

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

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

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002
Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10106

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

Person Signing this Report on Behalf of Reporting Manager:

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

Michael Roughton Des Moines, Iowa May 10, 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: 2
Form 13F Information Table Entry Total: 1661
Form 13F Information Table Value Total: \$17521239 (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	918	101848	SH		DEFINED	1,3,
ADC COMMUNICATIONS, INC.	COM	000886101	3804	826888	SH		DEFINED	1,3,
ABN-AMRO HOLDINGS ADR	COM	000937102	486	29863	SH		DEFINED	1,3,
ABM INDUSTRIES, INC.	COM	000957100	355	11337	SH		DEFINED	1,3,
AFLAC, INC.	COM	001055102	22358	910344	SH		DEFINED	1,3,
AGCO CORP.	COM	001084102	201	12747	SH		DEFINED	1,3,
AGL RESOURCES IN	COM	001204106	8392	364566	SH		DEFINED	1,3,
AES CORP.	COM	00130H105	5687	347837	SH		DEFINED	1,3,
AK STEEL HOLDING CORP.	COM	001547108	217	19073	SH		DEFINED	1,3,
AMB PROPERTY CORP.	COM	00163T109	21678	833780	SH		DEFINED	1,3,
AMC ENTERTAINMENT INC	COM	001669100	1267	105557	SH		DEFINED	1,3,
AMR CORP.	COM	001765106	1737	78344	SH		DEFINED	1,3,
AOL TIME WARNER	COM	00184A105	176372	5494442	SH		DEFINED	1,3,
ATI TECHNOLOGIES, INC.	COM	001941103	4358	343150	SH		DEFINED	1,3,
AT&T CORP.	COM	001957109	119213	6571847	SH		DEFINED	1,3,
ATMI, INC.	COM	00207R101	338	14163	SH		DEFINED	1,3,
AT & T WIRELESS SERVICES	COM	00209A106	29475	2051170	SH		DEFINED	1,3,
AXT INC.	COM	00246W103	151	10433	SH		DEFINED	1,3,
ABBOTT LABORATORIES	COM	002824100	44818	803903	SH		DEFINED	1,3,
ABERCROMBIE & FITCH CO.	COM	002896207	4126	155507	SH		DEFINED	1,3,
ACCLAIM ENMNT, INC.	COM	004325205	4298	811000	SH		DEFINED	1,3,
ACCREDO HEALTH, INC.	COM	00437V104	483	12155	SH		DEFINED	1,3,
ACTION PERFORMANCE COS INC	COM	004933107	242	7916	SH		DEFINED	1,3,
ACTEL CORP.	COM	004934105	223	11188	SH		DEFINED	1,3,
ACTUATE CORPORATION	COM	00508B102	5373	1019539	SH		DEFINED	1,3,
ACUITY BRANDS INC.	COM	00508Y102	3709	306504	SH		DEFINED	1,3,
ACXIOM CORP.	COM	005125109	23410	1340028	SH		DEFINED	1,3,
ADAPTEC, INC.	COM	00651F108	715	49283	SH		DEFINED	1,3,
ADELPHIA COMMUNICATIONS - CL A	COM	006848105	4298	137840	SH		DEFINED	1,3,
ADMINISTAFF, INC.	COM	007094105	353	12876	SH		DEFINED	1,3,
ADOBE SYSTEMS, INC.	COM	00724F101	10078	324586	SH		DEFINED	1,3,
ADTRAN INC.	COM	00738A106	4497	176219	SH		DEFINED	1,3,
ADVANCED DIGITAL INFO CORP	COM	007525108	9393	585580	SH		DEFINED	1,3,
ADVANCED FIBRE COMMUNICATION	COM	00754A105	256	14510	SH		DEFINED	1,3,
ADVANCED TISSUE SCI - CLASS A	COM	00755F103	149	34127	SH		DEFINED	1,3,
ADVO, INC.	COM	007585102	408	9485	SH		DEFINED	1,3,
AEROFLEX INC.	COM	007768104	527	27864	SH		DEFINED	1,3,
ADVANCED MICRO DEVICES	COM	007903107	4779	301325	SH		DEFINED	1,3,
ADVANCE PCS	COM	00790K109	11441	389827	SH		DEFINED	1,3,
AEGON N.V.-AMERICAN REG SHR	COM	007924103	226	8455	SH		DEFINED	1,3,
ADVANCED ENERGY INDUSTRIES	COM	007973100	396	14847	SH		DEFINED	1,3,
ADVENT SOFTWARE INC	COM	007974108	299	5987	SH		DEFINED	1,3,
AETNA INC- NEW	COM	00817Y108	2397	72651	SH		DEFINED	1,3,
AFFILIATED COMP SVCS -CLA	COM	008190100	1131	10661	SH		DEFINED	1,3,
AFFILIATED MANAGERS GROUP, INC	COM	008252108	9006	127783	SH		DEFINED	1,3,
AGERE SYSTEMS, INC.	COM	00845V100	8645	1519260	SH		DEFINED	1,3,
AGILENT TECHNOLOGIES INC	COM	00846U101	8537	299445	SH		DEFINED	1,3,
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	59336	1264885	SH		DEFINED	1,3,
AIRBORNE INC.	COM	009269101	1821	122817	SH		DEFINED	1,3,
AIRGAS INC.	COM	009363102	6550	433220	SH		DEFINED	1,3,
AIRTRAN HOLDINGS, INC.	COM	00949P108	4433	671630	SH		DEFINED	1,3,
AKZO NOBEL NV	COM	010199305	320	7139	SH		DEFINED	1,3,
ALAMOSA HOLDINGS, INC.	COM	011589108	1840	154240	SH		DEFINED	1,3,
ALBANY INTL CORP. -CLA	COM	012348108	3322	153109	SH		DEFINED	1,3,

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ALBERTO-CULVER CO.	COM	013068101	13433	300249	SH	DEFINED	1, 3,
ALBERTSONS, INC.	COM	013104104	6495	206265	SH	DEFINED	1, 3,
ALCAN INC.	COM	013716105	53953	1501627	SH	DEFINED	1, 3,
ALCOA, INC.	COM	013817101	43529	1224434	SH	DEFINED	1, 3,
ALEXANDRIA REAL ESTATE EQUITIE	COM	015271109	863	21000	SH	DEFINED	1, 3,
ALLEGHENY ENERGY, INC.	COM	017361106	19970	551360	SH	DEFINED	1, 3,
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	4424	264127	SH	DEFINED	1, 3,
ALLEN TELECOM, INC.	COM	018091108	112	13124	SH	DEFINED	1, 3,
ALLERGAN, INC.	COM	018490102	4991	66507	SH	DEFINED	1, 3,
ALLETE	COM	018522102	371	14731	SH	DEFINED	1, 3,
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	242	20006	SH	DEFINED	1, 3,
ALLIANCE RESOURCE PARTNERS	COM	01877R108	1509	55680	SH	DEFINED	1, 3,
ALLIANT ENERGY CORP.	COM	018802108	25533	841013	SH	DEFINED	1, 3,
ALLIANT TECHSYSTEMS, INC.	COM	018804104	885	11470	SH	DEFINED	1, 3,
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	5072	360733	SH	DEFINED	1, 3,
ALLMERICA FINANCIAL CORP.	COM	019754100	417	9364	SH	DEFINED	1, 3,
ALLSTATE CORP.	COM	020002101	13345	395982	SH	DEFINED	1, 3,
ALLTEL CORP.	COM	020039103	33501	542704	SH	DEFINED	1, 3,
ALPHA INDUSTRIES, INC.	COM	020753109	449	20587	SH	DEFINED	1, 3,
ALPHARMA INC. - CL A	COM	020813101	527	19941	SH	DEFINED	1, 3,
ALTERA CORP.	COM	021441100	5937	279784	SH	DEFINED	1, 3,
AMBAC FINANCIAL GROUP, INC.	COM	023139108	51002	881467	SH	DEFINED	1, 3,
AMERADA HESS CORP.	COM	023551104	10890	174232	SH	DEFINED	1, 3,
AMEREN CORP.	COM	023608102	2951	69760	SH	DEFINED	1, 3,
AMERICA MOVIL S.A. DE C.V.	COM	02364W105	37493	1924690	SH	DEFINED	1, 3,
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	6240	291876	SH	DEFINED	1, 3,
AM CAP STRATEGIES LTD.	COM	024937104	2923	103100	SH	DEFINED	1, 3,
AMERICAN ELECTRIC POWER CO., I	COM	025537101	16732	384379	SH	DEFINED	1, 3,
AMERICAN EAGLE OUTFITTERS	COM	02553E106	4281	163597	SH	DEFINED	1, 3,
AMERICAN EXPRESS CO.	COM	025816109	25333	709808	SH	DEFINED	1, 3,
AMERICAN FINL GROUP INC.	COM	025932104	297	12095	SH	DEFINED	1, 3,
AMERICAN FINANCIAL HOLDINGS	COM	026075101	2417	95117	SH	DEFINED	1, 3,
AMERICAN GREETINGS CORP.	COM	026375105	443	32163	SH	DEFINED	1, 3,
AMERICAN HOME PRODUCTS CORP.	COM	026609107	42769	697016	SH	DEFINED	1, 3,
AMERICAN INTERNATIONAL GROUP,	COM	026874107	281492	3545243	SH	DEFINED	1, 3,
AMERICAN ITALIAN PASTA CO.	COM	027070101	344	8186	SH	DEFINED	1, 3,
AMERICAN MANAGEMENT SYSTEMS, I	COM	027352103	352	19450	SH	DEFINED	1, 3,
AMERICAN NATIONAL INSURANCE CO	COM	028591105	4484	53316	SH	DEFINED	1, 3,
AMERICAN POWER CONVERSION CORP	COM	029066107	2129	147205	SH	DEFINED	1, 3,
AMERICAN STANDARD, INC.	COM	029712106	8299	121637	SH	DEFINED	1, 3,
AMERICAN TOWER CORP. CL A	COM	029912201	11615	1226480	SH	DEFINED	1, 3,
AMERICAN WATER WORKS, INC.	COM	030411102	10047	240653	SH	DEFINED	1, 3,
AMERICREDIT CORP.	COM	03060R101	471	14934	SH	DEFINED	1, 3,
AMERUS LIFE GROUP.	COM	03072M108	3275	91391	SH	DEFINED	1, 3,
AMERISOURCEBERGEN CORP.	COM	03073E105	56381	887196	SH	DEFINED	1, 3,
AMGEN	COM	031162100	29954	530730	SH	DEFINED	1, 3,
AMSOUTH BANCORP.	COM	032165102	33632	1779449	SH	DEFINED	1, 3,
AMYLIN PHARMACEUTICALS, INC.	COM	032346108	16002	1750818	SH	DEFINED	1, 3,
ANADARKO PETROLEUM CORP.	COM	032511107	8376	147333	SH	DEFINED	1, 3,
ANALOG DEVICES	COM	032654105	8137	183315	SH	DEFINED	1, 3,
ANALOGIC CORP.	COM	032657207	238	6170	SH	DEFINED	1, 3,
ANALYSTS INT'L CORP.	COM	032681108	47	11290	SH	DEFINED	1, 3,
ANCHOR BANCORP, INC./WI	COM	032839102	201	11350	SH	DEFINED	1, 3,
ANDREW CORP.	COM	034425108	6161	281458	SH	DEFINED	1, 3,
ANDRX GROUP	COM	034553107	1622	23040	SH	DEFINED	1, 3,
ANHEUSER-BUSCH COS., INC.	COM	035229103	41004	906957	SH	DEFINED	1, 3,
ANIXTER INT'L, INC.	COM	035290105	7797	268754	SH	DEFINED	1, 3,
ANNALY MORTGAGE MANAGEMENT	COM	035710409	5985	374069	SH	DEFINED	1, 3,
ANNTAYLOR STORES CORP.	COM	036115103	476	13602	SH	DEFINED	1, 3,
ANTHEM INC.	COM	03674B104	7332	148130	SH	DEFINED	1, 3,
AON CORP.	COM	037389103	5329	150037	SH	DEFINED	1, 3,
APACHE CORP.	COM	037411105	3463	69430	SH	DEFINED	1, 3,

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APARTMENT INVESTMENT & MANAGEM	COM	03748R101	1730	37820	SH	DEFINED	1,3,
APOGEE ENTERPRISES, INC.	COM	037598109	2317	146445	SH	DEFINED	1,3,
APOLLO GROUP INC.	COM	037604105	912	20254	SH	DEFINED	1,3,
APOGENT TECHNOLOGIES, INC.	COM	03760A101	23354	905213	SH	DEFINED	1,3,
APPLE COMPUTER, INC.	COM	037833100	3891	177673	SH	DEFINED	1,3,
APPLEBEES INT'L, INC.	COM	037899101	591	17281	SH	DEFINED	1,3,
APRIA HEALTHCARE GROUP INC	COM	037933108	8848	354044	SH	DEFINED	1,3,
APPLERA CORP-APPLIED BIOSYSTEM	COM	038020103	4236	107876	SH	DEFINED	1,3,
PE CORP-CELERA GENOMICS GRP	COM	038020202	1155	43290	SH	DEFINED	1,3,
APPLICA INCORPORATED	COM	03815A106	98	10841	SH	DEFINED	1,3,
APPLIED MATERIALS, INC.	COM	038222105	69539	1734141	SH	DEFINED	1,3,
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	1707	150788	SH	DEFINED	1,3,
APTARGROUP, INC.	COM	038336103	10934	312131	SH	DEFINED	1,3,
AQUILA INC.	COM	03840J106	842	49240	SH	DEFINED	1,3,
ARACRUZ CELULOSE SA ADR	COM	038496204	607	33407	SH	DEFINED	1,3,
ARBITRON INC.	COM	03875Q108	6323	185160	SH	DEFINED	1,3,
ARCH CHEMICALS, INC.	COM	03937R102	240	10354	SH	DEFINED	1,3,
ARCH COAL, INC.	COM	039380100	210	9269	SH	DEFINED	1,3,
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	10877	758008	SH	DEFINED	1,3,
ARCHSTONE-SMITH TRUST	COM	039583109	3829	145587	SH	DEFINED	1,3,
ARCTIC CAT, INC.	COM	039670104	185	10883	SH	DEFINED	1,3,
ARDEN REALTY GROUP, INC.	COM	039793104	4755	179420	SH	DEFINED	1,3,
AREA BANCSHARES CORP NEW COM	COM	039872106	4599	236212	SH	DEFINED	1,3,
ARGOSY GAMING COMPANY	COM	040228108	4631	142418	SH	DEFINED	1,3,
ARKANSAS BEST CORP.	COM	040790107	6977	242097	SH	DEFINED	1,3,
ARMOR HOLDINGS, INC.	COM	042260109	381	14108	SH	DEFINED	1,3,
ARROW ELECTRONICS INC.	COM	042735100	528	17651	SH	DEFINED	1,3,
ARTESYN TECHNOLOGIES, INC.	COM	043127109	9515	1022043	SH	DEFINED	1,3,
ARTHROCARE CORP.	COM	043136100	191	10631	SH	DEFINED	1,3,
ARVINMERITOR, INC.	COM	043353101	1905	96974	SH	DEFINED	1,3,
ASCENTIAL SOFTWARE CORP.	COM	04362P108	186	45924	SH	DEFINED	1,3,
ASHLAND, INC.	COM	044204105	2723	59086	SH	DEFINED	1,3,
ASIAINFO HOLDINGS CO	COM	04518A104	1380	79200	SH	DEFINED	1,3,
ASPECT COMMUNICATIONS	COM	04523Q102	94	24211	SH	DEFINED	1,3,
ASPEN TECHNOLOGY, INC.	COM	045327103	247	14715	SH	DEFINED	1,3,
ASSOCIATED BANCORP.	COM	045487105	14283	404730	SH	DEFINED	1,3,
ASTORIA FINANCIAL CORP.	COM	046265104	25001	944855	SH	DEFINED	1,3,
ASTROPOWER, INC.	COM	04644A101	271	6705	SH	DEFINED	1,3,
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	477	20488	SH	DEFINED	1,3,
ATMEL CORP.	COM	049513104	653	82430	SH	DEFINED	1,3,
ATMOS ENERGY CORP.	COM	049560105	405	19055	SH	DEFINED	1,3,
ATWOOD OCEANICS INC.	COM	050095108	225	6454	SH	DEFINED	1,3,
AUDIOVOX CORP.	COM	050757103	80	10676	SH	DEFINED	1,3,
AUTODESK, INC.	COM	052769106	5537	148554	SH	DEFINED	1,3,
AUTOMATIC DATA PROCESSING, INC	COM	053015103	63309	1074860	SH	DEFINED	1,3,
AUTONATION INC.	COM	05329W102	753	61100	SH	DEFINED	1,3,
AUTOZONE, INC.	COM	053332102	3929	54715	SH	DEFINED	1,3,
AVALONBAY COMM., INC.	COM	053484101	600	12687	SH	DEFINED	1,3,
AVANT! CORPORATION	COM	053487104	6675	325747	SH	DEFINED	1,3,
AVAYA, INC.	COM	053499109	1761	144920	SH	DEFINED	1,3,
AVENTIS ADR	COM	053561106	425	5989	SH	DEFINED	1,3,
AVERY DENNISON CORP.	COM	053611109	3150	55725	SH	DEFINED	1,3,
AVID TECHNOLOGY, INC.	COM	05367P100	148	12149	SH	DEFINED	1,3,
AVIRON	COM	053762100	13136	264149	SH	DEFINED	1,3,
AVISTA CORP.	COM	05379B107	294	22187	SH	DEFINED	1,3,
AVNET, INC.	COM	053807103	10394	408088	SH	DEFINED	1,3,
AVON PRODUCTS, INC.	COM	054303102	5572	119821	SH	DEFINED	1,3,
AXA	COM	054536107	332	15790	SH	DEFINED	1,3,
AWARE INC/MASS	COM	05453N100	88	10562	SH	DEFINED	1,3,
AXCELIS TECHNOLOGIES, INC.	COM	054540109	586	45446	SH	DEFINED	1,3,
AZTAR CORP.	COM	054802103	4373	238981	SH	DEFINED	1,3,
BB&T CORP.	COM	054937107	8274	229147	SH	DEFINED	1,3,

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BISYS GROUP, INC.	COM	055472104	21160	330672	SH	DEFINED	1, 3,
BJ SERVICES CO.	COM	055482103	9293	286386	SH	DEFINED	1, 3,
BJS WHOLESALE CLUB INC.	COM	05548J106	568	12886	SH	DEFINED	1, 3,
BMC INDUSTRIES, INC.	COM	055607105	26	12623	SH	DEFINED	1, 3,
BP PLC	COM	055622104	395	8493	SH	DEFINED	1, 3,
BRE PROPERTIES, INC.	COM	05564E106	4594	148400	SH	DEFINED	1, 3,
BMC SOFTWARE, INC.	COM	055921100	2037	124435	SH	DEFINED	1, 3,
BAKER HUGHES, INC.	COM	057224107	6209	170242	SH	DEFINED	1, 3,
BALDOR ELECTRIC CO.	COM	057741100	330	15809	SH	DEFINED	1, 3,
BALL CORP.	COM	058498106	1016	14366	SH	DEFINED	1, 3,
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	6084	282198	SH	DEFINED	1, 3,
BANCO BRADESCO ADR	COM	059460204	1470	57212	SH	DEFINED	1, 3,
BANCO SANTANDER CHILE SPONS A	COM	05965F108	2625	140980	SH	DEFINED	1, 3,
BANK OF AMERICA CORP.	COM	060505104	93537	1485890	SH	DEFINED	1, 3,
BANK OF NEW YORK CO., INC.	COM	064057102	51368	1259013	SH	DEFINED	1, 3,
BANK ONE CORP.	COM	06423A103	24420	625357	SH	DEFINED	1, 3,
BANKATLANTIC BANCORP	COM	065908501	13071	1423832	SH	DEFINED	1, 3,
BANKNORTH GROUP, INC.	COM	06646R107	606	26910	SH	DEFINED	1, 3,
BANKUNITED FINANCIAL CORP CL-A	COM	06652B103	1972	132800	SH	DEFINED	1, 3,
BANTA CORP.	COM	066821109	7962	269702	SH	DEFINED	1, 3,
BARD (C.R.), INC.	COM	067383109	1671	25907	SH	DEFINED	1, 3,
BARCLAYS PLC	COM	06738E204	380	2826	SH	DEFINED	1, 3,
BARNES & NOBLE, INC.	COM	067774109	351	11873	SH	DEFINED	1, 3,
BARNES GROUP, INC.	COM	067806109	206	8589	SH	DEFINED	1, 3,
BARNESANDNOBLE.COM INC.	COM	067846105	2313	1502264	SH	DEFINED	1, 3,
BARRICK GOLD CORP.	COM	067901108	4332	271602	SH	DEFINED	1, 3,
BARR LABORATORIES, INC.	COM	068306109	4320	54436	SH	DEFINED	1, 3,
BARRA INC.	COM	068313105	12020	255265	SH	DEFINED	1, 3,
BAUSCH & LOMB, INC.	COM	071707103	1024	27185	SH	DEFINED	1, 3,
BAXTER INTERNATIONAL, INC.	COM	071813109	16103	300255	SH	DEFINED	1, 3,
BE AEROSPACE, INC.	COM	073302101	5800	632498	SH	DEFINED	1, 3,
BEA SYSTEMS, INC	COM	073325102	35292	2290210	SH	DEFINED	1, 3,
BEAR STEARNS COS.	COM	073902108	2801	47763	SH	DEFINED	1, 3,
BECKMAN COULTER, INC.	COM	075811109	22521	508370	SH	DEFINED	1, 3,
BECTON, DICKINSON & CO.	COM	075887109	4969	149902	SH	DEFINED	1, 3,
BED BATH & BEYOND, INC.	COM	075896100	82756	2441183	SH	DEFINED	1, 3,
BELDEN, INC.	COM	077459105	270	11465	SH	DEFINED	1, 3,
BELLSOUTH CORP.	COM	079860102	91649	2402345	SH	DEFINED	1, 3,
BELO CORP CLASS A	COM	080555105	365	19490	SH	DEFINED	1, 3,
BEMIS CO.	COM	081437105	1316	26764	SH	DEFINED	1, 3,
BENCHMARK ELECTRONICS, INC.	COM	08160H101	8815	464934	SH	DEFINED	1, 3,
BERKLEY (WR) CORP	COM	084423102	973	18120	SH	DEFINED	1, 3,
BEST BUY CO., INC.	COM	086516101	7958	106851	SH	DEFINED	1, 3,
BEVERLY ENTERPRISES	COM	087851309	1729	201050	SH	DEFINED	1, 3,
BIG LOTS, INC.	COM	089302103	600	57690	SH	DEFINED	1, 3,
BIO TECHNOLOGY GENERAL CORP.	COM	090578105	1813	220274	SH	DEFINED	1, 3,
BIOGEN, INC.	COM	090597105	74177	1293412	SH	DEFINED	1, 3,
BIOMET, INC.	COM	090613100	59432	1923377	SH	DEFINED	1, 3,
BIOVAIL CORP.	COM	09067J109	10146	180378	SH	DEFINED	1, 3,
BLACK & DECKER CORP.	COM	091797100	1528	40496	SH	DEFINED	1, 3,
BLACK BOX CORP.	COM	091826107	4647	87886	SH	DEFINED	1, 3,
BLACK HILLS CORP.	COM	092113109	7130	210694	SH	DEFINED	1, 3,
BLACKROCK, INC.	COM	09247X101	3066	73525	SH	DEFINED	1, 3,
H&R BLOCK, INC.	COM	093671105	76466	1710643	SH	DEFINED	1, 3,
BLOCKBUSTER, INC.	COM	093679108	1036	41100	SH	DEFINED	1, 3,
BOEING CO.	COM	097023105	53755	1386150	SH	DEFINED	1, 3,
BOISE CASCADE CORP.	COM	097383103	1000	29402	SH	DEFINED	1, 3,
BORDERS GROUP INC.	COM	099709107	7753	390797	SH	DEFINED	1, 3,
BORG WARNER INC	COM	099724106	8414	161028	SH	DEFINED	1, 3,
BOSTON COMMUNICATIONS GROUP	COM	100582105	1913	168514	SH	DEFINED	1, 3,
BOSTON PRIVATE FINL HLDGS.	COM	101119105	228	10344	SH	DEFINED	1, 3,
BOSTON PROPERTIES, INC.	COM	101121101	19278	507310	SH	DEFINED	1, 3,

