE SYSTEMS, INC.	COM	00724F101	16060	398598	SH		DEFINED	1,3,
ADTRAN INC.	COM	00738A106	4280	177319	SH		DEFINED	1,3,
ADVANCED DIGITAL INFO CORP	COM	007525108	4060	312080	SH		DEFINED	1,3,
ADVANCED MARKETING SERVICES	COM	00753T105	247	10276	SH		DEFINED	1,3,
ADVANCED FIBRE COMMUNICATION	COM	00754A105	322	16794	SH		DEFINED	1,3,
ADVANCED TISSUE SCI - CLASS A	COM	00755F103	123	39099	SH		DEFINED	1,3,
ADVO, INC.	COM	007585102	451	10687	SH		DEFINED	1,3,
AEROFLEX INC.	COM	007768104	412	32072	SH		DEFINED	1,3,
ADVANCED MICRO DEVICES, INC.	COM	007903107	9134	620954	SH		DEFINED	1,3,
ADVANCE PCS	COM	00790K109	8254	274315	SH		DEFINED	1,3,
AEGON N.V.-AMERICAN REG SHR	COM	007924103	207	8455	SH		DEFINED	1,3,
ADVANCED ENERGY INDUSTRIES	COM	007973100	612	17018	SH		DEFINED	1,3,
ADVENT SOFTWARE INC	COM	007974108	410	6930	SH		DEFINED	1,3,
AETNA INC- NEW	COM	00817Y108	2856	73579	SH		DEFINED	1,3,
AFFILIATED COMP SVCS -CLA	COM	008190100	1510	26901	SH		DEFINED	1,3,
AFFILIATED MANAGERS GROUP, INC	COM	008252108	9067	126230	SH		DEFINED	1,3,
AGERE SYSTEMS, INC.	COM	00845V100	6913	1777120	SH		DEFINED	1,3,
AGILENT TECHNOLOGIES INC	COM	00846U101	11008	314888	SH		DEFINED	1,3,
AGNICO-EAGLE MINES LTD	COM	008474108	2378	178100	SH		DEFINED	1,3,
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	11277	218341	SH		DEFINED	1,3,
AIRBORNE INC.	COM	009269101	11236	642419	SH		DEFINED	1,3,
AIRGAS INC.	COM	009363102	8771	436358	SH		DEFINED	1,3,

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AIRGATE PCS, INC. COM	COM	009367103	1582	113000	SH	DEFINED	1, 3,
AIRTRAN HOLDINGS, INC.	COM	00949P108	3504	579240	SH	DEFINED	1, 3,
AKZO NOBEL NV	COM	010199305	225	4799	SH	DEFINED	1, 3,
ALAMOSA HOLDINGS, INC.	COM	011589108	1088	216220	SH	DEFINED	1, 3,
ALBANY INTL CORP. -CLA	COM	012348108	4666	153978	SH	DEFINED	1, 3,
ALBEMARLE CORP.	COM	012653101	2265	82194	SH	DEFINED	1, 3,
ALBERTO-CULVER CO.; CLASS B	COM	013068101	7586	140489	SH	DEFINED	1, 3,
ALBERTSON'S, INC.	COM	013104104	16607	501119	SH	DEFINED	1, 3,
ALCAN INC.	COM	013716105	52516	1325158	SH	DEFINED	1, 3,
ALCOA, INC.	COM	013817101	28363	751550	SH	DEFINED	1, 3,
ALEXANDER & BALDWIN INC.	COM	014482103	229	8296	SH	DEFINED	1, 3,
ALEXANDRIA REAL ESTATE EQUITIE	COM	015271109	1057	23700	SH	DEFINED	1, 3,
ALLEGHENY ENERGY, INC.	COM	017361106	11849	286553	SH	DEFINED	1, 3,
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	7797	471418	SH	DEFINED	1, 3,
ALLEN TELECOM, INC.	COM	018091108	109	16273	SH	DEFINED	1, 3,
ALLERGAN, INC.	COM	018490102	9163	141740	SH	DEFINED	1, 3,
ALLETE	COM	018522102	7076	243228	SH	DEFINED	1, 3,
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	251	21817	SH	DEFINED	1, 3,
ALLIANCE RESOURCE PARTNERS	COM	01877R108	1346	55680	SH	DEFINED	1, 3,
ALLIANT ENERGY CORP.	COM	018802108	21020	695554	SH	DEFINED	1, 3,
ALLIANT TECHSYSTEMS, INC.	COM	018804104	1356	13299	SH	DEFINED	1, 3,
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	5494	422620	SH	DEFINED	1, 3,
ALLMERICA FINANCIAL CORP.	COM	019754100	487	10839	SH	DEFINED	1, 3,
ALLSTATE CORP.	COM	020002101	18525	490460	SH	DEFINED	1, 3,
ALLTEL CORP.	COM	020039103	38944	701064	SH	DEFINED	1, 3,
ALPHA INDUSTRIES, INC.	COM	020753109	361	23653	SH	DEFINED	1, 3,
ALPHARMA INC. - CL A	COM	020813101	327	22858	SH	DEFINED	1, 3,
ALTERA CORP.	COM	021441100	5805	265410	SH	DEFINED	1, 3,
AMBAC FINANCIAL GROUP, INC.	COM	023139108	34093	577162	SH	DEFINED	1, 3,
AMERADA HESS CORP.	COM	023551104	3579	45096	SH	DEFINED	1, 3,
AMEREN CORP.	COM	023608102	37008	865689	SH	DEFINED	1, 3,
AMERICA MOVIL S.A. DE C.V.	COM	02364W105	16407	826133	SH	DEFINED	1, 3,
AMERICA FIRST MORTGAGE INVST.	COM	023934102	2296	256550	SH	DEFINED	1, 3,
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	7919	273066	SH	DEFINED	1, 3,
AM CAP STRATEGIES LTD.	COM	024937104	3192	103100	SH	DEFINED	1, 3,
AMERICAN ELECTRIC POWER CO., I	COM	025537101	11922	258665	SH	DEFINED	1, 3,
AMERICAN EAGLE OUTFITTERS	COM	02553E106	6127	247371	SH	DEFINED	1, 3,
AMERICAN EXPRESS CO.	COM	025816109	50402	1230524	SH	DEFINED	1, 3,
AMERICAN FINL GROUP INC.	COM	025932104	402	13998	SH	DEFINED	1, 3,
AMERICAN FINANCIAL HOLDINGS	COM	026075101	2614	98244	SH	DEFINED	1, 3,
AMERICAN GREETINGS CORP.	COM	026375105	9626	530353	SH	DEFINED	1, 3,
AMERICAN INTERNATIONAL GROUP,	COM	026874107	210905	2923554	SH	DEFINED	1, 3,
AMERICAN ITALIAN PASTA CO.	COM	027070101	2184	48113	SH	DEFINED	1, 3,
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	416	22294	SH	DEFINED	1, 3,
AMERICAN MEDICAL SYS HLDGS	COM	02744M108	3608	160300	SH	DEFINED	1, 3,
AMERICAN NATIONAL INSURANCE CO	COM	028591105	2937	31080	SH	DEFINED	1, 3,
AMERICAN POWER CONVERSION CORP	COM	029066107	1465	99091	SH	DEFINED	1, 3,
AMERICAN STANDARD, INC.	COM	029712106	15822	223638	SH	DEFINED	1, 3,
AMERICAN TOWER CORP. CL A	COM	029912201	2223	404250	SH	DEFINED	1, 3,
AMERICAN WATER WORKS, INC.	COM	030411102	13653	311711	SH	DEFINED	1, 3,
AMERICREDIT CORP.	COM	03060R101	661	17393	SH	DEFINED	1, 3,
AMERUS LIFE GROUP.	COM	03072M108	10709	278521	SH	DEFINED	1, 3,
AMERISOURCEBERGEN CORP.	COM	03073E105	57194	837399	SH	DEFINED	1, 3,
AMETEK INC.	COM	031100100	250	6720	SH	DEFINED	1, 3,
AMSOUTH BANCORP.	COM	032165102	27639	1257466	SH	DEFINED	1, 3,
AMYLIN PHARMACEUTICALS, INC.	COM	032346108	13139	1312538	SH	DEFINED	1, 3,
ANADARKO PETROLEUM CORP.	COM	032511107	7137	126448	SH	DEFINED	1, 3,
ANADIGICS, INC.	COM	032515108	4490	363890	SH	DEFINED	1, 3,
ANALOG DEVICES, INC.	COM	032654105	16493	366178	SH	DEFINED	1, 3,
ANALOGIC CORP.	COM	032657207	294	7060	SH	DEFINED	1, 3,
ANALYSTS INT'L CORP.	COM	032681108	52	12933	SH	DEFINED	1, 3,
ANCHOR BANCORP, INC./WI	COM	032839102	267	13320	SH	DEFINED	1, 3,

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ANDREW CORP.	COM	034425108	3866	231103	SH	DEFINED	1,3,
ANHEUSER-BUSCH COS., INC.	COM	035229103	37814	724408	SH	DEFINED	1,3,
ANIXTER INT'L, INC.	COM	035290105	5613	189439	SH	DEFINED	1,3,
ANNALY MORTGAGE MANAGEMENT	COM	035710409	20359	1199019	SH	DEFINED	1,3,
ANNTAYLOR STORES CORP.	COM	036115103	674	15602	SH	DEFINED	1,3,
ANSYS INC.	COM	03662Q105	209	7716	SH	DEFINED	1,3,
ANTHEM INC.	COM	03674B104	5593	97150	SH	DEFINED	1,3,
ANTEON INTERNATIONAL CORP.	COM	03674E108	5533	266000	SH	DEFINED	1,3,
AON CORP.	COM	037389103	5269	150553	SH	DEFINED	1,3,
APACHE CORP.	COM	037411105	10877	191221	SH	DEFINED	1,3,
APARTMENT INVESTMENT & MANAGEM	COM	03748R101	2298	47500	SH	DEFINED	1,3,
APOGEE ENTERPRISES, INC.	COM	037598109	1811	148407	SH	DEFINED	1,3,
APOLLO GROUP INC.	COM	037604105	1264	23595	SH	DEFINED	1,3,
APOGENT TECHNOLOGIES, INC.	COM	03760A101	14153	573468	SH	DEFINED	1,3,
APPLE COMPUTER, INC.	COM	037833100	8028	339155	SH	DEFINED	1,3,
APPLEBEES INT'L, INC.	COM	037899101	719	19809	SH	DEFINED	1,3,
APRIA HEALTHCARE GROUP INC	COM	037933108	8730	356164	SH	DEFINED	1,3,
APPLERA CORPORATION-APPLIED BI	COM	038020103	6005	268668	SH	DEFINED	1,3,
APPLICA INCORPORATED	COM	03815A106	107	12419	SH	DEFINED	1,3,
APPLIED INDUSTRIAL TECH, INC.	COM	03820C105	198	10266	SH	DEFINED	1,3,
APPLIED MATERIALS, INC.	COM	038222105	66126	1218462	SH	DEFINED	1,3,
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	1214	151702	SH	DEFINED	1,3,
APTARGROUP, INC.	COM	038336103	4405	125672	SH	DEFINED	1,3,
AQUILA, INC.	COM	03840P102	16468	662976	SH	DEFINED	1,3,
ARACRUZ CLEULOSE SA	COM	038496204	4312	208810	SH	DEFINED	1,3,
ARBITRON INC.	COM	03875Q108	8648	255851	SH	DEFINED	1,3,
ARCH CHEMICALS, INC.	COM	03937R102	262	11868	SH	DEFINED	1,3,
ARCH COAL, INC.	COM	039380100	229	10727	SH	DEFINED	1,3,
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	4657	334303	SH	DEFINED	1,3,
ARCHSTONE-SMITH TRUST	COM	039583109	1834	68445	SH	DEFINED	1,3,
ARCTIC CAT, INC.	COM	039670104	252	12501	SH	DEFINED	1,3,
ARDEN REALTY GROUP, INC.	COM	039793104	5494	193440	SH	DEFINED	1,3,
ARGOSY GAMING COMPANY	COM	040228108	4825	131501	SH	DEFINED	1,3,
ARKANSAS BEST CORP.	COM	040790107	6788	244263	SH	DEFINED	1,3,
ARMOR HOLDINGS, INC.	COM	042260109	442	16315	SH	DEFINED	1,3,
ARQULE, INC.	COM	04269E107	137	10864	SH	DEFINED	1,3,
ARROW ELECTRONICS INC.	COM	042735100	571	20431	SH	DEFINED	1,3,
ARTESYN TECHNOLOGIES, INC.	COM	043127109	9347	1003946	SH	DEFINED	1,3,
ARTHROCARE CORP.	COM	043136100	219	12184	SH	DEFINED	1,3,
ARVINMERITOR, INC.	COM	043353101	2837	99367	SH	DEFINED	1,3,
ASCENTIAL SOFTWARE CORP.	COM	04362P108	205	53157	SH	DEFINED	1,3,
ASHLAND, INC.	COM	044204105	2668	58619	SH	DEFINED	1,3,
ASPECT COMMUNICATIONS	COM	04523Q102	108	27739	SH	DEFINED	1,3,
ASPEN TECHNOLOGY, INC.	COM	045327103	389	17003	SH	DEFINED	1,3,
ASSOCIATED BANCORP.	COM	045487105	13400	352362	SH	DEFINED	1,3,
ASTEC INDUSTRIES, INC.	COM	046224101	184	10469	SH	DEFINED	1,3,
ASTORIA FINL CORP.	COM	046265104	4558	156908	SH	DEFINED	1,3,
ASTROPOWER, INC.	COM	04644A101	321	7684	SH	DEFINED	1,3,
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	563	23484	SH	DEFINED	1,3,
ATMEL CORP.	COM	049513104	967	95413	SH	DEFINED	1,3,
ATMOS ENERGY CORP.	COM	049560105	518	21969	SH	DEFINED	1,3,
ATRIX LABS, INC.	COM	04962L101	2846	125000	SH	DEFINED	1,3,
ATWOOD OCEANICS INC.	COM	050095108	340	7397	SH	DEFINED	1,3,
AUDIOVOX CORP.	COM	050757103	88	12231	SH	DEFINED	1,3,
AUTODESK, INC.	COM	052769106	6318	135315	SH	DEFINED	1,3,
AUTOLIV, INC.	COM	052800109	6588	271800	SH	DEFINED	1,3,
AUTOMATIC DATA PROCESSING, INC	COM	053015103	73395	1259565	SH	DEFINED	1,3,
AUTONATION INC.	COM	05329W102	1609	115100	SH	DEFINED	1,3,
AUTOZONE, INC.	COM	053332102	13824	200788	SH	DEFINED	1,3,
AVALONBAY COMM., INC.	COM	053484101	587	11787	SH	DEFINED	1,3,
AVANT! CORPORATION	COM	053487104	6576	328327	SH	DEFINED	1,3,
AVAYA, INC.	COM	053499109	1313	177908	SH	DEFINED	1,3,

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AVENTIS ADR	COM	053561106	379	5509	SH	DEFINED	1, 3,
AVERY DENNISON CORP.	COM	053611109	9545	156404	SH	DEFINED	1, 3,
AVID TECHNOLOGY, INC.	COM	05367P100	194	13919	SH	DEFINED	1, 3,
AVISTA CORP.	COM	05379B107	395	25432	SH	DEFINED	1, 3,
AVNET, INC.	COM	053807103	11250	415733	SH	DEFINED	1, 3,
AVOCENT CORPORATION.	COM	053893103	3913	146073	SH	DEFINED	1, 3,
AVON PRODUCTS, INC.	COM	054303102	11178	205784	SH	DEFINED	1, 3,
AXA	COM	054536107	354	15790	SH	DEFINED	1, 3,
AWARE INC/MASS	COM	05453N100	77	12102	SH	DEFINED	1, 3,
AXCELIS TECHNOLOGIES, INC.	COM	054540109	745	52094	SH	DEFINED	1, 3,
AZTAR CORP.	COM	054802103	5288	241476	SH	DEFINED	1, 3,
BB&T CORP.	COM	054937107	8958	235060	SH	DEFINED	1, 3,
BISYS GROUP, INC.	COM	055472104	18563	526611	SH	DEFINED	1, 3,
BJ SERVICES CO.	COM	055482103	8797	255208	SH	DEFINED	1, 3,
BJS WHOLESALE CLUB INC.	COM	05548J106	2566	57402	SH	DEFINED	1, 3,
BP PLC	COM	055622104	407	7672	SH	DEFINED	1, 3,
BRE PROPERTIES, INC.	COM	05564E106	4389	135000	SH	DEFINED	1, 3,
BMC SOFTWARE, INC.	COM	055921100	2413	124070	SH	DEFINED	1, 3,
BAKER HUGHES, INC.	COM	057224107	15338	400991	SH	DEFINED	1, 3,
BALDOR ELECTRIC CO.	COM	057741100	410	18121	SH	DEFINED	1, 3,
BALL CORP.	COM	058498106	1344	28470	SH	DEFINED	1, 3,
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	6155	280391	SH	DEFINED	1, 3,
BANCO BRADESCO ADR	COM	059460204	1768	58424	SH	DEFINED	1, 3,
BANCO SANTANDER CHILE SPONS A	COM	05965F108	2168	139848	SH	DEFINED	1, 3,
BANK OF AMERICA CORP.	COM	060505104	143020	2102610	SH	DEFINED	1, 3,
BANK OF NEW YORK	COM	064057102	33363	793978	SH	DEFINED	1, 3,
BANK ONE CORP.	COM	06423A103	64607	1546373	SH	DEFINED	1, 3,
BANKATLANTIC BANCORP	COM	065908501	18446	1418892	SH	DEFINED	1, 3,
BANKNORTH GROUP, INC.	COM	06646R107	10598	402214	SH	DEFINED	1, 3,
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	1989	132800	SH	DEFINED	1, 3,
BANTA CORP.	COM	066821109	10818	302929	SH	DEFINED	1, 3,
BARD (C.R.), INC.	COM	067383109	11596	196384	SH	DEFINED	1, 3,
BARCLAYS PLC	COM	06738E204	377	3056	SH	DEFINED	1, 3,
BARNES & NOBLE, INC.	COM	067774109	427	13770	SH	DEFINED	1, 3,
BARNES GROUP, INC.	COM	067806109	241	9846	SH	DEFINED	1, 3,
BARNESANDNOBLE.COM INC.	COM	067846105	2361	1475394	SH	DEFINED	1, 3,
BARRICK GOLD CORP.	COM	067901108	5056	272425	SH	DEFINED	1, 3,
BARR LABORATORIES, INC.	COM	068306109	2428	36884	SH	DEFINED	1, 3,
BARRA INC.	COM	068313105	10621	175343	SH	DEFINED	1, 3,
BASSETT FURNITURE INDS.	COM	070203104	1313	64070	SH	DEFINED	1, 3,
BAUSCH & LOMB, INC.	COM	071707103	1214	27229	SH	DEFINED	1, 3,
BAXTER INTERNATIONAL, INC.	COM	071813109	28509	478974	SH	DEFINED	1, 3,
BE AEROSPACE, INC.	COM	073302101	2495	251308	SH	DEFINED	1, 3,
BEA SYSTEMS, INC.	COM	073325102	15520	1132050	SH	DEFINED	1, 3,
BEAR STEARNS COS., INC.	COM	073902108	31135	496170	SH	DEFINED	1, 3,
BECKMAN COULTER, INC.	COM	075811109	26477	518448	SH	DEFINED	1, 3,
BECTON, DICKINSON & CO.	COM	075887109	5574	147760	SH	DEFINED	1, 3,
BED BATH & BEYOND, INC.	COM	075896100	80800	2394060	SH	DEFINED	1, 3,
BELDEN, INC.	COM	077459105	313	13142	SH	DEFINED	1, 3,
BELLSOUTH CORP.	COM	079860102	105218	2854536	SH	DEFINED	1, 3,
BELO CORP CLASS A	COM	080555105	524	22558	SH	DEFINED	1, 3,
BEMIS CO., INC.	COM	081437105	11215	206352	SH	DEFINED	1, 3,
BENCHMARK ELECTRONICS, INC.	COM	08160H101	6209	221764	SH	DEFINED	1, 3,
BEST BUY CO., INC.	COM	086516101	8522	107595	SH	DEFINED	1, 3,
BEVERLY ENTERPRISES	COM	087851309	1448	201050	SH	DEFINED	1, 3,
BIG LOTS, INC.	COM	089302103	816	58074	SH	DEFINED	1, 3,
BIO RAD LABORATORIES	COM	090572207	2463	65600	SH	DEFINED	1, 3,
BIO TECHNOLOGY GENERAL CORP.	COM	090578105	2510	511192	SH	DEFINED	1, 3,
BIOGEN, INC.	COM	090597105	54838	1117780	SH	DEFINED	1, 3,
BIOMET, INC.	COM	090613100	54019	1996256	SH	DEFINED	1, 3,
BLACK & DECKER CORP.	COM	091797100	1890	40618	SH	DEFINED	1, 3,
BLACK BOX CORP.	COM	091826107	2963	61189	SH	DEFINED	1, 3,

