

Complete List of Assets for the Common Retirement Fund

Domestic and International Stocks
Commingled Stock Funds
Bonds
Mortgage Holdings
Real Estate Investments
Alternative Investments
Short-term Investments

DOMESTIC AND INTERNATIONAL STOCKS

As of March 31, 2004

Security Description	Shares	\$US Cost	\$US Market
1-800-Flowers.Com Cl A	6,100	50,776	58,255
21St Century Insurance Gr	39,100	573,394	563,040
24/7 Real Media Inc	4,000	25,530	29,000
3 Com Corp	2,053,625	24,666,943	14,498,593
3M Company	3,462,104	136,333,489	283,442,454
4 Kids Entertainment Inc	21,643	482,373	484,154
7-Eleven Inc	500	7,127	7,585
99 Cents Only Stores	312,966	8,431,127	7,642,630
A B B Ltd	4,018,392	20,014,359	23,694,509
A B M Industries Inc	600	10,855	10,770
A B N Amro Holding Nv	3,003,531	54,169,805	66,992,022
A C E Ltd	2,196,990	81,217,521	93,723,593
A C S Actividades Cons Y Sv	49,842	1,921,890	2,437,771
A D C Telecommunications	3,602,135	32,758,172	10,446,192
A D E Corporation/Mass	41,700	825,253	819,405
A D V O Inc	400	11,494	12,888
A E S Corporation/The	3,958,494	68,367,605	33,765,954
A F L A C Inc	2,906,592	87,898,397	116,670,603
A F P Provida Adr	1,534	32,565	43,719
A G C O Corporation	307,900	6,983,810	6,376,609
A G Edwards Inc	349,929	7,640,305	13,689,222
A G L Resources Inc	265,200	4,967,238	7,696,104
A M B Property Corp	343,400	9,391,288	12,764,178
A M E T E K Inc	611,600	8,970,672	15,681,424
A N S Y S Inc	83,400	2,280,197	3,314,316
A O Tatneft-Spon Adr	74,500	1,091,418	2,072,590
A S M Holding NV	131,639	2,389,497	2,411,996
A S M L Holding N V	493,800	5,320,780	9,051,354
A S M Pacific Technology	11,000	21,643	48,992
A S V Inc	49,000	1,594,121	1,489,110
A T & T Corp	3,349,230	75,518,860	65,544,431
A T & T Wireless Service	9,613,004	117,065,223	130,832,984
A V I Biopharma Inc	2,100	9,303	6,363
Aaipharma Inc	1,031,100	8,513,909	6,836,193
Aaron Rents Inc	1,800	40,355	44,802
Abbey National	1,129,780	12,380,997	9,447,536
Abbott Laboratories	5,518,319	98,625,518	226,802,911
Abercrombie Fitch Co Cl A	904,590	25,887,631	30,611,326
Abertis Infraestructuras	82,325	1,028,239	1,357,684
Abitibi Cons. Inc	915,200	7,046,916	6,497,102
Accenture Ltd-Class A	637,920	9,830,051	15,820,416
Acciona S.A.	14,122	737,908	868,590

Accor	447,245	16,779,035	18,120,859
Accredo Health Inc	99,200	3,037,866	3,779,520
Acerinox Sa	17,773	720,329	869,932
Aceto Corp	88,450	1,332,843	1,389,550
Acom Co Ltd	63,230	5,565,320	4,619,099
Actel Corp	400	10,628	9,052
Activision Inc	804,849	9,373,112	12,732,711
Actuant Corp Class A	371,740	4,783,410	14,583,360
Acuity Brands Inc	55,300	1,172,242	1,320,564
Acxiom Corporation	1,279,800	21,394,680	28,104,408
Adaptec Inc	309,700	2,825,098	2,712,972
Adecco Sa	191,480	9,472,690	10,580,258
Aderans Co Limited	400	12,547	9,478
Adidas Ag	177,907	12,893,257	20,616,696
Administaff Inc	658,400	7,435,027	11,475,912
Adobe Systems	864,565	16,507,575	33,977,405
Adtran Inc	390,300	7,453,847	11,720,709
Advancd Digtl Info Restr	186,001	2,282,232	2,116,691
Advance Auto Parts Inc	159,951	6,633,260	6,505,207
Advanced Fibre Commun Inc	364,375	9,453,348	8,049,044
Advanced Info Service-For	721,300	1,157,964	1,532,923
Advanced Marketing Svc	700	8,052	6,930
Advanced Medical Optics	31,000	735,952	756,400
Advanced Micro Devices	1,192,932	14,499,579	19,361,286
Advanced Neuromodulatn Sy	300	12,944	10,827
Advanta Corp Cl B	700	8,140	11,550
Advantest	111,900	10,616,781	9,174,864
Advent Software Inc	675,100	20,221,970	12,610,868
Aegis Group	198,720	356,020	354,264
Aegon Nv	3,692,530	83,602,713	47,192,361
Aeon Co Ltd	794,100	16,026,086	34,272,206
Aeroflex Inc	73,250	783,721	985,945
Aeropostale Inc	59,900	981,716	2,171,974
Aetna Inc	682,881	29,760,991	61,268,083
Affiliated Computer Svc A	826,000	29,971,668	42,869,400
Affiliated Managers Group	107,550	5,173,631	5,870,079
Affymetrix Inc	246,000	6,022,737	8,307,420
Aftermarket Tech Corp	339,700	3,565,537	4,990,193
Agere Systems Inc Class A	920,425	2,120,649	2,954,564
Agere Systems Inc Class B	200,000	493,749	624,000
Agfa Gevaert NV	39,764	1,025,171	973,894
Agilent Technologies Inc	2,304,309	53,578,933	72,885,294
Aguas De Barcelona	28,072	410,235	441,223
Ahold Restrictred Reg.	213,954	1,279,449	1,751,092
Aiful Corporation	68,915	6,270,712	7,068,035
Air Products & Chemicals	1,060,601	37,247,589	53,157,322

Airgas Inc	389,450	7,566,149	8,295,285
Airtran Holdings Inc	10,000	192,075	118,800
Ajinomoto Co. Inc Jpy Ord	164,400	1,751,588	1,959,494
Akamai Technologies Inc	175,400	1,981,551	2,304,756
Akbank Tas	528,121,000	1,557,883	2,813,430
Akzo Nobel Nv	528,332	19,927,385	19,393,512
Alabama Natl Bancorp	40,500	1,761,285	2,248,155
Alaris Medical Systems	600	9,168	11,190
Alaska Air Group Inc	122,200	3,950,389	3,013,452
Albany Intl Corp-CI A	400	12,701	10,756
Albany Molecular Research	709,504	15,105,052	10,571,610
Albemarle Corporation	171,500	2,760,889	4,973,500
Alberto-Culver Co	459,239	11,589,013	20,146,815
Albertsons Inc	1,526,525	25,577,202	33,812,529
Alcan Aluminum Ltd	125,600	4,478,874	5,570,648
Alcan Inc	135,902	3,874,197	6,081,181
Alcatel	1,430,841	20,068,625	22,577,234
Alcatel Alsthalm Cge	70,715	890,019	1,120,833
Alcoa Inc	3,392,908	68,690,233	117,699,979
Alcon Inc	418,400	19,741,225	26,484,720
Alderwoods Group Inc	1,000	7,686	10,380
Alexander & Baldwin	173,950	4,183,397	5,733,392
Alexandria Natl Iron&Stel	7,000	315,861	118,741
Alfa Laval Ab	4,050	42,150	53,436
Alfa Sa	842,800	1,473,091	3,198,415
Align Technology Inc	57,700	1,217,735	1,096,877
Alkermers Inc	2,000	30,860	31,980
All Nippon Airways	5,000	13,918	17,206
Alleanza Assicuraz	30,489	272,575	345,078
Allegheny Energy Inc	433,119	12,441,595	5,938,061
Allegheny Technologies	221,730	5,470,738	2,682,933
Allergan Inc	950,035	44,562,362	79,954,946
Allete Inc	372,150	6,496,830	13,058,744
Alliance Data Systems	430,710	10,567,937	14,450,321
Alliance Gaming Corporatn	2,800	58,512	89,964
Alliance Semiconductor Cp	1,100	8,837	8,371
Alliant Energy Corp	485,700	14,173,548	12,657,342
Alliant Techsystems Inc	251,000	12,370,749	13,654,400
Allianz Ag	174,876	18,038,214	19,085,626
Allied Electronics Co	338,400	470,369	617,469
Allied Irish Banks	762,601	10,964,880	11,377,069
Allied Waste Industries	1,335,800	18,990,754	17,779,498
Allmerica Financial Cp	464,000	16,161,384	16,031,200
Allstate Corporation/The	2,948,713	75,165,227	134,048,493
Allstream Inc - CI B	11,200	598,982	629,451
Alltel Corporation	1,147,012	53,104,515	57,224,429

Alpha Credit Bank	36,901	1,050,404	1,136,406
Alps Electric Co Ltd	419,000	6,499,286	6,162,061
Alstom	12,629	58,980	30,574
Altadis	285,833	5,446,612	8,658,519
Altana Ag	151,288	7,488,960	9,403,676
Altera Corporation	1,591,549	49,146,835	32,594,924
Altria Group Inc	7,100,283	146,468,469	386,610,409
Alumina Ltd	1,100,170	2,489,486	4,502,009
Amada Co	49,000	282,213	315,567
Amadeus Global Travel	202,378	1,211,138	1,146,512
Amazon.Com Inc	239,400	3,736,056	10,361,232
Ambac Financial Group	402,958	22,861,112	29,730,241
Amcol International Corp	400	6,085	6,980
Amcor Limited	3,761,466	16,204,115	22,973,591
Amec Plc	47,451	182,156	270,564
Amer International Group	10,692,071	381,206,163	762,879,266
Amer Power Conversion Cp	1,027,243	26,088,450	23,616,317
Amerada Hess Corporation	332,135	17,325,430	21,681,773
Amercredit Corp	1,381,400	28,474,181	23,525,242
Ameren Corporation	639,578	25,708,043	29,478,150
America Movil Sa-Ser L	557,900	552,758	1,077,841
America Telecom Sa	540,000	721,356	1,091,603
America West Holdgs-CI B	400,000	4,051,480	3,812,000
American Eagle Outfitters	516,050	12,432,982	13,907,548
American Electric Power	1,440,394	36,484,145	47,417,770
American Express Company	5,022,460	107,855,369	260,414,551
American Financial Group	369,550	10,221,096	11,023,677
American Greetings-CI A	813,095	15,337,420	18,514,173
American Italian Pasta Co	156,046	7,015,927	6,230,917
American National Insur	24,200	1,930,607	2,165,658
American Pharmaceutical	13,000	415,378	609,700
American Physicians Cap	132,170	2,252,429	2,762,353
American Software-CI A	767,400	2,916,251	5,141,580
American Standard Co Inc	754,200	54,845,217	85,790,250
American Tower Corp-CI A	490,000	3,599,488	5,561,500
Amerigroup Corporation	400	17,250	18,280
Amerisourcebergen Corp	499,848	31,493,167	27,331,689
Ameristar Casinos Inc	82,700	1,939,552	2,771,277
Ameritrade Holding Corp	129,600	1,452,572	1,995,840
Amersham Plc	145,036	1,222,825	2,135,117
Amerus Group Co	164,900	5,849,925	6,653,715
Amgen Inc	5,206,195	167,157,410	302,740,239
Amkor Technologies Inc	6,600	100,848	96,558
Amp Limited	129,288	781,378	555,710
Amphenol Corp Class A	25,400	705,201	754,380
Amsouth Bancorporation	1,213,452	30,034,371	28,528,257

Anadarko Petroleum Corp	1,270,665	51,373,766	65,896,687
Analog Devices	1,610,423	57,608,154	77,316,408
Andrew Corporation	753,770	8,357,214	13,190,975
Antrx Corporation	506,400	10,654,352	13,774,080
Angang New Steel Co Ltd-H	3,842,000	801,320	2,157,430
Angiotech Pharmaceuticals	163,500	3,833,387	3,992,670
Anglo American Plc	295,908	5,303,592	7,089,585
Anglo Irish Bank	436,916	6,881,218	6,883,357
Anheuser-Busch Companies	3,256,088	79,751,050	166,060,488
Anntaylor Stores Corp	330,300	12,310,642	14,136,840
Ansell Ltd	16,225	73,151	88,815
Antena 3 Televisionsa	2,870	102,316	132,260
Anteon International Corp	97,100	2,891,122	2,805,219
Anthem Inc	758,281	56,606,434	68,730,590
Aon Corporation	1,119,385	29,192,527	31,242,035
Apache Corporation	1,139,406	22,294,333	49,188,157
Apartment Investment	320,700	11,959,733	9,970,563
Apogent Technologies Inc	621,850	12,460,091	19,078,358
Apollo Group Inc-Class A	654,193	28,056,484	56,365,269
Apple Computer Inc	1,355,751	19,969,553	36,659,507
Applebees International	233,400	5,633,623	9,634,752
Applera Corp-Applied Bio	1,668,054	31,763,234	32,994,108
Applied Films Corporation	3,500	104,972	98,035
Applied Materials Inc	7,608,406	85,350,566	162,287,300
Applied Micro Circuits Cp	1,379,291	54,149,859	7,875,752
Applied Signal Technology	300	6,100	8,226
Apria Healthcare Group	263,200	6,400,509	7,880,208
Aptargroup Inc	400	14,675	15,360
Aqua America Inc	403,175	7,030,216	8,740,834
Aquantive Inc	424,400	3,949,519	4,074,240
Aquila Inc	716,100	9,367,341	3,372,831
Aramark Corp	474,500	10,485,521	13,006,045
Arbitron Inc	101,984	3,449,633	4,105,876
Arcelor	67,424	918,249	1,222,968
Arch Chemicals Inc	400	8,478	11,292
Arch Coal Inc	254,500	5,085,343	7,988,755
Archer-Daniels-Midland Co	2,427,507	24,387,496	40,952,043
Arden Realty Inc	500	14,361	16,165
Argosy Gaming Co	97,000	2,643,205	3,448,350
Ariba Inc	3,500	12,275	9,905
Arkansas Best Corp	300	9,707	7,995
Arm Holdings Plc	1,030,605	3,578,924	2,253,993
Arqule Inc	79,900	757,874	474,606
Arrow Electronics	823,000	17,165,542	20,953,580
Arthrocare Corporation	43,600	489,548	1,013,700
Arthur J Gallagher & Co	404,200	12,786,530	13,164,794

Artisan Components Inc	296,486	5,693,956	6,608,673
Arvinmeritor Inc	309,350	8,546,951	6,134,411
Asahi Breweries Ord	83,600	880,770	969,916
Asahi Glass Co	1,781,200	12,038,093	19,244,185
Asahi Kasei Corp	286,000	1,262,840	1,679,685
Asatsu Inc	6,700	161,294	209,305
Ascential Software Corp	478,233	17,732,609	10,435,044
Ashland Inc	258,442	9,662,039	12,014,969
Asia Satellite Tele Hldgs	2,188,500	3,930,743	3,918,519
Ask Jeeves Inc	229,800	4,320,325	8,210,754
Aspect Communications Cp	67,300	988,837	1,054,591
Assa Abloy Ab-B	873,761	11,820,245	10,659,437
Assicurazioni Generali	203,436	6,368,255	5,190,026
Associated Banc-Corp	379,714	12,359,075	17,007,390
Assurant Inc	21,600	475,200	543,240
Astoria Financial Corp	427,150	10,369,774	16,244,515
Astra International Inc	5,317,500	2,870,294	3,322,079
Astrazeneca	1,324,352	49,435,820	62,079,274
Astrazeneca Plc	1,655,372	68,230,133	76,758,441
Astrazeneca Plc-Sp Adr	1,641,822	58,035,336	76,722,342
Atlas Copco Ab - Ser 'B'	367,340	8,143,069	11,982,767
Atlas Copcoab - Ser 'A'	215,941	4,581,860	7,674,033
Atmel Corporation	1,981,200	16,802,174	12,877,800
Atmos Energy Corp	800	19,669	20,456
Atos	4,944	340,435	322,313
August Technology Corp	1,300	23,631	19,539
Aust & New Zealand Bkng	1,060,594	9,969,613	15,352,152
Australian Gas Light Co	45,206	292,254	400,346
Autobytel Inc	304,621	2,973,166	4,020,997
Autodesk Inc	490,318	8,714,028	15,454,823
Autogrill Spa	8,475	91,320	122,166
Autoliv Inc	11,900	539,116	487,900
Autoliv Inc SDR	180,390	6,146,391	7,343,526
Automatic Data Processing	2,871,487	69,301,569	120,602,454
Autonation Inc	1,798,900	26,431,037	30,671,245
Autoroutes Du Sud De La	2,909	92,726	106,459
Autozone Inc	323,318	14,406,732	27,795,648
Avalonbay Communities Inc	300	14,344	16,074
Avaya Inc	1,530,594	15,978,319	24,305,833
Aventis SA	535,579	31,460,591	41,168,514
Avery Dennison Corp	525,486	19,898,795	32,690,484
Avi Ltd	190,400	476,549	524,148
Avici Systems Restricted	5,576	858,972	76,949
Avid Technology Inc	28,800	1,279,195	1,328,544
Aviva Plc	831,054	5,652,451	8,064,482
Avnet Inc	909,900	15,725,944	22,283,451

Avocent Corporation	264,100	11,057,886	9,729,444
Avon Products Inc	1,682,146	67,872,944	127,624,417
Axa	945,510	21,794,565	19,729,594
Axeda Systems Inc	56,084	1,794,688	59,449
Axis Capital Holdings Ltd	334,200	9,348,884	9,875,610
Ayala Corp	4,071,603	389,868	442,132
Ayala Land Inc	10,996,629	1,185,832	1,037,510
Aztar Corporation	47,200	1,082,911	1,156,872
B A S F AG	227,268	9,994,879	11,548,568
B B & T Corporation	2,176,568	73,189,045	76,832,850
B B V A	3,893,110	47,261,418	51,526,034
B C E Inc	642,480	12,849,869	13,487,558
B E Aerospace Inc	78,400	313,928	526,848
B E I Technologies Inc	16,400	180,996	365,720
B G Group Plc	9,433,301	39,502,451	56,388,987
B H P Billiton Ltd	2,744,735	13,818,349	25,690,505
B H P Billiton Plc	4,443,561	25,385,578	40,506,630
B I S Y S Group Inc/The	960,100	17,586,191	16,091,276
B J Services Company	735,140	25,840,828	31,809,508
B J'S Wholesale Club Inc	411,900	7,069,349	10,482,855
B M C Software Inc	1,367,320	50,193,772	26,731,106
B N P Paribas	1,271,839	58,411,305	77,725,752
B P B Plc	65,860	358,610	430,303
B P Plc	11,005,305	88,186,247	92,231,701
B P Plc-Sp Adr	358,200	14,274,396	18,339,840
B T Group Plc	4,589,833	27,448,117	14,930,813
Bae Systems Plc	7,238,437	31,635,132	26,739,553
Bajaj Auto Limited	15,700	324,692	329,783
Baker Hughes Inc	2,354,893	61,293,114	85,906,497
Balfour Beatty Plc	29,489	81,557	140,641
Ball Corporation	226,282	7,419,547	15,337,394
Banca Fideuram Spa	20,775	109,242	114,886
Banca Intesa Spa	11,434,323	37,712,023	37,798,718
Banca Intesa Spa-Rnc	37,315	71,294	98,132
Banca Monte Dei Paschi	39,454	110,524	115,151
Banca Nazionale Lavoro	56,843	90,417	128,881
Banca Popolare Di Milano	8,977	45,034	52,180
Banco Bradesco Pref	44,240	1,717,816	2,109,557
Banco Comercial Portugues	470,334	1,038,985	1,161,761
Banco Do Brasil	72,260	325,718	577,088
Banco Itau Holding Fin	23,000,000	1,836,209	2,130,360
Banco Popolare Di Verona	54,027	792,027	879,049
Banco Popular Espanol	184,064	8,531,049	10,771,411
Banco Santander Ctrl Hisp	3,647,839	34,610,197	39,672,838
Bancorp Bank/The	34,300	521,034	617,400
Bandag Inc	88,300	4,595,331	4,394,691

Bangkok Bank	548,600	1,259,429	1,319,488
Bangkok Bank Public Co Lt	285,300	584,607	664,417
Bank Atlantic Bancorp Inc	129,300	1,306,396	2,192,928
Bank Austria Creditanstal	9,229	294,395	489,951
Bank Mandiri	7,603,000	1,175,801	1,242,973
Bank Millennium Sa	621,800	481,033	532,739
Bank Of America Corp	5,383,445	209,065,978	435,951,376
Bank Of East Asia	337,983	733,406	1,021,614
Bank Of Hawaii Corp	244,580	4,488,066	11,331,391
Bank Of Ireland	237,677	3,102,986	2,964,610
Bank Of New York Company	3,381,072	63,273,407	106,503,768
Bank Of The Ozarks	1,200	27,892	33,060
Bank One Corporation	5,511,686	169,582,717	300,497,121
Bank Philippine Islands	691,368	511,127	541,525
Banknorth Group Inc	871,050	17,170,830	29,650,542
Bankunited Finl Class A	345,200	5,939,760	10,252,440
Banner Corp	32,200	663,446	943,138
Banta Corporation	161,050	4,566,579	7,455,005
Barclays Plc	4,517,157	30,440,342	39,786,946
Bard C R Inc	204,568	7,250,684	19,974,020
Barnes & Noble Inc	315,000	8,337,819	10,269,000
Barr Pharmaceuticals Inc	611,850	19,944,606	28,083,915
Barra Inc	105,800	3,733,538	3,701,942
Barratt Development Plc	46,346	407,753	529,805
Bausch & Lomb Inc	184,188	5,748,372	11,045,754
Baxter International Inc	2,501,722	55,049,369	77,278,193
Bayer Ag	1,035,355	35,565,903	25,383,209
Bayerische Hypo-Und Ver	2,092,057	31,136,925	24,864,010
Bayerische Motoren Werke	595,046	18,783,981	24,350,569
Bear Stearns Companies	396,185	22,436,406	34,737,501
Bearingpoint Inc	428,150	3,999,407	4,589,768
Bebe Stores Inc	19,100	628,315	640,614
Bec World Pcl - Foreign	725,800	439,423	341,749
Beckman Coulter Inc	296,500	6,839,988	16,171,110
Becton Dickinson & Co	1,112,815	26,654,579	53,949,271
Bed Bath & Beyond Inc	1,411,978	37,774,256	59,161,878
Beiersdorf Ag	13,822	1,163,231	1,470,968
Beijing Enterprises Hldgs	268,600	307,773	310,277
Bekaert Sa	1,239	59,127	68,365
Belden Inc	409,300	6,458,484	7,764,421
Bellsouth Corporation	7,177,609	123,469,127	198,747,993
Bellsystem 24 Inc	480	163,417	124,112
Belo Corp Series A	489,200	8,303,581	13,580,192
Bemis Company	361,638	5,272,204	9,402,588
Benchmark Electronics Inc	31,350	701,504	986,898
Benesse Corp	11,000	919,343	332,004

Benetton Group Spa	7,093	128,270	75,398
Bengang Steel Plates Co	677,900	275,139	341,077
Berkshire Hathaway CI A	365	21,301,337	34,054,500
Berkshire Hathaway CI B	11,400	23,510,190	35,465,514
Best Buy Co Inc	1,243,470	52,609,524	64,312,268
Beverly Enterprises Inc	566,200	4,198,120	3,623,680
Bic	9,730	431,892	412,521
Bidvest Group Call Option	2,967	0	2,966
Big Lots Inc	391,791	11,718,399	5,680,970
Bioenvision Inc	900	8,158	9,009
Biogen Idec Inc	1,246,449	64,586,942	69,302,564
Biolase Technology Inc	500	6,488	8,750
Biomet Inc	926,818	15,380,860	35,552,738
Bio-Rad Labs Inc - CI A	27,300	1,584,416	1,538,901
Bk Przemyslowo-Handlowy	2,600	157,930	290,732
Black & Decker Corp/The	445,600	16,484,975	25,372,464
Black Hills Corporation	129,000	3,210,881	4,111,230
Blair Corporation	18,400	395,048	490,360
Blockbuster Inc-CI A	2,200	40,221	38,500
Bluescope Steel Ltd	85,562	184,570	411,532
Blyth Inc	208,900	6,704,560	6,824,763
Bob Evans Farms	160,132	3,079,799	5,177,068
Boc Group	265,624	4,089,798	4,396,067
Boc Hong Kong Holdings	5,349,000	8,543,496	10,195,306
Boehler Uddeholm	2,787	166,156	226,901
Boeing Company/The	3,133,042	76,879,719	128,674,035
Boise Cascade Corporation	583,951	18,143,867	20,233,902
Bombardier Inc B	2,708,700	7,382,036	12,098,207
Bombay Co Inc	209,400	2,255,391	1,643,790
Boots Group Plc	1,862,391	21,936,706	21,204,375
Boral Limited	61,003	139,205	294,341
Borders Group Inc	577,600	13,442,976	13,712,224
Borgwarner Inc	118,100	6,090,128	10,018,423
Bostads Ab Drott	7,150	76,198	130,840
Boston Commun Group Inc	900	7,910	10,665
Boston Scientific Corp	3,997,264	81,944,231	169,404,048
Bouygues	899,088	41,873,623	30,936,741
Bowater Inc	405,250	16,532,387	17,681,058
Boyd Gaming Corp	340,150	5,745,657	7,786,034
Bradley Pharmaceuticals	400	10,707	10,072
Brambles Inds Ltd	453,442	2,385,725	1,942,077
Brambles Indust Plc	5,374,610	22,400,554	21,212,576
Brandywine Realty Trust	400	10,614	12,220
Brasil Telecom Part -Prf	449	2	3
Brasil Telecom Particip	223,900	8,706,755	7,646,185
Bridgestone Corp	717,000	10,246,191	11,254,491

Brilliance China Auto	1,090,493	226,716	517,876
Brinker International Inc	510,298	8,987,039	19,355,603
Brinks Co/The	234,875	5,603,030	6,477,853
Bristol-Myers Squibb Co	7,260,217	153,002,400	175,915,058
Brit Amer Tobacco	1,304,234	12,330,189	19,619,480
British American Tobacco	282,000	2,862,835	3,599,211
British Sky Broadcasting	461,268	5,898,204	5,751,968
Broadcom Corp Class A	1,491,318	158,192,401	58,176,315
Brooks Automation Inc	27,000	693,125	568,080
Brother Industries	457,000	2,819,154	4,656,318
Brown & Brown Inc	300,300	9,786,927	11,639,628
Brown-Forman Corp Class B	428,724	5,601,514	20,432,986
Bruker Biosciences Corp	550,562	3,015,690	2,758,316
Brunswick Corporation	412,126	6,735,904	16,827,105
Bunzl Plc	88,088	637,289	731,355
Burlington No Santa Fe	1,331,260	21,281,855	41,934,690
Burlington Resources Inc	748,295	29,570,623	47,614,011
Business Objects	14,353	441,861	414,500
C A C I International Inc	15,500	590,130	666,500
C A Nac Telefonos	248,524	1,077,213	696,331
C B R L Group Inc	267,875	6,864,675	10,618,565
C C B T Financial Co Inc	54,000	1,400,085	1,989,900
C D I Corp	32,035	1,021,099	1,034,090
C D W Corp	438,500	16,493,641	29,646,985
C E C Entertainment Inc C	64,050	1,958,328	2,222,535
C F S Gandel Retail Trust	146,998	138,994	163,850
C F S Gandel Retail Trust N	9,524	9,479	10,543
C H Robinson Worldwide	375,050	9,722,185	15,564,575
C I T Group Inc	442,350	10,054,207	16,831,418
C L P Holdings	413,800	1,749,484	2,299,745
C M S Energy Corporation	554,770	15,192,325	4,965,192
C N F Inc	207,500	5,425,526	6,972,000
C N O O C Ltd	2,532,500	881,432	1,080,793
C N P Assurances	11,275	489,561	651,222
C Net Networks Inc	580,655	4,409,288	6,003,973
C R H Plc	1,403,198	23,383,761	28,624,729
C R H(Cement Roadstone Hld)	926,893	14,752,733	18,851,327
C S G Systems Intl Inc	255,300	12,931,826	4,386,054
C S K Auto Corporation	366,099	5,771,663	6,630,053
C S K Corp	11,900	326,210	529,601
C S L Limited	8,271	114,114	132,478
C S R Ltd Aud1 Ord	151,513	120,649	224,405
C S X Corporation	1,158,623	30,807,703	35,094,691
C T Communications Inc	700	9,611	9,695
C V S Corporation	1,650,904	44,558,711	58,276,911
Cable & Wireless	1,822,323	8,315,880	4,345,563

Cable Design Technologies	900	9,112	8,532
Cablevision Sys Ny Cl A	979,968	25,670,105	22,421,668
Cabot Corp	432,200	8,229,127	14,176,160
Cabot Microelectronics	145,377	5,862,204	6,124,733
Cabot Oil & Gas Corp	400	12,003	12,224
Cache Inc	107,747	2,500,550	3,537,334
Cadbury Schweppes Plc	2,423,417	16,362,747	19,107,274
Cadence Design Systems	1,639,250	27,308,098	24,162,545
Caesars Entertainment Inc	1,248,050	15,896,234	16,274,572
Cal Dive Intl Inc	1,500	31,824	38,700
California Micro Devices	290,500	2,497,078	3,889,795
California Amplifier Inc	56,000	909,293	750,400
Callaway Golf	300,300	5,367,471	5,699,694
Callon Petroleum Corp	2,300	24,086	24,035
Calpine Corporation	2,184,451	39,440,865	10,201,386
Cambrex Corp	400	10,040	10,760
Camden Property Trust	300	12,966	13,485
Cameco Corp	35,300	1,639,904	1,756,528
Campbell Soup Company	1,867,029	32,439,859	50,913,881
Canadian Natl Railway Co	330,300	9,589,949	12,990,699
Canadian Pacific Railway	50,000	753,659	1,209,000
Canon Inc	1,862,462	70,518,232	96,493,201
Cap Gemini Sa	35,480	2,345,377	1,352,944
Capcom Co Ltd	300	8,163	2,976
Capital Group Plc	903,936	4,096,798	5,183,291
Capital Automotive	127,800	3,528,609	4,512,618
Capital One Financial	871,353	36,846,805	65,726,157
Captiva Software Corp	84,400	1,056,036	1,168,940
Carbo Ceramics Inc	21,000	1,120,869	1,321,950
Cardiac Science Inc	419,000	1,958,285	1,822,650
Cardinal Health Inc	1,534,910	77,654,364	105,755,299
Cardiodynamics Intl Corp	5,100	30,589	32,232
Career Education Corp	635,800	16,426,613	35,954,490
Caremark Rx Inc	1,639,585	46,193,951	54,516,201
Carlisle Companies Inc	129,000	3,032,200	7,307,850
Carmax Inc	455,600	6,874,782	13,303,520
Carnival Corp (Paired)	3,218,684	110,086,406	144,551,098
Carnival Plc	779,411	23,543,130	36,513,180
Carpenter Technology Corp	54,600	1,806,494	1,795,248
Carrefour Supermarche	84,580	4,631,954	4,172,145
Carter Holt Harvey	154,985	102,622	228,030
Carters Inc	55,500	1,637,532	1,586,745
Caseys General Stores	600	9,185	9,540
Cash America Intl Inc	52,800	1,102,443	1,217,040
Casino Guichard Perrachon	9,147	836,693	877,336
Casio Computer Ord	87,200	613,189	1,037,666

Casual Male Retail Group	92,500	764,683	956,450
Catalina Marketing Corp	541,550	17,536,923	10,500,655
Caterpillar Inc	1,258,701	40,368,134	99,525,488
Cathay Pacific Airways	240,000	357,522	489,790
Celesio Ag	127,218	5,050,042	6,910,113
Celestica Inc	464,070	6,833,641	7,578,057
Celgene Corporation	28,450	932,046	1,355,643
Celltech Group Plc	380,030	2,244,093	3,251,254
Cemex Sa - Spons Adr	388,512	7,939,242	11,585,428
Cemex Sa -Cpo	540,400	2,371,015	3,204,180
Cendant Corporation	4,190,319	74,397,634	102,201,880
Centene Corp	134,839	3,681,598	4,124,725
Centerpoint Energy Inc	1,164,979	16,334,298	13,315,710
Centex Corporation	490,104	9,389,884	26,495,022
Centillum Communications	1,500	8,147	6,780
Centrais Eletricas Adr	570,600	4,957,088	3,601,741
Central Garden & Pet Co	109,700	3,053,859	3,949,200
Central Japan Railway	338	2,130,829	3,008,488
Central Parking Corp	56,100	1,126,462	1,126,488
Centrica Plc	2,903,117	9,475,078	12,178,355
Centro Properties Group	70,262	186,041	229,050
Century Business Services	678,030	2,703,077	3,329,127
Centurytel Inc	706,867	25,185,122	19,431,774
Cephalon Inc	422,540	24,858,293	24,224,218
Cepheid Inc	600	5,858	5,586
Ceradyne Inc	39,000	1,656,635	1,409,850
Ceridian Corporation	635,800	9,073,256	12,531,618
Cerner Corporation	165,200	3,984,333	7,450,520
Certegy Inc	365,250	11,660,395	12,791,055
Ceske Energeticke Zavody	508,921	2,010,499	3,630,583
Charles River Associates	300	9,361	9,831
Charles River Labs Intl	358,141	12,433,752	15,346,342
Charles Schwab Corp/The	4,787,535	47,371,266	55,583,281
Charlotte Russe Hldg Inc	185,603	2,558,598	3,396,535
Charoen Pokphand Food-For	1,808,166	222,428	170,278
Charoen Pokphand Warrant	429,000	0	28,607
Charter One Financial	942,135	24,676,543	33,313,894
Chattem Inc	112,800	1,845,497	2,895,576
Checkfree Corporation	614,300	33,109,040	18,097,278
Checkpoint Systems	53,600	1,001,413	1,013,040
Cheesecake Factory (The)	688,692	14,745,126	31,748,701
Chelsea Property Group	300	15,075	18,882
Cherokee Inc	400	8,906	9,380
Chesapeake Energy Corp	607,800	6,529,449	8,144,520
Cheung Kong (Hldgs)	4,164,000	38,771,873	35,006,867
Cheung Kong Infrastruct	129,000	254,128	312,106