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BOSTON SCIENTIFIC CORP.	COM	101137107	13211	547733	SH	DEFINED	1, 3,
BOWATER INC.	COM	102183100	462	9676	SH	DEFINED	1, 3,
BOWNE & CO., INC.	COM	103043105	198	15451	SH	DEFINED	1, 3,
BRADY CORP.	COM	104674106	392	10701	SH	DEFINED	1, 3,
BRANDYWINE REALTY TRUST	COM	105368203	3040	144299	SH	DEFINED	1, 3,
BRIGGS & STRATTON CORP.	COM	109043109	1280	29979	SH	DEFINED	1, 3,
BRIGHTPOINT, INC.	COM	109473108	82	26058	SH	DEFINED	1, 3,
BRINKER INTERNATIONAL, INC.	COM	109641100	7305	245454	SH	DEFINED	1, 3,
BRISTOL MYERS SQUIBB CO.	COM	110122108	158190	3101770	SH	DEFINED	1, 3,
BROADCOM CORP.	COM	111320107	5458	133177	SH	DEFINED	1, 3,
BROADWING, INC.	COM	111620100	5174	544627	SH	DEFINED	1, 3,
BROOKS AUTOMATION INC,	COM	11434A100	5889	144800	SH	DEFINED	1, 3,
BROOKSTONE, INC.	COM	114537103	3259	277813	SH	DEFINED	1, 3,
BROWN-FORMAN DISTILLERS CORP.	COM	115637209	2167	34613	SH	DEFINED	1, 3,
TOM BROWN, INC.	COM	115660201	2825	104595	SH	DEFINED	1, 3,
BROWN SHOE, INC.	COM	115736100	3317	204253	SH	DEFINED	1, 3,
BRUKER DALTONICS INC. COM	COM	116795105	6242	381754	SH	DEFINED	1, 3,
BRUNSWICK CORP.	COM	117043109	968	44494	SH	DEFINED	1, 3,
BUCKEYE TECHNOLOGIES, INC.	COM	118255108	186	16177	SH	DEFINED	1, 3,
BURLINGTON COAT FACTORY WHAREH	COM	121579106	348	20713	SH	DEFINED	1, 3,
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	11114	389544	SH	DEFINED	1, 3,
BURLINGTON RESOURCES, INC.	COM	122014103	6434	171388	SH	DEFINED	1, 3,
C&D TECHNOLOGIES, INC.	COM	124661109	4630	202623	SH	DEFINED	1, 3,
CBL & ASSOCIATES PROPERTIES, I	COM	124830100	3719	118079	SH	DEFINED	1, 3,
CTRL GROUP INC.	COM	12489V106	287	9748	SH	DEFINED	1, 3,
C-COR.NET CORP.	COM	125010108	218	14970	SH	DEFINED	1, 3,
CDW COMPUTER CENTERS INC	COM	125129106	839	15629	SH	DEFINED	1, 3,
CEC ENTERTAINMENT, INC.	COM	125137109	12874	296711	SH	DEFINED	1, 3,
CH ENERGY GROUP INC.	COM	12541M102	2228	51263	SH	DEFINED	1, 3,
C H ROBINSON WORLDWIDE INC	COM	12541W100	433	14962	SH	DEFINED	1, 3,
CIGNA CORP.	COM	125509109	10747	115994	SH	DEFINED	1, 3,
CMS ENERGY CORP.	COM	125896100	1643	68358	SH	DEFINED	1, 3,
CNF INC	COM	12612W104	290	8648	SH	DEFINED	1, 3,
CSG SYSTEMS INTL INC.	COM	126349109	380	9392	SH	DEFINED	1, 3,
CSX CORP.	COM	126408103	10919	311527	SH	DEFINED	1, 3,
CTS CORP.	COM	126501105	214	13473	SH	DEFINED	1, 3,
CUNO INCORPORATED	COM	126583103	233	7646	SH	DEFINED	1, 3,
CVB FINANCIAL CORP	COM	126600105	3355	143363	SH	DEFINED	1, 3,
CVS CORP.	COM	126650100	5895	199156	SH	DEFINED	1, 3,
CABLE DESIGN TECH CP. CL A	COM	126924109	3090	225843	SH	DEFINED	1, 3,
CABOT CORP.	COM	127055101	8732	244601	SH	DEFINED	1, 3,
CABOT OIL & GAS CORP CL A	COM	127097103	355	14744	SH	DEFINED	1, 3,
CABOT MICROELECTRONICS CORP.	COM	12709P103	337	4258	SH	DEFINED	1, 3,
CACI INTERNATIONAL, INC. CL -	COM	127190304	456	11558	SH	DEFINED	1, 3,
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	949	43294	SH	DEFINED	1, 3,
CAL DIVE INTERNATIONAL INC	COM	127914109	2112	85588	SH	DEFINED	1, 3,
CALLAWAY GOLF CO.	COM	131193104	5239	273578	SH	DEFINED	1, 3,
CALPINE CORP.	COM	131347106	2595	154571	SH	DEFINED	1, 3,
CAMBREX CORP.	COM	132011107	4304	98717	SH	DEFINED	1, 3,
CAMDEN PROPERTY TRUST	COM	133131102	7286	198540	SH	DEFINED	1, 3,
CAMPBELL SOUP CO.	COM	134429109	6197	207479	SH	DEFINED	1, 3,
CANON, INC.	COM	138006309	341	9738	SH	DEFINED	1, 3,
CAPITAL AUTOMOTIVE REIT	COM	139733109	4276	214960	SH	DEFINED	1, 3,
CAPITAL CROSSING BANK	COM	140071101	413	22500	SH	DEFINED	1, 3,
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	34010	630397	SH	DEFINED	1, 3,
CAPITOL FEDERAL FINANCIAL	COM	14057C106	791	37975	SH	DEFINED	1, 3,
CAPSTONE TURBINE CORP.	COM	14067D102	4718	872145	SH	DEFINED	1, 3,
CAPSTEAD MORTGAGE CORP	COM	14067E506	2295	97650	SH	DEFINED	1, 3,
CAPTARIS, INC.	COM	14071N104	55	14811	SH	DEFINED	1, 3,
CARBO CERAMICS, INC.	COM	140781105	273	6968	SH	DEFINED	1, 3,
CARAUSTAR INDUSTRIES, INC.	COM	140909102	90	12997	SH	DEFINED	1, 3,
CARDINAL HEALTH, INC.	COM	14149Y108	102007	1577589	SH	DEFINED	1, 3,

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CAREMARK RX, INC.	COM	141705103	6327	387900	SH	DEFINED	1, 3,
CARLISLE COS INC.	COM	142339100	6612	178805	SH	DEFINED	1, 3,
CARNIVAL CORP.	COM	143658102	8380	298433	SH	DEFINED	1, 3,
CARPENTER TECHNOLOGY CORP.	COM	144285103	5334	200383	SH	DEFINED	1, 3,
CARRAMERICA REALTY CORP.	COM	144418100	9307	309200	SH	DEFINED	1, 3,
CARREKER CORPORATION	COM	144433109	60	10210	SH	DEFINED	1, 3,
CASEYS GENERAL STORES, INC.	COM	147528103	2969	199271	SH	DEFINED	1, 3,
CASH AMERICA INTL, INC.	COM	14754D100	98	11507	SH	DEFINED	1, 3,
CATALINA MARKETING CORP.	COM	148867104	339	9762	SH	DEFINED	1, 3,
CATAPULT COMMUNICATIONS CORP	COM	149016107	2676	102701	SH	DEFINED	1, 3,
CATERPILLAR, INC.	COM	149123101	19654	376159	SH	DEFINED	1, 3,
CATO CORP. - CI A	COM	149205106	222	11768	SH	DEFINED	1, 3,
CELESTICA, INC.	COM	15101Q108	30324	750786	SH	DEFINED	1, 3,
CEMEX SA-SPON ADR PART CER	COM	151290889	2592	104950	SH	DEFINED	1, 3,
CENDANT CORP.	COM	151313103	15981	814963	SH	DEFINED	1, 3,
CENTERPOINT PROPERTIES CORP.	COM	151895109	493	9900	SH	DEFINED	1, 3,
CENTEX CORP.	COM	152312104	1757	30775	SH	DEFINED	1, 3,
CENTRA SOFTWARE, INC.	COM	15234X103	1930	241200	SH	DEFINED	1, 3,
CENTRAL PARKING CORP.	COM	154785109	3930	200125	SH	DEFINED	1, 3,
CENTURYTEL, INC.	COM	156700106	49752	1516821	SH	DEFINED	1, 3,
CEPHALON, INC.	COM	156708109	6696	88592	SH	DEFINED	1, 3,
CERIDIAN CORP.	COM	156779100	29671	1582452	SH	DEFINED	1, 3,
CERNER CORP.	COM	156782104	815	16313	SH	DEFINED	1, 3,
CERTEGY, INC.	COM	156880106	419	12245	SH	DEFINED	1, 3,
CHAMPION ENTERPRISES, INC.	COM	158496109	6517	529392	SH	DEFINED	1, 3,
CHARTER ONE FINANCIAL, INC.	COM	160903100	38108	1403624	SH	DEFINED	1, 3,
CHARTER COMMUNICATIONS, INC.;	COM	16117M107	50602	3079880	SH	DEFINED	1, 3,
CHATEAU COMMUNITIES, INC.	COM	161726104	499	16700	SH	DEFINED	1, 3,
CHECKFREE CORP	COM	162813109	246	13671	SH	DEFINED	1, 3,
CHECKPOINT SYSTEMS, INC.	COM	162825103	198	14772	SH	DEFINED	1, 3,
CHEESECAKE FACTORY, INC.	COM	163072101	786	22605	SH	DEFINED	1, 3,
CHELSEA PROPERTY GROUP INC.	COM	163421100	3257	66344	SH	DEFINED	1, 3,
CHEMICAL FINANCIAL CORP.	COM	163731102	1228	40725	SH	DEFINED	1, 3,
CHEVRONTEXACO, CORP.	COM	166764100	107809	1203087	SH	DEFINED	1, 3,
CHICO'S FAS INC.	COM	168615102	501	12625	SH	DEFINED	1, 3,
CHIRON CORP.	COM	170040109	4191	95592	SH	DEFINED	1, 3,
CHITTENDEN CORP.	COM	170228100	413	14947	SH	DEFINED	1, 3,
CHOICEPOINT, INC.	COM	170388102	564	11132	SH	DEFINED	1, 3,
CHRISTOPHER & BANKS CORP	COM	171046105	2646	77263	SH	DEFINED	1, 3,
CHUBB CORP.	COM	171232101	5942	86109	SH	DEFINED	1, 3,
CIBER INC.	COM	17163B102	4692	496518	SH	DEFINED	1, 3,
CIENA CORP.	COM	171779101	3929	274554	SH	DEFINED	1, 3,
CINCINNATI FINANCIAL CORP.	COM	172062101	3123	81852	SH	DEFINED	1, 3,
CINERGY CORP.	COM	172474108	4103	122730	SH	DEFINED	1, 3,
CIRCUIT CITY STORES, INC.	COM	172737108	5636	217177	SH	DEFINED	1, 3,
CIRRUS LOGIC, INC.	COM	172755100	15844	1198466	SH	DEFINED	1, 3,
CISCO SYSTEMS, INC.	COM	17275R102	183409	10127519	SH	DEFINED	1, 3,
CINTAS CORP.	COM	172908105	4161	85996	SH	DEFINED	1, 3,
CITIGROUP, INC.	COM	172967101	344882	6832050	SH	DEFINED	1, 3,
CITIZENS COMMUNICATIONS CO.	COM	17453B101	1510	141617	SH	DEFINED	1, 3,
CITRIX SYSTEMS INC.	COM	177376100	2154	95077	SH	DEFINED	1, 3,
CITY NATIONAL CORP.	COM	178566105	4672	99721	SH	DEFINED	1, 3,
CLARCOR, INC.	COM	179895107	312	11486	SH	DEFINED	1, 3,
CLARNET CORP.	COM	180461105	1690	845105	SH	DEFINED	1, 3,
CLARK/BARDES, INC.	COM	180668105	1605	63600	SH	DEFINED	1, 3,
CLAYTON HOMES, INC.	COM	184190106	416	24305	SH	DEFINED	1, 3,
CLEAR CHANNEL COMMUNICATIONS,	COM	184502102	15409	302670	SH	DEFINED	1, 3,
CLOROX CO.	COM	189054109	47312	1196255	SH	DEFINED	1, 3,
COACH, INC.	COM	189754104	300	7691	SH	DEFINED	1, 3,
COCA-COLA CO.	COM	191216100	91181	1933847	SH	DEFINED	1, 3,
COCA-COLA ENTERPRISES, INC.	COM	191219104	15769	832591	SH	DEFINED	1, 3,
COGNEX CORP.	COM	192422103	523	20440	SH	DEFINED	1, 3,

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COHERENT, INC.	COM	192479103	5769	186592	SH	DEFINED	1, 3,
COLGATE-PALMOLIVE CO.	COM	194162103	16186	280282	SH	DEFINED	1, 3,
COLONIAL BANCGROUP	COM	195493309	11434	811496	SH	DEFINED	1, 3,
COLONIAL PROPERTIES TRUST	COM	195872106	303	9731	SH	DEFINED	1, 3,
COLUMBIA SPORTSWEAR CO.	COM	198516106	3400	102100	SH	DEFINED	1, 3,
COMCAST CORP.	COM	200300200	120847	3356853	SH	DEFINED	1, 3,
COMERICA, INC.	COM	200340107	5171	90245	SH	DEFINED	1, 3,
COMMERCE BANCORP, INC./NJ	COM	200519106	1200	30502	SH	DEFINED	1, 3,
COMMERCE BANCSHARES, INC.	COM	200525103	5988	153582	SH	DEFINED	1, 3,
COMMERCIAL FEDERAL CORP	COM	201647104	12233	520559	SH	DEFINED	1, 3,
COMMERCIAL METALS CO.	COM	201723103	212	6060	SH	DEFINED	1, 3,
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	1588	34900	SH	DEFINED	1, 3,
COMMSCOPE, INC.	COM	203372107	1953	91833	SH	DEFINED	1, 3,
COMMUNITY HEALTH SYSTEMS	COM	203668108	5700	223520	SH	DEFINED	1, 3,
COMMUNITY FIRST BANKSHARES	COM	203902101	482	18757	SH	DEFINED	1, 3,
COMPAQ COMPUTER CORP.	COM	204493100	11305	1158283	SH	DEFINED	1, 3,
COMPASS BANCSHARES INC.	COM	20449H109	639	22575	SH	DEFINED	1, 3,
COMPUTER ASSOCIATES INTL INC.	COM	204912109	31419	910969	SH	DEFINED	1, 3,
COMPUTER SCIENCES CORP.	COM	205363104	5242	107032	SH	DEFINED	1, 3,
COMPUWARE CORP.	COM	205638109	8935	757867	SH	DEFINED	1, 3,
COMSTOCK RES INC COM NEW	COM	205768203	4007	572491	SH	DEFINED	1, 3,
COMVERSE TECHNOLOGY, INC.	COM	205862402	36789	1644551	SH	DEFINED	1, 3,
CONAGRA FOODS, INC.	COM	205887102	6502	273556	SH	DEFINED	1, 3,
CONCORD CAMERA CORP.	COM	206156101	101	12791	SH	DEFINED	1, 3,
CONCORD EFS, INC.	COM	206197105	8354	254863	SH	DEFINED	1, 3,
CONECTIV INC.	COM	206829103	385	15705	SH	DEFINED	1, 3,
CONEXANT SYSTEMS, INC.	COM	207142100	2589	180265	SH	DEFINED	1, 3,
CONMED CORP.	COM	207410101	235	11764	SH	DEFINED	1, 3,
CONOCO INC.	COM	208251504	21679	766051	SH	DEFINED	1, 3,
CONSECO, INC.	COM	208464107	949	212808	SH	DEFINED	1, 3,
CONSOL ENERGY, INC.	COM	20854P109	1861	74900	SH	DEFINED	1, 3,
CONSOLIDATED EDISON, INC.	COM	209115104	4339	107506	SH	DEFINED	1, 3,
CONSOLIDATED GRAPHICS INC	COM	209341106	1548	80437	SH	DEFINED	1, 3,
CONSTELLATION BRANDS INC - A	COM	21036P108	12561	293133	SH	DEFINED	1, 3,
CONSTELLATION ENERGY GROUP, IN	COM	210371100	6373	240043	SH	DEFINED	1, 3,
CONVERGYS CORP.	COM	212485106	3267	87153	SH	DEFINED	1, 3,
COOPER CAMERON CORP.	COM	216640102	2164	53629	SH	DEFINED	1, 3,
COOPER COMPANIES, INC.	COM	216648402	4375	87543	SH	DEFINED	1, 3,
COOPER INDUSTRIES, INC.	COM	216669101	11297	323510	SH	DEFINED	1, 3,
COOPER TIRE & RUBBER	COM	216831107	585	36671	SH	DEFINED	1, 3,
COORS (ADOLPH) CO. CLASS B	COM	217016104	978	18312	SH	DEFINED	1, 3,
COPART INC.	COM	217204106	1013	27845	SH	DEFINED	1, 3,
COR THERAPEUTICS, INC.	COM	217753102	13039	544863	SH	DEFINED	1, 3,
CORINTHIAN COLLEGES, INC.	COM	218868107	5554	135832	SH	DEFINED	1, 3,
CORIXA CORP.	COM	21887F100	5596	371320	SH	DEFINED	1, 3,
CORN PRODUCTS INTL, INC.	COM	219023108	4368	123917	SH	DEFINED	1, 3,
CORNING, INC.	COM	219350105	4276	479401	SH	DEFINED	1, 3,
COST PLUS INC/CALIFORNIA	COM	221485105	2512	94802	SH	DEFINED	1, 3,
COSTCO WHOLESALE CORP.	COM	22160K105	10216	230199	SH	DEFINED	1, 3,
COUNTRYWIDE CREDIT INDUSTRIES,	COM	222372104	14651	357600	SH	DEFINED	1, 3,
COVANCE INC.	COM	222816100	239	10520	SH	DEFINED	1, 3,
COVENTRY HEALTH CARE	COM	222862104	610	30589	SH	DEFINED	1, 3,
CRANE CO.	COM	224399105	776	30281	SH	DEFINED	1, 3,
CREDENCE SYSTEMS CORP.	COM	225302108	198	10644	SH	DEFINED	1, 3,
CREDIT SUISSE GROUP	COM	225401108	209	4890	SH	DEFINED	1, 3,
CRESTLINE CAPITAL CORP.	COM	226153104	2507	80704	SH	DEFINED	1, 3,
CELESTICA INC.	COM	226336200	1319	32900	SH	DEFINED	1, 3,
CROMPTON CORPORATION	COM	227116100	180	20010	SH	DEFINED	1, 3,
CROWN CASTLE INTL CORP.	COM	228227104	2558	239510	SH	DEFINED	1, 3,
CRYOLIFE, INC.	COM	228903100	264	8806	SH	DEFINED	1, 3,
CULLEN FROST BANKERS, INC.	COM	229899109	740	23973	SH	DEFINED	1, 3,
CUMMINS, INC.	COM	231021106	4349	112848	SH	DEFINED	1, 3,

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CYGNUS INC.	COM	232560102	80	15328	SH	DEFINED	1,3,
CYMER, INC.	COM	232572107	4013	150134	SH	DEFINED	1,3,
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	424	21297	SH	DEFINED	1,3,
CYTEC INDUSTRIES, INC.	COM	232820100	2444	90529	SH	DEFINED	1,3,
CYTYC CORP.	COM	232946103	1465	56144	SH	DEFINED	1,3,
DDI CORP/CA	COM	233162106	2819	286490	SH	DEFINED	1,3,
DMC STRATEX NETWORKS INC.	COM	23322L106	10532	1353674	SH	DEFINED	1,3,
DPL, INC.	COM	233293109	539	22399	SH	DEFINED	1,3,
DRS TECHNOLOGIES, INC.	COM	23330X100	3327	93310	SH	DEFINED	1,3,
D R HORTON INC.	COM	23331A109	1165	35883	SH	DEFINED	1,3,
DST SYSTEMS, INC.	COM	233326107	26205	525682	SH	DEFINED	1,3,
DSP GROUP, INC.	COM	23332B106	2027	87156	SH	DEFINED	1,3,
DTE ENERGY CO.	COM	233331107	10493	250196	SH	DEFINED	1,3,
DAL-TILE INTERNATIONAL, INC.	COM	23426R108	3209	138000	SH	DEFINED	1,3,
DANA CORP.	COM	235811106	2155	155246	SH	DEFINED	1,3,
DANAHER CORP.	COM	235851102	57545	954154	SH	DEFINED	1,3,
DARDEN RESTAURANTS, INC.	COM	237194105	14602	412498	SH	DEFINED	1,3,
DATASCOPE CORP.	COM	238113104	234	6890	SH	DEFINED	1,3,
DAVITA, INC.	COM	23918K108	1861	76100	SH	DEFINED	1,3,
DEAN FOODS CO.	COM	242370104	16632	243876	SH	DEFINED	1,3,
DEERE & CO.	COM	244199105	5194	118972	SH	DEFINED	1,3,
DELL COMPUTER CORP.	COM	247025109	36021	1325278	SH	DEFINED	1,3,
DELPHI AUTOMOTIVE SYSTEMS	COM	247126105	3877	283853	SH	DEFINED	1,3,
DELPHI FINANCIAL GROUP - CLASS	COM	247131105	317	9512	SH	DEFINED	1,3,
DELTA & PINE LAND CO.	COM	247357106	3062	135291	SH	DEFINED	1,3,
DELTA AIRLINES, INC.	COM	247361108	2478	84701	SH	DEFINED	1,3,
DENBURY RESOURCES, INC.	COM	247916208	4024	550541	SH	DEFINED	1,3,
DELUXE CORP.	COM	248019101	10678	256802	SH	DEFINED	1,3,
DENDRITE INT'L, INC.	COM	248239105	258	18421	SH	DEFINED	1,3,
DENTSPLY INTERNATIONAL, INC.	COM	249030107	9924	197689	SH	DEFINED	1,3,
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	3212	168177	SH	DEFINED	1,3,
DEVON ENERGY CORP.	COM	25179M103	45028	1165021	SH	DEFINED	1,3,
DEVRY, INC.	COM	251893103	352	12358	SH	DEFINED	1,3,
DIAGEO PLC	COM	25243Q205	262	5667	SH	DEFINED	1,3,
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	579	13184	SH	DEFINED	1,3,
DIAL CORPORATION	COM	25247D101	288	16798	SH	DEFINED	1,3,
DIEBOLD, INC.	COM	253651103	15276	377742	SH	DEFINED	1,3,
DIGENE CORP.	COM	253752109	5484	185910	SH	DEFINED	1,3,
DIGITAL LIGHTWAVE, INC.	COM	253855100	1844	196620	SH	DEFINED	1,3,
DIGITAL INSIGHT CORP	COM	25385P106	8696	388917	SH	DEFINED	1,3,
DIME COMMUNITY BANCORP	COM	253922108	1573	56057	SH	DEFINED	1,3,
DILLARDS DEPT STORES INC.	COM	254067101	5732	358278	SH	DEFINED	1,3,
DIME BANCORP, INC.	COM	25429Q102	756	20961	SH	DEFINED	1,3,
DIME BANCORP-WT	COM	25429Q110	35	232670	SH	DEFINED	1,3,
DIMON, INC.	COM	254394109	2120	294408	SH	DEFINED	1,3,
DIONEX CORP.	COM	254546104	262	10261	SH	DEFINED	1,3,
WALT DISNEY CO.	COM	254687106	49965	2411443	SH	DEFINED	1,3,
DOLE FOOD CO., INC.	COM	256605106	3692	137600	SH	DEFINED	1,3,
DOLLAR GENERAL	COM	256669102	4097	274991	SH	DEFINED	1,3,
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	3767	243034	SH	DEFINED	1,3,
DOLLAR TREE STORES, INC.	COM	256747106	2152	69629	SH	DEFINED	1,3,
DOMINION RESOURCES, INC.	COM	25746U109	50723	843977	SH	DEFINED	1,3,
DONALDSON CO., INC.	COM	257651109	303	7808	SH	DEFINED	1,3,
DONNELLEY (R.R.) & SONS CO.	COM	257867101	1746	58799	SH	DEFINED	1,3,
DORAL FINANCIAL CORP.	COM	25811P100	3795	121600	SH	DEFINED	1,3,
DOVER CORP.	COM	260003108	3806	102659	SH	DEFINED	1,3,
DOW CHEMICAL CO.	COM	260543103	16203	479671	SH	DEFINED	1,3,
DOW JONES & CO., INC.	COM	260561105	2358	43087	SH	DEFINED	1,3,
DOWNEY FINANCIAL CORP.	COM	261018105	7150	173339	SH	DEFINED	1,3,
DRESS BARN, INC.	COM	261570105	213	8531	SH	DEFINED	1,3,
DREYER'S GRAND ICE CREAM, INC.	COM	261878102	235	6103	SH	DEFINED	1,3,
DU PONT (E.I.) DE NEMOURS	COM	263534109	48170	1133141	SH	DEFINED	1,3,