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BLACK HILLS CORP.	COM	092113109	1585	47332	SH	DEFINED	1, 3,
H&R BLOCK, INC.	COM	093671105	70685	1590220	SH	DEFINED	1, 3,
BLOCKBUSTER, INC.	COM	093679108	3493	148820	SH	DEFINED	1, 3,
BLYTH INDUSTRIES INC.	COM	09643P108	1892	71348	SH	DEFINED	1, 3,
BOB EVANS FARMS	COM	096761101	13435	476086	SH	DEFINED	1, 3,
BOEING CO.	COM	097023105	38771	803550	SH	DEFINED	1, 3,
BOISE CASCADE CORP.	COM	097383103	18496	510366	SH	DEFINED	1, 3,
BORDERS GROUP INC.	COM	099709107	8000	334601	SH	DEFINED	1, 3,
BORG WARNER INC	COM	099724106	10197	162063	SH	DEFINED	1, 3,
BOSTON PRIVATE FINL HLDGS.	COM	101119105	317	11858	SH	DEFINED	1, 3,
BOSTON PROPERTIES, INC.	COM	101121101	17189	435710	SH	DEFINED	1, 3,
BOSTON SCIENTIFIC CORP.	COM	101137107	23417	933312	SH	DEFINED	1, 3,
BOWATER INC.	COM	102183100	558	11198	SH	DEFINED	1, 3,
BOWNE & CO., INC.	COM	103043105	249	17711	SH	DEFINED	1, 3,
BRADY CORP.	COM	104674106	446	12291	SH	DEFINED	1, 3,
BRANDYWINE REALTY TRUST	COM	105368203	3373	141149	SH	DEFINED	1, 3,
BRIGGS & STRATTON CORP.	COM	109043109	8925	194013	SH	DEFINED	1, 3,
BRINKER INTERNATIONAL INC	COM	109641100	646	19925	SH	DEFINED	1, 3,
BRISTOL-MYERS SQUIBB CO.	COM	110122108	64364	1589630	SH	DEFINED	1, 3,
BROADCOM CORP.	COM	111320107	5871	163524	SH	DEFINED	1, 3,
BROADWING, INC.	COM	111620100	313	44826	SH	DEFINED	1, 3,
BROCADE COMMUNICATIONS SYSTEM	COM	111621108	1458	54000	SH	DEFINED	1, 3,
BROOKFIELD PROPERTIES CORP.	COM	112900105	707	37200	SH	DEFINED	1, 3,
BROOKS AUTOMATION INC,	COM	11434A100	3020	66460	SH	DEFINED	1, 3,
BROOKSTONE, INC.	COM	114537103	2399	149943	SH	DEFINED	1, 3,
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2526	34720	SH	DEFINED	1, 3,
TOM BROWN, INC.	COM	115660201	2393	87672	SH	DEFINED	1, 3,
BROWN SHOE, INC.	COM	115736100	3903	200578	SH	DEFINED	1, 3,
BRUNSWICK CORP.	COM	117043109	1218	44576	SH	DEFINED	1, 3,
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	192	18597	SH	DEFINED	1, 3,
BURLINGTON COAT FACTORY WHAREH	COM	121579106	457	23743	SH	DEFINED	1, 3,
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	16522	547435	SH	DEFINED	1, 3,
BURLINGTON RESOURCES, INC.	COM	122014103	6846	170763	SH	DEFINED	1, 3,
C&D TECHNOLOGIES, INC.	COM	124661109	5252	249877	SH	DEFINED	1, 3,
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	8024	226979	SH	DEFINED	1, 3,
CTRL GROUP INC.	COM	12489V106	2181	76607	SH	DEFINED	1, 3,
C-COR.NET CORP.	COM	125010108	341	18945	SH	DEFINED	1, 3,
CDI CORP.	COM	125071100	234	10212	SH	DEFINED	1, 3,
CDW COMPUTER CENTERS INC	COM	125129106	911	18089	SH	DEFINED	1, 3,
CEC ENTERTAINMENT, INC.	COM	125137109	4682	101334	SH	DEFINED	1, 3,
CH ENERGY GROUP INC.	COM	12541M102	6996	147440	SH	DEFINED	1, 3,
C H ROBINSON WORLDWIDE INC	COM	12541W100	582	17318	SH	DEFINED	1, 3,
CIGNA CORP.	COM	125509109	8864	87423	SH	DEFINED	1, 3,
CLECO CORP.	COM	12561W105	5356	224118	SH	DEFINED	1, 3,
CMS ENERGY CORP.	COM	125896100	1552	68568	SH	DEFINED	1, 3,
CNF INC	COM	12612W104	330	10010	SH	DEFINED	1, 3,
CSG SYSTEMS INTL INC.	COM	126349109	309	10869	SH	DEFINED	1, 3,
CSX CORP.	COM	126408103	4165	109283	SH	DEFINED	1, 3,
CTS CORP.	COM	126501105	251	15444	SH	DEFINED	1, 3,
CUNO INCORPORATED	COM	126583103	326	8788	SH	DEFINED	1, 3,
CVB FINANCIAL CORP	COM	126600105	1416	70217	SH	DEFINED	1, 3,
CVS CORP.	COM	126650100	6820	198658	SH	DEFINED	1, 3,
CV THERAPEUTICS INC.	COM	126667104	7770	214650	SH	DEFINED	1, 3,
CABLEVISION SYSTEMS CORP-RAINB	COM	12686C844	19890	805900	SH	DEFINED	1, 3,
CABLE DESIGN TECH CP. CL A	COM	126924109	3045	228079	SH	DEFINED	1, 3,
CABOT CORP.	COM	127055101	12144	329550	SH	DEFINED	1, 3,
CABOT OIL & GAS CORP CL A	COM	127097103	422	17063	SH	DEFINED	1, 3,
CABOT MICROELECTRONICS CORP.	COM	12709P103	335	4949	SH	DEFINED	1, 3,
CACI INTERNATIONAL, INC. CL -	COM	127190304	4575	130300	SH	DEFINED	1, 3,
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	1133	50112	SH	DEFINED	1, 3,
CAL DIVE INTERNATIONAL INC	COM	127914109	1956	78572	SH	DEFINED	1, 3,
CALLAWAY GOLF CO.	COM	131193104	5172	268670	SH	DEFINED	1, 3,

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CALPINE CORP.	COM	131347106	1971	155174	SH	DEFINED	1, 3,
CAMBREX CORP.	COM	132011107	4142	98376	SH	DEFINED	1, 3,
CAMDEN PROPERTY TRUST	COM	133131102	8785	224560	SH	DEFINED	1, 3,
CAMPBELL SOUP CO.	COM	134429109	5577	208098	SH	DEFINED	1, 3,
CANON, INC.	COM	138006309	395	10638	SH	DEFINED	1, 3,
CAPITAL AUTOMOTIVE REIT	COM	139733109	11820	513910	SH	DEFINED	1, 3,
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	17988	281721	SH	DEFINED	1, 3,
CAPSTONE TURBINE CORP.	COM	14067D102	2478	760125	SH	DEFINED	1, 3,
CAPSTEAD MORTGAGE CORP	COM	14067E506	1890	97650	SH	DEFINED	1, 3,
CAPTARIS, INC.	COM	14071N104	59	16969	SH	DEFINED	1, 3,
CARBO CERAMICS, INC.	COM	140781105	327	7985	SH	DEFINED	1, 3,
CARAUSTAR INDUSTRIES, INC.	COM	140909102	156	14891	SH	DEFINED	1, 3,
CARDINAL HEALTH, INC.	COM	14149Y108	86848	1225107	SH	DEFINED	1, 3,
CAREMARK RX, INC.	COM	141705103	1947	99825	SH	DEFINED	1, 3,
CARLISLE COS INC.	COM	142339100	7541	172489	SH	DEFINED	1, 3,
CARNIVAL CORP.	COM	143658102	17411	533275	SH	DEFINED	1, 3,
CARPENTER TECHNOLOGY CORP.	COM	144285103	6022	208071	SH	DEFINED	1, 3,
CARRAMERICA REALTY CORP.	COM	144418100	9875	314400	SH	DEFINED	1, 3,
CARREKER CORPORATION	COM	144433109	102	11704	SH	DEFINED	1, 3,
CASEYS GENERAL STORES, INC.	COM	147528103	358	26497	SH	DEFINED	1, 3,
CASH AMERICA INTL, INC.	COM	14754D100	116	13183	SH	DEFINED	1, 3,
CATALINA MARKETING CORP.	COM	148867104	412	11293	SH	DEFINED	1, 3,
CATAPULT COMMUNICATIONS CORP	COM	149016107	2630	104212	SH	DEFINED	1, 3,
CATERPILLAR, INC.	COM	149123101	19660	345817	SH	DEFINED	1, 3,
CATO CORP. - CI A	COM	149205106	298	13353	SH	DEFINED	1, 3,
CELESTICA INC.	COM	15101Q108	2770	76385	SH	DEFINED	1, 3,
CEMEX SA-SPON ADR PART CER	COM	151290889	3830	129652	SH	DEFINED	1, 3,
CENDANT CORP.	COM	151313103	17969	935880	SH	DEFINED	1, 3,
CENTERPOINT PROPERTIES CORP.	COM	151895109	595	11000	SH	DEFINED	1, 3,
CENTEX CORP.	COM	152312104	1657	31909	SH	DEFINED	1, 3,
CENTRAL PARKING CORP.	COM	154785109	4555	198119	SH	DEFINED	1, 3,
CENTURY ALUMINUM COMPANY	COM	156431108	178	10965	SH	DEFINED	1, 3,
CENTURYTEL, INC.	COM	156700106	44043	1295391	SH	DEFINED	1, 3,
CEPHALON, INC.	COM	156708109	5401	85734	SH	DEFINED	1, 3,
CERIDIAN CORP.	COM	156779100	23647	1072432	SH	DEFINED	1, 3,
CERNER CORP.	COM	156782104	892	18698	SH	DEFINED	1, 3,
CERTEGY, INC.	COM	156880106	562	14161	SH	DEFINED	1, 3,
CHAMPION ENTERPRISES, INC.	COM	158496109	4261	532683	SH	DEFINED	1, 3,
CHARLES RIVER LABORATORIES	COM	159864107	8031	259070	SH	DEFINED	1, 3,
CHARTER ONE FINANCIAL, INC.	COM	160903100	33396	1069714	SH	DEFINED	1, 3,
CHARTER COMMUNICATIONS, INC.;	COM	16117M107	18646	1651565	SH	DEFINED	1, 3,
CHECKFREE CORP	COM	162813109	243	15861	SH	DEFINED	1, 3,
CHECKPOINT SYSTEMS, INC.	COM	162825103	270	16932	SH	DEFINED	1, 3,
CHEESECAKE FACTORY, INC.	COM	163072101	956	25912	SH	DEFINED	1, 3,
CHELSEA PROPERTY GROUP INC.	COM	163421100	4519	83620	SH	DEFINED	1, 3,
CHEMFIRST, INC.	COM	16361A106	2164	80897	SH	DEFINED	1, 3,
CHESAPEAKE CORP.	COM	165159104	220	8111	SH	DEFINED	1, 3,
CHEVRONTEXACO, CORP.	COM	166764100	86111	953922	SH	DEFINED	1, 3,
CHICAGO BRIDGE & IRON-NY	COM	167250109	2161	72700	SH	DEFINED	1, 3,
CHICO'S FAS INC.	COM	168615102	732	21708	SH	DEFINED	1, 3,
CHIRON CORP.	COM	170040109	9074	197723	SH	DEFINED	1, 3,
CHITTENDEN CORP.	COM	170228100	499	17134	SH	DEFINED	1, 3,
CHOICEPOINT, INC.	COM	170388102	742	12885	SH	DEFINED	1, 3,
CHRISTOPHER & BANKS CORP	COM	171046105	2550	77618	SH	DEFINED	1, 3,
CHUBB CORP.	COM	171232101	12038	164674	SH	DEFINED	1, 3,
CHURCH & DWIGHT, INC.	COM	171340102	236	8013	SH	DEFINED	1, 3,
CIBER INC.	COM	17163B102	2124	232098	SH	DEFINED	1, 3,
CIENA CORP.	COM	171779101	1505	167276	SH	DEFINED	1, 3,
CINCINNATI FINANCIAL CORP.	COM	172062101	3585	82103	SH	DEFINED	1, 3,
CINERGY CORP.	COM	172474108	9254	258854	SH	DEFINED	1, 3,
CIRCUIT CITY STORES, INC.	COM	172737108	3927	217668	SH	DEFINED	1, 3,
CIRRUS LOGIC, INC.	COM	172755100	11407	604490	SH	DEFINED	1, 3,

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CISCO SYSTEMS, INC.	COM	17275R102	164235	9700850	SH	DEFINED	1, 3,
CINTAS CORP.	COM	172908105	4302	86280	SH	DEFINED	1, 3,
CITIGROUP, INC.	COM	172967101	298808	6034090	SH	DEFINED	1, 3,
CITIZENS COMMUNICATIONS CO.	COM	17453B101	1526	141940	SH	DEFINED	1, 3,
CITRIX SYSTEMS INC.	COM	177376100	1649	95433	SH	DEFINED	1, 3,
CITY NATIONAL CORP.	COM	178566105	14434	274364	SH	DEFINED	1, 3,
CLARCOR, INC.	COM	179895107	422	13180	SH	DEFINED	1, 3,
CLARK/BARDES, INC.	COM	180668105	1832	63600	SH	DEFINED	1, 3,
CLAYTON HOMES, INC.	COM	184190106	472	28205	SH	DEFINED	1, 3,
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	20883	406203	SH	DEFINED	1, 3,
CLOROX CO.	COM	189054109	42921	983755	SH	DEFINED	1, 3,
COACH, INC.	COM	189754104	459	9043	SH	DEFINED	1, 3,
COCA-COLA BTLNG CONS	COM	191098102	229	4679	SH	DEFINED	1, 3,
COCA-COLA CO.	COM	191216100	106783	2043309	SH	DEFINED	1, 3,
COCA-COLA ENTERPRISES, INC.	COM	191219104	17574	935771	SH	DEFINED	1, 3,
COGNEX CORP.	COM	192422103	681	23429	SH	DEFINED	1, 3,
COHERENT, INC.	COM	192479103	5271	155479	SH	DEFINED	1, 3,
COHU INC.	COM	192576106	314	11014	SH	DEFINED	1, 3,
COLGATE-PALMOLIVE CO.	COM	194162103	27815	486703	SH	DEFINED	1, 3,
COLONIAL BANCGROUP	COM	195493309	352	23610	SH	DEFINED	1, 3,
COLONIAL PROPERTIES TRUST	COM	195872106	384	11155	SH	DEFINED	1, 3,
COLUMBIA SPORTSWEAR CO.	COM	198516106	3739	111440	SH	DEFINED	1, 3,
COMCAST CORP.	COM	200300200	86285	2713377	SH	DEFINED	1, 3,
COMERICA, INC.	COM	200340107	14256	227848	SH	DEFINED	1, 3,
COMMERCE BANCORP, INC./NJ	COM	200519106	609	13556	SH	DEFINED	1, 3,
COMMERCE BANCSHARES, INC.	COM	200525103	9102	205832	SH	DEFINED	1, 3,
COMMERCE GROUP, INC.	COM	200641108	2998	77480	SH	DEFINED	1, 3,
COMMERCIAL FEDERAL CORP	COM	201647104	14102	524222	SH	DEFINED	1, 3,
COMMERCIAL METALS CO.	COM	201723103	295	7024	SH	DEFINED	1, 3,
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	4823	126100	SH	DEFINED	1, 3,
COMMSCOPE, INC.	COM	203372107	1623	93268	SH	DEFINED	1, 3,
COMMUNITY HEALTH SYSTEMS	COM	203668108	9892	447390	SH	DEFINED	1, 3,
COMMUNITY FIRST BANKSHARES	COM	203902101	556	21500	SH	DEFINED	1, 3,
CIA VALE DO RIO DOCE - ADR	COM	204412209	10903	398060	SH	DEFINED	1, 3,
COMPANHIA PARANAENSE DE ENERSI	COM	20441B407	1366	175072	SH	DEFINED	1, 3,
COMPANHIA DE BEBIDAS DAS AMERI	COM	20441W203	3887	199238	SH	DEFINED	1, 3,
MINAS BUENAVENTURA	COM	204448104	2088	77300	SH	DEFINED	1, 3,
COMPAQ COMPUTER CORP.	COM	204493100	18245	1745918	SH	DEFINED	1, 3,
COMPASS BANCSHARES INC.	COM	20449H109	807	26130	SH	DEFINED	1, 3,
COMPUTER ASSOCIATES INTL INC.	COM	204912109	30256	1382183	SH	DEFINED	1, 3,
COMPUTER SCIENCES CORP.	COM	205363104	20441	402773	SH	DEFINED	1, 3,
COMPUTER TASK GROUP, INC.	COM	205477102	64	11156	SH	DEFINED	1, 3,
COMPUWARE CORP.	COM	205638109	15775	1221942	SH	DEFINED	1, 3,
COMSTOCK RES INC COM NEW	COM	205768203	3177	415900	SH	DEFINED	1, 3,
COMVERSE TECHNOLOGY, INC.	COM	205862402	4777	377004	SH	DEFINED	1, 3,
CONAGRA FOODS, INC.	COM	205887102	6652	274289	SH	DEFINED	1, 3,
CONCORD CAMERA CORP.	COM	206156101	132	14667	SH	DEFINED	1, 3,
CONCORD EFS, INC.	COM	206197105	8586	258216	SH	DEFINED	1, 3,
CONECTIV INC.	COM	206829103	452	18179	SH	DEFINED	1, 3,
CONEXANT SYSTEMS, INC.	COM	207142100	1561	129544	SH	DEFINED	1, 3,
CONMED CORP.	COM	207410101	337	13484	SH	DEFINED	1, 3,
CONNETICS CORP.	COM	208192104	1123	115800	SH	DEFINED	1, 3,
CONOCO INC.	COM	208251504	31502	1079564	SH	DEFINED	1, 3,
CONSECO, INC.	COM	208464107	632	174511	SH	DEFINED	1, 3,
CONSOL ENERGY, INC.	COM	20854P109	1966	74900	SH	DEFINED	1, 3,
CONSOLIDATED EDISON, INC.	COM	209115104	4519	107825	SH	DEFINED	1, 3,
CONSOLIDATED GRAPHICS INC	COM	209341106	1619	81341	SH	DEFINED	1, 3,
CONSTELLATION BRANDS INC - A	COM	21036P108	1286	23404	SH	DEFINED	1, 3,
CONSTELLATION ENERGY GROUP, IN	COM	210371100	7381	239241	SH	DEFINED	1, 3,
CONVERGYS CORP.	COM	212485106	3630	122751	SH	DEFINED	1, 3,
CONVERIUM HOLDING AG	COM	21248N107	209	8000	SH	DEFINED	1, 3,
COOPER CAMERON CORP.	COM	216640102	2024	39593	SH	DEFINED	1, 3,

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COOPER COMPANIES, INC.	COM	216648402	386	8140	SH	DEFINED	1, 3,
COOPER INDUSTRIES, INC.	COM	216669101	21567	514108	SH	DEFINED	1, 3,
COOPER TIRE & RUBBER CO.	COM	216831107	6659	307593	SH	DEFINED	1, 3,
COORS (ADOLPH) CO. CLASS B	COM	217016104	1236	18325	SH	DEFINED	1, 3,
COPART INC.	COM	217204106	333	18569	SH	DEFINED	1, 3,
CORINTHIAN COLLEGES, INC.	COM	218868107	2565	50741	SH	DEFINED	1, 3,
CORIXA CORP.	COM	21887F100	2291	371320	SH	DEFINED	1, 3,
CORN PRODUCTS INTL, INC.	COM	219023108	4068	126329	SH	DEFINED	1, 3,
CORNING, INC.	COM	219350105	3663	480749	SH	DEFINED	1, 3,
COST PLUS INC/CALIFORNIA	COM	221485105	314	11493	SH	DEFINED	1, 3,
COSTCO WHOLESALE CORP.	COM	22160K105	19909	499977	SH	DEFINED	1, 3,
COUNTRYWIDE CREDIT INDUSTRIES,	COM	222372104	17199	384329	SH	DEFINED	1, 3,
COVANCE INC.	COM	222816100	251	12364	SH	DEFINED	1, 3,
COVENTRY HEALTH CARE	COM	222862104	912	35065	SH	DEFINED	1, 3,
CRANE CO.	COM	224399105	829	30314	SH	DEFINED	1, 3,
CREDENCE SYSTEMS CORP.	COM	225302108	272	12364	SH	DEFINED	1, 3,
CREDIT SUISSE GROUP	COM	225401108	321	8590	SH	DEFINED	1, 3,
CREE, INC.	COM	225447101	203	14880	SH	DEFINED	1, 3,
CRESTLINE CAPITAL CORP.	COM	226153104	2715	80704	SH	DEFINED	1, 3,
CELESTICA INC.	COM	226336200	1144	31640	SH	DEFINED	1, 3,
CROMPTON CORPORATION	COM	227116100	286	23161	SH	DEFINED	1, 3,
CROWN CASTLE INTL CORP.	COM	228227104	6910	1045400	SH	DEFINED	1, 3,
CRYOLIFE, INC.	COM	228903100	211	10094	SH	DEFINED	1, 3,
CULLEN FROST BANKERS, INC.	COM	229899109	986	27480	SH	DEFINED	1, 3,
CUMMINS, INC.	COM	231021106	989	20948	SH	DEFINED	1, 3,
CURTISS-WRIGHT CORP.	COM	231561101	358	5387	SH	DEFINED	1, 3,
CYGNUS INC.	COM	232560102	78	19887	SH	DEFINED	1, 3,
CYMER, INC.	COM	232572107	6159	124022	SH	DEFINED	1, 3,
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	2740	119152	SH	DEFINED	1, 3,
CYTEC INDUSTRIES, INC.	COM	232820100	3073	101035	SH	DEFINED	1, 3,
CYTYC CORP.	COM	232946103	3463	128637	SH	DEFINED	1, 3,
DDI CORP/CA	COM	233162106	4095	480040	SH	DEFINED	1, 3,
DMC STRATEX NETWORKS INC.	COM	23322L106	5908	1085951	SH	DEFINED	1, 3,
DPL, INC.	COM	233293109	662	25926	SH	DEFINED	1, 3,
DQE, INC.	COM	23329J104	244	11455	SH	DEFINED	1, 3,
DRS TECHNOLOGIES, INC.	COM	23330X100	366	8833	SH	DEFINED	1, 3,
D R HORTON INC.	COM	23331A109	749	19866	SH	DEFINED	1, 3,
DST SYSTEMS, INC.	COM	233326107	15028	301769	SH	DEFINED	1, 3,
DSP GROUP, INC.	COM	23332B106	8902	434903	SH	DEFINED	1, 3,
DTE ENERGY CO.	COM	233331107	12963	284898	SH	DEFINED	1, 3,
DANA CORP.	COM	235811106	3337	155411	SH	DEFINED	1, 3,
DANAHER CORP.	COM	235851102	31827	448148	SH	DEFINED	1, 3,
DARDEN RESTAURANTS, INC.	COM	237194105	8605	212000	SH	DEFINED	1, 3,
DATASCOPE CORP.	COM	238113104	232	7902	SH	DEFINED	1, 3,
DAVITA, INC.	COM	23918K108	7107	280900	SH	DEFINED	1, 3,
DEAN FOODS CO.	COM	242370104	21617	285488	SH	DEFINED	1, 3,
DEERE & CO.	COM	244199105	11572	254054	SH	DEFINED	1, 3,
DELL COMPUTER CORP.	COM	247025109	58099	2225160	SH	DEFINED	1, 3,
DELPHI CORP.	COM	247126105	4552	284704	SH	DEFINED	1, 3,
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	428	10903	SH	DEFINED	1, 3,
DELTA & PINE LAND CO.	COM	247357106	8160	430167	SH	DEFINED	1, 3,
DELTA AIRLINES, INC.	COM	247361108	7154	218647	SH	DEFINED	1, 3,
DENBURY RESOURCES, INC.	COM	247916208	4407	519641	SH	DEFINED	1, 3,
DELUXE CORP.	COM	248019101	14911	322330	SH	DEFINED	1, 3,
DENDRITE INT'L, INC.	COM	248239105	4486	419225	SH	DEFINED	1, 3,
DENTSPLY INTERNATIONAL, INC.	COM	249030107	8893	239954	SH	DEFINED	1, 3,
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	4242	202017	SH	DEFINED	1, 3,
DEVON ENERGY CORP.	COM	25179M103	22414	464349	SH	DEFINED	1, 3,
DEVRY, INC.	COM	251893103	431	14308	SH	DEFINED	1, 3,
DIAGEO PLC	COM	25243Q205	221	4217	SH	DEFINED	1, 3,
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	653	15114	SH	DEFINED	1, 3,
DIAL CORP.	COM	25247D101	19702	1093364	SH	DEFINED	1, 3,