Chevrontexaco Corporation	3,981,465	187,618,625	349,492,998
Chicago Mercantile Exch	13,900	900,142	1,344,686
Chicos F A S Inc	412,900	7,827,433	19,158,560
Childrens Place	36,700	893,680	1,136,599
China Intl Marine Contain	168,097	221,497	376,277
China Mobile Ltd Hk	3,152,900	10,291,331	9,348,101
China Petroleum Chemical	22,794,721	4,320,644	8,777,215
China Telecom Corp Ltd	7,317,469	2,455,875	2,582,824
China Unicom	690,000	631,570	624,366
China Yuchai Intl Com Usd	86,200	1,864,339	1,724,862
Chippac Inc	8,400	53,100	66,444
Chiquita Brands Intl	200,700	2,969,699	4,184,595
Chiron Corporation	668,636	29,702,513	29,426,670
Choicepoint Inc	638,366	21,231,071	24,277,059
Cholestech Corp	1,200	8,718	10,560
Chongqing Changan Auto	355,400	465,590	467,566
Chordiant Software Inc	451,100	2,503,004	2,363,764
Christopher & Banks Corp	11,000	311,669	232,210
Chubb Corporation/The	846,368	41,361,970	58,856,431
Chubu Electric Power Co	59,000	1,030,930	1,301,533
Chugai Pharmaceutical	344,200	5,215,287	5,478,879
Church & Dwight Co Inc	294,450	6,453,333	12,752,630
Cia De Transmissao De Pfd	201,000,000	769,020	813,654
Cia Energetica Minas	887	32	15
Cia Siderugica Tubarao	37,500,000	941,949	1,325,043
Cia Vale Do Rio-Pref	6,800	130,399	318,399
Ciba Specialty Chem	12,250	832,930	835,942
Ciber Inc	165,700	1,400,083	1,822,700
Cie De Saint-Gobain	454,665	17,891,412	22,969,595
Cie Fin Richemont-Uts A	1,212,610	24,222,685	32,592,154
Ciena Corporation	1,479,811	16,853,491	7,354,661
Cigna Corporation	785,374	38,932,753	46,352,773
Cincinnati Bell Inc	1,008,400	20,614,135	4,104,188
Cincinnati Financial Corp	634,432	24,726,346	27,566,070
Cinergy Corp	979,304	30,769,020	40,043,741
Cintas Corporation	611,212	23,074,853	26,581,610
Circor International Inc	400	9,106	9,040
Circuit City Stores Inc	710,544	7,398,076	8,029,147
Cisco Systems Inc	27,500,452	332,988,846	648,185,654
Citigroup Inc	22,419,609	533,075,048	1,159,093,785
Citizen Watch (7762)	57,000	355,003	565,425
Citizens Communications	1,093,998	14,011,463	14,156,334
Citrix Systems Inc	539,520	17,460,286	11,664,422
City Developments	29,610	168,895	107,753
City Holding Company	25,000	558,220	864,750
City National Corporation	234,533	5,949,241	14,048,527

Claire's Stores Inc	454,450	3,540,292	9,470,738
Clariant Ag-Reg	23,530	383,902	332,468
Clear Channel Communica	2,179,102	103,569,482	92,284,970
Cleveland-Cliffs Inc	20,000	1,163,108	1,308,600
Clorox Company/The	842,547	26,823,094	41,208,974
Closure Medical Corp	21,100	636,021	580,250
Cnet Networks-Restricted	97,045	3,255,549	1,003,445
Coach Inc	1,367,528	14,271,618	56,054,973
Cobham Plc	8,017	153,295	200,237
Coca-Cola Amatil	49,006	151,996	255,162
Coca-Cola Company/The	8,817,974	180,316,112	443,544,092
Coca-Cola Enterprises	1,611,601	41,355,868	38,952,396
Cognex Corporation	391,100	10,082,010	13,004,075
Cognizant Tech Solutions	380,900	19,707,056	17,235,725
Cohu Inc	2,400	49,330	45,048
Coldwater Creek Inc	1,400	15,676	29,848
Coles Myer Ltd	1,865,875	7,732,970	11,566,989
Colgate-Palmolive Company	1,914,475	43,330,025	105,487,573
Collagenex Pharmaceutical	800	8,630	10,656
Colonial Bancgroup Inc	592,750	8,648,925	10,965,875
Columbia Bancorp	1,000	29,562	31,020
Columbia Sportswear Co	74,500	3,189,809	4,125,810
Comcast Corp Class A	8,122,516	205,736,592	233,603,560
Comcast Corp Special Cl A	176,100	6,176,204	4,904,385
Comerica Inc	698,138	29,010,206	37,922,856
Comfortdelgro Corp Ltd	136,783	60,503	96,289
Commerce Asset-Hldgs Bhd	646,700	733,535	884,958
Commerce Bancorp Inc	616,800	26,403,262	40,634,784
Commerce Bancshares Inc	36,925	1,370,389	1,761,692
Commerce Group Inc/The	59,100	2,131,242	2,836,800
Commercial Capital Bancrp	52,933	245,152	1,213,224
Commercial Intl Bk	457,460	1,739,089	1,801,032
Commerzbank Ag	156,823	2,891,345	2,655,665
Commonwealth Bk Of Aud	469,509	10,457,020	11,936,305
Commonwealth Telephone	300	11,165	12,303
Commscope Inc	237,250	7,646,270	3,950,213
Community Health Systems	433,250	8,646,292	12,057,348
Compass Bancshares Inc	525,729	13,904,084	21,801,982
Compass Group Plc	3,455,036	23,698,243	22,764,338
Compucredit Corp	400	9,224	8,456
Computer Associates Intl	2,040,963	38,121,154	54,820,266
Computer Sciences Corp	949,822	27,900,717	38,306,321
Compuware Corporation	1,282,843	37,776,911	9,505,867
Comstock Resources Inc	500	7,076	9,935
Comsys Holdings Corp	3,000	46,269	24,655
Comverse Technology Inc	841,058	29,558,602	15,256,792

Conagra Foods Inc	1,901,685	34,158,419	51,231,394
Concord Communications	819,600	11,749,057	11,990,748
Concur Technologies Inc	323,900	3,388,912	3,627,680
Conexant Systems Inc	379,600	2,674,507	2,326,948
Conmed Corp	52,300	1,515,141	1,544,942
Conocophillips	3,171,351	138,219,330	221,392,013
Conseco Inc	7,678	167,744	177,822
Consol Energy Inc	265,250	4,914,778	7,108,700
Consolidated Edison Inc	802,325	20,006,696	35,382,533
Constellation Brands CI A	520,400	15,528,386	16,704,840
Constellation Energy Grp	628,855	16,410,345	25,122,757
Continental Ag	23,674	773,519	933,880
Continental Airlines-CI B	62,600	1,146,491	784,378
Cooper Cameron Corp	316,800	20,379,495	13,955,040
Cooper Companies Inc/The	125,400	3,813,895	6,771,600
Cooper Industries Ltd Cla	337,852	12,926,585	19,318,377
Cooper Tire & Rubber Co	217,084	3,328,986	4,374,243
Coors Adolph Co Class B	157,441	7,892,297	10,934,277
Copart Inc	428,400	8,330,861	9,309,132
Corinthian Colleges	853,400	16,689,710	28,170,734
Corio Nv	13,471	584,983	595,297
Corn Products Intl Inc	600	21,104	24,000
Corning Inc	6,331,489	84,776,350	70,786,047
Corporate Executive Board	44,300	2,021,778	2,082,100
Cost Plus Inc	34,200	1,003,611	1,427,850
Costco Wholesale Corp	2,140,254	48,609,462	80,494,953
Countrywide Finl Corp	815,209	28,349,865	78,178,543
Covance Inc	559,825	11,725,586	19,280,373
Covenant Transport-CI A	500	9,687	9,015
Coventry Health Care Inc	832,350	23,424,134	35,233,376
Cox Communications-CI A	280,200	11,471,484	8,854,320
Crane Company	333,271	7,779,489	10,997,943
Cray Inc	2,200	20,732	14,586
Creative Technology Ltd	2,967	30,135	32,391
Credence Systems Corp	396,700	16,543,699	4,712,796
Credit Agricole Sa	85,061	1,909,745	2,221,282
Credit Suisse Group	649,163	20,138,597	22,495,367
Cree Inc	307,100	6,444,215	6,826,833
Crescent Real Estate	115,700	1,741,945	2,079,129
Crompton Corporation	458,016	9,035,667	2,922,142
Crown Castle Intl Corp	23,000	253,266	290,490
Cubic Corp	500	13,355	13,000
Cullen/Frost Bankers Inc	214,800	7,850,444	9,184,848
Cummins Inc	141,487	6,285,714	8,269,915
Cumulus Media Inc-CI A	262,448	4,369,463	5,246,336
Cuno Incorporated	193,300	6,666,262	8,655,974

Curagen Corporation	55,750	236,322	347,880
Cymer Inc	48,500	2,016,218	1,872,585
Cypress Semiconductor	582,100	11,109,356	11,915,587
Cytec Industries Inc	349,350	11,445,490	12,426,380
Cytyc Corporation	476,100	12,136,649	10,593,225
D B S Group Hldgs Ltd Spons	1,345,000	7,055,198	11,554,357
D B S Group Holdings	2,035,168	16,260,980	17,483,322
D C C Plc	6,600	78,154	98,545
D C Chemical Co Ltd	67,710	737,232	900,674
D P L Inc	555,450	11,458,452	10,414,688
D R Horton Inc	1,116,075	19,659,212	39,542,537
D R S Technologies Inc	182,700	5,693,390	5,111,946
D S M Nv	8,916	379,561	398,061
D S P Group Inc	49,400	1,126,051	1,274,520
D S T Systems Inc	372,400	13,331,701	16,888,340
D T E Energy Company	760,661	25,566,048	31,301,200
Da Vita Inc	169,400	5,549,426	8,088,850
Dade Behring Holdings Inc	70,700	2,049,421	3,144,736
Daewoo Engineering	329,430	1,469,057	1,349,098
Daewoo Motor Sales Corp	69,000	377,565	531,441
Dai Nippon Printing	100,600	1,432,347	1,664,176
Daicel Chemical	26,000	80,747	118,710
Daiichi Pharm Co	70,900	1,191,905	1,376,633
Daikin Industries	338,000	6,809,260	8,512,135
Daily Mail & General Tst	56,138	601,060	678,885
Daimaru Inc	50,000	323,636	421,973
Daimlerchrysler Ag	1,039,194	43,708,802	43,394,465
Dainippon Ink & Chem	139,000	290,728	336,694
Daito Trust Construction	25,800	476,668	1,006,853
Daiwa House Ind Co	137,800	1,222,257	1,759,008
Daiwa Securities	1,339,000	10,554,425	10,940,068
Daktronics Inc	400	6,684	9,028
Dana Corporation	577,199	11,214,580	11,463,172
Danaher Corporation	556,860	29,291,109	51,994,018
Danske Bank A/S	496,017	7,852,173	11,216,825
Darden Restaurants Inc	790,465	12,104,925	19,595,627
Dassault Systemes Sa-Adr	220,000	9,478,484	9,147,600
Dassault Systems Sa	13,131	587,587	545,417
Datascope Corp	300	10,303	10,542
Datastream Systems Inc	804,900	8,149,820	5,763,084
Davis Service Group Plc	24,552	156,209	167,407
De La Rue Plc	116,591	819,519	671,227
Dean Foods Company	1,322,214	31,943,121	44,161,948
Deckers Outdoor Corp	56,400	1,344,208	1,463,580
Deere & Company	858,097	26,912,664	59,474,703
Del Monte Foods Company	1,260,110	11,357,999	14,176,238

Delhaize Freres	558	28,569	25,852
Dell Inc	11,472,126	187,546,857	385,692,876
Delphi Corporation	2,277,541	23,145,527	22,684,308
Delphi Financial Gp-CI A	9,900	350,281	415,998
Delta & Pine Land Company	500	12,518	12,475
Delta Air Lines Inc	1,548,994	23,260,379	12,268,032
Delta Electrs Thai-Forgn	256,500	178,740	171,370
Deluxe Corporation	193,343	5,198,181	7,753,054
Dendreon Corporation	191,600	2,590,472	2,548,280
Dendrite Intl Inc	644,050	8,440,329	10,311,241
Denki Kagaku Kogyo	92,000	270,282	327,198
Denso Corp	163,000	3,006,525	3,713,270
Dentsply International	345,000	5,315,910	15,293,850
Depo Med Inc	5,300	33,906	41,499
Deutsche Bank Ag-Reg	492,680	32,476,692	40,898,240
Deutsche Boerse Ag	230,719	11,343,632	13,099,046
Deutsche Post Ag	489,406	7,657,364	10,964,032
Deutsche Telekom Ag-Adr	16,800	300,730	303,072
Deutsche Telekom Ag-Reg	1,299,537	22,175,014	23,379,976
Devon Energy Corporation	923,403	48,076,937	53,695,884
Devry Inc	293,200	6,734,631	8,839,980
Dexia Npv	158,989	1,815,333	2,760,728
Diageo Plc	2,161,897	23,500,393	28,170,498
Diagnostic Products Corp	341,000	4,522,748	14,765,300
Diamondcluster Intl CI A	8,000	65,286	77,200
Diebold Inc	423,330	11,272,042	20,370,640
Digital Insight Corp	284,600	6,001,663	5,896,912
Digital River Inc	45,300	1,098,671	1,064,550
Digitas Inc	153,422	1,618,030	1,578,712
Dillard's Inc-Class A	1,000,083	17,383,931	19,161,590
Dime Community Bancshares	129,000	2,012,527	2,625,150
Dionex Corporation	272,900	8,225,042	14,400,933
Directv Group Inc/The	2,123,485	31,444,587	32,659,199
Ditech Communications Cp	101,700	1,705,113	1,695,339
Diversa Corp	1,302	13,939	11,614
Dixons Group Plc	386,532	1,661,928	1,094,005
DNB NOR ASA	666,214	3,259,706	4,366,485
Dollar General Corp	3,276,899	54,699,627	62,916,461
Dollar Thrifty Auto Group	800	20,451	20,216
Dollar Tree Stores Inc	606,100	16,055,345	18,704,246
Dominion Resources Inc	1,366,456	60,672,970	87,863,121
Domtar Inc	98,750	1,190,246	1,185,988
Donaldson Company Inc	398,800	3,593,294	10,580,164
Dongbu Insurance Co Ltd	366,500	1,079,142	1,758,254
Dongbu Steel	27,050	186,896	185,925
Dongkuk Steel Mill Co	127,490	998,177	1,223,246

Doral Financial Corp	40,525	626,326	1,426,480
Dot Hill Systems Corp	600	10,037	6,024
Douglas Holdings	6,264	182,078	180,128
Dover Corporation	720,263	14,393,350	27,924,597
Dow Chemical Company/The	3,503,254	74,899,770	141,111,071
Dow Jones & Company Inc	281,002	8,650,863	13,462,806
Dowa Mining Co Ltd	49,000	244,216	299,553
Dr. Reddys Laboratories	22,600	628,288	506,939
Drexler Technology Corp	1,500	22,710	19,980
Du Pont E I De Nemours	4,509,763	139,320,534	190,402,194
Duke Energy Corporation	5,120,053	97,350,043	115,713,198
Dun & Bradstreet Corp/The	571,950	17,550,423	30,599,325
Duquesne Light Holdings	300,250	10,080,432	5,854,875
Duratek Inc	700	6,982	11,158
Dycom Industries Inc	511,350	13,598,648	13,561,002
Dynegy Inc Class A	1,011,276	49,002,246	4,004,653
E College.Com Inc	52,200	778,145	1,089,936
E D O Corp	132,700	2,704,260	3,195,416
E F G Eurobank Ergasias	33,112	612,842	673,031
E G L Inc	151,700	4,220,465	2,723,015
E M C Corporation	10,478,020	103,049,141	142,605,852
E M I Group Plc	143,229	973,037	730,478
E M S Technologies Inc	35,900	862,313	687,844
E N I Spa	2,992,795	39,502,234	60,169,251
E O G Resources Inc	413,698	16,400,355	18,984,601
E P I Q Systems Inc	500	8,395	8,150
E Research Technology Inc	53,300	1,300,125	1,495,065
E S C O Technologies Inc	36,500	1,661,058	1,683,380
E S S Technology Inc	184,812	2,101,968	2,709,344
E*Trade Financial Corp	1,705,600	23,823,405	22,769,760
E.On Ag	783,480	42,072,590	51,703,094
Eagle Materials Inc	78,400	4,458,481	4,613,840
East Japan Railway Co	2,999	14,681,694	15,768,280
East West Bancorp Inc	44,090	2,369,248	2,469,040
Eastman Chemical Company	277,354	9,209,137	11,837,469
Eastman Kodak Company	1,463,184	45,642,211	38,291,525
Eaton Corporation	645,454	17,909,903	36,268,060
Eaton Vance Corporation	441,200	15,562,781	16,818,544
Ebara Corp	68,800	677,546	398,773
Ebay Inc	2,980,372	108,111,887	206,480,172
Ecolab Inc	1,400,302	20,585,698	39,950,616
Edgewater Technology Inc	124,812	516,624	904,887
Edison International	1,221,908	16,457,767	29,680,145
Education Management Corp	417,800	8,251,745	13,298,574
Edwards Lifesciences Corp	258,877	4,291,607	8,271,120
Eisai Co Ltd	978,900	22,996,312	26,534,320

El Paso Corporation	3,091,873	62,856,097	21,983,217
El Paso Electric Company	202,800	2,365,983	2,806,752
Electrabel Cap Npv	32,264	8,491,323	10,506,992
Electricidade De Port Sa	170,233	434,034	481,156
Electricity Generating Pc	138,766	222,966	236,633
Electrocomponents	75,946	436,051	476,660
Electrolux Ab Ser B	75,600	1,445,412	1,543,819
Electronic Arts Inc	1,595,000	57,999,270	85,715,300
Electronic Data Systems	2,466,643	78,814,666	47,729,542
Eletrabras Pfd B	211,300,000	2,264,445	2,743,638
Emagin Corporation	1,300	1,989	2,717
Emap Plc	47,409	700,448	755,428
Embratel Part -Prf	833,300,000	1,307,223	2,447,015
Emerson Electric Company	1,618,499	56,874,118	96,980,460
Emerson Radio Corp	122,000	566,788	466,040
Emmis Communications-CI A	225,600	5,608,791	5,371,536
Encana Corporation	400,000	10,524,757	17,248,000
Encore Acquisition Co	100,400	2,777,574	2,781,080
Endesa S.A.	475,073	9,365,421	8,640,451
Enel Spa	235,941	1,592,592	1,907,847
Energen Corporation	67,200	2,654,881	2,772,000
Energizer Holdings Inc	374,283	8,459,277	17,475,273
Energy East Corporation	610,600	10,626,716	15,484,816
Energy Partners Ltd	700	8,093	9,345
Engelhard Corporation	436,639	6,885,288	13,051,140
Engro Chemicals Pak	28	46	48
Eniro Ab	29,600	269,113	253,166
Enka Insaat	23,412,785	453,436	579,083
Ennis Business Forms Inc	600	8,894	10,044
Ensco Intl Inc	630,200	12,586,286	17,752,734
Entegris Inc	800	11,025	10,160
Entercom Communications	265,100	12,484,528	12,001,077
Energry Corporation	895,128	30,492,807	53,260,116
Enterprise Inns Plc	80,953	744,128	909,793
Entertainment Prop Trust	62,500	2,169,001	2,556,875
Entrust Inc	121,100	612,239	527,996
Enzo Biochem Inc	39,000	762,037	656,370
Eon Labs Inc	27,100	465,067	1,817,868
Epcos Ag	127,519	8,868,160	2,875,579
Epicor Software Corp	46,700	144,835	615,506
Epix Medical Inc	1,900	34,920	39,425
Equifax Inc	665,162	15,328,142	17,174,483
Equitable Resources Inc	276,700	10,757,007	12,291,014
Equity Office Properties	1,476,300	43,570,441	42,650,307
Equity Residential	958,500	26,438,212	28,611,225
Ericsson Lm-B Shs	13,867,339	33,250,911	38,432,019

Erste Bank Der Oester Npv	16,739	1,162,621	2,505,481
Espeed Inc Class A	101,400	1,920,929	2,125,344
Esprit Holdings Limited	3,271,500	7,077,635	13,730,802
Essex Corp	113,400	1,039,517	997,920
Essilor International Sa	427,959	18,280,490	26,027,590
Estee Lauder Cos Class A	175,100	5,042,686	7,763,934
Euronext	20,557	500,192	612,612
European Aero Defence	59,618	913,935	1,285,786
Everest Re Group Ltd	320,150	16,408,097	27,353,616
Evergreen Resources Inc	48,200	1,064,818	1,655,670
Exar Corporation	903	16,667	16,615
Exel Plc	62,644	682,097	810,523
Exelon Corporation	1,511,427	64,472,815	104,091,977
Expeditors Intl Wash Inc	467,400	12,211,187	18,396,864
Express Scripts Inc	357,500	20,436,690	26,651,625
Extended Stay America Inc	398,900	5,900,552	7,726,693
Extreme Networks Inc	2,500	21,579	18,025
Exxon Mobil Corporation	25,509,123	477,809,035	1,060,924,426
F E I Company	345,400	7,905,926	7,546,990
F K I Plc	35,650	54,019	72,727
F M C Corporation	156,532	5,519,402	6,702,700
F M C Technologies Inc	273,500	4,206,690	7,392,705
F P L Group Inc	648,684	27,728,534	43,364,525
F T I Consulting Inc	136,500	2,749,193	2,274,090
F5 Networks Inc	32,400	1,236,483	1,095,768
Fabege Ab - B Shs	28,600	466,537	422,858
Factset Research System	39,400	1,587,652	1,676,864
Fair Isaac & Co Inc	894,000	19,542,178	32,255,520
Fairchild Semiconduct Cl A	602,600	15,111,640	14,480,478
Fairfax (John) Hldgs	93,162	178,954	236,845
Fairfax Finl Hldgs Rstr	19,259	5,621,202	2,989,189
Fairmont Hotels & Resorts	263,100	5,558,665	6,616,965
Falconstor Software Inc	900	7,087	6,705
Family Dollar Stores	589,686	17,079,417	21,199,212
Family Mart	13,600	361,647	418,321
Fannie Mae	4,582,468	202,628,172	340,706,496
Fanuc Ltd	230,500	12,555,374	14,467,871
Fast Retailing Co Ltd	11,200	717,464	916,153
Fastenal Company	337,150	6,971,870	18,101,584
Federal Signal Corp	189,350	3,775,641	3,758,598
Federated Dept Stores Inc	743,123	24,170,478	40,165,798
Federated Investors Cl B	479,600	13,609,941	15,073,828
Fedex Corporation	1,093,400	32,057,453	82,179,944
Ferro Corporation	186,700	3,785,650	4,882,205
Fertilizantes Fosfatados	103,900,000	395,511	898,209
Fiat Spa	44,370	343,405	306,436

Fidelity National Financi	683,487	11,985,911	27,066,085
Fifth Third Bancorp	2,108,107	77,487,890	116,725,885
Finansbank	130,113,294	84,257	170,316
Finmeccanica Spa	296,088	194,970	229,232
Finolex Cables Limited	52,541	334,967	142,243
First American Corp	332,950	7,522,813	10,128,339
First Citizens Bancshares	3,100	277,904	381,300
First Data Corporation	3,474,977	103,275,975	146,505,030
First Health Group Corp	488,500	6,871,777	10,678,610
First Horizon Pharm	69,300	492,528	1,092,168
First Industrial Realty	600	19,684	23,700
First Niagara Financl Grp	25,000	250,000	341,000
First Tennessee Natl Corp	497,850	19,450,526	23,747,445
Firstenergy Corp	1,164,192	31,641,644	45,496,623
Firstmerit Corporation	438,200	10,909,543	11,415,110
Firstrand	1,798,700	1,866,862	2,802,576
Fiserv Inc	1,327,880	43,579,187	47,498,268
Flagstar Bancorp Inc	500	11,395	12,825
Fleetboston Financial Cp	5,438,143	173,061,440	244,172,621
Fleetwood Enterprises	590,900	3,930,483	7,256,252
Flextronics Intl Ltd	1,977,370	36,096,517	33,793,253
Flir Systems Inc	316,414	9,175,356	12,061,702
Florida East Coast Indus	175,300	4,258,625	6,279,246
Florida Rock Inds Inc	50,800	2,235,641	2,141,220
Flowserve Corporation	217,050	5,656,922	4,547,198
Flughafen Wien Ag	6,360	231,511	373,203
Fluor Corporation	762,337	21,093,114	29,494,819
Fomento Const Y Contra	35,082	1,031,985	1,274,823
Foot Locker Inc	120,000	2,359,062	3,096,000
Ford Motor Company	7,527,372	96,750,810	102,146,438
Forest Laboratories Inc	2,755,740	110,627,350	197,366,099
Forest Oil Corporation	354,300	8,859,956	8,946,075
Forrester Research Inc	500	9,424	9,460
Fortis	202,416	3,430,750	4,303,336
Fortum Oyj	1,532,497	6,660,444	15,668,856
Fortune Brands Inc	607,402	20,961,398	46,545,215
Forward Air Corp	300	8,457	9,861
Foschini Ltd	555,296	807,248	1,757,740
Fossil Inc	150,000	3,001,206	4,989,000
Fosters Group Ltd	7,758,920	19,975,501	26,004,442
Foundry Networks Inc	17,300	451,238	297,041
Fox Entertainmnt Grp-CI A	566,200	15,642,997	15,344,020
France Telecom Sa	811,755	19,732,337	20,769,213
Franklin Resources Inc	1,658,510	75,509,787	92,345,837
Freddie Mac	3,681,390	134,292,161	217,422,893
Freds Inc	157,700	2,836,507	3,819,494

Freeport-Mcmoran Copper	760,500	19,402,651	29,727,945
Fremont General Corp	1,000	16,398	30,600
Fresenius Medical Care	8,023	458,866	527,479
Friedman, Billings	20,600	554,800	555,994
Friends Provident Plc	104,097	198,964	277,887
Frontier Airlines Inc	700	8,484	7,294
Fuji Electric Co Ltd	4,000	11,021	10,420
Fuji Photo Film Co	114,000	4,107,431	3,627,049
Fuji Television Network	56	141,933	156,909
Fujikura Cable Wks	37,000	164,889	191,339
Fujisawa Pharms Co	55,000	1,127,955	1,321,671
Fujitsu Ltd	357,200	2,387,488	2,283,251
Furniture Brands Intl Inc	431,100	10,907,019	13,881,420
Furukawa Electric Co	771,200	3,424,339	3,002,220
G A T X Corporation	224,250	6,348,730	4,971,623
G K N Plc	1,642,614	8,256,507	7,268,003
G S I Commerce Inc	62,700	439,288	636,405
G T L Ltd	180,300	447,072	335,311
G Tech Holdings Corp	436,982	10,091,893	25,843,115
Gabelli Asset Mgmt Cl A	34,800	1,237,703	1,401,744
Gables Residential Trust	400	13,535	14,500
Gail India Ltd	92,900	377,143	455,942
Galleries Lafayette	37,680	4,678,687	6,464,138
Galyans Trading Company	65,000	699,649	653,900
Game Stop Corp	79,400	1,040,963	1,430,788
Gannett Co	1,205,769	51,750,899	106,276,480
Gap Inc/The	3,643,357	42,679,551	79,862,385
Gardner Denver Inc	112,500	2,763,775	3,046,500
Garmin Ltd	9,500	418,410	405,745
Gartner Inc Class A	1,010,500	12,501,270	11,772,325
Gartner Inc Class B	32,500	621,937	372,125
Gas Natural Sdg	224,270	4,619,955	5,592,005
Gateway Inc	2,586,312	29,592,671	13,655,727
Gaylord Entertainment Co	2,500	68,015	77,250
Geberit Ag-Reg	310	106,093	170,312
Gecina Sa	9,186	709,945	721,343
Gemstar-T V Guide Intl	111,151	401,244	745,823
Gene Logic Inc	559,200	12,235,949	2,823,960
Genentech Inc	103,400	4,147,985	10,941,788
General Cable Corporation	205,900	987,285	1,519,542
General Dynamics Corp	792,958	45,060,645	70,834,938
General Electric Company	42,508,956	689,693,818	1,297,373,337
General Growth Properties	114,500	1,744,430	4,024,675
General Mills Inc	1,780,875	55,017,347	83,131,245
General Motors Corp	2,478,590	98,780,174	116,741,589
General Property Trust	192,479	339,664	452,601

Genesee & Wyoming Inc	149,550	3,497,089	3,693,885
Genio Group Inc	2,200	11,132	2,024
Genlyte Group Inc	200	9,028	11,232
Gen-Probe Inc	131,200	1,956,681	4,375,520
Genta Inc	1,100	14,839	11,550
Gentex Corporation	338,800	8,772,537	14,693,756
Genting Berhad	78,000	369,521	346,895
Genuine Parts Company	613,844	10,828,097	20,084,976
Genzyme Corporation	799,000	42,738,099	37,377,220
Georgia Gulf Corporation	32,800	963,962	988,920
Georgia-Pacific Corp	874,426	15,749,312	29,459,412
Gerdau Metalurgica Sa-Prf	153,000	1,341,905	4,198,971
Gerdau Sa	88,920	779,952	2,043,787
Getty Images Inc	33,400	946,508	1,802,932
Gevity H R Inc	81,000	1,823,184	2,365,200
Gilead Sciences Inc	886,400	14,679,818	49,150,880
Gillette Company/The	4,151,571	89,273,379	162,326,426
Givaudan Reg	1,603	596,256	818,677
Glatfelter	168,250	2,869,105	1,891,130
Glaxosmithkline Plc	4,759,859	113,996,849	93,428,340
Glenborough Realty Trust	500	9,759	11,175
Global Imaging Systems	1,400	34,528	46,508
Global Industries Ltd	148,200	1,129,801	874,380
Global Payments Inc	90,600	3,332,361	4,084,248
Globe Telecom Inc	22,900	235,555	334,277
Gold Banc Corporation Inc	15,000	192,750	244,500
Golden Star Resources Ltd	578,900	3,331,429	4,139,135
Golden West Financial Cp	622,693	22,108,094	69,710,481
Goldman Sachs Group Inc	1,984,351	154,524,403	207,067,027
Goodrich Corporation	523,329	14,337,704	14,689,845
Goodyear Tire & Rubber Co	2,158,240	29,771,741	18,431,370
Graco Inc	337,950	8,299,894	9,837,725
Graftech International	418,300	4,288,624	6,253,585
Grafton Grp Plc-Uts	13,150	65,532	92,920
Granite Construction Inc	167,450	1,750,875	3,980,287
Grant Prideco Inc	627,762	7,797,342	9,730,311
Grasim Industries	8,300	167,569	204,432
Great Amern Finl Res Inc	45,100	736,488	710,776
Great Lakes Chemical Corp	632,794	18,424,312	15,092,137
Great Plains Energy Inc	294,250	7,170,383	9,942,708
Great West Lifeco Inc	11,300	399,563	436,352
Greater Bay Bancorp	395,300	10,936,249	11,562,525
Green Mtn Coffee Roasters	162,852	4,398,024	3,279,839
Greenbrier Companies Inc	500	8,990	8,445
Greenpoint Financial Corp	645,700	14,914,187	28,223,547
Grey Wolf Inc	706,300	2,931,892	2,924,082

Griffon Corporation	40,310	329,127	870,696
Group 4 Falck A/S	8,900	147,850	228,441
Groupe Danone	90,150	11,277,597	14,778,689
Grupo Ferrovial	35,155	1,027,174	1,427,818
Grupo Financiero Banorte	478,284	1,435,892	1,881,878
Grupo Financiero Galicia	90,700	103,398	772,764
Guangdong Electric Pwr-B	207,200	123,708	168,609
Guangdong Kelon Elec	288,000	71,062	149,709
Gudang Garam	195,500	330,225	294,500
Guess? Inc	164,700	2,252,489	2,969,541
Guidant Corporation	1,913,836	65,559,595	121,279,787
Guilford Pharmaceuticals	56,340	441,662	410,155
Guitar Center Inc	2,005	66,791	74,466
Gus Plc	2,530,979	27,201,306	34,840,442
H & R Block Inc	646,660	15,297,092	32,999,060
H B Fuller Company	89,500	2,412,742	2,545,380
H B O S Plc	3,748,715	40,800,042	50,845,448
H C A Inc	1,874,253	54,113,864	76,132,157
H C C Insurance Holdings	488,640	13,567,094	15,797,731
H D F C Bank Limited	42,700	319,358	372,076
H E I C O Corporation	500	8,491	7,845
H J Heinz Company	1,429,870	36,359,593	53,319,852
H O N Industries Inc	256,500	4,561,984	9,531,540
H S B C Holdings	7,403,669	96,000,233	110,080,098
H S B C Holdings Plc	434,000	4,462,573	6,545,289
Hagemeyer Nv	14,236	457,377	29,741
Halliburton Company	2,975,605	77,944,997	90,428,636
Hana Microelectronics-For	30,984	81,873	110,404
Hang Lung Properties	7,730,500	8,322,138	10,964,052
Hang Seng Bank Ltd	1,376,602	16,902,210	17,580,560
Hanger Orthopedic Group	600	9,261	10,830
Hankuk Electric Glass	23,000	1,314,192	1,103,406
Hankyu Department	12,000	71,186	112,347
Hanover Compressor Co	725,390	11,584,430	8,769,965
Hanson	122,053	767,629	937,644
Harley-Davidson Inc	1,949,862	70,280,627	104,005,639
Harleysville National	1,900	48,683	52,877
Harman Intl Ind Inc	327,300	19,736,829	26,053,080
Harrahs Entertainment	404,889	10,764,700	22,224,357
Harris Corporation	359,050	8,538,414	17,381,611
Harsco Corporation	169,500	4,171,677	7,712,250
Harte-Hanks Inc	956,100	17,734,607	22,391,862
Hartford Financial Svcs	1,461,870	62,465,073	93,121,119
Hasbro Inc	665,466	8,396,299	14,473,886
Hawaiian Electric Inds	173,400	6,333,187	8,989,056
Hayes Lemmerz Intl Inc	70,200	1,029,883	1,080,378