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DUANE READE, INC.	COM	263578106	2425	79900	SH	DEFINED	1, 3,
DUKE POWER CO.	COM	264399106	86274	2197498	SH	DEFINED	1, 3,
DUKE REALTY CORP.	COM	264411505	433	17800	SH	DEFINED	1, 3,
DUN & BRADSTREET CORP.	COM	26483E100	12648	358288	SH	DEFINED	1, 3,
DUPONT PHOTOMASKS, INC.	COM	26613X101	12453	286605	SH	DEFINED	1, 3,
DYCOM INDUSTRIES, INC.	COM	267475101	1668	99801	SH	DEFINED	1, 3,
DYNEGY, INC.	COM	26816Q101	10406	408098	SH	DEFINED	1, 3,
EMC CORP.	COM	268648102	61866	4603102	SH	DEFINED	1, 3,
ENSCO INTERNATIONAL, INC.	COM	26874Q100	592	23837	SH	DEFINED	1, 3,
ENI SPA	COM	26874R108	305	4926	SH	DEFINED	1, 3,
EOG RESOURCES, INC.	COM	26875P101	11827	302412	SH	DEFINED	1, 3,
E.ON AG	COM	268780103	358	6947	SH	DEFINED	1, 3,
ESS TECHNOLOGY	COM	269151106	413	19426	SH	DEFINED	1, 3,
E TRADE GROUP, INC.	COM	269246104	1866	182049	SH	DEFINED	1, 3,
EAST WEST BANCORP, INC.	COM	27579R104	11285	438240	SH	DEFINED	1, 3,
EASTMAN CHEMICAL CO.	COM	277432100	7791	199671	SH	DEFINED	1, 3,
EASTMAN KODAK CO.	COM	277461109	4332	147202	SH	DEFINED	1, 3,
EATON CORP.	COM	278058102	2613	35116	SH	DEFINED	1, 3,
EATON VANCE CORP.	COM	278265103	436	12257	SH	DEFINED	1, 3,
ECHELON CORP	COM	27874N105	1031	72800	SH	DEFINED	1, 3,
ECOLAB, INC.	COM	278865100	17263	428905	SH	DEFINED	1, 3,
EDISON INTERNATIONAL	COM	281020107	2485	164587	SH	DEFINED	1, 3,
EDUCATION MANAGEMENT CORP.	COM	28139T101	2984	82318	SH	DEFINED	1, 3,
EDWARDS (A.G.), INC.	COM	281760108	615	13927	SH	DEFINED	1, 3,
EDWARDS LIFESCIENCES CORP., IN	COM	28176E108	316	11423	SH	DEFINED	1, 3,
EFUNDS CORP.	COM	28224R101	6472	470690	SH	DEFINED	1, 3,
EL PASO CORPORATION	COM	28336L109	37957	850874	SH	DEFINED	1, 3,
EL PASO ELECTRIC CO.	COM	283677854	5917	408053	SH	DEFINED	1, 3,
ELAN CORP. PLC ADR	COM	284131208	44708	992197	SH	DEFINED	1, 3,
ELANTEC SEMICONDUCTOR, INC.	COM	284155108	406	10561	SH	DEFINED	1, 3,
ELCOR CORP.	COM	284443108	2086	75075	SH	DEFINED	1, 3,
ELECTRO SCIENTIFIC INDS, INC.	COM	285229100	381	12687	SH	DEFINED	1, 3,
ELECTRONIC ARTS, INC.	COM	285512109	11400	190152	SH	DEFINED	1, 3,
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	55122	804117	SH	DEFINED	1, 3,
EMBRAER AIRCRAFT CORP. ADR	COM	29081M102	2575	116353	SH	DEFINED	1, 3,
EMCOR GROUP INC.	COM	29084Q100	1729	38073	SH	DEFINED	1, 3,
EMERSON ELECTRIC CO.	COM	291011104	43249	757433	SH	DEFINED	1, 3,
EMMIS COMMUNICATIONS - CL A	COM	291525103	4385	185492	SH	DEFINED	1, 3,
EMPRESA NACIONAL DE ELECTRIC	COM	29244T101	3272	315243	SH	DEFINED	1, 3,
ENDOCARE, INC.	COM	29264P104	4999	278791	SH	DEFINED	1, 3,
ENERGEN CORP.	COM	29265N108	358	14534	SH	DEFINED	1, 3,
ENERGY EAST CORP.	COM	29266M109	1046	55087	SH	DEFINED	1, 3,
ENERGIZER HOLDINGS, INC.	COM	29266R108	309	16239	SH	DEFINED	1, 3,
ENGELHARD CORP.	COM	292845104	19705	711899	SH	DEFINED	1, 3,
ENTEGRIS, INC.	COM	29362U104	4028	367487	SH	DEFINED	1, 3,
ENTERASYS NETWORKS, INC.	COM	293637104	306	34576	SH	DEFINED	1, 3,
ENTERCOM COMMUNICATIONS CORP	COM	293639100	401	8025	SH	DEFINED	1, 3,
ENERGY CORP.	COM	29364G103	39686	1014724	SH	DEFINED	1, 3,
ENZO BIOCHEM, INC.	COM	294100102	6543	278435	SH	DEFINED	1, 3,
EPLUS, INC.	COM	294268107	4132	432715	SH	DEFINED	1, 3,
EPRESENCE, INC.	COM	294348107	45	10774	SH	DEFINED	1, 3,
EQUIFAX, INC.	COM	294429105	1771	73321	SH	DEFINED	1, 3,
EQUITABLE RESOURCES, INC.	COM	294549100	7573	222284	SH	DEFINED	1, 3,
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	30080	1000012	SH	DEFINED	1, 3,
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	32464	1130772	SH	DEFINED	1, 3,
ESCO TECHNOLOGIES INC.	COM	296315104	2223	64460	SH	DEFINED	1, 3,
ESPEED INC CL A	COM	296643109	6919	835610	SH	DEFINED	1, 3,
ESSEX PROPERTY TRUST, INC.	COM	297178105	608	12300	SH	DEFINED	1, 3,
ESTERLINE TECHNOLOGIES	COM	297425100	1624	101431	SH	DEFINED	1, 3,
ETHAN ALLEN INTERIORS INC	COM	297602104	750	18042	SH	DEFINED	1, 3,
EVERGREEN RES INC.	COM	299900308	2847	73750	SH	DEFINED	1, 3,
EXAR CORP	COM	300645108	381	18291	SH	DEFINED	1, 3,

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EXELON CORP.	COM	30161N101	29721	620744	SH	DEFINED	1,3,
EXFO ELECTRO - OPTICAL ENGINEE	COM	302043104	1783	150110	SH	DEFINED	1,3,
EXPEDITORS INT'L WASH, INC.	COM	302130109	1806	31705	SH	DEFINED	1,3,
EXPRESS SCRIPTS, INC. - CL A	COM	302182100	2908	62199	SH	DEFINED	1,3,
EXTENDED STAY OF AMERICA, INC.	COM	30224P101	3330	203072	SH	DEFINED	1,3,
EXTREME NETWORKS, INC.	COM	30226D106	1464	113490	SH	DEFINED	1,3,
EXXON MOBIL CORP.	COM	30231G102	256672	6531097	SH	DEFINED	1,3,
FLIR SYSTEMS, INC.	COM	302445101	1012	26700	SH	DEFINED	1,3,
FMC CORP.	COM	302491303	16155	271514	SH	DEFINED	1,3,
F.N.B. CORPORATION	COM	302520101	1708	64834	SH	DEFINED	1,3,
FPL GROUP, INC.	COM	302571104	7662	135853	SH	DEFINED	1,3,
F.Y.I. INC	COM	302712104	3436	102577	SH	DEFINED	1,3,
FACTORY 2-U STORES INC	COM	303072102	2783	138883	SH	DEFINED	1,3,
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	546	15612	SH	DEFINED	1,3,
FAIR ISAAC & COMPANY INC.	COM	303250104	7036	111645	SH	DEFINED	1,3,
FAIRCHILD SEMICON INTL CL-A	COM	303726103	1918	68000	SH	DEFINED	1,3,
FAMILY DOLLAR STORES	COM	307000109	2619	87361	SH	DEFINED	1,3,
FASTENAL CO.	COM	311900104	446	6718	SH	DEFINED	1,3,
FEDDERS CORP.	COM	313135105	44	14367	SH	DEFINED	1,3,
FEDERAL AGRIC MTG CORP-CL C	COM	313148306	738	18220	SH	DEFINED	1,3,
FREDDIE MAC	COM	313400301	100045	1529740	SH	DEFINED	1,3,
FANNIE MAE	COM	313586109	110599	1391184	SH	DEFINED	1,3,
FEDERATED DEPARTMENT STORES, I	COM	31410H101	22735	555876	SH	DEFINED	1,3,
FEDERATED INVESTORS, INC.; CLA	COM	314211103	11108	348435	SH	DEFINED	1,3,
FEDEX CORPORATION	COM	31428X106	7848	151268	SH	DEFINED	1,3,
FELCOR LODGING TRUST, INC.	COM	31430F101	2184	130715	SH	DEFINED	1,3,
FIDELITY NATIONAL FINANCIAL, I	COM	316326107	23961	966185	SH	DEFINED	1,3,
FIFTH THIRD BANCORP	COM	316773100	94635	1536783	SH	DEFINED	1,3,
FILENET CORP.	COM	316869106	9087	447859	SH	DEFINED	1,3,
FINANCIAL FEDERAL CORP	COM	317492106	243	7762	SH	DEFINED	1,3,
FINISAR CORP.	COM	31787A101	1018	100130	SH	DEFINED	1,3,
THE FINISH LINE CL-A	COM	317923100	3404	222600	SH	DEFINED	1,3,
FIRST AMERICAN CORPORATION	COM	318522307	600	32015	SH	DEFINED	1,3,
FIRST BANCORP/PUERTO RICO	COM	318672102	353	12397	SH	DEFINED	1,3,
FIRST CITIZENS BCSHS CL A	COM	31946M103	1525	15600	SH	DEFINED	1,3,
FIRST DATA CORP.	COM	319963104	43575	555455	SH	DEFINED	1,3,
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	4326	139092	SH	DEFINED	1,3,
FIRST MIDWEST BANCORP, INC.	COM	320867104	2926	100228	SH	DEFINED	1,3,
FIRST HEALTH	COM	320960107	436	17637	SH	DEFINED	1,3,
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	15038	414720	SH	DEFINED	1,3,
FIRST VIRGINIA BANKS, INC.	COM	337477103	430	8466	SH	DEFINED	1,3,
FISERV, INC.	COM	337738108	9283	219354	SH	DEFINED	1,3,
FIRSTFED FINANCIAL CORP	COM	337907109	207	8067	SH	DEFINED	1,3,
FIRSTMERIT CORP.	COM	337915102	1626	60020	SH	DEFINED	1,3,
FLAGSTAR BANCORP INC.	COM	337930101	1434	71245	SH	DEFINED	1,3,
FIRSTENERGY CORP.	COM	337932107	8472	242184	SH	DEFINED	1,3,
FLEETBOSTON FINANCIAL CORP.	COM	339030108	66201	1813716	SH	DEFINED	1,3,
FLEETWOOD ENTERPRISES, INC.	COM	339099103	173	15283	SH	DEFINED	1,3,
FLEMING COMPANIES, INC.	COM	339130106	11418	617187	SH	DEFINED	1,3,
FLORIDA ROCK INDS	COM	341140101	4082	111584	SH	DEFINED	1,3,
FLUOR CORP.(NEW)	COM	343412102	3295	88114	SH	DEFINED	1,3,
FLOWSERVE CORP.	COM	34354P105	1625	61054	SH	DEFINED	1,3,
FOOT LOCKER INC	COM	344849104	2510	160370	SH	DEFINED	1,3,
FOOTSTAR INC.	COM	344912100	291	9297	SH	DEFINED	1,3,
FORD MOTOR COMPANY	COM	345370860	26333	1675128	SH	DEFINED	1,3,
FOREST LABORATORIES -CI A	COM	345838106	7367	89896	SH	DEFINED	1,3,
FOREST OIL CORP.	COM	346091705	2505	88805	SH	DEFINED	1,3,
FORRESTER RESEARCH	COM	346563109	1743	86550	SH	DEFINED	1,3,
FORTUNE BRANDS, INC.	COM	349631101	3002	75823	SH	DEFINED	1,3,
FORWARD AIR CORPORATION	COM	349853101	342	10071	SH	DEFINED	1,3,
FOSSIL, INC.	COM	349882100	3092	147257	SH	DEFINED	1,3,
FRANKLIN RESOURCES, INC.	COM	354613101	12962	367501	SH	DEFINED	1,3,

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FREEMONT GENERAL CORP.	COM	357288109	258	33002	SH	DEFINED	1,3,
FRONTIER AIRLINES, INC.	COM	359065109	5640	331740	SH	DEFINED	1,3,
FRONTIER OIL CORP.	COM	35914P105	1127	67743	SH	DEFINED	1,3,
FULTON FIN CORP	COM	360271100	546	25000	SH	DEFINED	1,3,
FURNITURE BRANDS INTL, INC.	COM	360921100	1167	36459	SH	DEFINED	1,3,
G & K SERVICES, INC.	COM	361268105	311	9629	SH	DEFINED	1,3,
GATX CORP.	COM	361448103	280	8619	SH	DEFINED	1,3,
GABLES RESIDENTIAL TRUST	COM	362418105	2785	94078	SH	DEFINED	1,3,
GALLAGHER (ARTHUR J.) & CO.	COM	363576109	517	14997	SH	DEFINED	1,3,
GALYANS TRADING COMPANY	COM	36458R101	7162	502941	SH	DEFINED	1,3,
GANNETT CO., INC.	COM	364730101	9095	135280	SH	DEFINED	1,3,
GAP, INC., THE	COM	364760108	6109	438240	SH	DEFINED	1,3,
GARTNER INC - CL B	COM	366651206	170	15216	SH	DEFINED	1,3,
GATEWAY, INC.	COM	367626108	1316	163695	SH	DEFINED	1,3,
GEMSTAR - TV GUIDE INTERNATIONAL	COM	36866W106	4381	158160	SH	DEFINED	1,3,
GENCORP, INC.	COM	368682100	5842	414067	SH	DEFINED	1,3,
GENERAL COMMUNICATIONS	COM	369385109	1294	151732	SH	DEFINED	1,3,
GENERAL DYNAMICS CORP.	COM	369550108	8156	102414	SH	DEFINED	1,3,
GENERAL ELECTRIC CO.	COM	369604103	433987	10828012	SH	DEFINED	1,3,
GENERAL MILLS, INC.	COM	370334104	29621	569532	SH	DEFINED	1,3,
GENERAL MOTORS CORP.	COM	370442105	15828	325672	SH	DEFINED	1,3,
GENESCO INC.	COM	371532102	213	10252	SH	DEFINED	1,3,
GENESEE & WYOMING, INC.	COM	371559105	1502	46000	SH	DEFINED	1,3,
GENTEX CORP.	COM	371901109	7270	271990	SH	DEFINED	1,3,
GENLYTE GROUP, INC.	COM	372302109	1135	38140	SH	DEFINED	1,3,
GENUINE PARTS CO.	COM	372460105	3287	89575	SH	DEFINED	1,3,
GENZYME CORP.	COM	372917104	19602	327468	SH	DEFINED	1,3,
GEORGIA GULF	COM	373200203	274	14797	SH	DEFINED	1,3,
GEORGIA PACIFIC GROUP	COM	373298108	3214	116416	SH	DEFINED	1,3,
GERBER SCIENTIFIC, INC.	COM	373730100	4046	435090	SH	DEFINED	1,3,
GILEAD SCIENCES, INC.	COM	375558103	1116	16988	SH	DEFINED	1,3,
GILLETTE CO., THE	COM	375766102	17902	536001	SH	DEFINED	1,3,
GLATFELTER	COM	377316104	1802	115664	SH	DEFINED	1,3,
GLAXOSMITHKLINE PLC	COM	37733W105	343	6890	SH	DEFINED	1,3,
GLENBOROUGH REALTY TRUST, INC.	COM	37803P105	1993	102711	SH	DEFINED	1,3,
GLIMCHER REALTY TRUST	COM	379302102	3147	167150	SH	DEFINED	1,3,
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	3252	217832	SH	DEFINED	1,3,
GLOBAL PAYMENTS, INC.	COM	37940X102	2991	86943	SH	DEFINED	1,3,
GLOBESPANVIRATA, INC.	COM	37957V106	6019	464773	SH	DEFINED	1,3,
GOLDEN STATE BANCORP	COM	381197102	23671	905207	SH	DEFINED	1,3,
GOLDEN WEST FINANCIAL CORP.	COM	381317106	4705	79943	SH	DEFINED	1,3,
GOLDMAN SACHS GROUP, INC.	COM	38141G104	1104	11900	SH	DEFINED	1,3,
GOODRICH CORP.	COM	382388106	11804	443409	SH	DEFINED	1,3,
GOODYEAR TIRE & RUBBER CO.	COM	382550101	1967	82612	SH	DEFINED	1,3,
GOODYS FAMILY CLOTHING, INC.	COM	382588101	64	15140	SH	DEFINED	1,3,
GRACO, INC.	COM	384109104	3601	92205	SH	DEFINED	1,3,
GRAINGER (W.W.), INC.	COM	384802104	2270	47289	SH	DEFINED	1,3,
GRANT PRIDECO, INC.	COM	38821G101	4416	383962	SH	DEFINED	1,3,
GREAT ATLANTIC & PACIFIC TEA C	COM	390064103	6348	266961	SH	DEFINED	1,3,
GREAT LAKES CHEMICAL	COM	390568103	618	25446	SH	DEFINED	1,3,
GREAT PLAINS ENERGY, INC.	COM	391164100	276	10955	SH	DEFINED	1,3,
GREATER BAY BANCORP	COM	391648102	11336	396628	SH	DEFINED	1,3,
GREENPOINT FINANCIAL	COM	395384100	634	17731	SH	DEFINED	1,3,
GRIFFON CORP.	COM	398433102	3773	251564	SH	DEFINED	1,3,
GROUP 1 AUTOMOTIVE INC.	COM	398905109	319	11172	SH	DEFINED	1,3,
GROUPE DANONE	COM	399449107	275	11499	SH	DEFINED	1,3,
GRUPO TELEVISIA SA GDR	COM	40049J206	20215	468154	SH	DEFINED	1,3,
GRUPO ELECTRA S.A. - SPON GDR	COM	40050A102	1107	170268	SH	DEFINED	1,3,
GTECH HOLDINGS CORP.	COM	400518106	2311	51025	SH	DEFINED	1,3,
GRUPO AEROPORTUARIO DEL SUREST	COM	40051E202	1526	99092	SH	DEFINED	1,3,
GUIDANT CORP.	COM	401698105	65288	1311007	SH	DEFINED	1,3,

