

AS AT: March 28, 2002

13F REPORT FOR MACKENZIE FINANCIAL CORPORATION AND MACKENZIE INVESTMENT MANAGEMENT INC

| Name of Issuer | Cusip | U.S. Market | | SH / PRN | Investment Discretion | Other Manager | Voting Authority |
|-------------------------------|-----------|--------------------|---------------------|-------------|--------------------------|------------------|---------------------|
| | | Value (x\$1000) | Number of Shares | | | | |
| 1-800-FLOWERS.COM INC | 68243Q106 | 49 | 3600 | SH | Sole | | Sole |
| 3M CO. | 88579Y101 | 29227 | 254125 | SH | Sole | | Sole |
| 724 SOLUTIONS INC | 81788Q100 | 37 | 28900 | SH | Sole | | Sole |
| A.C. MOORE ARTS & CRAFTS | 00086T103 | 805 | 21100 | SH | Sole | | Sole |
| A.C. MOORE ARTS & CRAFTS INC | 00086T103 | 1095 | 28700 | SH | Shared-Defined | 02 | Sole |
| A.G. EDWARDS INC | 281760108 | 47173 | 1072600 | SH | Sole | | Sole |
| ABBOTT LABORATORIES | 002824100 | 9679 | 184015 | SH | Sole | | Sole |
| ABBOTT LABS | 002824100 | 1450 | 27560 | SH | Shared-Defined | 02 | Sole |
| ABER DIAMOND CORP. | 002893105 | 6961 | 443900 | SH | Sole | | Sole |
| ABITIBI-CONSOLIDATED INC | 003924107 | 23995 | 2683190 | SH | Sole | | Sole |
| ABM INDUSTRIES INC | 000957100 | 18732 | 510400 | SH | Sole | | Sole |
| ACCENTURE LTD | G1150G111 | 1979 | 74135 | SH | Sole | | Sole |
| ACCLAIM ENTERTAINMENT INC | 004325205 | 0 | 8000 | SH | Sole | | Sole |
| ACCREDITO HEALTH INC | 00437V104 | 2537 | 44300 | SH | Sole | | Sole |
| ACCREDITO HEALTH INC | 00437V104 | 2497 | 43600 | SH | Shared-Defined | 02 | Sole |
| ACE LTD | G0070K103 | 4448 | 106663 | SH | Sole | | Sole |
| ACTIVISION INC | 004930202 | 20031 | 671500 | SH | Sole | | Sole |
| ACTIVISION, INC | 004930202 | 2604 | 87300 | SH | Shared-Defined | 02 | Sole |
| ACTRADE FINANCIAL TECH | 00507P102 | 64 | 4200 | SH | Sole | | Sole |
| ADOBE SYSTEMS INC | 00724F101 | 104 | 2574 | SH | Sole | | Sole |
| ADVANCED ENERGY INDUSTRIES | 007973100 | 13417 | 373100 | SH | Sole | | Sole |
| ADVANCED MICRO DEVICES | 007903107 | 1214 | 82500 | SH | Sole | | Sole |
| ADVANCEPCS | 00790K109 | 16294 | 541500 | SH | Sole | | Sole |
| ADVANCEPCS | 00790K109 | 1781 | 59200 | SH | Shared-Defined | 02 | Sole |
| ADVENT SOFTWARE INC | 007974108 | 3366 | 56900 | SH | Shared-Defined | 02 | Sole |
| ADVENT SOFTWARE INC | 007974108 | 20126 | 340200 | SH | Sole | | Sole |
| ADVISORY BOARD CO/THE | 00762W107 | 1083 | 33300 | SH | Sole | | Sole |
| AES CORPORATION | 00130H105 | 3909 | 434300 | SH | Sole | | Sole |
| AES CORPORATION | 00130H105 | 396 | 44000 | SH | Shared-Defined | 02 | Sole |
| AFFILIATED COMPUTER SERVICES | 008190100 | 2228 | 39700 | SH | Shared-Defined | 02 | Sole |
| AFFILIATED COMPUTER SVCS CL A | 008190100 | 19253 | 343000 | SH | Sole | | Sole |
| AFFYMETRIX INC | 00826T108 | 1241 | 42816 | SH | Sole | | Sole |
| AFLAC INC | 001055102 | 3361 | 113935 | SH | Sole | | Sole |
| AGERE SYSTEMS INC CL. A | 00845V100 | 33 | 8500 | SH | Sole | | Sole |
| AGILE SOFTWARE CORPORATION | 00846X105 | 79 | 6500 | SH | Sole | | Sole |
| AGILENT TECHNOLOGIES INC | 00846U101 | 4041 | 115600 | SH | Sole | | Sole |
| AGNICO-EAGLE MINES LTD | 008474108 | 81 | 6100 | SH | Sole | | Sole |
| AGRIUM INC | 008916108 | 31860 | 3030982 | SH | Sole | | Sole |
| AIR PRODS & CHEMS INC | 009158106 | 229 | 4425 | SH | Shared-Defined | 02 | Sole |
| AIR PRODUCTS & CHEMICALS INC | 009158106 | 941 | 18210 | SH | Sole | | Sole |
| AIRGAS INC | 009363102 | 28 | 1400 | SH | Sole | | Sole |
| AK STEEL HOLDING CORP | 001547108 | 2503 | 175000 | SH | Sole | | Sole |
| ALBANY INT'L CORP. CL. A | 012348108 | 24 | 800 | SH | Sole | | Sole |
| ALBERTA ENERGY COMPANY LTD | 012873105 | 42576 | 976040 | SH | Sole | | Sole |
| ALBERTO-CULVER CO. CL. A | 013068200 | 9225 | 191400 | SH | Sole | | Sole |
| ALBERTSON'S INC | 013104104 | 4978 | 150220 | SH | Sole | | Sole |
| ALCAN INC | 013716105 | 43618 | 1102725 | SH | Sole | | Sole |
| ALCOA INC | 013817101 | 1861 | 49310 | SH | Sole | | Sole |
| ALCOA INC | 013817101 | 443 | 11745 | SH | Shared-Defined | 02 | Sole |
| ALKERMES INC | 01642T108 | 581 | 22300 | SH | Sole | | Sole |
| ALKERMES INC | 01642T108 | 779 | 29900 | SH | Shared-Defined | 02 | Sole |
| ALLEGHENY ENERGY INC | 017361106 | 409 | 9900 | SH | Sole | | Sole |
| ALLIANCE ATLANTIS COMM CL B | 01853E204 | 133 | 11780 | SH | Sole | | Sole |
| ALLOY INC | 019855105 | 965 | 64200 | SH | Sole | | Sole |
| ALLOY ONLINE INC | 019855105 | 1025 | 68200 | SH | Shared-Defined | 02 | Sole |
| ALLSTATE CORP | 020002101 | 3862 | 102260 | SH | Sole | | Sole |

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|-------------------------------|-----------|-------|---------|----|----------------|----|------|
| ALLTEL CORP. | 020039103 | 61 | 1100 | SH | Sole | | Sole |
| ALPHA INDUSTRIES INC | 020753109 | 70 | 4600 | SH | Sole | | Sole |
| ALPHARMA INC CL. A | 020813101 | 43 | 3000 | SH | Sole | | Sole |
| ALTERA CORP | 021441100 | 1003 | 45880 | SH | Shared-Defined | 02 | Sole |
| ALTERA CORPORATION | 021441100 | 837 | 38280 | SH | Sole | | Sole |
| AMAZON.COM INC | 023135106 | 2743 | 191810 | SH | Sole | | Sole |
| AMB PROPERTY CORP | 00163T109 | 138 | 5000 | SH | Sole | | Sole |
| AMDOCS LTD | G02602103 | 124 | 4650 | SH | Sole | | Sole |
| AMDOCS LTD | G02602103 | 15976 | 599475 | SH | Sole | | Sole |
| AMERADA HESS CORP. | 023551104 | 563 | 7100 | SH | Sole | | Sole |
| AMERICA MOVIL S.A. DE C.V. | 02364W105 | 137 | 6900 | SH | Shared-Defined | 02 | Sole |
| AMERICA MOVIL SA SER. L | 02364W105 | 237 | 11930 | SH | Sole | | Sole |
| AMERICAN EAGLE OUTFITTERS INC | 02553E106 | 50 | 2000 | SH | Sole | | Sole |
| AMERICAN ELECTRIC POWER | 025537101 | 1568 | 34030 | SH | Sole | | Sole |
| AMERICAN ELECTRIC PWR CO INC | 025537101 | 379 | 8225 | SH | Shared-Defined | 02 | Sole |
| AMERICAN EXPRESS CO. | 025816109 | 95671 | 2335725 | SH | Sole | | Sole |
| AMERICAN EXPRESS COMPANY | 025816109 | 1869 | 45630 | SH | Shared-Defined | 02 | Sole |
| AMERICAN INTERNATIONAL GR | 026874107 | 6919 | 95914 | SH | Sole | | Sole |
| AMERICAN INTL GROUP INC | 026874107 | 2971 | 41185 | SH | Shared-Defined | 02 | Sole |
| AMERICAN MANAGEMENT SYS | 027352103 | 75 | 4000 | SH | Sole | | Sole |
| AMERICAN POWER CONVERSION | 029066107 | 17526 | 1185800 | SH | Sole | | Sole |
| AMERICAN STANDARD COMPANIES | 029712106 | 35 | 500 | SH | Sole | | Sole |
| AMERISOURCEBERGEN CORP. | 03073E105 | 96 | 1400 | SH | Sole | | Sole |
| AMGEN INC | 031162100 | 23454 | 392999 | SH | Sole | | Sole |
| AMSURG CORP | 03232P405 | 3249 | 119400 | SH | Shared-Defined | 02 | Sole |
| AMSURG CORP. | 03232P405 | 2471 | 90800 | SH | Sole | | Sole |
| ANADARKO PETROLEUM CORP. | 032511107 | 3296 | 58400 | SH | Sole | | Sole |
| ANADARKO PETROLEUM CORP | 032511107 | 742 | 13155 | SH | Shared-Defined | 02 | Sole |
| ANADIGICS INC | 032515108 | 99 | 8000 | SH | Sole | | Sole |
| ANALOG DEVICES INC | 032654105 | 731 | 16240 | SH | Shared-Defined | 02 | Sole |
| ANALOG DEVICES INC | 032654105 | 8642 | 191875 | SH | Sole | | Sole |
| ANGLO AMERICAN PLC ADR | 03485P102 | 22 | 1353 | SH | Sole | | Sole |
| ANGLOGOLD LIMITED SPONS ADR | 035128206 | 1336 | 53050 | SH | Sole | | Sole |
| ANHEUSER BUSCH COS. INC | 035229103 | 2651 | 50776 | SH | Sole | | Sole |
| ANHEUSER-BUSCH COMPANIES INC | 035229103 | 1378 | 26400 | SH | Shared-Defined | 02 | Sole |
| ANTHEM INC | 03674B104 | 3310 | 57500 | SH | Sole | | Sole |
| AOL TIME WARNER INC | 00184A105 | 79489 | 3361047 | SH | Sole | | Sole |
| AOL TIME WARNER INC | 00184A105 | 2342 | 99025 | SH | Shared-Defined | 02 | Sole |
| APACHE CORPORATION | 037411105 | 24 | 418 | SH | Sole | | Sole |
| APPLERA CORP APP BIOSYS GR | 038020103 | 1966 | 87945 | SH | Sole | | Sole |
| APPLICA INC | 03815A106 | 22 | 2500 | SH | Sole | | Sole |
| APPLIED MATERIALS INC | 038222105 | 36819 | 678447 | SH | Sole | | Sole |
| APPLIED MATERIALS INC | 038222105 | 1880 | 34645 | SH | Shared-Defined | 02 | Sole |
| ARACRUZ CELULOSE ADR CL B | 038496204 | 7937 | 384350 | SH | Sole | | Sole |
| ARACRUZ CELULOSE S.A. | 038496204 | 568 | 27500 | SH | Shared-Defined | 02 | Sole |
| ARM HOLDINGS PLC SPONS ADR | 042068106 | 848 | 68700 | SH | Sole | | Sole |
| ARM HOLDINGS PLC-SPONS ADR | 042068106 | 186 | 15100 | SH | Shared-Defined | 02 | Sole |
| ARROW ELECTRONICS INC | 042735100 | 34 | 1200 | SH | Sole | | Sole |
| ARVINMERITOR INC | 043353101 | 26 | 900 | SH | Sole | | Sole |
| ASA LIMITED | 002050102 | 2136 | 73900 | SH | Sole | | Sole |
| ASM INT'L NV | N07045102 | 642 | 24600 | SH | Sole | | Sole |
| ASML HOLDING NV | N07059111 | 2503 | 98656 | SH | Sole | | Sole |
| ASSOCIATED BANC-CORP | 045487105 | 42 | 1100 | SH | Sole | | Sole |
| ASTRAZENECA PLC SPONS ADR | 046353108 | 3778 | 76188 | SH | Sole | | Sole |
| AT & T CORP | 001957109 | 336 | 21385 | SH | Shared-Defined | 02 | Sole |
| AT&T CANADA INC CL B DEP REC | 00207Q202 | 22 | 800 | SH | Sole | | Sole |
| AT&T CORP. | 001957109 | 2501 | 159270 | SH | Sole | | Sole |
| AT&T WIRELESS SERVICES INC | 00209A106 | 1829 | 204329 | SH | Sole | | Sole |
| ATI TECHNOLOGIES INC | 001941103 | 44162 | 3327257 | SH | Sole | | Sole |
| AUTODESK INC | 052769106 | 12812 | 274400 | SH | Sole | | Sole |
| AUTOMATIC DATA PROCESSING | 053015103 | 1139 | 19549 | SH | Sole | | Sole |
| AUTONATION INC | 05329W102 | 109 | 7800 | SH | Sole | | Sole |
| AUTOZONE INC | 053332102 | 83 | 1200 | SH | Sole | | Sole |
| AVAYA INC | 053499109 | 0 | 38 | SH | Sole | | Sole |