Hays Plc	576,451	1,847,173	1,319,001
Headwaters Inc	302,600	5,864,765	7,752,612
Health Mgmt Assoc Cl A	1,171,500	23,753,611	27,190,515
Health Net Inc	558,140	13,135,077	13,914,430
Heidelberg Zement	5,959	189,465	268,021
Heineken Holding Nv-A	161,750	4,627,067	5,794,249
Heineken Nv	857,691	33,817,407	34,360,762
Helix Technology Corp	1,402	33,315	33,999
Helmerich & Payne	228,900	3,989,627	6,557,985
Henderson Land Developmnt	162,000	587,683	775,577
Henkel Kgaa	5,508	386,597	452,152
Hennes & Mauritz Ab-B Shs	143,794	3,433,026	3,870,710
Henry Schein Inc	194,300	7,308,553	13,851,647
Hercules Inc	313,229	5,514,947	3,595,869
Herman Miller Inc	437,450	6,913,322	11,636,170
Hero Honda Motors Ltd	35,100	271,824	396,472
Hershey Foods Corporation	715,880	36,006,598	59,310,658
Hewitt Associates Inc	62,200	1,610,961	1,991,022
Hewlett-Packard Company	12,528,726	191,623,363	286,156,102
Hibbett Sporting Goods	744	20,439	28,376
Hibernia Corp Class A	759,700	10,240,992	17,845,353
Highwoods Properties Inc	220,800	5,657,547	5,787,168
Hilb Rogal & Hobbs Co	72,900	2,354,827	2,777,490
Hillenbrand Industries	273,708	12,783,142	18,582,036
Hilton Group Plc	4,249,916	15,462,391	17,730,439
Hilton Hotels Corporation	1,343,010	13,408,656	21,823,913
Hindalco Industries Ltd	23,400	602,574	655,949
Hindustan Lever Limited	297,900	1,239,240	1,058,293
Hindustan Petroleum Corp	42,400	343,582	495,676
Hirose Electric	189,900	11,070,330	21,119,268
Hitachi	5,503,600	41,669,312	42,691,452
Hitachi Cable Ltd	2,000	10,165	9,958
Hitachi Softwre Engr 9694	300	11,479	8,276
Holcim Ltd	420,480	14,384,882	22,486,893
Hollinger Intl Inc	215,100	2,842,233	4,258,980
Hollywood Entertainment	11,300	153,577	153,228
Holmen Ab	276,060	7,088,472	7,760,561
Hologic Inc	500	7,621	10,125
Home Depot Inc/The	9,295,948	177,658,740	347,296,617
Home Federal Bancorp	88,062	2,472,073	2,376,793
Honda Motor Co	553,912	21,774,075	25,556,568
Honeywell International	3,039,007	64,427,505	102,870,387
Hong Kong & China Gas	2,640,588	3,505,729	4,558,523
Hong Kong Electric	2,545,000	9,390,020	11,204,259
Hong Kong Exchange	1,243,000	3,023,257	2,664,335
Hong Kong Land Holdings	682,000	1,280,423	1,234,420

Hopewell Hldgs	77,000	117,620	151,211
Horace Mann Educators	155,100	3,493,844	2,438,172
Hormel Foods Corporation	588,900	9,011,180	17,272,437
Hospitality Properties Tr	283,400	7,471,764	13,149,760
Host Marriott Corp	315,800	3,881,702	4,035,924
Hot Topic Inc	24,000	668,755	634,800
House Food Corp	2,000	23,026	27,299
Housing Development Fin	59,200	753,858	878,183
Houston Exploration Co	300	11,077	13,419
Hovnanian Enterprises Inc	414,200	11,220,737	17,872,730
Hoya Corp	515,000	38,028,562	50,245,110
Hubbell Inc Cl B	261,320	8,124,078	10,486,772
Hudson Highland Group	37,100	896,827	1,033,977
Hudson United Bancorp	10,500	274,736	399,525
Hughes Software Systems	72,363	313,834	861,623
Hughes Supply Inc	112,870	4,876,481	5,914,388
Human Genome Sciences Inc	357,400	6,943,345	4,478,222
Humana Inc	581,226	11,223,882	11,054,919
Humax Co Ltd	47,000	657,386	420,210
Huntington Bankshares Inc	769,848	18,465,625	16,959,751
Hutchinson Technology Inc	300	10,238	8,418
Hutchison Whampoa	1,860,700	13,380,869	13,374,132
Hylsamex Sa De Cv	286,476	112,583	294,683
Hyperion Solutions Corp	166,600	6,014,742	6,905,570
Hypo Real Estate Holding	166,575	2,419,593	4,667,228
Hysan Dev	57,000	74,084	98,767
Hyundai Elec Ind	53,920	328,905	576,144
Hyundai Motor Co Ltd	54,000	1,245,969	2,468,141
Hyundai Precision Ind Co	14,100	329,813	645,689
I C I Pakistan Ltd	55	154	81
I D A Corp Inc	174,400	5,305,239	5,214,560
I D X Systems Corp	400	9,910	13,840
I H C Caland Nv	176,870	7,398,741	9,113,672
I I - V I Inc	3,200	68,490	78,336
I M C Global Inc	1,329,150	20,286,616	19,006,845
I M I Plc	54,751	267,121	357,973
I M S Health Inc	1,556,747	25,998,788	36,209,935
I N C O Ltd	909,200	21,653,676	31,485,596
I P C Holdings Ltd	79,500	2,795,266	3,131,505
I S S A/S	115,060	6,020,125	5,897,104
I T C Limited	31,800	645,863	762,702
I T T Educational Ser	208,230	7,620,335	6,496,776
I T T Industries Inc	538,985	23,320,185	41,140,725
I T V Plc	743,637	2,420,625	1,821,132
I V A X Corporation	933,343	13,272,873	21,252,220
I X I A	4,300	49,430	46,612

Iberdrola Hidro Iberica	1,477,302	20,887,031	30,499,513
Icici Bank Ltd	139,300	791,574	949,306
Ilex Corp	3,736	139,166	162,441
Idexx Laboratories Inc	300	14,055	17,061
I-Flex Solutions	8,800	158,527	116,192
Illinois Tool Works Inc	1,200,738	45,109,304	95,134,472
Imation Corp	162,711	4,137,715	6,121,188
Imerys Sa	2,530	327,003	602,233
Immofinanz Immob Anlagen	37,921	294,505	302,440
Immucor Inc	80,250	1,613,571	1,454,130
Impac Mortgage Hldgs Inc	7,000	113,139	190,400
Imperial Chem Inds	203,035	682,606	842,388
Imperial Hldgs Ltd	213,900	1,292,293	2,273,907
Imperial Sugar Company	54,300	743,964	651,600
Imperial Tobacco Grp Plc	692,729	6,798,897	15,099,458
Imtech Nv	200,910	4,856,998	5,740,356
Inchon Iron & Steel Co	348,320	3,144,012	3,645,898
Incyte Corporation	325,000	4,005,341	2,700,750
Independence Community Bk	232,000	5,559,316	9,454,000
Independent News	69,200	174,073	167,528
Inditex	1,154,818	21,313,356	26,679,994
Indocement Tunggal Prakas	4,497,500	1,033,489	997,869
Indra Sistemas Sa	25,782	332,270	336,477
Indymac Bancorp Inc	253,700	6,907,501	9,206,773
Infineon Technologies Ag	556,705	17,890,738	8,154,845
Infinity Prop Cas Corp	109,300	3,342,067	3,433,113
Info U S A Inc	330,000	3,251,107	3,468,300
Infocus Corporation	23,500	186,261	219,725
Infospace Inc	53,000	1,387,741	2,060,110
Infosys Techno. Ltd.	13,700	1,449,113	1,558,099
Ing Groep Nv	3,502,722	79,473,565	76,963,980
Ingersoll-Rand Co-Class A	843,297	28,481,822	57,049,042
Innkeepers U S A Trust	386,800	3,169,657	3,535,352
Innovex Inc	900	9,643	6,111
Input/Output Inc	93,500	377,213	724,625
Insight Communications Co	900	9,258	9,036
Insight Enterprises Inc	261,200	4,697,779	5,025,488
Inspire Pharmaceuticals	300,689	4,257,731	3,872,874
Instinet Group Inc	388,900	2,455,845	2,741,745
Insurance Australia Group	324,123	934,293	1,175,399
Integra Lifesciences Hldg	34,600	877,342	1,055,300
Integrated Circuit Sys	502,218	14,339,658	12,570,517
Integrated Dev Tec	863,343	17,692,848	12,950,145
Intel Corporation	26,836,198	321,319,676	729,944,586
Intelligroup Inc	1,200	11,665	8,724
Interactive Data Corp	242,800	4,159,642	4,316,984

Interactivecorp	953,300	22,436,704	30,152,879
Interbrew	1,826	45,052	50,242
Intercontinental Hotels	1,487,175	13,360,786	13,584,128
Interdigital Comm Corp	2,200	35,928	38,456
Interface Inc Class A	111,500	452,616	886,425
Interg Silicon Solution	500	9,530	8,870
Intergraph Corp	191,664	4,526,178	4,649,769
International Paper Co	2,641,071	81,573,005	111,611,660
Internet Security Systems	307,800	7,742,735	5,429,592
Interpublic Group Of Cos	1,995,575	34,627,705	30,691,944
Intersil Corporation Cl A	591,800	16,178,707	13,197,140
Interstate Bakeries Corp	791,180	11,738,811	8,995,717
Intertan Inc	900	9,463	12,573
Intl Business Machines	6,513,043	336,238,325	598,157,869
Intl Flavors & Fragrances	315,920	8,358,738	11,215,160
Intl Game Technology	1,682,080	28,004,544	75,626,317
Intl Rectifier Corp	312,700	17,128,178	14,381,073
Intl Speedway Corp Cl A	226,353	14,027,600	10,638,591
Intuit Inc	694,161	32,051,201	30,980,405
Invensys Plc	11,244,041	9,806,793	4,029,678
Inveresk Research Group	480,100	10,353,369	13,644,442
Investa Property Group	124,703	174,180	194,218
Investors Financial Svcs	366,300	13,319,232	15,124,527
Invitrogen Corporation	200	11,902	14,338
Irish Life & Permanent	17,100	188,806	280,328
Irkutskenergo-Spon Adr	19,300	87,516	207,475
Iscor Ltd	466,341	1,735,408	2,678,547
Isetan Y50	37,000	395,602	563,705
Ishares Taiwan Webs Index	2,392,519	26,800,191	29,140,881
Ishihara Sangyo Kaisha	20,000	46,103	46,715
Ishikawajima Harima Heavy	159,000	267,237	249,118
Istar Financial Inc	600	23,456	25,380
Italcementi Spa	6,231	65,036	76,726
Ito Yokado	76,600	3,834,691	3,490,018
Itochu Techno Science	300	11,650	13,467
Itoh(C.)&Co.	279,000	984,225	1,255,078
Ivillage Inc	440,400	2,736,578	3,012,336
J & J Snack Foods Corp	200	7,745	9,036
J B Hunt Transport Svc	396,500	5,006,222	11,165,440
J C Penney Company Inc	1,249,597	24,421,610	43,460,984
J D Group Limited	81,900	200,895	545,134
J D S Uniphase Corp	6,771,498	316,975,707	27,559,997
J F E Holdings Inc	91,400	1,249,214	2,499,476
J G C Corp	29,000	208,163	319,729
J Jill Group Inc	84,800	1,587,228	1,740,944
J P Morgan Chase & Co	9,535,185	240,153,529	400,001,011

J S C M M C Norilsk Nickel	65,900	2,346,450	4,975,450
J S R Corporation	32,000	282,728	685,923
J2 Global Communications	1,800	42,045	40,644
Jabil Circuit Inc	1,075,079	31,643,110	31,639,575
Jack Henry & Associates	394,850	10,490,883	7,553,481
Jack In The Box Inc	301,130	5,409,012	7,519,216
Jacobs Engineering Group	244,618	3,894,294	10,909,963
Jacuzzi Brands Inc	134,400	773,298	1,260,672
Jakks Pacific Inc	139,956	1,623,135	2,097,940
James Hardie Industries	446,969	1,953,573	2,218,056
Janus Capital Group Inc	1,177,720	22,210,691	19,291,054
Japan Airlines Sys Corp	1,221,000	4,327,525	4,154,698
Japan Real Estate Invest	72	469,059	574,422
Japan Tobacco Inc	1,284	7,799,921	9,392,262
Jarden Corp	130,050	2,535,424	4,618,076
Jardine Matheson Holdings	660,400	3,314,651	7,198,360
Jardine Strategic	1,100,000	2,641,815	5,434,000
Jefferies Group Inc	577,300	17,602,039	20,396,009
Jefferson-Pilot Corp	523,725	14,930,064	28,810,112
Jetblue Airways Corp	437,815	17,905,425	11,054,829
John Hancock Finanl Scv	1,033,250	39,471,658	45,142,693
Johnson & Johnson	11,383,857	284,031,015	577,389,227
Johnson Controls Inc	962,902	31,999,137	56,955,653
Johnson Electric Hldgs	7,285,800	8,970,632	7,901,966
Johnson Matthey Plc	40,030	625,125	647,045
Jones Apparel Group Inc	456,000	15,146,739	16,484,400
Jones Lang Lasalle Inc	500	10,505	12,855
Jos A Bank Clothiers Inc	26,400	494,504	956,736
Journal Register Co	171,900	3,154,365	3,592,710
Joy Global Inc	67,100	1,492,119	1,882,155
Juniper Networks Inc	992,800	23,457,369	25,832,656
K A O Corp	456,526	10,791,356	10,443,907
K B C Bankverzekering Npv	24,706	1,078,462	1,445,186
K B Home	172,936	6,497,803	13,973,229
K C I Konecranes Intl	242,990	7,379,359	9,107,571
K C S Energy Inc	900	9,624	9,630
K D D I Corp	1,072	5,971,392	6,048,580
K L A-Tencor Corp	1,150,428	43,407,386	57,843,520
K N B T Bancorp Inc	20,500	358,337	362,645
K Swiss Inc	48,400	744,206	1,184,348
K T Corp	25,600	1,935,650	943,434
K T Corp-Sp Adr	432,300	9,741,643	8,230,992
K V H Industries Inc	38,100	714,375	549,021
K V Pharmaceutical CI A	2,800	62,473	68,768
K V Pharmaceutical CI B	133,650	2,750,203	3,672,702
K2 Inc	544,660	5,992,297	8,730,900

Kajima Corp	267,000	796,442	1,147,200
Kaken Pharmaceutical Co	8,000	42,489	46,600
Kalbe Farma Pt	3,050,000	107,210	167,397
Kamigumi Co	2,000	9,244	16,014
Kana Software Inc	5,700	26,595	25,707
Kaneka Corp	58,000	431,171	582,035
Kansai Elec Power	693,700	11,482,729	13,129,190
Kansas City Southern	900	12,352	12,510
Karstadt Quelle Ag	4,909	123,839	107,683
Kasikornbank Plc	459,300	503,729	566,965
Kasikornbank Plc-Foreign	688,031	832,881	866,825
Kato Kichi Corp	400	10,382	7,597
Kawasaki Heavy Ind	152,000	168,134	243,995
Kawasaki Kisen Kaisha Ltd	16,000	33,477	83,049
Keane Inc	269,800	12,242,672	4,246,652
Keihin Elec Exp RI	96,000	427,156	650,550
Keio Teito Elec Ry	57,000	277,909	353,939
Keithley Instruments Inc	2,800	43,702	57,988
Kelda Group Plc	91,395	547,626	757,132
Kellogg Company	1,735,125	35,976,488	68,086,305
Kellwood Co	135,460	4,964,123	5,316,805
Kelly Services Class A	486,225	12,528,059	14,397,122
Kemet Corporation	1,052,600	13,706,933	15,094,284
Kendle International Inc	269,800	3,161,488	2,417,408
Kennametal Inc	163,750	4,768,078	6,757,963
Kensey Nash Corporation	35,200	662,760	864,512
Kerr-Mc Gee Corporation	359,407	17,701,776	18,509,461
Kesa Electricals Plc	52,912	237,670	261,589
Kesko	28,817	333,336	506,406
Key Energy Services Inc	175,800	2,225,902	1,933,800
Keycorp	1,479,771	31,553,920	44,822,264
Keyence Corp	128,600	23,725,872	31,348,066
Keyspan Corporation	760,436	26,500,927	29,063,864
Kia Motors Corp	272,080	2,204,811	2,800,422
Kiatnakin Finance Pcl-For	287,900	110,585	300,430
Kidde Plc	3,064,595	3,565,176	5,773,116
Kikkoman Corp	17,000	103,697	141,510
Kilroy Realty Corp	400	12,617	14,200
Kimberly-Clark Corp	2,113,031	77,371,351	133,332,256
Kimco Realty Corporation	150,400	5,759,124	7,667,392
Kinden Corp	6,000	39,213	34,431
Kinder Morgan Inc	447,031	21,080,102	28,171,894
Kinder Morgan Mngmt Llc	322,052	9,520,576	13,622,800
King Pharmaceuticals Inc	1,270,933	34,337,804	21,402,512
Kingfisher Plc	1,280,969	5,474,876	6,792,001
Kinki Nippon Railway	398,000	1,539,517	1,453,742

Kirin (2503)	227,000	2,474,622	2,450,339
Klepierre	8,410	576,613	581,860
Knight Ridder Inc	399,531	15,988,723	29,265,646
Knight Trading Group Inc	389,700	4,450,322	4,925,808
Kohls Corporation	1,244,307	47,351,848	60,137,357
Kokuyo Co Ltd	13,000	136,859	164,944
Komatsu Ltd	1,165,600	5,636,212	7,394,588
Komercni Banka As	25,999	2,280,988	3,112,133
Konami Co	20,400	726,669	596,107
Kone Oyj-B Shs	11,388	422,829	685,737
Konica Corporation	1,228,000	11,621,489	17,563,935
Koninklijke Ahold Nv	454,722	8,980,209	3,721,641
Koninklijke Kpn Nv	4,218,126	25,791,289	32,916,042
Kookmin Bank	9,819	264,612	398,259
Korea Electric Power	37,000	551,329	650,312
Korn/Ferry International	149,150	3,969,457	2,386,400
Kosan Biosciences Inc	800	6,540	8,496
Kraft Foods Inc	289,400	8,712,196	9,263,694
Krispy Kreme Doughnuts	271,900	9,611,653	9,337,046
Kroger Company/The	3,649,140	57,482,102	60,721,690
Kroll Inc	477,170	10,614,773	12,812,015
Kronos Inc	20,000	626,124	650,600
Kubota Corp Japanese Ord	331,200	948,827	1,579,038
Kudelski Sa-Bearer	2,206	77,912	71,307
Kulicke & Soffa Ind Inc	66,503	998,700	778,085
Kuraray Co Ltd	86,000	571,246	739,021
Kurita Water Industry	9,000	115,253	118,950
Kyocera Corp	210,500	20,149,965	17,684,145
Kyowa Hakko Kogo Co Ltd	112,000	644,778	741,750
Kyphon Inc	36,000	1,040,499	860,760
Kyushu Electric Power	37,600	543,485	693,197
L C C Intl Inc Class A	67,300	519,627	403,800
L G Insurance Co Ltd	104,970	435,516	575,918
L G Investment & Secs-Pfd	84,230	571,049	335,024
L I & Fung Ltd	8,192,000	13,945,693	12,512,328
L S I Logic Corporation	1,396,587	21,106,659	13,044,123
L S Starrett Company Cl A	221,600	3,960,636	3,335,080
L T X Corporation	541,600	8,879,458	8,161,912
L V M H Moet Hennessy	375,194	20,437,546	27,572,199
L-3 Communications Hldgs	531,400	17,214,966	31,607,672
La Quinta Corp	33,941	222,136	255,915
Labone Inc	87,400	2,696,802	2,666,574
Labor Ready Inc	189,500	1,998,598	2,562,040
Laboratory Crp Of Amer	450,800	15,262,134	17,693,900
Labranche & Co Inc	212,600	9,436,821	2,383,246
Laclede Group Inc	400	11,581	12,120

Lafarge North America Inc	6,100	224,134	247,965
Lafarge-Coppee	123,309	9,717,905	9,978,491
Lagardere S.C.A.	27,608	1,338,950	1,571,852
L'Air Liquide	105,721	13,910,447	17,993,903
Lam Research Corp	980,200	19,516,227	24,622,624
Lamar Advertising Company	437,600	16,308,886	17,657,160
Lancaster Colony Corp	164,663	3,824,858	6,652,385
Lance Inc	93,800	1,313,645	1,534,568
Land & Houses Pub Co Ltd	1,413,475	408,861	417,315
Land & Houses Pub Co-For	1,056,588	343,573	338,840
Landamerica Finl Group	300	12,895	13,578
Landstar System Inc	121,800	3,803,221	4,987,710
Larsen & Toubro Limited	96,900	826,695	1,281,771
Lattice Semiconductor	443,900	13,430,869	3,875,247
Lawson Inc	12,700	436,875	487,076
Leapfrog Enterprises Inc	143,400	4,317,068	2,774,790
Lear Corporation	452,500	21,783,241	28,036,900
Learning Tree Intl Inc	107,700	1,847,084	1,727,508
Lee Enterprises Inc	188,000	4,191,570	8,493,840
Legal & General Grp Plc	2,666,175	4,482,392	4,642,813
Legg Mason Inc	340,900	14,739,178	31,628,702
Leggett & Platt Inc	635,054	13,730,595	15,057,130
Lehman Brothers Hldgs Inc	1,407,051	79,099,086	116,602,316
Leighton Holdings Ltd	401,006	3,437,522	3,183,948
Lend Lease Corp	949,288	9,848,406	7,414,048
Lennar Corporation Cl A	867,700	20,981,652	46,881,831
Leucadia National Corp	291,800	10,167,480	15,547,104
Levitt Corp Class A	80,425	1,453,360	1,970,413
Lexar Media Inc	199,000	3,186,504	3,295,440
Lexmark International Inc	523,006	34,744,536	48,116,552
Liberty Media Corp Cl A	492,048	6,229,269	5,387,926
Liberty Property Trust	336,700	10,594,015	15,151,500
Lifepoint Hospitals Inc	213,000	7,946,916	6,888,420
Ligand Pharmaceuticals	61,300	1,152,733	1,232,130
Lilly Eli & Company	4,525,620	168,868,527	302,763,978
Limited Brands	2,154,692	26,533,060	43,093,840
Lincare Holdings Inc	916,040	23,846,427	28,763,656
Lincoln Electric Holdings	100,700	2,444,766	2,834,705
Lincoln National Corp	668,514	13,998,699	31,634,082
Linde Ag	18,057	747,496	954,176
Linear Technology	1,717,907	73,456,621	63,717,171
Linens'N Things Inc	1,300	32,097	46,033
Lions Gate Entertainment	400	2,494	2,500
Liveworld Inc-Restricted	103,491	1,746,411	25,873
Liz Claiborne Inc	382,650	8,423,646	14,039,429
Lloyds Tsb Group	4,501,642	42,216,163	34,210,527

Lockheed Martin Corp	1,717,804	56,987,987	78,400,575
Loews Corporation	647,512	24,002,204	38,242,059
Logicacmg Plc	883,006	5,822,015	4,158,539
Logitech International	8,389	368,921	380,430
Longs Drug Stores Corp	240,900	5,180,700	4,536,147
Longview Fibre Company	330,750	4,260,228	3,691,170
Lonza Ag-Reg	48,274	2,593,380	2,463,523
L'Oreal	406,630	28,590,328	31,131,626
Lotte Confectionery Co	750	78,029	327,097
Louisiana-Pacific Corp	504,697	7,162,448	13,021,183
Lowe's Companies	3,450,599	66,491,858	193,682,122
Lubrizol Corporation/The	281,600	8,641,193	8,867,584
Lucent Technologies Inc	14,668,005	118,795,990	60,285,501
Lukoil Holding-Spon Adr	81,900	6,036,113	10,171,980
Luminex Corp	900	7,343	8,145
Luxottica Group Spa	3,808	56,602	59,899
Lyondell Chemical Co	944,200	15,869,889	14,011,928
M & T Bank Corporation	588,800	45,363,598	52,903,680
M A P I C S Inc	27,700	347,635	222,708
M B Financial Inc	602	23,109	23,472
M B I A Inc	805,452	36,364,963	50,501,840
M B N A Corporation	6,556,334	86,967,648	181,151,508
M C G Capital Corporation	75,100	939,523	1,515,518
M D C Holdings Inc	32,670	1,694,001	2,299,968
M D C Partners Inc-CI A	291,100	3,952,356	4,555,715
M D U Resources Group Inc	495,250	12,602,746	11,633,423
M G I C Investment Corp	366,900	17,172,709	23,565,987
M G M Mirage	12,500	537,930	566,750
M G Technologies Ag	112,000	2,049,035	1,569,052
M M O 2 Plc	3,071,000	4,056,977	5,672,300
M O N Y Group Inc/The	197,750	7,778,165	6,217,260
M P S Group Inc	421,485	7,767,079	4,686,913
M R F Limited	450	23,664	15,390
M S C Industrial Dir CI A	500	13,184	14,975
M S C Software Corp	900	8,535	7,929
M T N Group Limited	455,050	970,574	2,379,762
M T R Corporation	321,160	405,457	494,657
Mabuchi Motors	6,400	509,636	463,229
Mac Dermid Inc	1,400	38,503	49,266
Mack-Cali Realty Corp	244,750	7,514,643	10,991,723
Macquarie Bank Limited	20,316	366,075	555,268
Macquarie Infrastructure	185,851	420,587	422,827
Macromedia Inc	357,100	19,140,041	7,166,997
Macrovision Corporation	694,345	21,662,525	13,116,177
Magma Design Automation	1,401	37,214	29,253
Magnesita Sa Pref 'C'	2,727,974	14,011	12,157

Maguire Properties Inc	124,500	2,983,185	3,187,200
Mahanagar Telephone Nigam	29,400	79,180	86,805
Main Street Banks Inc	400	10,609	10,936
Mair Holdings Inc	1,100	7,780	10,208
Malakoff Berhad	727,000	940,884	1,090,500
Malaysia Intl Shipping	135,000	422,319	486,711
Malaysian Plantations Bhd	2,045,700	753,529	1,092,834
Man Ag	195,256	6,787,960	6,958,517
Man Group Plc	181,000	2,366,123	5,818,107
Man Tech International	400	10,008	8,196
Mandalay Resort Group	271,950	7,886,044	15,571,857
Manhattan Associates Inc	657,400	13,325,840	18,288,868
Manila Elec(Meralco'B')	497,600	513,226	214,807
Manor Care Inc	312,758	6,610,614	11,037,230
Manpower Inc	383,700	12,206,577	17,842,050
Manugistics Group Inc	2,215,400	14,823,046	15,153,336
Manulife Financial Corp	218,100	7,119,882	8,058,540
Marathon Oil Corporation	1,272,878	32,570,536	42,857,802
Marinemax Inc	500	9,715	13,285
Marks & Spencer Group Plc	3,884,890	19,475,831	19,884,616
Marriott Intl Class A	822,118	17,266,130	34,981,121
Marsh & McLennan Cos	1,896,114	46,774,019	87,790,078
Marshall & Ilsley Corp	874,600	26,368,178	33,068,626
Martek Biosciences Corp	29,189	1,468,243	1,662,605
Martin Marietta Materials	223,450	8,797,434	10,314,452
Marubeni Corp Japan Ord	246,100	412,475	669,451
Marui Co	72,200	1,046,991	1,136,073
Maruti Udyog	17,300	139,393	198,002
Marvel Enterprises Inc	689,400	10,695,900	13,229,586
Marvell Technology Group	952,900	18,740,784	42,842,384
Masco Corporation	1,659,056	31,228,037	50,501,665
Matria Healthcare Inc	400	7,141	10,156
Matrix Service Co	398,600	5,190,398	5,393,058
Matsushita Elec Ind	2,668,600	41,160,200	41,246,780
Matsushita Elec Wks	40,000	271,057	382,564
Mattel Inc	1,669,282	29,374,090	30,781,560
Mattson Technology Inc	379,800	4,621,114	4,542,408
Maverick Tube Corporation	28,100	680,666	661,755
Maxim Integrated Prod	1,214,947	63,903,989	57,066,061
Maxim Pharmaceuticals Inc	4,501	41,285	38,529
Maxis Communications Bhd	645,000	1,249,189	1,561,579
Maxtor Corporation	335,900	3,254,224	2,737,585
May Department Stores Co	1,033,990	23,870,798	35,755,374
Mayne Group Ltd	87,535	197,825	225,881
Mayr-Melnhof Karton Ag	2,869	206,933	360,150
Maytag Corporation	290,558	5,572,223	9,172,916

Mc Clatchy Company CI A	98,400	5,195,211	6,990,336
Mc Cormick & Co-Non Votng	567,500	14,654,938	19,022,600
Mc Data Corp Class A	503,600	11,237,499	3,545,344
Mc Dermott International	89,300	607,944	749,227
Mc Donalds Corporation	5,448,628	76,236,559	155,667,302
Mc Graw-Hill Compnies Inc	704,809	25,034,229	53,664,157
Mc Kesson Corp	1,211,190	68,081,357	36,444,707
Mc Leod U S A Inc CI A	463,700	659,032	690,913
Meadwestvaco Corporation	725,031	14,878,732	20,511,127
Medco Health Solutions	1,159,158	17,658,523	39,411,372
Media General Inc Class A	97,150	3,534,109	6,536,252
Medialink Worldwide Inc	261,585	3,858,490	1,056,803
Mediaset Spa	68,700	559,136	762,358
Medicines Company/The	163,400	4,486,614	5,263,114
Medicis Pharmaceut CI A	257,430	6,801,420	10,297,200
Medimmune Inc	870,296	45,205,832	20,086,432
Mediobanca Spa	26,279	259,043	303,242
Mediolanum Spa	9,926	53,497	61,112
Medtronic Inc	4,729,528	129,199,140	225,834,962
Meiji Seika Kaisha Ltd	35,000	145,487	161,821
Meitec Corp	127,200	3,523,390	4,805,075
Mellon Financial Corp	1,519,539	27,059,771	47,546,375
Mentor Corporation	51,800	1,554,255	1,559,180
Mentor Graphics Corp	319,400	4,828,745	5,691,708
Mercantil Servicios Finan	452,379	407,108	353,299
Mercantile Bank Corp	15,300	563,151	543,150
Mercantile Bankshares	359,375	8,213,169	15,427,969
Merck & Co Inc	9,159,476	237,604,301	404,757,244
Merck K G A A	169,986	4,981,803	7,979,779
Mercury Computer Systems	21,900	681,250	558,012
Mercury Interactive Corp	729,492	43,591,667	32,681,242
Meredith Corporation	431,730	8,599,183	21,828,269
Merit Medical Systems Inc	32,300	672,599	698,972
Meritage Corp	14,200	958,847	1,054,350
Merix Corp	167,400	3,755,523	3,088,530
Merrill Lynch & Co	3,966,322	125,056,612	236,234,138
Metal Management Inc	58,900	2,127,402	2,160,452
Metals U S A Inc	72,100	931,716	932,253
Metlife Inc	2,694,585	86,579,930	96,142,793
Metro Ag	114,857	4,488,199	4,911,917
Metso Oyj	53,100	602,150	713,882
Mettler-Toledo Intl Inc	344,800	11,583,922	15,309,120
Michaels Stores Inc	299,500	11,914,886	14,561,690
Michelin Class B Ff12	22,410	902,451	1,015,106
Micrel Inc	413,758	15,347,283	5,536,082
Microchip Technology Inc	911,025	11,255,498	24,069,281

Micron Technology	2,896,598	47,305,484	48,402,153
Micros Systems Inc	2,300	79,703	103,914
Microsoft Corporation	45,091,425	736,953,775	1,124,129,225
Microtel Intl-Restricted	76,981	19,245	71,592
Midway Games Inc	1,143,950	4,013,136	8,327,956
Midwest Banc Holdings Inc	23,300	562,928	551,278
Migros Turkey	63,210,000	256,176	404,082
Millea Holdings Inc	2,172	25,489,054	33,821,695
Millennium Pharmaceutical	1,265,015	37,174,234	21,378,754
Millipore Corporation	557,919	20,868,259	28,665,878
Mine Safety Appliances Co	300	8,158	8,508
Minebea (6479)	60,000	394,758	302,206
Minerals Tech	91,100	3,307,730	5,201,810
Mirvac Group	74,320	213,727	263,840
Misys	82,886	650,986	313,426
Mitchells & Butlers Plc	1,320,139	8,102,141	6,332,475
Mitsubishi Chemical Corp	403,000	1,312,392	1,231,835
Mitsubishi Corp	2,283,000	16,251,650	26,991,782
Mitsubishi Elec.	445,400	2,419,976	2,525,938
Mitsubishi Estate	2,262,700	22,105,907	30,688,419
Mitsubishi Hvy Ind	4,664,500	15,797,180	15,154,525
Mitsubishi Logistics Corp	14,000	109,104	149,642
Mitsubishi Motor	3,669,000	11,992,830	9,275,215
Mitsubishi Rayon Co Ltd	129,000	375,544	491,027
Mitsubishi Tokyo Fin Grp	5,475	37,259,965	54,205,316
Mitsui Chemicals Inc.	122,000	584,166	751,689
Mitsui Co	1,378,800	7,453,139	12,378,519
Mitsui Fudosan Co	1,139,000	12,459,810	14,331,244
Mitsui Mining & Sm	125,000	466,474	545,490
Mitsui O S K Lines Ltd	51,000	112,715	262,758
Mitsui Sumitomo Insurance	3,353,000	21,429,078	35,710,328
Mitsui Trust Holding Inc	263,122	1,040,343	1,818,472
Mitsukoshi Ltd	82,000	391,414	451,636
Mizuho Financial Group	1,638	3,458,352	7,053,626
Mobinil-Egyptian Mobile	21,100	148,471	294,346
Modern Times Group B Shs	9,100	195,434	169,540
Modine Manufacturing Co	155,050	4,142,819	4,040,603
Mohawk Industries Inc	279,150	10,897,725	22,988,003
Molecular Divices Corp	200,100	4,692,628	3,769,884
Molex Inc	664,421	24,079,183	20,191,754
Molina Healthcare Inc	68,900	1,578,879	2,020,148
Monaco Coach Corporation	225,100	5,914,642	6,032,680
Monsanto Company	922,870	10,852,142	33,841,643
Monster Worldwide Inc	583,948	23,406,658	15,299,438
Moodys Corporation	554,501	14,989,867	39,258,671
Moog Inc Class A	57,750	1,306,334	1,970,430