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GUILFORD PHARMACEUTICAL, INC.	COM	401829106	7132	594325	SH	DEFINED	1, 3,
GYMBOREE CORP.	COM	403777105	157	13186	SH	DEFINED	1, 3,
HCA INC.	COM	404119109	37800	980807	SH	DEFINED	1, 3,
HCC INSURANCE HOLDINGS, INC.	COM	404132102	296	10745	SH	DEFINED	1, 3,
HDFC BANK LTD. ADR	COM	40415F101	2385	163936	SH	DEFINED	1, 3,
HNC SOFTWARE, INC.	COM	40425P107	5172	251075	SH	DEFINED	1, 3,
HSBC HOLDINGS PLC	COM	404280406	221	3701	SH	DEFINED	1, 3,
HAEMONETICS CORP/MASS	COM	405024100	418	12315	SH	DEFINED	1, 3,
HAIN CELESTIAL GROUP, INC.	COM	405217100	431	15684	SH	DEFINED	1, 3,
HALLIBURTON CO.	COM	406216101	2865	218713	SH	DEFINED	1, 3,
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	6257	151509	SH	DEFINED	1, 3,
HANDLEMAN CO.	COM	410252100	9737	655702	SH	DEFINED	1, 3,
HANOVER COMPRESSOR CO.	COM	410768105	6532	258602	SH	DEFINED	1, 3,
HARLAND (JOHN H.) CO.	COM	412693103	2417	109382	SH	DEFINED	1, 3,
HARLEY-DAVIDSON INC.	COM	412822108	8358	153897	SH	DEFINED	1, 3,
HARLEYSVILLE GROUP, INC.	COM	412824104	3198	133883	SH	DEFINED	1, 3,
HARMAN INTERNATIONAL	COM	413086109	4917	109030	SH	DEFINED	1, 3,
HARMONIC. INC.	COM	413160102	331	27528	SH	DEFINED	1, 3,
HARRAH'S ENTERTAINMENT	COM	413619107	10424	281651	SH	DEFINED	1, 3,
HARRIS CORP.	COM	413875105	4293	140697	SH	DEFINED	1, 3,
HARSCO CORP.	COM	415864107	12256	357305	SH	DEFINED	1, 3,
HARTE HANKS INC.	COM	416196103	314	11160	SH	DEFINED	1, 3,
HARTFORD FINANCIAL SVCS. GROUP	COM	416515104	9603	152843	SH	DEFINED	1, 3,
HASBRO, INC.	COM	418056107	3052	188041	SH	DEFINED	1, 3,
HAVAS ADVERTISING	COM	419313101	83	11472	SH	DEFINED	1, 3,
HAWAIIAN ELECTRIC INDS	COM	419870100	2163	53702	SH	DEFINED	1, 3,
HEALTH CARE PROPERTIES INVEST,	COM	421915109	1073	29630	SH	DEFINED	1, 3,
HEALTHSOUTH CORP.	COM	421924101	11534	778294	SH	DEFINED	1, 3,
HEALTH MANAGEMENT ASSOCIATION,	COM	421933102	16757	910699	SH	DEFINED	1, 3,
HEALTH NET, INC	COM	42222G108	15460	709834	SH	DEFINED	1, 3,
HEARTLAND EXPRESS, INC.	COM	422347104	2960	106581	SH	DEFINED	1, 3,
HEINZ (H.J.) CO.	COM	423074103	7296	177442	SH	DEFINED	1, 3,
HELIX TECHNOLOGY CORP.	COM	423319102	238	10548	SH	DEFINED	1, 3,
HELMERICH & PAYNE, INC.	COM	423452101	1447	43363	SH	DEFINED	1, 3,
HENRY (JACK) & ASSOCIATES	COM	426281101	12342	565129	SH	DEFINED	1, 3,
HERCULES, INC.	COM	427056106	550	54998	SH	DEFINED	1, 3,
HERSHEY FOODS CORP.	COM	427866108	4654	68744	SH	DEFINED	1, 3,
HEWLETT-PACKARD CO.	COM	428236103	35874	1746564	SH	DEFINED	1, 3,
HI/FN, INC.	COM	428358105	1966	135900	SH	DEFINED	1, 3,
HIBERNIA CORP, CLASS A	COM	428656102	21409	1203403	SH	DEFINED	1, 3,
HIGHWOODS PROPERTIES, INC.	COM	431284108	3798	146340	SH	DEFINED	1, 3,
HILB ROGAL & HAMILTON CO.	COM	431294107	395	7044	SH	DEFINED	1, 3,
HILLENBRAND INDUSTRIES	COM	431573104	611	11062	SH	DEFINED	1, 3,
HILTON HOTELS CORP.	COM	432848109	2044	187197	SH	DEFINED	1, 3,
HINES HORTICULTURE, INC.	COM	433245107	1818	491405	SH	DEFINED	1, 3,
HISPANIC BROADCASTING - CL A	COM	43357B104	490	19204	SH	DEFINED	1, 3,
HOLLY CORP	COM	435758305	2109	109550	SH	DEFINED	1, 3,
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	7664	536350	SH	DEFINED	1, 3,
HOME DEPOT, INC.	COM	437076102	142622	2795964	SH	DEFINED	1, 3,
HOME PROPERTIES OF NY INC	COM	437306103	2872	90891	SH	DEFINED	1, 3,
HON INDUSTRIES, INC.	COM	438092108	287	10382	SH	DEFINED	1, 3,
HONEYWELL INTERNATIONAL, INC.	COM	438516106	32761	968684	SH	DEFINED	1, 3,
HOOPER HOLMES, INC.	COM	439104100	270	30145	SH	DEFINED	1, 3,
HORMEL FOODS CORP.	COM	440452100	661	24598	SH	DEFINED	1, 3,
HOSPITALITY PROPERTIES TRUST	COM	44106M102	4588	155529	SH	DEFINED	1, 3,
HOST MARRIOTT CORP.	COM	44107P104	718	79800	SH	DEFINED	1, 3,
HOT TOPIC, INC.	COM	441339108	8452	269242	SH	DEFINED	1, 3,
HOTEL RESERVATIONS, INC.	COM	441451101	4309	93680	SH	DEFINED	1, 3,
HOUSEHOLD INTERNATIONAL, INC.	COM	441815107	47347	817174	SH	DEFINED	1, 3,
HUBBELL, INC. - CL B	COM	443510201	305	10379	SH	DEFINED	1, 3,
HUDSON UNITED BANCORP	COM	444165104	618	21550	SH	DEFINED	1, 3,
HUGHES SUPPLY, INC.	COM	444482103	341	11046	SH	DEFINED	1, 3,

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HUMANA, INC.	COM	444859102	1006	85347	SH	DEFINED	1,3,
HUMAN GENOME SCIENCES INC	COM	444903108	2698	80010	SH	DEFINED	1,3,
HUNT (JB) TRANSPRT SVCS, INC.	COM	445658107	1459	62869	SH	DEFINED	1,3,
HUNTINGTON BANCSHARES, INC.	COM	446150104	2183	127020	SH	DEFINED	1,3,
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	4157	179040	SH	DEFINED	1,3,
ICN PHARMACEUTICALS, INC.	COM	448924100	484	14438	SH	DEFINED	1,3,
HYPERION SOLUTIONS CORP.	COM	44914M104	304	15283	SH	DEFINED	1,3,
IDEC PHARMACEUTICALS CORP.	COM	449370105	1861	27004	SH	DEFINED	1,3,
IHOP CORP.	COM	449623107	283	9654	SH	DEFINED	1,3,
IMC GLOBAL, INC.	COM	449669100	264	20345	SH	DEFINED	1,3,
IMS HEALTH, INC.	COM	449934108	57195	2931569	SH	DEFINED	1,3,
ITC DELTACOM, INC.	COM	45031T104	1833	2106903	SH	DEFINED	1,3,
ISTAR FINANCIAL, INC.	COM	45031U101	4189	167900	SH	DEFINED	1,3,
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	407	11037	SH	DEFINED	1,3,
ITT INDUSTRIES, INC.	COM	450911102	18975	375737	SH	DEFINED	1,3,
IDACORP, INC.	COM	451107106	40138	988622	SH	DEFINED	1,3,
IDEX CORP.	COM	45167R104	4938	143120	SH	DEFINED	1,3,
IDEXX LABS, INC.	COM	45168D104	447	15676	SH	DEFINED	1,3,
IKON OFFICE SOLUTIONS, INC.	COM	451713101	2439	208670	SH	DEFINED	1,3,
IDENTIX, INC.	COM	451906101	4834	331300	SH	DEFINED	1,3,
ILEX ONCOLOGY, INC.	COM	451923106	2014	74500	SH	DEFINED	1,3,
ILLINOIS TOOL WORKS, INC.	COM	452308109	11083	163664	SH	DEFINED	1,3,
IMATION CORP.	COM	45245A107	4788	221867	SH	DEFINED	1,3,
IMCLONE SYSTEMS	COM	45245W109	2458	52898	SH	DEFINED	1,3,
IMMUNEX CORP.	COM	452528102	7621	275036	SH	DEFINED	1,3,
IMPATH, INC.	COM	45255G101	334	7502	SH	DEFINED	1,3,
IMMUNOMEDICS, INC.	COM	452907108	8006	395180	SH	DEFINED	1,3,
INAMED CORP	COM	453235103	282	9376	SH	DEFINED	1,3,
INCO, LTD.	COM	453258402	1561	92146	SH	DEFINED	1,3,
INCYTE GENOMICS, INC.	COM	45337C102	230	11757	SH	DEFINED	1,3,
INDEPENDANCE COMMUNITY BANK	COM	453414104	2935	128941	SH	DEFINED	1,3,
INDYMAC BANCORP, INC.	COM	456607100	12702	543304	SH	DEFINED	1,3,
INET TECHNOLOGIES, INC.	COM	45662V105	8049	761518	SH	DEFINED	1,3,
INFOCUS CORPORATION.	COM	45665B106	7594	344856	SH	DEFINED	1,3,
INFORMATION HOLDINGS, INC.	COM	456727106	287	10150	SH	DEFINED	1,3,
ING GROEP NV	COM	456837103	531	20867	SH	DEFINED	1,3,
INGERSOLL-RAND CO.	COM	456866102	4701	112430	SH	DEFINED	1,3,
INFORMATION RESOURCES, INC.	COM	456905108	2150	258977	SH	DEFINED	1,3,
INGRAM MICRO, INC.	COM	457153104	1583	91390	SH	DEFINED	1,3,
INHALE THERAPEUTIC SYSTEMS	COM	457191104	16108	868371	SH	DEFINED	1,3,
INPUT/OUTPUT, INC.	COM	457652105	197	23945	SH	DEFINED	1,3,
INSIGHT ENTERPRISES, INC.	COM	45765U103	478	19437	SH	DEFINED	1,3,
INSITUFORM TECNOL, INC. - CI A	COM	457667103	14739	576176	SH	DEFINED	1,3,
INNKEEPERS USA TRUST COM	COM	4576J0104	483	49300	SH	DEFINED	1,3,
INSTINE GROUP, INC.	COM	457750107	5293	526640	SH	DEFINED	1,3,
INTEGRATED DEVICE TECH, INC.	COM	458118106	4084	153595	SH	DEFINED	1,3,
INTEL CORP.	COM	458140100	176490	5611750	SH	DEFINED	1,3,
INTER-TEL, INC.- SER A	COM	458372109	216	11230	SH	DEFINED	1,3,
INTERACTIVE INTELLIGENCE INC	COM	45839M103	3225	463959	SH	DEFINED	1,3,
INTERFACE, INC.- CI A	COM	458665106	133	23711	SH	DEFINED	1,3,
INTERMET CORP.	COM	45881K104	40	11858	SH	DEFINED	1,3,
INTERMUNE, INC.	COM	45884X103	14618	296750	SH	DEFINED	1,3,
INTERNATIONAL BUSINESS MACHINE	COM	459200101	179641	1485126	SH	DEFINED	1,3,
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	1424	47932	SH	DEFINED	1,3,
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	74123	1085254	SH	DEFINED	1,3,
INTL MULTIFOODS CORP.	COM	460043102	210	8791	SH	DEFINED	1,3,
INTERNATIONAL PAPER CO.	COM	460146103	10534	261062	SH	DEFINED	1,3,
INTL RECTIFIER CORP.	COM	460254105	5685	162986	SH	DEFINED	1,3,
INT'L SPEEDWAY CORP.	COM	460335201	368	9414	SH	DEFINED	1,3,
INTERNET PICTURES CORP.	COM	46059S200	346	164173	SH	DEFINED	1,3,
INTERNET SECURITY SYSTEMS INC.	COM	46060X107	271	8461	SH	DEFINED	1,3,
INTERPUBLIC GROUP OF COS., INC	COM	460690100	27342	925608	SH	DEFINED	1,3,

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INTERSTATE BAKERIES CP.	COM	46072H108	1836	75934	SH	DEFINED	1, 3,
INTERVOICE-BRITE, INC.	COM	461142101	200	15602	SH	DEFINED	1, 3,
INTUIT, INC.	COM	461202103	23449	548381	SH	DEFINED	1, 3,
INVACARE CORP.	COM	461203101	483	14325	SH	DEFINED	1, 3,
INTUITIVE SURGICAL INC.	COM	46120E107	15260	1521461	SH	DEFINED	1, 3,
INVERNESS MEDICAL	COM	46126P106	400	22152	SH	DEFINED	1, 3,
INVESTMENT TECHNOLOGY GP, INC.	COM	46145F105	336	8602	SH	DEFINED	1, 3,
INVESTORS FINANCIAL SCVS CP	COM	461915100	8152	123128	SH	DEFINED	1, 3,
IONICS, INC.	COM	462218108	245	8149	SH	DEFINED	1, 3,
ISHARES S&P 500 INDEX FUND	COM	464287200	4741	41260	SH	DEFINED	1, 3,
ISHARES TRUST-S&P MIDCAP 400	COM	464287507	25437	250880	SH	DEFINED	1, 3,
ISHARES RUSSELL 2000 INDEX	COM	464287655	200059	2069500	SH	DEFINED	1, 3,
ISHARES TRUST - S&P SM-CAP 600	COM	464287804	11383	98980	SH	DEFINED	1, 3,
ITRON, INC.	COM	465741106	225	7426	SH	DEFINED	1, 3,
IVAX CORP.	COM	465823102	13767	683576	SH	DEFINED	1, 3,
JDS UNIPHASE CORP.	COM	46612J101	6445	738261	SH	DEFINED	1, 3,
JLG INDUSTRIES INC.	COM	466210101	5108	479662	SH	DEFINED	1, 3,
JP REALTY, INC.	COM	46624A106	454	19100	SH	DEFINED	1, 3,
JP MORGAN CHASE & CO.	COM	46625H100	39336	1082133	SH	DEFINED	1, 3,
JABIL CIRCUIT INC.	COM	466313103	4145	182457	SH	DEFINED	1, 3,
JACK IN THE BOX, INC.	COM	466367109	10822	392947	SH	DEFINED	1, 3,
JACOBS ENGINEERING GROUP	COM	469814107	10063	152467	SH	DEFINED	1, 3,
JEFFERIES GROUP, INC.	COM	472319102	4790	113215	SH	DEFINED	1, 3,
JEFFERSON-PILOT CORP.	COM	475070108	6683	144438	SH	DEFINED	1, 3,
JOHNSON & JOHNSON	COM	478160104	268470	4542642	SH	DEFINED	1, 3,
JOHNSON CONTROLS, INC.	COM	478366107	26287	325535	SH	DEFINED	1, 3,
JONES APPAREL GROUP INC	COM	480074103	21069	635195	SH	DEFINED	1, 3,
JONES LANG LASALLE INC.	COM	48020Q107	3956	219170	SH	DEFINED	1, 3,
KLA-TENCOR CORP.	COM	482480100	4690	94639	SH	DEFINED	1, 3,
K MART CORP.	COM	482584109	1378	252417	SH	DEFINED	1, 3,
KAMAN CORP. CLASS A	COM	483548103	3790	242956	SH	DEFINED	1, 3,
KANSAS CITY SOUTHERN INDS.	COM	485170302	3936	278579	SH	DEFINED	1, 3,
KEANE, INC.	COM	486665102	241	13365	SH	DEFINED	1, 3,
KB HOME	COM	48666K109	5401	134686	SH	DEFINED	1, 3,
KELLOGG CO.	COM	487836108	6201	206014	SH	DEFINED	1, 3,
KELLWOOD CO.	COM	488044108	255	10610	SH	DEFINED	1, 3,
KEMET CORP.	COM	488360108	269	15168	SH	DEFINED	1, 3,
KENNAMETAL, INC.	COM	489170100	9564	237487	SH	DEFINED	1, 3,
KERR-MCGEE CORP.	COM	492386107	8235	150277	SH	DEFINED	1, 3,
KEY ENERGY SERVICES, INC.	COM	492914106	6312	686120	SH	DEFINED	1, 3,
KEYCORP	COM	493267108	5225	214687	SH	DEFINED	1, 3,
KEYSPAN CORP.	COM	49337W100	2439	70379	SH	DEFINED	1, 3,
KILROY REALTY CORP.	COM	49427F108	4959	188763	SH	DEFINED	1, 3,
KIMBERLY-CLARK CORP.	COM	494368103	16828	281412	SH	DEFINED	1, 3,
KIMCO REALTY CORP.	COM	49446R109	10283	314550	SH	DEFINED	1, 3,
KINDER MORGAN, INC.	COM	49455P101	3153	56624	SH	DEFINED	1, 3,
KING PHARMACEUTICALS, INC.	COM	495582108	5266	124988	SH	DEFINED	1, 3,
KIRBY CORP.	COM	497266106	308	11193	SH	DEFINED	1, 3,
KNIGHT-RIDDER, INC.	COM	499040103	2755	42436	SH	DEFINED	1, 3,
KOHL'S CORP.	COM	500255104	92989	1320117	SH	DEFINED	1, 3,
KONINKLIJKE AHOLD NV	COM	500467303	305	10364	SH	DEFINED	1, 3,
KONINKLIJKE PHILIPS ELEC.	COM	500472303	226	7767	SH	DEFINED	1, 3,
KOOKMIN BANK - ADR	COM	50049M109	686	17637	SH	DEFINED	1, 3,
KOPIN CORP	COM	500600101	427	30524	SH	DEFINED	1, 3,
KOREAN ELECTRIC POWER ADR	COM	500631106	2130	232828	SH	DEFINED	1, 3,
KOREA TELECOM CORP. ADR	COM	50063P103	27045	1330317	SH	DEFINED	1, 3,
KORN/FERRY INTERNATIONAL	COM	500643200	2608	244908	SH	DEFINED	1, 3,
KROGER CO., THE	COM	501044101	8536	409031	SH	DEFINED	1, 3,
KROLL, INC.	COM	501049100	159	10506	SH	DEFINED	1, 3,
KRONOS INC.	COM	501052104	426	8803	SH	DEFINED	1, 3,
KULICKE & SOFFA	COM	501242101	7014	408968	SH	DEFINED	1, 3,
LSI LOGIC CORP.	COM	502161102	16758	1061947	SH	DEFINED	1, 3,

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LSI INDUSTRIES, INC.	COM	50216C108	2990	171816	SH	DEFINED	1, 3,
L-3 COMMUNICATIONS HOLDINGS, I	COM	502424104	23176	257512	SH	DEFINED	1, 3,
LA QUINTA PROPERTIES-PAIRED	COM	50419Q409	1124	195800	SH	DEFINED	1, 3,
LA-Z-BOY, INC.	COM	505336107	619	28350	SH	DEFINED	1, 3,
LABOR READY, INC.	COM	505401208	97	18904	SH	DEFINED	1, 3,
LABRANCHE & CO., INC.	COM	505447102	8820	255955	SH	DEFINED	1, 3,
LACLEDE GROUP INC.	COM	505597104	210	8807	SH	DEFINED	1, 3,
LAM RESEARCH CORP.	COM	512807108	1935	83313	SH	DEFINED	1, 3,
LANCASTER COLONY CORP.	COM	513847103	233	6561	SH	DEFINED	1, 3,
LANDAMERICA FINANCIAL GROUP, I	COM	514936103	249	8668	SH	DEFINED	1, 3,
LANDS END, INC.	COM	515086106	264	5269	SH	DEFINED	1, 3,
LANDRYS RESTAURANTS	COM	51508L103	3197	171437	SH	DEFINED	1, 3,
LANDSTAR SYSTEM, INC.	COM	515098101	274	3774	SH	DEFINED	1, 3,
LASALLE HOTEL PROPERTIES	COM	517942108	1509	128500	SH	DEFINED	1, 3,
LATTICE SEMICONDUCTOR CORP.	COM	518415104	1828	88844	SH	DEFINED	1, 3,
ESTEE LAUDER CO. CL A	COM	518439104	7666	239100	SH	DEFINED	1, 3,
LEAR CORP.	COM	521865105	434	11367	SH	DEFINED	1, 3,
LEE ENTERPRISES	COM	523768109	2731	75100	SH	DEFINED	1, 3,
LEGATO SYSTEMS INC.	COM	524651106	205	15838	SH	DEFINED	1, 3,
LEGGETT & PLATT, INC.	COM	524660107	2284	99287	SH	DEFINED	1, 3,
LEGG MASON, INC.	COM	524901105	2614	52294	SH	DEFINED	1, 3,
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	83359	1247892	SH	DEFINED	1, 3,
LENNAR CORP.	COM	526057104	28646	611830	SH	DEFINED	1, 3,
LENNOX INTERNATIONAL, INC.	COM	526107107	4206	433645	SH	DEFINED	1, 3,
LEUCADIA NATIONAL CORP	COM	527288104	283	9794	SH	DEFINED	1, 3,
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	2015	403055	SH	DEFINED	1, 3,
LEXINGTON GENETICS, INC.	COM	528872104	2474	214400	SH	DEFINED	1, 3,
LEXINGTON CORPORATE PROPERTIES	COM	529043101	288	18600	SH	DEFINED	1, 3,
LEXMARK INTERNATIONAL, INC., C	COM	529771107	3886	65857	SH	DEFINED	1, 3,
LIBBEY, INC.	COM	529898108	233	7143	SH	DEFINED	1, 3,
LIBERATE TECHNOLOGIES	COM	530129105	1775	154600	SH	DEFINED	1, 3,
LIBERTY MEDIA CORP; CLASS A	COM	530718105	21645	1546037	SH	DEFINED	1, 3,
LIBERTY PROPERTY TRUST	COM	531172104	1403	47000	SH	DEFINED	1, 3,
LIFEPOINT HOSPITALS, INC.	COM	53219L109	11796	346533	SH	DEFINED	1, 3,
LILLY (ELI) & CO.	COM	532457108	44813	570576	SH	DEFINED	1, 3,
LIMITED, INC., THE	COM	532716107	4198	285189	SH	DEFINED	1, 3,
LINCARE HOLDINGS, INC.	COM	532791100	10311	359881	SH	DEFINED	1, 3,
LINCOLN NATIONAL CORP.	COM	534187109	60131	1238037	SH	DEFINED	1, 3,
LINEAR TECHNOLOGIES CORP.	COM	535678106	55501	1421653	SH	DEFINED	1, 3,
LINENS N THINGS, INC.	COM	535679104	3163	124051	SH	DEFINED	1, 3,
LITTELFUSE, INC.	COM	537008104	3797	144700	SH	DEFINED	1, 3,
LIZ CLAIBORNE, INC.	COM	539320101	1327	26671	SH	DEFINED	1, 3,
LOCKHEED MARTIN CORP.	COM	539830109	20593	441250	SH	DEFINED	1, 3,
LODGENET ENTERTAINMENT CORP	COM	540211109	1203	70371	SH	DEFINED	1, 3,
LOEWS CORP.	COM	540424108	6278	113358	SH	DEFINED	1, 3,
LONE STAR STEAKHOUSE SALOON	COM	542307103	2934	197845	SH	DEFINED	1, 3,
LONE STAR TECHNOLOGIES, INC	COM	542312103	207	11756	SH	DEFINED	1, 3,
LOUISIANA PACIFIC CORP.	COM	546347105	445	52700	SH	DEFINED	1, 3,
LOWE'S COMPANIES, INC.	COM	548661107	18255	393344	SH	DEFINED	1, 3,
LUBRIZOL CORP.	COM	549271104	318	9050	SH	DEFINED	1, 3,
LUBYS, INC.	COM	549282101	60	10462	SH	DEFINED	1, 3,
LUCENT TECHNOLOGIES, INC.	COM	549463107	11250	1788528	SH	DEFINED	1, 3,
LYONDELL CHEMICAL CO.	COM	552078107	298	20816	SH	DEFINED	1, 3,
M & T BANK CORPORATION	COM	55261F104	9035	124028	SH	DEFINED	1, 3,
MAF BANCORP INC.	COM	55261R108	982	33286	SH	DEFINED	1, 3,
MBIA, INC.	COM	55262C100	33128	617719	SH	DEFINED	1, 3,
MBNA CORP.	COM	55262L100	15242	432998	SH	DEFINED	1, 3,
MDC HOLDINGS, INC.	COM	552676108	468	12387	SH	DEFINED	1, 3,
MDU RESOURCES GROUP, INC.	COM	552690109	345	12244	SH	DEFINED	1, 3,
MCSI INC.	COM	55270M108	14646	624564	SH	DEFINED	1, 3,
MGIC INVESTMENT CORP. (WIS.)	COM	552848103	16589	268772	SH	DEFINED	1, 3,
MGI PHARMA, INC.	COM	552880106	3704	242386	SH	DEFINED	1, 3,