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DIEBOLD, INC.	COM	253651103	23677	581182	SH	DEFINED	1, 3,
DIGENE CORP.	COM	253752109	1652	46200	SH	DEFINED	1, 3,
DIGI INT'L, INC.	COM	253798102	63	11645	SH	DEFINED	1, 3,
DIGITAL INSIGHT CORP	COM	25385P106	10737	389717	SH	DEFINED	1, 3,
DIME COMMUNITY BANCORP	COM	253922108	1767	57360	SH	DEFINED	1, 3,
DILLARDS DEPT STORES INC.	COM	254067101	8564	358924	SH	DEFINED	1, 3,
DIME BANCORP-WT	COM	25429Q110	30	232670	SH	DEFINED	1, 3,
DIMON, INC.	COM	254394109	165	23862	SH	DEFINED	1, 3,
DIONEX CORP.	COM	254546104	279	11457	SH	DEFINED	1, 3,
DISNEY (WALT) CO. HOLDING CO.	COM	254687106	48002	2079825	SH	DEFINED	1, 3,
DISTRIBUCION Y SERVICIO ADR	COM	254753106	1668	115845	SH	DEFINED	1, 3,
DIRECT FOCUS, INC.	COM	254931108	3370	88570	SH	DEFINED	1, 3,
DOLE FOOD CO., INC.	COM	256605106	7377	237957	SH	DEFINED	1, 3,
DOLLAR GENERAL CORP.	COM	256669102	7650	469902	SH	DEFINED	1, 3,
DOLLAR TREE STORES, INC.	COM	256747106	782	23829	SH	DEFINED	1, 3,
DOMINION RESOURCES, INC.	COM	25746U109	53006	813481	SH	DEFINED	1, 3,
DONALDSON CO., INC.	COM	257651109	14942	371592	SH	DEFINED	1, 3,
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1808	58129	SH	DEFINED	1, 3,
DORAL FINANCIAL CORP.	COM	25811P100	3448	101560	SH	DEFINED	1, 3,
DOVER CORP.	COM	260003108	12097	295049	SH	DEFINED	1, 3,
DOW CHEMICAL CO.	COM	260543103	20130	615235	SH	DEFINED	1, 3,
DOW JONES & CO., INC.	COM	260561105	2498	42911	SH	DEFINED	1, 3,
DOWNEY FINANCIAL CORP.	COM	261018105	6908	151486	SH	DEFINED	1, 3,
DRESS BARN, INC.	COM	261570105	290	9778	SH	DEFINED	1, 3,
DREYER'S GRAND ICE CREAM, INC.	COM	261878102	2828	68664	SH	DEFINED	1, 3,
DRIL-QUIP	COM	262037104	237	9247	SH	DEFINED	1, 3,
DU PONT (E.I.) DE NEMOURS	COM	263534109	44152	936424	SH	DEFINED	1, 3,
DUANE READE, INC.	COM	263578106	2715	79900	SH	DEFINED	1, 3,
DUKE ENERGY CORP.	COM	264399106	37445	990618	SH	DEFINED	1, 3,
DUKE REALTY CORP.	COM	264411505	507	19500	SH	DEFINED	1, 3,
DUN & BRADSTREET CORP.	COM	26483E100	17623	440472	SH	DEFINED	1, 3,
DUPONT PHOTOMASKS, INC.	COM	26613X101	15626	300497	SH	DEFINED	1, 3,
DYCOM INDUSTRIES, INC.	COM	267475101	1525	101989	SH	DEFINED	1, 3,
DYNEGY INC.	COM	26816Q101	7910	272773	SH	DEFINED	1, 3,
EMC CORP.	COM	268648102	34643	2906300	SH	DEFINED	1, 3,
ENSCO INTERNATIONAL, INC.	COM	26874Q100	832	27595	SH	DEFINED	1, 3,
ENI SPA	COM	26874R108	361	4926	SH	DEFINED	1, 3,
EOG RESOURCES, INC.	COM	26875P101	3429	84539	SH	DEFINED	1, 3,
E.ON AG	COM	268780103	351	6947	SH	DEFINED	1, 3,
ESS TECHNOLOGY	COM	269151106	6538	315224	SH	DEFINED	1, 3,
E TRADE GROUP, INC.	COM	269246104	719	76366	SH	DEFINED	1, 3,
EAST WEST BANCORP, INC.	COM	27579R104	5611	191582	SH	DEFINED	1, 3,
EASTMAN CHEMICAL CO.	COM	277432100	1912	39183	SH	DEFINED	1, 3,
EASTMAN KODAK CO.	COM	277461109	9194	294955	SH	DEFINED	1, 3,
EATON CORP.	COM	278058102	7282	89927	SH	DEFINED	1, 3,
EATON VANCE CORP.	COM	278265103	567	14189	SH	DEFINED	1, 3,
ECOLAB, INC.	COM	278865100	8461	185056	SH	DEFINED	1, 3,
EDISON INTERNATIONAL	COM	281020107	2766	165115	SH	DEFINED	1, 3,
EDO CORP.	COM	281347104	283	10494	SH	DEFINED	1, 3,
EDUCATION MANAGEMENT CORP.	COM	28139T101	3518	83422	SH	DEFINED	1, 3,
EDWARDS (A.G.), INC.	COM	281760108	719	16350	SH	DEFINED	1, 3,
EDWARDS LIFESCIENCES CORP., IN	COM	28176E108	339	12133	SH	DEFINED	1, 3,
EFUNDS CORP.	COM	28224R101	3137	195470	SH	DEFINED	1, 3,
EL PASO CORPORATION	COM	28336L109	22713	515848	SH	DEFINED	1, 3,
EL PASO ELECTRIC CO.	COM	283677854	6448	411993	SH	DEFINED	1, 3,
ELANTEC SEMICONDUCTOR, INC.	COM	284155108	529	12360	SH	DEFINED	1, 3,
ELCOR CORP.	COM	284443108	3693	166354	SH	DEFINED	1, 3,
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	535	14600	SH	DEFINED	1, 3,
ELECTROGLAS, INC.	COM	285324109	191	11274	SH	DEFINED	1, 3,
ELECTRONIC ARTS, INC.	COM	285512109	11396	187441	SH	DEFINED	1, 3,
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	33565	578801	SH	DEFINED	1, 3,
EMCOR GROUP INC.	COM	29084Q100	2261	38988	SH	DEFINED	1, 3,

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EMERSON ELECTRIC CO.	COM	291011104	23329	406501	SH	DEFINED	1, 3,
EMMIS COMMUNICATIONS - CL A	COM	291525103	282	10541	SH	DEFINED	1, 3,
ENDOCARE, INC.	COM	29264P104	5511	279591	SH	DEFINED	1, 3,
ENERGEN CORP.	COM	29265N108	442	16707	SH	DEFINED	1, 3,
ENERGY EAST CORP.	COM	29266M109	1269	58345	SH	DEFINED	1, 3,
ENERGIZER HOLDINGS, INC.	COM	29266R108	9833	414027	SH	DEFINED	1, 3,
ENGELHARD CORP.	COM	292845104	18996	612179	SH	DEFINED	1, 3,
ENGINEERED SUPPORT SYSTEMS	COM	292866100	10309	222900	SH	DEFINED	1, 3,
ENTEGRIS, INC.	COM	29362U104	5521	341847	SH	DEFINED	1, 3,
ENTERASYS NETWORKS, INC.	COM	293637104	172	40765	SH	DEFINED	1, 3,
ENTERCOM COMMUNICATIONS CORP	COM	293639100	549	10014	SH	DEFINED	1, 3,
ENERGY CORP.	COM	29364G103	30857	710835	SH	DEFINED	1, 3,
ENZO BIOCHEM, INC.	COM	294100102	5977	294999	SH	DEFINED	1, 3,
EPLUS, INC.	COM	294268107	3666	386255	SH	DEFINED	1, 3,
EPRESENCE, INC.	COM	294348107	52	12344	SH	DEFINED	1, 3,
EQUIFAX, INC.	COM	294429105	2200	73562	SH	DEFINED	1, 3,
EQUITABLE RESOURCES, INC.	COM	294549100	7737	222267	SH	DEFINED	1, 3,
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	26202	873693	SH	DEFINED	1, 3,
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	30516	1061786	SH	DEFINED	1, 3,
ESCO TECHNOLOGIES INC.	COM	296315104	2504	64460	SH	DEFINED	1, 3,
ESSEX PROPERTY TRUST, INC.	COM	297178105	626	12000	SH	DEFINED	1, 3,
ESTERLINE TECHNOLOGIES	COM	297425100	2011	98582	SH	DEFINED	1, 3,
ETHAN ALLEN INTERIORS INC	COM	297602104	788	20712	SH	DEFINED	1, 3,
EVERGREEN RES INC.	COM	299900308	1881	45109	SH	DEFINED	1, 3,
EXAR CORP	COM	300645108	429	20880	SH	DEFINED	1, 3,
EXELON CORP.	COM	30161N101	25776	486611	SH	DEFINED	1, 3,
EXPEDITORS INT'L WASH, INC.	COM	302130109	645	10574	SH	DEFINED	1, 3,
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	934	16225	SH	DEFINED	1, 3,
EXTENDED STAY OF AMERICA, INC.	COM	30224P101	3613	207668	SH	DEFINED	1, 3,
EXTREME NETWORKS, INC.	COM	30226D106	5425	521600	SH	DEFINED	1, 3,
EXXON MOBIL CORP.	COM	30231G102	292950	6683780	SH	DEFINED	1, 3,
FEI COMPANY	COM	30241L109	233	6554	SH	DEFINED	1, 3,
FMC CORP.	COM	302491303	5581	133142	SH	DEFINED	1, 3,
FMC TECHNOLOGIES, INC.	COM	30249U101	267	13398	SH	DEFINED	1, 3,
F.N.B. CORPORATION	COM	302520101	1885	64334	SH	DEFINED	1, 3,
FPL GROUP, INC.	COM	302571104	8106	136114	SH	DEFINED	1, 3,
FACTORY 2-U STORES INC	COM	303072102	2102	162954	SH	DEFINED	1, 3,
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	723	17908	SH	DEFINED	1, 3,
FAIR ISAAC & COMPANY INC.	COM	303250104	25292	398997	SH	DEFINED	1, 3,
FAIRCHILD SEMICON INTL CL-A	COM	303726103	585	20441	SH	DEFINED	1, 3,
FAMILY DOLLAR STORES	COM	307000109	2936	87617	SH	DEFINED	1, 3,
FASTENAL CO.	COM	311900104	586	7775	SH	DEFINED	1, 3,
FEDDERS CORP.	COM	313135501	57	19031	SH	DEFINED	1, 3,
FREDDIE MAC	COM	313400301	56710	894904	SH	DEFINED	1, 3,
FANNIE MAE	COM	313586109	126921	1588901	SH	DEFINED	1, 3,
FEDERAL SIGNAL CORP.	COM	313855108	219	9226	SH	DEFINED	1, 3,
FEDERATED DEPARTMENT STORES, I	COM	31410H101	17232	421824	SH	DEFINED	1, 3,
FEDERATED INVESTORS, INC.; CLA	COM	314211103	9339	288680	SH	DEFINED	1, 3,
FEDEX CORP.	COM	31428X106	40506	697184	SH	DEFINED	1, 3,
FELCOR LODGING TRUST, INC.	COM	31430F101	2753	129555	SH	DEFINED	1, 3,
FERRO CORP.	COM	315405100	202	7023	SH	DEFINED	1, 3,
FIDELITY NATIONAL FINANCIAL, I	COM	316326107	34383	1303853	SH	DEFINED	1, 3,
FIFTH THIRD BANCORP	COM	316773100	85514	1267247	SH	DEFINED	1, 3,
FILENET CORP.	COM	316869106	9086	531664	SH	DEFINED	1, 3,
FINANCIAL FEDERAL CORP	COM	317492106	292	8897	SH	DEFINED	1, 3,
FINISAR CORP.	COM	31787A101	8240	1070110	SH	DEFINED	1, 3,
THE FINISH LINE CL-A	COM	317923100	11032	597920	SH	DEFINED	1, 3,
FIRST AMERICAN CORPORATION	COM	318522307	781	36699	SH	DEFINED	1, 3,
FIRST BANCORP/PUERTO RICO	COM	318672102	411	14211	SH	DEFINED	1, 3,
FIRST CITIZENS BCSHS CL A	COM	31946M103	1606	15600	SH	DEFINED	1, 3,
FIRST CONSULTING GROUP, INC.	COM	31986R103	1238	124200	SH	DEFINED	1, 3,
FIRST DATA CORP.	COM	319963104	30756	352502	SH	DEFINED	1, 3,

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FIRST ESSEX BANCORP, INC.	COM	320103104	1391	45700	SH	DEFINED	1, 3,
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	4665	136192	SH	DEFINED	1, 3,
FIRST MIDWEST BANCORP, INC.	COM	320867104	1694	58320	SH	DEFINED	1, 3,
FIRST HEALTH	COM	320960107	493	20414	SH	DEFINED	1, 3,
FIRST REPUBLIC BANK	COM	336158100	207	7282	SH	DEFINED	1, 3,
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	12872	367251	SH	DEFINED	1, 3,
FIRST VIRGINIA BANKS, INC.	COM	337477103	525	9798	SH	DEFINED	1, 3,
FISERV, INC.	COM	337738108	9474	206003	SH	DEFINED	1, 3,
FIRSTFED FINANCIAL CORP	COM	337907109	242	9247	SH	DEFINED	1, 3,
FIRSTMERIT CORP.	COM	337915102	4583	159185	SH	DEFINED	1, 3,
FLAGSTAR BANCORP INC.	COM	337930101	1170	50255	SH	DEFINED	1, 3,
FIRSTENERGY CORP.	COM	337932107	30655	886489	SH	DEFINED	1, 3,
FLEETBOSTON FINANCIAL CORP.	COM	339030108	33507	957337	SH	DEFINED	1, 3,
FLEETWOOD ENTERPRISES, INC.	COM	339099103	202	18693	SH	DEFINED	1, 3,
FLEMING COMPANIES, INC.	COM	339130106	6161	275024	SH	DEFINED	1, 3,
FLORIDA ROCK INDS	COM	341140101	4545	114084	SH	DEFINED	1, 3,
FLUOR CORP.(NEW)	COM	343412102	1654	40552	SH	DEFINED	1, 3,
FLOWSERVE CORP.	COM	34354P105	291	9085	SH	DEFINED	1, 3,
FOMENTO ECONOMICO MEXICANO SA	COM	344419106	4568	96886	SH	DEFINED	1, 3,
FOOT LOCKER INC	COM	344849104	2176	134500	SH	DEFINED	1, 3,
FOOTSTAR INC.	COM	344912100	325	10655	SH	DEFINED	1, 3,
FORD MOTOR COMPANY	COM	345370860	22537	1366727	SH	DEFINED	1, 3,
FOREST LABORATORIES, INC.	COM	345838106	13445	164563	SH	DEFINED	1, 3,
FOREST OIL CORP.	COM	346091705	2357	79568	SH	DEFINED	1, 3,
FORTUNE BRANDS, INC.	COM	349631101	8599	174166	SH	DEFINED	1, 3,
FORWARD AIR CORPORATION	COM	349853101	365	11546	SH	DEFINED	1, 3,
FOSSIL, INC.	COM	349882100	2270	85367	SH	DEFINED	1, 3,
FRANKLIN COVEY CO.	COM	353469109	27	10655	SH	DEFINED	1, 3,
FRANKLIN RESOURCES, INC.	COM	354613101	8021	191344	SH	DEFINED	1, 3,
FRED'S INC.	COM	356108100	488	13562	SH	DEFINED	1, 3,
FREEPORT MCMORAN, INC.	COM	35671D857	15687	890296	SH	DEFINED	1, 3,
FREMONT GENERAL CORP.	COM	357288109	231	37830	SH	DEFINED	1, 3,
FRONTIER AIRLINES, INC.	COM	359065109	3755	204959	SH	DEFINED	1, 3,
FRONTIER OIL CORP.	COM	35914P105	1431	66623	SH	DEFINED	1, 3,
FULTON FIN CORP	COM	360271100	1127	45000	SH	DEFINED	1, 3,
FURNITURE BRANDS INTL, INC.	COM	360921100	1430	39237	SH	DEFINED	1, 3,
G & K SERVICES, INC.	COM	361268105	412	11061	SH	DEFINED	1, 3,
GATX CORP.	COM	361448103	317	9975	SH	DEFINED	1, 3,
GBC BANCORP	COM	361475106	206	6169	SH	DEFINED	1, 3,
GABLES RESIDENTIAL TRUST	COM	362418105	1613	51938	SH	DEFINED	1, 3,
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	569	17358	SH	DEFINED	1, 3,
GALYANS TRADING COMPANY	COM	36458R101	6878	449574	SH	DEFINED	1, 3,
GANNETT CO., INC.	COM	364730101	20293	266664	SH	DEFINED	1, 3,
GAP, INC., THE	COM	364760108	6613	439717	SH	DEFINED	1, 3,
GARDNER DENVER, INC.	COM	365558105	205	8347	SH	DEFINED	1, 3,
GARTNER INC - CL B	COM	366651206	225	17344	SH	DEFINED	1, 3,
GATEWAY, INC.	COM	367626108	1037	164010	SH	DEFINED	1, 3,
GEMSTAR-TV GUIDE INTERNATIONAL	COM	36866W106	11886	803647	SH	DEFINED	1, 3,
GENCORP, INC.	COM	368682100	6443	409882	SH	DEFINED	1, 3,
GENERAL COMMUNICATIONS	COM	369385109	1353	155464	SH	DEFINED	1, 3,
GENERAL DYNAMICS CORP.	COM	369550108	16415	174723	SH	DEFINED	1, 3,
GENERAL ELECTRIC CO.	COM	369604103	385725	10299743	SH	DEFINED	1, 3,
GENERAL GROWTH PROPERTIES, INC	COM	370021107	2462	55700	SH	DEFINED	1, 3,
GENERAL MILLS, INC.	COM	370334104	19012	389185	SH	DEFINED	1, 3,
GENERAL MOTORS CORP.	COM	370442105	39984	661435	SH	DEFINED	1, 3,
GENESCO INC.	COM	371532102	321	11660	SH	DEFINED	1, 3,
GENESEE & WYOMING, INC.	COM	371559105	1537	64949	SH	DEFINED	1, 3,
GENESIS MICROCHIP, INC.	COM	37184C103	3793	145870	SH	DEFINED	1, 3,
GENTEX CORP.	COM	371901109	6139	207183	SH	DEFINED	1, 3,
GENLYTE GROUP, INC.	COM	372302109	1433	38140	SH	DEFINED	1, 3,
GENUINE PARTS CO.	COM	372460105	3301	89780	SH	DEFINED	1, 3,
GENZYME CORP.	COM	372917104	16321	373737	SH	DEFINED	1, 3,

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GEORGIA GULF	COM	373200203	455	16961	SH	DEFINED	1, 3,
GEORGIA-PACIFIC GROUP	COM	373298108	26665	890326	SH	DEFINED	1, 3,
GERBER SCIENTIFIC, INC.	COM	373730100	3209	436595	SH	DEFINED	1, 3,
GILEAD SCIENCES, INC.	COM	375558103	1426	39633	SH	DEFINED	1, 3,
GILLETTE CO.	COM	375766102	30008	882324	SH	DEFINED	1, 3,
GLATFELTER	COM	377316104	2013	112184	SH	DEFINED	1, 3,
GLAXOSMITHKLINE PLC	COM	37733W105	259	5500	SH	DEFINED	1, 3,
GLENBOROUGH REALTY TRUST, INC.	COM	37803P105	2051	95411	SH	DEFINED	1, 3,
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	4008	217832	SH	DEFINED	1, 3,
GLOBAL SPORTS, INC.	COM	37937A107	1690	98830	SH	DEFINED	1, 3,
GLOBAL PAYMENTS, INC.	COM	37940X102	3385	92358	SH	DEFINED	1, 3,
GLOBESPANVIRATA, INC.	COM	37957V106	5106	342211	SH	DEFINED	1, 3,
GOLDEN STATE BANCORP	COM	381197102	29176	982693	SH	DEFINED	1, 3,
GOLDEN WEST FINANCIAL CORP.	COM	381317106	5115	80550	SH	DEFINED	1, 3,
GOODRICH CORP.	COM	382388106	1690	53415	SH	DEFINED	1, 3,
GOODYEAR TIRE & RUBBER CO.	COM	382550101	6695	261821	SH	DEFINED	1, 3,
GOODY'S FAMILY CLOTHING, INC.	COM	382588101	136	17346	SH	DEFINED	1, 3,
GRACO, INC.	COM	384109104	3853	94327	SH	DEFINED	1, 3,
GRAINGER (W. W.), INC.	COM	384802104	16600	295223	SH	DEFINED	1, 3,
GRANITE CONSTRUCTION, INC.	COM	387328107	207	8425	SH	DEFINED	1, 3,
GRANT PRIDECO, INC.	COM	38821G101	3728	272521	SH	DEFINED	1, 3,
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	7538	270379	SH	DEFINED	1, 3,
GREAT LAKES CHEMICAL	COM	390568103	718	25500	SH	DEFINED	1, 3,
GREAT PLAINS ENERGY, INC.	COM	391164100	316	12680	SH	DEFINED	1, 3,
GREATER BAY BANCORP	COM	391648102	10303	301972	SH	DEFINED	1, 3,
GREENPOINT FINANCIAL	COM	395384100	897	20523	SH	DEFINED	1, 3,
GRIFFON CORP.	COM	398433102	4266	254680	SH	DEFINED	1, 3,
GROUP 1 AUTOMOTIVE INC.	COM	398905109	475	12164	SH	DEFINED	1, 3,
GROUPE DANONE	COM	399449107	273	11499	SH	DEFINED	1, 3,
GRUPO TELEVISIA SA GDR	COM	40049J206	21551	444268	SH	DEFINED	1, 3,
GRUPO ELECTRA S.A. - SPON GDR	COM	40050A102	2217	260775	SH	DEFINED	1, 3,
GTECH HOLDINGS CORP.	COM	400518106	9007	184750	SH	DEFINED	1, 3,
GUIDANT CORP.	COM	401698105	41516	958348	SH	DEFINED	1, 3,
GYMBOREE CORP.	COM	403777105	3359	227757	SH	DEFINED	1, 3,
HCA INC.	COM	404119109	20775	471300	SH	DEFINED	1, 3,
HCC INSURANCE HOLDINGS, INC.	COM	404132102	348	12437	SH	DEFINED	1, 3,
HDFC BANK LTD. ADR	COM	40415F101	1655	113595	SH	DEFINED	1, 3,
HNC SOFTWARE, INC.	COM	40425P107	2569	152896	SH	DEFINED	1, 3,
HSBC HOLDINGS PLC	COM	404280406	216	3701	SH	DEFINED	1, 3,
HAEMONETICS CORP/MASS	COM	405024100	450	14163	SH	DEFINED	1, 3,
HAIN CELESTIAL GROUP, INC.	COM	405217100	403	18112	SH	DEFINED	1, 3,
HALLIBURTON CO.	COM	406216101	3745	219363	SH	DEFINED	1, 3,
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	30417	796458	SH	DEFINED	1, 3,
HANDLEMAN CO.	COM	410252100	6734	655702	SH	DEFINED	1, 3,
HANOVER COMPRESSOR CO.	COM	410768105	1890	105053	SH	DEFINED	1, 3,
HARLAND (JOHN H.) CO.	COM	412693103	3237	111365	SH	DEFINED	1, 3,
HARLEY DAVIDSON, INC.	COM	412822108	16676	302492	SH	DEFINED	1, 3,
HARMAN INTERNATIONAL	COM	413086109	5497	111380	SH	DEFINED	1, 3,
HARMONIC. INC.	COM	413160102	7166	617794	SH	DEFINED	1, 3,
HARRAHS ENTERTAINMENT, INC.	COM	413619107	16900	381828	SH	DEFINED	1, 3,
HARRIS CORP.	COM	413875105	487	13553	SH	DEFINED	1, 3,
HARSCO CORP.	COM	415864107	13960	356679	SH	DEFINED	1, 3,
HARTE HANKS INC.	COM	416196103	5199	164318	SH	DEFINED	1, 3,
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	17310	254112	SH	DEFINED	1, 3,
HASBRO, INC.	COM	418056107	2979	188302	SH	DEFINED	1, 3,
HAWAIIAN ELECTRIC INDS	COM	419870100	10858	246706	SH	DEFINED	1, 3,
HEALTH CARE PROPERTIES INVEST,	COM	421915109	1104	27220	SH	DEFINED	1, 3,
HEALTHSOUTH CORP.	COM	421924101	2853	198815	SH	DEFINED	1, 3,
HEALTH MANAGEMENT ASSOCIATION,	COM	421933102	26404	1273722	SH	DEFINED	1, 3,
HEALTH NET, INC	COM	42222G108	6416	233835	SH	DEFINED	1, 3,
HEARTLAND EXPRESS, INC.	COM	422347104	6285	314878	SH	DEFINED	1, 3,
HEIDRICK & STRUGGLES INTL.	COM	422819102	200	9636	SH	DEFINED	1, 3,