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|------------------------------|-----------|--------|---------|----|----------------|----|------|
| AVID TECHNOLOGY | 05367P100 | 154 | 11100 | SH | Sole | | Sole |
| AVON PRODUCTS INC | 054303102 | 168 | 3100 | SH | Sole | | Sole |
| AVX CORPORATION | 002444107 | 18008 | 860000 | SH | Sole | | Sole |
| AXCAN PHARMA INC | 054923107 | 3535 | 281071 | SH | Sole | | Sole |
| BAKER HUGHES INC | 057224107 | 1669 | 43640 | SH | Sole | | Sole |
| BALDOR ELECTRIC CO. | 057741100 | 38975 | 1716966 | SH | Sole | | Sole |
| BALLARD POWER SYSTEMS INC | 05858H104 | 12537 | 413350 | SH | Sole | | Sole |
| BANCO BILBAO VIZCAYA-SP ADR | 05946K101 | 61 | 5200 | SH | Sole | | Sole |
| BANK OF AMERICA CORP. | 060505104 | 54302 | 798318 | SH | Sole | | Sole |
| BANK OF AMERICA CORPORATION | 060505104 | 2502 | 36790 | SH | Shared-Defined | 02 | Sole |
| BANK OF MONTREAL | 063671101 | 135617 | 5595699 | SH | Sole | | Sole |
| BANK OF NEW YORK CO INC | 064057102 | 3421 | 81420 | SH | Sole | | Sole |
| BANK ONE CORP | 06423A103 | 2764 | 66160 | SH | Sole | | Sole |
| BANK ONE CORPORATION | 06423A103 | 1631 | 39040 | SH | Shared-Defined | 02 | Sole |
| BARRICK GOLD CORPORATION | 067901108 | 18773 | 1026258 | SH | Sole | | Sole |
| BAUSCH & LOMB INC | 071707103 | 7884 | 176900 | SH | Sole | | Sole |
| BAXTER INTERNATIONAL, INC | 071813109 | 33847 | 568665 | SH | Sole | | Sole |
| BB&T CORP. | 054937107 | 1725 | 45260 | SH | Sole | | Sole |
| BB&T CORPORATION | 054937107 | 1006 | 26400 | SH | Shared-Defined | 02 | Sole |
| BCE INC | 05534B109 | 102755 | 5852020 | SH | Sole | | Sole |
| BEA SYSTEMS INC | 073325102 | 114 | 8310 | SH | Sole | | Sole |
| BECKMAN COULTER INC | 075811109 | 26 | 500 | SH | Sole | | Sole |
| BELLSOUTH CORP | 079860102 | 1872 | 50800 | SH | Sole | | Sole |
| BELLSOUTH CORP | 079860102 | 402 | 10905 | SH | Shared-Defined | 02 | Sole |
| BELO CORP. CL. A | 080555105 | 30 | 1300 | SH | Sole | | Sole |
| BEMA GOLD CORP | 08135F107 | 41 | 65300 | SH | Sole | | Sole |
| BERKSHIRE HATHAWAY INC CL A | 084670108 | 364956 | 5133 | SH | Sole | | Sole |
| BERKSHIRE HATHAWAY INC CL B | 084670207 | 26765 | 11298 | SH | Sole | | Sole |
| BERRY PETROLEUM CO. CL. A | 085789105 | 40 | 2600 | SH | Sole | | Sole |
| BEST BUY CO. | 086516101 | 1228 | 15510 | SH | Shared-Defined | 02 | Sole |
| BEST BUY COMPANY INC | 086516101 | 33890 | 427904 | SH | Sole | | Sole |
| BIOGEN INC | 090597105 | 211 | 4300 | SH | Sole | | Sole |
| BIOMET INC | 090613100 | 5242 | 193700 | SH | Sole | | Sole |
| BIOMIRA INC | 09161R106 | 6 | 1800 | SH | Sole | | Sole |
| BIOPURE CORP. | 09065H105 | 312 | 29400 | SH | Sole | | Sole |
| BIOPURE CORPORATION | 09065H105 | 385 | 36300 | SH | Shared-Defined | 02 | Sole |
| BIO-TECHNOLOGY GENERAL CORP | 090578105 | 29 | 6000 | SH | Sole | | Sole |
| BIOVAIL CORP. | 09067J109 | 35503 | 713873 | SH | Sole | | Sole |
| BISYS GROUP INC | 055472104 | 515 | 14610 | SH | Sole | | Sole |
| BJ SERVICES CO | 055482103 | 4688 | 136010 | SH | Sole | | Sole |
| BJ SERVICES COMPANY | 055482103 | 862 | 25000 | SH | Shared-Defined | 02 | Sole |
| BJ'S WHOLESALE CLUB INC | 05548J106 | 54 | 1200 | SH | Sole | | Sole |
| BOEING CO | 097023105 | 564 | 11695 | SH | Shared-Defined | 02 | Sole |
| BOEING CO. | 097023105 | 57399 | 1189607 | SH | Sole | | Sole |
| BORGWARNER INC | 099724106 | 138 | 2200 | SH | Sole | | Sole |
| BORLAND SOFTWARE CORP | 099849101 | 942 | 72400 | SH | Sole | | Sole |
| BORLAND SOFTWARE CORP | 099849101 | 206 | 15800 | SH | Shared-Defined | 02 | Sole |
| BOSTON PROPERTIES INC | 101121101 | 580 | 14700 | SH | Sole | | Sole |
| BP PLC SPONS. ADR | 055622104 | 77 | 1450 | SH | Sole | | Sole |
| BRASCAN CORP. CL. A | 10549P606 | 163470 | 7659175 | SH | Sole | | Sole |
| BRASIL TELECOM PARTICIP ADR | 105530109 | 332 | 8320 | SH | Sole | | Sole |
| BRISTOL-MYERS SQUIBB | 110122108 | 226 | 5580 | SH | Sole | | Sole |
| BROADCOM CORP CL. A | 111320107 | 1933 | 53855 | SH | Sole | | Sole |
| BROADCOM CORPORATION | 111320107 | 158 | 4400 | SH | Shared-Defined | 02 | Sole |
| BROCADE COMMUNICATIONS SYS | 111621108 | 184 | 6800 | SH | Shared-Defined | 02 | Sole |
| BROCADE COMMUNICATIONS SYS | 111621108 | 2375 | 87966 | SH | Sole | | Sole |
| BROOKFIELD PROPERTIES CORP | 112900105 | 5832 | 305700 | SH | Sole | | Sole |
| BROOKS AUTOMATION INC | 11434A100 | 2013 | 44300 | SH | Sole | | Sole |
| BROOKS AUTOMATION, INC | 11434A100 | 1695 | 37300 | SH | Shared-Defined | 02 | Sole |
| BURLINGTON NORTHERN SANTA FE | 12189T104 | 12 | 400 | SH | Sole | | Sole |
| BURLINGTON RESOURCES INC | 122014103 | 854 | 21300 | SH | Sole | | Sole |
| BUSINESS OBJECTS S A | 12328X107 | 277 | 6300 | SH | Shared-Defined | 02 | Sole |
| BUSINESS OBJECTS S.A. ADR | 12328X107 | 1240 | 28200 | SH | Sole | | Sole |
| C.H. ROBINSON WORLDWIDE INC | 12541W100 | 1314 | 39100 | SH | Sole | | Sole |

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|-------------------------------|-----------|--------|---------|----|----------------|----|------|
| CABLE & WIRELESS PLC | 126830207 | 10 | 1000 | SH | Shared-Defined | 02 | Sole |
| CABLEVISION SYS RAINBOW M GR | 12686C844 | 3030 | 122767 | SH | Sole | | Sole |
| CABLEVISION SYS NY GRP CL A | 12686C109 | 4767 | 140220 | SH | Sole | | Sole |
| CABOT MICROELECTRONICS CORP | 12709P103 | 15708 | 232200 | SH | Sole | | Sole |
| CABOT MICROELECTRONICS CORP | 12709P103 | 2408 | 35600 | SH | Shared-Defined | 02 | Sole |
| CACI INTERANTIONAL INC-CL A | 127190304 | 1973 | 56200 | SH | Shared-Defined | 02 | Sole |
| CACI INTERNATIONAL | 127190304 | 13296 | 378700 | SH | Sole | | Sole |
| CALPINE CORP. | 131347106 | 551 | 43400 | SH | Sole | | Sole |
| CAMECO CORP. | 13321L108 | 4064 | 140030 | SH | Sole | | Sole |
| CANADA LIFE FINANCIAL CORP. | 135113108 | 2977 | 118605 | SH | Sole | | Sole |
| CANADIAN IMPERIAL BK OF COMM | 136069101 | 306876 | 8662660 | SH | Sole | | Sole |
| CANADIAN NATIONAL RAILWAY CO. | 136375102 | 134614 | 2696160 | SH | Sole | | Sole |
| CANON INC-SPON ADR | 138006309 | 665 | 17900 | SH | Sole | | Sole |
| CAPITAL ONE FINANCIAL CORP. | 14040H105 | 49 | 768 | SH | Sole | | Sole |
| CARDINAL HEALTH INC | 14149Y108 | 9563 | 134893 | SH | Sole | | Sole |
| CARDINAL HEALTH INC | 14149Y108 | 1502 | 21185 | SH | Shared-Defined | 02 | Sole |
| CAREER EDUCATION CORPORATION | 141665109 | 11195 | 282700 | SH | Sole | | Sole |
| CAREER EDUCATION CORPORATION | 141665109 | 2804 | 70800 | SH | Shared-Defined | 02 | Sole |
| CAREMARK RX INC | 141705103 | 1344 | 68900 | SH | Shared-Defined | 02 | Sole |
| CAREMARK RX INC | 141705103 | 1264 | 64800 | SH | Sole | | Sole |
| CARNIVAL CORP. | 143658102 | 1046 | 32000 | SH | Sole | | Sole |
| CATAPULT COMMUNICATIONS CORP. | 149016107 | 1123 | 44500 | SH | Sole | | Sole |
| CATAPULT COMMUNICATIONS CORP. | 149016107 | 270 | 10700 | SH | Shared-Defined | 02 | Sole |
| CATERPILLAR INC DEL | 149123101 | 467 | 8215 | SH | Shared-Defined | 02 | Sole |
| CATERPILLAR INC | 149123101 | 3651 | 64225 | SH | Sole | | Sole |
| CELESTICA INC | 15101Q108 | 42759 | 1180878 | SH | Sole | | Sole |
| CELGENE CORP. | 151020104 | 57 | 2300 | SH | Sole | | Sole |
| CEMEX S.A. DE C.V. | 151290889 | 1034 | 35000 | SH | Shared-Defined | 02 | Sole |
| CEMEX SA SPONS ADR | 151290889 | 7899 | 267400 | SH | Sole | | Sole |
| CENDANT CORP | 151313103 | 3523 | 183495 | SH | Sole | | Sole |
| CENTREPOINT PROPERTIES CORP. | 151895109 | 310 | 5750 | SH | Sole | | Sole |
| CEPHALON INC | 156708109 | 1071 | 17000 | SH | Shared-Defined | 02 | Sole |
| CEPHALON INC | 156708109 | 932 | 14800 | SH | Sole | | Sole |
| CERNER CORP. | 156782104 | 825 | 17300 | SH | Sole | | Sole |
| CERNER CORPORATION | 156782104 | 1150 | 24100 | SH | Shared-Defined | 02 | Sole |
| CGI GROUP INC CL. A | 39945C109 | 13560 | 2167220 | SH | Sole | | Sole |
| CHARLES RIVER LABORATORIES | 159864107 | 146 | 4700 | SH | Sole | | Sole |
| CHARTER COMMUNICATIONS CL A | 16117M107 | 1463 | 129590 | SH | Sole | | Sole |
| CHC HELICOPTER CORP CL A SVS | 12541C203 | 64 | 3800 | SH | Sole | | Sole |
| CHECK POINT SOFTWARE TECH | M22465104 | 310 | 10200 | SH | Shared-Defined | 02 | Sole |
| CHECK POINT SOFTWARE TECH. | M22465104 | 3506 | 115344 | SH | Sole | | Sole |
| CHECK POINT SOFTWARE TECH. | M22465104 | 769 | 25300 | SH | Sole | | Sole |
| CHEVRONTEXACO CORORATION | 166764100 | 2280 | 25262 | SH | Shared-Defined | 02 | Sole |
| CHEVRONTEXACO CORP | 166764100 | 57285 | 634596 | SH | Sole | | Sole |
| CHINA MOBILE HK LTD-SP ADR | 16941M109 | 388 | 25100 | SH | Sole | | Sole |
| CHUBB CORP. | 171232101 | 590 | 8071 | SH | Sole | | Sole |
| CIA CERVECERIA UNIDAS SP ADR | 204429104 | 232 | 14000 | SH | Sole | | Sole |
| CIA SIDERURGICA NAEL SP ADR | 20440W105 | 1720 | 95000 | SH | Sole | | Sole |
| CIA TELECOM CHILE SP.ADR | 204449300 | 231 | 15420 | SH | Sole | | Sole |
| CIA VALE DO RIO DOCE SP ADR | 204412100 | 6612 | 249500 | SH | Sole | | Sole |
| CIBER INC | 17163B102 | 27 | 3000 | SH | Sole | | Sole |
| CIGNA CORP | 125509109 | 5473 | 53975 | SH | Sole | | Sole |
| CIRRUS LOGIC INC | 172755100 | 570 | 30200 | SH | Sole | | Sole |
| CIRRUS LOGIC INC | 172755100 | 776 | 41100 | SH | Shared-Defined | 02 | Sole |
| CISCO SYS INC | 17275R102 | 4217 | 249100 | SH | Shared-Defined | 02 | Sole |
| CISCO SYSTEMS INC | 17275R102 | 14719 | 869410 | SH | Sole | | Sole |
| CITIGROUP INC | 172967101 | 105932 | 2139178 | SH | Sole | | Sole |
| CITIGROUP INC | 172967101 | 4655 | 94005 | SH | Shared-Defined | 02 | Sole |
| CITRIX SYSTEMS INC | 177376100 | 73 | 4200 | SH | Sole | | Sole |
| CLEAR CHANNEL COMMUNICATIONS | 184502102 | 4858 | 94489 | SH | Sole | | Sole |
| CLEARONE COMMUNICATIONS INC | 185060100 | 25 | 1500 | SH | Sole | | Sole |
| CLOROX COMPANY | 189054109 | 120 | 2760 | SH | Sole | | Sole |
| COCA - COLA COMPANY | 191216100 | 1691 | 32350 | SH | Shared-Defined | 02 | Sole |
| COCA COLA ENTERPRISES INC | 191219104 | 34 | 1800 | SH | Sole | | Sole |