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MGM MIRAGE, INC.	COM	552953101	7934	274810	SH	DEFINED	1, 3,
M/I SCHOTTENSTEIN HOMES, INC.	COM	55305B101	3263	65570	SH	DEFINED	1, 3,
MKS INSTRUMENTS, INC.	COM	55306N104	2950	109129	SH	DEFINED	1, 3,
MRO SOFTWARE, INC.	COM	55347W105	242	10368	SH	DEFINED	1, 3,
MSC.SOFTWARE CORPORATION	COM	553531104	6934	444500	SH	DEFINED	1, 3,
MACDERMID, INC.	COM	554273102	254	14986	SH	DEFINED	1, 3,
THE MACERICH CO.	COM	554382101	7196	270530	SH	DEFINED	1, 3,
MACK-CALI REALTY CORP.	COM	554489104	1669	53800	SH	DEFINED	1, 3,
MACROVISION CORP	COM	555904101	316	8974	SH	DEFINED	1, 3,
MACROMEDIA, INC.	COM	556100105	183	10290	SH	DEFINED	1, 3,
MAGELLAN HEALTH SERVICES	COM	559079108	1498	235850	SH	DEFINED	1, 3,
MAGNETEK, INC.	COM	559424106	95	10512	SH	DEFINED	1, 3,
MANDALAY RESORT GROUP	COM	562567107	268	12533	SH	DEFINED	1, 3,
MANHATTAN ASSOCIATES, INC.	COM	562750109	375	12866	SH	DEFINED	1, 3,
MANITOWOC CO.	COM	563571108	2069	66525	SH	DEFINED	1, 3,
MANOR CARE, INC.	COM	564055101	1227	51736	SH	DEFINED	1, 3,
MANPOWER, INC. WI	COM	56418H100	454	13463	SH	DEFINED	1, 3,
MANUFACTURED HOME COMMUNITIES,	COM	564682102	752	24100	SH	DEFINED	1, 3,
MARCUS CORP.	COM	566330106	193	13635	SH	DEFINED	1, 3,
MARSH & MCLENNAN CO.	COM	571748102	15003	139624	SH	DEFINED	1, 3,
MARSHALL & IISLEY CORP.	COM	571834100	20370	321908	SH	DEFINED	1, 3,
MARRIOTT INTERNATIONAL, INC.;	COM	571903202	55445	1363960	SH	DEFINED	1, 3,
MARTIN MARIETTA MATERIALS	COM	573284106	3956	84891	SH	DEFINED	1, 3,
MASCO CORP.	COM	574599106	12937	528028	SH	DEFINED	1, 3,
MASSEY ENERGY COMPANY	COM	576206106	5488	264726	SH	DEFINED	1, 3,
MATTEL, INC.	COM	577081102	26973	1568223	SH	DEFINED	1, 3,
MAXTOR CORP	COM	577729205	2832	446700	SH	DEFINED	1, 3,
MAXIM INTEGRATED PRODUCTS	COM	57772K101	86626	1649702	SH	DEFINED	1, 3,
MAXWELL SHOE CO. INC.	COM	577766108	1463	103774	SH	DEFINED	1, 3,
MAY DEPARTMENT STORES CO.	COM	577778103	21582	583605	SH	DEFINED	1, 3,
MAVERICK TUBE CORP	COM	577914104	6643	512960	SH	DEFINED	1, 3,
MAXIMUS, INC.	COM	577933104	450	10694	SH	DEFINED	1, 3,
MAYTAG CORP.	COM	578592107	3503	112892	SH	DEFINED	1, 3,
MCAFEE.COM CORP	COM	579062100	1555	45862	SH	DEFINED	1, 3,
MCCORMICK & CO.	COM	579780206	514	12245	SH	DEFINED	1, 3,
MCDATA CORPORATION-A	COM	580031201	488	19902	SH	DEFINED	1, 3,
MCDERMOTT INTERNATIONAL, INC.	COM	580037109	382	31160	SH	DEFINED	1, 3,
MCDONALD'S CORP.	COM	580135101	39890	1506980	SH	DEFINED	1, 3,
MCGRAW-HILL COS., INC.	COM	580645109	25388	416330	SH	DEFINED	1, 3,
MCKESSON CORPORATION	COM	58155Q103	28515	762431	SH	DEFINED	1, 3,
MCLEOD USA, INC.	COM	582266102	1968	5317675	SH	DEFINED	1, 3,
MEAD CORP.	COM	582834107	2581	83543	SH	DEFINED	1, 3,
MEDAREX, INC.	COM	583916101	4334	241330	SH	DEFINED	1, 3,
MEDCATH CORPORATION	COM	58404W109	1861	110900	SH	DEFINED	1, 3,
MEDIA GENERAL - CLASS A	COM	584404107	203	4066	SH	DEFINED	1, 3,
MEDIACOM COMMUNICATIONS CORP	COM	58446K105	7862	430570	SH	DEFINED	1, 3,
MEDICIS PHARMACEUTICAL-CL A	COM	584690309	4879	75534	SH	DEFINED	1, 3,
MEDIMMUNE, INC.	COM	584699102	29975	646708	SH	DEFINED	1, 3,
MEDQUIST, INC.	COM	584949101	2676	91500	SH	DEFINED	1, 3,
MEDTRONIC, INC.	COM	585055106	139321	2720577	SH	DEFINED	1, 3,
MELLON FINANCIAL CORP.	COM	58551A108	8986	238856	SH	DEFINED	1, 3,
MENS WEARHOUSE, INC., (THE)	COM	587118100	3254	157585	SH	DEFINED	1, 3,
MENTOR CORP.	COM	587188103	311	10897	SH	DEFINED	1, 3,
MENTOR GRAPHICS CORP.	COM	587200106	11565	490680	SH	DEFINED	1, 3,
MERCANTILE BANKSHARES CORP.	COM	587405101	532	12360	SH	DEFINED	1, 3,
MERCK & CO., INC.	COM	589331107	139269	2368527	SH	DEFINED	1, 3,
MERCURY COMPUTER SYSTEMS, INC.	COM	589378108	401	10249	SH	DEFINED	1, 3,
MERCURY INTERACTIVE CORP.	COM	589405109	1424	41916	SH	DEFINED	1, 3,
MEREDITH CORP.	COM	589433101	892	25012	SH	DEFINED	1, 3,
MERISTAR HOSPITALITY CORP.	COM	58984Y103	2290	161271	SH	DEFINED	1, 3,
MERIX CORP	COM	590049102	5613	325378	SH	DEFINED	1, 3,
MERRILL LYNCH & CO., INC.	COM	590188108	40132	769990	SH	DEFINED	1, 3,

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MESA AIR GROUP, INC.	COM	590479101	2640	351025	SH	DEFINED	1, 3,
METHODE ELECTRONICS - CL A	COM	591520200	3477	434577	SH	DEFINED	1, 3,
METLIFE, INC.	COM	59156R108	18931	597580	SH	DEFINED	1, 3,
METRIS COMPANIES, INC.	COM	591598107	11229	436740	SH	DEFINED	1, 3,
METRO ONE COMMUNICATIONS	COM	59163F105	354	11719	SH	DEFINED	1, 3,
METTLER-TOLEDO INTL	COM	592688105	4130	79660	SH	DEFINED	1, 3,
MICHAELS STORES, INC.	COM	594087108	997	30260	SH	DEFINED	1, 3,
MICREL, INC.	COM	594793101	431	16445	SH	DEFINED	1, 3,
MICROS SYSTEMS, INC.	COM	594901100	205	8164	SH	DEFINED	1, 3,
MICROSOFT CORP.	COM	594918104	305349	4607649	SH	DEFINED	1, 3,
MICROCHIP TECHNOLOGY, INC.	COM	595017104	914	23604	SH	DEFINED	1, 3,
MICROMUSE INC.	COM	595094103	2415	161000	SH	DEFINED	1, 3,
MICRON TECHNOLOGY	COM	595112103	9429	304176	SH	DEFINED	1, 3,
MICROSEMI CORP	COM	595137100	390	13115	SH	DEFINED	1, 3,
MICROTUNE, INC.	COM	59514P109	2452	104500	SH	DEFINED	1, 3,
MID ATLANTIC MEDICAL SERVICES,	COM	59523C107	6038	266000	SH	DEFINED	1, 3,
S & P MID-CAP DEPOSITARY RECEI	COM	595635103	63321	683070	SH	DEFINED	1, 3,
MIDWEST EXPRESS HOLDINGS	COM	597911106	3526	241479	SH	DEFINED	1, 3,
MIDWAY GAMES, INC.	COM	598148104	4256	283528	SH	DEFINED	1, 3,
MILACRON, INC.	COM	598709103	247	15614	SH	DEFINED	1, 3,
MILLENNIUM PHARMACTCLS, INC.	COM	599902103	961	39194	SH	DEFINED	1, 3,
MILLER (HERMAN), INC.	COM	600544100	317	13390	SH	DEFINED	1, 3,
MILLIPORE CORP.	COM	601073109	1468	24184	SH	DEFINED	1, 3,
MILLS CORP.	COM	601148109	3820	144258	SH	DEFINED	1, 3,
MINNESOTA MINING & MFG. CO.	COM	604059105	24196	204690	SH	DEFINED	1, 3,
MIPS TECHNOLOGIES, INC.	COM	604567107	3008	348091	SH	DEFINED	1, 3,
MIRANT CORPORATION	COM	604675108	13221	825276	SH	DEFINED	1, 3,
MISSISSIPPI CHEMICAL CORP.	COM	605288208	35	12192	SH	DEFINED	1, 3,
MOBILE MINI INC	COM	60740F105	257	6576	SH	DEFINED	1, 3,
MODINE MANUFACTURING CO.	COM	607828100	1423	60977	SH	DEFINED	1, 3,
MODIS PROFESSIONAL SVCS, INC.	COM	607830106	124	17384	SH	DEFINED	1, 3,
MOHAWK INDUSTRIES, INC.	COM	608190104	11545	210376	SH	DEFINED	1, 3,
MOLECULAR DEVICES CORP.	COM	60851C107	4531	217102	SH	DEFINED	1, 3,
MOLEX, INC.	COM	608554101	3069	99156	SH	DEFINED	1, 3,
MONACO COACH CORP.	COM	60886R103	292	13337	SH	DEFINED	1, 3,
MONSANTO	COM	61166W101	47693	1411030	SH	DEFINED	1, 3,
MONTANA POWER CO.	COM	612085100	1731	301004	SH	DEFINED	1, 3,
MONY GROUP INC.	COM	615337102	3147	91029	SH	DEFINED	1, 3,
MOODY'S CORP.	COM	615369105	3154	79131	SH	DEFINED	1, 3,
MOOG INC	COM	615394202	2158	99000	SH	DEFINED	1, 3,
MORGAN STANLEY DEAN WITTER & C	COM	617446448	70335	1257327	SH	DEFINED	1, 3,
MOTOROLA, INC.	COM	620076109	27974	1862479	SH	DEFINED	1, 3,
MUELLER INDUSTRIES	COM	624756102	519	15602	SH	DEFINED	1, 3,
MURPHY OIL CORP.	COM	626717102	6485	77162	SH	DEFINED	1, 3,
MUTUAL RISK MANAGEMENT LTD.	COM	628351108	142	19487	SH	DEFINED	1, 3,
MYERS INDUSTRIES, INC.	COM	628464109	152	11126	SH	DEFINED	1, 3,
MYKROLIS CORPORATION	COM	62852P103	3617	226058	SH	DEFINED	1, 3,
MYLAN LABORATORIES, INC.	COM	628530107	4993	133136	SH	DEFINED	1, 3,
NBTY, INC.	COM	628782104	5000	427362	SH	DEFINED	1, 3,
NCR CORP.	COM	62886E108	1814	49224	SH	DEFINED	1, 3,
NEC CORP.	COM	629050204	149	14410	SH	DEFINED	1, 3,
NRG ENERGY, INC.	COM	629377102	5398	348270	SH	DEFINED	1, 3,
NVR, INC.	COM	62944T105	712	3490	SH	DEFINED	1, 3,
NABORS INDUSTRIES, INC.	COM	629568106	23000	669958	SH	DEFINED	1, 3,
NACCO INDUSTRIES, INC.	COM	629579103	5435	95710	SH	DEFINED	1, 3,
NASH FINCH CO.	COM	631158102	5571	179131	SH	DEFINED	1, 3,
NATIONAL CITY CORP.	COM	635405103	37205	1272394	SH	DEFINED	1, 3,
NATIONAL COMMERCE FINANCIAL CO	COM	63545P104	2351	92931	SH	DEFINED	1, 3,
NATIONAL FUEL GAS CO.	COM	636180101	347	14046	SH	DEFINED	1, 3,
NATIONAL INSTRUMENTS CORP.	COM	636518102	339	9052	SH	DEFINED	1, 3,
NATIONAL OILWELL, INC.	COM	637071101	17561	852059	SH	DEFINED	1, 3,
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	2744	89118	SH	DEFINED	1, 3,

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NATIONAL SERVICE INDUSTRIES, I	COM	637657107	305	150800	SH	DEFINED	1,3,
NATIONWIDE FINANCIAL SERVICES,	COM	638612101	19281	465060	SH	DEFINED	1,3,
NATIONWIDE HEALTH PPTYS, INC.	COM	638620104	1476	78990	SH	DEFINED	1,3,
NAUTICA ENTERPRISES INC.	COM	639089101	198	15477	SH	DEFINED	1,3,
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1190	30123	SH	DEFINED	1,3,
NDCHEALTH CORP.	COM	639480102	7022	203254	SH	DEFINED	1,3,
NEIMAN MARCUS GROUP, INC.-CL A	COM	640204202	262	8446	SH	DEFINED	1,3,
NET.B@NK, INC.	COM	640933107	1870	178460	SH	DEFINED	1,3,
NETWORK ASSOCIATES INC.	COM	640938106	1272	49205	SH	DEFINED	1,3,
NETEGRITY, INC.	COM	64110P107	2020	104362	SH	DEFINED	1,3,
NETSOLVE INC.	COM	64115J106	2291	218231	SH	DEFINED	1,3,
NETIQ CORP.	COM	64115P102	14932	423484	SH	DEFINED	1,3,
NETSCOUT SYSTEMS, INC	COM	64115T104	3625	458323	SH	DEFINED	1,3,
NETWORK EQUIPMENT TECH, INC.	COM	641208103	56	10318	SH	DEFINED	1,3,
NETWORK APPLIANCE, INC.	COM	64120L104	3673	167955	SH	DEFINED	1,3,
NETZEE	COM	64122W306	250	148460	SH	DEFINED	1,3,
NEUBERGER BERMAN, INC.	COM	641234109	10967	249820	SH	DEFINED	1,3,
NEWFOCUS, INC.	COM	644383101	825	216600	SH	DEFINED	1,3,
NEW JERSEY RESOURCES CORP.	COM	646025106	4202	89791	SH	DEFINED	1,3,
NEW PLAN EXCEL REALTY TRUST	COM	648053106	390	20464	SH	DEFINED	1,3,
NEW YORK COMMUNITY BANCORP	COM	649445103	414	18109	SH	DEFINED	1,3,
NEW YORK TIMES CO.	COM	650111107	3332	77039	SH	DEFINED	1,3,
NEWELL RUBBERMAID, INC.	COM	651229106	3723	135032	SH	DEFINED	1,3,
NEWFIELD EXPLORATION CO.	COM	651290108	7508	211433	SH	DEFINED	1,3,
NEWMONT MINING CORP.	COM	651639106	1893	99048	SH	DEFINED	1,3,
NEWPORT CORP.	COM	651824104	2832	146869	SH	DEFINED	1,3,
NEWS CORP. LTD. ADR	COM	652487703	23698	744994	SH	DEFINED	1,3,
NEXTEL COMMS	COM	65332V103	4448	405796	SH	DEFINED	1,3,
NIAGARA MOHAWK HOLDINGS, INC.	COM	653520106	4966	280087	SH	DEFINED	1,3,
NICOR, INC.	COM	654086107	946	22715	SH	DEFINED	1,3,
NIKE, INC.	COM	654106103	10441	185657	SH	DEFINED	1,3,
99 CENTS ONLY STORES	COM	65440K106	922	24187	SH	DEFINED	1,3,
NISOURCE, INC.	COM	65473P105	7240	313956	SH	DEFINED	1,3,
NISOURCE INC. - SAILS	COM	65473P600	68	29146	SH	DEFINED	1,3,
NISSAN MOTOR CO LTD	COM	654744408	147	13580	SH	DEFINED	1,3,
NOBLE AFFILIATES, INC.	COM	654894104	5392	152792	SH	DEFINED	1,3,
NOBLE DRILLING CORP.	COM	655042109	5976	175561	SH	DEFINED	1,3,
NOMURA HOLDINGS, INC.	COM	65535H208	359	29250	SH	DEFINED	1,3,
NORDSTROM, INC.	COM	655664100	1374	67902	SH	DEFINED	1,3,
NORFOLK SOUTHERN CORP.	COM	655844108	13776	751551	SH	DEFINED	1,3,
NORTEK, INC.	COM	656559101	5731	205410	SH	DEFINED	1,3,
NORTEL NETWORKS CORP NEW	COM	656568102	14220	1895941	SH	DEFINED	1,3,
NORTH FORK BANCORP., INC.	COM	659424105	28981	905937	SH	DEFINED	1,3,
NORTHEAST UTILITIES	COM	664397106	437	24812	SH	DEFINED	1,3,
NORTHERN TRUST CORP.	COM	665859104	6781	112608	SH	DEFINED	1,3,
NORTHROP GRUMMAN CORP.	COM	666807102	20685	205191	SH	DEFINED	1,3,
NORTHWEST NATURAL GAS CO.	COM	667655104	299	11744	SH	DEFINED	1,3,
NORTHWESTERN CORP.	COM	668074107	269	12782	SH	DEFINED	1,3,
NOVELL, INC.	COM	670006105	840	182978	SH	DEFINED	1,3,
NOVELLUS SYSTEMS INC.	COM	670008101	2866	72637	SH	DEFINED	1,3,
NOVEN PHARMACEUTICALS, INC.	COM	670009109	186	10477	SH	DEFINED	1,3,
NOVOSTE CORPORATION	COM	67010C100	3220	368378	SH	DEFINED	1,3,
NSTAR	COM	67019E107	421	9390	SH	DEFINED	1,3,
NUCOR CORP.	COM	670346105	2081	39299	SH	DEFINED	1,3,
NUMERICAL TECHNOLOGIES, INC.	COM	67053T101	7291	207126	SH	DEFINED	1,3,
NVIDIA CORP.	COM	67066G104	4882	72968	SH	DEFINED	1,3,
NYFIX, INC.	COM	670712108	257	12817	SH	DEFINED	1,3,
O CAHRLEYS, INC.	COM	670823103	5184	280089	SH	DEFINED	1,3,
OGE ENERGY, CORP.	COM	670837103	318	13797	SH	DEFINED	1,3,
OM GROUP, INC.	COM	670872100	4950	74785	SH	DEFINED	1,3,
OSI PHARMACEUTICALS, INC.	COM	671040103	12218	267120	SH	DEFINED	1,3,
OAK TECHNOLOGY, INC.	COM	671802106	3710	269850	SH	DEFINED	1,3,

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OAKLEY INC. COM	COM	673662102	875	53800	SH	DEFINED	1,3,
OCCIDENTAL PETROLEUM CORP.	COM	674599105	13102	493849	SH	DEFINED	1,3,
OCEAN ENERGY, INC.	COM	67481E106	584	30421	SH	DEFINED	1,3,
OCEANEERING INTERNATIONAL	COM	675232102	244	11026	SH	DEFINED	1,3,
OCTEL CORP. COM.	COM	675727101	1172	65100	SH	DEFINED	1,3,
OCULAR SCIENCES, INC.	COM	675744106	1792	76900	SH	DEFINED	1,3,
OFFICE DEPOT, INC.	COM	676220106	22306	1203109	SH	DEFINED	1,3,
OFFSHORE LOGISTICS	COM	676255102	182	10222	SH	DEFINED	1,3,
OHIO CASUALTY CORP.	COM	677240103	171	10638	SH	DEFINED	1,3,
OLD REPUBLIC INTL, CORP.	COM	680223104	590	21059	SH	DEFINED	1,3,
OLD SECOND BANCORP INC	COM	680277100	859	21800	SH	DEFINED	1,3,
OLIN, CORP.	COM	680665205	7505	465021	SH	DEFINED	1,3,
OMNICARE, INC.	COM	681904108	9667	388551	SH	DEFINED	1,3,
OMNICOM	COM	681919106	8415	94177	SH	DEFINED	1,3,
OMNOVA SOLUTIONS, INC.	COM	682129101	126	18471	SH	DEFINED	1,3,
ON ASSIGNMENT INC.	COM	682159108	240	10443	SH	DEFINED	1,3,
ONEOK, INC.	COM	682680103	190	10674	SH	DEFINED	1,3,
ONI SYSTEMS CORP.	COM	68273F103	1437	229235	SH	DEFINED	1,3,
VIMPEL COMMUNICATION SPONS.	COM	68370R109	1122	43068	SH	DEFINED	1,3,
OPENWAVE SYSTEMS, INC.	COM	683718100	1043	106520	SH	DEFINED	1,3,
ORACLE CORP.	COM	68389X105	55615	4027147	SH	DEFINED	1,3,
ORGANOGENESIS, INC.	COM	685906109	83	17293	SH	DEFINED	1,3,
O REILLY AUTOMOTIVE, INC.	COM	686091109	894	24519	SH	DEFINED	1,3,
ORION POWER HOLDINGS	COM	686286105	2185	83700	SH	DEFINED	1,3,
ORTHODONTIC CENTERS OF AMER	COM	68750P103	5275	172954	SH	DEFINED	1,3,
OSHKOSH B'GOSH, INC.-CL A	COM	688222207	234	5587	SH	DEFINED	1,3,
OSHKOSH TRUCK CORP.	COM	688239201	4577	93885	SH	DEFINED	1,3,
OUTBACK STEAKHOUSE INC.	COM	689899102	6017	175685	SH	DEFINED	1,3,
OVERTURE SERVICES, INC.	COM	69039R100	2188	61744	SH	DEFINED	1,3,
OWENS & MINOR, INC.	COM	690732102	5950	321601	SH	DEFINED	1,3,
OWENS-ILLINOIS, INC.	COM	690768403	3049	305250	SH	DEFINED	1,3,
OXFORD HEALTH PLANS, INC.	COM	691471106	490	16272	SH	DEFINED	1,3,
P G & E CORP.	COM	69331C108	3765	195686	SH	DEFINED	1,3,
PFF BANCORP INC.	COM	69331W104	2422	87760	SH	DEFINED	1,3,
P.F. CHANGS CHINA BISTRO INC	COM	69333Y108	264	5573	SH	DEFINED	1,3,
PMC-SIERRA, INC.	COM	69344F106	1773	83408	SH	DEFINED	1,3,
PMI GROUP, INC.	COM	69344M101	27996	417786	SH	DEFINED	1,3,
PNC BANK CORP.	COM	693475105	9029	160663	SH	DEFINED	1,3,
PNM RESOURCES INC.	COM	69349H107	13115	469222	SH	DEFINED	1,3,
PPG INDUSTRIES, INC.	COM	693506107	4408	85235	SH	DEFINED	1,3,
PPL CORP., INC.	COM	69351T106	27065	776612	SH	DEFINED	1,3,
PPL CAP CORP.	COM	69352F204	8919	453900	SH	DEFINED	1,3,
PRI AUTOMATION INC.	COM	69357H106	3536	172921	SH	DEFINED	1,3,
PS BUSINESS PARKS, INC.	COM	69360J107	312	9900	SH	DEFINED	1,3,
PACCAR, INC.	COM	693718108	2552	38896	SH	DEFINED	1,3,
PACIFIC CENTURY FINL CORP	COM	694058108	352	13597	SH	DEFINED	1,3,
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	3816	186899	SH	DEFINED	1,3,
PACKAGING CORP OF AMERICA	COM	695156109	3229	177913	SH	DEFINED	1,3,
PACTIV CORP.	COM	695257105	3531	198943	SH	DEFINED	1,3,
PALL CORP.	COM	696429307	5146	213892	SH	DEFINED	1,3,
PALM, INC.	COM	696642107	1114	287028	SH	DEFINED	1,3,
PANAMSAT CORP.	COM	697933109	22733	1039000	SH	DEFINED	1,3,
PAN PACIFIC RETAIL PROPERTIES,	COM	69806L104	1537	53500	SH	DEFINED	1,3,
PANERA BREAD, CO.	COM	69840W108	343	6595	SH	DEFINED	1,3,
PAPA JOHNS INTERNATIONAL, INC.	COM	698813102	8376	304812	SH	DEFINED	1,3,
PARADYNE NETWORKS, INC.	COM	69911G107	3536	906688	SH	DEFINED	1,3,
PARAMETRIC TECH	COM	699173100	1040	133132	SH	DEFINED	1,3,
PAREXEL INTERNATIONAL, CORP.	COM	699462107	166	11576	SH	DEFINED	1,3,
PARK ELECTROCHEMICAL CORP.	COM	700416209	239	9054	SH	DEFINED	1,3,
PARK PLACE ENTERTAINMENT CORP.	COM	700690100	489	53340	SH	DEFINED	1,3,
PARKER-HANNIFIN CORP.	COM	701094104	2728	59430	SH	DEFINED	1,3,
PATINA OIL & GAS CORP.	COM	703224105	7027	255524	SH	DEFINED	1,3,