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HEINZ (H.J.) CO.	COM	423074103	7384	177925	SH	DEFINED	1, 3,
HELIX TECHNOLOGY CORP.	COM	423319102	347	13697	SH	DEFINED	1, 3,
HELMERICH & PAYNE, INC.	COM	423452101	1440	35918	SH	DEFINED	1, 3,
HENRY (JACK) & ASSOCIATES	COM	426281101	12608	568421	SH	DEFINED	1, 3,
HERCULES, INC.	COM	427056106	733	55105	SH	DEFINED	1, 3,
HERSHEY FOODS CORP.	COM	427866108	4753	69341	SH	DEFINED	1, 3,
HEWLETT-PACKARD CO.	COM	428236103	35143	1958910	SH	DEFINED	1, 3,
HIBERNIA CORP, CLASS A	COM	428656102	41071	2150338	SH	DEFINED	1, 3,
HIGHWOODS PROPERTIES, INC.	COM	431284108	1697	60410	SH	DEFINED	1, 3,
HILB ROGAL & HAMILTON CO.	COM	431294107	472	15117	SH	DEFINED	1, 3,
HILLENBRAND INDUSTRIES	COM	431573104	21808	353851	SH	DEFINED	1, 3,
HILTON HOTELS CORP.	COM	432848109	2684	187709	SH	DEFINED	1, 3,
HINES HORTICULTURE, INC.	COM	433245107	1895	478505	SH	DEFINED	1, 3,
HISPANIC BROADCASTING - CL A	COM	43357B104	647	22229	SH	DEFINED	1, 3,
HOLLY CORP	COM	435758305	2032	109550	SH	DEFINED	1, 3,
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	10383	618010	SH	DEFINED	1, 3,
HOLOGIC INC.	COM	436440101	157	10133	SH	DEFINED	1, 3,
HOME DEPOT, INC.	COM	437076102	130368	2681924	SH	DEFINED	1, 3,
HOME PROPERTIES OF NY INC	COM	437306103	5922	171891	SH	DEFINED	1, 3,
HON INDUSTRIES, INC.	COM	438092108	341	12017	SH	DEFINED	1, 3,
HONDA MOTOR CO LTD	COM	438128308	262	12368	SH	DEFINED	1, 3,
HONEYWELL INTERNATIONAL, INC.	COM	438516106	29885	780891	SH	DEFINED	1, 3,
HOOPER HOLMES, INC.	COM	439104100	362	34556	SH	DEFINED	1, 3,
HORMEL FOODS CORP.	COM	440452100	778	28429	SH	DEFINED	1, 3,
HOSPITALITY PROPERTIES TRUST	COM	44106M102	15480	450923	SH	DEFINED	1, 3,
HOST MARRIOTT CORP.	COM	44107P104	2850	238500	SH	DEFINED	1, 3,
HOT TOPIC, INC.	COM	441339108	6064	290131	SH	DEFINED	1, 3,
HOTEL RESERVATIONS, INC.	COM	441451101	5069	86010	SH	DEFINED	1, 3,
HOUSEHOLD INTERNATIONAL, INC.	COM	441815107	38573	679101	SH	DEFINED	1, 3,
HUBBELL, INC. - CL B	COM	443510201	395	12013	SH	DEFINED	1, 3,
HUDSON UNITED BANCORP	COM	444165104	14948	469902	SH	DEFINED	1, 3,
HUGHES SUPPLY, INC.	COM	444482103	491	12601	SH	DEFINED	1, 3,
HUMANA, INC.	COM	444859102	1157	85489	SH	DEFINED	1, 3,
HUMAN GENOME SCIENCES INC	COM	444903108	2763	126820	SH	DEFINED	1, 3,
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	1816	63872	SH	DEFINED	1, 3,
HUNTINGTON BANCSHARES, INC.	COM	446150104	2510	127396	SH	DEFINED	1, 3,
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	3916	181532	SH	DEFINED	1, 3,
ICN PHARMACEUTICALS, INC.	COM	448924100	531	16712	SH	DEFINED	1, 3,
HYPERION SOLUTIONS CORP.	COM	44914M104	474	17559	SH	DEFINED	1, 3,
ICOS CORP.	COM	449295104	2390	51960	SH	DEFINED	1, 3,
IDEC PHARMACEUTICALS CORP.	COM	449370105	2010	31257	SH	DEFINED	1, 3,
IHOP CORP.	COM	449623107	373	11066	SH	DEFINED	1, 3,
IMC GLOBAL, INC.	COM	449669100	347	23549	SH	DEFINED	1, 3,
IMS HEALTH, INC.	COM	449934108	67896	3024336	SH	DEFINED	1, 3,
ISTAR FINANCIAL, INC.	COM	45031U101	8413	291100	SH	DEFINED	1, 3,
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	557	12378	SH	DEFINED	1, 3,
ITT INDUSTRIES, INC.	COM	450911102	25448	403677	SH	DEFINED	1, 3,
IDACORP, INC.	COM	451107106	38379	947618	SH	DEFINED	1, 3,
IDEX CORP.	COM	45167R104	4378	118314	SH	DEFINED	1, 3,
IDEXX LABS, INC.	COM	45168D104	482	17969	SH	DEFINED	1, 3,
IKON OFFICE SOLUTIONS, INC.	COM	451713101	2424	206810	SH	DEFINED	1, 3,
ILEX ONCOLOGY, INC.	COM	451923106	1286	74500	SH	DEFINED	1, 3,
ILLINOIS TOOL WORKS, INC.	COM	452308109	24001	331733	SH	DEFINED	1, 3,
IMATION CORP.	COM	45245A107	5925	223341	SH	DEFINED	1, 3,
IMAGISTICS INTL INC	COM	45247T104	166	10465	SH	DEFINED	1, 3,
IMMUNEX CORP.	COM	452528102	14390	475556	SH	DEFINED	1, 3,
IMPAC MORTGAGE HOLDINGS, INC.	COM	45254P102	7326	777670	SH	DEFINED	1, 3,
IMPATH, INC.	COM	45255G101	353	8599	SH	DEFINED	1, 3,
IMMUNOMEDICS, INC.	COM	452907108	7500	395580	SH	DEFINED	1, 3,
INAMED CORP	COM	453235103	354	10747	SH	DEFINED	1, 3,
INCO, LTD.	COM	453258402	3826	195523	SH	DEFINED	1, 3,
INCYTE GENOMICS, INC.	COM	45337C102	162	13608	SH	DEFINED	1, 3,

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INDEPENDANCE COMMUNITY BANK	COM	453414104	4560	162120	SH	DEFINED	1, 3,
INDEPENDENT BANK CORP - MASS.	COM	453836108	2137	82560	SH	DEFINED	1, 3,
INDYMAC BANCORP, INC.	COM	456607100	12852	520325	SH	DEFINED	1, 3,
INET TECHNOLOGIES, INC.	COM	45662V105	6902	731108	SH	DEFINED	1, 3,
INFOCUS CORPORATION.	COM	45665B106	5829	320112	SH	DEFINED	1, 3,
INFORMATION HOLDINGS, INC.	COM	456727106	335	11636	SH	DEFINED	1, 3,
ING GROEP NV	COM	456837103	355	13187	SH	DEFINED	1, 3,
INFORMATION RESOURCES, INC.	COM	456905108	2398	260970	SH	DEFINED	1, 3,
INGRAM MICRO, INC.	COM	457153104	1798	108650	SH	DEFINED	1, 3,
INHALE THERAPEUTIC SYSTEMS	COM	457191104	11053	1047681	SH	DEFINED	1, 3,
INKTOMI CORP.	COM	457277101	8078	2341450	SH	DEFINED	1, 3,
INPUT/OUTPUT, INC.	COM	457652105	250	27447	SH	DEFINED	1, 3,
INSIGHT ENTERPRISES, INC.	COM	45765U103	2405	106209	SH	DEFINED	1, 3,
INSITUFORM TECNOL, INC. - CI A	COM	457667103	10291	407257	SH	DEFINED	1, 3,
INSTINE GROUP, INC.	COM	457750107	2609	400780	SH	DEFINED	1, 3,
INTEGRATED DEVICE TECH, INC.	COM	458118106	3513	105679	SH	DEFINED	1, 3,
INTEL CORP.	COM	458140100	184025	6051451	SH	DEFINED	1, 3,
INTER-TEL, INC.- SER A	COM	458372109	238	12874	SH	DEFINED	1, 3,
INTERACTIVE INTELLIGENCE INC	COM	45839M103	2885	526499	SH	DEFINED	1, 3,
INTERFACE, INC.- CI A	COM	458665106	173	27166	SH	DEFINED	1, 3,
INTERMAGNETICS GENERAL CORP.	COM	458771102	239	8770	SH	DEFINED	1, 3,
INTERMET CORP.	COM	45881K104	96	13621	SH	DEFINED	1, 3,
INTERMUNE, INC.	COM	45884X103	9852	327640	SH	DEFINED	1, 3,
INTERNATIONAL BUSINESS MACHINE	COM	459200101	164693	1583590	SH	DEFINED	1, 3,
INTERNATIONAL FLAVORS & FRAGRA	COM	459506101	7943	227140	SH	DEFINED	1, 3,
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	93506	1500421	SH	DEFINED	1, 3,
INTL MULTIFOODS CORP.	COM	460043102	241	10128	SH	DEFINED	1, 3,
INTERNATIONAL PAPER CO.	COM	460146103	11215	260753	SH	DEFINED	1, 3,
INTL RECTIFIER CORP.	COM	460254105	4474	98525	SH	DEFINED	1, 3,
INT'L SPEEDWAY CORP.	COM	460335201	498	10895	SH	DEFINED	1, 3,
INTERNET PICTURES CORP.	COM	46059S200	399	142613	SH	DEFINED	1, 3,
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	224	9792	SH	DEFINED	1, 3,
INTERPUBLIC GROUP OF COS., INC	COM	460690100	14136	412366	SH	DEFINED	1, 3,
INTERSIL CORP.	COM	46069S109	2038	71900	SH	DEFINED	1, 3,
INTERSTATE BAKERIES CP.	COM	46072H108	6924	286013	SH	DEFINED	1, 3,
INTERVOICE-BRITE, INC.	COM	461142101	115	18042	SH	DEFINED	1, 3,
INTUIT, INC.	COM	461202103	29275	763168	SH	DEFINED	1, 3,
INVACARE CORP.	COM	461203101	618	16433	SH	DEFINED	1, 3,
INTUITIVE SURGICAL INC.	COM	46120E107	10000	1063851	SH	DEFINED	1, 3,
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	525	9956	SH	DEFINED	1, 3,
INVESTORS FINANCIAL SCVS CP	COM	461915100	2713	35673	SH	DEFINED	1, 3,
IONICS, INC.	COM	462218108	299	9340	SH	DEFINED	1, 3,
IRWN FINANCIAL CORP.	COM	464119106	8370	447380	SH	DEFINED	1, 3,
ISHARES S&P 500 INDEX FUND	COM	464287200	1706	14888	SH	DEFINED	1, 3,
ISHARES TRUST-S&P MIDCAP 400	COM	464287507	27321	253040	SH	DEFINED	1, 3,
ISHARES RUSSELL 2000 VALUE	COM	464287630	4743	33900	SH	DEFINED	1, 3,
ISHARES RUSSELL 2000 INDEX	COM	464287655	27201	271520	SH	DEFINED	1, 3,
ISHARES TRUST - S&P SM-CAP 600	COM	464287804	28094	229140	SH	DEFINED	1, 3,
ITRON, INC.	COM	465741106	258	8682	SH	DEFINED	1, 3,
IVAX CORP.	COM	465823102	11541	719041	SH	DEFINED	1, 3,
IVEX PACKAGING CORP.	COM	465855104	3445	150300	SH	DEFINED	1, 3,
JDS UNIPHASE CORP.	COM	46612J101	5650	959253	SH	DEFINED	1, 3,
JLG INDUSTRIES INC.	COM	466210101	4644	313791	SH	DEFINED	1, 3,
JABIL CIRCUIT, INC.	COM	466313103	10226	434581	SH	DEFINED	1, 3,
JACK IN THE BOX, INC.	COM	466367109	13354	450373	SH	DEFINED	1, 3,
JACOBS ENGINEERING GROUP	COM	469814107	2036	28566	SH	DEFINED	1, 3,
JAKKS PACIFIC INC.	COM	47012E106	233	10224	SH	DEFINED	1, 3,
JEFFERIES GROUP, INC.	COM	472319102	3962	82203	SH	DEFINED	1, 3,
JEFFERSON-PILOT CORP.	COM	475070108	26453	528219	SH	DEFINED	1, 3,
JOHNSON & JOHNSON	COM	478160104	258724	3983435	SH	DEFINED	1, 3,
JOHNSON CONTROLS, INC.	COM	478366107	27530	311738	SH	DEFINED	1, 3,
JONES APPAREL GROUP INC	COM	480074103	5531	158264	SH	DEFINED	1, 3,

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JONES LANG LASALLE INC.	COM	48020Q107	4844	218670	SH	DEFINED	1, 3,
KLA-TENCOR CORP.	COM	482480100	13209	198631	SH	DEFINED	1, 3,
KPMG CONSULTING, INC.	COM	48265R109	2057	101850	SH	DEFINED	1, 3,
K-SWISS, INC. CLASS A	COM	482686102	208	4945	SH	DEFINED	1, 3,
KAMAN CORP. CLASS A	COM	483548103	203	11962	SH	DEFINED	1, 3,
KANSAS CITY SOUTHERN INDS.	COM	485170302	4919	308600	SH	DEFINED	1, 3,
KEANE, INC.	COM	486665102	264	15469	SH	DEFINED	1, 3,
KB HOME	COM	48666K109	11356	261658	SH	DEFINED	1, 3,
KELLOGG CO.	COM	487836108	22750	677678	SH	DEFINED	1, 3,
KELLWOOD CO.	COM	488044108	295	12165	SH	DEFINED	1, 3,
KELLY SERVICES, INC. -CI A	COM	488152208	207	7350	SH	DEFINED	1, 3,
KEMET CORP.	COM	488360108	341	17594	SH	DEFINED	1, 3,
KENNAMETAL, INC.	COM	489170100	9650	238685	SH	DEFINED	1, 3,
KERR-MCGEE CORP.	COM	492386107	4394	69914	SH	DEFINED	1, 3,
KEY ENERGY SERVICES, INC.	COM	492914106	6777	632190	SH	DEFINED	1, 3,
KEYCORP	COM	493267108	5737	215255	SH	DEFINED	1, 3,
KEYSPAN CORP.	COM	49337W100	2570	70618	SH	DEFINED	1, 3,
KIMBALL INTERNATIONAL, INC.	COM	494274103	1512	92700	SH	DEFINED	1, 3,
KILROY REALTY CORP.	COM	49427F108	5291	187544	SH	DEFINED	1, 3,
KIMBERLY CLARK CORP.	COM	494368103	27434	424346	SH	DEFINED	1, 3,
KIMCO REALTY CORP.	COM	49446R109	8742	267350	SH	DEFINED	1, 3,
KINDER MORGAN, INC.	COM	49455P101	3039	62758	SH	DEFINED	1, 3,
KING PHARMACEUTICALS, INC.	COM	495582108	7482	213697	SH	DEFINED	1, 3,
KIRBY CORP.	COM	497266106	2674	89421	SH	DEFINED	1, 3,
KNIGHT-RIDDER, INC.	COM	499040103	16743	243744	SH	DEFINED	1, 3,
KOGER EQUITY, INC.	COM	500228101	2287	128000	SH	DEFINED	1, 3,
KOHL'S CORP.	COM	500255104	72945	1025222	SH	DEFINED	1, 3,
KONINKLIJKE AHOLD NV	COM	500467303	234	8964	SH	DEFINED	1, 3,
KONINKLIJKE PHILIPS ELEC.	COM	500472303	235	7767	SH	DEFINED	1, 3,
KOOKMIN BANK - ADR	COM	50049M109	886	21027	SH	DEFINED	1, 3,
KOPIN CORP	COM	500600101	319	34990	SH	DEFINED	1, 3,
KOREA TELECOM CORP. ADR	COM	50063P103	29686	1237941	SH	DEFINED	1, 3,
KORN/FERRY INTERNATIONAL	COM	500643200	2142	215286	SH	DEFINED	1, 3,
KROGER CO.	COM	501044101	16094	726267	SH	DEFINED	1, 3,
KROLL, INC.	COM	501049100	200	12042	SH	DEFINED	1, 3,
KRONOS INC.	COM	501052104	498	10608	SH	DEFINED	1, 3,
KULICKE & SOFFA	COM	501242101	7158	343979	SH	DEFINED	1, 3,
LSI LOGIC CORP.	COM	502161102	21631	1272439	SH	DEFINED	1, 3,
LSI INDUSTRIES, INC.	COM	50216C108	3305	167176	SH	DEFINED	1, 3,
LTX CORP.	COM	502392103	271	9949	SH	DEFINED	1, 3,
L-3 COMMUNICATIONS HOLDINGS, I	COM	502424104	27927	249344	SH	DEFINED	1, 3,
LA-Z-BOY, INC.	COM	505336107	894	32554	SH	DEFINED	1, 3,
LABOR READY, INC.	COM	505401208	169	21658	SH	DEFINED	1, 3,
LABRANCHE & CO., INC.	COM	505447102	3432	110531	SH	DEFINED	1, 3,
LACLEDE GROUP INC.	COM	505597104	235	10096	SH	DEFINED	1, 3,
LAFARGE NORTH AMERICA, INC.	COM	505862102	9245	213800	SH	DEFINED	1, 3,
LAM RESEARCH CORP.	COM	512807108	3740	127556	SH	DEFINED	1, 3,
LAMAR ADVERTISING CO.	COM	512815101	1948	47950	SH	DEFINED	1, 3,
LANCASTER COLONY CORP.	COM	513847103	279	7538	SH	DEFINED	1, 3,
LANCE, INC.	COM	514606102	222	15532	SH	DEFINED	1, 3,
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	344	9937	SH	DEFINED	1, 3,
LANDS END, INC.	COM	515086106	274	6099	SH	DEFINED	1, 3,
LANDRYS RESTAURANTS	COM	51508L103	3978	173256	SH	DEFINED	1, 3,
LANDSTAR SYSTEM, INC.	COM	515098101	401	4324	SH	DEFINED	1, 3,
LATTICE SEMICONDUCTOR CORP.	COM	518415104	2435	138913	SH	DEFINED	1, 3,
LEAR CORP.	COM	521865105	5777	121356	SH	DEFINED	1, 3,
LEE ENTERPRISES	COM	523768109	334	9044	SH	DEFINED	1, 3,
LEGATO SYSTEMS INC.	COM	524651106	165	18332	SH	DEFINED	1, 3,
LEGGETT & PLATT, INC.	COM	524660107	8549	344699	SH	DEFINED	1, 3,
LEGG MASON, INC.	COM	524901105	727	13689	SH	DEFINED	1, 3,
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	43498	672927	SH	DEFINED	1, 3,
LENNAR CORP.	COM	526057104	28357	537475	SH	DEFINED	1, 3,