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| COCA-COLA COMPANY | 191216100 | 3483 | 66655 | SH | Sole | | Sole |
| COCA-COLA FEMSA S A CV ADR | 191241108 | 686 | 25170 | SH | Sole | | Sole |
| COGNICASE INC | 192423101 | 181 | 29900 | SH | Sole | | Sole |
| COGNOS INCORPORATED | 19244C109 | 18011 | 661600 | SH | Sole | | Sole |
| COLGATE-PALMOLIVE CO. | 194162103 | 1579 | 27625 | SH | Sole | | Sole |
| COLGATE-PALMOLIVE COMPANY | 194162103 | 956 | 16725 | SH | Shared-Defined | 02 | Sole |
| COMCAST CORP. SP. CL A | 200300200 | 7709 | 242435 | SH | Sole | | Sole |
| COMMUNITY HEALTH CARE | 203668108 | 1492 | 67500 | SH | Shared-Defined | 02 | Sole |
| COMMUNITY HEALTH SYSTEMS | 203668108 | 15930 | 720500 | SH | Sole | | Sole |
| COMPASS BANCSHARES INC | 20449H109 | 37 | 1200 | SH | Sole | | Sole |
| COMPUTER ASSOCIATES INTL INC | 204912109 | 6099 | 278600 | SH | Sole | | Sole |
| COMPUWARE CORP. | 205638109 | 59 | 4600 | SH | Sole | | Sole |
| COMVERSE TECHNOLOGY INC | 205862402 | 324 | 25600 | SH | Sole | | Sole |
| CONCORD EFS INC | 206197105 | 3701 | 111300 | SH | Sole | | Sole |
| CONCORD EFS, INC | 206197105 | 2630 | 79100 | SH | Shared-Defined | 02 | Sole |
| CONCURRENT COMPUTER CORP. | 206710204 | 986 | 118700 | SH | Shared-Defined | 02 | Sole |
| CONCURRENT COMPUTER CORP | 206710204 | 1924 | 231500 | SH | Sole | | Sole |
| CONEXANT SYSTEMS INC | 207142100 | 28 | 2300 | SH | Sole | | Sole |
| CONOCO INC | 208251504 | 633 | 21700 | SH | Sole | | Sole |
| CONSOL ENERGY INC | 20854P109 | 525 | 20000 | SH | Shared-Defined | 02 | Sole |
| CONSOL ENERGY INC | 20854P109 | 730 | 27800 | SH | Sole | | Sole |
| CONSOLIDATED EDISON INC | 209115104 | 32 | 768 | SH | Sole | | Sole |
| CONSOLIDATED GRAPHICS INC | 209341106 | 76 | 3800 | SH | Sole | | Sole |
| CONSTELLATION BRANDS CL A | 21036P108 | 55 | 1000 | SH | Sole | | Sole |
| CONVERGYS CORP. | 212485106 | 57 | 1920 | SH | Sole | | Sole |
| COOPER CAMERON CORP | 216640102 | 256 | 5000 | SH | Shared-Defined | 02 | Sole |
| COOPER CAMERON CORP. | 216640102 | 286 | 5600 | SH | Sole | | Sole |
| COPART INC | 217204106 | 1993 | 111100 | SH | Shared-Defined | 02 | Sole |
| COPART INC | 217204106 | 13641 | 760350 | SH | Sole | | Sole |
| CORNING INCORPORATED | 219350105 | 9 | 1145 | SH | Sole | | Sole |
| CORPORATE EXECUTIVE BOARD CO. | 21988R102 | 608 | 16200 | SH | Sole | | Sole |
| CORUS ENTERTAINMENT INC CL.B | 220874101 | 14792 | 641400 | SH | Sole | | Sole |
| COSTCO WHOLESALE CORPORATION | 22160K105 | 341 | 8570 | SH | Sole | | Sole |
| COTT CORPORATION | 22163N106 | 68 | 3600 | SH | Sole | | Sole |
| COUNSEL CORPORATION | 22226R102 | 25 | 10100 | SH | Sole | | Sole |
| COX COMMUNICATIONS INC CLS-A | 224044107 | 4153 | 110340 | SH | Sole | | Sole |
| CP SHIPS LTD | 22409V102 | 864 | 71928 | SH | Sole | | Sole |
| CREDICORP LTD ADR | G2519Y108 | 231 | 23200 | SH | Sole | | Sole |
| CROWN MEDIA HOLDINGS INC | 228411104 | 1726 | 139200 | SH | Shared-Defined | 02 | Sole |
| CROWN MEDIA HOLDINGS CL A | 228411104 | 1292 | 104200 | SH | Sole | | Sole |
| CRYOLIFE INC | 228903100 | 543 | 26000 | SH | Sole | | Sole |
| CRYOLIFE INC | 228903100 | 709 | 33900 | SH | Shared-Defined | 02 | Sole |
| CRYPTOLOGIC INC | 228906103 | 499 | 34000 | SH | Sole | | Sole |
| CSG SYSTEMS INTERNATIONAL INC | 126349109 | 63 | 2200 | SH | Sole | | Sole |
| CSK AUTO CORP. | 125965103 | 24 | 2500 | SH | Sole | | Sole |
| CTS CORP | 126501105 | 8892 | 547200 | SH | Sole | | Sole |
| CUNO INC | 126583103 | 5735 | 154500 | SH | Sole | | Sole |
| CVS CORP | 126650100 | 22 | 650 | SH | Sole | | Sole |
| CYMER INC | 232572107 | 1947 | 39200 | SH | Sole | | Sole |
| CYMER INC | 232572107 | 1584 | 31900 | SH | Shared-Defined | 02 | Sole |
| CYTYC CORP | 232946103 | 3152 | 117100 | SH | Shared-Defined | 02 | Sole |
| CYTYC CORPORATION | 232946103 | 47576 | 1767300 | SH | Sole | | Sole |
| DANAHER CORP | 235851102 | 355547 | 5006300 | SH | Sole | | Sole |
| DARDEN RESTAURANTS INC | 237194105 | 89 | 2200 | SH | Sole | | Sole |
| DATAMIRROR CORPORATON | 237926100 | 2998 | 424600 | SH | Sole | | Sole |
| DE RIGO SPA SPONS ADR | 245334107 | 748 | 110000 | SH | Shared-Defined | 02 | Sole |
| DELL COMPUTER CORP | 247025109 | 2780 | 106480 | SH | Sole | | Sole |
| DELL COMPUTER CORPORATION | 247025109 | 1917 | 73430 | SH | Shared-Defined | 02 | Sole |
| DELPHI CORP. | 247126105 | 61 | 3800 | SH | Sole | | Sole |
| DELUXE CORP. | 248019101 | 1160 | 25065 | SH | Sole | | Sole |
| DELUXE CORPORATION | 248019101 | 866 | 18715 | SH | Shared-Defined | 02 | Sole |
| DENTSPLY INTERNATIONAL INC | 249030107 | 45643 | 1231600 | SH | Sole | | Sole |
| DESCARTES SYSTEMS GRP (THE) | 249906108 | 4646 | 1042700 | SH | Sole | | Sole |
| DEVRY INC | 251893103 | 111 | 3700 | SH | Sole | | Sole |

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|-------------------------------|-----------|-------|---------|----|----------------|----|------|
| DIAGNOSTIC PRODUCTS CORP | 252450101 | 64 | 1470 | SH | Sole | | Sole |
| DIANON SYSTEMS INC | 252826102 | 130 | 2000 | SH | Sole | | Sole |
| DIGITAL INSIGHT CORP. | 25385P106 | 218 | 7900 | SH | Sole | | Sole |
| DIGITAL RIVER INC | 25388B104 | 1398 | 94400 | SH | Sole | | Sole |
| DIGITAL RIVER, INC | 25388B104 | 261 | 17600 | SH | Shared-Defined | 02 | Sole |
| DIONEX CORPORATION | 254546104 | 4263 | 175200 | SH | Sole | | Sole |
| DIRECT FOCUS INC | 254931108 | 92 | 2428 | SH | Sole | | Sole |
| DISNEY (WALT) CO. | 254687106 | 1560 | 67595 | SH | Shared-Defined | 02 | Sole |
| DOBSON COMMUNICATIONS CL A | 256069105 | 265 | 84100 | SH | Sole | | Sole |
| DOLLAR TREE STORES INC | 256747106 | 3043 | 92740 | SH | Sole | | Sole |
| DOMINION RESOURCES INC | 25746U109 | 1045 | 16040 | SH | Shared-Defined | 02 | Sole |
| DOMINION RESOURCES INCVA | 25746U109 | 1651 | 25330 | SH | Sole | | Sole |
| DOMTAR INC | 257561100 | 3365 | 308135 | SH | Sole | | Sole |
| DONALDSON CO. LTD | 257651109 | 29024 | 721800 | SH | Sole | | Sole |
| DOREL INDUSTRIES INC CL. B | 25822C205 | 44 | 2215 | SH | Sole | | Sole |
| DOW CHEMICAL COMPANY | 260543103 | 576 | 17600 | SH | Sole | | Sole |
| DOW JONES & COMPANY | 260561105 | 1776 | 30500 | SH | Sole | | Sole |
| DRAXIS HEALTH INC | 26150J101 | 17 | 6100 | SH | Sole | | Sole |
| DU PONT E I DE NEMOURS & CO | 263534109 | 399 | 8465 | SH | Shared-Defined | 02 | Sole |
| DUKE ENERGY CORP | 264399106 | 0 | 13879 | SH | Sole | | Sole |
| DUPONT (E.I.) DE NEMOURS CO | 263534109 | 1750 | 37115 | SH | Sole | | Sole |
| DYNEGY INC | 26816Q101 | 360 | 12405 | SH | Sole | | Sole |
| E*TRADE GROUP INC | 269246104 | 2846 | 302085 | SH | Sole | | Sole |
| EARTHLINK INC | 270321102 | 6 | 600 | SH | Sole | | Sole |
| EBAY INC | 278642103 | 5394 | 95225 | SH | Sole | | Sole |
| EBAY INC | 278642103 | 1948 | 34400 | SH | Shared-Defined | 02 | Sole |
| ECOLAB INC | 278865100 | 50580 | 1106300 | SH | Sole | | Sole |
| EDISON INTERNATIONAL | 281020107 | 610 | 36400 | SH | Sole | | Sole |
| EDO CORP. | 281347104 | 73 | 2700 | SH | Sole | | Sole |
| EDUCATION MANAGEMENT CORP | 28139T101 | 1763 | 41800 | SH | Shared-Defined | 02 | Sole |
| EDUCATIONAL MANAGEMENT CORP. | 28139T101 | 1396 | 33100 | SH | Sole | | Sole |
| EFUNDS CORP. | 28224R101 | 67 | 4200 | SH | Sole | | Sole |
| EL PASO CORP. | 28336L109 | 1696 | 38530 | SH | Sole | | Sole |
| EL PASO CORPORATION | 28336L109 | 1049 | 23815 | SH | Shared-Defined | 02 | Sole |
| ELAN CORP PLC ADS | 284131208 | 40 | 2858 | SH | Sole | | Sole |
| ELANTEC SEMICONDUCTOR INC | 284155108 | 1026 | 24000 | SH | Sole | | Sole |
| ELANTEC SEMICONDUCTOR, INC | 284155108 | 227 | 5300 | SH | Shared-Defined | 02 | Sole |
| ELCOR CORP. | 284443108 | 0 | 3600 | SH | Sole | | Sole |
| ELECTRONIC ARTS INC | 285512109 | 18826 | 309640 | SH | Sole | | Sole |
| ELECTRONIC ARTS, INC | 285512109 | 1611 | 26500 | SH | Shared-Defined | 02 | Sole |
| ELECTRONIC DATA SYSTEMS CORP | 285661104 | 31191 | 537866 | SH | Sole | | Sole |
| ELECTRONICS BOUTIQUE HLDGS | 286045109 | 808 | 23400 | SH | Sole | | Sole |
| ELECTRONICS BOUTIQUE HOLDINGS | 286045109 | 967 | 28000 | SH | Shared-Defined | 02 | Sole |
| EMBRAER AIRCRAFT CORP | 29081M102 | 162 | 8009 | SH | Shared-Defined | 02 | Sole |
| EMBRAER AIRCRAFT CORP. ADR | 29081M102 | 406 | 20139 | SH | Sole | | Sole |
| EMBRATEL PARTICIPACOES ADR | 29081N100 | 3 | 900 | SH | Sole | | Sole |
| EMC CORP | 268648102 | 7572 | 635793 | SH | Sole | | Sole |
| EMERSON ELECTRIC COMPANY | 291011104 | 98 | 1705 | SH | Sole | | Sole |
| EMULEX CORP. | 292475209 | 1232 | 37400 | SH | Sole | | Sole |
| EMULEX CORPORATION | 292475209 | 280 | 8500 | SH | Shared-Defined | 02 | Sole |
| ENBRIDGE INC | 29250N105 | 16020 | 570708 | SH | Sole | | Sole |
| ENERSIS S.A. -SPONS ADR | 29274F104 | 0 | 3 | SH | Sole | | Sole |
| ENGELHARD CORPORATION | 292845104 | 63 | 2040 | SH | Sole | | Sole |
| ENGINEERED SUPPORT SYSTEMS | 292866100 | 83 | 1800 | SH | Sole | | Sole |
| ENI SPA ADR | 26874R108 | 43 | 600 | SH | Sole | | Sole |
| ENSCO INTERNATIONAL INC | 26874Q100 | 639 | 21200 | SH | Sole | | Sole |
| ENSCO INTL INC | 26874Q100 | 452 | 15000 | SH | Shared-Defined | 02 | Sole |
| ENTERCOM COMMUNICATIONS CORP | 293639100 | 38 | 700 | SH | Sole | | Sole |
| ENZON INC | 293904108 | 14133 | 319100 | SH | Sole | | Sole |
| ENZON INC | 293904108 | 1400 | 31600 | SH | Shared-Defined | 02 | Sole |
| EQUITY OFFICE PROPERTIES TR | 294741103 | 175 | 5850 | SH | Sole | | Sole |
| EQUITY RESIDENTIAL PROP TR | 29476L107 | 598 | 20800 | SH | Sole | | Sole |
| ESS TECHNOLOGY INC | 269151106 | 162 | 7800 | SH | Shared-Defined | 02 | Sole |
| ESS TECHNOLOGY INC | 269151106 | 1153 | 55600 | SH | Sole | | Sole |