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PATTERSON DENTAL CO.	COM	703412106	490	11980	SH	DEFINED	1, 3,
PATTERSON-UTI ENERGY, INC.	COM	703481101	315	13520	SH	DEFINED	1, 3,
PAXAR CORP.	COM	704227107	3455	243331	SH	DEFINED	1, 3,
PAYCHEX, INC.	COM	704326107	48003	1369936	SH	DEFINED	1, 3,
PAYLESS SHOESOURCE, INC.	COM	704379106	221	3942	SH	DEFINED	1, 3,
PEABODY ENERGY CORP.	COM	704549104	342	12130	SH	DEFINED	1, 3,
PECHINEY S.A.	COM	705151207	216	8570	SH	DEFINED	1, 3,
PEDIATRIX MEDICAL GROUP, INC.	COM	705324101	3095	91242	SH	DEFINED	1, 3,
PEGASUS SYSTEMS, INC.	COM	705906105	163	11475	SH	DEFINED	1, 3,
PENSTAR, INC.	COM	706552106	6684	556987	SH	DEFINED	1, 3,
PENN NATIONAL GAMING	COM	707569109	3200	105473	SH	DEFINED	1, 3,
PENN VIRGINIA CORP	COM	707882106	3919	114926	SH	DEFINED	1, 3,
PENNEY (J.C.) CO., INC.	COM	708160106	3591	133500	SH	DEFINED	1, 3,
PENNZOIL-QUAKER STATE, CO.	COM	709323109	203	14079	SH	DEFINED	1, 3,
PENTAIR, INC.	COM	709631105	15399	421786	SH	DEFINED	1, 3,
PENTON MEDIA, INC.	COM	709668107	93	14900	SH	DEFINED	1, 3,
PEOPLES ENERGY CORP.	COM	711030106	9096	239821	SH	DEFINED	1, 3,
PEOPLESOFT, INC.	COM	712713106	6161	153265	SH	DEFINED	1, 3,
PEP BOYS-MANNY, MOE & JACK	COM	713278109	1793	104565	SH	DEFINED	1, 3,
PEPSI BOTTLING GROUP INC	COM	713409100	8980	382107	SH	DEFINED	1, 3,
PEPSIAMERICAS, INC.	COM	71343P200	381	27600	SH	DEFINED	1, 3,
PEPSICO, INC.	COM	713448108	71870	1476082	SH	DEFINED	1, 3,
PEREGRINE SYSTEMS, INC.	COM	71366Q101	1032	69595	SH	DEFINED	1, 3,
PERFORMANCE FOOD GROUP CO.	COM	713755106	718	20415	SH	DEFINED	1, 3,
PERICOM SEMICONDUCTOR CORP.	COM	713831105	171	11766	SH	DEFINED	1, 3,
PERKINELMER, INC.	COM	714046109	2184	62378	SH	DEFINED	1, 3,
PEROT SYS CORP CL-A	COM	714265105	1695	83000	SH	DEFINED	1, 3,
PERRIGO, CO.	COM	714290103	154	13029	SH	DEFINED	1, 3,
PETROLEO BRASILEIRO ADR	COM	71654V408	1775	76190	SH	DEFINED	1, 3,
PETSMART, INC.	COM	716768106	5120	520320	SH	DEFINED	1, 3,
PFIZER, INC.	COM	717081103	360181	9038421	SH	DEFINED	1, 3,
PHARMACEUTICAL PROD DEV, INC.	COM	717124101	3959	122523	SH	DEFINED	1, 3,
PHARMACEUTICALS HOLDRS TRUST	COM	71712A206	33441	339500	SH	DEFINED	1, 3,
PHARMACIA CORPORATION	COM	71713U102	29659	695396	SH	DEFINED	1, 3,
PHELPS DODGE CORP.	COM	717265102	2726	84134	SH	DEFINED	1, 3,
PHILADELPHIA CONS HLDG CO	COM	717528103	1899	50347	SH	DEFINED	1, 3,
PHILADELPHIA SUBURBAN CORP.	COM	718009608	718	31821	SH	DEFINED	1, 3,
PHILIP MORRIS COS., INC.	COM	718154107	128543	2803558	SH	DEFINED	1, 3,
PHILLIPS PETROLEUM CO.	COM	718507106	12552	208298	SH	DEFINED	1, 3,
PHILLIPS-VAN HEUSEN	COM	718592108	2874	263703	SH	DEFINED	1, 3,
PHOENIX COMPANIES, INC.	COM	71902E109	2499	135100	SH	DEFINED	1, 3,
PHOENIX TECHNOLOGIES LTD	COM	719153108	137	11762	SH	DEFINED	1, 3,
PHOTON DYNAMICS, INC.	COM	719364101	297	6500	SH	DEFINED	1, 3,
PHOTRONICS INC.	COM	719405102	19906	634954	SH	DEFINED	1, 3,
PIEDMONT NATURAL GAS CO	COM	720186105	5284	147593	SH	DEFINED	1, 3,
PIER I IMPORTS, INC.	COM	720279108	753	43439	SH	DEFINED	1, 3,
PINNACLE ENTERTAINMENT, INC.	COM	723456109	72	11870	SH	DEFINED	1, 3,
PINNACLE SYSTEMS INC.	COM	723481107	209	26384	SH	DEFINED	1, 3,
PINNACLE WEST CAPITAL CORP.	COM	723484101	12630	301803	SH	DEFINED	1, 3,
PIONEER CORP	COM	723646105	210	9289	SH	DEFINED	1, 3,
PIONEER NATURAL RESOURCES, CO.	COM	723787107	335	17382	SH	DEFINED	1, 3,
PIONEER STANDARD ELECTRONICS	COM	723877106	188	14806	SH	DEFINED	1, 3,
PITNEY BOWES, INC.	COM	724479100	6501	172851	SH	DEFINED	1, 3,
PITTSTON CO. - BRINKS GROUP	COM	725701106	1565	70809	SH	DEFINED	1, 3,
PLACER DOME, INC.	COM	725906101	1815	166320	SH	DEFINED	1, 3,
PLAINS RESOURCES, INC.	COM	726540503	268	10876	SH	DEFINED	1, 3,
PLANTRONICS INC.	COM	727493108	213	8305	SH	DEFINED	1, 3,
PLEXUS CORP.	COM	729132100	2278	85785	SH	DEFINED	1, 3,
PLUM CREEK TIMBER CO. INC. (RE	COM	729251108	31857	1123695	SH	DEFINED	1, 3,
POGO PRODUCING CO.	COM	730448107	2854	108623	SH	DEFINED	1, 3,
POHANG IRON & STEEL CO. LTD. A	COM	730450103	2972	129225	SH	DEFINED	1, 3,
POLARIS INDS, INC.	COM	731068102	619	10715	SH	DEFINED	1, 3,

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POLYCOM, INC.	COM	73172K104	548	15934	SH	DEFINED	1, 3,
POLYMEDICA CORP.	COM	731738100	1502	90474	SH	DEFINED	1, 3,
POLYONE CORPORATION	COM	73179P106	428	43714	SH	DEFINED	1, 3,
POPULAR INC	COM	733174106	10152	349100	SH	DEFINED	1, 3,
POTOMAC ELECTRIC POWER CO.	COM	737679100	429	19021	SH	DEFINED	1, 3,
POWER INTEGRATIONS, INC.	COM	739276103	298	13031	SH	DEFINED	1, 3,
POWER-ONE, INC.	COM	739308104	1448	139137	SH	DEFINED	1, 3,
POWERWAVE TECHNOLOGIES, INC.	COM	739363109	197	11422	SH	DEFINED	1, 3,
PRAECIS PHARMACEUTICALS	COM	739421105	6215	1067790	SH	DEFINED	1, 3,
PRAXAIR, INC.	COM	74005P104	5726	103632	SH	DEFINED	1, 3,
PREPAID LEGAL SERVICES, INC.	COM	740065107	218	9963	SH	DEFINED	1, 3,
PRECISION CASTPARTS CORP.	COM	740189105	21164	749180	SH	DEFINED	1, 3,
PRENTISS PROPERTY TRUST	COM	740706106	4865	177233	SH	DEFINED	1, 3,
PRESIDENTIAL LIFE	COM	740884101	281	13680	SH	DEFINED	1, 3,
PRICE COMMUNICATIONS CORP.	COM	741437305	3328	174351	SH	DEFINED	1, 3,
T ROWE PRICE GROUP INC.	COM	74144T108	2173	62579	SH	DEFINED	1, 3,
PRICELINE.COM, INC.	COM	741503106	3622	622310	SH	DEFINED	1, 3,
PRIDE INTERNATIONAL, INC.	COM	74153Q102	8243	545873	SH	DEFINED	1, 3,
PRIME HOSPITALITY CORP.	COM	741917108	231	20886	SH	DEFINED	1, 3,
PRIORITY HLTHCARE CP- CL B	COM	74264T102	745	21181	SH	DEFINED	1, 3,
PROCTER & GAMBLE CO.	COM	742718109	147643	1865831	SH	DEFINED	1, 3,
PROFIT RECOVERY GRP INTL, INC.	COM	743168106	186	22766	SH	DEFINED	1, 3,
PROGRESS ENERGY, INC.	COM	743263105	4996	110950	SH	DEFINED	1, 3,
PROGRESS SOFTWARE CORP.	COM	743312100	286	16577	SH	DEFINED	1, 3,
PROGRESSIVE CORP.	COM	743315103	5549	37170	SH	DEFINED	1, 3,
PROLOGIS TRUST	COM	743410102	17495	813360	SH	DEFINED	1, 3,
PROQUEST CO.	COM	74346P102	1433	42270	SH	DEFINED	1, 3,
PROTECTIVE LIFE, CORP.	COM	743674103	16071	555510	SH	DEFINED	1, 3,
PROTEIN DESIGN LABS INC.	COM	74369L103	2358	71620	SH	DEFINED	1, 3,
PROVIDENT BANKSHARES CORP	COM	743859100	3278	134898	SH	DEFINED	1, 3,
PROVIDENT FINANCIAL GROUP	COM	743866105	229	8710	SH	DEFINED	1, 3,
PROVINCE HEALTHCARE CO.	COM	743977100	10657	345324	SH	DEFINED	1, 3,
PROVIDIAN FINANCIAL CORP.	COM	74406A102	512	144100	SH	DEFINED	1, 3,
PROXIM, INC.	COM	744284100	128	12859	SH	DEFINED	1, 3,
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	6549	155220	SH	DEFINED	1, 3,
PUBLIC STORAGE, INC.	COM	74460D109	14124	422870	SH	DEFINED	1, 3,
PUGET ENERGY, INC.	COM	745310102	336	15351	SH	DEFINED	1, 3,
PULTE HOMES INC.	COM	745867101	1333	29840	SH	DEFINED	1, 3,
QLOGIC CORP.	COM	747277101	2089	46930	SH	DEFINED	1, 3,
QUALCOMM, INC.	COM	747525103	19583	387791	SH	DEFINED	1, 3,
QUANEX CORP.	COM	747620102	6250	220861	SH	DEFINED	1, 3,
QUANTA SERVICES, INC.	COM	74762E102	12082	783042	SH	DEFINED	1, 3,
QUANTUM CORP.	COM	747906204	5204	528374	SH	DEFINED	1, 3,
QUEST DIAGNOSTIC	COM	74834L100	1213	16922	SH	DEFINED	1, 3,
QUESTAR CORP.	COM	748356102	14523	579780	SH	DEFINED	1, 3,
QUICKSILVER INC.	COM	74838C106	7208	419088	SH	DEFINED	1, 3,
QUINTILES TRANSNATIONAL CORP	COM	748767100	974	60575	SH	DEFINED	1, 3,
QWEST COMMUNICATIONS INTERNATI	COM	749121109	13522	956973	SH	DEFINED	1, 3,
R&G FINANCIAL CORP. CL B	COM	749136107	4115	240079	SH	DEFINED	1, 3,
RCN CORP.	COM	749361101	4698	1603437	SH	DEFINED	1, 3,
R.H. DONNELLEY CORP.	COM	74955W307	6255	215325	SH	DEFINED	1, 3,
RGS ENERGY GROUP, INC.	COM	74956K104	2254	59953	SH	DEFINED	1, 3,
RLI CORPORATION	COM	749607107	206	4580	SH	DEFINED	1, 3,
RPM, INC.	COM	749685103	262	18100	SH	DEFINED	1, 3,
RF MICRO DEVICES, INC.	COM	749941100	567	29504	SH	DEFINED	1, 3,
RADIAN GROUP INC.	COM	750236101	10789	251193	SH	DEFINED	1, 3,
RADIANT SYSTEMS, INC.	COM	75025N102	147	12783	SH	DEFINED	1, 3,
RADIO ONE, INC. CL D	COM	75040P405	1451	80560	SH	DEFINED	1, 3,
RADIOSHACK CORP	COM	750438103	4459	148144	SH	DEFINED	1, 3,
RAILAMERICA, INC.	COM	750753105	1579	109300	SH	DEFINED	1, 3,
RAINBOW TECHNOLOGIES, INC.	COM	750862104	90	12167	SH	DEFINED	1, 3,
RALCORP HOLDINGS, INC.	COM	751028101	317	13955	SH	DEFINED	1, 3,

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RANGE RESOURCES CORP	COM	75281A109	1795	394430	SH	DEFINED	1,3,
RARE HOSPITALITY INTL., INC	COM	753820109	12635	560568	SH	DEFINED	1,3,
RATIONAL SOFTWARE CORP.	COM	75409P202	670	34373	SH	DEFINED	1,3,
RAYMOND JAMES FINANCIAL CORP.	COM	754730109	6305	177497	SH	DEFINED	1,3,
RAYONIER, INC.	COM	754907103	21452	425052	SH	DEFINED	1,3,
RAYTHEON COMPANY	COM	755111507	11593	357048	SH	DEFINED	1,3,
READ-RITE CORP.	COM	755246105	5157	780235	SH	DEFINED	1,3,
READERS DIGEST ASSN - CL A	COM	755267101	409	17710	SH	DEFINED	1,3,
REALTY INCOME CORP.	COM	756109104	697	23700	SH	DEFINED	1,3,
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	4640	198620	SH	DEFINED	1,3,
REDWOOD TRUST, INC.	COM	758075402	6555	270550	SH	DEFINED	1,3,
REEBOK INTERNATL., LTD.	COM	758110100	4378	165223	SH	DEFINED	1,3,
REGAL BELOIT	COM	758750103	212	9739	SH	DEFINED	1,3,
REGENCY CENTERS CORP.	COM	758849103	986	35515	SH	DEFINED	1,3,
REGENERON PHARMACEUT	COM	75886F107	11134	395376	SH	DEFINED	1,3,
REGIS CORP. MN	COM	758932107	505	19584	SH	DEFINED	1,3,
REGIONS FINANCIAL CORP.	COM	758940100	3462	115260	SH	DEFINED	1,3,
REHABCARE GROUP INC.	COM	759148109	5909	199625	SH	DEFINED	1,3,
RELIANCE STEEL & ALUMINUM CO.	COM	759509102	387	14729	SH	DEFINED	1,3,
RELIANT RESOURCES, INC.	COM	75952B105	1057	64000	SH	DEFINED	1,3,
RELIANT ENERGY, INC.	COM	75952J108	28192	1063041	SH	DEFINED	1,3,
REMINGTON OIL & GAS CORP. - CL	COM	759594302	181	10468	SH	DEFINED	1,3,
RENAL CARE GROUP, INC.	COM	759930100	3144	97950	SH	DEFINED	1,3,
RENT-A-CENTER, INC.	COM	76009N100	14145	421355	SH	DEFINED	1,3,
REPUBLIC BANCORP	COM	760282103	3312	239129	SH	DEFINED	1,3,
REPUBLIC WASTE INC. CLASS A	COM	760759100	598	29941	SH	DEFINED	1,3,
RESMED INC.	COM	761152107	803	14892	SH	DEFINED	1,3,
RESPIRONICS, INC.	COM	761230101	10454	301799	SH	DEFINED	1,3,
RETEK, INC.	COM	76128Q109	269	9019	SH	DEFINED	1,3,
REYNOLDS & REYNOLDS - CL A	COM	761695105	6771	279209	SH	DEFINED	1,3,
R.J. REYNOLDS TOBACCO HOLDINGS	COM	76182K105	42376	752688	SH	DEFINED	1,3,
RIGGS NATL CORP. WASH DC	COM	766570105	1968	140899	SH	DEFINED	1,3,
RIVERDEEP GROUP PLC	COM	76870Q109	3164	188200	SH	DEFINED	1,3,
ROADWAY CORP.	COM	769742107	3016	82168	SH	DEFINED	1,3,
ROBERT HALF INTL, INC.	COM	770323103	2366	88626	SH	DEFINED	1,3,
ROCKWELL INTERNATIONAL CORP.	COM	773903109	2772	155231	SH	DEFINED	1,3,
ROCKWELL COLLINS.	COM	774341101	1811	92853	SH	DEFINED	1,3,
ROGERS CORP	COM	775133101	222	7324	SH	DEFINED	1,3,
ROHM & HAAS CO.	COM	775371107	16185	467356	SH	DEFINED	1,3,
ROPER INDUSTRIES, INC.	COM	776696106	713	14399	SH	DEFINED	1,3,
ROSLYN BANCORP, INC.	COM	778162107	272	15567	SH	DEFINED	1,3,
ROSS STORES INC.	COM	778296103	455	14168	SH	DEFINED	1,3,
ROUSE CO. (THE)	COM	779273101	2340	79900	SH	DEFINED	1,3,
ROWAN COS., INC.	COM	779382100	921	47523	SH	DEFINED	1,3,
ROYAL BANK OF CANADA	COM	780087102	608	18660	SH	DEFINED	1,3,
ROYAL DUTCH PETROLEUM CO. ADR	COM	780257804	77881	1588756	SH	DEFINED	1,3,
RUBY TUESDAY, INC.	COM	781182100	611	29641	SH	DEFINED	1,3,
RUDDICK CORP.	COM	781258108	2317	144889	SH	DEFINED	1,3,
RUDOLPH TECHNOLOGIES INC	COM	781270103	258	7519	SH	DEFINED	1,3,
RURAL CELLULAR CORP - CL A	COM	781904107	2373	106640	SH	DEFINED	1,3,
RUSS BERRIE AND CO., INC.	COM	782233100	282	9387	SH	DEFINED	1,3,
RUSSELL CORP.	COM	782352108	224	14927	SH	DEFINED	1,3,
RYANAIR HOLDINGS PLC ADR	COM	783513104	1664	51916	SH	DEFINED	1,3,
RYAN'S FAMILY STEAK HOUSES, IN	COM	783519101	1936	89412	SH	DEFINED	1,3,
RYDER SYSTEM, INC.	COM	783549108	3794	171271	SH	DEFINED	1,3,
RYERSON TULL, INC.	COM	78375P107	127	11565	SH	DEFINED	1,3,
RYLAND GROUP, INC.	COM	783764103	500	6826	SH	DEFINED	1,3,
SBC COMMUNICATIONS, INC.	COM	78387G103	148526	3791843	SH	DEFINED	1,3,
SBA COMMUNICATIONS CORP	COM	78388J106	10256	787720	SH	DEFINED	1,3,
SCP POOL CORP.	COM	784028102	4991	181817	SH	DEFINED	1,3,
SEI INVESTMENTS CO.	COM	784117103	9348	207237	SH	DEFINED	1,3,
SK TELECOM CO. LTD. ADR	COM	78440P108	3852	178185	SH	DEFINED	1,3,