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LENNOX INTERNATIONAL, INC.	COM	526107107	5580	422085	SH	DEFINED	1,3,
LEUCADIA NATIONAL CORP	COM	527288104	405	11337	SH	DEFINED	1,3,
LEVEL 3 COMMUNICATIONS	COM	52729N100	1675	470395	SH	DEFINED	1,3,
LEXMARK INTERNATIONAL, INC., C	COM	529771107	3778	66073	SH	DEFINED	1,3,
LIBBEY, INC.	COM	529898108	315	8186	SH	DEFINED	1,3,
LIBERTY MEDIA CORP; CLASS A	COM	530718105	4707	372417	SH	DEFINED	1,3,
LIBERTY PROPERTY TRUST	COM	531172104	1664	51600	SH	DEFINED	1,3,
LIFEPOINT HOSPITALS, INC.	COM	53219L109	8755	236888	SH	DEFINED	1,3,
LILLY (ELI) & CO.	COM	532457108	66473	872353	SH	DEFINED	1,3,
LIMITED, INC., THE	COM	532716107	4704	262793	SH	DEFINED	1,3,
LINCARE HOLDINGS, INC.	COM	532791100	599	22074	SH	DEFINED	1,3,
LINCOLN NATIONAL CORP.	COM	534187109	27647	544985	SH	DEFINED	1,3,
LINEAR TECHNOLOGIES CORP.	COM	535678106	59496	1345447	SH	DEFINED	1,3,
LINENS N THINGS, INC.	COM	535679104	2861	93723	SH	DEFINED	1,3,
LITTELFUSE, INC.	COM	537008104	3101	125200	SH	DEFINED	1,3,
LIZ CLAIBORNE, INC.	COM	539320101	1519	53552	SH	DEFINED	1,3,
LOCAL FINANCIAL CORP.	COM	539553107	1549	98400	SH	DEFINED	1,3,
LOCKHEED MARTIN CORP.	COM	539830109	44317	769654	SH	DEFINED	1,3,
LOEWS CORP.	COM	540424108	7178	122538	SH	DEFINED	1,3,
LONE STAR STEAKHOUSE SALOON	COM	542307103	4167	199487	SH	DEFINED	1,3,
LONE STAR TECHNOLOGIES, INC	COM	542312103	307	13476	SH	DEFINED	1,3,
LONGS DRUG STORES CORP.	COM	543162101	218	7812	SH	DEFINED	1,3,
LONGVIEW FIBRE CO.	COM	543213102	108	10467	SH	DEFINED	1,3,
LOUISIANA PACIFIC CORP.	COM	546347105	6234	580413	SH	DEFINED	1,3,
LOWE'S COS., INC.	COM	548661107	29797	685145	SH	DEFINED	1,3,
LUBRIZOL CORP.	COM	549271104	9733	279776	SH	DEFINED	1,3,
LUBYS, INC.	COM	549282101	81	11984	SH	DEFINED	1,3,
LUCENT TECHNOLOGIES, INC.	COM	549463107	13900	2938720	SH	DEFINED	1,3,
LYONDELL CHEMICAL CO.	COM	552078107	400	24094	SH	DEFINED	1,3,
M & T BANK CORP.	COM	55261F104	16559	206039	SH	DEFINED	1,3,
MAF BANCORP INC.	COM	55261R108	2054	58260	SH	DEFINED	1,3,
MBIA, INC.	COM	55262C100	31559	577052	SH	DEFINED	1,3,
MBNA CORP.	COM	55262L100	28153	729923	SH	DEFINED	1,3,
MDC HOLDINGS, INC.	COM	552676108	617	14272	SH	DEFINED	1,3,
MDU RESOURCES GROUP, INC.	COM	552690109	444	14320	SH	DEFINED	1,3,
MCSI INC.	COM	55270M108	7439	624564	SH	DEFINED	1,3,
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	20765	303443	SH	DEFINED	1,3,
MGI PHARMA, INC.	COM	552880106	177	12859	SH	DEFINED	1,3,
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	3715	65570	SH	DEFINED	1,3,
MKS INSTRUMENTS, INC.	COM	55306N104	6614	193179	SH	DEFINED	1,3,
MPS GROUP, INC.	COM	553409103	176	20122	SH	DEFINED	1,3,
MRO SOFTWARE, INC.	COM	55347W105	151	12169	SH	DEFINED	1,3,
MACDERMID, INC.	COM	554273102	372	17178	SH	DEFINED	1,3,
THE MACERICH CO.	COM	554382101	8660	287220	SH	DEFINED	1,3,
MACK-CALI REALTY CORP.	COM	554489104	2039	58800	SH	DEFINED	1,3,
MACROVISION CORP	COM	555904101	277	10387	SH	DEFINED	1,3,
MACROMEDIA, INC.	COM	556100105	246	12060	SH	DEFINED	1,3,
MAGELLAN HEALTH SERVICES	COM	559079108	1344	235850	SH	DEFINED	1,3,
MAGNETEK, INC.	COM	559424106	140	12004	SH	DEFINED	1,3,
MAIL-WELL INC.	COM	560321200	1288	205100	SH	DEFINED	1,3,
MANDALAY RESORT GROUP	COM	562567107	445	14508	SH	DEFINED	1,3,
MANHATTAN ASSOCIATES, INC.	COM	562750109	562	14748	SH	DEFINED	1,3,
MANITOWOC CO.	COM	563571108	1888	47792	SH	DEFINED	1,3,
MANOR CARE, INC.	COM	564055101	1207	51821	SH	DEFINED	1,3,
MANPOWER, INC. WI	COM	56418H100	606	15583	SH	DEFINED	1,3,
MANUFACTURED HOME COMMUNITIES,	COM	564682102	845	25600	SH	DEFINED	1,3,
MARATHON OIL CORP.	COM	565849106	48752	1692765	SH	DEFINED	1,3,
MARCUS CORP.	COM	566330106	252	15640	SH	DEFINED	1,3,
MARSH & MCLENNAN COS., INC.	COM	571748102	26701	236839	SH	DEFINED	1,3,
MARSHALL & IISLEY CORP.	COM	571834100	19833	318655	SH	DEFINED	1,3,
MARRIOTT INTERNATIONAL, INC.;	COM	571903202	27064	602095	SH	DEFINED	1,3,
MARTIN MARIETTA MATERIALS	COM	573284106	420	9945	SH	DEFINED	1,3,

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MASCO CORP.	COM	574599106	6946	253044	SH	DEFINED	1, 3,
MASSEY ENERGY COMPANY	COM	576206106	8851	523705	SH	DEFINED	1, 3,
MATTEL, INC.	COM	577081102	23629	1133820	SH	DEFINED	1, 3,
MAXTOR CORP	COM	577729205	3183	457950	SH	DEFINED	1, 3,
MAXIM INTEGRATED PRODUCTS	COM	57772K101	70069	1257740	SH	DEFINED	1, 3,
MAXWELL SHOE CO. INC.	COM	577766108	1443	90184	SH	DEFINED	1, 3,
MAY DEPARTMENT STORES CO.	COM	577778103	12570	360702	SH	DEFINED	1, 3,
MAVERICK TUBE CORP	COM	577914104	2821	172840	SH	DEFINED	1, 3,
MAXIMUS, INC.	COM	577933104	381	12403	SH	DEFINED	1, 3,
MAYTAG CORP.	COM	578592107	3371	76173	SH	DEFINED	1, 3,
MCAFFEE.COM CORP	COM	579062100	755	45862	SH	DEFINED	1, 3,
MCCORMICK & CO.	COM	579780206	9327	182409	SH	DEFINED	1, 3,
MCDATA CORPORATION-A	COM	580031201	273	23081	SH	DEFINED	1, 3,
MCDATA CORP.	COM	580031201	1	23081	SH	OTHER	1, 3,
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	486	31225	SH	DEFINED	1, 3,
MCDONALD'S CORP.	COM	580135101	32825	1182869	SH	DEFINED	1, 3,
MCGRAW-HILL COS., INC.	COM	580645109	29841	437235	SH	DEFINED	1, 3,
MCKESSON CORPORATION	COM	58155Q103	35625	951782	SH	DEFINED	1, 3,
MCLEOD USA, INC.	COM	582266102	924	5131325	SH	DEFINED	1, 3,
MEADWESTVACO CORP.	COM	583334107	3906	117813	SH	DEFINED	1, 3,
MEDAREX, INC.	COM	583916101	5841	362130	SH	DEFINED	1, 3,
MEDCATH CORPORATION	COM	58404W109	1849	105920	SH	DEFINED	1, 3,
MEDIA GENERAL - CLASS A	COM	584404107	299	4707	SH	DEFINED	1, 3,
MEDIACOM COMMUNICATIONS CORP	COM	58446K105	5485	391500	SH	DEFINED	1, 3,
MEDICIS PHARMACEUTICAL-CL A	COM	584690309	4316	77768	SH	DEFINED	1, 3,
MEDIMMUNE, INC.	COM	584699102	32287	820936	SH	DEFINED	1, 3,
MEDQUIST, INC.	COM	584949101	2745	91500	SH	DEFINED	1, 3,
MEDTRONIC, INC.	COM	585055106	113870	2518701	SH	DEFINED	1, 3,
MELLON FINANCIAL CORP.	COM	58551A108	19183	497095	SH	DEFINED	1, 3,
MENS WEARHOUSE, INC., (THE)	COM	587118100	3050	130604	SH	DEFINED	1, 3,
MENTOR CORP.	COM	587188103	452	12514	SH	DEFINED	1, 3,
MENTOR GRAPHICS CORP.	COM	587200106	10424	493077	SH	DEFINED	1, 3,
MERCANTILE BANKSHARES CORP.	COM	587405101	619	14307	SH	DEFINED	1, 3,
MERCK & CO., INC.	COM	589331107	110669	1922007	SH	DEFINED	1, 3,
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	378	11812	SH	DEFINED	1, 3,
MERCURY INTERACTIVE CORP.	COM	589405109	1583	42042	SH	DEFINED	1, 3,
MEREDITH CORP.	COM	589433101	1066	25068	SH	DEFINED	1, 3,
MERISTAR HOSPITALITY CORP.	COM	58984Y103	1248	68400	SH	DEFINED	1, 3,
MERIX CORP	COM	590049102	3510	187790	SH	DEFINED	1, 3,
MERRILL LYNCH & CO., INC.	COM	590188108	44571	804816	SH	DEFINED	1, 3,
MESA AIR GROUP, INC.	COM	590479101	3640	325026	SH	DEFINED	1, 3,
METHODE ELECTRONICS - CL A	COM	591520200	3613	290206	SH	DEFINED	1, 3,
METLIFE, INC.	COM	59156R108	15996	507823	SH	DEFINED	1, 3,
METRIS COMPANIES, INC.	COM	591598107	261	13068	SH	DEFINED	1, 3,
METRO ONE COMMUNICATIONS	COM	59163F105	330	13023	SH	DEFINED	1, 3,
METTLER-TOLEDO INTL	COM	592688105	10986	242720	SH	DEFINED	1, 3,
MICHAELS STORES, INC.	COM	594087108	1327	35109	SH	DEFINED	1, 3,
MICREL, INC.	COM	594793101	480	19034	SH	DEFINED	1, 3,
MICROS SYSTEMS, INC.	COM	594901100	238	9361	SH	DEFINED	1, 3,
MICROSOFT CORP.	COM	594918104	295455	4898939	SH	DEFINED	1, 3,
MICROCHIP TECHNOLOGY, INC.	COM	595017104	1140	27257	SH	DEFINED	1, 3,
MICROMUSE INC.	COM	595094103	1809	206500	SH	DEFINED	1, 3,
MICRON TECHNOLOGY	COM	595112103	10055	305627	SH	DEFINED	1, 3,
MICROSEMI CORP	COM	595137100	1760	107845	SH	DEFINED	1, 3,
MICROTUNE, INC.	COM	59514P109	7521	523380	SH	DEFINED	1, 3,
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	7448	261339	SH	DEFINED	1, 3,
S & P MID-CAP DEPOSITARY RECEI	COM	595635103	67853	686420	SH	DEFINED	1, 3,
MIDWEST EXPRESS HOLDINGS	COM	597911106	2605	142418	SH	DEFINED	1, 3,
MIDWAY GAMES, INC.	COM	598148104	4281	318054	SH	DEFINED	1, 3,
MILACRON, INC.	COM	598709103	261	17898	SH	DEFINED	1, 3,
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	1280	57368	SH	DEFINED	1, 3,
MILLER (HERMAN), INC.	COM	600544100	369	15522	SH	DEFINED	1, 3,

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MILLIPORE CORP.	COM	601073109	1074	24269	SH	DEFINED	1,3,
MILLS CORP.	COM	601148109	6664	238358	SH	DEFINED	1,3,
MINERALS TECHNOLOGIES, INC.	COM	603158106	210	4011	SH	DEFINED	1,3,
MINNESOTA MINING & MFG. CO.	COM	604059105	41188	358124	SH	DEFINED	1,3,
MIRANT CORPORATION	COM	604675108	2941	203537	SH	DEFINED	1,3,
MISSISSIPPI CHEMICAL CORP.	COM	605288208	38	13968	SH	DEFINED	1,3,
MOBILE MINI INC	COM	60740F105	243	7537	SH	DEFINED	1,3,
MODINE MANUFACTURING CO.	COM	607828100	1692	62695	SH	DEFINED	1,3,
MOHAWK INDUSTRIES, INC.	COM	608190104	12923	215067	SH	DEFINED	1,3,
MOLECULAR DEVICES CORP.	COM	60851C107	3936	216602	SH	DEFINED	1,3,
MOLEX, INC.	COM	608554101	3423	98734	SH	DEFINED	1,3,
MONACO COACH CORP.	COM	60886R103	372	15289	SH	DEFINED	1,3,
MONSANTO	COM	61166W101	31585	999850	SH	DEFINED	1,3,
MONY GROUP INC.	COM	615337102	3724	92356	SH	DEFINED	1,3,
MOODY'S CORP.	COM	615369105	12188	296538	SH	DEFINED	1,3,
MOOG INC	COM	615394202	5492	171610	SH	DEFINED	1,3,
MORGAN STANLEY DEAN WITTER & C	COM	617446448	74067	1292387	SH	DEFINED	1,3,
MOTOROLA, INC.	COM	620076109	31012	2183932	SH	DEFINED	1,3,
MOVIE GALLERY, INC.	COM	624581104	10766	627000	SH	DEFINED	1,3,
MUELLER INDUSTRIES	COM	624756102	3530	100885	SH	DEFINED	1,3,
MURPHY OIL CORP.	COM	626717102	891	9286	SH	DEFINED	1,3,
MYERS INDUSTRIES, INC.	COM	628464109	185	12747	SH	DEFINED	1,3,
MYKROLIS CORPORATION	COM	62852P103	1846	120726	SH	DEFINED	1,3,
MYLAN LABORATORIES, INC.	COM	628530107	12388	420496	SH	DEFINED	1,3,
NBTY, INC.	COM	628782104	6803	398781	SH	DEFINED	1,3,
NCR CORP.	COM	62886E108	7010	156656	SH	DEFINED	1,3,
NRG ENERGY, INC.	COM	629377102	1096	90900	SH	DEFINED	1,3,
NUI CORP.	COM	629431107	206	8287	SH	DEFINED	1,3,
NVR, INC.	COM	62944T105	1276	4044	SH	DEFINED	1,3,
NABORS INDUSTRIES, INC.	COM	629568106	10579	250396	SH	DEFINED	1,3,
NACCO INDUSTRIES, INC.	COM	629579103	6265	94510	SH	DEFINED	1,3,
NASH FINCH CO.	COM	631158102	5742	210728	SH	DEFINED	1,3,
NATIONAL CITY CORP.	COM	635405103	43793	1423684	SH	DEFINED	1,3,
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	1159	41706	SH	DEFINED	1,3,
NATIONAL FUEL GAS CO.	COM	636180101	397	16321	SH	DEFINED	1,3,
NATIONAL GRID GROUP - ADR	COM	636274102	3811	116555	SH	DEFINED	1,3,
NATIONAL INSTRUMENTS CORP.	COM	636518102	439	10493	SH	DEFINED	1,3,
NATIONAL OILWELL, INC.	COM	637071101	15301	604054	SH	DEFINED	1,3,
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	7923	235179	SH	DEFINED	1,3,
NATIONWIDE FINANCIAL SERVICES,	COM	638612101	8239	192510	SH	DEFINED	1,3,
NATIONWIDE HEALTH PPTYS, INC.	COM	638620104	1592	78990	SH	DEFINED	1,3,
NAUTICA ENTERPRISES INC.	COM	639089101	269	17742	SH	DEFINED	1,3,
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1348	30439	SH	DEFINED	1,3,
NAVIGANT INTERNATIONAL, INC.	COM	63935R108	1362	93900	SH	DEFINED	1,3,
NDCHEALTH CORP.	COM	639480102	21273	584577	SH	DEFINED	1,3,
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	337	9775	SH	DEFINED	1,3,
NET.B0NK, INC.	COM	640933107	3016	178460	SH	DEFINED	1,3,
NETWORK ASSOCIATES INC.	COM	640938106	698	28835	SH	DEFINED	1,3,
NETEGRITY, INC.	COM	64110P107	5064	342420	SH	DEFINED	1,3,
NETSOLVE INC.	COM	64115J106	1495	189261	SH	DEFINED	1,3,
NETIQ CORP.	COM	64115P102	13620	624474	SH	DEFINED	1,3,
NETSCOUT SYSTEMS, INC	COM	64115T104	2857	398973	SH	DEFINED	1,3,
NETWORK EQUIPMENT TECH, INC.	COM	641208103	61	11822	SH	DEFINED	1,3,
NETWORK APPLIANCE, INC.	COM	64120L104	3463	169909	SH	DEFINED	1,3,
NEUBERGER BERMAN, INC.	COM	641234109	676	14422	SH	DEFINED	1,3,
NEW JERSEY RESOURCES CORP.	COM	646025106	4371	144550	SH	DEFINED	1,3,
NEW PLAN EXCEL REALTY TRUST	COM	648053106	484	24132	SH	DEFINED	1,3,
NEW YORK COMMUNITY BANCORP	COM	649445103	580	20962	SH	DEFINED	1,3,
NEW YORK TIMES CO.	COM	650111107	3672	76727	SH	DEFINED	1,3,
NEWELL RUBBERMAID, INC.	COM	651229106	9342	292314	SH	DEFINED	1,3,
NEWFIELD EXPLORATION CO.	COM	651290108	11715	316706	SH	DEFINED	1,3,
NEWMONT MINING CORP. (HOLDING	COM	651639106	7255	262017	SH	DEFINED	1,3,

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NEWS CORP. LTD. ADR	COM	652487703	47323	1667483	SH	DEFINED	1, 3,
NEXTEL COMMS	COM	65332V103	2192	407453	SH	DEFINED	1, 3,
NICOR, INC.	COM	654086107	1026	22515	SH	DEFINED	1, 3,
NIKE, INC.	COM	654106103	16513	275169	SH	DEFINED	1, 3,
99 CENTS ONLY STORES	COM	65440K106	407	10625	SH	DEFINED	1, 3,
NISOURCE, INC.	COM	65473P105	7195	313510	SH	DEFINED	1, 3,
NISOURCE INC. - SAILS	COM	65473P600	68	29146	SH	DEFINED	1, 3,
NISSAN MOTOR CO LTD	COM	654744408	269	18590	SH	DEFINED	1, 3,
NOBLE AFFILIATES, INC.	COM	654894104	5302	135750	SH	DEFINED	1, 3,
NOBLE DRILLING CORP.	COM	655042109	23221	561033	SH	DEFINED	1, 3,
NOMURA HOLDINGS, INC.	COM	65535H208	146	10990	SH	DEFINED	1, 3,
NORDSON CORP.	COM	655663102	205	6802	SH	DEFINED	1, 3,
NORDSTROM, INC.	COM	655664100	1669	68110	SH	DEFINED	1, 3,
NORFOLK SOUTHERN CORP.	COM	655844108	41462	1731901	SH	DEFINED	1, 3,
NORTEK, INC.	COM	656559101	6922	192280	SH	DEFINED	1, 3,
NORTEL NETWORKS CORP NEW	COM	656568102	13180	2935374	SH	DEFINED	1, 3,
NORTH FORK BANCORP., INC.	COM	659424105	33106	930983	SH	DEFINED	1, 3,
NORTHEAST UTILITIES	COM	664397106	571	28721	SH	DEFINED	1, 3,
NORTHERN TRUST CORP.	COM	665859104	14121	234911	SH	DEFINED	1, 3,
NORTHROP GRUMMAN CORP.	COM	666807102	26846	237468	SH	DEFINED	1, 3,
NORTHWEST NATURAL GAS CO.	COM	667655104	377	13462	SH	DEFINED	1, 3,
NORTHWESTERN CORP.	COM	668074107	322	14652	SH	DEFINED	1, 3,
NOVELL, INC.	COM	670006105	714	183578	SH	DEFINED	1, 3,
NOVELLUS SYSTEMS INC.	COM	670008101	4865	89858	SH	DEFINED	1, 3,
NOVEN PHARMACEUTICALS, INC.	COM	670009109	249	12010	SH	DEFINED	1, 3,
NSTAR	COM	67019E107	493	10868	SH	DEFINED	1, 3,
NUCOR CORP.	COM	670346105	2532	39417	SH	DEFINED	1, 3,
NVIDIA CORP.	COM	67066G104	6789	153037	SH	DEFINED	1, 3,
NYFIX, INC.	COM	670712108	5367	358726	SH	DEFINED	1, 3,
O CAHRLEYS, INC.	COM	670823103	5619	260747	SH	DEFINED	1, 3,
OGE ENERGY, CORP.	COM	670837103	383	15970	SH	DEFINED	1, 3,
OM GROUP, INC.	COM	670872100	5286	73106	SH	DEFINED	1, 3,
OSI PHARMACEUTICALS, INC.	COM	671040103	9293	237360	SH	DEFINED	1, 3,
OAK TECHNOLOGY, INC.	COM	671802106	4015	269850	SH	DEFINED	1, 3,
OAKLEY INC. COM	COM	673662102	3086	172410	SH	DEFINED	1, 3,
OCCIDENTAL PETROLEUM CORP.	COM	674599105	5534	189849	SH	DEFINED	1, 3,
OCEAN ENERGY, INC.	COM	67481E106	697	35213	SH	DEFINED	1, 3,
OCEANEERING INTERNATIONAL	COM	675232102	367	12640	SH	DEFINED	1, 3,
OCTEL CORP. COM.	COM	675727101	1227	65100	SH	DEFINED	1, 3,
OCULAR SCIENCES, INC.	COM	675744106	2153	76900	SH	DEFINED	1, 3,
OFFICE DEPOT, INC.	COM	676220106	3120	157163	SH	DEFINED	1, 3,
OFFSHORE LOGISTICS	COM	676255102	257	11915	SH	DEFINED	1, 3,
OHIO CASUALTY CORP.	COM	677240103	234	12334	SH	DEFINED	1, 3,
OLD REPUBLIC INTL, CORP.	COM	680223104	779	24375	SH	DEFINED	1, 3,
OLIN, CORP.	COM	680665205	6507	346101	SH	DEFINED	1, 3,
OMNICARE, INC.	COM	681904108	496	19145	SH	DEFINED	1, 3,
OMNICOM GROUP, INC.	COM	681919106	15346	162559	SH	DEFINED	1, 3,
OMNOVA SOLUTIONS, INC.	COM	682129101	176	21163	SH	DEFINED	1, 3,
ON ASSIGNMENT INC.	COM	682159108	214	11971	SH	DEFINED	1, 3,
ONEOK, INC.	COM	682680103	257	12338	SH	DEFINED	1, 3,
ONI SYSTEMS CORP.	COM	68273F103	3042	493100	SH	DEFINED	1, 3,
VIMPEL COMMUNICATION SPONS.	COM	68370R109	1477	45894	SH	DEFINED	1, 3,
ORACLE CORP.	COM	68389X105	56590	4421056	SH	DEFINED	1, 3,
O REILLY AUTOMOTIVE, INC.	COM	686091109	887	28106	SH	DEFINED	1, 3,
ORTHODONTIC CENTERS OF AMER	COM	68750P103	738	26732	SH	DEFINED	1, 3,
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	274	6401	SH	DEFINED	1, 3,
OSHKOSH TRUCK CORP.	COM	688239201	4378	76944	SH	DEFINED	1, 3,
OUTBACK STEAKHOUSE INC.	COM	689899102	561	15683	SH	DEFINED	1, 3,
OVERTURE SERVICES, INC.	COM	69039R100	1724	61744	SH	DEFINED	1, 3,
OWENS & MINOR, INC.	COM	690732102	3276	166812	SH	DEFINED	1, 3,
OWENS-ILLINOIS, INC.	COM	690768403	10230	601750	SH	DEFINED	1, 3,
OXFORD HEALTH PLANS, INC.	COM	691471106	750	17939	SH	DEFINED	1, 3,