Morgan Stanley	4,925,998	153,392,657	282,259,685
Mosenergo-Spon Adr	92,100	650,907	741,405
Motorola Inc	8,522,726	88,376,593	149,999,978
Movado Group Inc	79,800	1,500,597	2,389,212
Movie Gallery Inc	153,800	3,041,143	3,012,942
Muenchener Rueckver-Reg	128,070	14,642,343	14,196,075
Multimedia Games Inc	259,800	5,241,716	6,427,452
Murata Mfg.	401,400	26,237,622	25,503,475
Murphy Oil Corporation	407,050	9,278,530	25,631,939
Myers Industries Inc	253,783	2,886,989	3,121,531
Mykrolis Corp	3,200	48,996	45,632
Mylan Laboratories Inc	1,368,625	15,388,046	31,108,846
N B T Y Inc	63,000	1,176,782	2,342,340
N C R Corporation	343,103	11,181,798	15,117,118
N D C Health Corporation	92,600	2,601,268	2,514,090
N G K Insulators	88,800	900,443	728,939
N G K Spark Plug Co Ltd	53,000	437,012	496,708
N I C O R Inc	141,316	4,805,427	4,978,563
N I I Holdings Inc	265,320	6,531,659	9,307,426
N M S Communications Corp	300,000	1,751,309	2,148,000
N O V A Chemicals Corp	59,450	1,504,803	1,491,601
N P S Pharmaceuticals Inc	142,400	3,995,295	4,061,248
N R G Energy Inc	26,800	584,198	594,960
N S K	158,000	713,306	779,103
N S T A R	221,778	9,151,909	11,248,580
N T N Corporation	89,000	283,377	449,983
N T T Data Corporation	261	915,253	1,108,877
N T T Docomo Inc	6,723	18,868,653	14,863,171
N V I D I A Corporation	573,030	22,314,364	15,127,992
N V R Inc	6,600	2,912,277	3,036,000
N Y F I X Inc	107,975	718,595	557,151
Nabors Industries Ltd	1,748,780	77,475,195	80,006,685
Nacco Industries-Class A	28,330	2,469,220	2,334,392
Namco	400	17,347	12,111
National City Corporation	2,594,805	73,259,826	92,323,162
National Finance & Sec	518,300	219,240	201,832
National Financial Partn	20,300	634,813	654,675
National Fuel Gas Company	336,100	6,314,951	8,268,060
National Grid Transco Plc	3,164,938	23,044,521	25,011,916
National Instruments Corp	359,475	10,883,785	11,312,678
National Presto Inds	37,900	1,095,034	1,469,004
National R V Hldgs Inc	361,000	3,137,164	5,703,800
National Semiconductor	661,881	14,290,167	29,407,373
National-Oilwell Inc	1,067,600	26,984,420	30,191,728
Nationwide Finl Svc-CI A	265,220	8,639,338	9,561,181
Nationwide Health Prop	800	14,844	17,816

Natl Australia Bank	1,690,613	29,756,372	40,011,759
Natl Bank Of Greece	47,332	1,066,879	1,259,876
Natl Commerce Financial	922,355	21,447,015	26,388,577
Navigant Consulting Inc	261,130	5,060,359	5,282,660
Navistar International Cp	880,257	26,247,130	40,359,783
Nec Corp	5,017,400	47,797,917	41,283,168
Neighborcare Inc	12,000	239,837	292,320
Neiman Marcus Group-CI A	217,200	6,197,137	11,715,768
Nektar Therapeutics	118,400	2,462,985	2,547,968
Nelnet Inc-Class A	105,400	2,296,835	2,677,160
Neoforma Inc	800	8,888	8,696
Nestle Sa (Regd)	402,494	81,167,392	102,621,117
Net Flix.Com Inc	34,600	688,870	1,180,552
Net One Systems Co Ltd	2	6,471	8,122
Netbank Inc	150,000	1,661,323	1,831,500
Netcom Ab Ser B Shs	14,300	526,459	657,990
Netgear Inc	70,700	1,250,265	972,832
Netiq Corporation	62,900	743,483	879,971
Netopia Inc	54,000	847,652	665,280
Netscout Systems Inc	1,137,000	10,920,598	8,766,270
Network Appliance Inc	1,218,699	19,458,587	26,238,589
Network Associates Inc	706,425	21,661,310	12,715,650
Network Healthcare Holdin	748,200	386,769	546,088
Neurocrine Biosciences	125,600	5,754,028	7,421,704
New Century Financial Cp	104,400	4,908,622	5,069,664
New Plan Excel Realty Tr	410,050	7,713,203	11,214,868
New World Devel	322,764	265,935	296,205
New York Community Bancp	1,360,944	19,960,202	46,653,160
New York Times-Class A	522,706	10,831,722	23,103,605
Newcrest Mining	35,680	158,400	350,578
Newell Rubbermaid Inc	1,062,699	26,084,971	24,654,617
Newfield Exploration Co	113,950	4,970,195	5,461,624
Newmont Mining Corp	1,675,192	44,877,638	78,114,203
Newpark Resources Inc	187,500	1,045,730	975,000
Newport Corporation	183,800	7,403,373	3,073,136
News Corp Ltd - Preferred	699,810	5,331,915	5,551,079
News Corp Ltd-Sp Adr Pfd	1,056,400	32,534,604	33,498,444
News Corporation	1,023,364	9,690,196	9,203,588
Next P L C Ord	234,000	4,506,663	6,149,859
Nextel Communic-Class A	4,282,344	71,838,660	105,602,603
Nextel Partners Inc-CI A	584,579	4,994,444	7,400,770
Nichirei Corp	2,000	7,799	7,267
Nidec Corporation	56,200	4,256,165	5,844,994
Nike Inc-Class B	1,030,691	29,111,950	80,259,908
Nikko Cordial Corp	1,277,000	6,541,159	8,469,554
Nikon Corp	614,000	9,975,840	8,174,076

Nintendo	172,900	15,647,738	17,466,997
Nippon Building Fund Inc	68	441,626	513,097
Nippon Express	210,400	1,150,736	1,306,468
Nippon Meat Pack	44,600	558,057	524,302
Nippon Mining Hldg. Inc.	59,000	171,536	280,156
Nippon Oil	384,400	1,549,655	2,202,167
Nippon Sheet Glass	66,000	624,496	259,470
Nippon Steel	3,446,000	5,952,349	8,049,003
Nippon Tel & Tel	10,562	57,572,713	59,898,880
Nippon Unipac Holding	189	1,020,298	1,008,266
Nippon Yusen Kabush Kaish	272,200	974,923	1,300,364
Nishimatsu Contcn	4,000	16,976	16,494
Nisource Inc	1,064,100	20,802,939	22,612,125
Nissan Chemical Indstries	30,000	170,388	262,123
Nissan Motors Japan Ord	2,571,400	13,710,151	28,794,934
Nisshin Seifun Group Inc	25,000	175,976	244,629
Nisshinbo Ind Inc	8,000	44,667	55,827
Nissin Food Prods	18,000	370,857	459,365
Nitto Denko Corp	586,800	22,427,321	32,263,142
Nobel Biocare Hldg	38,311	5,031,978	5,261,960
Noble Corporation	561,197	21,945,285	21,561,189
Noble Energy Inc	1,249,100	45,515,128	58,832,610
Noble International Ltd	134,700	2,824,145	3,511,629
Nokia Corp-Sp Adr	409,100	7,050,420	8,296,548
Nokia Oyj	4,356,833	85,325,161	89,306,135
Nomura Securities Ltd	995,400	15,473,930	18,131,235
Nordea Ab	1,555,402	8,831,295	10,577,831
Nordson Corporation	154,400	4,104,421	5,783,824
Nordstrom Inc	472,273	8,791,007	18,843,693
Norfolk Southern Corp	1,340,071	17,308,513	29,602,168
Norsk Hydro As	331,834	12,795,117	20,879,030
Norske Skogindu. Asa-A	264,190	3,879,241	5,117,687
Nortel Networks Corp	993,460	7,444,920	5,901,152
North Fork Bancorporation	631,900	23,708,563	26,742,008
Northeast Utilities	523,350	11,242,049	9,760,478
Northern Foods	1,809,690	4,357,378	5,354,801
Northern Trust Corp	1,026,548	37,249,683	47,826,871
Northgate Minerals Corp	566,600	1,412,634	1,399,502
Northrop Grumman Corp	929,188	73,099,317	91,450,683
Northwest Airlines Corp	100	1,194	1,011
Novartis Ag Adr	145,280	1,282,941	6,188,928
Novartis Ag-Reg Shs	2,170,947	89,083,077	92,194,773
Novatel Wireless Inc	112,800	1,407,447	2,425,200
Novell Inc	1,356,305	20,942,577	15,434,751
Novellus Systems Inc	626,851	28,566,730	19,852,371
Novo-Nordisk A/S	165,200	5,845,712	7,662,477

Novozymes A/S B Shrs	4,284	122,803	173,602
Nu Horizons Electronics	2,295	23,337	24,212
Nucor Corporation	544,023	19,832,358	33,446,534
Numico Nv	137,400	3,258,661	4,052,400
Nuveen Investments Cl A	30,600	815,082	852,516
Nuvelo Inc	22,446	264,234	281,473
O C E Nv	15,876	267,242	270,603
O G E Energy Corp	365,350	7,381,182	9,659,854
O M I Corporation	15,800	58,898	180,752
O M V Ag	5,892	637,954	1,115,059
O Reilly Automotive Inc	312,300	10,944,598	12,504,492
O S I Systems Inc	500	10,015	10,000
O/Seas Union Enterprises	27,631	104,450	107,969
Oao Gazprom-Spon Adr	315,000	7,509,226	11,911,475
Obayashi Corporation	134,000	443,037	732,888
Occidental Petroleum Corp	1,407,778	40,671,696	64,828,177
Oceaneering Intl Inc	400	9,862	12,180
Octel Corp	35,890	718,280	1,071,317
Ocwen Financial Corp	157,600	1,587,082	1,523,992
Odyssey Re Holdings Corp	185,600	3,286,423	5,011,200
Office Depot Inc	2,881,216	44,996,265	54,224,485
Ohio Casualty Corporation	327,800	5,121,785	6,552,722
Oil States Intl Inc	700	9,352	9,408
Oji Paper	257,600	1,377,025	1,790,213
Oki Electric Industry	148,000	389,471	701,341
Old Dominion Freight Line	300	8,723	10,140
Old Republic Intl Corp	1,004,650	17,480,800	24,674,204
Olin Corporation	266,800	4,575,996	4,762,380
Olympus Optical Co	33,000	500,153	710,530
Omnicare Inc	698,000	18,071,720	30,942,340
Omnicell Inc	32,300	650,888	639,863
Omnicom Group Inc	972,610	54,201,631	78,051,953
Omnivision Technologies	66,700	1,392,710	1,821,577
Omron Corp	54,000	942,712	1,357,332
On Semiconductor Corp	525,100	2,955,335	3,964,505
Oneok Inc	521,200	9,271,777	11,753,060
Onesteel Limited	13,260	6,383	23,891
Ono Pharmaceutical	183,000	5,823,882	8,337,771
Onward Kashiyama Co Ltd	36,000	417,072	568,193
Open Solutions Inc	147,000	2,690,274	3,244,290
Openwave Systems Inc	52,533	763,607	700,790
Opnet Technologies Inc	3,153	51,026	47,011
Opsware Inc	6,900	49,404	52,164
Oracle Corporation	18,776,869	82,353,579	225,322,428
Oracle Corporation Japan	9,300	306,439	552,449
Orasure Technologies Inc	1,200	11,847	12,468

Orbital Sciences Corp	211,300	1,881,169	2,647,589
Orbotech Ltd	58,600	1,384,984	1,409,330
Orica Ltd	367,385	2,058,211	4,005,266
Oriental Financial Group	26,577	504,510	846,477
Oriental Land Co Ltd	15,700	1,147,209	1,116,740
Origin Energy Limited	30,459	89,157	127,897
Orix Corporation	188,400	12,977,855	20,843,793
Orkla Asa A Shrs	22,800	403,052	654,194
Orleans Homebuilders Inc	86,400	2,131,764	2,077,920
Orthodontic Ctr Of Amer	569,050	4,651,445	4,495,495
Orthologic Corp	155,800	630,990	1,207,450
Osaka Gas	524,500	1,465,017	1,567,929
Oshkosh Truck Corporation	247,900	6,888,800	13,808,030
Outback Steakhouse Inc	321,350	7,718,682	15,649,745
Outokumpu Oy A	29,920	287,367	417,322
Overland Storage Inc	400	6,792	6,780
Overnite Corporation	66,900	1,474,454	1,538,700
Oversea-Chinese Bank	1,032,222	6,995,328	7,574,246
Overseas Shipholding	161,730	3,515,773	5,903,145
Owens & Minor Inc	500	10,884	12,650
Owens-Illinois Inc	400	4,457	5,608
Oxford Health Plans	459,800	17,472,459	22,461,230
P B B Group Berhad	662,666	709,287	1,360,209
P C C W Ltd	734,044	612,439	494,632
P D I Inc	311,500	9,979,348	7,877,835
P G & E Corporation	1,677,000	30,953,466	48,582,690
P M C - Sierra Inc	850,824	22,748,982	14,438,483
P M I Group Inc/The	526,915	12,242,552	19,685,544
P N C Financial Svcs Grp	1,015,275	34,525,890	56,266,541
P N M Resources Inc	246,000	5,432,125	7,392,300
P P G Industries Inc	821,897	31,606,616	47,916,595
P P L Corporation	626,257	19,669,100	28,557,319
P S S World Medical Inc	248,900	2,496,315	2,785,191
P T Bank Central Asia	3,416,000	1,499,019	1,455,993
P T E K Holdings Inc	1,000	8,793	9,190
P T Multimedia Servicios	5,629	104,006	124,583
P T T P C L	601,200	1,471,820	2,142,224
P T T Exploration&Prod-For	83,495	387,096	552,525
P T Telekomunikasi	2,307,500	879,055	1,886,203
Paccar Inc	659,240	11,088,618	36,950,402
Pacer International Inc	825,839	13,457,225	18,184,975
Pacific Sunwear Of Calif	169,000	3,136,404	4,175,990
Pacificare Health Systems	350,366	10,032,568	13,856,975
Packaging Corp Of America	440,900	8,659,773	9,946,704
Pactiv Corporation	525,961	14,113,259	11,702,632
Pakistan State Oil Co	99	351	492

Pall Corp	409,932	5,924,595	9,301,357
Palm One Inc	62,500	1,120,465	1,337,500
Panera Bread Co Class A	429,400	2,119,314	16,707,954
Paperlinx Ltd	41,275	119,625	147,474
Paragon Technologies Inc	1,800	18,023	18,540
Parametric Technology Cp	777,733	13,001,799	3,515,353
Park National Corporation	8,600	759,350	974,380
Parker Drilling Co	243,400	538,286	1,014,978
Parker-Hannifin Corp	596,114	21,428,314	33,680,441
Partnerre Ltd	3,862	196,881	218,010
Pathmark Stores Inc	1,200	8,867	9,576
Patina Oil & Gas Corp	192,790	2,965,256	5,060,738
Patrick Corp Ltd	90,942	236,903	352,704
Patterson Dental Company	303,250	10,792,360	20,778,690
Patterson-U T I Energy	405,500	8,206,369	14,358,755
Paychex Inc	1,534,179	41,437,280	54,616,772
Payless Shoesource Inc	957,144	11,575,811	13,361,730
Peabody Energy Corp	277,200	7,455,134	12,892,572
Pearson Plc	2,639,429	34,575,347	30,002,882
Pediatrix Medical Group	80,300	3,264,449	5,058,900
Peets Coffee & Tea Inc	27,900	484,287	594,270
Peninsular & Orient	131,134	597,524	539,854
Penn National Gaming Inc	36,200	758,537	1,041,474
Penn-America Group Inc	1,000	14,931	14,660
Pentair Inc	287,680	9,678,194	16,973,120
Peoples Energy Corp	133,584	4,369,277	5,964,526
Peoplesoft Inc	1,942,864	39,755,788	35,923,555
Pep Boys Manny Moe & Jack	34,628	751,363	960,927
Pepco Holdings Inc	716,050	16,250,573	14,636,062
Pepsi Bottling Group Inc	1,140,468	25,389,735	33,928,923
PepsiAmericas Inc	607,400	9,501,236	12,403,108
Pepsico Inc	6,651,107	139,370,167	358,162,112
Perkinelmer Inc	783,229	12,231,564	16,205,008
Pernod Ricard French Ord	59,670	4,858,360	7,259,481
Perrigo Company	366,100	6,961,234	7,340,305
Persimmon Plc	23,799	201,560	302,239
Perusahaan Otomobil	574,000	1,377,983	1,487,868
Petco Animal Supplies	73,200	1,878,310	2,062,776
Petrobras Energia Part	38,472	299,688	534,761
Petroleo Brasil Sa Pref	111,729	2,226,461	3,263,713
Petroleo Brasileiro S.A.	532,700	12,421,143	15,735,958
Petsmart	635,300	9,913,450	17,184,865
Peugeot Sa	31,790	1,504,302	1,619,698
Pfizer Inc	32,347,580	603,187,412	1,133,782,679
Pharmaceutical Product	542,300	13,744,569	16,111,733
Pharmaceutical Resources	330,125	14,394,836	18,770,908

Pharmacopeia Inc	606,113	9,379,803	12,194,994
Phelps Dodge Corporation	328,742	13,715,276	26,845,072
Philadelphia Cons Hldg Co	78,000	2,832,484	4,524,000
Philippines Lng D Tele	488,400	5,075,626	8,259,546
Philippine Natl Bk	196,650	276,457	80,515
Philips Electronics Nv	1,549,621	45,847,677	44,808,639
Phillips-Van Heusen Corp	146,300	2,057,780	2,706,550
Phoenix Companies Inc/The	663,750	7,276,704	8,900,888
Photon Dynamics Inc	2,800	84,562	91,364
Pier 1 Imports Inc	455,100	7,736,909	10,785,870
Pilgrims Pride Corp Cl B	600	10,306	13,458
Pilkington	104,014	130,300	171,091
Pinault-Printemps-Redoute	21,215	2,163,586	2,217,337
Pinnacle Entertainment	95,500	637,936	1,317,900
Pinnacle Systems Inc	83,400	657,597	748,098
Pinnacle West Capital Cp	494,861	17,599,840	19,472,780
Pioneer Corporation	39,763	875,290	1,177,200
Pioneer Natural Resources	510,258	10,439,477	16,481,333
Piper Jaffray Cos	176,400	8,204,518	9,552,060
Pirelli & C. Spa	182,167	223,961	177,748
Pitney Bowes Inc	1,172,544	29,987,135	49,962,100
Pixelworks Inc	77,400	1,240,550	1,325,862
Planar Systems Inc	500	9,989	7,125
Plantronics Inc	314,400	12,248,165	11,510,184
Platinum Undrwtrrs Hldgs	241,400	5,954,452	7,736,870
Playtex Products Inc	1,182,700	8,684,145	8,172,457
Plexus Corp	190,832	6,852,348	3,394,901
Plum Creek Timber Co Inc	656,000	19,594,282	21,306,880
Pogo Producing Company	354,700	12,983,758	16,270,089
Polaris Industries Inc	22,600	926,038	1,026,944
Polo Ralph Lauren Corp	500	13,852	17,140
Polski Koncern Naftoway	535,700	3,369,022	3,951,868
Polycom Inc	698,200	16,429,056	14,815,804
Polymedica Corp	148,500	3,822,018	3,979,800
Polyone Corporation	1,575,180	8,742,031	10,474,947
Popular Inc	200	8,590	8,620
Porsche Ag-Pfd	37,518	15,343,714	22,591,762
Portugal Telecom Sa Reg	574,632	4,855,405	6,426,071
Posco	57,000	5,099,643	8,054,429
Possis Medical Inc	59,000	947,957	1,659,670
Potlatch Corporation	118,700	3,910,394	4,837,025
Power Integrations Inc	22,000	514,633	643,280
Power-One Inc	292,294	15,246,530	3,232,772
Powerwave Technologies	320,900	9,841,530	2,503,020
Praxair Inc	1,364,502	24,754,620	50,650,314
Precision Castparts	288,050	6,638,231	12,682,842

Premcor Inc	161,000	3,647,015	4,986,170
Prentiss Properties Trust	5,436	171,619	200,588
Presidential Life Corp	27,800	287,307	414,776
Price Communications Corp	221,900	4,559,376	3,481,611
Pride International Inc	568,700	10,182,462	9,702,022
Prima Energy Corporation	300	8,901	10,362
Prime Hospitality Corp	116,500	918,648	1,325,770
Primedia Inc	477,200	1,023,423	1,288,440
Principal Financial Group	1,144,642	31,885,316	40,783,594
Priority Healthcare-CI B	421,100	9,872,990	8,969,430
Privatebancorp Inc	19,050	411,793	982,980
Pro Quest Company	400	10,914	11,668
Procter & Gamble Company	5,657,446	266,594,444	593,352,936
Progress Energy Inc	860,043	31,611,762	40,490,824
Progress Software Corp	2,200	50,837	52,778
Progressive Corp/The	848,297	40,894,454	74,310,817
Prologis	655,000	18,890,608	23,494,850
Promina Group Ltd	433,100	1,179,159	1,226,715
Promise Co Ltd	100,800	5,951,301	6,927,669
Prosieben Sat 1 Media Ag	11,893	200,839	233,844
Protective Life Corp	446,100	14,140,183	16,706,445
Protein Design Labs Inc	388,900	21,653,413	9,263,598
Providence Service Corp	49,700	782,775	885,654
Provident Financial Group	205,600	7,713,109	8,261,008
Providian Financial Corp	1,094,307	6,410,760	14,335,422
Prudential Corp	1,609,996	20,482,984	13,241,315
Prudential Financial Inc	1,984,700	64,548,349	88,874,866
Psychiatric Solutions Inc	1,600	29,743	30,096
Public Service Enterprise	847,674	23,828,245	39,823,725
Publicis Groupe	17,958	547,574	544,429
Publishing & Broadcasting	822,175	4,742,642	7,406,756
Puget Energy Inc	394,000	9,485,214	8,813,780
Pulte Homes Inc	767,648	17,516,870	42,681,229
Puma Ag	1,694	267,390	372,633
Q A D Inc	700	9,523	9,289
Q B E Insurance	664,251	2,804,143	5,669,644
Q Logic Corporation	323,624	30,693,343	10,679,592
Q R S Corporation	326,474	5,049,992	1,838,049
Qiagen N.V.	127	1,383	1,662
Qualcomm Inc	4,274,366	187,534,693	283,347,722
Quanta Services Inc	485,100	15,452,131	3,434,508
Quantum Corporation	671,000	7,121,318	2,482,700
Quest Diagnostics Inc	628,100	39,918,463	52,025,523
Quest Software Inc	318,903	3,988,075	5,214,064
Questar Corporation	371,600	6,232,507	13,541,104
Quiksilver Inc	82,500	1,704,846	1,802,625

Qwest Communications Intl	6,511,559	136,492,539	28,064,819
R A S	772,144	9,690,848	13,806,247
R F Micro Devices Inc	794,100	18,572,186	6,718,086
R H Donnelley Corp	92,000	3,674,021	4,296,400
R J Reynolds Tobacco Hldg	289,000	16,701,318	17,484,500
R M C Group	36,667	345,392	424,213
R P M International Inc	484,695	5,991,821	8,016,855
R R Donnelley & Sons Co	651,944	17,844,157	19,721,306
R S A Security Inc	262,900	6,482,971	4,939,891
R T I Intl Metals Inc	76,000	1,234,063	1,203,080
R W E Ag (New)	561,852	23,134,174	25,191,948
Radex Heraklith	5,666	52,123	122,826
Radian Group Inc	475,500	17,263,093	20,256,300
Radio One Inc Class D	410,700	6,417,896	7,597,950
Radioshack Corporation	939,285	22,015,066	31,146,691
Radisys Corporation	324,900	6,587,999	6,790,410
Ranbaxy Laboratories Ltd	32,200	741,781	698,359
Rank Group Plc	114,546	578,829	705,242
Rare Hospitality Intl Inc	63,900	1,695,040	1,773,225
Raymond James Financial	584,675	14,296,857	14,529,174
Rayonier Inc	203,189	3,967,992	8,881,391
Raytheon Co	1,624,427	44,588,619	50,909,542
Readers Digest Assn/The	401,650	14,837,132	5,655,232
Reckitt Benckiser Plc	1,431,836	26,109,866	35,393,935
Reebok International Ltd	219,433	5,819,977	9,073,555
Reed Elsevier Nv	2,449,870	32,333,750	32,334,165
Reed Elsevier Plc	1,748,894	14,870,742	15,476,511
Regeneration Technologies	39,200	455,790	444,920
Regeneron Pharmaceuticals	700	10,354	9,506
Regions Financial Corp	825,482	28,235,946	30,146,603
Regis Corporation	50,600	1,467,467	2,248,664
Reliance Industries Ltd	205,500	2,186,260	2,546,506
Reliant Energy Inc	1,281,500	5,778,514	10,521,115
Remington Oil & Gas Corp	500	9,146	9,875
Renal Care Group Inc	1,000	33,980	45,760
Renault Sa	247,113	12,067,131	17,112,121
Rent-A-Center Inc	372,177	11,977,358	12,266,954
Rentokil Initial Plc	2,119,794	8,215,776	7,100,264
Repsol Sa	1,632,418	25,480,112	33,822,311
Republic Bancorp Inc	311,656	3,453,120	4,378,767
Republic Services Inc	918,150	17,537,301	24,854,321
Resmed Inc	1,400	61,692	63,266
Resources Connection Inc	92,376	2,034,624	4,075,537
Restoration Hardware Inc	198,400	819,309	990,016
Retek Inc	242,600	8,436,688	1,834,056
Reuters Group Plc	1,524,640	13,015,301	10,844,051

Rexam Plc	80,118	516,621	648,618
Reynolds & Reynolds-CI A	370,050	7,335,829	10,513,121
Ricoh Ltd	1,335,000	23,982,421	27,460,951
Rinker Group Ltd	94,890	233,355	503,486
Rio Tinto Ltd	29,888	538,337	785,169
Rio Tinto Plc - Adr	70,000	6,557,212	7,040,600
Rio Tinto Plc - Reg	744,108	12,640,309	18,352,777
Rite Aid Corporation	147,100	479,740	800,224
Robert Half Intl Inc	754,534	19,618,324	17,822,093
Robert Mondavi Class A	39,800	1,247,476	1,507,226
Roche Holding Ag	15,448	1,838,147	2,069,936
Roche Holding Ag-Genusss	539,880	52,910,728	52,737,222
Rockwell Automation Inc	663,782	9,754,968	23,013,322
Rockwell Collins Inc	978,982	17,819,900	30,945,621
Rocky Shoes & Boots Inc	66,950	1,713,565	1,617,512
Rodamco Continental	14,329	906,541	913,898
Rofin-Sinar Technologies	71,900	1,919,875	2,136,868
Rohm & Haas Company	849,574	22,833,020	33,847,028
Rohm Co Ltd	228,500	32,894,558	29,585,188
Rollins Inc	185,700	2,868,448	4,785,489
Rolls Royce Group	2,272,069	5,868,733	9,395,444
Rolls Royce Group B Shrs	113,603,450	132,016	49,272
Roper Industries Inc	140,130	5,089,490	6,761,273
Ross Stores Inc	1,827,130	35,042,248	55,964,992
Rostelecom-Sp Adr	25,030	246,975	372,947
Rowan Companies Inc	365,803	6,445,010	7,714,785
Royal & Sun Alliance Ins	69,709	153,165	105,055
Royal Bank Of Canada	73,966	3,172,657	3,520,314
Royal Bank Of Scotland	3,122,654	64,633,224	95,152,824
Royal Caribbean Cruises	571,200	14,038,681	25,189,920
Royal Dutch Pete	2,262,020	114,062,029	107,438,584
Royal Dutch Petro-N Y Shr	660,400	31,637,224	31,421,832
Ruby Tuesday Inc	577,150	13,037,201	18,555,373
Ruddick Corporation	196,700	2,497,262	3,981,208
Rudolph Technologies Inc	91,100	2,001,264	1,706,303
Ryanair Holdings Plc	1,024,164	11,225,393	11,029,794
Ryans Family Steak Houses	700	11,120	12,026
Ryder System Inc	278,997	7,391,580	10,805,554
Ryerson Tull Inc	455,900	3,785,591	5,967,731
Ryland Group Inc/The	6,600	532,107	586,278
S A P A G	570,935	44,498,390	58,811,609
S B C Communications Inc	12,176,148	241,191,080	298,802,672
S E I Investments Company	505,970	16,885,189	16,697,010
S G S Soc Gen Surveillance	1,862	663,715	1,033,260
S K F A B Ser B Free	189,350	6,552,755	6,854,594
S L Green Realty Corp	45,900	1,664,931	2,189,430

S L M Corporation	3,066,669	53,092,520	128,340,098
S M & A	700	8,792	7,707
S M C Corp	91,600	9,436,605	10,926,669
S M F G Finance 2.25	651,000,000	8,303,854	15,439,779
S M Prime Holdings Inc	2,170,934	234,835	228,011
S N I A Spa	6,144	2,824	2,114
S P S S Inc	419,400	7,726,563	7,716,960
S P X Corporation	319,602	12,871,854	14,535,499
S R S Labs Inc	178,486	1,554,566	1,078,055
S1 Corporation	1,700	14,751	12,920
Saba Software Inc	128,300	833,705	513,200
Sabesp Cia Saneame	5,400,000	211,590	264,072
Sabmiller Plc	1,214,250	8,685,332	13,969,979
Sabre Holdings Corp	695,329	20,314,970	17,251,112
Sacyr Vallehermoso Sa	50,407	577,963	823,866
Safeco Corporation	482,176	10,004,701	20,791,429
Safenet Inc	176,740	6,504,690	6,634,820
Safeway Inc	2,395,272	91,820,578	49,294,698
Sage Group Plc (The)	198,162	1,075,995	656,461
Sagem Sa - New	3,708	378,569	412,385
Sahaviriya Steel Ind	341,700	275,077	232,641
Sainsbury (J)	772,997	4,232,308	3,704,379
Saks Inc	570,380	14,053,649	10,038,688
Sampo Oyj A Shares	420,359	3,663,301	4,907,477
Samsung Electronics	34,115	5,699,818	17,021,048
San Miguel Corp B	841,409	877,393	1,063,463
San Paolo	199,469	2,119,013	2,272,320
Sanden Corp	6,000	32,264	39,506
Sanderson Farms Inc	300	6,609	11,019
Sandisk Corporation	703,800	17,657,795	19,959,768
Sandvik Ab	84,479	2,100,413	2,694,124
Sandy Spring Bancorp Inc	93,054	2,980,276	3,375,069
Sanfilippo, John B & Son	200	6,706	7,340
Sankyo Company Ltd.	1,203,700	20,977,453	26,206,378
Sanlam Limited	998,200	1,124,779	1,457,111
Sanmina-S C I Corporation	4,406,086	71,740,108	48,643,189
Sanofi Synthelabo S A Adr	850,800	28,344,982	27,795,636
Sanofi-Synthelabo Sa	1,306,082	64,534,704	85,307,664
Santos Limited	60,761	179,410	282,967
Sanyo Elec Ltd Jpn Ord	403,800	1,857,760	2,010,558
Sapporo Breweries Ltd	4,000	13,300	14,226
Sara Lee Corporation	2,651,500	24,866,896	57,961,790
Sasol Limited	337,000	3,689,656	5,240,143
Satyam Computer Services	72,600	493,210	490,744
Savient Pharmaceuticals	1,900	9,469	7,277
Scana Corp	465,500	11,515,979	16,455,425

Scansoft Inc	405,853	3,604,440	2,252,484
Schering Ag	23,345	1,140,862	1,110,246
Schering-Plough Corp	7,099,462	116,459,098	115,153,274
Schindler Holding - Ptg	640	113,686	186,415
Schlumberger Limited	2,653,439	112,181,382	169,422,080
Schneider Sa (Ex Spie Bat	250,761	12,975,998	16,332,407
Schnitzer Steel Indstrs	33,900	1,026,469	1,080,732
Scholastic Corporation	245,500	7,462,221	6,689,875
Schulman A Inc	128,200	2,168,292	2,519,130
Scientific-Atlanta Inc	581,594	8,856,840	18,808,750
Scottish & Southern Ener.	156,663	1,556,210	1,979,486
Scottish Annuity & Life	499,140	10,753,169	12,074,197
Scottish Power Plc	343,321	2,306,643	2,402,446
Scotts Co/The Class A	142,200	8,131,003	9,122,130
Scripps Company E W Cl A	200	18,508	20,222
Seachange Intl Inc	4,507	64,577	68,957
Seacoast Banking Corp	159,804	2,625,190	3,307,943
Seagate Technology	58,300	939,333	940,379
Sealed Air Corporation	294,478	15,285,424	14,644,391
Sears Roebuck & Co	892,448	26,420,515	38,339,566
Seat Pagine Gialle Spa	370,280	352,678	361,753
Secom Ltd	33,200	1,719,749	1,448,820
Securicor Plc	57,640	85,092	128,710
Securitas Ser - B	503,622	5,681,978	7,279,222
See Beyond Technology	392,400	1,144,504	1,589,220
Seiko Epson Corp	17,800	393,688	718,604
Sekisui Chemical	81,000	234,405	553,573
Sekisui House Ltd	1,123,800	9,816,382	12,670,903
Select Comfort Corp	903	23,977	24,914
Select Medical Corp	244,200	3,932,785	4,078,140
Selectica Inc	181,500	711,486	990,990
Selective Insurance Group	900	27,063	31,563
Sembcorp Industries Ltd	129,435	168,570	118,914
Semitool Inc	7,500	64,603	94,950
Sempra Energy	951,425	24,729,730	30,255,315
Semtech Corporation	333,540	11,302,564	7,614,718
Sensient Technologies	575,100	11,007,343	10,737,117
Sepracor Inc	393,200	20,487,020	18,912,920
Sequa Corp Class A	49,200	2,113,096	2,430,480
Serco Group Plc	159,394	465,666	638,619
Serologicals Corporation	187,900	2,719,841	3,833,160
Serono Sa-B	1,330	916,316	820,981
Service Corp Internationa	2,298,200	11,414,440	17,167,554
Servicemaster Company/The	350,800	4,759,379	4,213,108
Seven-Eleven Japan	88,000	2,974,319	3,214,303
Severn Trent Plc	80,850	797,430	1,130,780