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SL GREEN REALTY CORP.	COM	78440X101	5437	177050	SH	DEFINED	1, 3,
SLI, INC.	COM	78442T108	41	15562	SH	DEFINED	1, 3,
SPS TECHNOLOGIES, INC.	COM	784626103	214	6118	SH	DEFINED	1, 3,
S & P DEPOSITARY RECEIPT	COM	78462F103	743	6500	SH	DEFINED	1, 3,
SPX CORP.	COM	784635104	11704	85493	SH	DEFINED	1, 3,
SABA SOFTWARE, INC.	COM	784932105	1496	286600	SH	DEFINED	1, 3,
SWS GROUP INC.	COM	78503N107	204	8006	SH	DEFINED	1, 3,
SABRE HOLDINGS CORP.	COM	785905100	13101	309346	SH	DEFINED	1, 3,
SAFECO CORP.	COM	786429100	2894	92894	SH	DEFINED	1, 3,
SAFEWAY, INC.	COM	786514208	46531	1114510	SH	DEFINED	1, 3,
ST. JUDE MEDICAL, INC.	COM	790849103	22627	291402	SH	DEFINED	1, 3,
ST MARY LAND & EXPLOR CO.	COM	792228108	274	12940	SH	DEFINED	1, 3,
ST. PAUL COS., INC.	COM	792860108	4629	105271	SH	DEFINED	1, 3,
SAKS, INC.	COM	79377W108	235	25147	SH	DEFINED	1, 3,
SAN PAOLO IMI SPA	COM	799175104	346	15800	SH	DEFINED	1, 3,
SANDISK CORP.	COM	80004C101	174	12092	SH	DEFINED	1, 3,
SANMINA-SCI CORPORATION.	COM	800907107	5250	263818	SH	DEFINED	1, 3,
SANGSTAT MEDICAL CORP.	COM	801003104	3457	176000	SH	DEFINED	1, 3,
SAPIENT CORPORATION	COM	803062108	492	63779	SH	DEFINED	1, 3,
SARA LEE CORP.	COM	803111103	55970	2517783	SH	DEFINED	1, 3,
SATYAM COMPUTER SERVICES-ADR	COM	804098101	688	62628	SH	DEFINED	1, 3,
SCANA CORP.	COM	80589M102	516	18543	SH	DEFINED	1, 3,
SCANSOURCE, INC.	COM	806037107	3013	63300	SH	DEFINED	1, 3,
HENRY SCHEIN, INC.	COM	806407102	280	7557	SH	DEFINED	1, 3,
SCHERING AG	COM	806585204	313	5910	SH	DEFINED	1, 3,
SCHERING-PLOUGH CORP.	COM	806605101	81505	2276044	SH	DEFINED	1, 3,
SCHLUMBERGER, LTD.	COM	806857108	16089	292798	SH	DEFINED	1, 3,
SCHOLASTIC CORP.	COM	807066105	14628	290637	SH	DEFINED	1, 3,
SCHWAB, CHARLES CORP.	COM	808513105	10739	694166	SH	DEFINED	1, 3,
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1899	79331	SH	DEFINED	1, 3,
SCOTTISH POWER PLC	COM	81013T705	351	16190	SH	DEFINED	1, 3,
SCOTTS CO.	COM	810186106	2349	49349	SH	DEFINED	1, 3,
SEACOAST FINL SERVICES CORP	COM	81170Q106	1728	100780	SH	DEFINED	1, 3,
SEACOR SMIT, INC.	COM	811904101	4002	86257	SH	DEFINED	1, 3,
SEALED AIR CORP.	COM	81211K100	1727	42305	SH	DEFINED	1, 3,
SEARS ROEBUCK & CO.	COM	812387108	7797	163661	SH	DEFINED	1, 3,
SECURE COMPUTING CORP	COM	813705100	5752	279920	SH	DEFINED	1, 3,
SEITEL INC.	COM	816074306	159	11688	SH	DEFINED	1, 3,
SELECTIVE INS GROUP INC	COM	816300107	258	11883	SH	DEFINED	1, 3,
SEMTECH CORP.	COM	816850101	444	12453	SH	DEFINED	1, 3,
SEMPRA ENERGY	COM	816851109	2579	105059	SH	DEFINED	1, 3,
SENSIENT TECHNOLOGIES CORP	COM	81725T100	3229	155182	SH	DEFINED	1, 3,
SEPRACOR INC.	COM	817315104	2794	48966	SH	DEFINED	1, 3,
SEROLOGICALS CORPORATION	COM	817523103	4451	207000	SH	DEFINED	1, 3,
SERVICE CORP. INTERNATIONAL	COM	817565104	1482	297000	SH	DEFINED	1, 3,
SERVICEMASTER COMPANY	COM	81760N109	7354	532900	SH	DEFINED	1, 3,
7-ELEVEN, INC.	COM	817826209	1445	123400	SH	DEFINED	1, 3,
SHAW GROUP, INC.	COM	820280105	447	19039	SH	DEFINED	1, 3,
SHELL TRANSPORT & TRADING-ADR	COM	822703609	236	5704	SH	DEFINED	1, 3,
SHERWIN-WILLIAMS CO., THE	COM	824348106	2149	78148	SH	DEFINED	1, 3,
SHOPKO STORES, INC.	COM	824911101	2950	310513	SH	DEFINED	1, 3,
SHURGARD STORAGE CENTER	COM	82567D104	841	26268	SH	DEFINED	1, 3,
SIEBEL SYSTEMS, INC.	COM	826170102	29690	1061127	SH	DEFINED	1, 3,
SIERRA HEALTH SERVICES, INC.	COM	826322109	3293	406508	SH	DEFINED	1, 3,
SIERRA PACIFIC RESOURCES	COM	826428104	272	18077	SH	DEFINED	1, 3,
SIGMA-ALDRICH CORP.	COM	826552101	7211	182971	SH	DEFINED	1, 3,
SILICON VY BANCSHARES	COM	827064106	219	8181	SH	DEFINED	1, 3,
SIMON PROPERTY GROUP, INC.	COM	828806109	2256	76930	SH	DEFINED	1, 3,
SIMPSON MANUFACTURING INC	COM	829073105	325	5666	SH	DEFINED	1, 3,
SIX FLAGS INC, .	COM	83001P109	5803	377281	SH	DEFINED	1, 3,
SKECHERS USA INC CL-A	COM	830566105	7341	502110	SH	DEFINED	1, 3,
SKYWEST INC.	COM	830879102	4241	166629	SH	DEFINED	1, 3,

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SMARTFORCE PLC	COM	83170A206	5256	212380	SH	DEFINED	1,3,
SMITH (A.O.) CORPORATION	COM	831865209	1754	89945	SH	DEFINED	1,3,
SMITH INTERNATIONAL, INC.	COM	832110100	1729	32246	SH	DEFINED	1,3,
SMITHFIELD FOODS INC.	COM	832248108	17116	776606	SH	DEFINED	1,3,
SNAP-ON TOOLS, INC.	COM	833034101	4290	127457	SH	DEFINED	1,3,
SOLA INTL INC.	COM	834092108	3004	154823	SH	DEFINED	1,3,
SOLECTRON CORP.	COM	834182107	8022	711209	SH	DEFINED	1,3,
SOLUTIA, INC.	COM	834376105	6971	497185	SH	DEFINED	1,3,
SONIC CORP.	COM	835451105	447	12413	SH	DEFINED	1,3,
SONIC AUTOMOTIVE, INC.	COM	83545G102	4707	200796	SH	DEFINED	1,3,
SONICWALL, INC.	COM	835470105	6792	349363	SH	DEFINED	1,3,
SONOCO PRODUCTS CO.	COM	835495102	450	16921	SH	DEFINED	1,3,
SOTHEBY'S HOLDING CIA	COM	835898107	180	10855	SH	DEFINED	1,3,
SOUTH FINANCIAL GROUP, INC.	COM	837841105	3794	213767	SH	DEFINED	1,3,
SOUTHERN CO.	COM	842587107	8929	352229	SH	DEFINED	1,3,
SOUTHERN UNION COMPANY	COM	844030106	459	24328	SH	DEFINED	1,3,
SOUTHTRUST CORP.	COM	844730101	4279	173460	SH	DEFINED	1,3,
SOUTHWEST AIRLINES CO.	COM	844741108	8684	469896	SH	DEFINED	1,3,
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	4147	136996	SH	DEFINED	1,3,
SOUTHWEST GAS CO.	COM	844895102	3201	143229	SH	DEFINED	1,3,
SOUTHWESTERN ENERGY CO	COM	845467109	122	11754	SH	DEFINED	1,3,
SOVEREIGN BANCORP INC.	COM	845905108	6221	508284	SH	DEFINED	1,3,
SPANISH BROADCASTING SYS CLA	COM	846425882	9113	921428	SH	DEFINED	1,3,
SPARTAN STORES, INC.	COM	846822104	2168	181234	SH	DEFINED	1,3,
SPECTRASITE HOLDINGS INC	COM	84760T100	7529	2097090	SH	DEFINED	1,3,
SPHERION CORPORATION.	COM	848420105	266	27212	SH	DEFINED	1,3,
SPRINT CORP. (FON GROUP)	COM	852061100	39321	1958229	SH	DEFINED	1,3,
SPRINT CORP. (PCS GROUP)	COM	852061506	75915	3110013	SH	DEFINED	1,3,
STANCORP FINANCIAL GROUP	COM	852891100	6934	146751	SH	DEFINED	1,3,
STANDARD COML. CORP. COM.	COM	853258101	743	45040	SH	DEFINED	1,3,
STANDARD PACIFIC CP	COM	85375C101	333	13697	SH	DEFINED	1,3,
STANDARD REGISTER CO., THE	COM	853887107	239	12890	SH	DEFINED	1,3,
STANLEY WORKS	COM	854616109	8181	175674	SH	DEFINED	1,3,
STAPLES, INC.	COM	855030102	4373	233849	SH	DEFINED	1,3,
STARBUCKS CORP.	COM	855244109	3680	193192	SH	DEFINED	1,3,
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	10915	365664	SH	DEFINED	1,3,
STATE STREET CORP.	COM	857477103	29622	566936	SH	DEFINED	1,3,
STATEN ISLAND BANCORP, INC.	COM	857550107	1703	104384	SH	DEFINED	1,3,
STATOIL ASA	COM	85771P102	182	27600	SH	DEFINED	1,3,
THE STEAK N SHAKE COMPANY	COM	857873103	148	13405	SH	DEFINED	1,3,
STEEL DYNAMICS INC.	COM	858119100	248	21342	SH	DEFINED	1,3,
STEIN MART INC.	COM	858375108	161	19223	SH	DEFINED	1,3,
STERLING BANCSHARES INC	COM	858907108	247	19745	SH	DEFINED	1,3,
STERIS CORP.	COM	859152100	1745	95497	SH	DEFINED	1,3,
STERLING BANCORP-NY	COM	859158107	1930	66088	SH	DEFINED	1,3,
STEWART INFO SVCS	COM	860372101	2514	127294	SH	DEFINED	1,3,
STILLWATER MINING CO.	COM	86074Q102	5257	284184	SH	DEFINED	1,3,
STILWELL FINANCIAL INC.	COM	860831106	3053	112145	SH	DEFINED	1,3,
STONE ENERGY CORP.	COM	861642106	4732	119799	SH	DEFINED	1,3,
STORAGE TECHNOLOGY, INC.	COM	862111200	3887	188071	SH	DEFINED	1,3,
STORAGENETWORKS, INC.	COM	86211E103	3299	533770	SH	DEFINED	1,3,
STRATOS LIGHTWAVE, INC.	COM	863100103	184	29903	SH	DEFINED	1,3,
STRIDE RITE CORP.	COM	863314100	128	19530	SH	DEFINED	1,3,
STRYKER CORP.	COM	863667101	13801	236440	SH	DEFINED	1,3,
STURM RUGER & CO INC.	COM	864159108	150	12555	SH	DEFINED	1,3,
SUN COMMUNITIES, INC.	COM	866674104	481	12900	SH	DEFINED	1,3,
SUN MICROSYSTEMS, INC.	COM	866810104	88845	7199744	SH	DEFINED	1,3,
SUNGARD DATA SYSTEMS, INC.	COM	867363103	48124	1663478	SH	DEFINED	1,3,
SUNOCO, INC.	COM	86764P109	7585	203125	SH	DEFINED	1,3,
SUNRISE ASSISTED LIVING, INC.	COM	86768K106	4623	158801	SH	DEFINED	1,3,
SUNTRUST BANKS, INC.	COM	867914103	9243	147422	SH	DEFINED	1,3,
SUPERGEN, INC.	COM	868059106	9715	678421	SH	DEFINED	1,3,

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SUPERVALU, INC.	COM	868536103	3750	169536	SH	DEFINED	1, 3,
SURMODICS, INC.	COM	868873100	285	7814	SH	DEFINED	1, 3,
SUSQUEHANNA BANCSHARES INC	COM	869099101	2662	127697	SH	DEFINED	1, 3,
SWIFT ENERGY CO.	COM	870738101	3940	195057	SH	DEFINED	1, 3,
SWIFT TRANSPORTATIONS CO., INC	COM	870756103	325	15087	SH	DEFINED	1, 3,
SYBASE, INC.	COM	871130100	15361	974695	SH	DEFINED	1, 3,
SYBRON DENTAL SPECIALTIES, INC	COM	871142105	5590	259041	SH	DEFINED	1, 3,
SYCAMORE NETWORKS, INC.	COM	871206108	1052	196280	SH	DEFINED	1, 3,
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	4068	184320	SH	DEFINED	1, 3,
SYMANTEC CORP.	COM	871503108	818	12337	SH	DEFINED	1, 3,
SYMBOL TECHNOLOGIES	COM	871508107	1832	115377	SH	DEFINED	1, 3,
SYMMETRICOM INC.	COM	871543104	80	10475	SH	DEFINED	1, 3,
SYNCOR INTL CORP/DE	COM	87157J106	10473	365694	SH	DEFINED	1, 3,
SYNOPSIS INC.	COM	871607107	620	10500	SH	DEFINED	1, 3,
SYNOVUS FINANCIAL CORP.	COM	87161C105	5053	201732	SH	DEFINED	1, 3,
SYSCO CORP.	COM	871829107	64188	2448065	SH	DEFINED	1, 3,
SYSTEMS & COMPUTER TECH CORP.	COM	871873105	1489	143975	SH	DEFINED	1, 3,
TCF FINANCIAL CORP.	COM	872275102	56113	1169502	SH	DEFINED	1, 3,
TECO ENERGY	COM	872375100	1849	70449	SH	DEFINED	1, 3,
THQ INC.	COM	872443403	558	11512	SH	DEFINED	1, 3,
TJX COS., INC.	COM	872540109	5519	138466	SH	DEFINED	1, 3,
TRW, INC.	COM	872649108	2365	63839	SH	DEFINED	1, 3,
TMP WORLDWIDE, INC.	COM	872941109	29031	676703	SH	DEFINED	1, 3,
TXU CORP.	COM	873168108	6323	134095	SH	DEFINED	1, 3,
TAIWAN SEMICONDUCTOR MFG. CO.	COM	874039100	1642	95611	SH	DEFINED	1, 3,
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6012	371790	SH	DEFINED	1, 3,
TALBOTS, INC.	COM	874161102	8633	238150	SH	DEFINED	1, 3,
TARGET CORP.	COM	87612E106	51137	1245725	SH	DEFINED	1, 3,
TAUBMAN CENTERS	COM	876664103	1862	125390	SH	DEFINED	1, 3,
TECH DATA CORP.	COM	878237106	28407	656359	SH	DEFINED	1, 3,
TECHNE CORP.	COM	878377100	2965	80463	SH	DEFINED	1, 3,
TECHNITROL, INC.	COM	878555101	3389	122716	SH	DEFINED	1, 3,
TECUMSEH PRODUCTS CO.	COM	878895200	2096	41396	SH	DEFINED	1, 3,
TEKTRONIX, INC.	COM	879131100	1201	46573	SH	DEFINED	1, 3,
TELE CENTRO OESTE CELULAR PART	COM	87923P105	1571	224380	SH	DEFINED	1, 3,
TELE NORTE LESTE PARTICIPACOES	COM	879246106	1075	68785	SH	DEFINED	1, 3,
TELEDYNE TECHNOLOGIES	COM	879360105	242	14851	SH	DEFINED	1, 3,
TELEFLEX INC.	COM	879369106	326	6882	SH	DEFINED	1, 3,
TELEFONOS DE MEXICO SA ADR	COM	879403780	6854	195727	SH	DEFINED	1, 3,
TELEPHONE & DATA SYSYEMS, INC.	COM	879433100	5292	58959	SH	DEFINED	1, 3,
TELLABS, INC.	COM	879664100	17856	1187999	SH	DEFINED	1, 3,
TELLIUM, INC.	COM	87967E107	9994	1604240	SH	DEFINED	1, 3,
TEMPLE-INLAND, INC.	COM	879868107	1414	24932	SH	DEFINED	1, 3,
TENET HEALTHCARE CORP.	COM	88033G100	40662	692477	SH	DEFINED	1, 3,
TERADYNE, INC.	COM	880770102	3431	113830	SH	DEFINED	1, 3,
TESORO PETROLEUM CORPORATION	COM	881609101	8019	611688	SH	DEFINED	1, 3,
TEVA PHARMACEUTICAL ADR	COM	881624209	3324	53929	SH	DEFINED	1, 3,
TETRA TECH, INC.	COM	88162G103	483	24278	SH	DEFINED	1, 3,
TEXAS BIOTECH CORP.	COM	88221T104	8919	1372140	SH	DEFINED	1, 3,
TEXAS INDUSTRIES, INC.	COM	882491103	4759	128973	SH	DEFINED	1, 3,
TEXAS INSTRUMENTS, INC.	COM	882508104	79702	2846512	SH	DEFINED	1, 3,
TEXTRON, INC.	COM	883203101	22655	546421	SH	DEFINED	1, 3,
THERAGENICS CORP.	COM	883375107	1928	195518	SH	DEFINED	1, 3,
THERMA-WAVE, INC.	COM	88343A108	169	11318	SH	DEFINED	1, 3,
THERMO ELECTRON CORP.	COM	883556102	2152	90207	SH	DEFINED	1, 3,
THOMAS & BETTS CORP.	COM	884315102	621	29382	SH	DEFINED	1, 3,
THOR INDUSTRIES, INC.	COM	885160101	244	6596	SH	DEFINED	1, 3,
THORNBURG MORTGAGE	COM	885218107	2132	108240	SH	DEFINED	1, 3,
3COM CORP.	COM	885535104	393	61572	SH	DEFINED	1, 3,
3 DO CO.	COM	88553W105	2699	1297411	SH	DEFINED	1, 3,
TIDEWATER INC.	COM	886423102	363	10720	SH	DEFINED	1, 3,
TIFFANY & CO.	COM	886547108	11415	362731	SH	DEFINED	1, 3,

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TIMBERLAND CO. -CL A	COM	887100105	10580	285323	SH	DEFINED	1, 3,
TIME WARNER TELECOM CLA A	COM	887319101	2769	156545	SH	DEFINED	1, 3,
TIMKEN CO.	COM	887389104	452	27952	SH	DEFINED	1, 3,
TITAN CORP.	COM	888266103	1193	47807	SH	DEFINED	1, 3,
TOLL BROTHERS, INC.	COM	889478103	5144	117178	SH	DEFINED	1, 3,
TOLLGRADE COMMUNICATIONS, INC.	COM	889542106	8178	245229	SH	DEFINED	1, 3,
TOO, INC.	COM	890333107	2580	93810	SH	DEFINED	1, 3,
TOOTSIE INDS	COM	890516107	349	8943	SH	DEFINED	1, 3,
THE TOPPS COMPANY, INC.	COM	890786106	3586	295170	SH	DEFINED	1, 3,
TORCHMARK CORP.	COM	891027104	7736	196689	SH	DEFINED	1, 3,
TORO CO.	COM	891092108	8783	195176	SH	DEFINED	1, 3,
TOTAL FINA ELF SA	COM	89151E109	613	8730	SH	DEFINED	1, 3,
TOWER AUTOMOTIVE INC.	COM	891707101	7811	865058	SH	DEFINED	1, 3,
TOYS R US, INC.	COM	892335100	14085	679132	SH	DEFINED	1, 3,
TRANSKARYOTIC THERAPIES, INC.	COM	893735100	15187	354832	SH	DEFINED	1, 3,
TRAVELOCITY.COM, INC.	COM	893953109	2064	71900	SH	DEFINED	1, 3,
TRANSWITCH CORP.	COM	894065101	73	16190	SH	DEFINED	1, 3,
TREDEGAR INDUSTRIES, INC.	COM	894650100	338	17787	SH	DEFINED	1, 3,
TRIAD HOSPITALS, INC.	COM	89579K109	374	12756	SH	DEFINED	1, 3,
TRIARC COS, INC. -CI A	COM	895927101	1555	63977	SH	DEFINED	1, 3,
TRICON GLOBAL RESTAURANTS	COM	895953107	3639	73965	SH	DEFINED	1, 3,
TRIBUNE CO.	COM	896047107	5663	151297	SH	DEFINED	1, 3,
TRIGON HEALTHCARE INC.	COM	89618L100	4767	68637	SH	DEFINED	1, 3,
TRIMBLE NAVIGATION LTD	COM	896239100	189	11642	SH	DEFINED	1, 3,
TRINITY INDUSTRIES, INC.	COM	896522109	212	7790	SH	DEFINED	1, 3,
TRIQUINT SEMICONDUCTOR INC.	COM	89674K103	1538	125444	SH	DEFINED	1, 3,
TRIUMPH GROUP, INC.	COM	896818101	240	7374	SH	DEFINED	1, 3,
TRIZETTO GROUP	COM	896882107	1825	139100	SH	DEFINED	1, 3,
TRIPATH IMAGING, INC.	COM	896942109	1562	207400	SH	DEFINED	1, 3,
TRUSTCO BANK CORP./NY	COM	898349105	418	33228	SH	DEFINED	1, 3,
TULARIK, INC.	COM	899165104	9657	402042	SH	DEFINED	1, 3,
TUPPERWARE CORP.	COM	899896104	567	29468	SH	DEFINED	1, 3,
TURNSTONE SYSTEMS, INC.	COM	900423104	1196	301381	SH	DEFINED	1, 3,
TYCO INTERNATIONAL, LTD.	COM	902124106	139612	2370319	SH	DEFINED	1, 3,
TYSON FOODS, INC.	COM	902494103	714	61826	SH	DEFINED	1, 3,
UCAR INTERNATIONAL INC.	COM	90262K109	3084	288258	SH	DEFINED	1, 3,
UCBH HOLDINGS, INC.	COM	90262T308	7777	273440	SH	DEFINED	1, 3,
UGI CORP.	COM	902681105	2638	87348	SH	DEFINED	1, 3,
UIL HOLDINGS CORPORATION	COM	902748102	343	6683	SH	DEFINED	1, 3,
UMB FINANCIAL CORP.	COM	902788108	6708	167702	SH	DEFINED	1, 3,
USX-MARATHON OIL	COM	902905827	77142	2571395	SH	DEFINED	1, 3,
UST, INC.	COM	902911106	10858	310225	SH	DEFINED	1, 3,
US BANCORP	COM	902973304	25919	1238375	SH	DEFINED	1, 3,
USA NETWORKS, INC.	COM	902984103	72920	2670085	SH	DEFINED	1, 3,
URS CORP.	COM	903236107	229	8345	SH	DEFINED	1, 3,
USEC, INC.	COM	90333E108	3284	458650	SH	DEFINED	1, 3,
USX-U.S. STEEL GROUP	COM	90337T101	816	45068	SH	DEFINED	1, 3,
US ONCOLOGY, INC.	COM	90338W103	2137	283404	SH	DEFINED	1, 3,
ULTIMATE ELECTRONICS INC	COM	903849107	3503	116764	SH	DEFINED	1, 3,
USA EDUCATION, INC.	COM	90390U102	20956	249412	SH	DEFINED	1, 3,
ULTRADIAMOND CORP.	COM	904000106	1641	33155	SH	DEFINED	1, 3,
ULTRATECH STEPPER, INC.	COM	904034105	173	10468	SH	DEFINED	1, 3,
UNILEVER N.V.	COM	904784709	16706	289983	SH	DEFINED	1, 3,
UNION PACIFIC CORP.	COM	907818108	33249	583315	SH	DEFINED	1, 3,
UNION PLANTERS CORP.	COM	908068109	27029	598911	SH	DEFINED	1, 3,
UNISOURCE ENERGY CORP HLD CO.	COM	909205106	284	15626	SH	DEFINED	1, 3,
UNISYS CORP.	COM	909214108	11779	939313	SH	DEFINED	1, 3,
UNIT CORP.	COM	909218109	217	16789	SH	DEFINED	1, 3,
UNITED BANKSHARES, INC./WV	COM	909907107	6344	219826	SH	DEFINED	1, 3,
UNITED DEFENSE INDUSTRIES	COM	91018B104	1593	75700	SH	DEFINED	1, 3,
UNITED DOMINION REALTY TRUST,	COM	910197102	3020	209720	SH	DEFINED	1, 3,
UNITED MICROELECTRONICS CORP.	COM	910873207	2833	295081	SH	DEFINED	1, 3,