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PC-TEL, INC.	COM	69325Q105	90	10409	SH	DEFINED	1,3,
P G & E CORP.	COM	69331C108	4632	196584	SH	DEFINED	1,3,
PFF BANCORP INC.	COM	69331W104	2738	87760	SH	DEFINED	1,3,
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	427	6413	SH	DEFINED	1,3,
PLX TECHNOLOGY, INC.	COM	693417107	3708	303900	SH	DEFINED	1,3,
PMC-SIERRA, INC.	COM	69344F106	1362	83648	SH	DEFINED	1,3,
THE PMI GROUP, INC.	COM	69344M101	12351	163027	SH	DEFINED	1,3,
PNC FINANCIAL SERVICES GROUP	COM	693475105	19857	322929	SH	DEFINED	1,3,
PNM RESOURCES INC.	COM	69349H107	10258	334586	SH	DEFINED	1,3,
PPG INDUSTRIES, INC.	COM	693506107	13113	238809	SH	DEFINED	1,3,
PPL CORP., INC.	COM	69351T106	2952	74529	SH	DEFINED	1,3,
PRG-SCHULTZ INTERNATIONAL INC.	COM	69357C107	478	33991	SH	DEFINED	1,3,
PRI AUTOMATION INC.	COM	69357H106	1950	83651	SH	DEFINED	1,3,
PS BUSINESS PARKS, INC.	COM	69360J107	1883	54200	SH	DEFINED	1,3,
PACCAR, INC.	COM	693718108	2856	39008	SH	DEFINED	1,3,
PACIFIC CENTURY FINL CORP	COM	694058108	410	15739	SH	DEFINED	1,3,
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	4721	191913	SH	DEFINED	1,3,
PACKAGING CORP OF AMERICA	COM	695156109	3504	177067	SH	DEFINED	1,3,
PACTIV CORP.	COM	695257105	1616	80734	SH	DEFINED	1,3,
PALL CORP.	COM	696429307	1272	62093	SH	DEFINED	1,3,
PALM, INC.	COM	696642107	1166	292335	SH	DEFINED	1,3,
PANAMSAT CORP.	COM	697933109	16997	743843	SH	DEFINED	1,3,
PAN PACIFIC RETAIL PROPERTIES,	COM	69806L104	3519	115100	SH	DEFINED	1,3,
PANERA BREAD, CO.	COM	69840W108	482	7559	SH	DEFINED	1,3,
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	6168	221223	SH	DEFINED	1,3,
PARADYNE NETWORKS, INC.	COM	69911G107	1783	575318	SH	DEFINED	1,3,
PARAMETRIC TECH	COM	699173100	798	132063	SH	DEFINED	1,3,
PAREXEL INTERNATIONAL, CORP.	COM	699462107	214	13358	SH	DEFINED	1,3,
PARK ELECTROCHEMICAL CORP.	COM	700416209	302	10407	SH	DEFINED	1,3,
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	651	61741	SH	DEFINED	1,3,
PARKER-HANNIFIN CORP.	COM	701094104	2971	59546	SH	DEFINED	1,3,
PATINA OIL & GAS CORP.	COM	703224105	8123	257724	SH	DEFINED	1,3,
PATTERSON DENTAL CO.	COM	703412106	606	13865	SH	DEFINED	1,3,
PATTERSON-UTI ENERGY, INC.	COM	703481101	465	15649	SH	DEFINED	1,3,
PAXAR CORP.	COM	704227107	5879	342409	SH	DEFINED	1,3,
PAYCHEX, INC.	COM	704326107	58190	1465743	SH	DEFINED	1,3,
PAYLESS SHOESOURCE, INC.	COM	704379106	278	4554	SH	DEFINED	1,3,
PEABODY ENERGY CORP.	COM	704549104	11453	395630	SH	DEFINED	1,3,
PECHINEY S.A.	COM	705151207	227	8570	SH	DEFINED	1,3,
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	3549	87061	SH	DEFINED	1,3,
PEGASUS SYSTEMS, INC.	COM	705906105	243	13154	SH	DEFINED	1,3,
PENSTAR, INC.	COM	706552106	4806	500587	SH	DEFINED	1,3,
PENN VIRGINIA CORP	COM	707882106	1200	29880	SH	DEFINED	1,3,
J.C. PENNEY CO., INC. (HOLDING	COM	708160106	14841	716587	SH	DEFINED	1,3,
PENNZOIL-QUAKER STATE, CO.	COM	709323109	350	16295	SH	DEFINED	1,3,
PENTAIR, INC.	COM	709631105	19500	433624	SH	DEFINED	1,3,
PENTON MEDIA, INC.	COM	709668107	129	17070	SH	DEFINED	1,3,
PEOPLES ENERGY CORP.	COM	711030106	6745	171280	SH	DEFINED	1,3,
PEOPLESOFT, INC.	COM	712713106	10617	290642	SH	DEFINED	1,3,
PEP BOYS-MANNY, MOE & JACK	COM	713278109	2239	134540	SH	DEFINED	1,3,
PEPSI BOTTLING GROUP INC	COM	713409100	3750	144969	SH	DEFINED	1,3,
PEPSIAMERICAS, INC.	COM	71343P200	461	31947	SH	DEFINED	1,3,
PEPSICO, INC.	COM	713448108	74585	1448260	SH	DEFINED	1,3,
PERFORMANCE FOOD GROUP CO.	COM	713755106	11441	350300	SH	DEFINED	1,3,
PERICOM SEMICONDUCTOR CORP.	COM	713831105	191	13538	SH	DEFINED	1,3,
PERKINELMER, INC.	COM	714046109	1154	62376	SH	DEFINED	1,3,
PEROT SYS CORP CL-A	COM	714265105	1656	83000	SH	DEFINED	1,3,
PERRIGO, CO.	COM	714290103	180	15038	SH	DEFINED	1,3,
PETROLEO BRASILEIRO ADR	COM	71654V408	2509	94774	SH	DEFINED	1,3,
PETSMART, INC.	COM	716768106	14269	1052270	SH	DEFINED	1,3,
PFIZER, INC.	COM	717081103	332523	8367467	SH	DEFINED	1,3,
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	4396	126138	SH	DEFINED	1,3,

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PHARMACEUTICAL RESOURCES, INC.	COM	717125108	12285	579750	SH	DEFINED	1, 3,
PHARMACEUTICALS HOLDERS TRUST	COM	71712A206	32631	342400	SH	DEFINED	1, 3,
PHARMACIA CORP.	COM	71713U102	45163	1001852	SH	DEFINED	1, 3,
PHELPS DODGE CORP.	COM	717265102	1678	39857	SH	DEFINED	1, 3,
PHILADELPHIA CONS HLDG CO	COM	717528103	2060	51752	SH	DEFINED	1, 3,
PHILADELPHIA SUBURBAN CORP.	COM	718009608	857	36476	SH	DEFINED	1, 3,
PHILIP MORRIS COS., INC.	COM	718154107	133879	2541845	SH	DEFINED	1, 3,
PHILLIPS PETROLEUM CO.	COM	718507106	13086	208376	SH	DEFINED	1, 3,
PHILLIPS-VAN HEUSEN	COM	718592108	3645	258333	SH	DEFINED	1, 3,
PHOENIX COMPANIES, INC.	COM	71902E109	2594	135100	SH	DEFINED	1, 3,
PHOENIX TECHNOLOGIES LTD	COM	719153108	184	13495	SH	DEFINED	1, 3,
PHOTON DYNAMICS, INC.	COM	719364101	460	9041	SH	DEFINED	1, 3,
PHOTRONICS INC.	COM	719405102	21428	635275	SH	DEFINED	1, 3,
PIEDMONT NATURAL GAS CO	COM	720186105	620	17409	SH	DEFINED	1, 3,
PIER I IMPORTS, INC.	COM	720279108	1029	49952	SH	DEFINED	1, 3,
PINNACLE ENTERTAINMENT, INC.	COM	723456109	110	13600	SH	DEFINED	1, 3,
PINNACLE SYSTEMS INC.	COM	723481107	243	30542	SH	DEFINED	1, 3,
PINNACLE WEST CAPITAL CORP.	COM	723484101	20233	446157	SH	DEFINED	1, 3,
PIONEER NATURAL RESOURCES, CO.	COM	723787107	475	21325	SH	DEFINED	1, 3,
PIONEER STANDARD ELECTRONICS	COM	723877106	240	16982	SH	DEFINED	1, 3,
PITNEY BOWES, INC.	COM	724479100	24834	580224	SH	DEFINED	1, 3,
PITTSTON CO. - BRINKS GROUP	COM	725701106	279	11121	SH	DEFINED	1, 3,
PLACER DOME, INC.	COM	725906101	4106	335163	SH	DEFINED	1, 3,
PLAINS RESOURCES, INC.	COM	726540503	310	12469	SH	DEFINED	1, 3,
PLEXUS CORP.	COM	729132100	3421	144950	SH	DEFINED	1, 3,
PLUM CREEK TIMBER CO. INC. (RE	COM	729251108	37276	1254647	SH	DEFINED	1, 3,
POGO PRODUCING CO.	COM	730448107	3559	112285	SH	DEFINED	1, 3,
POHANG IRON & STEEL CO. LTD. A	COM	730450103	4348	166288	SH	DEFINED	1, 3,
POLARIS INDS, INC.	COM	731068102	782	12283	SH	DEFINED	1, 3,
POLYCOM, INC.	COM	73172K104	503	20451	SH	DEFINED	1, 3,
POLYONE CORPORATION	COM	73179P106	611	50110	SH	DEFINED	1, 3,
POPE & TALBOT, INC.	COM	732827100	4770	325347	SH	DEFINED	1, 3,
POTOMAC ELECTRIC POWER CO.	COM	737679100	514	22015	SH	DEFINED	1, 3,
POWER INTEGRATIONS, INC.	COM	739276103	285	14937	SH	DEFINED	1, 3,
POWER-ONE, INC.	COM	739308104	327	39919	SH	DEFINED	1, 3,
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	3735	290181	SH	DEFINED	1, 3,
PRAXAIR, INC.	COM	74005P104	10927	182725	SH	DEFINED	1, 3,
PREPAID LEGAL SERVICES, INC.	COM	740065107	326	11420	SH	DEFINED	1, 3,
PRECISION CASTPARTS CORP.	COM	740189105	22729	641878	SH	DEFINED	1, 3,
PRENTISS PROPERTY TRUST	COM	740706106	5262	178243	SH	DEFINED	1, 3,
PRESIDENTIAL LIFE	COM	740884101	357	15681	SH	DEFINED	1, 3,
PRICE COMMUNICATIONS CORP.	COM	741437305	3110	176280	SH	DEFINED	1, 3,
T ROWE PRICE GROUP, INC.	COM	74144T108	8963	230232	SH	DEFINED	1, 3,
PRICELINE.COM, INC.	COM	741503106	3255	622310	SH	DEFINED	1, 3,
PRIDE INTERNATIONAL, INC.	COM	74153Q102	8228	517505	SH	DEFINED	1, 3,
PRIME HOSPITALITY CORP.	COM	741917108	315	23942	SH	DEFINED	1, 3,
PRIORITY HLTHCARE CP- CL B	COM	74264T102	632	24280	SH	DEFINED	1, 3,
PROCTER & GAMBLE CO.	COM	742718109	142429	1580967	SH	DEFINED	1, 3,
PROGRESS ENERGY, INC.	COM	743263105	5569	111297	SH	DEFINED	1, 3,
PROGRESS SOFTWARE CORP.	COM	743312100	347	19125	SH	DEFINED	1, 3,
PROGRESSIVE CORP.	COM	743315103	39485	236978	SH	DEFINED	1, 3,
PROLOGIS TRUST	COM	743410102	18260	782030	SH	DEFINED	1, 3,
PROTECTIVE LIFE, CORP.	COM	743674103	6099	195621	SH	DEFINED	1, 3,
PROTEIN DESIGN LABS INC.	COM	74369L103	309	18022	SH	DEFINED	1, 3,
PROVIDENT BANKSHARES CORP	COM	743859100	328	13669	SH	DEFINED	1, 3,
PROVIDENT FINANCIAL GROUP	COM	743866105	290	10081	SH	DEFINED	1, 3,
PROVINCE HEALTHCARE CO.	COM	743977100	6298	198244	SH	DEFINED	1, 3,
PROVIDIAN FINANCIAL CORP.	COM	74406A102	1090	144345	SH	DEFINED	1, 3,
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	7085	154694	SH	DEFINED	1, 3,
PUBLIC STORAGE INC.	COM	74460D109	17598	475500	SH	DEFINED	1, 3,
PUGET ENERGY, INC.	COM	745310102	369	17768	SH	DEFINED	1, 3,
PULTE HOMES INC.	COM	745867101	1465	30610	SH	DEFINED	1, 3,

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QLOGIC CORP.	COM	747277101	6550	132262	SH	DEFINED	1,3,
QUALCOM, INC.	COM	747525103	19007	504971	SH	DEFINED	1,3,
QUANEX CORP.	COM	747620102	7567	213159	SH	DEFINED	1,3,
QUANTA SERVICES, INC.	COM	74762E102	10547	609985	SH	DEFINED	1,3,
QUANTUM CORP.	COM	747906204	254	31907	SH	DEFINED	1,3,
QUEST DIAGNOSTIC	COM	74834L100	1635	19735	SH	DEFINED	1,3,
QUESTAR CORP.	COM	748356102	12882	501032	SH	DEFINED	1,3,
QUICKSILVER INC.	COM	74838C106	2944	134538	SH	DEFINED	1,3,
QUINTILES TRANSNATIONAL CORP	COM	748767100	1108	62429	SH	DEFINED	1,3,
QWEST COMMUNICATIONS INTERNATI	COM	749121109	12390	1507321	SH	DEFINED	1,3,
R&G FINANCIAL CORP. CL B	COM	749136107	6028	302449	SH	DEFINED	1,3,
RCN CORP.	COM	749361101	1965	1393447	SH	DEFINED	1,3,
R.H. DONNELLEY CORP.	COM	74955W307	6654	218675	SH	DEFINED	1,3,
RGS ENERGY GROUP, INC.	COM	74956K104	728	18539	SH	DEFINED	1,3,
RLI CORPORATION	COM	749607107	271	5248	SH	DEFINED	1,3,
RPM, INC.	COM	749685103	23705	1524468	SH	DEFINED	1,3,
RSA SECURITY, INC.	COM	749719100	104	11514	SH	DEFINED	1,3,
RTI INT'L METALS, INC.	COM	74973W107	128	11080	SH	DEFINED	1,3,
RF MICRO DEVICES, INC.	COM	749941100	2934	163901	SH	DEFINED	1,3,
RADIAN GROUP INC.	COM	750236101	943	19219	SH	DEFINED	1,3,
RADIANT SYSTEMS, INC.	COM	75025N102	133	14645	SH	DEFINED	1,3,
RADIOSHACK CORP	COM	750438103	2738	91161	SH	DEFINED	1,3,
RAINBOW TECHNOLOGIES, INC.	COM	750862104	140	13940	SH	DEFINED	1,3,
RALCORP HOLDINGS, INC.	COM	751028101	435	16008	SH	DEFINED	1,3,
RANGE RESOURCES CORP	COM	75281A109	2062	397230	SH	DEFINED	1,3,
RARE HOSPITALITY INTL., INC	COM	753820109	3060	120374	SH	DEFINED	1,3,
RATIONAL SOFTWARE CORP.	COM	75409P202	1558	98405	SH	DEFINED	1,3,
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	889	25969	SH	DEFINED	1,3,
RAYONIER, INC.	COM	754907103	29422	552212	SH	DEFINED	1,3,
RAYOVAC CORP.	COM	755081106	2404	155600	SH	DEFINED	1,3,
RAYTHEON CO.	COM	755111507	30883	752326	SH	DEFINED	1,3,
READ-RITE CORP.	COM	755246105	2250	733031	SH	DEFINED	1,3,
READERS DIGEST ASSN - CL A	COM	755267101	457	20411	SH	DEFINED	1,3,
REALTY INCOME CORP.	COM	756109104	515	15500	SH	DEFINED	1,3,
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	4027	163300	SH	DEFINED	1,3,
REDWOOD TRUST, INC.	COM	758075402	7284	267510	SH	DEFINED	1,3,
REEBOK INTERNATL., LTD.	COM	758110100	8861	327816	SH	DEFINED	1,3,
REGAL BELOIT	COM	758750103	1154	45173	SH	DEFINED	1,3,
REGENCY CENTERS CORP.	COM	758849103	1232	42470	SH	DEFINED	1,3,
REGENERON PHARMACEUT	COM	75886F107	8127	325201	SH	DEFINED	1,3,
REGIS CORP. MN	COM	758932107	635	22600	SH	DEFINED	1,3,
REGIONS FINANCIAL CORP.	COM	758940100	3970	115579	SH	DEFINED	1,3,
REHABCARE GROUP INC.	COM	759148109	264	9262	SH	DEFINED	1,3,
REINSURANCE GROUP OF AMERICA	COM	759351109	2329	74400	SH	DEFINED	1,3,
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	466	16884	SH	DEFINED	1,3,
RELIANT RESOURCES, INC.	COM	75952B105	1082	64000	SH	DEFINED	1,3,
RELIANT ENERGY, INC.	COM	75952J108	16155	626388	SH	DEFINED	1,3,
REMINGTON OIL & GAS CORP. - CL	COM	759594302	242	12000	SH	DEFINED	1,3,
RENAL CARE GROUP, INC.	COM	759930100	3297	100508	SH	DEFINED	1,3,
RENT-A-CENTER, INC.	COM	76009N100	19357	378885	SH	DEFINED	1,3,
REPUBLIC SERVICES, INC.	COM	760759100	14080	753757	SH	DEFINED	1,3,
RESMED INC.	COM	761152107	690	17201	SH	DEFINED	1,3,
RESPIRONICS, INC.	COM	761230101	14097	435089	SH	DEFINED	1,3,
RETEK, INC.	COM	76128Q109	1693	64509	SH	DEFINED	1,3,
REYNOLDS & REYNOLDS	COM	761695105	19277	642576	SH	DEFINED	1,3,
R.J. REYNOLDS TOBACCO HOLDINGS	COM	76182K105	45726	706199	SH	DEFINED	1,3,
RIGGS NATL CORP. WASH DC	COM	766570105	234	15240	SH	DEFINED	1,3,
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	8416	332370	SH	DEFINED	1,3,
RIVERDEEP GROUP PLC	COM	76870Q109	5420	242500	SH	DEFINED	1,3,
ROADWAY CORP.	COM	769742107	3092	83567	SH	DEFINED	1,3,
ROBERT HALF INTL, INC.	COM	770323103	2624	88883	SH	DEFINED	1,3,
ROCK-TENN CO.	COM	772739207	1601	74650	SH	DEFINED	1,3,

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ROCKWELL AUTOMATION, INC.	COM	773903109	8502	423829	SH	DEFINED	1, 3,
ROCKWELL COLLINS	COM	774341101	6732	266933	SH	DEFINED	1, 3,
ROGERS CORP	COM	775133101	279	8394	SH	DEFINED	1, 3,
ROHM & HAAS CO.	COM	775371107	10323	244214	SH	DEFINED	1, 3,
ROPER INDUSTRIES, INC.	COM	776696106	827	16617	SH	DEFINED	1, 3,
ROSLYN BANCORP, INC.	COM	778162107	373	18018	SH	DEFINED	1, 3,
ROSS STORES INC.	COM	778296103	616	16296	SH	DEFINED	1, 3,
ROUSE CO.	COM	779273101	5202	167900	SH	DEFINED	1, 3,
ROWAN COS., INC.	COM	779382100	1097	47593	SH	DEFINED	1, 3,
ROXIO, INC.	COM	780008108	3611	159128	SH	DEFINED	1, 3,
ROYAL BANK OF CANADA	COM	780087102	674	20202	SH	DEFINED	1, 3,
ROYAL DUTCH PETROLEUM CO. ADR	COM	780257804	94123	1732754	SH	DEFINED	1, 3,
RUBY TUESDAY, INC.	COM	781182100	802	34490	SH	DEFINED	1, 3,
RUDOLPH TECHNOLOGIES INC	COM	781270103	372	8619	SH	DEFINED	1, 3,
RURAL CELLULAR CORP - CL A	COM	781904107	1766	394190	SH	DEFINED	1, 3,
RUSS BERRIE AND CO., INC.	COM	782233100	346	10760	SH	DEFINED	1, 3,
RUSSELL CORP.	COM	782352108	255	17110	SH	DEFINED	1, 3,
RYANAIR HOLDINGS PLC ADR	COM	783513104	1438	47916	SH	DEFINED	1, 3,
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	2196	91493	SH	DEFINED	1, 3,
RYDER SYSTEM, INC.	COM	783549108	5061	171331	SH	DEFINED	1, 3,
RYERSON TULL, INC.	COM	78375P107	145	13250	SH	DEFINED	1, 3,
RYLAND GROUP, INC.	COM	783764103	3049	33801	SH	DEFINED	1, 3,
SBC COMMUNICATIONS, INC.	COM	78387G103	138611	3702215	SH	DEFINED	1, 3,
SBA COMMUNICATIONS CORP	COM	78388J106	2205	670120	SH	DEFINED	1, 3,
SCP POOL CORP.	COM	784028102	2686	85551	SH	DEFINED	1, 3,
SEI INVESTMENTS CO.	COM	784117103	9243	215910	SH	DEFINED	1, 3,
SK TELECOM CO. LTD. ADR	COM	78440P108	3565	144899	SH	DEFINED	1, 3,
SL GREEN REALTY CORP.	COM	78440X101	6400	190480	SH	DEFINED	1, 3,
SLI, INC.	COM	78442T108	45	17829	SH	DEFINED	1, 3,
SPS TECHNOLOGIES, INC.	COM	784626103	297	7010	SH	DEFINED	1, 3,
S & P DEPOSITARY RECEIPT	COM	78462F103	373	3250	SH	DEFINED	1, 3,
SPX CORP.	COM	784635104	1169	8255	SH	DEFINED	1, 3,
SABRE HOLDINGS CORP.	COM	785905100	14501	310458	SH	DEFINED	1, 3,
SAFECO CORP.	COM	786429100	2967	92595	SH	DEFINED	1, 3,
SAFEWAY, INC.	COM	786514208	23000	510884	SH	DEFINED	1, 3,
ST. JUDE MEDICAL, INC.	COM	790849103	35975	466304	SH	DEFINED	1, 3,
ST MARY LAND & EXPLOR CO.	COM	792228108	322	14833	SH	DEFINED	1, 3,
ST. PAUL COS., INC.	COM	792860108	10469	228334	SH	DEFINED	1, 3,
SAKS, INC.	COM	79377W108	383	29090	SH	DEFINED	1, 3,
SANDISK CORP.	COM	80004C101	304	13995	SH	DEFINED	1, 3,
SANMINA-SCI CORPORATION.	COM	800907107	3121	265628	SH	DEFINED	1, 3,
SANGSTAT MEDICAL CORP.	COM	801003104	4743	176600	SH	DEFINED	1, 3,
SAPIENT CORPORATION	COM	803062108	304	63949	SH	DEFINED	1, 3,
SARA LEE CORP.	COM	803111103	16217	781187	SH	DEFINED	1, 3,
SATYAM COMPUTER SERVICES	COM	804098101	665	53219	SH	DEFINED	1, 3,
SCANA CORP.	COM	80589M102	657	21463	SH	DEFINED	1, 3,
SCANSOURCE, INC.	COM	806037107	3829	63700	SH	DEFINED	1, 3,
HENRY SCHEIN, INC.	COM	806407102	385	8746	SH	DEFINED	1, 3,
SCHERING AG	COM	806585204	273	4710	SH	DEFINED	1, 3,
SCHERING-PLOUGH CORP.	COM	806605101	41088	1312711	SH	DEFINED	1, 3,
SCHLUMBERGER LTD.	COM	806857108	23641	401924	SH	DEFINED	1, 3,
SCHOLASTIC CORP.	COM	807066105	13783	254349	SH	DEFINED	1, 3,
SCHOOL SPECIALTY, INC.	COM	807863105	257	9634	SH	DEFINED	1, 3,
SCHWAB, CHARLES CORP.	COM	808513105	9090	694449	SH	DEFINED	1, 3,
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1837	79534	SH	DEFINED	1, 3,
SCIOS, INC.	COM	808905103	5212	180170	SH	DEFINED	1, 3,
SCOTTISH POWER PLC	COM	81013T705	331	16190	SH	DEFINED	1, 3,
SCOTTS CO.	COM	810186106	2799	61139	SH	DEFINED	1, 3,
SEACOAST FINL SERVICES CORP	COM	81170Q106	1984	100780	SH	DEFINED	1, 3,
SEACOR SMIT, INC.	COM	811904101	1944	39678	SH	DEFINED	1, 3,
SEALED AIR CORP.	COM	81211K100	15524	329730	SH	DEFINED	1, 3,
SEARS, ROEBUCK & CO.	COM	812387108	19980	389706	SH	DEFINED	1, 3,