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|---------------------------------|-----------|--------|---------|----|----------------|----|------|
| ESSEX PROPERTY TRUST INC | 297178105 | 102 | 1950 | SH | Sole | | Sole |
| ESTEE LAUDER COS-'A' | 518439104 | 1849 | 54130 | SH | Sole | | Sole |
| EXELON CORP. | 30161N101 | 805 | 15200 | SH | Sole | | Sole |
| EXFO ELECTRO-OPTICAL ENGINEER | 302043104 | 83 | 13300 | SH | Sole | | Sole |
| EXPEDIA INC CL. A | 302125109 | 1697 | 24300 | SH | Sole | | Sole |
| EXPEDIA, INC | 302125109 | 349 | 5000 | SH | Shared-Defined | 02 | Sole |
| EXPRESS SCRIPTS INC | 302182100 | 1008 | 17500 | SH | Shared-Defined | 02 | Sole |
| EXPRESS SCRIPTS INC COMMON | 302182100 | 749 | 13000 | SH | Sole | | Sole |
| EXTENDICARE INC SUB VTG SHS | 30224T871 | 11 | 3100 | SH | Sole | | Sole |
| EXTREME NETWORKS INC | 30226D106 | 90 | 8650 | SH | Sole | | Sole |
| EXULT INC | 302284104 | 639 | 58600 | SH | Sole | | Sole |
| EXULT INC | 302284104 | 784 | 71900 | SH | Shared-Defined | 02 | Sole |
| EXXON MOBIL CORPORATION | 30231G102 | 10071 | 229770 | SH | Sole | | Sole |
| EXXON MOBIL CORPORATION | 30231G102 | 5392 | 123020 | SH | Shared-Defined | 02 | Sole |
| FACTORY 2-U STORES INC | 303072102 | 0 | 3400 | SH | Sole | | Sole |
| FAHNESTOCK VINER HOLDINGS CL. A | 302921101 | 8946 | 361800 | SH | Sole | | Sole |
| FAIRCHILD SEMICON INTL-CL A | 303726103 | 6 | 200 | SH | Sole | | Sole |
| FAIRMONT HOTELS & RESORTS INC | 305204109 | 7903 | 279966 | SH | Sole | | Sole |
| FAMILY DOLLAR STORES | 307000109 | 67 | 2000 | SH | Sole | | Sole |
| FANNIE MAE | 313586109 | 10185 | 127507 | SH | Sole | | Sole |
| FEDERAL NATL MTG ASSN | 313586109 | 1755 | 21965 | SH | Shared-Defined | 02 | Sole |
| FEDERATED DEPT STORES | 31410H101 | 127 | 3100 | SH | Sole | | Sole |
| FIDELITY NATIONAL FINL. INC | 316326107 | 47 | 1800 | SH | Sole | | Sole |
| FIFTH THIRD BANCORP | 316773100 | 184785 | 2738367 | SH | Sole | | Sole |
| FIFTH THIRD BANCORP | 316773100 | 1447 | 21440 | SH | Shared-Defined | 02 | Sole |
| FIRST AMERICAN CORP. | 318522307 | 38 | 1800 | SH | Sole | | Sole |
| FIRST DATA CORP | 319963104 | 3766 | 43165 | SH | Sole | | Sole |
| FIRST DATA CORP | 319963104 | 1761 | 20180 | SH | Shared-Defined | 02 | Sole |
| FIRSTENERGY CORP | 337932107 | 73 | 2100 | SH | Sole | | Sole |
| FISERV INC | 337738108 | 1236 | 26865 | SH | Sole | | Sole |
| FLEET BOSTON FINANCIAL CORP. | 339030108 | 12261 | 350300 | SH | Sole | | Sole |
| FLEMING CO. | 339130106 | 99 | 4400 | SH | Sole | | Sole |
| FLEXTRONICS INT'L LTD | Y2573F102 | 6766 | 370725 | SH | Sole | | Sole |
| FLIR SYSTEMS INC | 302445101 | 1900 | 39800 | SH | Sole | | Sole |
| FLIR SYSTEMS, INC | 302445101 | 1404 | 29400 | SH | Shared-Defined | 02 | Sole |
| FLORIDA ROCK INDUSTRIES INC | 341140101 | 36 | 900 | SH | Sole | | Sole |
| FOMENTO ECONOMICO MEXICANO | 344419106 | 4621 | 98000 | SH | Shared-Defined | 02 | Sole |
| FOMENTO ECONOMICO MEXICANO | 344419106 | 1101 | 23360 | SH | Sole | | Sole |
| FOOTSTAR INC | 344912100 | 61 | 2000 | SH | Sole | | Sole |
| FORDING INC | 345426100 | 7877 | 402320 | SH | Sole | | Sole |
| FOREST LABORATORIES INC | 345838106 | 8025 | 98220 | SH | Sole | | Sole |
| FOUR SEASONS HOTELS INC SVS | 35100E104 | 17237 | 325100 | SH | Sole | | Sole |
| FRANKLIN RESOURCES INC | 354613101 | 54 | 1300 | SH | Sole | | Sole |
| FREDDIE MAC | 313400301 | 1317 | 20780 | SH | Sole | | Sole |
| FREEMARKETS | 356602102 | 218 | 9500 | SH | Shared-Defined | 02 | Sole |
| FREEMARKETS INC | 356602102 | 1024 | 44600 | SH | Sole | | Sole |
| FREEPORT MCMORAN COPPER CL B | 35671D857 | 6211 | 352500 | SH | Sole | | Sole |
| FREEPORT-MCMORAN B COPPER G | 35671D857 | 352 | 20000 | SH | Shared-Defined | 02 | Sole |
| FRONTIER AIRLINES INC | 359065109 | 77 | 4200 | SH | Sole | | Sole |
| FRONTIER OIL CORP. | 35914P105 | 39 | 1800 | SH | Sole | | Sole |
| GANNETT CO. INC | 364730101 | 4338 | 57000 | SH | Sole | | Sole |
| GAP INC | 364760108 | 33 | 2200 | SH | Sole | | Sole |
| GENENTECH INC | 368710406 | 3004 | 59540 | SH | Sole | | Sole |
| GENERAL DYNAMICS CORP. | 369550108 | 1389 | 14782 | SH | Sole | | Sole |
| GENERAL ELEC CO | 369604103 | 7564 | 201975 | SH | Shared-Defined | 02 | Sole |
| GENERAL ELECTRIC COMPANY | 369604103 | 39633 | 1058301 | SH | Sole | | Sole |
| GENERAL GROWTH PROPERTIES | 370021107 | 203 | 4600 | SH | Sole | | Sole |
| GENERAL MILLS INC | 370334104 | 24 | 490 | SH | Sole | | Sole |
| GENERAL MOTORS CORPORATION | 370442105 | 2239 | 37035 | SH | Sole | | Sole |
| GENERAL MTRS CORP | 370442105 | 983 | 16255 | SH | Shared-Defined | 02 | Sole |
| GENESIS MICROCHIP INC | 37184C103 | 296 | 11400 | SH | Shared-Defined | 02 | Sole |
| GENESIS MICROCHIPS INC | 37184C103 | 1448 | 55700 | SH | Sole | | Sole |
| GENUINE PARTS CO. | 372460105 | 2912 | 79200 | SH | Sole | | Sole |
| GENZYME CORPORATION GEN DIV | 372917104 | 233 | 5330 | SH | Sole | | Sole |