Shangri-La Asia	241,446	172,313	240,172
Sharp Corp	202,800	2,927,578	3,623,830
Sharper Image Corp	22,800	649,215	742,824
Shell Transpt & Trading-Adr	172,900	7,301,685	6,900,439
Shell Transpt & Trading-Rg	3,334,168	23,004,727	21,784,138
Sherwin-Williams Company	910,937	20,264,012	35,007,309
Shimachu Co Ltd	13,000	306,884	372,999
Shimamura	56,100	3,212,794	4,475,705
Shimano Inc	20,900	462,047	490,181
Shimizu Corporation	206,800	721,470	1,129,066
Shin Corporation Pcl-For	935,000	622,800	779,365
Shin-Etsu Chemical	503,787	19,737,594	21,210,045
Shionogi & Co., Ltd	1,363,000	22,131,413	24,080,300
Shire Pharmaceuticals	1,273,830	8,675,205	12,431,378
Shiseido Ltd	83,200	995,523	1,084,435
Showa Denko Japanese Ord	16,000	23,719	36,603
Showa Shell Sekiyu K.K.	37,000	185,832	330,398
Shuffle Master Inc	17,900	680,932	832,171
Siam Cement Pub Co-For Re	248,800	1,364,540	1,583,100
Siam Cement Public Co Ltd	137,745	679,396	792,323
Siam City Cement (Fgn)	80,900	424,163	473,581
Siam Commercial Bank-For	193,102	199,973	223,623
Siam Commrcl Bk Alien New	406,800	421,789	460,743
Siebel Systems Inc	1,673,941	79,930,392	19,300,540
Siemens A G-Spons Adr	69,500	4,564,657	5,146,475
Siemens Ag	662,129	37,488,750	48,902,540
Sierra Pacific Resources	486,400	9,976,922	3,599,360
Sierra Wireless Inc	29,700	752,851	1,083,753
Sigma-Aldrich Corporation	274,828	8,317,760	15,219,975
Silgan Holdings Inc	37,782	906,105	1,727,771
Silicon Graphics Inc	188,200	417,415	478,028
Silicon Laboratories Inc	297,200	10,679,744	15,715,936
Silicon Storage Tech	356,900	3,125,411	4,618,286
Silicon Valley Bancshrs	200,300	9,740,509	6,497,732
Simon Property Group Inc	693,200	24,461,730	40,510,608
Simpson Mfg Co Inc	200	9,808	9,790
Sinclair Broadcast Cl A	257,300	2,433,108	3,216,250
Singapore Airlines Ltd.	536,000	4,589,022	3,517,375
Singapore Exchange Ltd	130,095	122,707	128,834
Singapore Press Hldgs	404,765	3,440,912	4,563,793
Singapore Tech Engineerin	244,220	277,401	304,501
Singapore Telecomm Ltd	21,602,085	22,397,030	30,027,059
Sino Land Co Ltd	230,576	118,017	144,275
Sirius Satellite Radio	3,665,439	7,507,417	12,462,493
Sirva Inc	266,474	5,379,960	6,427,353
Six Flags Inc	356,100	8,593,489	2,795,385

Skandia Forsakring	206,440	596,686	815,763
Skandinaviska Enskilda Bk	108,966	1,280,536	1,596,640
Skanska Ab	150,591	1,167,880	1,278,006
Skechers U S A Inc Cl A	689,760	5,313,339	9,042,754
Sky Financial Group Inc	17,000	412,643	441,150
Skylark	29,000	632,025	634,162
Skywest Inc	84,600	1,648,778	1,634,472
Skyworks Solutions Inc	108,600	1,224,716	1,267,362
Smith & Nephew Plc	3,024,836	19,599,467	29,769,710
Smith International Inc	467,700	9,094,074	25,026,627
Smithfield Foods Inc	641,650	14,858,494	17,401,548
Smiths Group Plc	2,176,930	29,936,151	25,645,773
Smucker J M Company/The	210,637	6,388,996	11,117,421
Smurfit-Stone Container	269,200	4,497,825	4,732,536
Snam Rete Gas	48,427	199,411	219,003
Snap-On Inc	281,376	8,129,902	9,099,700
Sobeys Inc	257,690	4,252,188	5,892,018
Societe General	324,956	17,837,868	27,753,880
Sodexo Alliance Sa	24,609	841,632	749,091
Softbank Corp	54,000	4,142,232	2,527,803
Sola International Inc	105,400	1,832,961	2,450,550
Solectron Corporation	3,030,374	50,863,065	16,757,968
Solvay Npv	10,371	671,296	833,514
Sompo Japan Insurance Inc	1,307,700	8,685,668	14,027,906
Sonic Corp	55,000	1,326,559	1,890,900
Sonic Healthcare Ltd	13,335	55,409	82,158
Sonic Solutions	74,900	1,302,272	1,441,825
Sonicwall Inc	322,000	3,002,428	2,904,440
Sonoco Products Company	440,574	9,581,425	10,697,137
Sonus Networks Inc	37,700	312,771	142,883
Sonvergys Corporation	463,826	15,064,327	7,050,155
Sony Corp	404,090	25,356,812	16,934,997
Sony Corporation Sp Adr	182,400	7,844,156	7,626,144
Sorin Spa	9,216	29,747	25,539
Sothebys Hlds Class A	487,463	6,927,231	6,263,900
South China Morning Post	88,000	42,965	35,861
South Corp Holdings	69,243	189,500	168,107
South Financial Group Inc	134,965	3,493,908	3,993,614
Southern Company/The	2,589,732	36,561,904	78,986,826
Southern Union Company	29,090	337,907	551,256
Southtrust Corporation	1,404,222	32,974,076	46,578,044
Southwest Airlines Co	4,054,459	48,508,195	57,613,862
Southwest Bancrp Of Texas	30,200	1,181,286	1,139,446
Southwest Water Company	666	7,989	9,104
Southwestern Energy Co	600	12,670	14,472
Sovereign Bancorp Inc	1,300,800	16,997,797	27,863,136

Sovran Self Storage Inc	300	10,534	12,531
Sparbanken Sverige Ab	988,690	14,699,788	18,354,475
Specialty Laboratories	368,000	8,577,686	3,974,400
Spectra Site Inc	3,800	134,939	140,980
Speedway Motorsports Inc	144,200	3,880,431	4,370,702
Sprint Corp (Fon Group)	5,731,350	95,079,581	105,628,781
Sprint Corp (Pcs Group)	7,926,559	75,588,602	72,924,343
Ssangyong Motor Co	329,310	2,435,872	2,473,164
St George Bank Ltd	221,944	3,420,135	3,582,038
St Joe Company/The	385,200	5,197,230	15,673,788
St Jude Medical Inc	941,468	34,856,785	67,879,843
St Mary Land & Exploratn	400	10,476	13,372
St Microelectronics Nv	287,679	7,110,063	6,780,646
St Paul Travelers Cos	1,486,140	49,474,368	59,460,461
Stage Stores Inc	89,700	2,458,711	3,474,081
Stancorp Financial Group	130,300	6,467,861	8,502,075
Standard Chartered Plc	2,550,420	30,092,277	42,701,524
Standard Microsystems Cp	300	8,133	8,019
Standard Pacific Corp	31,000	924,749	1,860,000
Stanley Electric Co Ltd	17,000	215,548	324,852
Stanley Works/The	306,396	6,217,235	13,076,981
Staples Inc	1,729,154	33,770,490	43,782,179
Starbucks Corporation	1,380,975	26,802,208	52,297,523
Starwood Hotels & Resorts	1,096,382	36,200,716	44,403,471
State Street Corporation	1,418,908	49,833,940	73,967,674
Station Casinos Inc	136,300	3,520,357	6,020,371
Statoil Asa	1,805,700	13,513,638	22,026,024
Steak N Shake Company/The	41,700	563,800	802,725
Steel Dynamics Inc	63,700	1,115,982	1,578,486
Steelcase Inc Class A	28,000	453,841	364,000
Stericycle Inc	189,500	7,682,440	9,088,420
Steris Corporation	556,700	12,855,477	14,362,860
Steven Madden Ltd	1,000	19,276	19,960
Stewart Info Services	300	11,471	11,790
Stmicroelectronics Nv	217,400	5,571,960	5,130,640
Stockland Trust Group	115,441	343,801	497,955
Stora Enso Oyj-R Shrs	648,794	7,044,895	8,164,341
Storage Technology Corp	618,864	12,375,201	17,222,985
Stratasys Inc	300	9,726	5,703
Strayer Education Inc	100	10,140	11,696
Stryker Corporation	698,579	38,861,914	61,845,199
Student Loan Corp/The	15,200	1,649,239	2,356,152
Suez	407,451	7,285,480	8,321,866
Sulzer Gerbruder (Regd)	247	108,628	61,416
Sumitomo Bakelite Co Ltd	30,000	211,384	196,665
Sumitomo Chemical	1,651,200	6,604,558	7,777,075

Sumitomo Corp	188,300	1,271,339	1,695,940
Sumitomo Electric	147,600	1,464,695	1,343,559
Sumitomo Metal Inds Ord	68,000	32,113	90,854
Sumitomo Metal Mining Co	116,200	440,096	842,167
Sumitomo Mitsui Fin Grp	6,592	27,360,634	48,789,734
Sumitomo Osaka Cement Co	2,000	6,288	5,094
Sumitomo Rlty & Dev	142,000	1,422,378	1,846,744
Sumitomo Trust & Bnkg	381,000	1,797,169	2,537,925
Sun Bancorp Inc N J	2,000	46,620	50,560
Sun Hung Kai Properties	2,005,334	16,942,176	18,338,880
Sun Microsystems Inc	13,148,864	51,765,702	54,830,763
Suncor Energy Inc	331,100	6,135,277	9,060,796
Suncorp Metway Ltd	52,182	352,253	564,909
Sungard Data Systems Inc	1,316,240	29,185,600	36,064,976
Sunoco Inc	279,137	9,027,723	17,412,566
Sunrise Senior Living Inc	300	10,371	10,755
Suntrust Banks Inc	1,035,841	55,992,721	72,208,476
Superior Industries Inc	118,250	3,426,766	4,190,780
Supervalu Inc	521,392	10,654,545	15,923,312
Supportsoft Inc	451,200	5,648,840	4,967,712
Surgutneftegaz-Sp Adr	78,000	1,777,888	2,979,600
Suzuki Motor (7269)	1,066,200	11,657,801	16,592,280
Svenska Cellulosa Ab	35,628	1,109,117	1,424,402
Svenska Handelsbanken-Cla	223,888	3,010,161	4,230,576
Svenskt Stal Ab Ser A Shs	19,150	246,859	336,464
Swatch Group Ag	12,376	667,883	953,820
Swedish Match Ab	48,700	159,341	497,248
Swift Energy Company	71,100	2,067,346	1,340,235
Swift Transportation Co	436,220	8,867,901	7,542,244
Swire Pacific A	2,473,800	12,334,677	16,748,976
Swiss Reinsurance	1,166,667	105,258,245	80,396,281
Swisscom Ag-Reg	88,302	27,300,873	28,996,039
Sybase Inc	418,900	9,407,038	8,792,711
Sybron Dental Specialties	500	14,589	13,625
Sylvan Learning Systems	412,700	9,814,996	14,489,897
Symantec Corporation	1,561,400	35,648,093	72,292,820
Symbol Technologies Inc	862,301	16,648,399	11,899,754
Symyx Technologies Inc	430,997	10,898,565	12,369,614
Syngenta Ag	19,333	1,048,780	1,410,087
Synopsys Inc	683,700	15,940,108	19,642,701
Synovus Financial Corp	1,091,545	25,031,698	26,688,275
Syntel Inc	300	7,418	8,277
Sysco Corporation	2,290,306	26,560,575	89,436,449
T B C Corp	43,700	779,509	1,283,469
T C F Financial Corp	419,450	15,022,691	21,421,312
T D C A/S	44,000	1,401,617	1,605,084

T D K Corp	23,800	1,244,553	1,818,715
T E C O Energy Inc	564,700	12,830,033	8,261,561
T H K Co Ltd	4,900	95,359	96,790
T H Q Inc	143,900	2,812,184	2,911,097
T I S Inc	4,611	180,108	210,084
T J X Companies Inc/The	1,760,563	15,626,117	43,239,427
T N S Inc	105,535	1,957,829	2,020,995
T P G Nv	500,524	11,253,070	10,530,355
T Rowe Price Group Inc	655,178	20,778,127	35,268,232
T T M Technologies Inc	3,500	52,184	43,680
T U I Ag	18,909	418,378	432,211
T X U Corporation	1,469,716	44,068,431	42,122,061
Tabcorp Hldgs Ltd	400,564	3,576,393	3,752,306
Taiheiyō Cement	15,000	22,693	44,408
Taisei Corporation	18,000	34,813	76,128
Taisho Pharmaceut	91,200	2,182,636	1,762,022
Taiyo Yuden Co Ltd	23,000	248,061	384,236
Takara Shuzo Co	22,000	241,850	203,854
Takeda Chemical	1,188,900	48,723,049	53,025,386
Take-Two Interactive	114,200	3,129,408	4,201,418
Takshimaya Department	58,000	410,667	650,050
Takuma (6013)	12,000	89,040	94,122
Talbots Inc	112,850	3,827,241	4,037,773
Tandberg Asa	4,300	27,452	41,178
Tanger Factory Outlet Ctr	200	8,440	9,064
Tanjong Plc	300,000	813,920	1,018,421
Tanox Inc	600	8,699	8,934
Target Corporation	3,632,942	66,366,778	163,627,708
Taro Pharmaceutical Ind	74,580	2,107,880	4,324,894
Tata Engineering & Loco	46,700	404,486	522,390
Tata Iron & Steel Co	64,900	479,125	573,219
Tate & Lyle Plc-Sp Adr	274,500	4,510,358	5,998,429
Taylor Woodrow Plc	65,700	284,448	358,017
Tech Data Corporation	354,200	12,513,081	14,500,948
Techne Corporation	353,200	5,894,464	14,407,028
Technip-Coflexip S.A.	800	90,386	108,143
Technitrol Inc	99,000	1,959,263	1,861,200
Techtronic Industries Co	106,000	217,844	344,213
Tecumseh Products Co Cl A	85,250	4,234,562	3,589,025
Tecumseh Products Co Cl B	214,356	8,786,807	8,859,333
Teijin Ltd	200,600	817,163	676,797
Teikoku Oil (1601)	23,000	99,863	125,352
Tektronix Inc	359,491	6,924,513	11,758,951
Tele Centro Oeste Adr	21,433	329,661	246,265
Tele Norte Leste Part-Adr	709,711	9,130,001	9,212,049
Telebras-Spons Adr	64,300	3,086,519	2,047,955

Telecentro Oeste Cel Pref	302,586,394	551,680	1,166,748
Telecom Corp Of Nz	7,527,989	25,215,264	29,118,228
Telecom Italia Mobile	394,465	2,401,775	2,229,876
Telecom Italia Spa	8,396,137	23,698,770	26,310,799
Telecom Italia-Rnc	4,694,950	7,629,347	10,673,750
Teledyne Technologies Inc	63,000	958,356	1,178,100
Teleflex Inc	166,800	4,421,564	8,211,564
Telefonica Sa	6,336,985	77,006,503	95,863,894
Telefonica Sa Bdr	3	64	44
Telefonica Sa Spon Adr	134,060	5,306,409	6,105,092
Telefonos De Mexico S A	225,700	7,182,899	7,879,187
Telekom Austria	115,820	1,202,250	1,665,267
Telemar Norte Leste Pr A	980	22	18
Telenorte Leste Part -Prf	406	6	5
Telephone & Data Systems	257,850	14,697,379	18,273,830
Teletech Holdings Inc	110,600	776,361	692,356
Television Broadcasting	38,004	164,042	179,506
Television Franca (T.F.1)	21,843	720,165	693,616
Teliasoner Ab	383,923	3,447,129	1,659,646
Telik Inc	32,900	731,510	883,036
Telkom South Africa	652,200	7,091,312	8,154,440
Tellabs Inc	1,406,914	23,876,920	12,183,875
Telstra Corp Ltd	3,766,647	11,426,284	13,055,470
Telular Corp	134,300	2,198,625	1,946,007
Telus Corporation N/V	318,400	2,080,757	5,327,461
Temple-Inland Inc	189,789	7,765,350	12,021,235
Tenaga Nasional Bhe	126,000	316,097	364,737
Tenaris Sa Adr	27,900	768,958	914,841
Tenet Healthcare Corp	2,780,388	47,880,283	31,029,130
Tenneco Automotive Inc	700	4,518	8,883
Teradyne Inc	1,186,023	33,612,080	28,262,928
Terex Corp	139,500	3,084,626	5,157,315
Terumo Corp	48,500	1,196,651	1,053,588
Tesco	10,915,941	37,046,139	49,302,393
Tesoro Petroleum Corp	37,300	639,813	700,867
Tessera Inc	1,054	395	19,246
Tetra Tech Inc	800	19,855	17,168
Tetra Technologies Inc	68,800	990,511	1,797,744
Teva Pharmaceutical-Adr	50,500	3,270,088	3,200,185
Texas Instruments Inc	7,133,707	110,653,357	208,446,919
Textron Inc	963,937	32,411,295	51,233,252
Thai Airways Public Co	349,800	438,803	514,150
Thales Sa	38,799	1,278,756	1,484,750
Thermo Electron Corp	579,039	15,491,795	16,375,223
Thermogenesis Corp	5,600	23,111	22,120
Thomas & Betts Corp	177,252	3,154,883	3,867,639

Thomas Nelson Inc	400	7,909	10,888
Thomson Corporation	805,600	20,023,493	24,859,693
Thomson Multimedia	53,760	1,076,219	991,641
Thor Industries Inc	9,300	283,652	249,798
Thoratec Corporation	700	9,467	8,722
Thornburg Mortgage Inc	5,600	143,403	174,160
Three-Five Systems Inc	1,700	9,135	11,135
Thyssen Krupp Ag	272,434	4,116,015	5,058,714
Tibco Software Inc	565,200	4,216,838	4,617,684
Tidewater Inc	309,800	9,391,679	8,714,674
Tierone Corporation	400	9,559	9,384
Tietoenator Oyj	41,882	1,237,931	1,275,905
Tiffany & Co	523,294	17,007,301	19,974,132
Timberland Co Class A	207,590	8,117,596	12,341,226
Time Warner Inc	19,595,726	507,783,112	330,383,940
Timken Company/The	70,000	1,547,427	1,626,100
Tiscali Spa	27,420	168,042	157,699
Tisco Finance	311,000	253,553	217,676
Titan Cement Co	4,200	154,379	185,706
Titan Corporation/The	338,800	10,840,531	6,840,372
Titan International Inc	206,700	1,303,416	1,101,711
Tobu Railway Jpn Ord	216,600	659,519	961,880
Toda Construction Co	2,000	9,653	7,978
Toho	16,500	198,741	271,207
Tohoku Electric Pwr	104,500	1,431,292	1,828,135
Tokyo Broadcasting	22,000	443,799	441,967
Tokyo Elec Power	304,000	6,811,946	6,881,530
Tokyo Electron	448,500	23,802,797	29,961,792
Tokyo Gas Co	586,000	1,509,195	2,219,292
Tokyu Corp Japan Ord	1,998,000	9,843,823	12,521,709
Toll Brothers	335,900	7,417,624	15,259,937
Tollgrade Communications	354,300	8,339,855	5,654,628
Tom Brown Inc	52,700	1,666,748	1,981,520
Tomkins	247,592	1,139,357	1,196,756
Tommy Hilfiger Corp	850,500	8,967,039	14,458,500
Tomra Systems Asa	20,923	108,859	106,050
Tonengeneral Sekiyu Kk	32,000	220,789	279,598
Tong Yang Nylon	111,260	1,202,751	966,592
Too Inc	145,100	2,882,444	3,039,845
Tootsie Roll Industries	223,151	9,621,220	8,158,413
Toppan Printing (7911)	92,800	936,605	1,196,182
Toray Inds Inc	1,329,700	5,015,301	6,173,356
Torchmark Corporation	417,982	12,273,616	22,483,252
Toro Co	1,300	60,412	80,600
Toshiba Corp	649,000	2,742,840	2,944,471
Tosoh Corp	105,000	303,138	418,849

Tostem Inax Holding Corp	43,000	609,195	950,642
Total Sa	733,367	97,670,277	134,643,780
Total Sa-Sponsored Adr	64,000	4,650,354	5,888,000
Toto Ltd	106,800	787,390	1,200,069
Toyo Seikan Kaisha Ltd	42,000	664,682	835,680
Toyobo Japanese Ord	11,000	25,392	26,539
Toyoda Gosei Co (7282)	2,800	56,591	74,821
Toyota Industries Corp	25,150	403,314	598,320
Toyota Motor Co	1,794,100	55,560,785	66,911,213
Toys R Us Inc	1,350,439	22,468,544	22,687,375
Tradestation Group Inc	900	7,642	6,030
Transaction Sys Arch Cl A	1,336,808	18,532,767	30,933,737
Transcanada Corp	262,330	3,649,475	5,644,811
Transmeta Corp	6,700	27,353	26,532
Transocean Inc	1,350,492	43,208,140	37,665,222
Transurban Group	53,746	165,213	189,980
Transwitch Corp	142,800	413,903	329,868
Travelers Prop Cas Cl B	3,466,448	43,245,185	59,865,557
Travis Perkins Plc	80,723	1,781,031	2,062,174
Trend Micro Incorporated	10,600	237,733	366,800
Triad Guaranty Inc	72,400	3,143,376	3,819,100
Triad Hospitals Inc	607,175	20,530,053	18,713,134
Triarc Companies Class A	368,600	3,735,290	4,032,484
Tribune Company	1,350,323	37,715,615	68,110,292
Trimble Navigation Ltd	600	12,106	13,788
Trinity Industries Inc	489,900	10,727,832	13,619,220
Triplos Inc	268,200	1,347,557	1,418,778
Triquint Semiconductor	589,558	26,992,472	4,303,773
Trizec Properties Inc	171,200	2,083,722	2,936,080
Trustmark Corp	266,500	6,666,524	7,733,830
Truworths Intl	184,253	146,976	301,704
Tsingtao Brewery Co-H	64,000	60,530	71,055
Tuesday Morning Corp	300	8,731	10,338
Tupperware Corporation	687,259	10,975,318	12,240,083
Tupras Turkiye Pet Rafine	224,213,000	1,448,828	1,894,037
Turk Sise Ve Cam Fabrik	973,994,110	1,609,668	2,890,850
Turkiye Garanti Bankasi	373,051,951	427,688	1,341,454
Turkiye Is Bankasi As	364,804,920	544,391	1,638,013
Tweeter Home Entertain Gp	65,500	418,248	618,320
Tyco International Ltd	8,012,195	197,311,781	229,549,387
Tyson Foods Inc Class A	1,483,257	19,400,105	26,772,789
U B S A G	1,509,288	81,818,785	112,116,098
U C B	6,628	247,908	254,698
U C B H Holdings Inc	16,700	690,757	668,668
U F J Holdings Inc	4,668	18,020,181	29,703,619
U G I Corp	76,800	2,468,652	2,528,256

U I C I	3,000	41,059	44,280
U N O V A Inc	157,600	2,274,738	3,405,736
U N Y Co	32,000	342,438	418,013
U P M-Kymmene Oy	1,438,610	21,031,916	26,341,693
U R S Corp	89,800	1,764,691	2,584,444
U S Bancorp	7,482,983	154,677,179	206,904,480
U S I Holdings Corp	62,500	782,681	930,000
U S Restaurant Properties	500	8,677	9,370
U S S Co Ltd	5,000	380,764	416,206
U S T Inc	589,977	11,226,559	21,298,170
U T I Worldwide Inc	53,100	1,700,291	2,375,163
Ubiqui Tel Inc	255,000	498,452	900,150
Ultimate Software Group	48,000	659,009	652,800
Umicore	871	31,382	53,090
Unibail	13,435	1,287,807	1,404,191
Uni-Charm (8113)	9,400	391,451	449,964
Unicredito Italiano Spa	1,884,443	9,078,048	8,985,227
Unifi Inc	254,050	3,922,859	1,125,442
Unified Energy Sys-Spons	265,473	7,072,847	8,388,947
Unifirst Corp/Ma	300	7,866	8,274
Unilever N V - N Y Shares	164,000	9,880,006	11,388,160
Unilever Nv-Cva	389,852	22,973,633	26,900,717
Unilever Plc	5,084,835	41,480,859	50,324,082
Union Electrica-Fenosa	38,194	568,305	800,734
Union Pacific Corporation	1,077,202	46,672,775	64,438,224
Union Planters Corp	703,176	22,479,130	20,989,804
Unionbancal Corporation	104,400	4,208,212	5,469,516
Unipetrol	81,617	168,004	195,639
Unisys Corporation	2,710,995	41,176,962	38,713,009
Unit Corporation	100,200	2,536,855	2,747,484
United Business Media	61,571	545,881	560,138
United Defense Industries	221,100	6,367,423	7,028,769
United Dominion Realty	539,350	8,655,150	10,582,047
United Fire & Casualty Co	200	8,324	8,452
United Natural Foods Inc	42,100	1,178,005	2,036,377
United Online Inc	827,300	15,450,047	13,915,186
United Overseas Bank	676,297	5,358,437	5,406,341
United Overseas Land Ltd	107,814	101,788	123,492
United Parcel Service-CIb	4,234,300	266,947,765	295,723,512
United Rentals Inc	309,650	6,674,607	5,502,481
United States Steel Corp	390,027	7,779,276	14,536,306
United Stationers Inc	500	20,569	21,050
United Technologies Corp	2,635,011	129,393,277	227,401,449
United Therapeutics Corp	130,100	2,989,854	3,100,283
Unitedhealth Group Inc	2,891,452	82,517,743	186,325,167
Unitrin Inc	283,450	10,114,477	12,160,005

Universal Corporation	105,600	2,633,282	5,366,592
Universal Display Corp	158,000	1,897,567	2,027,140
Universal Electronics Inc	110,300	1,063,582	1,455,960
Universal Forest Products	300	8,115	9,213
Universal Health Svc-CI B	338,350	14,807,762	15,587,785
Univision Communicatn Cla	1,143,505	42,779,671	37,747,100
Unocal Corporation	1,527,158	42,153,196	56,932,450
Unumprovident Corporation	2,667,475	52,726,526	39,025,159
Uponor Oyj	3,655	79,814	109,955
Ushio Inc	4,000	46,050	74,014
Utstarcom Inc	14,600	614,069	419,750
V A Technology Ag (Br)	4,016	229,393	180,876
V C A Antech Inc	51,100	1,538,210	1,820,693
V F Corporation	398,183	13,767,655	18,595,146
V I S X Inc	189,800	10,990,693	3,704,896
V N U N V	474,610	22,402,540	13,589,615
Valassis Communications	218,800	7,257,487	6,651,520
Valeant Pharmaceut Intl	349,800	13,006,772	8,349,726
Valeo	11,251	428,778	466,775
Valero Energy Corporation	615,900	21,263,230	36,929,364
Valora Holding Ag	1,215	275,016	300,669
Valspar Corporation/The	253,300	9,240,595	12,469,959
Vans Inc	219,307	1,306,045	3,245,744
Varco International Inc	523,677	9,094,500	9,431,423
Varian Inc	512,150	18,370,294	20,573,066
Varian Medical Systems	417,125	18,594,944	36,002,059
Varian Semiconductor Equip	112,449	4,768,357	4,718,360
Vax Gen Inc	3,100	35,258	35,154
Vectren Corporation	325,100	6,178,888	8,020,217
Vedior	41,154	558,380	597,783
Veeco Instruments Inc	74,100	1,593,866	2,079,246
Vendex Nv	29,101	494,036	560,034
Ventana Medical Systems	101,400	2,603,479	4,153,344
Ventas Inc	900	18,149	24,732
Ventiv Health Inc	90,327	978,513	1,257,352
Venture Corp Ltd	338,889	2,666,078	3,901,899
Verisign Inc	452,100	12,187,630	7,500,339
Veritas Software Cp	2,388,103	150,935,417	64,263,852
Verizon Communications	11,322,039	319,881,110	413,707,305
Vertex Pharmaceuticals	329,700	24,342,217	3,105,774
Vestas Wind Systems As	446,975	7,611,549	7,156,617
Via Sat Inc	1,400	26,149	34,832
Viacom Inc-CI B	8,673,174	268,882,183	340,075,153
Viad Corp	577,900	11,844,593	13,967,843
Viasys Healthcare Inc	500	9,953	11,310
Vicuron Pharmaceuticals	86,666	1,922,196	1,971,652

Vimpelcom (A O)-Sp Adr	5,900	305,402	613,541
Vinci S.A.	14,889	997,312	1,428,996
Vintage Petroleum Inc	900	11,218	13,194
Virage Logic Corp	600	5,569	5,549
Vishay Intertechnology	884,924	16,484,008	18,884,278
Visteon Corporation	1,686,581	14,294,433	16,140,580
Vital Images Inc	400	8,173	4,032
Vitesse Semiconductor Cp	423,800	3,482,778	3,008,980
Vitro Sa Npv Ords	1,050,000	1,508,648	1,308,505
Vivendi Environnement	29,167	669,002	813,639
Vivendi Universal	1,303,735	35,563,813	34,558,414
Vodafone Group Plc	85,326,516	169,055,870	201,903,823
Vodafone Holdings K.K.	1,215	3,642,636	2,989,763
Voest-Alpine Ag	11,401	290,203	518,393
Volkswagen Ag	321,038	14,118,282	14,044,969
Volkswagen Ag-Pfd	193,569	5,614,281	5,732,805
Volvo (Ab) Swkr5 Ser B	263,097	4,821,635	8,669,540
Volvo A Fria	13,550	327,069	433,022
Votorantim Celulose E Pap	2,300,000	115,046	158,412
Vulcan Materials Company	380,661	17,058,358	18,058,558
W F S Financial Inc	900	38,431	38,988
W G L Holdings Inc	204,700	4,503,933	6,161,470
W H Smith Plc	507,510	2,824,032	2,322,508
W Holding Company Inc	62,424	776,767	1,166,705
W M C Resources Ltd	1,100,676	1,924,651	4,302,404
W M S Industries Inc	190,300	4,732,534	5,899,300
W M-Data Ab	70,800	429,526	178,378
W P P Group Plc	1,222,294	13,609,508	12,366,486
W P P Group Plc-Sp Adr	280,000	11,282,921	14,254,800
W P S Resources Corp	149,650	5,969,829	7,153,270
W R Berkley Corporation	370,350	12,435,803	14,769,558
W W Grainger Inc	330,227	7,013,235	15,850,896
Wabash National Corp	407,800	9,499,071	9,624,080
Wachovia Corporation	5,330,968	162,072,730	250,555,496
Wacoal Corp	9,000	76,478	91,700
Waddell & Reed Finl Cl A	341,750	11,088,409	8,379,710
Walgreen Co	3,677,481	46,631,101	121,172,999
Wal-Mart Stores Inc	17,354,099	423,806,364	1,035,866,169
Walt Disney Company/The	7,917,547	108,001,904	197,859,500
Wanadoo	96,833	860,840	1,016,238
Warnaco Group Inc	36,300	509,782	729,267
Wartsila Oyj	7,887	149,288	178,338
Washington Federal Inc	334,327	7,955,638	8,535,368
Washington Mutual Inc	4,609,896	119,111,428	196,888,658
Washington Post Co Cl B	46,600	15,502,534	41,213,506
Waste Management Inc	3,385,693	107,727,829	102,180,215

Waters Corporation	421,572	15,513,287	17,217,000
Watsco Inc	81,100	1,390,169	2,351,900
Watson Pharmaceutical Inc	417,326	18,628,066	17,857,380
Weatherford Intl Ltd	1,052,583	33,848,174	44,240,063
Web M D Corp	29,700	273,653	264,033
Webster Financial Corp	216,775	5,454,849	10,992,660
Weight Watchers Intl	245,000	9,523,919	10,356,150
Well Choice Inc	20,300	652,489	749,070
Wellman Inc	921,730	9,181,863	7,696,446
Wellpoint Health Networks	1,183,806	75,727,592	134,622,418
Wells Fargo & Company	6,984,621	196,561,154	395,818,472
Wendys Intl Inc	429,431	10,022,507	17,473,547
Wereldhave Nv	6,157	476,582	500,511
Werner Enterprises Inc	647,185	10,649,755	12,264,156
Wesco International Inc	3,300	19,726	49,170
Wesfarmers Ltd	198,126	3,400,118	4,386,531
West Japan Railway Co	2,045	7,468,075	8,196,905
Westamerica Bancorp	149,600	5,238,422	7,548,816
Westar Energy Inc	302,400	6,245,380	6,338,304
Westcorp	86,400	2,712,222	3,807,648
Western Digital Corp	372,380	4,712,584	4,181,827
Western Gas Resources Inc	147,650	5,478,997	7,508,003
Western Wireless Cp-CI A	48,386	297,596	1,131,749
Westfield Holdings Ltd	748,390	7,546,255	7,610,513
Westfield Trust Aud1 Unit	229,791	481,532	642,090
Westpac Banking Corp	990,324	6,719,341	13,268,938
Westport Resources Corp	154,200	3,271,537	5,087,058
Westwood One Inc	965,600	26,757,443	28,436,920
Wet Seal Inc CI A	4,700	49,650	38,775
Weyerhaeuser Company	796,456	29,295,344	52,167,868
Wharf (Holdings)	3,974,370	8,579,414	11,936,730
Whirlpool Corporation	257,201	10,721,058	17,713,433
Whitbread Plc	98,347	1,266,482	1,312,233
White Electronic Designs	900	8,959	6,903
Whitney Holding Corp	85,200	2,770,002	3,556,248
Whole Foods Market Inc	265,300	13,188,330	19,884,235
Wienerberger Baustoffindu	23,233	453,944	770,874
William Hill Plc	97,700	693,211	932,362
Williams Companies Inc	2,152,847	37,854,802	20,602,746
Williams-Sonoma Inc	881,420	21,230,547	30,144,564
Wilmington Trust Corp	276,050	5,027,612	10,315,989
Wimpey (George)	56,732	343,521	456,162
Wind River Systems Inc	420,100	11,244,470	4,650,507
Winn-Dixie Stores Inc	1,779,097	15,587,081	13,521,137
Winnebago Industries Inc	53,000	1,191,191	1,652,010
Winston Hotels Inc	900	8,843	9,486