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SEITEL INC.	COM	816074306	123	13390	SH	DEFINED	1, 3,
SELECT MEDICAL CORP.	COM	816196109	1842	115080	SH	DEFINED	1, 3,
SELECTIVE INS GROUP INC	COM	816300107	364	13622	SH	DEFINED	1, 3,
SEMTECH CORP.	COM	816850101	527	14438	SH	DEFINED	1, 3,
SEMPRA ENERGY	COM	816851109	9677	384779	SH	DEFINED	1, 3,
SENSIENT TECHNOLOGIES CORP	COM	81725T100	223	9699	SH	DEFINED	1, 3,
SEPRACOR INC.	COM	817315104	2388	123108	SH	DEFINED	1, 3,
SEROLOGICALS CORPORATION	COM	817523103	3258	207900	SH	DEFINED	1, 3,
SERVICEMASTER COMPANY	COM	81760N109	7342	533930	SH	DEFINED	1, 3,
7-ELEVEN, INC.	COM	817826209	1376	123400	SH	DEFINED	1, 3,
SHAW GROUP, INC.	COM	820280105	589	21421	SH	DEFINED	1, 3,
SHELL TRANSPORT & TRADING-ADR	COM	822703609	378	8543	SH	DEFINED	1, 3,
SHERWIN-WILLIAMS CO., THE	COM	824348106	2282	80130	SH	DEFINED	1, 3,
SHOPKO STORES, INC.	COM	824911101	5672	313362	SH	DEFINED	1, 3,
SHURGARD STORAGE CENTER	COM	82567D104	878	25886	SH	DEFINED	1, 3,
SIEBEL SYSTEMS, INC.	COM	826170102	38445	1178940	SH	DEFINED	1, 3,
SIERRA HEALTH SERVICES, INC.	COM	826322109	5351	409102	SH	DEFINED	1, 3,
SIERRA PACIFIC RESOURCES	COM	826428104	316	20923	SH	DEFINED	1, 3,
SIGMA-ALDRICH CORP.	COM	826552101	8596	183039	SH	DEFINED	1, 3,
SILICON VY BANCSHARES	COM	827064106	286	9469	SH	DEFINED	1, 3,
SILICONWARE PRECISION	COM	827084864	6747	1297540	SH	DEFINED	1, 3,
SIMON PROPERTY GROUP, INC.	COM	828806109	3854	118100	SH	DEFINED	1, 3,
SIMPSON MANUFACTURING INC	COM	829073105	2030	33195	SH	DEFINED	1, 3,
SIX FLAGS INC, .	COM	83001P109	7964	445927	SH	DEFINED	1, 3,
SKECHERS USA INC CL-A	COM	830566105	9504	502580	SH	DEFINED	1, 3,
SKILLSOFT CORP.	COM	83066P101	4781	207410	SH	DEFINED	1, 3,
SKYWEST INC.	COM	830879102	6928	277894	SH	DEFINED	1, 3,
SMARTFORCE PLC	COM	83170A206	5905	562420	SH	DEFINED	1, 3,
SMITH (A.O.) CORPORATION	COM	831865209	2226	87479	SH	DEFINED	1, 3,
SMITH INTERNATIONAL, INC.	COM	832110100	686	10124	SH	DEFINED	1, 3,
SMITHFIELD FOODS INC.	COM	832248108	10334	395926	SH	DEFINED	1, 3,
SMURFIT-STONE CONTAINER CORP.	COM	832727101	1825	106500	SH	DEFINED	1, 3,
SNAP-ON TOOLS, INC.	COM	833034101	4342	127510	SH	DEFINED	1, 3,
SOCIEDAD QUIMICA MINERA DE CHI	COM	833635105	1340	57040	SH	DEFINED	1, 3,
SOLA INTL INC.	COM	834092108	2298	156136	SH	DEFINED	1, 3,
SOLECTRON CORP.	COM	834182107	5324	682557	SH	DEFINED	1, 3,
SOLUTIA, INC.	COM	834376105	8209	943559	SH	DEFINED	1, 3,
SONIC CORP.	COM	835451105	549	21344	SH	DEFINED	1, 3,
SONIC AUTOMOTIVE, INC.	COM	83545G102	5925	197646	SH	DEFINED	1, 3,
SONICWALL, INC.	COM	835470105	2119	162500	SH	DEFINED	1, 3,
SONOCO PRODUCTS CO.	COM	835495102	5782	202086	SH	DEFINED	1, 3,
SOTHEY'S HOLDING CIA	COM	835898107	202	12564	SH	DEFINED	1, 3,
SOURCECORP	COM	836167106	4867	165043	SH	DEFINED	1, 3,
SOUTH FINANCIAL GROUP, INC.	COM	837841105	4408	216586	SH	DEFINED	1, 3,
SOUTHERN CO.	COM	842587107	9361	353385	SH	DEFINED	1, 3,
SOUTHERN UNION COMPANY	COM	844030106	2966	161923	SH	DEFINED	1, 3,
SOUTHTRUST CORP.	COM	844730101	4644	175924	SH	DEFINED	1, 3,
SOUTHWEST AIRLINES CO.	COM	844741108	9129	471787	SH	DEFINED	1, 3,
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	7506	225123	SH	DEFINED	1, 3,
SOUTHWEST GAS CO.	COM	844895102	3636	145440	SH	DEFINED	1, 3,
SOUTHWESTERN ENERGY CO	COM	845467109	169	13466	SH	DEFINED	1, 3,
SOVEREIGN BANCORP INC.	COM	845905108	7290	518875	SH	DEFINED	1, 3,
SPANISH BROADCASTING SYS CLA	COM	846425882	4123	304278	SH	DEFINED	1, 3,
SPECTRASITE HOLDINGS INC	COM	84760T100	1279	1195220	SH	DEFINED	1, 3,
SPHERION CORPORATION.	COM	848420105	345	31194	SH	DEFINED	1, 3,
SPRINT CORP.	COM	852061100	13478	881479	SH	DEFINED	1, 3,
SPRINT CORP. PCS GROUP	COM	852061506	8900	864916	SH	DEFINED	1, 3,
STANCORP FINANCIAL GROUP	COM	852891100	20029	364163	SH	DEFINED	1, 3,
STANDARD PACIFIC CP	COM	85375C101	441	15701	SH	DEFINED	1, 3,
STANDARD REGISTER CO., THE	COM	853887107	416	14776	SH	DEFINED	1, 3,
STANLEY WORKS	COM	854616109	11056	239054	SH	DEFINED	1, 3,
STAPLES, INC.	COM	855030102	13722	687137	SH	DEFINED	1, 3,

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STARBUCKS CORP.	COM	855244109	4494	194287	SH	DEFINED	1, 3,
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	9911	263525	SH	DEFINED	1, 3,
STATE STREET CORP.	COM	857477103	39164	707195	SH	DEFINED	1, 3,
STATEN ISLAND BANCORP, INC.	COM	857550107	664	33759	SH	DEFINED	1, 3,
STATOIL ASA	COM	85771P102	219	27600	SH	DEFINED	1, 3,
THE STEAK N SHAKE COMPANY	COM	857873103	210	14921	SH	DEFINED	1, 3,
STEEL DYNAMICS INC.	COM	858119100	401	24463	SH	DEFINED	1, 3,
STEIN MART INC.	COM	858375108	221	22036	SH	DEFINED	1, 3,
STERLING BANCSHARES INC	COM	858907108	302	22632	SH	DEFINED	1, 3,
STERIS CORP.	COM	859152100	4095	196318	SH	DEFINED	1, 3,
STERLING BANCORP-NY	COM	859158107	2108	66088	SH	DEFINED	1, 3,
STEWART INFO SVCS	COM	860372101	2570	128502	SH	DEFINED	1, 3,
STILLWATER MINING CO.	COM	86074Q102	391	20724	SH	DEFINED	1, 3,
STILWELL FINANCIAL INC	COM	860831106	11298	461332	SH	DEFINED	1, 3,
STONE ENERGY CORP.	COM	861642106	4445	114717	SH	DEFINED	1, 3,
STORAGE TECHNOLOGY, INC.	COM	862111200	4097	191069	SH	DEFINED	1, 3,
STRATOS LIGHTWAVE, INC.	COM	863100103	159	35970	SH	DEFINED	1, 3,
STRIDE RITE CORP.	COM	863314100	185	22426	SH	DEFINED	1, 3,
STRYKER CORP.	COM	863667101	10369	171870	SH	DEFINED	1, 3,
STURM RUGER & CO INC.	COM	864159108	186	14392	SH	DEFINED	1, 3,
SUN COMMUNITIES, INC.	COM	866674104	523	13300	SH	DEFINED	1, 3,
SUN MICROSYSTEMS, INC.	COM	866810104	44293	5021911	SH	DEFINED	1, 3,
SUNGARD DATA SYSTEMS, INC.	COM	867363103	52268	1585312	SH	DEFINED	1, 3,
SUNOCO, INC.	COM	86764P109	15999	399883	SH	DEFINED	1, 3,
SUNRISE ASSISTED LIVING, INC.	COM	86768K106	2795	102543	SH	DEFINED	1, 3,
SUNTRUST BANKS, INC.	COM	867914103	9854	147674	SH	DEFINED	1, 3,
SUPERGEN, INC.	COM	868059106	1034	183700	SH	DEFINED	1, 3,
SUPERIOR INDUSTRIES, INC.	COM	868168105	259	5307	SH	DEFINED	1, 3,
SUPERVALU, INC.	COM	868536103	4417	171197	SH	DEFINED	1, 3,
SURMODICS, INC.	COM	868873100	394	9046	SH	DEFINED	1, 3,
SUSQUEHANNA BANCSHARES INC	COM	869099101	515	21030	SH	DEFINED	1, 3,
SWIFT ENERGY CO.	COM	870738101	3538	179588	SH	DEFINED	1, 3,
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	383	17462	SH	DEFINED	1, 3,
SYBASE, INC.	COM	871130100	16620	951350	SH	DEFINED	1, 3,
SYBRON DENTAL SPECIALTIES	COM	871142105	408	20280	SH	DEFINED	1, 3,
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	4993	176729	SH	DEFINED	1, 3,
SYMANTEC CORP.	COM	871503108	1201	29152	SH	DEFINED	1, 3,
SYMBOL TECHNOLOGIES	COM	871508107	1301	115746	SH	DEFINED	1, 3,
SYMMETRICOM INC.	COM	871543104	74	11925	SH	DEFINED	1, 3,
SYNCOR INTL CORP/DE	COM	87157J106	9952	365213	SH	DEFINED	1, 3,
SYNOPSIS INC.	COM	871607107	684	12408	SH	DEFINED	1, 3,
SYNOVUS FINANCIAL CORP.	COM	87161C105	13597	446082	SH	DEFINED	1, 3,
SYSCO CORP.	COM	871829107	60011	2012435	SH	DEFINED	1, 3,
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	1930	146308	SH	DEFINED	1, 3,
TBC CORP.	COM	872180104	163	11219	SH	DEFINED	1, 3,
TCF FINANCIAL CORP.	COM	872275102	43864	833760	SH	DEFINED	1, 3,
TECO ENERGY, INC.	COM	872375100	4173	145773	SH	DEFINED	1, 3,
THQ INC.	COM	872443403	648	13196	SH	DEFINED	1, 3,
TJX COS., INC.	COM	872540109	5550	138724	SH	DEFINED	1, 3,
TRW, INC.	COM	872649108	3299	64088	SH	DEFINED	1, 3,
TMP WORLDWIDE, INC.	COM	872941109	15725	456191	SH	DEFINED	1, 3,
TXU CORP.	COM	873168108	7338	134619	SH	DEFINED	1, 3,
TAIWAN SEMICONDUCTOR MFG. CO.	COM	874039100	1946	93805	SH	DEFINED	1, 3,
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	4121	205024	SH	DEFINED	1, 3,
TALBOTS, INC.	COM	874161102	8293	234260	SH	DEFINED	1, 3,
TARGET CORP.	COM	87612E106	35232	817073	SH	DEFINED	1, 3,
TAUBMAN CENTERS	COM	876664103	4076	270670	SH	DEFINED	1, 3,
TECH DATA CORP.	COM	878237106	11555	251795	SH	DEFINED	1, 3,
TECHNE CORP.	COM	878377100	16503	598570	SH	DEFINED	1, 3,
TECHNITROL, INC.	COM	878555101	2342	98226	SH	DEFINED	1, 3,
TECUMSEH PRODUCTS CO.	COM	878895200	2218	41610	SH	DEFINED	1, 3,
TEKTRONIX, INC.	COM	879131100	1103	46624	SH	DEFINED	1, 3,

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TELEDYNE TECHNOLOGIES	COM	879360105	282	17022	SH	DEFINED	1,3,
TELEFLEX INC.	COM	879369106	435	7964	SH	DEFINED	1,3,
TELEFONOS DE MEXICO SA ADR	COM	879403780	8388	207680	SH	DEFINED	1,3,
TELEPHON & DATA	COM	879433100	1059	12002	SH	DEFINED	1,3,
TELLABS, INC.	COM	879664100	5816	555480	SH	DEFINED	1,3,
TELLIUM, INC.	COM	87967E107	6932	3000980	SH	DEFINED	1,3,
TEMPLE-INLAND, INC.	COM	879868107	8453	149022	SH	DEFINED	1,3,
TENET HEALTHCARE CORP.	COM	88033G100	86353	1288470	SH	DEFINED	1,3,
TERADYNE, INC.	COM	880770102	5158	130825	SH	DEFINED	1,3,
TERAYON COMMUNICATION SYS	COM	880775101	5639	664970	SH	DEFINED	1,3,
TEREX CORP	COM	880779103	3526	156030	SH	DEFINED	1,3,
TESORO PETROLEUM CORPORATION	COM	881609101	9999	711688	SH	DEFINED	1,3,
TEVA PHARMACEUTICAL ADR	COM	881624209	6598	120687	SH	DEFINED	1,3,
TETRA TECHNOLOGIES, INC./DE	COM	88162F105	2307	79427	SH	DEFINED	1,3,
TETRA TECH, INC.	COM	88162G103	401	28027	SH	DEFINED	1,3,
TEXAS BIOTECH CORP.	COM	88221T104	7538	1225650	SH	DEFINED	1,3,
TEXAS INDUSTRIES, INC.	COM	882491103	5291	128429	SH	DEFINED	1,3,
TEXAS INSTRUMENTS, INC.	COM	882508104	77258	2334090	SH	DEFINED	1,3,
TEXTRON, INC.	COM	883203101	3665	71727	SH	DEFINED	1,3,
THERAGENICS CORP.	COM	883375107	1956	197533	SH	DEFINED	1,3,
THERMA-WAVE, INC.	COM	88343A108	223	15409	SH	DEFINED	1,3,
THERMO ELECTRON CORP.	COM	883556102	8838	426360	SH	DEFINED	1,3,
THOMAS & BETTS CORP.	COM	884315102	623	29438	SH	DEFINED	1,3,
THOMAS INDUSTRIES, INC.	COM	884425109	238	8127	SH	DEFINED	1,3,
THOR INDUSTRIES, INC.	COM	885160101	358	7560	SH	DEFINED	1,3,
THORNBURG MORTGAGE	COM	885218107	5910	294923	SH	DEFINED	1,3,
3COM CORP.	COM	885535104	441	72173	SH	DEFINED	1,3,
3 DO CO.	COM	88553W105	1144	1121191	SH	DEFINED	1,3,
THREE-FIVE SYSTEMS, INC.	COM	88554L108	169	11428	SH	DEFINED	1,3,
TIDEWATER INC.	COM	886423102	6217	146808	SH	DEFINED	1,3,
TIFFANY & CO.	COM	886547108	10393	292357	SH	DEFINED	1,3,
TIMBERLAND CO. -CL A	COM	887100105	5132	121475	SH	DEFINED	1,3,
TIME WARNER TELECOM CLA A	COM	887319101	9316	1532225	SH	DEFINED	1,3,
TIMKEN CO.	COM	887389104	740	32036	SH	DEFINED	1,3,
TITAN CORP.	COM	888266103	321	15534	SH	DEFINED	1,3,
TITAN INTERNATIONAL, INC.	COM	88830M102	56	11058	SH	DEFINED	1,3,
TOLL BROTHERS, INC.	COM	889478103	1968	39476	SH	DEFINED	1,3,
TOLLGRADE COMMUNICATIONS, INC.	COM	889542106	6643	271012	SH	DEFINED	1,3,
TOO, INC.	COM	890333107	2201	74641	SH	DEFINED	1,3,
TOOTSIE INDS	COM	890516107	490	10663	SH	DEFINED	1,3,
TORCHMARK CORP.	COM	891027104	27702	687570	SH	DEFINED	1,3,
TORO CO.	COM	891092108	11613	194848	SH	DEFINED	1,3,
TOTAL FINA ELF SA	COM	89151E109	669	8730	SH	DEFINED	1,3,
TOWER AUTOMOTIVE INC.	COM	891707101	7993	571302	SH	DEFINED	1,3,
TOYS R US, INC.	COM	892335100	13942	776307	SH	DEFINED	1,3,
TPG NV	COM	892339102	213	10100	SH	DEFINED	1,3,
TRANSKARYOTIC THERAPIES, INC.	COM	893735100	15288	355132	SH	DEFINED	1,3,
TRANSMETA CORP	COM	89376R109	2589	667340	SH	DEFINED	1,3,
TRAVELOCITY.COM, INC.	COM	893953109	2011	71900	SH	DEFINED	1,3,
TRANSWITCH CORP.	COM	894065101	61	18739	SH	DEFINED	1,3,
TRAVELERS PROPERTY CASUALTY	COM	89420G109	1996	99820	SH	DEFINED	1,3,
TREDEGAR INDUSTRIES, INC.	COM	894650100	382	20404	SH	DEFINED	1,3,
TRIAD HOSPITALS, INC.	COM	89579K109	508	14764	SH	DEFINED	1,3,
TRIARC COS, INC. -CI A	COM	895927101	303	10897	SH	DEFINED	1,3,
TRICON GLOBAL RESTAURANTS	COM	895953107	12623	214758	SH	DEFINED	1,3,
TRIBUNE CO.	COM	896047107	6897	151718	SH	DEFINED	1,3,
TRIGON HEALTHCARE INC.	COM	89618L100	541	7333	SH	DEFINED	1,3,
TRIMBLE NAVIGATION LTD	COM	896239100	222	13346	SH	DEFINED	1,3,
TRINITY INDUSTRIES, INC.	COM	896522109	219	9015	SH	DEFINED	1,3,
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	321	26696	SH	DEFINED	1,3,
TRIUMPH GROUP, INC.	COM	896818101	331	8452	SH	DEFINED	1,3,
TRUSTCO BANK CORP./NY	COM	898349105	492	38091	SH	DEFINED	1,3,