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|--------------------------------|-----------|-------|---------|----|----------------|----|------|
| GEORGIA PAC CORP | 373298108 | 300 | 10000 | SH | Shared-Defined | 02 | Sole |
| GEORGIA-PACIFIC GROUP | 373298108 | 347 | 11600 | SH | Sole | | Sole |
| GILDAN ACTIVEWEAR INC | 375916103 | 302 | 17400 | SH | Sole | | Sole |
| GILEAD SCIENCE INC | 375558103 | 1044 | 29000 | SH | Shared-Defined | 02 | Sole |
| GILEAD SCIENCES INC | 375558103 | 957 | 26600 | SH | Sole | | Sole |
| GILLETTE CO | 375766102 | 34 | 1000 | SH | Sole | | Sole |
| GLAMIS GOLD LTD | 376775102 | 2133 | 409600 | SH | Sole | | Sole |
| GLAXOSMITHKLINE PLC SP ADR | 37733W105 | 3851 | 81934 | SH | Sole | | Sole |
| GLOBAL SANTAFE CORPORATION | G3930E101 | 981 | 30000 | SH | Shared-Defined | 02 | Sole |
| GLOBAL SPORTS INC | 37937A107 | 821 | 48000 | SH | Sole | | Sole |
| GLOBAL SPORTS INCORPORATED | 37937A107 | 821 | 48000 | SH | Shared-Defined | 02 | Sole |
| GLOBAL SANTAFE CORP. | G3930E101 | 1259 | 38500 | SH | Sole | | Sole |
| GLOBESPAN VIRATA INC | 37957V106 | 2308 | 154700 | SH | Sole | | Sole |
| GLOBESPANVIRATA | 37957V106 | 1541 | 103300 | SH | Shared-Defined | 02 | Sole |
| GOLD FIELDS LTD SPONS. ADR | 38059T106 | 4819 | 462500 | SH | Sole | | Sole |
| GOLDCORP INC | 380956409 | 3071 | 176369 | SH | Sole | | Sole |
| GOLDFIELDS LTD ADR | 38059T106 | 26 | 2500 | SH | Shared-Defined | 02 | Sole |
| GOLDMAN SACHS GROUP INC | 38141G104 | 5533 | 61310 | SH | Sole | | Sole |
| GRUPO FINANCIERO GALICIA ADR | 399909100 | 126 | 95000 | SH | Sole | | Sole |
| GRUPO FINANCIERO GALICIA ADR | 399909100 | 20 | 15000 | SH | Shared-Defined | 02 | Sole |
| GRUPO TELEVISIA S A GL DEP SHS | 40049J206 | 4005 | 82550 | SH | Sole | | Sole |
| GSI LUMONICS INC | 36229U102 | 7513 | 750630 | SH | Sole | | Sole |
| GTECH HLDGS CORP. | 400518106 | 39 | 800 | SH | Sole | | Sole |
| GUIDANT CORP | 401698105 | 1685 | 38888 | SH | Sole | | Sole |
| H & R BLOCK INC | 093671105 | 44 | 1000 | SH | Sole | | Sole |
| H.J. HEINZ COMPANY | 423074103 | 376 | 9065 | SH | Shared-Defined | 02 | Sole |
| HALLIBURTON COMPANY | 406216101 | 48 | 2800 | SH | Sole | | Sole |
| HANOVER COMPRESSOR CO. | 410768105 | 13827 | 768600 | SH | Sole | | Sole |
| HANOVER COMPRESSOR CO. | 410768105 | 1991 | 110700 | SH | Shared-Defined | 02 | Sole |
| HARLEY-DAVIDSON INC | 412822108 | 1636 | 29684 | SH | Sole | | Sole |
| HARLEY-DAVIDSON INC | 412822108 | 1195 | 21685 | SH | Shared-Defined | 02 | Sole |
| HARMAN INTL INDUSTRIES | 413086109 | 1268 | 25700 | SH | Shared-Defined | 02 | Sole |
| HARMAN INT'L INDS INC | 413086109 | 933 | 18900 | SH | Sole | | Sole |
| HARMONY GOLD MINING COMPANY | 413216300 | 46 | 4100 | SH | Shared-Defined | 02 | Sole |
| HARMONY GOLD MINING SP ADR | 413216300 | 4312 | 381600 | SH | Sole | | Sole |
| HARTFORD FINANCIAL SRVS GROUP | 416515104 | 170 | 2500 | SH | Sole | | Sole |
| HCA INC | 404119109 | 793 | 17988 | SH | Sole | | Sole |
| HEALTH MGMT ASSOCIATES CL A | 421933102 | 4865 | 234680 | SH | Sole | | Sole |
| HEINZ (H.J.) CO | 423074103 | 1525 | 36740 | SH | Sole | | Sole |
| HEWLETT-PACKARD COMPANY | 428236103 | 2576 | 143600 | SH | Sole | | Sole |
| HEWLETT-PACKARD COMPANY | 428236103 | 7124 | 397099 | SH | Sole | | Sole |
| HISPANIC BROADCASTING CORP | 43357B104 | 64 | 2200 | SH | Sole | | Sole |
| HITACHI LTD ADR | 433578507 | 22 | 300 | SH | Sole | | Sole |
| HOLLYWOOD ENTERTAINMENT CORP | 436141105 | 40 | 2400 | SH | Sole | | Sole |
| HOLOGIC INC | 436440101 | 15 | 1000 | SH | Sole | | Sole |
| HOME DEPOT INC | 437076102 | 10011 | 205950 | SH | Sole | | Sole |
| HOME DEPOT INC | 437076102 | 2198 | 45215 | SH | Shared-Defined | 02 | Sole |
| HONEYWELL INTERNATIONAL INC | 438516106 | 598 | 15630 | SH | Shared-Defined | 02 | Sole |
| HONEYWELL INTL INC | 438516106 | 7332 | 191580 | SH | Sole | | Sole |
| HOOPER HOLMES INC | 439104100 | 5928 | 565100 | SH | Sole | | Sole |
| HOUSEHOLD INTERNATIONAL INC | 441815107 | 1986 | 34960 | SH | Sole | | Sole |
| HUMAN GENOME SCIENCES INC | 444903108 | 1608 | 73780 | SH | Sole | | Sole |
| HUMMINGBIRD LTD | 44544R101 | 91 | 4400 | SH | Sole | | Sole |
| HURRICANE HYDROCARBONS CL A | 44779E106 | 16944 | 1132100 | SH | Sole | | Sole |
| HYPERION SOLUTIONS CORP. | 44914M104 | 86 | 3200 | SH | Sole | | Sole |
| ICN PHARMACEUTICALS INC | 448924100 | 88 | 2760 | SH | Sole | | Sole |
| ICOS CORP. | 449295104 | 745 | 16200 | SH | Sole | | Sole |
| ICOS CORPORATION | 449295104 | 934 | 20300 | SH | Shared-Defined | 02 | Sole |
| ID BIOMEDICAL CORPORATION | 44936D108 | 29 | 4900 | SH | Sole | | Sole |
| IDEC PHARMACEUTICALS CORP. | 449370105 | 418 | 6500 | SH | Sole | | Sole |
| IDENTIX INC | 451906101 | 13 | 1500 | SH | Sole | | Sole |
| IDT CORP. CL. B | 448947309 | 1500 | 85000 | SH | Sole | | Sole |
| IDT CORP. CL. B | 448947309 | 159 | 9000 | SH | Shared-Defined | 02 | Sole |
| IKON OFFICE SOLUTIONS INC | 451713101 | 29 | 2500 | SH | Sole | | Sole |

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| ILEX ONCOLOGY INC | 451923106 | 43 | 2500 | SH | Sole | | Sole |
| ILLINOIS TOOL WORKS INC | 452308109 | 130 | 1800 | SH | Sole | | Sole |
| IMC GLOBAL INC | 449669100 | 30 | 2000 | SH | Sole | | Sole |
| IMMUNEX CORP. | 452528102 | 881 | 29100 | SH | Sole | | Sole |
| IMMUNOGEN INC | 45253H101 | 32 | 2900 | SH | Sole | | Sole |
| IMPATH INC | 45255G101 | 1572 | 38300 | SH | Shared-Defined | 02 | Sole |
| IMPATH INC | 45255G101 | 1207 | 29400 | SH | Sole | | Sole |
| IMPAX LABORATORIES INC | 45256B101 | 10 | 1500 | SH | Sole | | Sole |
| IMPERIAL OIL LIMITED | 453038408 | 141024 | 4735981 | SH | Sole | | Sole |
| IMS HEALTH INC | 449934108 | 18470 | 822700 | SH | Sole | | Sole |
| INCO LIMITED | 453258402 | 25915 | 1329970 | SH | Sole | | Sole |
| INGERSOLL-RAND CO. CL. A | G4776G101 | 80 | 1600 | SH | Sole | | Sole |
| INSPIRE PHARMACEUTICAL INC | 457733103 | 8 | 4100 | SH | Sole | | Sole |
| INTEGRA LIFESCIENCES HOLDING | 457985208 | 14616 | 519600 | SH | Sole | | Sole |
| INTEGRA LIFESCIENCES HOLDINGS | 457985208 | 2861 | 101700 | SH | Shared-Defined | 02 | Sole |
| INTEGRATED CIRCUIT SYSTEMS | 45811K208 | 2493 | 122200 | SH | Shared-Defined | 02 | Sole |
| INTEGRATED CIRCUIT SYSTEMS | 45811K208 | 2931 | 143700 | SH | Sole | | Sole |
| INTEGRATED DEVICE TECHNOLOGY | 458118106 | 715 | 21500 | SH | Sole | | Sole |
| INTEL CORP | 458140100 | 4811 | 158220 | SH | Shared-Defined | 02 | Sole |
| INTEL CORPORATION | 458140100 | 15810 | 519880 | SH | Sole | | Sole |
| INTERCEPT INC | 45845L107 | 2026 | 55900 | SH | Shared-Defined | 02 | Sole |
| INTERCEPT INC | 45845L107 | 16052 | 442800 | SH | Sole | | Sole |
| INTERGRATED DEVICE TECH | 458118106 | 788 | 23700 | SH | Shared-Defined | 02 | Sole |
| INTERMUNE INC | 45884X103 | 502 | 16700 | SH | Shared-Defined | 02 | Sole |
| INTERMUNE PHARMACEUTICALS | 45884X103 | 442 | 14700 | SH | Sole | | Sole |
| INTL BUSINESS MACHINES | 459200101 | 3331 | 32025 | SH | Shared-Defined | 02 | Sole |
| INTL BUSINESS MACHINES | 459200101 | 12589 | 121050 | SH | Sole | | Sole |
| INTERNATIONAL PAPER COMPANY | 460146103 | 2380 | 55340 | SH | Sole | | Sole |
| INTERNATIONAL PAPER COMPANY | 460146103 | 430 | 10005 | SH | Shared-Defined | 02 | Sole |
| INTERNATIONAL RECTIFIER CORP | 460254105 | 14182 | 312300 | SH | Sole | | Sole |
| INTERNET SECURITY SYSTEMS INC | 46060X107 | 813 | 35600 | SH | Sole | | Sole |
| INTERNET SECURITY SYSTEMS | 46060X107 | 167 | 7300 | SH | Shared-Defined | 02 | Sole |
| INTERPUBLIC GROUP OF COS | 460690100 | 19937 | 581585 | SH | Sole | | Sole |
| INTERSIL CORP. | 46069S109 | 12536 | 442200 | SH | Sole | | Sole |
| INTERSIL CORPORATION | 46069S109 | 1602 | 56500 | SH | Shared-Defined | 02 | Sole |
| INTRADO INC | 46117A100 | 1793 | 82300 | SH | Sole | | Sole |
| INTRADO INC | 46117A100 | 1355 | 62200 | SH | Shared-Defined | 02 | Sole |
| INTRAWEST CORPORATION | 460915200 | 9703 | 547100 | SH | Sole | | Sole |
| INTUIT INC | 461202103 | 503 | 13100 | SH | Sole | | Sole |
| INTUITIVE SURGICAL INC | 46120E107 | 822 | 87400 | SH | Sole | | Sole |
| INTUITIVE SURGICAL, INC | 46120E107 | 1115 | 118600 | SH | Shared-Defined | 02 | Sole |
| INVESTMENT TECHNOLOGY GROUP | 46145F105 | 47 | 900 | SH | Sole | | Sole |
| INVITROGEN CORP. | 46185R100 | 41 | 1200 | SH | Sole | | Sole |
| IPSCO INC | 462622101 | 1581 | 92000 | SH | Sole | | Sole |
| ISLE OF CAPRI CASINOS INC | 464592104 | 74 | 4000 | SH | Sole | | Sole |
| ITRON INC | 465741106 | 1163 | 39100 | SH | Sole | | Sole |
| ITRON, INC | 465741106 | 280 | 9400 | SH | Shared-Defined | 02 | Sole |
| ITT INDUSTRIES INC | 450911102 | 60 | 950 | SH | Sole | | Sole |
| IVAX CORP. | 465823102 | 55 | 3400 | SH | Sole | | Sole |
| J.P. MORGAN CHASE & CO. | 46625H100 | 4192 | 117591 | SH | Sole | | Sole |
| JACK HENRY & ASSOCIATES, INC | 426281101 | 40 | 1800 | SH | Sole | | Sole |
| JDA SOFTWARE GROUP INC | 46612K108 | 1262 | 39600 | SH | Sole | | Sole |
| JDA SOFTWARE GROUP INC | 46612K108 | 281 | 8800 | SH | Shared-Defined | 02 | Sole |
| JDS UNIPHASE CORP. | 46612J101 | 149 | 25354 | SH | Sole | | Sole |
| JOHN HANCOCK FINANCIAL SRVS | 41014S106 | 165 | 4318 | SH | Sole | | Sole |
| JOHNSON & JOHNSON | 478160104 | 48180 | 741799 | SH | Sole | | Sole |
| JOHNSON & JOHNSON | 478160104 | 3801 | 58520 | SH | Shared-Defined | 02 | Sole |
| JOHNSON CONTROLS INC | 478366107 | 33 | 373 | SH | Sole | | Sole |
| JONES APPAREL GROUP INC | 480074103 | 4980 | 142500 | SH | Sole | | Sole |
| JUNIPER NETWORKS INC | 48203R104 | 15 | 1191 | SH | Sole | | Sole |
| KERR-MCGEE CORP. | 492386107 | 321 | 5100 | SH | Sole | | Sole |
| KEY ENERGY SERVICES INC | 492914106 | 38 | 3500 | SH | Sole | | Sole |
| KIMBERLY CLARK CORP | 494368103 | 1304 | 20175 | SH | Shared-Defined | 02 | Sole |
| KIMBERLY-CLARK CORP | 494368103 | 2030 | 31400 | SH | Sole | | Sole |