Wipro Limited	7,800	253,966	244,195
Wireless Facilities Inc	39,302	692,973	432,715
Wisconsin Energy Corp	495,900	12,625,867	15,943,185
Wm Wrigley Jr Company	1,096,491	29,837,453	64,824,548
Wolseley	1,337,325	14,005,657	20,756,299
Wolters Kluwer	535,210	13,397,327	9,148,833
Wolverine Tube Inc	315,600	2,038,480	2,647,884
Woodside Petroleum	311,446	2,594,128	3,733,053
Woolworths Ord	960,689	4,980,713	8,691,264
World Co Ltd	5,500	152,914	200,365
Worthington Industries	247,315	3,261,783	4,741,029
Wright Medical Group Inc	534,848	13,789,999	16,419,834
Wyeth	5,299,041	134,684,298	198,978,990
X L Capital Ltd-CI A	1,014,421	69,446,958	77,136,573
X M Satellite Radio	57,500	1,432,441	1,605,975
X T O Energy Inc	1,271,873	17,323,283	32,102,081
Xcel Energy Inc	1,708,074	33,967,520	30,420,798
Xerox Corporation	3,902,825	52,795,354	56,864,160
Xilinx Inc	1,829,039	65,337,102	69,064,513
X-Rite Inc	800	8,836	11,968
Y T L Corporation Berhad	251,000	284,181	302,521
Yahoo Japan Corp Bonus Sh	388	1,694,480	4,587,302
Yahoo Japan Corporation	281	1,227,188	3,430,288
Yahoo! Inc	2,808,086	310,691,683	136,107,928
Yakult Honsha Co Ltd	24,000	253,698	382,256
Yamada Denki Co Ltd	174,600	4,865,048	6,830,605
Yamaha Corp	19,000	176,804	355,217
Yamaha Motor Co Ltd	8,000	66,961	110,040
Yamanouchi Pharm	115,200	4,285,443	3,964,204
Yamato Transport Co Ltd	502,000	7,423,970	8,434,623
Yamazaki Baking	15,000	94,202	146,345
Yapi Ve Kredi Bankasi Ref	539,942,000	653,177	1,520,385
Yara International Asa	344,534	1,519,055	2,499,005
Yardville National Bank	1,700	37,745	41,990
Yell Group Plc	82,201	443,318	486,837
Yellow Roadway Corp	70,200	2,296,176	2,365,740
Yokogawa Electric	42,000	501,779	623,329
Yokohama Reito (2874)	240,000	1,871,258	1,529,485
York International Corp	409,600	13,751,289	16,101,376
Yue Yuen Industrial Hldg	111,000	296,781	304,174
Yukos-Adr	67,931	3,553,116	4,103,032
Yum Brands Inc	1,407,382	21,033,699	53,466,442
Zebra Technologies-CI A	197,611	11,587,099	13,708,275
Zilog Inc	54,900	684,569	692,838
Zimmer Holdings Inc	1,218,257	41,640,641	89,883,001
Zions Bancorporation	319,829	17,836,325	18,262,236

Zodiac Sa	2,285	59,488	67,617
Zoll Medical Corporation	6,036	247,355	239,991
Zoran Corporation	1,600	26,984	27,760
Zurich Financial Srvc	113,044	20,264,061	17,824,162
Total \$US Cost		43,558,699,274	
Total \$US Market Value		61,089,790,168	

COMMINGLED STOCK FUNDS

As of March 31, 2004

Alliance EAFE Index Fund	19,429,172	551,085,205	560,288,956
Barings Full A/P	76,880,807	701,021,788	887,665,797
BGI EAFE Equity Index	15,344,579	1,535,903,254	1,756,808,250
BGI Intl Alpha Tilts Fd	38,762,895	495,842,782	585,953,086
BGI Russell 1000 Alpha Tilts	1,944,686,559	1,944,686,559	2,306,839,313
BGI Russell 2000 Alpha Tilts	747,459,359	747,459,359	1,124,478,877
BGI Russell - 2000 Index	1,110,308,994	1,110,308,994	1,634,607,615
BGI Russell 2500 Extend Alpha Tilts	970,904,525	970,904,525	1,429,252,774
BGI Structured Tier Emerg	34,440,577	413,416,614	581,265,394
Capital Intl Emgf	12,083,315	578,818,821	805,594,588
Morgan Stanley Emerg Mkt	15,288,707	234,405,522	367,647,531
Morgan Stanley Global Opportunistic Fd	108,699,112	1,000,000,000	1,117,426,871
Templeton Emerging Mkt	48,519,935	547,276,238	628,818,362
Total \$US Cost		10,831,129,661	
Total \$US Market Value		13,786,647,415	

BONDS 2003-2004

Description	Coupon Rate	Maturity Date	\$US Par
A B N-Amro Bank	7.0000	4/1/2008	30,700,000
A B N-Amro Bank	7.7500	5/15/2023	30,400,000
A I G	6.3000	5/10/2011	22,510,000
A N Z Banking Group Ltd	7.5500	9/15/2006	44,370,000
A T & T Corp	6.0000	3/15/2009	45,000,000
A T & T Corp	7.5000	6/1/2006	15,140,000
A.I.D. Govt Loan Trust	0.0000	9/15/2006	21,700,000
A.I.D. Govt Loan Trust	0.0000	11/15/2006	24,000,000
A.I.D. Govt Loan Trust	0.0000	5/15/2007	35,900,000
A.I.D. Govt Loan Trust	0.0000	8/15/2008	19,000,000
A.I.D. Govt Loan Trust	0.0000	2/15/2010	46,100,000
A.I.D. Govt Loan Trust	0.0000	2/15/2011	46,100,000
A.I.D. Govt Loan Trust	0.0000	8/15/2012	46,100,000
A.I.D. Govt Loan Trust	0.0000	2/15/2013	46,100,000
A.I.D. Govt Loan Trust	0.0000	2/15/2013	21,633,000
A.I.D. Govt Loan Trust	0.0000	2/15/2015	23,626,000
A.I.D. Govt Loan Trust	0.0000	8/15/2015	29,615,000
A.I.D. Govt Loan Trust	7.6250	8/15/2004	40,000,000
A.I.D. Govt Loan Trust	8.5000	4/1/2006	8,422,356
Abbey National First	8.2000	10/15/2004	15,750,000
African Dev Bank	6.7500	10/1/2004	39,740,000
African Dev Bank	6.8750	10/15/2015	32,000,000
Airtouch Communications	6.6500	5/1/2008	39,000,000
Albertsons Inc	7.1100	7/22/2027	20,000,000
Albertsons Inc	7.7500	6/15/2026	20,000,000
Alcoa Inc	7.3750	8/1/2010	20,000,000
Alltel Corp	6.8000	5/1/2029	25,000,000
Alltel Corp	7.0000	3/15/2016	20,000,000
American General Finance	5.7500	3/15/2007	45,000,000
American Stores Co	7.1000	3/20/2028	23,000,000
Ameritech Cap	6.8750	10/15/2027	26,000,000
Anheuser Busch Cos	6.7500	12/15/2027	20,000,000
Apache Corp	7.0000	2/1/2018	26,600,000
Archer-Daniels-Midland	7.1250	3/1/2013	24,900,000
Archer-Daniels-Midland	7.5000	3/15/2027	30,000,000
Associates Corp	6.0000	7/15/2005	20,000,000
Associates Corp	6.2500	11/1/2008	20,000,000
Atlantic Richfield Co	8.2500	2/1/2022	30,000,000
B H P Finance U S A Ltd	7.2500	3/1/2016	42,250,000
Baltimore Gas & Elec	7.5000	1/15/2007	20,420,000
Banc One Corp	8.0000	4/29/2027	30,000,000
Bank Of America Corp	5.2500	2/1/2007	28,000,000

Bank One Arizona	6.0000	9/15/2005	21,200,000
Bank One Corp	6.0000	2/17/2009	40,000,000
Bankamerica Corp	6.2500	4/1/2008	21,000,000
Bankamerica Corp	7.1250	10/15/2011	26,100,000
Bankers Trust Ny	6.0000	10/15/2008	24,750,000
Bayer Corp	6.6500	2/15/2028	20,000,000
Bayerische Landesbank	5.6500	2/1/2009	30,000,000
Becton Dickinson	6.7000	8/1/2028	25,000,000
Becton Dickinson	7.1500	10/1/2009	25,000,000
Bellsouth Tele	6.3750	6/1/2028	43,450,000
Bellsouth Tele	7.0000	10/1/2025	35,000,000
Bellsouth Tele	7.7500	2/15/2010	30,000,000
Boeing Co	7.2500	6/15/2025	48,750,000
Bristol-Myer Squibb	6.8000	11/15/2026	37,500,000
British Aerospace Fin	7.0000	7/1/2007	20,500,000
British Aerospace Fin	7.5000	7/1/2027	29,800,000
Brunswick Corp	7.1250	8/1/2027	25,000,000
Burlington North	6.7000	8/1/2028	21,000,000
Burlington North	6.8750	12/1/2027	20,000,000
Burlington Resources	9.8750	6/15/2010	22,500,000
Burlington Resources Fin	5.7000	3/1/2007	30,000,000
C I T Group Holdings	5.8750	10/15/2008	21,500,000
C P C Intl Inc	7.0000	10/15/2017	20,000,000
C P C Intl Inc	7.2500	12/15/2026	30,000,000
Carolina Power & Light	5.9500	3/1/2009	33,000,000
Caterpillar Finance	4.6900	4/25/2005	25,000,000
Century Tel Entprs	6.8750	1/15/2028	20,000,000
Champion Intl	7.1500	12/15/2027	20,000,000
Chemical Bank	6.1250	11/1/2008	20,000,000
Chemical Bank	7.0000	6/1/2005	22,455,000
Cincinnati Gas & Elec Co	6.4000	4/1/2008	20,000,000
Cinergy Corp	6.5300	12/16/2008	31,500,000
Citibank Credit Card 99-2	5.8750	3/10/2011	42,000,000
Citibank Credit Card 99-5	6.1000	5/15/2008	42,000,000
Citicorp	6.3750	11/15/2008	20,000,000
Citicorp	7.1250	5/15/2006	30,000,000
Citigroup Inc	6.2500	12/1/2005	20,000,000
Clorox	6.1250	2/1/2011	20,000,000
CMBS Asset Sec 1996-D3A1	7.4000	10/13/2026	35,775,207
CMBS BSCMS 1998-C1 A2	6.4400	6/16/2030	33,000,000
CMBS BSCMS 1999-C1 A2	6.0200	2/14/2031	30,000,000
CMBS BSCMS 1999-W F2 A2	7.0800	7/15/2031	20,000,000
CMBS BSCMS 2000-W F1 A2	7.7800	2/15/2032	20,000,000
CMBS BSCMS 2000-W F2 A2	7.3200	10/15/2032	30,000,000
CMBS CCMSC 1997-2 A2	6.6000	12/19/2029	19,469,054
CMBS CMAC 98-C1 A2	6.4900	7/15/2030	30,000,000

CMBS CMAC 99-C1 A2	7.0300	6/15/2031	20,000,000
CMBS CSFB 2000-C1 CLSS A2	7.5450	4/15/2062	30,000,000
CMBS DLJCM 1998-CF1 A1B	6.4100	2/15/2031	20,000,000
CMBS DLJCM 1998-CF2 A1B	6.2400	11/12/2031	21,000,000
CMBS EQ 1996 1A1 144A	7.2400	5/15/2009	20,000,000
CMBS EQ 1996 1B1 144A	7.3300	5/15/2009	15,000,000
CMBS FUBAC 2001-C1 A2	6.1360	3/15/2033	20,000,000
CMBS FULB 1997-C2 A3	6.6500	11/18/2029	40,000,000
CMBS FULBA 1998-C2 A2	6.5600	11/15/2035	36,000,000
CMBS GECCM 2000-1 A2	6.4960	1/15/2033	22,000,000
CMBS GMAC 98-C2 A2	6.4200	5/15/2031	40,000,000
CMBS HMAC 99 P H1 A2	6.8470	5/15/2031	35,000,000
CMBS JPMCC 2001-CIBC A3	6.2600	4/15/2033	25,000,000
CMBS LLI SERIES 1997-A3	6.9000	10/12/2034	15,000,000
CMBS LLI SERIES 1997-B	6.9500	10/12/2034	15,000,000
CMBS MCF 1998 M C I- A2	6.6630	3/18/2030	20,000,000
CMBS MLMI 1995 C3 A3	7.1200	12/26/2025	2,673,553
CMBS MLMI 1996 C2	6.9600	11/21/2028	14,679,875
CMBS MSC 1996-C1 A	7.4500	2/15/2028	5,264,624
CMBS MSC 1997-H F1 A2	7.2700	7/15/2029	16,660,263
CMBS MSC 1997-W F1 A2	7.2200	7/15/2029	17,048,098
CMBS MSC 1997-W F1 B	7.2900	7/15/2029	15,000,000
CMBS MSC 1998-C F1 A2	6.6000	7/15/2032	30,000,000
CMBS MSC 1998-H F1 A2	6.5200	3/15/2030	29,353,620
CMBS MSC 1998-H F2 A2	6.4800	11/15/2030	27,000,000
CMBS MSC 1998-W F1 A2	6.5500	3/15/2030	30,000,000
CMBS MSC 1999-C A M1 A4	7.0200	3/15/2032	22,000,000
CMBS MSC 1999-W F1 A2	6.2100	11/1/2031	25,000,000
CMBS MSDWC 2001-T O P1 A4	6.6600	2/15/2033	25,000,000
CMBS MTG CAP FND 98MC3 A2	6.3370	11/18/2031	25,000,000
CMBS NASC 1996-M D5 A1 B	7.1200	4/13/2036	40,000,000
CMBS NOMURA 96 M D V A1A	7.0700	4/13/2036	2,267,556
CMBS PSSF 99 N R F1 A2	6.4800	11/1/2031	35,000,000
CMBS SBMVII 2000 C2 A2	7.4550	7/1/2033	25,000,000
CMPT-Bear Strn 88A #70	7.5400	2/1/2018	569,390
CMPT-Bear Strn 88B #76	7.3200	10/1/2018	541,669
CMPT-Bear Strn 89A #78	7.0200	2/1/2019	1,031,019
CMPT-Bemac 88A #77	6.7200	10/1/2018	1,268,905
CMPT-Bemac 89A #79	6.9300	3/1/2019	474,838
CMPT-Chemical 83D #29	11.9200	10/1/2013	74,866
CMPT-Chemical 83E #30	12.7000	12/1/2013	68,848
CMPT-Citimae 85C #50	8.3600	11/1/2015	1,268,607
CMPT-Citimae 86A #55	7.6400	3/1/2016	1,562,156
CMPT-Citimae 86B #57	4.8800	10/1/2016	3,436,080
CMPT-Citimae 86C #60	4.7100	12/1/2016	1,873,148
CMPT-Citimae 87A #62	4.7400	2/1/2017	4,233,016

CMPT-Citimae 87B #65	6.9800	11/1/2017	1,635,314
CMPT-Citimae 88A #74	6.2500	3/1/2018	374,926
CMPT-Conniemac 81B #13	14.8100	1/1/2012	25,050
CMPT-GE 8801 #71	6.3500	2/1/2018	641,298
CMPT-GE 8802 #75	5.6600	10/1/2018	1,043,981
CMPT-GE 8901 #80	6.9700	3/1/2019	2,368,001
CMPT-GE 9001 #82	6.1900	1/1/2020	2,241,400
CMPT-GE 9004 #83	9.9300	11/1/2020	88,846
CMPT-GE 9101 #84	9.5800	3/1/2021	274,966
CMPT-GE 9104 #85	9.1600	10/1/2021	603,770
CMPT-GE 9201 #86	8.5100	2/1/2022	2,065,884
CMPT-GE 9302 #87	7.5500	2/1/2023	6,221,594
CMPT-GE 9401 #88	6.6600	4/1/2024	5,040,811
CMPT-GE 9502 #89	8.1300	10/1/2025	1,214,584
CMPT-ICC 85A #39	9.9500	1/1/2015	309,788
CMPT-ICC 85D #48	8.1400	8/1/2015	924,738
CMPT-ICC 85E #51	7.9000	11/1/2015	635,312
CMPT-ICC 86D #59	4.7800	10/1/2016	3,780,427
CMPT-ICC 87B #63	4.7500	2/1/2017	843,382
CMPT-In Sc(Rome) 81B #12	14.7500	12/1/2011	33,594
CMPT-In Sc(Rome)81A #4	12.5000	2/1/2011	59,227
CMPT-Merrill 83C #25	11.9400	8/1/2013	353,695
CMPT-Merrill 84A #34	12.7600	2/1/2014	26,164
CMPT-Merrill 85A #40	9.1300	1/1/2015	139,480
CMPT-Mgic 1981B #17	14.3400	11/1/2011	56,869
CMPT-Rfc 86A #58	4.7500	10/1/2016	1,255,038
CMPT-Rfc 87A #64	4.7500	2/1/2017	1,857,037
CMPT-Rfc 88A #72	5.8300	2/1/2018	1,520,363
CMPT-Rfc 90A #81	6.5800	1/1/2020	1,273,466
CMPT-Sears 85-P R3 #53	8.2700	12/1/2015	315,928
CMPT-Sears 86-P R1 #54	7.6900	2/1/2016	338,674
CMPT-Verex 83C #26	12.0200	8/1/2013	336,704
CMPT-Verex 85B #49	7.6500	9/1/2015	377,778
CMPT-Verex 85C-1 #52	7.7900	12/1/2015	527,891
CMPT-Verex 86A-1 #56	4.9200	9/1/2016	1,724,105
CMPT-Verex 87A #61	4.7400	2/1/2017	3,612,480
CMPT-Verex 87B #66	6.5500	11/1/2017	1,256,894
CMPT-Verex 88A#73	6.4200	3/1/2018	556,259
Columbia University	6.8750	12/15/2015	15,000,000
Comerica Bank	6.0000	10/1/2008	30,000,000
Conagra Inc	7.0000	10/1/2028	30,000,000
Conoco Funding	6.3500	10/15/2011	34,212,000
Conoco Inc	6.3500	4/15/2009	29,740,000
Consolidated Nat Gas	6.6250	12/1/2008	24,000,000
Consolidated Nat Gas	6.8000	12/15/2027	35,000,000
Cooper Industries (Mtn)	6.3750	5/8/2008	20,000,000

Countrywide Home Loan	2.8750	2/15/2007	21,000,000
Cox Comm Inc	6.8500	1/15/2018	20,000,000
Cox Enterprises	7.3750	6/15/2009	30,000,000
D E S F 2001-1 A4	6.1900	3/1/2013	30,000,000
Daimler Chrysler Na Hldgs	7.2000	9/1/2009	21,000,000
Daimler Chrysler Na Hldgs	8.0000	6/15/2010	30,000,000
Dayton Hudson Co	6.7500	1/1/2028	30,000,000
Dillard Dept Store	7.7500	5/15/2027	21,500,000
Discover Card 2000-9 A	6.3500	7/15/2008	30,000,000
Donnelley & Sons	6.6250	4/15/2029	25,000,000
Duke Energy Corp	6.0000	12/1/2028	26,000,000
Dupont E I	6.7500	9/1/2007	33,000,000
Emerson Electric Co	5.0000	10/15/2008	30,000,000
Emerson Electric Co	5.5000	9/15/2008	20,000,000
Energy East Corporation	8.0500	11/15/2010	20,000,000
Equitable Cos	6.5000	4/1/2008	22,000,000
Equitable Life Assurance	7.7000	12/1/2015	28,810,000
Fed Home Loan Bank Bonds	6.4350	12/12/2011	25,000,000
Federated Dept Stores	6.3000	4/1/2009	20,000,000
Federated Dept Stores	7.0000	2/15/2028	35,000,000
FHLMC	5.7500	4/15/2008	99,270,000
FHLMC	6.0000	10/1/2023	16,221,418
FHLMC	6.0000	11/1/2023	7,930,562
FHLMC	6.0000	12/1/2023	7,630,702
FHLMC	6.0000	1/1/2024	7,693,910
FHLMC	6.0000	2/1/2024	17,360,394
FHLMC	6.5000	12/1/2011	4,867,590
FHLMC	6.5000	12/1/2011	5,159,911
FHLMC	6.5000	1/1/2024	6,177,112
FHLMC	6.5000	12/1/2025	5,425,490
FHLMC	6.5000	1/1/2026	4,814,058
FHLMC	6.5000	2/1/2026	4,253,686
FHLMC	6.5000	2/1/2026	5,764,919
FHLMC	6.5000	2/1/2026	14,580,450
FHLMC	6.5000	3/1/2026	5,015,849
FHLMC	6.5000	3/1/2026	10,041,765
FHLMC	7.0000	7/15/2005	47,260,000
FHLMC	7.0000	12/1/2011	4,455,171
FHLMC	7.0000	1/1/2012	3,823,963
FHLMC	7.0000	9/1/2022	1,839,506
FHLMC	7.0000	1/1/2026	3,635,689
FHLMC	7.0000	10/1/2026	3,502,104
FHLMC	7.0000	11/1/2026	3,744,619
FHLMC	7.5000	3/1/2022	2,502,883
FHLMC	7.5000	4/1/2022	1,320,831
FHLMC	7.5000	7/1/2022	1,160,282

FHLMC	7.5000	11/1/2026	1,967,389
FHLMC	7.5000	11/1/2026	1,915,512
FHLMC	7.5000	11/1/2026	2,659,860
FHLMC	8.0000	3/1/2017	497,779
FHLMC	8.0000	6/1/2017	458,850
FHLMC	8.0000	6/1/2017	72,344
FHLMC	8.0000	9/1/2017	537,678
FHLMC	8.0000	6/1/2018	839,671
FHLMC	8.0000	8/15/2018	666,164
FHLMC	8.0000	12/15/2018	1,001,769
FHLMC	8.0000	4/1/2019	969,035
FHLMC	8.0000	7/1/2019	2,017,725
FHLMC	8.0000	7/1/2019	632,019
FHLMC	8.0000	1/1/2021	2,110,148
FHLMC	8.0000	4/1/2021	783,543
FHLMC	8.0000	10/1/2024	2,062,825
FHLMC	8.5000	9/1/2017	381,803
FHLMC	8.5000	10/1/2017	245,215
FHLMC	8.5000	10/1/2019	239,517
FHLMC	8.5000	1/1/2020	177,035
FHLMC	8.5000	2/1/2020	101,867
FHLMC	9.0000	12/1/2019	858,133
FHLMC	9.0000	1/1/2020	1,571,389
FHLMC	9.0000	1/1/2020	984,228
FHLMC	9.0000	2/1/2020	497,697
FHLMC	9.0000	2/1/2020	676,198
FHLMC	9.0000	2/1/2020	305,546
FHLMC	9.0000	2/1/2020	208,182
FHLMC	9.5000	10/1/2019	1,020,766
FHLMC	9.5000	11/1/2019	1,047,360
Finland Rep Of	6.9500	2/15/2026	27,000,000
First Maryland Bancorp	6.8750	6/1/2009	20,000,000
First Union Corp	6.4000	4/1/2008	20,000,000
First Union Corp	6.6250	7/15/2005	20,000,000
Fleet Financial Group	6.5000	3/15/2008	20,000,000
Fleet Financial Group	6.8750	1/15/2028	30,000,000
Florida Power Corp	6.8750	2/1/2008	18,890,000
FNGT 2001 T2B (DUS)	6.0220	11/25/2010	90,000,000
FNMA	2.8750	10/15/2005	51,900,000
FNMA	5.7500	6/15/2005	97,450,000
FNMA	6.0000	12/15/2005	173,290,000
FNMA	6.0000	5/15/2008	120,000,000
FNMA	6.0000	11/1/2023	9,830,035
FNMA	6.0000	1/1/2024	9,647,038
FNMA	6.0000	2/1/2024	9,095,666
FNMA	6.0000	9/1/2025	14,254,159

FNMA	6.0000	10/1/2025	8,386,481
FNMA	6.0000	11/1/2025	8,343,456
FNMA	6.3900	9/24/2007	44,300,000
FNMA	6.5000	8/15/2004	325,620,000
FNMA	6.5000	6/1/2018	239,861
FNMA	6.5000	5/1/2023	3,693,302
FNMA	6.5000	6/1/2023	4,385,348
FNMA	6.5000	7/1/2023	4,807,462
FNMA	6.5000	9/1/2023	4,913,469
FNMA	6.5000	10/1/2023	3,910,111
FNMA	6.5000	11/1/2023	6,256,455
FNMA	6.5000	12/1/2023	5,605,306
FNMA	6.5000	3/1/2024	5,939,335
FNMA	6.5000	9/1/2025	8,460,944
FNMA	6.5000	1/1/2026	4,352,792
FNMA	6.6250	10/15/2007	46,870,000
FNMA	7.0000	12/1/2007	250,983
FNMA	7.0000	11/1/2022	1,986,393
FNMA	7.0000	12/1/2022	2,949,943
FNMA	7.0000	2/1/2023	3,298,818
FNMA	7.0000	2/1/2023	5,746,726
FNMA	7.0000	2/1/2023	3,783,673
FNMA	7.0000	2/1/2023	3,396,538
FNMA	7.0000	3/1/2023	8,273,813
FNMA	7.0000	10/1/2023	3,692,364
FNMA	7.0000	2/1/2024	4,259,958
FNMA	7.0000	2/1/2025	4,433,010
FNMA	7.0000	2/1/2025	4,043,568
FNMA	7.0000	5/1/2025	4,781,401
FNMA	7.0000	4/1/2027	2,162,773
FNMA	7.2500	1/15/2010	21,280,000
FNMA	7.5000	12/1/2009	85,486
FNMA	7.5000	7/1/2022	1,603,034
FNMA	7.5000	9/1/2022	5,267,769
FNMA	7.5000	10/1/2022	1,051,661
FNMA	7.5000	11/1/2022	3,812,646
FNMA	7.5000	12/1/2022	3,180,550
FNMA	7.5000	12/1/2022	4,065,783
FNMA	8.0000	2/1/2019	1,670,575
FNMA	8.0000	7/1/2021	404,412
FNMA	8.0000	8/1/2021	1,155,525
FNMA	8.0000	9/1/2021	960,209
FNMA	8.0000	10/1/2024	1,656,268
FNMA	8.2500	8/1/2017	304,945
FNMA	8.5000	1/1/2017	640,315
FNMA	8.5000	4/1/2017	425,679

FNMA	8.5000	6/1/2017	30,290
FNMA	8.5000	11/1/2024	3,793,517
FNMA	9.0000	4/1/2025	1,387,487
FNMA	9.0000	4/1/2025	1,521,192
FNMA (Sub-Debt)	6.2500	2/1/2011	39,920,000
FNMA Strips	0.0000	4/8/2018	9,045,000
FNMA Strips	0.0000	10/8/2018	9,045,000
FNMA Strips	0.0000	4/8/2019	9,045,000
FNMA Strips	0.0000	10/8/2019	9,045,000
FNMA Strips	0.0000	4/8/2020	9,045,000
FNMA Strips	0.0000	10/8/2020	9,045,000
FNMA Strips	0.0000	4/8/2021	9,045,000
FNMA Strips	0.0000	10/8/2021	9,045,000
FNMA Strips (Sub-Debt)	0.0000	10/9/2019	336,050,000
FNMA-Principal Strips	0.0000	7/24/2006	90,000,000
Ford Holdings	9.3750	3/1/2020	16,125,000
Ford Motor Co	6.6250	2/15/2028	30,000,000
Ford Motor Co	8.8750	1/15/2022	52,410,000
Ford Motor Credit	6.6700	2/28/2006	32,400,000
Fortune Brands	6.2500	4/1/2008	37,000,000
G E Capital Corp	3.5000	12/5/2007	27,500,000
G E Capital Corp	6.1250	2/22/2011	30,000,000
G E Company	5.0000	2/1/2013	30,000,000
G E Global Ins	6.4500	3/1/2019	35,000,000
G E Global Ins	7.0000	2/15/2026	58,720,000
General Mills Inc	5.1250	2/15/2007	34,965,000
General Motors	6.3750	5/1/2008	38,000,000
General Motors	6.7500	5/1/2028	49,250,000
General Motors	7.7000	4/15/2016	33,815,000
GNMA PTC	6.5000	2/15/2024	4,966,004
GNMA PTC	6.5000	3/15/2024	6,686,958
GNMA PTC	6.5000	3/15/2024	10,197,610
GNMA PTC	7.0000	4/15/2024	6,716,924
GNMA PTC	7.5000	1/15/2024	3,292,442
GNMA PTC	7.5000	2/15/2024	3,043,352
GNMA PTC	8.0000	10/15/2024	2,216,482
GNMA PTC	8.0000	5/15/2027	1,488,194
GNMA PTC	8.5000	11/15/2024	2,186,986
GNMA PTC	8.5000	11/15/2024	5,202,141
Goodyear Tire & Rubber	6.3750	3/15/2008	20,000,000
H S B C Holding Plc	7.5000	7/15/2009	24,000,000
Halliburton Co	8.7500	2/15/2021	22,000,000
Hartford Life Inc	7.6500	6/15/2027	28,595,000
Heinz (H J) Co	6.0000	3/15/2008	20,000,000
Hershey Foods Co	7.2000	8/15/2027	30,000,000
Hillenbrand Ind	6.7500	12/15/2027	20,000,000

Hillenbrand Ind	7.0000	2/15/2024	27,250,000
Honeywell Inc	7.0000	3/15/2007	23,000,000
Honeywell Inc	7.1250	4/15/2008	25,000,000
Household Finance Corp	5.8750	2/1/2009	20,000,000
Household Finance Corp	6.3750	8/1/2010	45,000,000
Household Finance Corp	6.5000	11/15/2008	32,620,000
I B M Corp	7.5000	6/15/2013	28,500,000
I B M Corp	8.3750	11/1/2019	59,110,000
Illinois Tool Works	5.7500	3/1/2009	20,000,000
Int Bank Reconst & Dev	7.6250	1/19/2023	26,360,000
Int Bank Reconst & Dev	8.6250	10/15/2016	20,000,000
Int Bank Reconst & Dev	9.2500	7/15/2017	20,000,000
Interamerican Devel Bank	5.3750	11/18/2008	30,000,000
Interamerican Devel Bank	7.0000	6/15/2025	25,000,000
International Paper	5.8500	10/30/2012	35,000,000
Israel Electric Corp	7.1000	12/17/2007	20,000,000
Israel Electric Corp	7.2500	12/15/2006	20,500,000
Israel Electric Corp	7.7000	7/15/2018	20,000,000
Israel Electric Corp	7.7500	3/1/2009	20,000,000
Israel Electric Corp	8.2500	10/15/2009	20,000,000
Israel Jubilee Series A	4.0500	12/1/2008	10,000,000
Israel Jubilee Series A	4.5000	10/1/2008	10,000,000
Israel Jubilee Series A	5.6000	5/1/2007	10,000,000
Israel Jubilee Series A	6.2000	6/1/2006	10,000,000
J P Morgan Chase & Co	6.7500	2/1/2011	21,500,000
K F W Intl Finance	8.0000	2/15/2010	34,885,000
Key Bank	6.9500	2/1/2028	20,000,000
Key Bank Ny	7.5000	9/15/2008	25,000,000
Key Corp	7.5000	6/15/2006	23,250,000
Keyspan Corp	7.6250	11/15/2010	21,100,000
Kimberly Clark Corp	6.2500	7/15/2018	27,000,000
Kimberly Clark Corp	6.3750	1/1/2028	30,000,000
Kroger Co	6.2000	6/15/2012	20,000,000
Lilly (Eli)	6.5700	1/1/2016	20,000,000
Lion Connecticut Holdings	7.6250	8/15/2026	40,000,000
Litton Industries	6.7500	4/15/2018	40,000,000
Loral Corp	7.0000	9/15/2023	24,250,000
Lowes Companies	6.8750	2/15/2028	28,000,000
Lubrizol Corp	7.2500	6/15/2025	20,000,000
Lucent Technologies	6.5000	1/15/2028	25,000,000
Lucent Technologies	7.2500	7/15/2006	33,000,000
M B I A Inc	6.6250	10/1/2028	30,000,000
M B I A Inc	7.1500	7/15/2027	22,000,000
M B N A Cr Card 1999-J	7.0000	2/15/2012	28,400,000
M D C Holdings	5.5000	5/15/2013	25,000,000
Martin Marietta Mtls Inc	6.9000	8/15/2007	20,000,000

Masco Corp	5.7500	10/15/2008	20,000,000
Masco Corp	7.7500	8/1/2029	20,000,000
May Dept Stores	5.9500	11/1/2008	20,000,000
May Dept Stores	6.7000	9/15/2028	20,000,000
May Dept Stores	7.6250	8/15/2013	25,000,000
Mc Donalds Corp	5.3750	4/30/2007	30,000,000
Mc Donalds Corp	6.3750	1/8/2028	30,000,000
Mellon Bank Na	7.6250	9/15/2007	28,000,000
Mellon Financial Co	6.3750	2/15/2010	30,000,000
Merck & Co	6.3000	1/1/2026	40,000,000
Merck & Co	6.4000	3/1/2028	20,350,000
Merita Bank	6.5000	4/1/2009	30,000,000
Midwest Power Systems	7.0000	2/15/2005	13,336,000
Minnesota Mining & Mfg	6.3750	2/15/2028	45,000,000
National Archive	8.5000	9/1/2019	10,235,347
National City Bank	6.2500	3/15/2011	30,000,000
National City Bank	7.2500	10/21/2011	24,000,000
National City Corp	5.7500	2/1/2009	20,000,000
National City Corp	6.8750	5/15/2019	33,000,000
Nationsbank Corp	6.6000	5/15/2010	20,000,000
Nationsbank Corp	7.7500	8/15/2015	30,000,000
Natl Australia Bank	6.6000	12/10/2007	34,000,000
New England Tel & Tel	5.8750	4/15/2009	30,000,000
New York City Hsg Dev Cp	8.4000	11/1/2004	365,000
New York City Hsg Dev Cp	8.9500	5/1/2025	4,120,000
Nordstrom Inc	5.6250	1/15/2009	20,000,000
Norsk Hydro	6.8000	1/15/2028	28,500,000
Norsk Hydro	7.5000	10/1/2016	29,725,000
Norwest Corp	6.7500	12/15/2027	20,000,000
NYS FHLMC 538256	9.0000	1/1/2020	469,111
NYS FHLMC 538257	9.5000	3/1/2020	913,749
NYS FHLMC A17480	5.5000	1/1/2034	14,965,875
NYS FHLMC C70939	6.0000	9/1/2032	9,598,022
NYS FHLMC G00003	9.0000	11/1/2020	342,669
NYS FHLMC G00004	9.5000	11/1/2020	752,953
NYS FHLMC G00006	9.0000	3/1/2021	494,346
NYS FHLMC G00012	9.0000	11/1/2021	416,718
NYS FHLMC G00013	8.0000	3/1/2022	2,632,441
NYS FHLMC G00019	9.5000	1/1/2021	702,833
NYS FHLMC G00020	9.0000	1/1/2021	501,280
NYS FHLMC G00042	8.5000	12/1/2021	1,775,172
NYS FHLMC G00093	7.0000	12/1/2022	5,650,677
NYS FHLMC G00101	7.5000	1/1/2023	637,784
NYS FHLMC G00102	7.0000	1/1/2023	875,486
NYS FHLMC G00191	6.5000	2/1/2024	12,378,022
NYS FHLMC G00203	6.0000	2/1/2024	7,405,870