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TRUSTMARK CORP	COM	898402102	8154	322800	SH	DEFINED	1, 3,
TUBOS DE ACERO DE MEXICO SA AD	COM	898592506	2658	251801	SH	DEFINED	1, 3,
TUESDAY MORNING CORP.	COM	899035505	1249	61200	SH	DEFINED	1, 3,
TULARIK, INC.	COM	899165104	7823	475872	SH	DEFINED	1, 3,
TUPPERWARE CORP.	COM	899896104	672	29526	SH	DEFINED	1, 3,
TYCO INTERNATIONAL LTD.	COM	902124106	54249	1678499	SH	DEFINED	1, 3,
TYSON FOODS, INC.	COM	902494103	905	72538	SH	DEFINED	1, 3,
UCAR INTERNATIONAL INC.	COM	90262K109	162	11430	SH	DEFINED	1, 3,
UCBH HOLDINGS, INC.	COM	90262T308	6940	192895	SH	DEFINED	1, 3,
UGI CORP.	COM	902681105	2825	90137	SH	DEFINED	1, 3,
UICI	COM	902737105	485	25568	SH	DEFINED	1, 3,
UIL HOLDINGS CORPORATION	COM	902748102	445	7661	SH	DEFINED	1, 3,
UMB FINANCIAL CORP.	COM	902788108	2074	48360	SH	DEFINED	1, 3,
UST, INC.	COM	902911106	40097	1029972	SH	DEFINED	1, 3,
US BANCORP	COM	902973304	30954	1371472	SH	DEFINED	1, 3,
USA NETWORKS, INC.	COM	902984103	24278	764195	SH	DEFINED	1, 3,
URS CORP.	COM	903236107	7210	227434	SH	DEFINED	1, 3,
USEC, INC.	COM	90333E108	2935	458650	SH	DEFINED	1, 3,
US ONCOLOGY, INC.	COM	90338W103	2554	289873	SH	DEFINED	1, 3,
ULTIMATE ELECTRONICS INC	COM	903849107	2972	105942	SH	DEFINED	1, 3,
USA EDUCATION, INC.	COM	90390U102	30644	313329	SH	DEFINED	1, 3,
ULTRATECH STEPPER, INC.	COM	904034105	250	12000	SH	DEFINED	1, 3,
UNIFI INC.	COM	904677101	104	11031	SH	DEFINED	1, 3,
UNILEVER NV	COM	904784709	26485	466288	SH	DEFINED	1, 3,
UNION PACIFIC CORP.	COM	907818108	35857	577041	SH	DEFINED	1, 3,
UNION PLANTERS CORP.	COM	908068109	35194	742641	SH	DEFINED	1, 3,
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	4577	223693	SH	DEFINED	1, 3,
UNISYS CORP.	COM	909214108	5839	462310	SH	DEFINED	1, 3,
UNIT CORP.	COM	909218109	352	19246	SH	DEFINED	1, 3,
UNITED BUSINESS MEDIA PLC	COM	90969M101	106	12210	SH	DEFINED	1, 3,
UNITED BANKSHARES, INC./WV	COM	909907107	6475	219275	SH	DEFINED	1, 3,
UNITED DEFENSE INDUSTRIES	COM	91018B104	2042	76190	SH	DEFINED	1, 3,
UNITED DOMINION REALTY TRUST,	COM	910197102	3341	210930	SH	DEFINED	1, 3,
UNITED MICROELECTRONICS	COM	910873207	3473	458721	SH	DEFINED	1, 3,
UNITED NATURAL FOODS, INC.	COM	911163103	249	9983	SH	DEFINED	1, 3,
UNITED RENTALS INC,	COM	911363109	1850	67324	SH	DEFINED	1, 3,
US AIRWAYS GROUP, INC.	COM	911905107	222	34488	SH	DEFINED	1, 3,
UNITED STATES STEEL CORP.	COM	912909108	820	45155	SH	DEFINED	1, 3,
UNITED STATIONERS, INC.	COM	913004107	690	18108	SH	DEFINED	1, 3,
UNITED TECHNOLOGIES CORP.	COM	913017109	49795	671089	SH	DEFINED	1, 3,
UNITEDHEALTH GROUP, INC.	COM	91324P102	21254	278125	SH	DEFINED	1, 3,
UNITRIN INC.	COM	913275103	556	13842	SH	DEFINED	1, 3,
UNIVERSAL CORP.	COM	913456109	213	5403	SH	DEFINED	1, 3,
UNIVERSAL FOREST PRODS, INC.	COM	913543104	4118	172358	SH	DEFINED	1, 3,
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	23234	563258	SH	DEFINED	1, 3,
UNIVISION COMMUNICATIONS INC.	COM	914906102	4485	106793	SH	DEFINED	1, 3,
UNOCAL CORP.	COM	915289102	6703	172103	SH	DEFINED	1, 3,
UNUMPROVIDENT CORP.	COM	91529Y106	3433	122903	SH	DEFINED	1, 3,
USFREIGHTWAYS CORP.	COM	916906100	500	14116	SH	DEFINED	1, 3,
VF CORP.	COM	918204108	2440	56424	SH	DEFINED	1, 3,
VALASSIS COMMUNICATIONS	COM	918866104	34261	886913	SH	DEFINED	1, 3,
VALENCE TECHNOLOGY, INC.	COM	918914102	74	24348	SH	DEFINED	1, 3,
VALERO ENERGY CORP.	COM	91913Y100	34560	697907	SH	DEFINED	1, 3,
VALMONT INDUSTRIES	COM	920253101	234	13088	SH	DEFINED	1, 3,
VALSPAR CORP.	COM	920355104	9886	210064	SH	DEFINED	1, 3,
VARCO INTERNATIONAL, INC.	COM	922122106	395	19668	SH	DEFINED	1, 3,
VARIAN INC.	COM	922206107	3286	86600	SH	DEFINED	1, 3,
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	3057	67934	SH	DEFINED	1, 3,
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	24934	609635	SH	DEFINED	1, 3,
VECTREN CORPORATION	COM	92240G101	356	13874	SH	DEFINED	1, 3,
VEECO INSTRUMENTS, INC.	COM	922417100	538	15370	SH	DEFINED	1, 3,
VERITAS SOFTWARE CORP.	COM	923436109	52345	1194270	SH	DEFINED	1, 3,

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VERITY INC.	COM	92343C106	3246	183612	SH	DEFINED	1, 3,
VERISIGN, INC.	COM	92343E102	3411	126340	SH	DEFINED	1, 3,
VERITAS DGC INC.	COM	92343P107	2664	157556	SH	DEFINED	1, 3,
VERIZON COMMUNICATIONS.	COM	92343V104	117331	2547469	SH	DEFINED	1, 3,
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	428	15362	SH	DEFINED	1, 3,
VESTA INSURANCE GROUP INC	COM	925391104	2244	374000	SH	DEFINED	1, 3,
VIACOM, INC.; CLASS B	COM	925524308	73559	1520762	SH	DEFINED	1, 3,
VIAD CORP.	COM	92552R109	18128	647431	SH	DEFINED	1, 3,
VIASAT, INC.	COM	92552V100	4937	352151	SH	DEFINED	1, 3,
VIASYS HEALTHCARE, INC.	COM	92553Q209	314	13950	SH	DEFINED	1, 3,
VICOR CORP.	COM	925815102	383	22667	SH	DEFINED	1, 3,
VIGNETTE CORP.	COM	926734104	5409	1572310	SH	DEFINED	1, 3,
VINTAGE PETROLEUM, INC.	COM	927460105	496	33737	SH	DEFINED	1, 3,
VISHAY INTRTECHNOLOGY	COM	928298108	664	32640	SH	DEFINED	1, 3,
VISTEON CORP.	COM	92839U107	1097	66258	SH	DEFINED	1, 3,
VISUAL NETWORKS, INC.	COM	928444108	50	17035	SH	DEFINED	1, 3,
VISX INC/DE	COM	92844S105	199	11257	SH	DEFINED	1, 3,
VITAL SIGNS, INC.	COM	928469105	255	6923	SH	DEFINED	1, 3,
VITESSE SEMICONDUCTOR CORP	COM	928497106	3373	344197	SH	DEFINED	1, 3,
VODAFONE GROUP PLC	COM	92857W100	347	18842	SH	DEFINED	1, 3,
VORNADO REALTY TRUST	COM	929042109	3361	76100	SH	DEFINED	1, 3,
VULCAN MATERIALS CO.	COM	929160109	2448	51497	SH	DEFINED	1, 3,
WD-40 CO.	COM	929236107	254	8417	SH	DEFINED	1, 3,
WGL HOLDINGS, INC.	COM	92924F106	267	9953	SH	DEFINED	1, 3,
WMS INDUSTRIES, INC.	COM	929297109	327	17194	SH	DEFINED	1, 3,
WPP GROUP PLC.	COM	929309300	241	4264	SH	DEFINED	1, 3,
WPS RESOURCES CORP	COM	92931B106	249	6313	SH	DEFINED	1, 3,
WABASH NATIONAL CORP.	COM	929566107	122	12299	SH	DEFINED	1, 3,
WACKENHUT CORRECTIONS CORP.	COM	929798106	1891	126099	SH	DEFINED	1, 3,
WACHOVIA CORP	COM	929903102	42764	1153277	SH	DEFINED	1, 3,
WADDELL & REED FINANCIAL - A	COM	930059100	500	16401	SH	DEFINED	1, 3,
WAL-MART STORES, INC.	COM	931142103	228061	3720417	SH	DEFINED	1, 3,
WALGREEN CO.	COM	931422109	28675	731687	SH	DEFINED	1, 3,
WALLACE COMPUTER SVCS INC.	COM	932270101	3446	170578	SH	DEFINED	1, 3,
WALTER INDUSTRIES INC.	COM	93317Q105	3784	287340	SH	DEFINED	1, 3,
WASHINGTON FEDERAL, INC.	COM	938824109	5753	240326	SH	DEFINED	1, 3,
WASHINGTON MUTUAL, INC.	COM	939322103	53306	1608987	SH	DEFINED	1, 3,
WASHINGTON POST CI B	COM	939640108	1181	1945	SH	DEFINED	1, 3,
WASTE CONNECTIONS, INC.	COM	941053100	491	14661	SH	DEFINED	1, 3,
WASTE MANAGEMENT, INC.	COM	94106L109	14674	538483	SH	DEFINED	1, 3,
WATERS CORP.	COM	941848103	13260	474096	SH	DEFINED	1, 3,
WATSCO, INC.	COM	942622200	255	14258	SH	DEFINED	1, 3,
WATSON PHARMACEUTICALS	COM	942683103	2142	79075	SH	DEFINED	1, 3,
WATTS INDUSTRIES, INC.	COM	942749102	238	14182	SH	DEFINED	1, 3,
WAUSAU-MOSINEE PAPER CORP.	COM	943315101	135	10557	SH	DEFINED	1, 3,
WAYPOINT FINANCIAL CORP.	COM	946756103	2341	141510	SH	DEFINED	1, 3,
WEATHERFORD INTERNATIONAL, INC	COM	947074100	14283	299881	SH	DEFINED	1, 3,
WEBWX COMMUNICATIONS, INC.	COM	94767L109	3454	209971	SH	DEFINED	1, 3,
WEBSTER FINANCIAL CORP.	COM	947890109	9260	247386	SH	DEFINED	1, 3,
WEINGARTEN REALTY INVESTORS	COM	948741103	1414	27500	SH	DEFINED	1, 3,
WELLMAN INC.	COM	949702104	280	17025	SH	DEFINED	1, 3,
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	36085	566757	SH	DEFINED	1, 3,
WELLS FARGO CO.	COM	949746101	70116	1419361	SH	DEFINED	1, 3,
WENDY'S INTERNATIONAL	COM	950590109	1861	53205	SH	DEFINED	1, 3,
WERNER ENTERPRISES	COM	950755108	2964	141498	SH	DEFINED	1, 3,
WESTAMERICA BACORPORATION	COM	957090103	303	7085	SH	DEFINED	1, 3,
WESTERN DIGITAL CORP	COM	958102105	11845	1901360	SH	DEFINED	1, 3,
WESTERN GAS RESOURCES INC.	COM	958259103	4882	131174	SH	DEFINED	1, 3,
WESTERN RESOURCES INC.	COM	959425109	3717	216726	SH	DEFINED	1, 3,
WESTERN WIRELESS CORP-CL A	COM	95988E204	2141	244930	SH	DEFINED	1, 3,
WESTPORT RESOURCES CORP.	COM	961418100	1466	74600	SH	DEFINED	1, 3,
WESTWOOD ONE, INC.	COM	961815107	6143	160187	SH	DEFINED	1, 3,

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WET SEAL, INC.	COM	961840105	7297	209131	SH	DEFINED	1,3,
WEYERHAEUSER CO.	COM	962166104	13142	209072	SH	DEFINED	1,3,
WHIRLPOOL CORP.	COM	963320106	24397	322928	SH	DEFINED	1,3,
WHITNEY HOLDING CORP.	COM	966612103	705	14130	SH	DEFINED	1,3,
WHOLE FOODS MARKET, INC.	COM	966837106	1362	29812	SH	DEFINED	1,3,
WILLIAMS COS., INC.	COM	969457100	26274	1115199	SH	DEFINED	1,3,
WILLIAMS-SONOMA, INC.	COM	969904101	537	11681	SH	DEFINED	1,3,
WILMINGTON TRUST CO.	COM	971807102	450	6692	SH	DEFINED	1,3,
WIND RIVER SYSTEMS	COM	973149107	217	15990	SH	DEFINED	1,3,
WINN-DIXIE STORES, INC.	COM	974280109	1141	71159	SH	DEFINED	1,3,
WINNEBAGO INDUSTRIES	COM	974637100	465	11080	SH	DEFINED	1,3,
WISCONSIN ENERGY CORP.	COM	976657106	594	23874	SH	DEFINED	1,3,
WOLVERINE WORLD WIDE	COM	978097103	399	22214	SH	DEFINED	1,3,
WOODWARD COVENER CO.	COM	980745103	11423	166031	SH	DEFINED	1,3,
WORLDCOM	COM	98157D106	21122	3133864	SH	DEFINED	1,3,
WORTHINGTON INDUSTRIES, INC.	COM	981811102	15168	987491	SH	DEFINED	1,3,
WRIGHT MEDICAL GROUP, INC.	COM	98235T107	2764	137600	SH	DEFINED	1,3,
WRIGLEY (WM) JR. CO.	COM	982526105	6105	114513	SH	DEFINED	1,3,
WYETH	COM	983024100	74890	1140745	SH	DEFINED	1,3,
X-RITE, INC.	COM	983857103	91	11385	SH	DEFINED	1,3,
XTO ENERGY, INC.	COM	98385X106	4083	203653	SH	DEFINED	1,3,
XCEL ENERGY INC.	COM	98389B100	12163	479814	SH	DEFINED	1,3,
XILINX, INC.	COM	983919101	13936	349614	SH	DEFINED	1,3,
XEROX CORP.	COM	984121103	11840	1101417	SH	DEFINED	1,3,
YAHOO!, INC.	COM	984332106	10359	560857	SH	DEFINED	1,3,
YELLOW CORP.	COM	985509108	6856	259805	SH	DEFINED	1,3,
YORK INTL	COM	986670107	8758	243969	SH	DEFINED	1,3,
ZALE CORP.	COM	988858106	10885	268095	SH	DEFINED	1,3,
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	913	16872	SH	DEFINED	1,3,
ZENITH NATIONAL INSURANCE CO.	COM	989390109	274	9375	SH	DEFINED	1,3,
ZIMMER HOLDINGS, INC.	COM	98956P102	3360	98668	SH	DEFINED	1,3,
ZIONS BANCORPORATION	COM	989701107	13955	235452	SH	DEFINED	1,3,
ZOMAX, INC. /MN	COM	989929104	4019	550488	SH	DEFINED	1,3,
ACE LTD.	COM	G0070K103	10371	248717	SH	DEFINED	1,3,
AMDOCS LTD.	COM	G02602103	33007	1238532	SH	DEFINED	1,3,
BUNGE LIMITED	COM	G16962105	1696	78354	SH	DEFINED	1,3,
EVEREST RE GROUP LTD	COM	G3223R108	13972	201503	SH	DEFINED	1,3,
GLOBAL SANTAFE CORP	COM	G3930E101	1295	39602	SH	DEFINED	1,3,
INGERSOLL-RAND CO., CL. A	COM	G4776G101	13298	265861	SH	DEFINED	1,3,
TOMMY HILFIGER CORP.	COM	G8915Z102	5201	362452	SH	DEFINED	1,3,
TRANSOCEAN SEDCO FOREX, INC.	COM	G90078109	13513	406646	SH	DEFINED	1,3,
TRENWICK GROUP, LTD.	COM	G9032C109	177	19702	SH	DEFINED	1,3,
XL CAPITAL LTD.; CLASS A	COM	G98255105	12800	137118	SH	DEFINED	1,3,
UBS AG - REG	COM	H8920M855	512	10290	SH	DEFINED	1,3,
AUDICODES LTD	COM	M15342104	1421	418070	SH	DEFINED	1,3,
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	50504	1661323	SH	DEFINED	1,3,
PRECISE SOFTWARE SOLUTIONS	COM	M41450103	4735	203320	SH	DEFINED	1,3,
LUMENIS LTD.	COM	M6778Q105	5235	471580	SH	DEFINED	1,3,
RADVISION LTD.	COM	M81869105	1624	237471	SH	DEFINED	1,3,
ASM HLDG NV	COM	N07059111	2488	98070	SH	DEFINED	1,3,
METRON TECHNOLOGY N.V.	COM	N5665B105	7089	652846	SH	DEFINED	1,3,
QIAGEN NV	COM	N72482107	168	11250	SH	DEFINED	1,3,
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1314	58270	SH	DEFINED	1,3,
ASE TEST LTD	COM	Y02516105	14551	932130	SH	DEFINED	1,3,
FLEXTRONICS INTERNATIONAL LTD.	COM	Y2573F102	19362	1060934	SH	DEFINED	1,3,
AOL Time Warner Incorporated	COM	00184A105	2562	108336	SH	DEFINED	2,4
A T & T Corp	COM	001957109	23035	1467169	SH	DEFINED	2,4
AT and T Wireless Services Inc	COM	00209A106	1569	175315	SH	DEFINED	2,4
Abercrombie & Fitch Co A	COM	002896207	43297	1405737	SH	DEFINED	2,4
Advanced Semiconductor E-ADR	COM	00756M404	6936	1362719	SH	DEFINED	2,4
Alcoa Inc	COM	01381710	56162	1488119	SH	DEFINED	2,4
American International Group	COM	026874107	49893	691610	SH	DEFINED	2,4

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Amkor Technologies Inc.	COM	031652100	11886	532772	SH	DEFINED	2,4
Applied Materials Inc	COM	038222105	18663	687799	SH	DEFINED	2,4
Bank Of America Corp	COM	060505104	49328	725205	SH	DEFINED	2,4
Bank of New York Co Inc	COM	06405710	51959	1236540	SH	DEFINED	2,4
Broadcom Corporation-Cl A	COM	111320107	842	23441	SH	DEFINED	2,4
Chevrontexaco Corporation	COM	166764100	437	4845	SH	DEFINED	2,4
Cisco Systems Inc	COM	17275R102	3666	216529	SH	DEFINED	2,4
Citigroup Inc	COM	172967101	96388	1946453	SH	DEFINED	2,4
Colgate-Palmolive	COM	194162103	28793	503810	SH	DEFINED	2,4
Companhia Paranaense De Ene AD	COM	20441B40	87	11119	SH	DEFINED	2,4
Conoco Inc	COM	208251504	41406	1418998	SH	DEFINED	2,4
Cox Communications Inc	COM	224044107	1111	29527	SH	DEFINED	2,4
Delphi Corporation	COM	247126105	36201	2263983	SH	DEFINED	2,4
The Walt Disney Co	COM	25468710	1657	71776	SH	DEFINED	2,4
Dow Chemical Corp	COM	260543103	26747	817442	SH	DEFINED	2,4
Dupont (EI) De Nemours & Co.	COM	263534109	236	5000	SH	DEFINED	2,4
Duke Energy Corp	COM	264399106	76371	2020407	SH	DEFINED	2,4
Electronic Data Systems Corpor	COM	285661104	971	16752	SH	DEFINED	2,4
Exxon Mobil Corporation	COM	30231G102	91204	2080858	SH	DEFINED	2,4
Fannie Mae	COM	313586109	30217	378274	SH	DEFINED	2,4
Fomento Economico Mex SP ADR	COM	344419106	254	5396	SH	DEFINED	2,4
General Electric Corp	COM	369604103	54999	1468604	SH	DEFINED	2,4
Grupo Elektra S.A.-Spon GDR	COM	40050A102	129	15233	SH	DEFINED	2,4
Home Depot Inc	COM	437076102	23628	486083	SH	DEFINED	2,4
Honeywell International Inc	COM	438516106	58357	1524870	SH	DEFINED	2,4
Intel Corporation	COM	458140100	3654	120148	SH	DEFINED	2,4
International Business Machine	COM	459200101	59044	567733	SH	DEFINED	2,4
International Paper Co.	COM	460146103	23826	553965	SH	DEFINED	2,4
Johnson & Johnson	COM	478160104	46604	717534	SH	DEFINED	2,4
KPMG Consulting Inc	COM	48265R109	29083	1439767	SH	DEFINED	2,4
Kookmin Bank - Spons ADR	COM	50049M109	5387	127888	SH	DEFINED	2,4
Korea Telecom Corporation ADR	COM	50063P103	2298	95840	SH	DEFINED	2,4
Laboratory Corp of America Hol	COM	50540R409	22820	476105	SH	DEFINED	2,4
Magna International Inc - Clas	COM	559222401	22090	300539	SH	DEFINED	2,4
Maxim Integrated Products	COM	57772K101	33799	606704	SH	DEFINED	2,4
Microsoft Corp	COM	59491810	90748	1504691	SH	DEFINED	2,4
Micron Technology Inc	COM	59511210	2348	71372	SH	DEFINED	2,4
Morgan Stanley Dean Witter and	COM	617446448	27303	476411	SH	DEFINED	2,4
National Aust Bank Ltd	COM	662460800	338489	9906034	SH	DEFINED	2,4
Oracle Corporation	COM	68389X10	28039	2190541	SH	DEFINED	2,4
Pepsico Inc	COM	713448108	43930	853012	SH	DEFINED	2,4
Petroleo Brasileiro SA-ADR	COM	71654V408	394	14881	SH	DEFINED	2,4
Pfizer Inc	COM	717081103	104469	2628821	SH	DEFINED	2,4
Pharmacia Corporation	COM	71713U102	22720	504003	SH	DEFINED	2,4
Pohang Iron & Steel Ltd ADR	COM	73045010	6145	235000	SH	DEFINED	2,4
Proctor & Gamble Company	COM	74271810	52203	579457	SH	DEFINED	2,4
Qwest Communications Internati	COM	749121109	595	72351	SH	DEFINED	2,4
ResMed Inc	COM	761152107	63994	1594655	SH	DEFINED	2,4
Rockwell Collins	COM	774341101	13134	520784	SH	DEFINED	2,4
Rouse Co	COM	779273101	10161	327973	SH	DEFINED	2,4
SBC Communications Inc	COM	78387G103	55429	1480472	SH	DEFINED	2,4
SK Telecom Co Ltd-ADR	COM	78440P108	7473	303787	SH	DEFINED	2,4
Safeway Inc	COM	786514208	28484	632705	SH	DEFINED	2,4
Siebel Systems Inc	COM	826170102	20829	638735	SH	DEFINED	2,4
Siliconware Precision Ind Co -	COM	827084864	5425	1043352	SH	DEFINED	2,4
Sun Microsystems Incorporated	COM	86681010	887	100576	SH	DEFINED	2,4
Taiwan Semiconductor ADR	COM	874039100	8219	396083	SH	DEFINED	2,4
Telefonos de Mexico SA de CV-S	COM	879403780	504	12485	SH	DEFINED	2,4
Teva Pharmaceutical Industries	COM	881624209	257	4709	SH	DEFINED	2,4
Texas Instruments Inc	COM	88250810	1106	33427	SH	DEFINED	2,4
Travelers Property Casualty Co	COM	89420G10	20139	1006944	SH	DEFINED	2,4
Tubos De Acero De Mex-Sp ADR	COM	898592506	157	14702	SH	DEFINED	2,4

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Tyco International Ltd	COM	902124106	21414	662572	SH	DEFINED 2,4
Veritas Software Corporation	COM	923436109	41301	942303	SH	DEFINED 2,4
Viacom Inc-Class B	COM	92552430	87817	1815525	SH	DEFINED 2,4
Vornado Realty Trust	COM	929042109	18902	428038	SH	DEFINED 2,4
Wachovia Corporation	COM	929903102	10307	277960	SH	DEFINED 2,4
Wal-Mart Stores Inc	COM	931142103	81861	1335422	SH	DEFINED 2,4
Wells Fargo Company	COM	949746101	30897	1250872	SH	DEFINED 2,4
Wipro Limited-ADR	COM	97651M109	6608	354968	SH	DEFINED 2,4
Worldcom Inc - Worldcom Group	COM	98157D106	1859	551570	SH	DEFINED 2,4
Wyeth	COM	983024100	71258	2170848	SH	DEFINED 2,4
Ingersoll Rand	COM	G4776G10	12868	514522	SH	DEFINED 2,4
RADvision Ltd	COM	M8186910	92	26914	SH	DEFINED 2,4
Flextronics International Ltd	COM	Y2573F10	1481	162262	SH	DEFINED 2,4