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|-------------------------------|-----------|--------|---------|----|----------------|----|------|
| KIMCO REALTY CO. | 49446R109 | 270 | 8250 | SH | Sole | | Sole |
| KING PHARMACEUTICALS INC | 495582108 | 153 | 4366 | SH | Sole | | Sole |
| KINGSWAY FINANCIAL SERVICES | 496904103 | 2239 | 206800 | SH | Sole | | Sole |
| KINROSS GOLD CORPORATION | 496902107 | 3429 | 2691300 | SH | Sole | | Sole |
| KLA INSTRS CORP | 482480100 | 1411 | 21215 | SH | Shared-Defined | 02 | Sole |
| KLA-TENCOR CORPORATION | 482480100 | 26486 | 398290 | SH | Sole | | Sole |
| KOHL'S CORP | 500255104 | 1570 | 22070 | SH | Sole | | Sole |
| KOHL'S CORPORATION | 500255104 | 860 | 12085 | SH | Shared-Defined | 02 | Sole |
| KOOKMIN BANK SPONS. ADR | 50049M109 | 3082 | 73171 | SH | Sole | | Sole |
| KOREA ELECTRIC PWR CORP ADR | 500631106 | 13 | 1190 | SH | Sole | | Sole |
| KPMG CONSULTING INC | 48265R109 | 1109 | 54900 | SH | Shared-Defined | 02 | Sole |
| KPMG CONSULTING INC | 48265R109 | 1220 | 60400 | SH | Sole | | Sole |
| KRAFT FOODS INC | 50075N104 | 101 | 2620 | SH | Sole | | Sole |
| KROGER CO | 501044101 | 81 | 3650 | SH | Sole | | Sole |
| KRONOS INC | 501052104 | 1085 | 23100 | SH | Sole | | Sole |
| KRONOS INCORPORATED | 501052104 | 249 | 5300 | SH | Shared-Defined | 02 | Sole |
| L-3 COMMUNICATIONS HOLDINGS | 502424104 | 2867 | 25600 | SH | Sole | | Sole |
| L-3COMMUNICATIONS HOLDINGS | 502424104 | 2453 | 21900 | SH | Shared-Defined | 02 | Sole |
| LABORATORY CORP. OF AMERICA | 50540R409 | 7509 | 78329 | SH | Sole | | Sole |
| LABORATORY CORPORATION | 50540R409 | 1090 | 11375 | SH | Shared-Defined | 02 | Sole |
| LAFARGE NORTH AMERICA INC | 505862102 | 27561 | 637400 | SH | Sole | | Sole |
| LEAR CORP. | 521865105 | 38 | 800 | SH | Sole | | Sole |
| LEGGETT & PLATT INC | 524660107 | 67017 | 2702300 | SH | Sole | | Sole |
| LEHMAN BROTHERS HLDGS INC | 524908100 | 1758 | 27190 | SH | Sole | | Sole |
| LEHMAN BROTHERS HOLDINGS INC | 524908100 | 1212 | 18745 | SH | Shared-Defined | 02 | Sole |
| LENDINGTREE INC | 52602Q105 | 138 | 10300 | SH | Sole | | Sole |
| LENNAR CORP. | 526057104 | 72 | 1373 | SH | Sole | | Sole |
| LEVEL 3 COMMUNICATIONS INC | 52729N100 | 1735 | 487300 | SH | Sole | | Sole |
| LIBERTY MEDIA CORP. CL. A | 530718105 | 11463 | 906889 | SH | Sole | | Sole |
| LILLY (ELI) & COMPANY | 532457108 | 6034 | 79180 | SH | Sole | | Sole |
| LILLY ELI & CO | 532457108 | 1564 | 20520 | SH | Shared-Defined | 02 | Sole |
| LIMITED INC | 532716107 | 73 | 4100 | SH | Shared-Defined | 02 | Sole |
| LINCOLN NATIONAL CORP. | 534187109 | 137 | 2700 | SH | Sole | | Sole |
| LINEAR TECHNOLOGY CORP | 535678106 | 1000 | 22615 | SH | Shared-Defined | 02 | Sole |
| LINEAR TECHNOLOGY CORP. | 535678106 | 940 | 21260 | SH | Sole | | Sole |
| LIONS GATE ENTERTAINMENT CORP | 535919203 | 41 | 16600 | SH | Sole | | Sole |
| LOCKHEED MARTIN CORP | 539830109 | 2101 | 36495 | SH | Sole | | Sole |
| LOCKHEED MARTIN CORPORATION | 539830109 | 245 | 4260 | SH | Shared-Defined | 02 | Sole |
| LOWES COMPANIES | 548661107 | 1494 | 34351 | SH | Sole | | Sole |
| LOWES COS INC | 548661107 | 946 | 21755 | SH | Shared-Defined | 02 | Sole |
| LSI LOGIC CORPORATION | 502161102 | 680 | 40000 | SH | Shared-Defined | 02 | Sole |
| LTX CORP. | 502392103 | 1088 | 40000 | SH | Sole | | Sole |
| LTX CORPORATION | 502392103 | 283 | 10400 | SH | Shared-Defined | 02 | Sole |
| LUCENT TECHNOLOGIES INC | 549463107 | 62 | 13062 | SH | Sole | | Sole |
| LUXOTTICA GROUP SPA - SP ADR | 55068R202 | 1667 | 86000 | SH | Shared-Defined | 02 | Sole |
| LUXOTTICA GROUP SPA-SPON ADR | 55068R202 | 11766 | 604000 | SH | Sole | | Sole |
| M & T BANK CORP. | 55261F104 | 32 | 400 | SH | Sole | | Sole |
| MACROVISION CORP. | 555904101 | 14367 | 539100 | SH | Sole | | Sole |
| MACROVISION CORPORATION | 555904101 | 2260 | 84800 | SH | Shared-Defined | 02 | Sole |
| MAGNA INTERNATIONAL CL A SV | 559222401 | 122276 | 1667349 | SH | Sole | | Sole |
| MAGNUM HUNTER RESOURCES INC | 55972F203 | 59 | 7500 | SH | Sole | | Sole |
| MANHATTAN ASSOCIATES INC | 562750109 | 2057 | 54000 | SH | Sole | | Sole |
| MANHATTAN ASSOCIATES, INC | 562750109 | 1143 | 30000 | SH | Shared-Defined | 02 | Sole |
| MANPOWER INC | 56418H100 | 2508 | 64500 | SH | Sole | | Sole |
| MANUGISTICS GROUP INC | 565011103 | 1759 | 81900 | SH | Sole | | Sole |
| MANUGISTICS GROUP INC | 565011103 | 1297 | 60400 | SH | Shared-Defined | 02 | Sole |
| MANULIFE FINANCIAL CORP. | 56501R106 | 89118 | 3248165 | SH | Sole | | Sole |
| MARRIOTT INTERNATIONAL CL A | 571903202 | 1580 | 35145 | SH | Sole | | Sole |
| MARSH & MCLENNAN CO | 571748102 | 2224 | 19725 | SH | Sole | | Sole |
| MARSHALL & ILSLEY CORP. | 571834100 | 37 | 600 | SH | Sole | | Sole |
| MARVELL TECHNOLOGY GROUP LTD | G5876H105 | 1831 | 41800 | SH | Sole | | Sole |
| MARVELL TECHNOLOGY GROUP LTD | G5876H105 | 368 | 8400 | SH | Shared-Defined | 02 | Sole |
| MASCO CORP | 574599106 | 27 | 1000 | SH | Sole | | Sole |
| MASONITE INT'L CORP. | 575384102 | 18380 | 1276200 | SH | Sole | | Sole |

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| MATRIXONE INC | 57685P304 | 79 | 8900 | SH | Sole | | Sole |
| MATSUSHITA ELEC IND SP. ADR | 576879209 | 3279 | 265500 | SH | Sole | | Sole |
| MATTEL INC | 577081102 | 25 | 1215 | SH | Sole | | Sole |
| MAVERICK TUBE CORP | 577914104 | 345 | 21200 | SH | Sole | | Sole |
| MAVERICK TUBE CORP | 577914104 | 326 | 20000 | SH | Shared-Defined | 02 | Sole |
| MAXIM INTEGRATED PRODS INC | 57772K101 | 1075 | 19290 | SH | Shared-Defined | 02 | Sole |
| MAXIM INTEGRATED PRODUCTS | 57772K101 | 3814 | 68470 | SH | Sole | | Sole |
| MAXIMUS INC | 577933104 | 61 | 2000 | SH | Sole | | Sole |
| MBNA CORP | 55262L100 | 395 | 10250 | SH | Sole | | Sole |
| MCAFREE.COM CORP | 579062100 | 236 | 14300 | SH | Shared-Defined | 02 | Sole |
| MCAFREE.COM CORPORATION | 579062100 | 1087 | 66000 | SH | Sole | | Sole |
| MCDATA CORP. CL. A | 580031201 | 3703 | 312005 | SH | Sole | | Sole |
| MCGRAW-HILL COMPANIES INC | 580645109 | 288998 | 4234405 | SH | Sole | | Sole |
| MCKESSON CORP. | 58155Q103 | 4868 | 130055 | SH | Sole | | Sole |
| MCSI INC | 55270M108 | 66 | 5500 | SH | Sole | | Sole |
| MDC COMMUNICATIONS CORP CL A | 55267W309 | 55 | 13600 | SH | Sole | | Sole |
| MDS INC | 55269P302 | 10235 | 735300 | SH | Sole | | Sole |
| MEDICIS PHARMACEUTICAL A SHS | 584690309 | 1149 | 20700 | SH | Sole | | Sole |
| MEDICS PHARMACEUTICAL CORP | 584690309 | 1554 | 28000 | SH | Shared-Defined | 02 | Sole |
| MEDIMMUNE INC | 584699102 | 3393 | 86273 | SH | Sole | | Sole |
| MEDTRONIC INC | 585055106 | 29010 | 641665 | SH | Sole | | Sole |
| MEDTRONIC INC | 585055106 | 517 | 11440 | SH | Shared-Defined | 02 | Sole |
| MELLON FINANCIAL CORP | 58551A108 | 1090 | 28250 | SH | Sole | | Sole |
| MENTOR GRAPHICS CORP. | 587200106 | 209 | 9900 | SH | Sole | | Sole |
| MERCK & CO INC | 589331107 | 2147 | 37280 | SH | Shared-Defined | 02 | Sole |
| MERCK & CO. INC | 589331107 | 6123 | 106333 | SH | Sole | | Sole |
| MERCURY INTERACTIVE CORP | 589405109 | 1258 | 33400 | SH | Shared-Defined | 02 | Sole |
| MERCURY INTERACTIVE CORP. | 589405109 | 1977 | 52500 | SH | Sole | | Sole |
| MERIDIAN GOLD INC | 589975101 | 2131 | 146100 | SH | Sole | | Sole |
| MERRILL LYNCH & CO | 590188108 | 2773 | 50075 | SH | Sole | | Sole |
| MERRILL LYNCH & CO INC | 590188108 | 1572 | 28390 | SH | Shared-Defined | 02 | Sole |
| METHANEX CORPORATION | 59151K108 | 8931 | 1208152 | SH | Sole | | Sole |
| METRIS CO. | 591598107 | 92 | 4600 | SH | Sole | | Sole |
| METRO ONE TELECOMMUNICATIONS | 59163F105 | 1491 | 58800 | SH | Shared-Defined | 02 | Sole |
| METRO ONE TELECOMMUNICATIONS | 59163F105 | 1109 | 43750 | SH | Sole | | Sole |
| METRO-GOLDWYN-MAYER INC | 591610100 | 37 | 2200 | SH | Sole | | Sole |
| MGIC INVESTMENT CORP. | 552848103 | 75 | 1100 | SH | Sole | | Sole |
| MICROCELL TELECOMM INC CL B | 59501T304 | 35 | 27100 | SH | Sole | | Sole |
| MICROCHIP TECHNOLOGY INC | 595017104 | 142 | 3400 | SH | Sole | | Sole |
| MICROCHIP TECHNOLOGY INC | 595017104 | 627 | 15000 | SH | Shared-Defined | 02 | Sole |
| MICROMUSE INC | 595094103 | 526 | 60000 | SH | Sole | | Sole |
| MICROMUSE INC | 595094103 | 712 | 81300 | SH | Shared-Defined | 02 | Sole |
| MICRON TECHNOLOGY INC | 595112103 | 2494 | 75820 | SH | Sole | | Sole |
| MICROSOFT CORP | 594918104 | 88288 | 1463895 | SH | Sole | | Sole |
| MICROSOFT CORP | 594918104 | 6522 | 108145 | SH | Shared-Defined | 02 | Sole |
| MICROTUNE INC | 59514P109 | 937 | 65200 | SH | Sole | | Sole |
| MICROTUNE INC | 59514P109 | 1255 | 87300 | SH | Shared-Defined | 02 | Sole |
| MIH LTD | G6116R101 | 690 | 242000 | SH | Shared-Defined | 02 | Sole |
| MIH LTD | G6116R101 | 1530 | 536720 | SH | Sole | | Sole |
| MILLENNIUM PHARMACEUTICALS | 599902103 | 1750 | 78450 | SH | Sole | | Sole |
| MINAS BUENAVENTURA SA SP ADR | 204448104 | 13167 | 487500 | SH | Sole | | Sole |
| MINAS BUENAVENTURA-SPON ADR | 204448104 | 324 | 12000 | SH | Shared-Defined | 02 | Sole |
| MINNESOTA MINING & MFG CO. | 604059105 | 1378 | 11980 | SH | Shared-Defined | 02 | Sole |
| MIRAVANT MEDICAL TECHNOLOGIES | 604690107 | 2 | 2000 | SH | Sole | | Sole |
| MKS INSTRUMENTS INC | 55306N104 | 853 | 24900 | SH | Sole | | Sole |
| MKS INSTRUMENTS, INC | 55306N104 | 229 | 6700 | SH | Shared-Defined | 02 | Sole |
| MOBILE TELESYSTEMS SP. ADR | 607409109 | 157 | 4300 | SH | Sole | | Sole |
| MOHAWK INDUSTRIES INC | 608190104 | 18 | 300 | SH | Sole | | Sole |
| MOODY'S CORPORATION | 615369105 | 50084 | 1218600 | SH | Sole | | Sole |
| MOOG INC CL.A | 615394202 | 198 | 6200 | SH | Sole | | Sole |
| MOORE CORPORATION LIMITED | 615785102 | 10830 | 831700 | SH | Sole | | Sole |
| MORGAN STANLEY DEAN WITTER | 617446448 | 1926 | 33615 | SH | Shared-Defined | 02 | Sole |
| MORGAN STANLEY DEAN WITTER | 617446448 | 52897 | 923003 | SH | Sole | | Sole |
| MOTOROLA INC | 620076109 | 26865 | 1891920 | SH | Sole | | Sole |