NYS FHLMC G00206	6.5000	4/1/2024	6,435,196
NYS FHLMC G00242	7.5000	7/1/2024	2,134,604
NYS FHLMC G00250	8.0000	8/1/2024	1,730,196
NYS FHLMC G00257	8.0000	9/1/2024	2,015,812
NYS FHLMC G00258	7.5000	9/1/2024	1,211,983
NYS FHLMC G00268	8.5000	9/1/2024	407,556
NYS FHLMC G00281	8.5000	1/1/2025	1,271,206
NYS FHLMC G00282	8.0000	1/1/2025	1,016,026
NYS FHLMC G00387	7.5000	8/1/2025	908,552
NYS FHLMC G00400	7.0000	9/1/2025	2,872,043
NYS FHLMC G00420	7.5000	11/1/2025	959,424
NYS FHLMC G00428	7.0000	12/1/2025	2,208,792
NYS FHLMC G00449	7.0000	2/1/2026	2,582,671
NYS FHLMC G00457	6.5000	3/1/2026	1,500,218
NYS FHLMC G00553	7.5000	9/1/2026	1,411,993
NYS FHLMC G00602	7.5000	11/10/2026	1,761,155
NYS FHLMC G00690	7.0000	3/1/2027	3,428,541
NYS FHLMC G00691	7.5000	3/1/2027	751,150
NYS FHLMC G00692	8.0000	3/1/2027	272,144
NYS FHLMC G00791	7.0000	10/1/2027	2,704,573
NYS FHLMC G00867	7.0000	1/1/2028	1,687,705
NYS FHLMC G00908	6.5000	3/1/2028	8,872,999
NYS FHLMC G00978	6.5000	9/1/2028	3,861,601
NYS FHLMC G01008	6.0000	12/1/2028	10,941,531
NYS FHLMC G01018	6.0000	1/1/2029	4,235,078
NYS FHLMC G01056	6.5000	8/1/2029	1,168,339
NYS FHLMC G01064	7.5000	9/1/2029	340,286
NYS FHLMC G01065	7.0000	9/1/2029	7,641,766
NYS FHLMC G01073	7.0000	10/1/2029	2,353,177
NYS FHLMC G01095	7.0000	12/1/2029	1,354,961
NYS FHLMC G01142	7.5000	10/1/2030	436,149
NYS FHLMC G01221	6.5000	3/1/2031	7,584,333
NYS FHLMC G01299	6.5000	7/1/2031	2,549,831
NYS FHLMC G01306	6.5000	8/1/2031	1,961,463
NYS FHLMC G01320	6.5000	9/1/2031	2,627,808
NYS FHLMC G01329	6.0000	10/1/2031	2,588,234
NYS FHLMC G01343	6.5000	11/1/2031	3,677,391
NYS FHLMC G01344	6.0000	11/1/2031	2,762,967
NYS FHLMC G01366	6.0000	1/1/2032	13,922,145
NYS FHLMC G01367	6.5000	1/1/2032	5,792,651
NYS FHLMC G01376	6.0000	2/1/2032	15,214,926
NYS FHLMC G01377	6.5000	2/1/2032	2,688,782
NYS FHLMC G01395	6.0000	3/1/2032	9,075,195
NYS FHLMC G01396	6.5000	3/1/2032	2,858,948
NYS FHLMC G01451	6.0000	9/1/2032	6,282,443
NYS FHLMC G01500	5.5000	12/1/2032	13,145,497

NYS FHLMC G01517	5.5000	1/1/2033	13,414,446
NYS FHLMC G01525	5.5000	2/1/2033	13,527,279
NYS FHLMC G01608	5.0000	9/1/2033	29,603,828
NYS FHLMC G01610	5.5000	11/1/2033	34,465,141
NYS FHLMC G01617	5.5000	11/1/2033	49,570,445
NYS FHLMC G01636	5.5000	12/1/2033	19,930,009
NYS FNMA #044067	9.5000	8/1/2018	330,675
NYS FNMA #044086	9.5000	10/1/2018	364,427
NYS FNMA #044107	10.0000	2/1/2019	553,766
NYS FNMA #044135	9.5000	9/1/2019	333,975
NYS FNMA #044145	9.0000	11/1/2019	735,654
NYS FNMA #044156	9.0000	1/1/2020	351,871
NYS FNMA #044172	9.5000	9/1/2020	189,981
NYS FNMA #044204	9.0000	3/1/2021	700,224
NYS FNMA #130003	8.0000	6/1/2022	487,176
NYS FNMA #130004	8.5000	6/1/2022	285,060
NYS FNMA #250493	7.0000	12/1/2025	287,419
NYS FNMA #250570	6.5000	3/1/2026	593,432
NYS FNMA #250620	7.0000	3/1/2026	949,193
NYS FNMA #250802	7.5000	10/1/2026	333,682
NYS FNMA #250803	7.5000	12/1/2026	86,861
NYS FNMA #250866	8.0000	12/1/2026	34,401
NYS FNMA #250895	7.0000	1/1/2027	2,639,880
NYS FNMA #250896	7.0000	2/1/2027	1,338,006
NYS FNMA #250927	7.5000	2/1/2027	32,546
NYS FNMA #251157	7.5000	7/1/2027	286,674
NYS FNMA #251179	7.5000	6/1/2027	472,298
NYS FNMA #251224	7.5000	8/1/2027	327,342
NYS FNMA #251268	7.0000	7/1/2027	415,507
NYS FNMA #251283	7.0000	9/1/2027	1,595,228
NYS FNMA #251357	7.0000	10/1/2027	2,213,601
NYS FNMA #251361	7.0000	8/1/2027	212,474
NYS FNMA #251391	7.0000	11/1/2027	2,975,241
NYS FNMA #251514	6.5000	11/1/2027	2,959,048
NYS FNMA #251515	7.0000	12/1/2027	803,226
NYS FNMA #251542	6.5000	12/1/2027	2,443,188
NYS FNMA #251543	7.0000	1/1/2028	176,359
NYS FNMA #251637	6.5000	1/1/2028	2,954,486
NYS FNMA #251706	6.5000	2/1/2028	3,873,739
NYS FNMA #251736	6.5000	3/1/2028	4,083,833
NYS FNMA #251829	7.5000	3/1/2027	669,390
NYS FNMA #251834	7.0000	3/1/2027	1,889,833
NYS FNMA #251952	6.5000	7/1/2028	3,184,700
NYS FNMA #251994	6.0000	7/1/2028	390,573
NYS FNMA #251995	6.0000	8/1/2028	2,401,200
NYS FNMA #251996	6.5000	8/1/2028	1,061,754

NYS FNMA #252072	6.0000	9/1/2028	1,679,778
NYS FNMA #252139	6.0000	10/1/2028	4,721,007
NYS FNMA #252140	6.0000	11/1/2028	12,150,357
NYS FNMA #252158	6.0000	12/1/2028	11,919,504
NYS FNMA #252197	5.5000	12/1/2028	5,362,298
NYS FNMA #252199	5.5000	11/1/2028	2,039,426
NYS FNMA #252200	5.5000	1/1/2029	5,183,505
NYS FNMA #252201	6.0000	1/1/2029	11,563,512
NYS FNMA #252202	6.5000	11/1/2028	350,985
NYS FNMA #252203	6.5000	1/1/2029	2,065,490
NYS FNMA #252313	6.0000	2/1/2029	5,056,417
NYS FNMA #252451	6.0000	3/1/2029	4,313,636
NYS FNMA #252627	6.0000	6/1/2029	5,909,450
NYS FNMA #252629	6.5000	8/1/2029	9,596,501
NYS FNMA #252653	6.5000	8/1/2029	6,446,334
NYS FNMA #252654	6.0000	8/1/2029	3,728,526
NYS FNMA #252699	6.5000	7/1/2029	3,130,173
NYS FNMA #252734	7.0000	8/1/2029	6,191,598
NYS FNMA #252766	7.0000	9/1/2029	7,227,690
NYS FNMA #252833	7.0000	10/1/2029	4,425,597
NYS FNMA #252861	7.5000	10/1/2029	1,080,200
NYS FNMA #252862	7.5000	9/1/2029	1,279,139
NYS FNMA #252989	7.0000	11/1/2029	1,733,129
NYS FNMA #252990	7.5000	11/1/2029	915,034
NYS FNMA #253129	7.5000	2/1/2030	5,428,473
NYS FNMA #253210	7.5000	1/1/2030	1,624,645
NYS FNMA #253406	8.0000	6/1/2030	1,143,801
NYS FNMA #253407	8.0000	7/1/2030	1,166,857
NYS FNMA #253447	7.5000	8/1/2030	2,682,971
NYS FNMA #253448	7.5000	7/1/2030	870,074
NYS FNMA #253487	7.5000	9/1/2030	3,241,011
NYS FNMA #253564	7.5000	10/1/2030	440,054
NYS FNMA #253600	7.0000	12/1/2030	3,423,475
NYS FNMA #253602	7.0000	11/1/2030	1,177,201
NYS FNMA #253622	7.0000	1/1/2031	1,206,812
NYS FNMA #253686	6.5000	1/1/2031	973,193
NYS FNMA #253696	6.5000	2/1/2031	4,135,200
NYS FNMA #253718	6.5000	3/1/2031	10,504,984
NYS FNMA #253761	6.0000	3/1/2031	1,824,336
NYS FNMA #253908	6.5000	6/1/2031	6,318,733
NYS FNMA #253909	6.5000	7/1/2031	11,841,198
NYS FNMA #253969	6.5000	8/1/2031	9,222,266
NYS FNMA #253970	6.0000	8/1/2031	5,012,044
NYS FNMA #254079	6.0000	10/1/2031	3,231,750
NYS FNMA #254080	6.5000	11/1/2031	4,282,480
NYS FNMA #254153	6.0000	12/1/2031	5,366,625

NYS FNMA #254154	6.0000	1/1/2032	16,882,031
NYS FNMA #254200	6.0000	1/1/2032	27,417,772
NYS FNMA #254221	6.0000	2/1/2032	10,666,858
NYS FNMA #254222	6.5000	3/1/2032	10,500,861
NYS FNMA #254252	6.5000	3/1/2032	5,559,407
NYS FNMA #254253	6.0000	3/1/2032	9,253,197
NYS FNMA #254410	6.0000	6/1/2032	13,033,630
NYS FNMA #254411	6.0000	7/1/2032	13,090,080
NYS FNMA #254459	6.0000	9/1/2032	16,664,471
NYS FNMA #254502	5.5000	9/1/2032	3,793,464
NYS FNMA #254600	5.5000	1/1/2033	12,621,281
NYS FNMA #254614	5.5000	11/1/2032	24,976,952
NYS FNMA #254647	5.5000	2/1/2033	26,678,628
NYS FNMA #254896	5.0000	9/1/2033	48,929,249
NYS FNMA #254912	5.0000	9/1/2033	39,993,802
NYS FNMA #254939	5.5000	11/1/2033	49,395,146
NYS FNMA #254961	5.5000	11/1/2033	49,607,842
NYS FNMA #255027	5.0000	12/1/2033	24,910,311
NYS FNMA #255124	5.0000	12/1/2033	4,989,023
NYS FNMA #255125	5.5000	1/1/2034	4,980,322
NYS FNMA #255136	5.5000	1/1/2034	4,996,009
NYS FNMA #255137	5.0000	2/1/2034	11,078,808
NYS FNMA #255201	5.0000	4/1/2034	8,914,120
NYS FNMA #259005	7.5000	3/1/2030	743,335
NYS MPT-SONYMA	6.4500	3/1/2029	3,143,605
NYS MPT-SONYMA	6.5800	3/1/2024	1,953,952
NYS MPT-SONYMA	7.0600	3/1/2028	1,845,217
NYS MPT-SONYMA	7.2100	8/1/2026	1,939,585
NYS MPT-SONYMA	7.4000	12/1/2027	1,770,448
NYS MPT-SONYMA	7.5300	6/1/2027	1,041,920
NYS MPT-SONYMA	7.5800	3/1/2027	892,072
NYS MPT-SONYMA	7.5900	9/1/2027	1,045,624
NYS MPT-SONYMA	7.7500	3/1/2023	4,796,971
NYS MPT-SONYMA	7.7800	5/1/2026	1,983,651
NYS MPT-SONYMA	7.8300	12/1/2026	2,694,123
Oklahoma Gas & Elec Co	6.5000	4/15/2028	20,000,000
P E G T F 2001-1 A5	6.4500	3/15/2013	21,500,000
P M I Group Inc	6.7500	11/15/2006	20,000,000
P S I Energy Inc	7.8500	10/15/2007	22,000,000
Pacific Bell	5.8750	2/15/2006	35,000,000
Pacific Bell	7.1250	3/15/2026	30,000,000
Peco Energy Trans Trust	6.5200	12/31/2010	35,000,000
Penney J C Co	7.1250	11/15/2023	20,000,000
Penney J C Co (Mtn)	6.8750	10/15/2015	30,000,000
Pennsylvania Electric Co	6.6250	4/1/2019	20,000,000
Petro Canada	8.6000	1/15/2010	30,095,000

Pharmacia Corporation	5.7500	12/1/2005	20,000,000
Pharmacia Corporation	6.7500	12/15/2027	25,000,000
Procter & Gamble	3.5000	12/15/2008	25,000,000
Procter & Gamble	6.4500	1/15/2026	35,400,000
Prov Of British Columbia	6.5000	1/15/2026	38,390,000
Prov Of Ontario	5.5000	10/1/2008	20,000,000
Prov Of Saskatchewan	9.3750	12/15/2020	35,000,000
Province Of Quebec	5.5000	4/11/2006	49,500,000
Province Of Quebec	6.1250	1/22/2011	20,000,000
Pub Serv Elec & Gas	6.5000	5/1/2004	34,804,000
Pub Serv Elec & Gas	6.7500	3/1/2006	22,535,000
Public Serv Corp-Colorado	6.8750	7/15/2009	25,000,000
Pulte Homes Inc	7.8750	8/1/2011	20,000,000
Quebec Hydro El	9.4000	2/1/2021	28,850,000
Qwest Capital Funding	6.5000	11/15/2018	25,000,000
Ralston Purina	7.7500	10/1/2015	32,525,000
Raytheon Corp	6.5000	7/15/2005	40,000,000
Reliant Energy Transition	5.6300	9/15/2015	31,000,000
Republic Ny Corp	5.8750	10/15/2008	26,140,000
Republic Ny Corp	7.7500	5/15/2009	20,880,000
Rochester Gas & Electric	7.6000	10/27/2009	20,000,000
Rockwell Intl	6.6250	6/1/2005	22,500,000
Rockwell Intl	6.7000	1/15/2028	24,000,000
Royal Bank Of Scotland	6.4000	4/1/2009	30,000,000
Safeway Inc	6.1500	3/1/2006	26,000,000
Safeway Inc	7.4500	9/15/2027	15,000,000
Safeway Inc	7.5000	9/15/2009	20,000,000
Santander Fin Is	7.2500	11/1/2015	24,820,000
Scotland Intl Finance	7.7000	8/15/2010	21,000,000
Sears Roebuck Acc	6.7000	11/15/2006	25,000,000
Southwestern Bell Tel	7.1800	5/17/2010	20,000,000
Sovran Financial	9.2500	6/15/2006	6,165,000
State Of Israel	1.9200	4/1/2010	5,000,000
State Of Israel	2.2500	8/15/2008	5,000,000
State Of Israel	6.3750	12/15/2005	28,090,000
State Of Israel	7.2500	12/15/2028	20,000,000
Statoil 144A	6.5000	12/1/2028	23,000,000
Statoil 144A	7.3750	5/1/2016	30,000,000
Suntrust Bank	5.0500	7/1/2007	20,000,000
Suntrust Banks	6.2500	6/1/2008	30,000,000
Svenska Handelsbk	8.1250	8/15/2007	20,100,000
Swiss Bank Corp	7.3750	6/15/2017	31,000,000
Swiss Bank Corp	7.5000	7/15/2025	40,000,000
Sysco Corp	4.7500	7/30/2005	25,000,000
Sysco Corp	6.5000	8/1/2028	30,000,000
T V A-Global Bond	6.7500	11/1/2025	34,000,000

T V A-Strips	0.0000	1/15/2018	12,669,000
T V A-Strips	0.0000	5/1/2018	11,583,000
T V A-Strips	0.0000	7/15/2018	12,669,000
T V A-Strips	0.0000	11/1/2018	11,583,000
T V A-Strips	0.0000	1/15/2019	12,669,000
T V A-Strips	0.0000	5/1/2019	16,633,000
T V A-Strips	0.0000	7/15/2019	12,669,000
T V A-Strips	0.0000	1/15/2020	12,669,000
T V A-Strips	0.0000	5/1/2020	17,680,000
T V A-Strips	0.0000	7/15/2020	12,669,000
T V A-Strips	0.0000	11/1/2020	12,583,000
T V A-Strips	0.0000	1/15/2021	12,669,000
T V A-Strips	0.0000	5/1/2021	13,670,000
T V A-Strips	0.0000	7/15/2021	12,669,000
T V A-Strips	0.0000	11/1/2021	10,995,000
Target Corp	7.5000	2/15/2005	20,000,000
Target Corp	7.5000	8/15/2010	21,520,000
Telstra Corp Ltd	6.5000	11/28/2005	25,000,000
Tenn Valley Authority	6.0000	3/15/2013	72,300,000
Texaco Capital	5.5000	1/15/2009	27,000,000
Texaco Capital	7.0900	2/1/2007	20,000,000
Time Warner Inc	9.1250	1/15/2013	25,000,000
Toronto Dominion Bank	6.1500	10/15/2008	27,300,000
Trans-Canada Pipelines	6.4900	1/21/2009	25,000,000
Trans-Canada Pipelines	7.7000	6/15/2029	25,000,000
Travelers Ppty Cas Corp	6.7500	11/15/2006	29,200,000
Treasury Inflation Index	1.8750	7/15/2013	558,000,000
Treasury Inflation Index	2.0000	1/15/2014	175,000,000
Treasury Inflation Index	3.3750	1/15/2012	150,000,000
Treasury Inflation Index	3.3750	4/15/2032	1,074,500,000
Treasury Inflation Index	3.5000	1/15/2011	167,982,000
Treasury Inflation Index	3.6250	1/15/2008	100,000,000
Treasury Inflation Index	3.6250	4/15/2028	735,500,000
Treasury Inflation Index	3.8750	1/15/2009	73,880,000
Treasury Inflation Index	3.8750	4/15/2029	2,453,700,000
Treasury Inflation Index	4.2500	1/15/2010	546,800,000
U S Treasury Bonds	5.2500	11/15/2028	39,600,000
U S Treasury Bonds	5.3750	2/15/2031	20,900,000
U S Treasury Bonds	6.0000	2/15/2026	40,300,000
U S Treasury Bonds	6.1250	11/15/2027	38,700,000
U S Treasury Bonds	6.1250	8/15/2029	39,000,000
U S Treasury Bonds	6.2500	8/15/2023	59,700,000
U S Treasury Bonds	6.2500	5/15/2030	49,200,000
U S Treasury Bonds	6.3750	8/15/2027	27,000,000
U S Treasury Bonds	6.5000	11/15/2026	35,400,000
U S Treasury Bonds	6.6250	2/15/2027	34,000,000

U S Treasury Bonds	6.7500	8/15/2026	133,240,000
U S Treasury Bonds	6.8750	8/15/2025	42,200,000
U S Treasury Bonds	7.1250	2/15/2023	48,000,000
U S Treasury Bonds	7.2500	5/15/2016	199,370,000
U S Treasury Bonds	7.2500	8/15/2022	48,500,000
U S Treasury Bonds	7.5000	11/15/2016	101,420,000
U S Treasury Bonds	7.6250	2/15/2025	125,570,000
U S Treasury Bonds	7.8750	2/15/2021	295,100,000
U S Treasury Bonds	8.0000	11/15/2021	63,600,000
U S Treasury Bonds	8.1250	8/15/2019	160,770,000
U S Treasury Bonds	8.5000	2/15/2020	37,610,000
U S Treasury Bonds	8.7500	5/15/2017	247,781,000
U S Treasury Bonds	8.7500	8/15/2020	47,000,000
U S Treasury Bonds	8.8750	8/15/2017	138,200,000
U S Treasury Bonds	8.8750	2/15/2019	98,550,000
U S Treasury Bonds	9.1250	5/15/2009	233,000,000
U S Treasury Bonds	9.1250	5/15/2018	180,010,000
U S Treasury Bonds	9.2500	2/15/2016	100,288,000
U S Treasury Bonds	10.0000	5/15/2010	57,230,000
U S Treasury Bonds	10.3750	11/15/2009	132,250,000
U S Treasury Bonds	10.3750	11/15/2012	457,063,000
U S Treasury Bonds	11.6250	11/15/2004	62,790,000
U S Treasury Bonds	12.3750	5/15/2004	89,280,000
U S Treasury Notes	5.7500	11/15/2005	50,000,000
U S Treasury Strips	0.0000	5/15/2004	42,970,000
U S Treasury Strips	0.0000	11/15/2004	82,045,000
U S Treasury Strips	0.0000	2/15/2005	155,350,000
U S Treasury Strips	0.0000	8/15/2005	124,725,000
U S Treasury Strips	0.0000	2/15/2006	100,000,000
U S Treasury Strips	0.0000	5/15/2018	250,000,000
U S Treasury Strips	0.0000	2/15/2019	43,480,000
U S Treasury Strips	0.0000	2/15/2020	400,000,000
U S Treasury Strips	0.0000	2/15/2021	350,000,000
U S Treasury Strips	0.0000	2/15/2022	350,000,000
U S Treasury Strips	0.0000	5/15/2022	100,000,000
U S Treasury Strips	0.0000	8/15/2022	200,000,000
U S Treasury Strips	0.0000	2/15/2023	450,000,000
U S Treasury Strips	0.0000	8/15/2023	100,000,000
U S Treasury Strips	0.0000	2/15/2024	200,000,000
U S Treasury Strips	0.0000	5/15/2024	100,000,000
U S Treasury Strips(Prin)	0.0000	11/15/2004	150,000,000
U S Treasury Strips(Prin)	0.0000	8/15/2005	490,030,000
U S Treasury Strips(Prin)	0.0000	11/15/2005	132,740,000
U S Treasury Strips(Prin)	0.0000	11/15/2005	154,750,000
U S Treasury Strips(Prin)	0.0000	5/15/2006	149,200,000
U S Treasury Strips(Prin)	0.0000	11/15/2009	259,100,000

U S Treasury Strips(Prin)	0.0000	2/15/2019	102,710,000
U S Treasury Strips(Prin)	0.0000	5/15/2020	100,000,000
U S Treasury Strips(Prin)	0.0000	8/15/2020	100,000,000
U S Treasury Strips(Prin)	0.0000	11/15/2022	100,000,000
U S Treasury Strips(Prin)	0.0000	2/15/2023	100,000,000
U S Treasury Strips(Prin)	0.0000	11/15/2024	412,000,000
Union Camp Corp	9.2500	2/1/2011	5,400,000
Union Pacific Res	7.1500	5/15/2028	30,000,000
United Health Group	3.3000	1/30/2008	20,000,000
United Parcel Service	8.3750	4/1/2030	33,150,000
United Technologies Corp	6.5000	6/1/2009	30,000,000
United Technologies Corp	6.7000	8/1/2028	26,000,000
United Technologies Corp	8.7500	3/1/2021	23,000,000
Verizon Virginia	4.6250	3/15/2013	27,220,000
Virginia Electric Power	5.7300	11/25/2008	20,000,000
Wachovia Corp	6.2500	8/4/2008	35,400,000
Wachovia Corp	6.6250	11/15/2006	40,700,000
Wal-Mart Stores	6.7500	10/15/2023	40,000,000
Wal-Mart Stores	6.8750	8/10/2009	30,000,000
Washington Mutual Bank	6.8750	6/15/2011	40,220,000
Washington Mutual Inc	7.5000	8/15/2006	25,000,000
Wells Fargo Company	6.5500	12/1/2006	25,000,000
Wells Fargo Financial	6.7500	6/1/2005	28,520,000
Westdeutsche Lb	6.0500	1/15/2009	30,000,000
Willamette Indus	7.0000	2/1/2018	20,300,000
Wisconsin Electric	6.5000	6/1/2028	28,000,000
Wisconsin Electric	6.6250	11/15/2006	30,000,000
World Com Inc	6.4000	8/15/2005	31,000,000
York Intl Corp	6.7000	6/1/2008	20,000,000

Total \$US Par **27,389,025,894**

Total \$US Market Value **29,691,227,177**

MORTGAGE HOLDINGS

As of March 31, 2004

Address	City/State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102 So Lake Ave	Albany, NY	\$267,748.94	\$263,350.14	8.010	05/01/31
160-176 South Pearl St	Albany, NY	\$373,668.42	\$370,250.65	6.600	03/01/33
26 Dana Ave	Albany, NY	\$862,607.17	\$824,664.98	7.100	08/01/29
325 State St	Albany, NY	\$278,714.70	\$266,191.97	7.250	06/01/29
346 State St	Albany, NY	\$499,629.67	\$487,820.37	7.510	08/01/31
397 State St & 94 Spring St	Albany, NY	\$2,100,000.00	\$1,971,824.71	8.370	11/01/27
644 Morris St & 326 Western Ave	Albany, NY	\$358,608.62	\$343,821.11	7.470	06/01/29
674, 678-680 Madison Ave	Albany, NY	\$358,781.18	\$344,819.35	7.300	06/01/29
300 Maple Ave	Ballston Spa, NY	\$809,000.00	\$796,102.17	8.450	02/01/32
174-178 Main St	Beacon, NY	\$329,780.81	\$322,474.90	8.050	07/01/31
177 Main St	Beacon, NY	\$284,000.00	\$281,504.84	6.210	05/01/33
446-468 Main St	Beacon, NY	\$705,000.00	\$678,106.71	7.680	04/01/30
88 Second Ave	Brentwood, NY	\$2,200,000.00	\$2,157,045.25	8.340	04/20/31
1561-71 Sheridan Ave	Bronx, NY	\$1,276,301.02	\$1,273,813.57	6.500	09/01/32
3123 Bailey Ave	Bronx, NY	\$865,000.00	\$813,081.23	8.860	07/01/27
489 Ellicott St	Buffalo, NY	\$2,897,243.06	\$2,897,243.06	6.240	01/01/34
235 North Main St	Canandaigua, NY	\$1,710,000.00	\$1,606,678.45	8.230	01/01/28
2911 William St	Cheektowaga, NY	\$2,700,000.00	\$2,523,877.87	8.080	10/01/27
118-132 Port Watson St	Cortland, NY	\$1,390,000.00	\$1,282,559.85	8.210	11/01/26
1 Depan Ave	Floral Park, NY	\$750,000.00	\$709,474.44	8.250	07/01/28
31 West 11th St	Fulton, NY	\$858,148.79	\$846,263.58	7.700	05/01/32
West 11th St, Airport Dr	Fulton, NY	\$365,538.01	\$360,231.40	7.990	03/01/31
38 Main St	Hastings-On-Hudson, NY	\$396,901.59	\$379,397.74	7.000	01/01/22
107 James LL Burrell Ave	Hempstead, NY	\$1,260,006.48	\$1,245,454.69	7.200	11/01/32
123-7 Columbia St	Hempstead, NY	\$1,293,415.82	\$876,215.79	7.800	05/01/11
151 South Franklin St	Hempstead, NY	\$1,147,907.02	\$1,140,401.49	6.480	05/01/33
45 Jackson St-67 Terrace Ave	Hempstead, NY	\$6,755,000.00	\$6,696,098.83	6.250	05/01/33
Deer Run Apartments	Hudson Falls, NY	\$2,695,569.50	\$2,695,569.50	7.010	01/01/34
Oak Village Apartments	Hudson Falls, NY	\$1,516,342.57	\$1,491,604.07	7.140	04/01/32
21 Penelope Lane	Huntington, NY	\$422,058.59	\$418,570.10	5.960	06/01/18
2 Main St	Irvington, NY	\$500,000.00	\$488,137.74	8.310	11/01/31
588 County Route 142	Johnstown, NY	\$529,737.39	\$481,025.03	6.630	03/01/16
1040 Dix Ave	Kingsbury, NY	\$1,694,508.11	\$1,678,717.81	7.120	11/01/32
3258 Pine Terrace	Macedon, NY	\$636,891.71	\$631,652.95	7.460	04/01/31
3230 Lexington Ave	Mohegan Lake, NY	\$531,000.00	\$484,653.78	7.650	08/01/26
Mountain Road	Monroe, NY	\$1,600,000.00	\$1,583,302.61	7.290	01/01/32
15 Elyon Rd	Monsey, NY	\$1,163,964.00	\$1,123,934.80	7.510	04/01/30
155 Union Ave	Mt Vernon, NY	\$625,000.00	\$570,148.03	8.580	09/01/25
3 East Third St	Mt Vernon, NY	\$638,000.00	\$635,885.66	6.990	10/01/33
39 Mount Vernon Ave	Mt Vernon, NY	\$309,259.94	\$302,837.54	7.180	11/01/31

64 Jackson St	Mt Vernon, NY	\$265,000.00	\$247,741.22	8.080	10/01/27
Nanuet	Nanuet, NY	\$3,188,403.32	\$3,165,053.74	5.380	11/01/18
45-47 Charles St	New Rochelle, NY	\$700,000.00	\$699,386.61	6.660	01/01/34
52 Webster Ave	New Rochelle, NY	\$4,260,000.00	\$4,118,483.79	7.660	03/27/30
775 Main St & 4 Everett St	New Rochelle, NY	\$640,000.00	\$593,304.38	8.090	04/01/27
778 Main St	New Rochelle, NY	\$550,000.00	\$515,159.13	7.540	05/01/28
87 St Marks Place	New York, NY	\$650,000.00	\$648,305.04	6.730	11/01/33
108 Dubois St	Newburgh, NY	\$400,000.00	\$357,637.88	7.970	10/01/23
144 Landers St	Newburgh, NY	\$680,000.00	\$659,103.80	7.510	01/31/31
157-182 Landers St	Newburgh, NY	\$652,315.62	\$578,426.10	7.590	01/01/25
160 North St	Newburgh, NY	\$251,000.00	\$224,440.69	8.410	09/01/24
497-553 Liberty St	Newburgh, NY	\$611,185.74	\$420,862.69	7.730	04/01/12
3313 Union St	North Chili, NY	\$300,000.00	\$275,289.11	8.650	10/20/23
40-42 South Franklin St	Nyack, NY	\$479,930.68	\$479,930.68	5.860	05/01/33
Peekskill Art Loft Apartment	Peekskill, NY	\$2,500,000.00	\$2,461,966.71	6.810	09/01/32
East Main St	Port Jervis, NY	\$650,000.00	\$648,353.97	6.880	12/01/33
24 Barclay Ave	Poughkeepsie, NY	\$405,062.34	\$399,234.20	7.670	05/01/31
6 State St & 45 S Clinton	Poughkeepsie, NY	\$329,013.10	\$315,033.01	7.510	10/01/29
77-79 Garden Ave & 166-168 Winnikee Ave	Poughkeepsie, NY	\$375,000.00	\$351,204.47	8.640	06/01/27
99 Livingston St	Poughkeepsie, NY	\$366,000.00	\$159,205.72	8.980	06/01/08
14-17 & 14-23 31st Ave	Queens, NY	\$1,447,107.92	\$1,202,878.02	7.910	06/01/28
3, 4, 7, 8, & 10 Par Place	Queensbury, NY	\$1,512,174.43	\$1,497,115.65	6.840	09/01/32
Hiland Springs Way	Queensbury, NY	\$3,356,655.10	\$3,332,767.82	6.000	06/01/33
Manor Dr	Queensbury, NY	\$1,867,842.77	\$1,863,158.75	7.460	08/01/32
1-3 Oxford St	Rochester, NY	\$250,000.00	\$250,000.00	6.360	04/01/34
556 Broadway	Rochester, NY	\$360,946.87	\$348,381.81	6.830	04/01/18
136 River Rd	Rosendale, NY	\$395,394.65	\$392,904.19	7.900	02/01/32
85 Worth Rd	Sackets Harbor, NY	\$1,100,000.00	\$1,031,280.67	8.030	01/01/28
110-112 & 1-3 State St	Schenectady, NY	\$333,750.70	\$333,436.44	6.620	03/01/33
76 Beekman Ave	Sleepy Hollow, NY	\$268,000.00	\$262,749.89	7.140	03/01/32
Harrison Ave Ext	South Glens Falls, NY	\$293,038.96	\$292,795.16	7.060	09/01/33
41 Wayne Ave	Suffern, NY	\$814,946.96	\$759,459.29	8.970	02/01/26
314-316 Oak St	Syracuse, NY	\$400,425.50	\$396,549.43	7.280	01/01/32
377 West Onondaga St	Syracuse, NY	\$357,005.23	\$337,569.96	7.850	04/01/30
189 Waverly Ave	Thompson, NY	\$485,490.03	\$457,432.06	7.990	06/01/26
13 Gurley Ave	Troy, NY	\$835,000.00	\$826,037.48	6.240	03/01/33
25 Morrison Ave	Troy, NY	\$771,725.11	\$770,622.20	6.190	10/01/28
40 102nd St	Troy, NY	\$250,000.00	\$250,000.00	5.930	05/01/18
1 Framark Ave	Victor, NY	\$277,341.58	\$264,428.63	7.220	09/01/29
18-20 Osborne Ave	White Plains, NY	\$442,000.00	\$409,751.29	8.090	04/01/27
330 West Post Rd	White Plains, NY	\$425,000.00	\$369,720.43	7.610	02/01/24
Wilton Common Drive	Wilton, NY	\$254,056.37	\$238,064.41	8.080	09/01/32
10 & 19 Gray Place	Yonkers, NY	\$773,142.82	\$735,933.08	6.980	12/01/28
102-104 Lockwood	Yonkers, NY	\$465,000.00	\$462,732.24	6.160	09/01/33
110 School St	Yonkers, NY	\$360,000.00	\$339,897.33	8.480	12/01/27
1159 & 1141 Yonkers Ave	Yonkers, NY	\$4,800,000.00	\$4,767,057.94	6.160	07/01/33