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UNITED NATURAL FOODS, INC.	COM	911163103	218	8708	SH	DEFINED	1,3,
UNITED RENTALS INC,	COM	911363109	3529	155480	SH	DEFINED	1,3,
US AIRWAYS GROUP, INC.	COM	911905107	218	34411	SH	DEFINED	1,3,
UNITED STATIONERS, INC.	COM	913004107	532	15796	SH	DEFINED	1,3,
UNITED TECHNOLOGIES CORP.	COM	913017109	71880	1112180	SH	DEFINED	1,3,
UNITEDHEALTH GROUP, INC.	COM	91324P102	11235	158752	SH	DEFINED	1,3,
UNITRIN INC.	COM	913275103	471	11916	SH	DEFINED	1,3,
UNIVERSAL CORP.	COM	913456109	1561	42864	SH	DEFINED	1,3,
UNIVERSAL FOREST PRODS, INC.	COM	913543104	3671	175379	SH	DEFINED	1,3,
UNIVERSAL HEALTH SERVICES, INC	COM	913903100	39578	925160	SH	DEFINED	1,3,
UNIVISION COMMUNICATIONS INC.	COM	914906102	4307	106451	SH	DEFINED	1,3,
UNOCAL CORP.	COM	915289102	6176	171211	SH	DEFINED	1,3,
UNUMPROVIDENT CORP.	COM	91529Y106	7180	270843	SH	DEFINED	1,3,
USFREIGHTWAYS CORP.	COM	916906100	387	12314	SH	DEFINED	1,3,
UTILICORP UNITED, INC.	COM	918005109	17748	705116	SH	DEFINED	1,3,
UTSTARCOM, INC.	COM	918076100	20064	704000	SH	DEFINED	1,3,
VF CORP.	COM	918204108	2196	56281	SH	DEFINED	1,3,
VALASSIS COMMUNICATIONS	COM	918866104	27167	762681	SH	DEFINED	1,3,
VALENCE TECHNOLOGY, INC.	COM	918914102	72	21253	SH	DEFINED	1,3,
VALERO ENERGY CORP.	COM	91913Y100	26533	696038	SH	DEFINED	1,3,
VALMONT INDUSTRIES	COM	920253101	165	11418	SH	DEFINED	1,3,
VALSPAR CORP.	COM	920355104	347	8771	SH	DEFINED	1,3,
VANS, INC.	COM	921930103	2705	212350	SH	DEFINED	1,3,
VARCO INTERNATIONAL, INC.	COM	922122106	255	16991	SH	DEFINED	1,3,
VARIAN INC.	COM	922206107	2809	86600	SH	DEFINED	1,3,
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	5365	155108	SH	DEFINED	1,3,
VARIAN MEDICAL SYSTEMS, INC.	COM	92220P105	1728	24244	SH	DEFINED	1,3,
VECTREN CORPORATION	COM	92240G101	287	11986	SH	DEFINED	1,3,
VEECO INSTRUMENTS, INC.	COM	922417100	493	13686	SH	DEFINED	1,3,
VERITAS SOFTWARE CORP.	COM	923436109	53411	1191677	SH	DEFINED	1,3,
VERITY INC.	COM	92343C106	3673	181406	SH	DEFINED	1,3,
VERISIGN, INC.	COM	92343E102	22027	579060	SH	DEFINED	1,3,
VERITAS DGC INC.	COM	92343P107	2875	155396	SH	DEFINED	1,3,
VERIZON COMMUNICATIONS.	COM	92343V104	162970	3433839	SH	DEFINED	1,3,
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	326	13272	SH	DEFINED	1,3,
VESTA INSURANCE GROUP INC	COM	925391104	2992	374000	SH	DEFINED	1,3,
VIACOM, INC.	COM	925524308	40511	917581	SH	DEFINED	1,3,
VIAD CORP.	COM	92552R109	5091	214992	SH	DEFINED	1,3,
VIASAT, INC.	COM	92552V100	3480	223059	SH	DEFINED	1,3,
VIASYS HEALTHCARE, INC.	COM	92553Q209	246	12175	SH	DEFINED	1,3,
VICOR CORP.	COM	925815102	320	19774	SH	DEFINED	1,3,
VIGNETTE CORP.	COM	926734104	7859	1463510	SH	DEFINED	1,3,
VINTAGE PETROLEUM, INC.	COM	927460105	5802	401510	SH	DEFINED	1,3,
VISHAY INTRTECHNOLOGY	COM	928298108	550	28199	SH	DEFINED	1,3,
VISTEON CORP.	COM	92839U107	995	66148	SH	DEFINED	1,3,
VISUAL NETWORKS, INC.	COM	928444108	69	14869	SH	DEFINED	1,3,
VITAL SIGNS, INC.	COM	928469105	210	6026	SH	DEFINED	1,3,
VITESSE SEMICONDUCTOR CORP	COM	928497106	1198	96145	SH	DEFINED	1,3,
VODAFONE GROUP PLC	COM	92857W100	454	17662	SH	DEFINED	1,3,
VORNADO REALTY TRUST	COM	929042109	8961	215400	SH	DEFINED	1,3,
VULCAN MATERIALS CO.	COM	929160109	2461	51341	SH	DEFINED	1,3,
WGL HOLDINGS, INC.	COM	92924F106	250	8595	SH	DEFINED	1,3,
WMS INDUSTRIES, INC.	COM	929297109	300	15019	SH	DEFINED	1,3,
WPP GROUP PLC.	COM	929309300	209	3884	SH	DEFINED	1,3,
WPS RESOURCES CORP	COM	92931B106	1659	45400	SH	DEFINED	1,3,
WABASH NATIONAL CORP.	COM	929566107	84	10736	SH	DEFINED	1,3,
WACKENHUT CORRECTIONS CORP.	COM	929798106	3052	220199	SH	DEFINED	1,3,
WACHOVIA CORP	COM	929903102	24772	789924	SH	DEFINED	1,3,
WADDELL & REED FINANCIAL - A	COM	930059100	7139	221705	SH	DEFINED	1,3,
WAL-MART STORES, INC.	COM	931142103	226907	3942774	SH	DEFINED	1,3,
WALGREEN CO.	COM	931422109	17426	517714	SH	DEFINED	1,3,
WALLACE COMPUTER SVCS INC.	COM	932270101	3231	170134	SH	DEFINED	1,3,

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WALTER INDUSTRIES INC.	COM	93317Q105	1728	152800	SH	DEFINED	1, 3,
WASHINGTON FEDERAL, INC.	COM	938824109	696	26981	SH	DEFINED	1, 3,
WASHINGTON MUTUAL, INC.	COM	939322103	68337	2089813	SH	DEFINED	1, 3,
WASHINGTON POST CI B	COM	939640108	890	1680	SH	DEFINED	1, 3,
WASTE CONNECTIONS, INC.	COM	941053100	396	12790	SH	DEFINED	1, 3,
WASTE MANAGEMENT, INC.	COM	94106L109	10218	320213	SH	DEFINED	1, 3,
WATERS CORP.	COM	941848103	18326	472920	SH	DEFINED	1, 3,
WATSCO, INC.	COM	942622200	177	12438	SH	DEFINED	1, 3,
WATSON PHARMACEUTICALS	COM	942683103	2491	79345	SH	DEFINED	1, 3,
WATTS INDUSTRIES, INC.	COM	942749102	186	12371	SH	DEFINED	1, 3,
WEATHERFORD INTERNATIONAL, INC	COM	947074100	38175	1024561	SH	DEFINED	1, 3,
WEBWX COMMUNICATIONS, INC.	COM	94767L109	5198	209171	SH	DEFINED	1, 3,
WEBSTER FINANCIAL CORP.	COM	947890109	1977	62692	SH	DEFINED	1, 3,
WEINGARTEN REALTY INVESTORS	COM	948741103	1219	25400	SH	DEFINED	1, 3,
WELLMAN INC.	COM	949702104	230	14852	SH	DEFINED	1, 3,
WELLPOINT HEALTH NETWORKS 'A'	COM	94973H108	28515	244031	SH	DEFINED	1, 3,
WELLS FARGO CO.	COM	949746101	81883	1884528	SH	DEFINED	1, 3,
WENDY'S FINANACIAL	COM	950588202	7776	133500	SH	DEFINED	1, 3,
WENDY'S INTERNATIONAL	COM	950590109	1552	53205	SH	DEFINED	1, 3,
WERNER ENTERPRISES	COM	950755108	2500	102880	SH	DEFINED	1, 3,
WESTAMERICA BACORPORATION	COM	957090103	242	6122	SH	DEFINED	1, 3,
WESTERN DIGITAL CORP	COM	958102105	12083	1927150	SH	DEFINED	1, 3,
WESTERN GAS RESOURCES INC.	COM	958259103	4197	129864	SH	DEFINED	1, 3,
WESTERN RESOURCES INC.	COM	959425109	3694	214770	SH	DEFINED	1, 3,
WESTVACO CORP.	COM	961548104	1475	51831	SH	DEFINED	1, 3,
WESTWOOD ONE, INC.	COM	961815107	571	18995	SH	DEFINED	1, 3,
WET SEAL, INC.	COM	961840105	11188	475089	SH	DEFINED	1, 3,
WEYERHAEUSER CO.	COM	962166104	25490	471339	SH	DEFINED	1, 3,
WHIRLPOOL CORP.	COM	963320106	10354	141204	SH	DEFINED	1, 3,
WHITNEY HOLDING CORP.	COM	966612103	540	12326	SH	DEFINED	1, 3,
WHOLE FOODS MARKET, INC.	COM	966837106	1097	25179	SH	DEFINED	1, 3,
WILLAMETTE INDUSTRIES	COM	969133107	15615	299603	SH	DEFINED	1, 3,
WILLIAMS COS., INC.	COM	969457100	48727	1909347	SH	DEFINED	1, 3,
WILLIAMS-SONOMA, INC.	COM	969904101	433	10092	SH	DEFINED	1, 3,
WILMINGTON TRUST CO.	COM	971807102	366	5783	SH	DEFINED	1, 3,
WIND RIVER SYSTEMS	COM	973149107	246	13753	SH	DEFINED	1, 3,
WINN-DIXIE STORES, INC.	COM	974280109	1012	71027	SH	DEFINED	1, 3,
WINNEBAGO INDUSTRIES	COM	974637100	355	9620	SH	DEFINED	1, 3,
WIRELESS FACILITIES, INC.	COM	97653A103	3323	493737	SH	DEFINED	1, 3,
WISCONSIN ENERGY CORP.	COM	976657106	465	20625	SH	DEFINED	1, 3,
WOLVERINE WORLD WIDE	COM	978097103	292	19379	SH	DEFINED	1, 3,
WOODWARD COVENER CO.	COM	980745103	6742	115739	SH	DEFINED	1, 3,
WORLDCOM	COM	98157D106	46037	3269687	SH	DEFINED	1, 3,
WORTHINGTON INDUSTRIES, INC.	COM	981811102	4317	303993	SH	DEFINED	1, 3,
WRIGLEY (WM) JR. CO.	COM	982526105	5866	114190	SH	DEFINED	1, 3,
XTO ENERGY, INC.	COM	98385X106	3416	195216	SH	DEFINED	1, 3,
XCEL ENERGY INC.	COM	98389B100	11806	425593	SH	DEFINED	1, 3,
XILINX, INC.	COM	983919101	6611	169289	SH	DEFINED	1, 3,
XEROX CORP.	COM	984121103	3798	364466	SH	DEFINED	1, 3,
YAHOO INC.	COM	984332106	5113	288209	SH	DEFINED	1, 3,
YELLOW CORP.	COM	985509108	8017	319412	SH	DEFINED	1, 3,
YORK INTL	COM	986670107	10581	277485	SH	DEFINED	1, 3,
ZALE CORP.	COM	988858106	6847	163498	SH	DEFINED	1, 3,
ZEBRA TECHNOLOGIES CP -CL A	COM	989207105	817	14719	SH	DEFINED	1, 3,
ZENITH NATIONAL INSURANCE CO.	COM	989390109	229	8179	SH	DEFINED	1, 3,
ZIMMER HOLDINGS, INC.	COM	98956P102	3015	98727	SH	DEFINED	1, 3,
ZIONS BANCORPORATION	COM	989701107	11260	214145	SH	DEFINED	1, 3,
ZOMAX, INC. /MN	COM	989929104	4411	552118	SH	DEFINED	1, 3,
AMDOCS LTD.	COM	G02602103	41841	1231709	SH	DEFINED	1, 3,
APW LIMITED	COM	G04397108	1537	925888	SH	DEFINED	1, 3,
BUNGE LIMITED	COM	G16962105	2699	115916	SH	DEFINED	1, 3,
EVEREST RE GROUP LTD.	COM	G3223R108	579	8190	SH	DEFINED	1, 3,

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FOSTER WHEELER LTD	COM	G36535105	3136	614893	SH	DEFINED	1,3,
GLOBAL SANTAFE CORP	COM	G3930E101	1519	53263	SH	DEFINED	1,3,
TOMMY HILFINGER CORP.	COM	G8915Z102	4996	363362	SH	DEFINED	1,3,
TRANSOCEAN SEDCO FOREX, INC.	COM	G90078109	24353	720079	SH	DEFINED	1,3,
TRENWICK GROUP, LTD.	COM	G9032C109	175	17198	SH	DEFINED	1,3,
XL CAPITAL LTD.	COM	G98255105	6142	67233	SH	DEFINED	1,3,
XOMA LTD	COM	G9825R107	1763	178960	SH	DEFINED	1,3,
UBS AG - REG	COM	H8920M855	486	9720	SH	DEFINED	1,3,
AUDIOCODES LTD	COM	M15342104	2718	481060	SH	DEFINED	1,3,
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	60781	1523723	SH	DEFINED	1,3,
PRECISE SOFTWARE SOLUTIONS	COM	M41450103	1809	87570	SH	DEFINED	1,3,
LUMENIS LTD.	COM	M6778Q105	8295	421080	SH	DEFINED	1,3,
RADVISION LTD.	COM	M81869105	1325	174522	SH	DEFINED	1,3,
ASM HLDG NV	COM	N07059111	1176	68980	SH	DEFINED	1,3,
METRON TECHNOLOGY N.V.	COM	N5665B105	10609	1515596	SH	DEFINED	1,3,
QIAGEN NV	COM	N72482107	209	11250	SH	DEFINED	1,3,
BANCO LATINO AMERICANO DE EXPO	COM	P16994132	1010	35995	SH	DEFINED	1,3,
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	975	60170	SH	DEFINED	1,3,
ASE TEST LTD	COM	Y02516105	12177	874170	SH	DEFINED	1,3,
FLEXTRONICS INTERNATIONAL LTD.	COM	Y2573F102	52997	2209113	SH	DEFINED	1,3,
AOL Time Warner Incorporated	COM	00184A105	64345	2004511	SH	DEFINED	2,4
A T & T Corp	COM	001957109	34752	1915759	SH	DEFINED	2,4
AT and T Wireless Services Inc	COM	001957406	864	60091	SH	DEFINED	2,4
Abercrombie & Fitch Co A	COM	002896207	22556	850226	SH	DEFINED	2,4
Advanced Semiconductor E-ADR	COM	00756M404	5276	1201871	SH	DEFINED	2,4
Alcoa Inc	COM	013817101	57782	1625386	SH	DEFINED	2,4
American International Group	COM	026874107	55905	704090	SH	DEFINED	2,4
Applied Materials Inc	COM	038222105	32599	812944	SH	DEFINED	2,4
BJ Wholesale Club Inc	COM	05548J106	9624	218240	SH	DEFINED	2,4
Banco Bradesco SA - Sponsored	COM	059460105	666	25903	SH	DEFINED	2,4
Bank Of America Corp	COM	060505104	42105	668871	SH	DEFINED	2,4
Bank of New York Co Inc	COM	064057102	41665	1021198	SH	DEFINED	2,4
Bristol-Myers Squibb Company	COM	110122108	32266	632662	SH	DEFINED	2,4
Citigroup Inc	COM	172967101	94473	1871494	SH	DEFINED	2,4
Colgate-Palmolive	COM	194162103	29247	506445	SH	DEFINED	2,4
American Home Products Corp	COM	202710400	57519	937403	SH	DEFINED	2,4
Qwest Communications Internati	COM	203449400	1688	119453	SH	DEFINED	2,4
Compaq Computer Corp	COM	204493100	35626	2126927	SH	DEFINED	2,4
Conoco Inc	COM	208251504	39812	1406780	SH	DEFINED	2,4
Cisco Systems Inc	COM	219816300	3764	207844	SH	DEFINED	2,4
Cox Communications Inc	COM	224044107	1237	29527	SH	DEFINED	2,4
The Walt Disney Co	COM	227072600	21859	1054961	SH	DEFINED	2,4
Exxon Mobil Corporation	COM	232661800	44480	1131804	SH	DEFINED	2,4
Grupo Elektra S.A.-Spon GDR	COM	238041000	74	11395	SH	DEFINED	2,4
Dell Computer Corp	COM	247025109	32665	1201805	SH	DEFINED	2,4
Delphi Automotive Systems Corp	COM	247126105	21637	1583970	SH	DEFINED	2,4
RADVision Ltd	COM	256232600	81	10665	SH	DEFINED	2,4
Dow Chemical Corp	COM	260543103	27709	820271	SH	DEFINED	2,4
Dupont (EI) De Nemours & Co.	COM	263534109	213	5000	SH	DEFINED	2,4
Duke Energy Corp	COM	264399106	47136	1200618	SH	DEFINED	2,4
Pepsico Inc	COM	268151100	41726	856963	SH	DEFINED	2,4
America Movil SA de CV	COM	272267000	345	17722	SH	DEFINED	2,4
El Paso Corporation	COM	28336L109	35951	805903	SH	DEFINED	2,4
Electronic Data Systems Corpor	COM	285661104	1295	18896	SH	DEFINED	2,4
Empresa Nacional Elec-Chil-SP	COM	29244T101	205	19735	SH	DEFINED	2,4
Enterasys Networks Inc	COM	293637104	9312	1052184	SH	DEFINED	2,4
Fannie Mae	COM	313586109	35275	443713	SH	DEFINED	2,4
Fleet Boston Financial Corp	COM	339030108	19918	545696	SH	DEFINED	2,4
General Electric Corp	COM	369604103	79035	1971925	SH	DEFINED	2,4
Home Depot Inc	COM	437076102	24894	488019	SH	DEFINED	2,4
Honeywell International Inc	COM	438516106	20013	591759	SH	DEFINED	2,4
Ingersoll Rand	COM	456866102	18960	453488	SH	DEFINED	2,4

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International Business Machine	COM	459200101	61467	508157	SH	DEFINED	2,4
International Paper Co.	COM	460146103	22238	551118	SH	DEFINED	2,4
Johnson & Johnson	COM	478160104	51833	877039	SH	DEFINED	2,4
KPMG Consulting Inc	COM	48265R109	23948	1445276	SH	DEFINED	2,4
Kookmin Bank - Spons ADR	COM	50049M109	6590	169419	SH	DEFINED	2,4
Korea Telecom Corporation ADR	COM	50063P103	1574	77430	SH	DEFINED	2,4
Laboratory Corp of America Hol	COM	50540R409	29044	359238	SH	DEFINED	2,4
Lincoln National Corp	COM	534187109	22464	462515	SH	DEFINED	2,4
Magna International Inc - Clas	COM	559222401	15392	242515	SH	DEFINED	2,4
Maxim Intergrated Products	COM	57772K101	21983	418643	SH	DEFINED	2,4
Microsoft Corp	COM	594918104	114265	1724754	SH	DEFINED	2,4
Micron Technology Inc	COM	595112103	1197	38627	SH	DEFINED	2,4
Morgan Stanley Dean Witter and	COM	617446448	21546	385154	SH	DEFINED	2,4
National Aust Bank Ltd	COM	662460800	358061	11238566	SH	DEFINED	2,4
Openwave Systems Inc	COM	683718100	5114	90591	SH	DEFINED	2,4
Oracle Corporation	COM	68389X105	31022	2246352	SH	DEFINED	2,4
Pfizer Inc	COM	717081103	104655	2626219	SH	DEFINED	2,4
Pharmacia Corporation	COM	71713U102	21586	506118	SH	DEFINED	2,4
Pohang Iron & Steel Ltd ADR	COM	730450103	4881	212210	SH	DEFINED	2,4
Proctor & Gamble Company	COM	742718109	46008	581427	SH	DEFINED	2,4
Raytheon Company	COM	755111507	11091	341587	SH	DEFINED	2,4
ResMed Inc	COM	761152107	93723	1738182	SH	DEFINED	2,4
SBC Communications Inc	COM	78387G103	69520	1774838	SH	DEFINED	2,4
SK Telecom Co Ltd-ADR	COM	78440P108	6249	289057	SH	DEFINED	2,4
Safeway Inc	COM	786514208	26523	635270	SH	DEFINED	2,4
Shaw Group Inc	COM	820280105	7338	312236	SH	DEFINED	2,4
Siebel Systems Inc	COM	826170102	26069	931689	SH	DEFINED	2,4
Sprint Corp (PCS Group)	COM	852061506	21038	861858	SH	DEFINED	2,4
Sun Microsystems Incorporated	COM	866810104	42928	3490043	SH	DEFINED	2,4
Tele Centro Oeste Celular Part	COM	87923P105	101	14497	SH	DEFINED	2,4
Telefonos de Mexico SA de CV-S	COM	879403780	427	12187	SH	DEFINED	2,4
Texas Instruments Inc	COM	882508104	9775	349124	SH	DEFINED	2,4
Veritas Software Corporation	COM	923436109	37370	833590	SH	DEFINED	2,4
Viacom Inc-Class B	COM	925524308	45925	1040207	SH	DEFINED	2,4
Vornado Realty Trust	COM	929042109	17894	430138	SH	DEFINED	2,4
Wal-Mart Stores Inc	COM	931142103	77002	1337994	SH	DEFINED	2,4
Wells Fargo Company	COM	949746101	21137	486254	SH	DEFINED	2,4
Wipro Limited-ADR	COM	97651M109	7425	202860	SH	DEFINED	2,4
Worldcom Inc - Worldcom Group	COM	98157D106	1978	140504	SH	DEFINED	2,4
Check Point Software Technolog	COM	M22465104	207	5178	SH	DEFINED	2,4
Flextronics International Ltd	COM	Y2573F102	1865	77741	SH	DEFINED	2,4