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| MURPHY OIL CORP. | 626717102 | 1396 | 14540 | SH | Sole | | Sole |
| MYRIAD GENETICS | 62855J104 | 1220 | 36400 | SH | Sole | | Sole |
| NATIONAL INSTRUMENTS CORP | 636518102 | 4345 | 103900 | SH | Sole | | Sole |
| NATIONAL OILWELL INC | 637071101 | 1165 | 46000 | SH | Shared-Defined | 02 | Sole |
| NATIONAL SEMICONDUCTOR CORP | 637640103 | 1491 | 44250 | SH | Sole | | Sole |
| NATIONAL-OILWELL INC | 637071101 | 3708 | 146400 | SH | Sole | | Sole |
| NATIONWIDE FINANCIAL SRV INC | 638612101 | 4323 | 101000 | SH | Sole | | Sole |
| NAVISTAR INTERNATIONAL CORP | 63934E108 | 27 | 600 | SH | Sole | | Sole |
| NDS GROUP PLC - SPONS. ADR | 628891103 | 60 | 4300 | SH | Sole | | Sole |
| NET.B@NK INC | 640933107 | 164 | 9700 | SH | Sole | | Sole |
| NETIQ CORP. | 64115P102 | 577 | 26433 | SH | Sole | | Sole |
| NETIQ CORPORATION | 64115P102 | 703 | 32218 | SH | Shared-Defined | 02 | Sole |
| NETWORK APPLIANCE INC | 64120L104 | 29 | 1403 | SH | Sole | | Sole |
| NETWORKS ASSOCIATES INC | 640938106 | 0 | 2200 | SH | Sole | | Sole |
| NEUROCRINE BIOSCIENCES | 64125C109 | 85 | 2100 | SH | Sole | | Sole |
| NEWELL RUBBERMAID INC | 651229106 | 29 | 900 | SH | Sole | | Sole |
| NEWMONT MINING CORP | 651639106 | 665 | 24000 | SH | Shared-Defined | 02 | Sole |
| NEWMONT MINING CORP HLDG CO | 651639106 | 1771 | 63950 | SH | Sole | | Sole |
| NEWS CORP LTD SPONS. ADR | 652487703 | 82 | 2905 | SH | Sole | | Sole |
| NEXEN INC | 65334H102 | 21953 | 908625 | SH | Sole | | Sole |
| NEXTEL PARTNERS INCCL.A | 65333F107 | 3 | 500 | SH | Sole | | Sole |
| NIPPON TELEGRAPH & TEL SP ADR | 654624105 | 13 | 660 | SH | Sole | | Sole |
| NOBLE DRILLING CORP | 655042109 | 1429 | 34525 | SH | Shared-Defined | 02 | Sole |
| NOKIA CORP. SPON ADR | 654902204 | 14945 | 720565 | SH | Sole | | Sole |
| NORFOLK SOUTHERN CORP. | 655844108 | 29 | 1200 | SH | Sole | | Sole |
| NORSAT INTERNATIONAL INC | 656512100 | 6 | 3600 | SH | Sole | | Sole |
| NORSK HYDRO A S | 656531605 | 4940 | 103100 | SH | Shared-Defined | 02 | Sole |
| NORSK HYDRO A.S. ADS | 656531605 | 407 | 8500 | SH | Sole | | Sole |
| NORTEK INC | 656559101 | 7 | 200 | SH | Sole | | Sole |
| NORTEL NETWORKS CORPORATION | 656568102 | 47554 | 10809871 | SH | Sole | | Sole |
| NORTHERN TRUST CORPORATION | 665859104 | 2716 | 45190 | SH | Sole | | Sole |
| NORTHERN TRUST CORPORATION | 665859104 | 1295 | 21540 | SH | Shared-Defined | 02 | Sole |
| NOVA CHEMICALS CORPORATION | 66977W109 | 492 | 19707 | SH | Sole | | Sole |
| NOVARTIS AG ADR | 66987V109 | 3786 | 95600 | SH | Sole | | Sole |
| NOVELLUS SYSTEMS INC | 670008101 | 1018 | 18800 | SH | Sole | | Sole |
| NOVELLUS SYSTEMS INC | 670008101 | 828 | 15300 | SH | Shared-Defined | 02 | Sole |
| NOVOSTE CORP. | 67010C100 | 0 | 5000 | SH | Sole | | Sole |
| NPS PHARMACEUTICALS INC | 62936P103 | 124 | 3800 | SH | Sole | | Sole |
| NUMERICAL TECHNOLOGIES INC | 67053T101 | 357 | 26400 | SH | Sole | | Sole |
| NUMERICAL TECHNOLOGIES INC | 67053T101 | 465 | 34400 | SH | Shared-Defined | 02 | Sole |
| NVIDIA CORP. | 67066G104 | 1302 | 29345 | SH | Sole | | Sole |
| NVIDIA CORPORATION | 67066G104 | 413 | 9300 | SH | Shared-Defined | 02 | Sole |
| O2MICRO INTERNATIONAL LTD | G6797E106 | 1202 | 68800 | SH | Shared-Defined | 02 | Sole |
| O2MICRO INTERNATIONAL LTD | G6797E106 | 1857 | 106300 | SH | Sole | | Sole |
| OAK TECHNOLOGY INC | 671802106 | 2217 | 149000 | SH | Shared-Defined | 02 | Sole |
| OAK TECHNOLOGY INC | 671802106 | 13248 | 890300 | SH | Sole | | Sole |
| OAKLEY INC | 673662102 | 11 | 600 | SH | Sole | | Sole |
| OCEAN ENERGY INC | 67481E106 | 350 | 17700 | SH | Sole | | Sole |
| OCEANEERING INTL INC | 675232102 | 35 | 1200 | SH | Sole | | Sole |
| OFFICE DEPOT INC | 676220106 | 40 | 2019 | SH | Sole | | Sole |
| OLD REPUBLIC INTL CORP. | 680223104 | 42 | 1300 | SH | Sole | | Sole |
| OMNICOM GROUP INC | 681919106 | 359005 | 3803015 | SH | Sole | | Sole |
| OPEN TEXT CORP. | 683715106 | 3616 | 144509 | SH | Sole | | Sole |
| OPNET TECHNOLOGIES INC | 683757108 | 40 | 4200 | SH | Sole | | Sole |
| ORACLE CORP | 68389X105 | 1194 | 93305 | SH | Shared-Defined | 02 | Sole |
| ORACLE CORP. | 68389X105 | 4511 | 352444 | SH | Sole | | Sole |
| ORBOTECH LTD | M75253100 | 1741 | 55400 | SH | Sole | | Sole |
| ORTHODONTIC CTRS OF AMERICA | 68750P103 | 1226 | 44400 | SH | Sole | | Sole |
| ORTHODONTIC CTRS AMER INC | 68750P103 | 1582 | 57300 | SH | Shared-Defined | 02 | Sole |
| OSI PHARMACEUTICALS | 671040103 | 260 | 6630 | SH | Sole | | Sole |
| OVERTURE SERVICES INC | 69039R100 | 1206 | 43200 | SH | Sole | | Sole |
| OVERTURE SERVICES, INC | 69039R100 | 257 | 9200 | SH | Shared-Defined | 02 | Sole |
| OWENS & MINOR INC | 690732102 | 71 | 3600 | SH | Sole | | Sole |
| OXFORD HEALTH PLANS INC | 691471106 | 103 | 2459 | SH | Sole | | Sole |

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|--------------------------------|-----------|--------|---------|----|----------------|----|------|
| P.F. CHANG'S CHINA BISTRO INC | 69333Y108 | 333 | 5000 | SH | Shared-Defined | 02 | Sole |
| P.F.CHANG'S CHINA BISTRO INC | 69333Y108 | 247 | 3700 | SH | Sole | | Sole |
| PALL CORP. | 696429307 | 23 | 1100 | SH | Sole | | Sole |
| PAN AMERICAN SILVER CORP | 697900108 | 24 | 4300 | SH | Sole | | Sole |
| PANAMERICAN BEVERAGES CL A | P74823108 | 109 | 6000 | SH | Sole | | Sole |
| PANAMSAT CORP. | 697933109 | 46 | 2000 | SH | Sole | | Sole |
| PANCANADIAN ENERGY CORP. | 69831A107 | 31190 | 1047677 | SH | Sole | | Sole |
| PANERA BREAD CO. CL.A | 69840W108 | 484 | 7600 | SH | Sole | | Sole |
| PANERA BREAD COMPANY | 69840W108 | 656 | 10300 | SH | Shared-Defined | 02 | Sole |
| PAPPA JOHN'S INTERNATIONAL | 698813102 | 50 | 1800 | SH | Sole | | Sole |
| PATTERSON DENTAL CO. | 703412106 | 6708 | 153400 | SH | Sole | | Sole |
| PDF SOLUTIONS INC | 693282105 | 1513 | 88200 | SH | Sole | | Sole |
| PDF SOLUTIONS INC | 693282105 | 1269 | 74000 | SH | Shared-Defined | 02 | Sole |
| PEABODY ENERGY CORP | 704549104 | 2982 | 103000 | SH | Sole | | Sole |
| PEABODY ENERGY CORP | 704549104 | 1013 | 35000 | SH | Shared-Defined | 02 | Sole |
| PEC SOLUTIONS INC | 705107100 | 1131 | 46000 | SH | Sole | | Sole |
| PEC SOLUTIONS, INC | 705107100 | 1012 | 41152 | SH | Shared-Defined | 02 | Sole |
| PEGASUS COMMUNICATIONS CL A | 705904100 | 10 | 3384 | SH | Sole | | Sole |
| PEOPLESOFT INC | 712713106 | 278 | 7600 | SH | Shared-Defined | 02 | Sole |
| PEOPLESOFT INC | 712713106 | 1469 | 40225 | SH | Sole | | Sole |
| PEPSICO INC | 713448108 | 2034 | 39500 | SH | Shared-Defined | 02 | Sole |
| PEPSICO INC | 713448108 | 272983 | 5300647 | SH | Sole | | Sole |
| PERICOM SEMICONDUCTOR CORP. | 713831105 | 31 | 2200 | SH | Sole | | Sole |
| PERKINELMER INC | 714046109 | 39 | 2126 | SH | Sole | | Sole |
| PERLE SYSTEMS LIMITED | 714152105 | 5 | 12800 | SH | Sole | | Sole |
| PERRIGO CO. | 714290103 | 60 | 5000 | SH | Sole | | Sole |
| PETRO-CANADA | 71644E102 | 206276 | 8005363 | SH | Sole | | Sole |
| PETROLEO BRASILEIRO SA ADR | 71654V408 | 728 | 27500 | SH | Shared-Defined | 02 | Sole |
| PETROLEO BRASILEIRO SA ADR | 71654V101 | 3764 | 150975 | SH | Sole | | Sole |
| PETROLEO BRASILEIRO SA ADR | 71654V408 | 11217 | 423760 | SH | Sole | | Sole |
| PFIZER INC | 717081103 | 53031 | 1334460 | SH | Sole | | Sole |
| PFIZER INC | 717081103 | 4390 | 110475 | SH | Shared-Defined | 02 | Sole |
| PHARMACEUTICAL PRODUCT DEVELOP | 717124101 | 84 | 2400 | SH | Sole | | Sole |
| PHARMACEUTICAL RESOURCES INC | 717125108 | 53 | 2500 | SH | Sole | | Sole |
| PHARMACIA CORPORATION | 71713U102 | 5879 | 130420 | SH | Sole | | Sole |
| PHARMACIA CORPORATION | 71713U102 | 1517 | 33655 | SH | Shared-Defined | 02 | Sole |
| PHELPS DODGE CORP | 717265102 | 214 | 5090 | SH | Shared-Defined | 02 | Sole |
| PHELPS DODGE CORPORATION | 717265102 | 865 | 20540 | SH | Sole | | Sole |
| PHILIP MORRIS COS INC | 718154107 | 1664 | 31590 | SH | Shared-Defined | 02 | Sole |
| PHILIP MORRIS INC | 718154107 | 8455 | 160533 | SH | Sole | | Sole |
| PHILIPPINE LDT ADR | 718252604 | 22 | 2130 | SH | Sole | | Sole |
| PHILLIPS PETROLEUM CO. | 718507106 | 528 | 8400 | SH | Sole | | Sole |
| PHOTON DYNAMICS INC EXCH SHS | 719364101 | 565 | 11100 | SH | Sole | | Sole |
| PHOTRONICS INC | 719405102 | 877 | 26000 | SH | Sole | | Sole |
| PHOTRONICS INC | 719405102 | 229 | 6800 | SH | Shared-Defined | 02 | Sole |
| PINNACLE SYSTEMS INC | 723481107 | 10228 | 1283300 | SH | Sole | | Sole |
| PIONEER NATURAL RESOURCES CO | 723787107 | 29 | 1300 | SH | Sole | | Sole |
| PITNEY BOWES INC | 724479100 | 5744 | 134200 | SH | Sole | | Sole |
| PIVOTAL CORP. | 72581R106 | 1186 | 245500 | SH | Sole | | Sole |
| PLACER DOME INC | 725906101 | 15430 | 1273957 | SH | Sole | | Sole |
| PLX TECHNOLOGY INC | 693417107 | 2556 | 209500 | SH | Sole | | Sole |
| PMC-SIERRA INC | 69344F106 | 3 | 200 | SH | Sole | | Sole |
| PNC FINANCIAL SERVICES GROUP | 693475105 | 112 | 1815 | SH | Sole | | Sole |
| PNM RESOURCES INC | 69349H107 | 40 | 1300 | SH | Sole | | Sole |
| POLYCOM | 73172K104 | 2394 | 97300 | SH | Shared-Defined | 02 | Sole |
| POLYCOM, INC | 73172K104 | 3014 | 122500 | SH | Sole | | Sole |
| POTASH CORPORATION OF SASKAT | 73755L107 | 227215 | 3506700 | SH | Sole | | Sole |
| POTLATCH CORP | 737628107 | 71 | 2100 | SH | Shared-Defined | 02 | Sole |
| PRECISE SOFTWARE SOLUTION | M41450103 | 300 | 12900 | SH | Shared-Defined | 02 | Sole |
| PRECISE SOFTWARE SOLUTIONS | M41450103 | 1428 | 61300 | SH | Sole | | Sole |
| PRECISION DRILLING CORP. | 74022D100 | 39314 | 1229087 | SH | Sole | | Sole |
| PRICELINE.COM INC | 741503106 | 52 | 10000 | SH | Sole | | Sole |
| PRIDE INTERNATIONAL INC | 74153Q102 | 795 | 50000 | SH | Shared-Defined | 02 | Sole |
| PRIDE INT'L INC | 74153Q102 | 1590 | 100000 | SH | Sole | | Sole |