121 Elm St	Yonkers, NY	\$343,897.78	\$318,757.23	7.510	08/01/26
14 Rollins St	Yonkers, NY	\$376,979.02	\$353,911.26	8.020	12/01/27
160-162 Willow St	Yonkers, NY	\$893,861.51	\$786,609.21	8.070	11/01/23
2 Waverly Place	Yonkers, NY	\$370,000.00	\$331,503.04	8.790	06/01/24
21-23 Park Ave	Yonkers, NY	\$584,442.43	\$549,207.00	8.600	10/01/24
270 North Broadway	Yonkers, NY	\$1,591,613.89	\$1,523,031.19	7.550	07/01/29
287 Palisades Ave	Yonkers, NY	\$944,000.00	\$833,117.86	7.220	03/01/25
290 Woodworth Ave	Yonkers, NY	\$297,669.23	\$277,787.75	7.580	10/01/27
296 Woodworth Ave	Yonkers, NY	\$325,000.00	\$209,357.69	7.940	06/14/11
312 Woodworth Ave	Yonkers, NY	\$353,678.67	\$327,203.49	7.470	07/01/26
39 St. Joseph's Ave	Yonkers, NY	\$367,000.00	\$357,366.82	7.490	06/01/31
50 Warburton Ave	Yonkers, NY	\$348,871.52	\$331,873.67	7.130	07/01/29
58 Bruce Ave	Yonkers, NY	\$371,025.72	\$345,247.40	8.950	12/01/25
604 Warburton Ave	Yonkers, NY	\$275,000.00	\$161,624.03	8.440	08/01/10
5473 North Black Canyon	Phoenix, AZ	\$1,327,400.00	\$95,930.26	5.250	06/01/05
8210 East Garfield	Scottsdale, AZ	\$729,400.00	\$38,996.02	5.250	02/01/05
8221 East Garfield	Scottsdale, AZ	\$740,400.00	\$67,492.88	5.250	10/01/05
63 Cedar St	Park Forest, IL	\$6,131,648.00	\$386,211.72	5.250	04/01/05
7100 Kensington Dr	Indianapolis, IN	\$637,500.00	\$28,004.05	5.250	12/01/04
7100 Twin Oaks Dr	Indianapolis, IN	\$637,600.00	\$21,876.98	5.250	10/01/04
7102 Twin Oaks Dr	Indianapolis, IN	\$638,000.00	\$16,930.16	5.250	09/01/04
7151 Twin Oaks Dr	Indianapolis, IN	\$462,000.00	\$15,856.04	5.250	10/01/04
7152 Kensington Dr	Indianapolis, IN	\$462,000.00	\$18,081.71	5.250	11/01/04
7152 Twin Oaks Dr	Indianapolis, IN	\$630,300.00	\$22,413.50	5.250	11/01/04
7200 Twin Oaks Dr	Indianapolis, IN	\$294,922.24	\$21,630.17	5.250	10/01/04
7207 Twin Oaks Dr	Indianapolis, IN	\$637,500.00	\$24,946.28	5.250	11/01/04
7208 Kensington Dr	Indianapolis, IN	\$637,500.00	\$28,004.05	5.250	12/01/04
3701 Rossmoor Blvd	Silver Spring, MD	\$4,051,940.00	\$975,622.13	5.250	08/01/08
3701 Rossmoor Blvd	Silver Spring, MD	\$2,124,200.00	\$474,965.37	5.250	05/01/08
3501 Camelot Dr	Grand Rapids, MI	\$1,954,035.80	\$1,095,307.44	7.000	08/01/14
7400 Loma Vista Dr	Kansas City, MO	\$367,000.00	\$54,534.53	5.250	06/01/07
7500 Loma Vista Dr	Kansas City, MO	\$497,500.00	\$79,287.17	5.250	02/01/07
7600 Loma Vista Dr	Kansas City, MO	\$503,300.00	\$76,808.53	5.250	06/01/07
7601 Loma Vista Dr	Kansas City, MO	\$1,261,505.00	\$203,146.94	5.250	12/01/06
High Rise Apartments					
444 East 82nd St	New York, NY	\$8,043,700.00	\$3,440,368.41	5.250	02/01/17
445 East 80th St	New York, NY	\$3,150,000.00	\$1,328,017.53	5.250	02/01/17
666 Greenwich St-West	New York, NY	\$90,000,000.00	\$73,329,408.16	7.810	07/16/07
1544 Canyonwood Ct	Walnut Creek, CA	\$4,469,500.00	\$1,017,230.89	5.250	06/01/08
31 Island Way	Clearwater, FL	\$2,826,711.00	\$217,187.03	5.250	07/01/05
1320 East Fifth St	Salt Lake City, UT	\$3,317,600.00	\$884,407.03	5.250	04/01/09
Industrial					
Prologis	GA, IL, TX	\$75,000,000.00	\$70,572,594.52	7.080	02/01/07

Office					
75-20 Astoria Blvd	Astoria, NY	\$65,000,000.00	\$58,340,100.23	7.290	05/31/13
118-35 Queens Blvd	Forest Hills, NY	\$39,230,481.27	\$34,558,195.16	8.090	04/14/12
1 State St Plaza	New York, NY	\$82,500,000.00	\$78,119,232.44	8.060	07/01/12
745 Fifth Ave	New York, NY	\$80,000,000.00	\$77,641,934.17	7.400	03/31/11
3 Embarcadero Center	San Francisco, CA	\$75,000,000.00	\$69,840,046.83	6.400	01/01/07
720 Park Blvd	Boise, ID	\$17,812,500.00	\$10,231,075.12	8.600	09/01/06
22nd St & Wolf Rd	Westchester, IL	\$18,662,391.38	\$16,527,525.93	8.000	05/01/07
155 Seaport Blvd	Boston, MA	\$60,000,000.00	\$59,268,794.85	7.500	11/01/13
2 Seaport Lane	Boston, MA	\$55,000,000.00	\$53,279,886.86	7.890	11/01/11
225 Wyman Street	Waltham, MA	\$28,500,000.00	\$27,595,820.06	7.000	04/01/06
One Continental Dr	Cranbury, NJ	\$45,000,000.00	\$19,483,853.29	10.000	12/01/08
1801 Market St	Philadelphia, PA	\$64,300,000.00	\$60,727,161.33	7.400	01/01/09
Germantown Pike	Plymouth Township, PA	\$54,630,166.31	\$45,603,301.32	8.010	12/01/10
160 Matsonford Rd	Radnor Township, PA	\$115,000,000.00	\$114,781,198.79	6.250	01/01/14
700 Louisiana, Suite 225	Houston, TX	\$70,000,000.00	\$67,715,451.53	8.390	06/01/10
Retail					
NEC Boody St & 25th Ave	Jackson Heights, NY	\$15,000,000.00	\$14,733,835.97	7.660	05/01/22
542-580 Second Ave	New York, NY	\$23,500,000.00	\$21,679,756.21	7.375	07/01/24
542-580 Second Ave	New York, NY	\$6,500,000.00	\$5,996,512.05	7.375	07/01/24
754 Fifth Ave	New York, NY	\$85,000,000.00	\$85,000,000.00	7.140	03/15/09
3301 East Main St	Ventura, CA	\$3,500,000.00	\$3,470,545.86	7.000	07/31/11
3301 East Main Street	Ventura, CA	\$44,500,000.00	\$43,300,507.91	7.160	07/31/11
500 16th St	Denver, CO	\$64,000,000.00	\$61,872,859.99	8.430	04/19/10
I-81 & PA Route 61	Frackville, PA	\$18,470,000.00	\$9,202,322.06	7.250	12/01/08
1500 Sixth Ave	Seattle, WA	\$47,500,000.00	\$35,181,845.74	7.990	02/15/07
Other					
2850 Grand Island Blvd	Grand Island, NY	\$1,161,200.00	\$642,929.33	7.000	02/01/13
133 East 79th St	New York, NY	\$6,400,000.00	\$4,278,537.57	10.000	10/01/13
1915 Route 376	Wappinger, NY	\$3,196,251.97	\$3,156,814.22	7.210	01/01/32
256 East Church St	Jacksonville, FL	\$2,077,171.93	\$1,373,853.93	8.000	10/01/16
3454 Albemarle Rd	Jackson, MS	\$1,640,100.00	\$1,116,812.38	7.500	02/01/18
3251 Nettie St	Butte, MT	\$1,905,834.12	\$1,234,695.30	7.750	07/01/16
Total Mortgage (Fair Market Value)		1,530,013,574.00			

REAL ESTATE INVESTMENTS

As of March 31, 2004

	Book Value	Current Value
DIRECT REAL ESTATE		
Industrial		
Amsdell Self Storage I & II, various locations, US	\$225,061,156.92	\$266,898,399.23
DFW Industrial Portfolio, Dallas, TX	\$53,881,830.46	\$47,698,523.00
Prologis California I, various locations, CA	\$179,125,351.85	\$200,825,659.75
Office		
100 Ashford Center North, Atlanta, GA	\$21,760,178.00	\$14,853,489.00
1001 Fourth Avenue, Seattle, WA	\$14,238,341.27	\$69,447,675.00
111 Eighth Avenue, New York , NY	\$49,096,016.83	\$91,055,378.43
111 Eighth Avenue, New York , NY	\$255,333.34	\$255,333.34
3500 Parkway Lane, Norcross, GA	\$23,783,356.00	\$14,457,211.00
380 Madison Avenue, New York, NY	\$52,886,151.49	\$83,720,596.58
450 Park Avenue, New York, NY	\$64,733,902.50	\$55,865,112.50
500 Unicorn Park Drive, Woburn, MA	\$75,508,895.17	\$54,391,732.00
Boston Properties Joint Venture, various locations, US	\$116,983,096.94	\$118,991,967.94
Equity Office Properties Joint Venture, US	\$137,601,433.62	\$104,891,020.00
Hines Joint Ventures, various locations, US	\$127,018,863.99	\$139,479,659.00
Lexington Properties, Joint Venture, various locations, US	\$115,376,461.59	\$112,196,629.35
New Coliseum Properties Charlotte, North Carolina	\$70,575,956.05	\$51,004,148.00
Residential		
1950 Eldridge Parkway, Houston, TX	\$15,422,545.44	\$16,210,792.00
231 West Horizon Ridge, Henderson, NV	\$12,512,010.72	\$14,350,170.00
300 Woodway Bluff Circle, Cary, NC	\$8,939,608.23	\$8,072,333.00
3305 Calle Cuervo, Albuquerque, NM	\$9,864,200.61	\$7,880,740.00
3900 Dalecrest Drive, Las Vegas, NV	\$15,388,841.19	\$17,438,911.00
6115 Abbotts Bridge Road, Atlanta, GA	\$36,234,402.85	\$33,936,900.00
6801 Chesterbrook Court, Raleigh, NC	\$7,428,582.74	\$4,418,069.00
7301-b Alma Drive, Round Rock, TX	\$11,581,433.69	\$8,642,079.00
8702 New Tampa Boulevard, Tampa, FL	\$13,990,843.79	\$13,260,087.00
Apartment Complex, Aurora, IL	\$18,459,742.00	\$20,995,663.00
Apartment Bulidings, Avalon Bay , New York, NY	\$22,315,265.97	\$22,315,265.97
Apartment Complex, Austin, TX	\$22,498,112.00	\$25,303,926.00
Apartment Complex, Beaverton, OR	\$5,441,692.00	\$5,591,915.40
Apartment Complex, Germantown, MD	\$22,538,323.00	\$22,538,322.80
Apartment Complex, Houston, TX	\$15,627,472.00	\$16,851,546.00
Apartment Complex, Indianapolis, IN	\$12,177,517.00	\$13,707,392.00
Apartment Complex, Overland Park, KS	\$14,075,649.00	\$15,887,369.00

Apartment Complex, Portland, OR	\$5,273,102.00	\$5,273,102.90
Apartment Complex, Riverside, CA	\$17,253,891.00	\$17,253,891.00
Apartment Complex, Sacramento, CA	\$9,441,743.00	\$9,441,743.00
Apartment Complex, San Leandro, CA	\$7,361,113.55	\$7,361,113.95
Apartment Complex, Silver Spring, MD	\$7,852,282.00	\$7,852,282.00
Apartment Complex, St. Charles, IL	\$32,345,308.00	\$35,543,276.00
Post Properties Joint Venture, various locations, US	\$34,337,916.17	\$49,090,063.00
Apollo Excelsior Joint Venture, various locations, NY	\$32,687,818.00	\$32,687,818.00

Retail

GGP/Homart I, various locations, US	\$289,932,862.20	\$655,811,428.91
GGP/Homart II, various locations, US	\$521,578,344.71	\$626,239,206.45
Kimco Income REIT I & II, various locations, US	\$259,521,898.86	\$384,428,896.38
US Route 29 & Briggs Chaney Road, Silver Springs, MD	<u>\$26,786,222.00</u>	<u>\$21,940,284.00</u>

SUBTOTAL DIRECT REAL ESTATE	\$2,836,755,069.74	\$3,546,357,120.88
Residual amounts: Sold/Converted Properties:	\$1,833,376.50	\$1,833,376.50
Market Value Adjustment	<u>\$0.00</u>	<u>\$35,543,590.83</u>
TOTAL DIRECT REAL ESTATE	\$2,838,588,446.24	\$3,583,734,088.21

REAL ESTATE INVESTMENT TRUSTS & PARTNERSHIPS

Apollo Real Estate II	\$45,187,493.59	\$41,007,961.00
Apollo Real Estate III	\$85,851,270.27	\$82,711,800.36
Apollo Real Estate IV	\$83,357,651.50	\$82,291,955.00
Blackstone Real Estate Partners II	\$5,280,853.00	\$5,451,099.00
Blackstone Real Estate Partners III	\$68,347,339.00	\$73,421,030.00
Blackstone Real Estate Partners IV	\$13,076,100.91	\$13,275,849.00
Canyon-Johnson Urban Fund	\$19,009,017.22	\$19,009,017.01
City Investment Fund	\$4,265,625.00	\$4,265,625.00
Colony Investors II	\$4,437,320.49	\$3,958,600.00
Colony Investors III	\$37,024,894.00	\$57,409,762.00
JMB Group Trust IV	\$162,227.80	\$162,228.94
Keystone Property Trust	\$11,019,426.24	\$17,521,262.33
Landmark Real Estate Fund IV	\$11,096,331.66	\$10,886,833.66
LF Strategic Realty	\$4,196,093.00	\$11,768,827.00
LF Strategic Realty II	\$58,018,177.57	\$47,235,889.00
MSREF III	\$69,598,959.92	\$81,102,710.00
MSREF IV - International	\$8,872,896.23	\$9,287,922.00
MSREF IV - Domestic	\$55,525,723.11	\$55,128,299.00
Olympus Real Estate Fund	\$10,986,696.37	\$9,892,758.00
Olympus Real Estate Fund II	\$76,855,501.76	\$66,761,148.00
Olympus Real Estate Fund III	\$68,450,754.26	\$67,387,747.00

Praedium Fund V	\$16,425,984.56	\$16,012,140.30
Select Properties	\$281,659.80	\$281,659.71
TCW Land Fund I	\$46,031.56	\$31,388.84
Westbrook Real Estate Fund I	\$13,151,549.00	\$9,833,855.00
Westbrook Real Estate Fund II	\$2,962,993.00	\$2,712,084.00
Westbrook Real Estate Fund III	\$72,097,931.00	\$62,238,339.00
Westbrook Real Estate Fund IV	<u>\$79,833,185.00</u>	<u>\$83,077,314.00</u>
SUBTOTAL REAL ESTATE INVESTMENT TRUSTS & PARTNERSHIPS	\$925,419,686.82	\$934,125,104.15
REAL ESTATE OWNED		
React Properties II, Inc. - Brementowne Mall	\$7,020,634.00	\$6,378,805.00
Irondoquoit Mall	<u>\$5,191,277.00</u>	<u>\$5,191,277.00</u>
TOTAL REAL ESTATE OWNED	\$12,211,911.00	\$11,570,082.00
TOTAL REAL ESTATE	\$3,776,220,044.06	\$4,529,429,274.36

ALTERNATIVE INVESTMENTS PARTNERSHIPS

As of March 31, 2004

VENTURE CAPITAL PARTNERSHIPS	Inception Date	Contributions	Distributions	Remaining Market Value	Total Value*
APA Excelsior Fund III	Mar-89	20,000,000	62,572,013	6,894,654	69,466,667
APA Excelsior IV	Jan-95	25,000,000	41,904,070	4,966,954	6,871,024
APA Excelsior V	May-98	44,232,718	3,950,238	12,861,321	16,811,559
Apax Excelsior VI	Jun-00	46,713,289	10,620,641	29,202,548	39,823,189
Ascend Ventures, L.P.	Mar-01	8,935,644	876,860	6,701,484	7,578,344
Ascend Ventures NY, L.P.	Apr-01	2,849,663	0	2,557,401	2,557,401
Crossroads Capital	Nov-83	10,000,000	16,042,399	119,060	16,161,459
Easton Hunt New York, L.P.	Dec-03	5,610,000	0	5,610,000	5,610,000
FA Technology Ventures, LP	Oct-00	21,581,750	0	9,226,937	9,226,937
Fairview Ventures Fund I, L.P.	Oct-99	150,061,004	7,853,009	91,567,283	99,420,292
Fairview Ventures Fund II -- NY, L.P.	Oct-02	995,000	0	497,500	497,500
HarbourVest Partners VI - Partnership Fund	May-99	180,000,000	30,813,082	98,257,414	129,070,496
HarbourVest Partners VII - Venture Partnership Fd	Jul-02	6,750,000	0	5,598,298	5,598,298
HealthCare Ventures II	Dec-89	15,000,000	20,593,163	2,132,147	22,725,310
HealthCare Ventures III	Mar-92	30,000,000	50,018,498	13,864,691	63,883,189
High Peaks Ventures NY, L.P.	Dec-03	446,662	0	246,598	246,598
J.P. Morgan Direct VC Inst Investors LLC	Dec-98	14,088,571	2,620,932	5,332,811	7,953,743
J.P. Morgan Direct VC Inst Investors II LLC	Aug-00	7,135,055	1,710,328	2,928,685	4,639,013
J.P. Morgan Pooled VC Inst Investors LLC	Dec-98	143,077,108	16,075,084	63,578,101	79,653,185
J.P. Morgan Pooled VC Inst Investors II LLC	Aug-00	57,936,261	4,150,332	38,555,929	42,706,261
Menlo Ventures VI	Jan-94	20,000,000	61,249,178	5,336,052	66,585,230
MeriTech Capital Partners II	Sep-00	19,625,000	692,973	10,639,311	11,332,284
Mohawk River Fund	Jan-98	270,275,708	64,249,879	119,154,204	183,404,083
Mohawk River Fund II L.P.	Jun-00	56,265,118	6,211,075	33,252,748	39,463,823
Mohawk River Fund III L.P.	Jun-01	20,096,373	0	12,038,688	12,038,688
Sprout Capital VIII	Feb-98	49,000,000	15,920,266	12,314,495	28,234,761
Syndicated Communications Venture Partners IV, L.P	Mar-00	17,857,917	2,797,423	10,302,369	13,099,792
TA/Advent VIII	Nov-96	49,000,000	57,377,196	22,924,949	80,302,145
TA/Advent IX	Jul-00	37,100,000	8,750,000	31,378,020	40,128,020
TA/Advent New York, L.P.	Aug-90	40,000,000	141,200,000	2,413,241	143,613,241
Wheatley New York Partners LP	Jul-02	4,913,037	0	3,037,727	3,037,727

TOTAL VENTURE CAPITAL**1,374,545,878 628,248,639 663,491,620 1,291,740,259****CORPORATE FINANCE PARTNERSHIPS**

	Inception Date	Contributions	Distributions	Remaining Market Value	Total Value*
Apollo Investment Fund IV, L.P.	Apr-98	188,858,651	71,063,793	187,460,522	258,524,315
Apollo Investment Fund V, L.P.	Oct-00	108,278,901	41,054,952	143,583,981	184,638,933
Ares Corporate Opportunities Fund, L.P.	Dec-03	17,962,005	139,606	18,934,902	19,074,508
Beacon Group III	Jun-96	47,375,518	8,867,190	5,604,915	14,472,105
Behrman Capital II, L.P.	Jul-97	44,063,362	3,591,360	23,501,051	27,092,411

Behrman Capital III L.P.	Apr-00	51,853,150	4,785,327	41,670,880	46,456,207
Blackstone Capital Partners II	Sep-93	47,819,489	110,184,935	8,664,776	118,849,711
Blackstone Capital Partners III, L.P.	Jun-97	201,621,784	98,008,285	182,816,769	280,825,054
Blackstone Capital Partners IV, L.P.	Nov-01	89,825,763	4,605,936	77,359,008	81,964,944
Boston Ventures IV A	Nov-92	53,400,000	88,223,819	3,518,246	91,742,065
Boston Ventures Limited Part V	Sep-96	85,331,989	45,269,578	34,759,588	80,029,166
Brazos Equity Fund I-B, L.P.	Oct-03	28,434,301	2,602,742	23,654,673	26,257,415
Cypress Merchant Banking Partners, L.P.	Jun-95	144,306,409	57,232,161	124,652,828	181,884,989
Cypress Merchant Banking Partners II, L.P.	Dec-98	124,801,394	14,547,375	133,791,935	148,339,310
DeltaPoint Capital III, L.P.	Aug-02	1,466,171	0	1,466,171	1,466,171
Founders Equity NY, L.P.	Dec-03	226,578	0	226,578	226,578
FS Equity Partners III	Apr-93	73,601,400	95,367,391	52,607,720	147,975,111
FS Equity Partners IV	Dec-97	81,728,945	91,063,814	39,979,470	131,043,284
FS Equity Partners V	Dec-02	3,166,593	0	1,194,946	1,194,946
GKH Partners, L.P.	Jan-88	49,700,000	112,694,229	116,270	112,810,499
GS Capital Partners 2000, LP	Jul-00	35,427,656	13,799,891	31,414,696	45,214,587
GS Capital Partners III, L.P.	Jun-98	44,305,455	28,038,259	6,806,783	34,845,042
Green Equity Investors IV, L.P.	Aug-02	9,864,377	0	9,879,687	9,879,687
Hellman & Friedman Capital Partners II	Jul-91	75,283,163	215,474,339	109,066	215,583,405
Hellman & Friedman Capital Partners III	Mar-95	122,156,121	234,622,582	11,095,032	245,717,614
Hellman & Friedman Capital Partners IV	Sep-99	102,085,024	34,136,841	81,902,578	116,039,419
Heritage Fund II, L.P.	Jan-97	46,149,132	5,336,604	26,386,126	31,722,730
Heritage Fund III	Jun-99	47,530,611	280,372	35,566,717	35,847,089
Hudson River Fund	Jan-98	325,482,235	135,616,053	228,055,463	363,671,516
Hudson River Fund II	Aug-01	21,609,044	2,616,531	8,286,627	20,903,158
J.P. Morgan Direct CF Inst Investors LLC	Dec-98	34,815,592	10,630,214	23,930,598	34,560,812
J.P. Morgan Pooled CF Inst Investors LLC	Dec-98	111,481,171	25,415,965	74,971,043	100,387,008
KKR 1986 Fund	Jan-86	55,147,088	546,836,753	40,144,807	586,981,560
KKR 1987 Fund	Jan-87	370,000,000	745,591,961	127,080,135	872,672,096
KKR 1996 Fund	Sep-96	300,000,000	335,662,354	191,460,600	527,122,954
KKR Millennium Fund	Aug-01	57,553,000	35,962	24,740,111	24,776,073
Kelso Investment Associates IV	Jan-90	49,900,000	115,601,172	25,850,559	141,451,731
Kelso Investment Associates V, LP	Dec-93	48,949,444	93,660,506	54,518,114	148,178,620
Kelso Investment Associates VI, L.P.	Feb-98	147,399,755	84,530,956	130,636,332	215,167,288
Lexington Capital Partners II, L.P.	Mar-98	46,295,000	28,912,500	20,393,754	49,306,254
Lindsay Goldberg & Bessemer, L.P.	Aug-02	19,474,836	0	6,367,457	6,367,457
Madison Dearborn Capital Partners II	Jun-96	59,827,484	82,998,469	44,682,049	127,680,518
Madison Dearborn Capital Partners III	Dec-98	188,970,638	67,873,963	176,470,504	244,344,467
Madison Dearborn Capital Partners IV	Feb-01	85,184,738	15,285,254	36,711,205	51,996,459
Olympus Growth Fund II	Sep-94	38,892,532	93,931,550	351,613	94,283,163
Olympus Growth Fund III, L.P.	Apr-98	44,371,968	8,305,300	37,077,420	45,382,720
SKM Equity Fund III	Jun-00	24,465,162	8,162,337	16,400,459	24,562,796
Stonington Capital Appreciation 1994 Fund	Aug-94	99,977,441	5,017,700	94,182,803	99,200,503
Summer Street Capital Fund II, L.P.	Aug-00	17,567,220	2,054,250	20,420,849	22,475,099
T3 Partners, L.P.	Dec-99	29,924,302	29,158,250	47,311,915	76,470,165
TPG Partners II	Mar-97	173,372,977	124,414,893	120,802,945	245,217,838
TPG Partners III	Dec-99	191,208,596	82,669,334	201,089,932	283,759,266

TPG Partners IV	Dec-03	10,507,220	0	6,789,019	6,789,019
Thomas H. Lee Equity Fund III	Dec-95	82,746,781	168,066,900	1,427,302	169,494,202
Thomas H. Lee Equity Fund IV	Dec-97	207,147,849	58,365,219	156,136,908	214,502,127
Thomas H. Lee Equity Fund V	Apr-00	152,605,177	26,097,394	174,841,595	200,938,989
Vestar Capital Partners III, L.P.	Nov-96	27,981,343	14,172,722	13,992,571	28,165,293
Vestar Capital Partners IV, L.P.	Dec-99	45,884,792	16,255,606	37,961,570	54,217,176
Welsh, Carson, Anderson & Stowe VIII	Jun-98	148,500,000	2,809,865	107,251,597	110,061,462
Yucaipa Corporate Initiatives Fund I, L.P.	Aug-02	39,462,912	0	39,975,878	39,975,878

TOTAL CORPORATE FINANCE

5,183,330,239 4,311,741,314 3,609,039,648 7,920,780,962

	Inception Date	Contributions	Distributions	Remaining Market Value	Total Value*
SPECIAL SITUATION PARTNERSHIPS					
AG Capital Recovery Partners III, L.P.	Apr-02	20,000,000	24,444,968	7,196,380	31,641,348
Bastion Capital Fund, L.P.	Jun-94	25,547,836	44,032,969	323,094	44,356,063
Beacon Group Energy Investment Fund II	Mar-98	53,498,752	17,307,953	26,911,773	44,219,726
Blackstone Communications Partners I	Jun-00	17,596,714	9,305,200	9,405,576	18,710,776
Blackstone Mezzanine Partners	Dec-99	57,328,824	32,268,508	34,885,325	67,153,833
Blum Strategic Partners II, L.P.	Jun-01	73,216,203	6,871,247	52,965,591	59,836,838
Carlyle/Riverstone Global Energy and Power Fund II	Mar-04	74,727,764	0	42,386,828	42,386,828
Chase 1998 Pool Participation Fund	Dec-99	99,519,401	95,323,467	55,568,652	150,892,119
Chase 1999/2000 Pool Participation Fund, L.P.	Mar-00	79,311,676	46,653,103	42,336,310	88,989,413
Equitable Deal Flow Fund	Jan-88	101,528,200	141,041,214	247,353	141,288,567
Equitable Private Income & Equity Part. II	Jan-90	27,600,000	48,051,750	613,039	48,664,789
Fairview Capital, L.P.	Sep-94	20,000,000	6,556,737	7,158,050	13,714,787
Fairview Capital II, L.P.	Dec-97	27,313,876	2,895,217	14,154,783	17,050,000
Fairview Capital Partners III, L.P.	Jun-01	3,750,000	244,546	2,465,122	2,709,668
GM Capital Partners I, L.P.	Mar-01	68,063,644	9,500,779	62,312,224	71,813,003
Golder, Thoma, Cressey, Rauner Fund IV	Apr-93	32,000,000	65,667,031	336,825	66,003,856
Hudson River Co-Investment Fund	Feb-01	46,433,447	4,795,921	60,429,067	65,224,988
J.P. Morgan Partners Global Investors, L.P.	Oct-01	70,729,021	1,907,035	52,411,712	54,318,747
JLL Partners Fund II, L.P.	Jan-94	40,000,000	28,186,541	13,211,438	41,397,979
JLL Partners Fund III, L.P.	Dec-97	106,367,086	146,508,866	183,860,047	330,368,913
Lexington Capital Partners III	Dec-98	94,353,842	71,736,906	33,147,129	104,884,035
Lexington Capital Partners V, L.P.	Nov-01	27,253,168	7,877,224	19,992,601	27,869,825
New York CRF Investment Fund	Jul-98	40,478,278	3,612,397	24,474,548	28,086,945
New York State Co-Investment Fund (GE)	Nov-98	9,938,210	0	7,424,088	7,424,088
New York State Retirement Co-Investment Fund (PCG)	Feb-01	100,665,843	30,264,071	104,652,824	134,916,895
OCM Opportunities Fund III	Sep-99	100,000,000	83,117,436	59,245,901	142,363,337
OCM Opportunities Fund IV, L.P.	Oct-01	-12,500,000	249,315	73,535,503	73,784,818
OCM Principal Opportunities Fund II, L.P.	Jun-01	50,000,000	26,524,470	37,645,725	64,170,195
Perseus-Soros BioPharmaceutical Fund	Apr-01	20,043,954	8,719,185	19,315,541	28,034,726
Providence Equity Partners	Sep-96	53,574,368	174,492,839	3,715,188	178,208,027
Providence Equity Partners III	Nov-98	94,212,684	118,430,940	21,251,930	139,682,870
Providence Equity Partners IV	Oct-00	87,022,238	25,971,453	61,932,242	87,903,695
Providence Growth Investors, L.P.	Dec-99	18,398,421	4,123,236	6,463,645	10,586,881
TSG Capital Fund II, L.P.	Jan-95	29,621,420	16,434,150	4,201,538	20,635,688

TSG Capital Fund III, L.P.	Jan-98	48,524,047	5,508,421	22,893,481	28,401,902
Warburg Pincus Equity Partners	Jun-98	250,000,000	145,248,434	152,155,005	297,403,439
Warburg Pincus Investors, L.P.	Apr-89	200,000,000	467,922,973	8,833,187	476,756,160
Warburg Pincus Private Equity VIII, L.P.	Jul-01	159,000,000	13,353,450	116,655,982	130,009,432
Warburg Pincus Ventures, L.P.	Nov-94	125,000,000	490,789,956	121,677,055	612,467,011

TOTAL SPECIAL SITUATIONS **2,540,118,917** **2,425,939,908** **1,568,392,303** **3,994,332,211**

INTERNATIONAL PARTNERSHIPS	Inception Date	Contributions	Distributions	Remaining Market Value	Total Value*
Apax Europe IV	Feb-99	159,710,221	73,829,139	59,130,238	132,959,377
Apax Europe V	Feb-01	99,867,960	45,768,604	59,759,547	105,528,151
Bridgepoint Europe I A	Dec-98	90,542,209	45,501,620	82,692,840	128,194,460
Bridgepoint Europe II A	May-01	64,637,223	468,473	47,138,695	47,607,168
Carlyle Europe Partners II, L.P.	Mar-04	27,313,568	0	27,335,125	27,335,125
CVC European Equity Partners	Feb-96	68,987,362	113,397,359	51,482,984	164,880,343
CVC European Equity Partners II	Jun-98	136,627,417	124,178,214	132,924,604	257,102,818
CVC European Equity Partners III, L.P.	Dec-00	78,387,126	24,403,918	80,346,865	104,750,783
Charterhouse Capital Partners VII, L.P.	Jul-02	7,093,251	2,914,880	11,019,675	13,934,555
Ethos Private Equity Fund III, L.P.	Apr-96	26,748,918	31,876,356	7,522,311	39,398,667
Ethos Private Equity Fund IV L.P.	Apr-99	26,164,047	19,828,595	7,065,121	26,893,716
HarbourVest Intl. Priv Eq Prtnrs III-Prtnrship Fd	Dec-97	146,000,000	27,303,414	112,172,971	139,476,385
HarbourVest Intl. Priv Eq Prtnrs IV-Prtnrship Fd	Jan-01	33,000,000	2,231,247	27,704,964	29,936,211
Horsley Bridge International II, L.P.	Dec-00	19,434,693	0	14,552,686	14,552,686
Markstone Capital Partners, L.P.	Jan-04	2,250,000	0	2,250,000	2,250,000
South African Private Equity Fund III, L.P.	Apr-99	24,554,179	5,556,074	15,454,017	21,010,091
TCW/Latin America Private Equity Partners	Jun-97	43,128,564	46,983	3,907,478	3,954,461
Third Cinven Fund US (No. 3) Limited Partnership	Aug-01	36,301,101	16,544,618.	47,054,937	63,599,555
Warburg Pincus International Partners	Jun-00	51,000,000	3,706,125	35,661,146	39,367,271
Warburg Pincus Ventures International	Jun-97	33,000,000	17,063,442	19,858,259	36,921,701
TOTAL INTERNATIONAL		1,174,747,839	554,619,061	845,034,462	1,399,653,523

TOTAL PARTNERSHIP INVESTMENTS **10,272,742,873** **7,920,548,922** **6,685,958,032** **14,606,506,954**

NYS SMALL BUSINESS LOANS

NY Business Development Corp Promissory Notes

52,842,246

TOTAL ALTERNATIVE INVESTMENTS

6,738,800,278

* Total Value equals the sum of Remaining Market Value and Distributions received from the partnership to date.

SHORT-TERM INVESTMENTS

As of March 31, 2004

Security Description	Maturity Date	Original Amount
Alpine Securitization	4/1/2004	167,139,340
Aspen	4/5/2004	87,030,057
Aspen Funding	4/1/2004	81,330,032
Barton Capital	4/1/2004	73,100,971
Cargill Inc	4/6/2004	49,991,417
Deutsche Bank Finl	4/8/2004	175,960,498
Falcon Asset Securitizatn	4/8/2004	7,201,335
G E F A	4/1/2004	64,974,217
Gemini Securitization	4/1/2004	118,711,015
Goldman Sachs Group	4/2/2004	49,995,625
Goldman Sachs Group	4/5/2004	99,982,500
Greyhawk Funding	4/1/2004	14,994,108
Kitty Hawk Funding	4/1/2004	57,000,950
Morgan Stanley	4/1/2004	47,466,547
Newport Funding	4/1/2004	124,964,583
Proctor & Gamble	4/7/2004	142,271,777
Sheffield Receivables	4/2/2004	113,477,012
Sheffield Receivables	4/6/2004	67,988,100
Triple A-1 Funding	4/1/2004	34,305,387
Triple A-1 Funding	4/6/2004	2,195,616
Variable Funding	4/6/2004	49,991,333
Variable Funding Capital	4/1/2004	80,813,588
Global Advisory Currency		18,756,798
Cash - Global Advisors		29,192,566
Global Manager STIF & Time Deposits		120,046,218
Total Short Term Investments at Cost		1,878,881,591
Total Short Term Investments at Market Value		1,879,098,164