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| PRINCIPAL FINANCIAL GROUP | 74251V102 | 253 | 10000 | SH | Sole | | Sole |
| PRIORITY HEALTHCARE CORP CL B | 74264T102 | 49 | 1900 | SH | Sole | | Sole |
| PROCTER & GAMBLE CO | 742718109 | 6807 | 75560 | SH | Sole | | Sole |
| PROCTER & GAMBLE COMPANY | 742718109 | 2446 | 27150 | SH | Shared-Defined | 02 | Sole |
| PROGRESSIVE CORP. | 743315103 | 27829 | 167019 | SH | Sole | | Sole |
| PROVINCE HEALTHCARE CO | 743977100 | 1525 | 48000 | SH | Sole | | Sole |
| PROVINCE HEALTHCARE COMPANY | 743977100 | 1773 | 55800 | SH | Shared-Defined | 02 | Sole |
| PSS WORLD MEDICAL INC | 69366A100 | 64 | 6500 | SH | Sole | | Sole |
| QLOGIC CORP. | 747277101 | 1446 | 29200 | SH | Sole | | Sole |
| QLOGIC CORPORATION | 747277101 | 327 | 6600 | SH | Shared-Defined | 02 | Sole |
| QLT INC | 746927102 | 203 | 11930 | SH | Sole | | Sole |
| QLT PHOTOTHERAPEUTICS INC | 746927102 | 3151 | 185640 | SH | Sole | | Sole |
| QUALCOMM INC | 747525103 | 3468 | 92131 | SH | Sole | | Sole |
| QUEBECOR WORLD INC | 748203106 | 90175 | 3445888 | SH | Sole | | Sole |
| QUEST DIAGNOSTICS INC | 74834L100 | 99 | 1200 | SH | Sole | | Sole |
| QUEST SOFTWARE INC | 74834T103 | 9 | 600 | SH | Sole | | Sole |
| QWEST COMMUNICATIONS INTL | 749121109 | 20 | 2485 | SH | Sole | | Sole |
| RADIAN GROUP INC | 750236101 | 144 | 2932 | SH | Sole | | Sole |
| RADIOSHACK CORP. | 750438103 | 171 | 5700 | SH | Sole | | Sole |
| RADVISION LTD | M81869105 | 133 | 19375 | SH | Sole | | Sole |
| RANDGOLD & EXPLORATION ADR | 753009307 | 76 | 20000 | SH | Sole | | Sole |
| RAYMOND JAMES FINAN INC | 754730109 | 42 | 1200 | SH | Sole | | Sole |
| RAYTHEON CO. | 755111507 | 11561 | 281620 | SH | Sole | | Sole |
| READER'S DIGEST ASSN. INC A | 755267101 | 11225 | 500900 | SH | Sole | | Sole |
| RECKSON ASSOCIATES REALTY | 75621K106 | 229 | 9300 | SH | Sole | | Sole |
| REINSURANCE GROUP OF AMERICA | 759351109 | 24866 | 794200 | SH | Sole | | Sole |
| RENAL CARE GROUP INC | 759930100 | 49 | 1500 | SH | Sole | | Sole |
| REPUBLIC SERVICES INC | 760759100 | 24 | 1300 | SH | Sole | | Sole |
| RESEARCH IN MOTION LTD | 760975102 | 465 | 16700 | SH | Sole | | Sole |
| RETEK INC | 76128Q109 | 1397 | 53200 | SH | Sole | | Sole |
| RETEK INC | 76128Q109 | 659 | 25100 | SH | Shared-Defined | 02 | Sole |
| REX STORES CORP. | 761624105 | 38 | 2100 | SH | Sole | | Sole |
| RF MICRO DEVICES INC | 749941100 | 64 | 3600 | SH | Sole | | Sole |
| RIO TINTO PLC | 767204100 | 71 | 889 | SH | Shared-Defined | 02 | Sole |
| RITCHIE BROS. AUCTIONEERS | 767744105 | 10284 | 378800 | SH | Sole | | Sole |
| RJ REYNOLDS TOBACCO HLDGS INC | 76182K105 | 39 | 600 | SH | Sole | | Sole |
| RMH TELESERVICES INC | 749938106 | 0 | 24400 | SH | Sole | | Sole |
| ROBERT HALF INTERNATIONAL INC | 770323103 | 5520 | 187000 | SH | Sole | | Sole |
| ROGERS COMMUNICATIONS CLB | 775109200 | 25116 | 1835900 | SH | Sole | | Sole |
| ROGERS WIRELESS COMM CL B RVS | 775315104 | 1633 | 143800 | SH | Sole | | Sole |
| ROSS STORES INC | 778296103 | 68 | 1800 | SH | Sole | | Sole |
| ROYAL BANK OF CANADA | 780087102 | 433357 | 12980348 | SH | Sole | | Sole |
| ROYAL DUTCH PETE CO | 780257804 | 1777 | 32715 | SH | Shared-Defined | 02 | Sole |
| ROYAL DUTCH PETE NY REG SHS | 780257804 | 45388 | 835575 | SH | Sole | | Sole |
| ROYAL GROUP TECHNOLOGIES LTD | 779915107 | 6431 | 339900 | SH | Sole | | Sole |
| RSA SECURITY INC | 749719100 | 45 | 5000 | SH | Sole | | Sole |
| S & P DEPOSITARY RECEIPTS | 78462F103 | 12093 | 105420 | SH | Sole | | Sole |
| S&P 500 DEPOSITARY RECEIPTS | 78462F103 | 7962 | 69465 | SH | Shared-Defined | 02 | Sole |
| S&P MIDCAP 400 DEP RCPTS SR 1 | 595635103 | 79 | 800 | SH | Sole | | Sole |
| S1 CORP. | 78463B101 | 1045 | 67700 | SH | Sole | | Sole |
| S1 CORPORATION | 78463B101 | 1444 | 93500 | SH | Shared-Defined | 02 | Sole |
| SABRE GROUP HLDGS INC | 785905100 | 234 | 5000 | SH | Shared-Defined | 02 | Sole |
| SABRE HLDGS INC | 785905100 | 3989 | 85400 | SH | Sole | | Sole |
| SAFEWAY INC | 786514208 | 163426 | 3630085 | SH | Sole | | Sole |
| SANMINA-SCI CORP. | 800907107 | 25 | 2144 | SH | Sole | | Sole |
| SARA LEE CORP | 803111103 | 29 | 1400 | SH | Sole | | Sole |
| SATYAM COMPUTER SERVICES ADR | 804098101 | 8 | 600 | SH | Sole | | Sole |
| SBC COMMUNICATIONS INC | 78387G103 | 3379 | 90241 | SH | Sole | | Sole |
| SBC COMMUNICATIONS INC | 78387G103 | 759 | 20280 | SH | Shared-Defined | 02 | Sole |
| SCHERING PLOUGH CORP | 806605101 | 999 | 31915 | SH | Shared-Defined | 02 | Sole |
| SCHERING-PLOUGH CORP | 806605101 | 9809 | 313373 | SH | Sole | | Sole |
| SCHLUMBERGER LIMITED | 806857108 | 20732 | 352465 | SH | Sole | | Sole |
| SCHOLASTIC CORPORATION | 807066105 | 3712 | 68500 | SH | Sole | | Sole |
| SCIENTIFIC-ATLANTA INC | 808655104 | 24 | 1030 | SH | Sole | | Sole |

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| SEARS, ROEBUCK & COMPANY | 812387108 | 35 | 679 | SH | Sole | | Sole |
| SEEBEYOND TECHNOLOGY CORP. | 815704101 | 1681 | 219700 | SH | Sole | | Sole |
| SEEBEYOND TECHNOLOGY CORP. | 815704101 | 982 | 128400 | SH | Shared-Defined | 02 | Sole |
| SEI INVESTMENTS CO. | 784117103 | 51 | 1200 | SH | Sole | | Sole |
| SEITEL INC | 816074306 | 0 | 4000 | SH | Sole | | Sole |
| SELECT MEDICAL CORP. | 816196109 | 24 | 1500 | SH | Sole | | Sole |
| SEPRACOR INC | 817315104 | 236 | 12155 | SH | Sole | | Sole |
| SEROLOGICALS CORP. | 817523103 | 25 | 1600 | SH | Sole | | Sole |
| SERONO SA ADR | 81752M101 | 2844 | 126973 | SH | Sole | | Sole |
| SHERWIN-WILLIAMS CO. | 824348106 | 11757 | 412800 | SH | Sole | | Sole |
| SICOR INC | 825846108 | 34 | 2000 | SH | Sole | | Sole |
| SIEBEL SYS INC | 826170102 | 293 | 9000 | SH | Shared-Defined | 02 | Sole |
| SIEBEL SYSTEMS INC | 826170102 | 1448 | 44391 | SH | Sole | | Sole |
| SIERRA WIRELESS INC | 826516106 | 441 | 43600 | SH | Sole | | Sole |
| SIGMA-ALDRICH CORP. | 826552101 | 150 | 3200 | SH | Sole | | Sole |
| SILICON IMAGE INC | 82705T102 | 923 | 108100 | SH | Sole | | Sole |
| SILICON IMAGE, INC | 82705T102 | 200 | 23400 | SH | Shared-Defined | 02 | Sole |
| SILICON LABORATORIES INC | 826919102 | 830 | 23500 | SH | Sole | | Sole |
| SILICON LABORATORIES, INC | 826919102 | 184 | 5200 | SH | Shared-Defined | 02 | Sole |
| SILICON STORAGE TECHNOLOGY | 827057100 | 0 | 3500 | SH | Sole | | Sole |
| SIMON PROPERTY GROUP REIT | 828806109 | 232 | 7100 | SH | Sole | | Sole |
| SK TELECOM CO LTD - ADR | 78440P108 | 321 | 13040 | SH | Sole | | Sole |
| SKILLSOFT CORP. | 83066P101 | 1378 | 59800 | SH | Sole | | Sole |
| SKILLSOFT CORPORATION | 83066P101 | 302 | 13100 | SH | Shared-Defined | 02 | Sole |
| SL GREEN REALTY CORP. | 78440X101 | 212 | 6300 | SH | Sole | | Sole |
| SMITH INTERNATIONAL | 832110100 | 813 | 12000 | SH | Shared-Defined | 02 | Sole |
| SMITH INTERNATIONAL INC | 832110100 | 3293 | 48610 | SH | Sole | | Sole |
| SMTC CORP. | 832682108 | 712 | 323600 | SH | Sole | | Sole |
| SMURFIT-STONE CONTAINER CORP | 832727101 | 171 | 10000 | SH | Shared-Defined | 02 | Sole |
| SMURFIT-STONE CONTAINER CORP | 832727101 | 237 | 13800 | SH | Sole | | Sole |
| SOLETRON CORPORATION | 834182107 | 8 | 1080 | SH | Sole | | Sole |
| SONICWALL INC | 835470105 | 2059 | 157900 | SH | Sole | | Sole |
| SONICWALL, INC | 835470105 | 1474 | 113000 | SH | Shared-Defined | 02 | Sole |
| SONOSITE INC | 83568G104 | 568 | 29300 | SH | Sole | | Sole |
| SONOSITE INCORPORATED | 83568G104 | 741 | 38200 | SH | Shared-Defined | 02 | Sole |
| SOUTHERN CO | 842587107 | 1966 | 74210 | SH | Sole | | Sole |
| SOUTHERN COMPANY | 842587107 | 1018 | 38415 | SH | Shared-Defined | 02 | Sole |
| SOUTHTRUST CORP | 844730101 | 14 | 548 | SH | Sole | | Sole |
| SOUTHWEST AIRLINES CO. | 844741108 | 42 | 2200 | SH | Sole | | Sole |
| SPINNAKER EXPLORATION CO. | 84855W109 | 1712 | 41100 | SH | Sole | | Sole |
| SPINNAKER EXPLORATION CO. | 84855W109 | 2070 | 49700 | SH | Shared-Defined | 02 | Sole |
| SPRINT CORPORATION | 852061100 | 164 | 10700 | SH | Sole | | Sole |
| SPRINT CORP (PCS GROUP) | 852061506 | 1896 | 184230 | SH | Sole | | Sole |
| SPX CORP. | 784635104 | 28 | 200 | SH | Sole | | Sole |
| ST. PAUL COMPANIES | 792860108 | 400 | 8720 | SH | Sole | | Sole |
| STAPLES INC | 855030102 | 226 | 11300 | SH | Sole | | Sole |
| STARBUCKS CORP | 855244109 | 79 | 3400 | SH | Sole | | Sole |
| STATE STREET CORP | 857477103 | 1250 | 22565 | SH | Shared-Defined | 02 | Sole |
| STATE STREET CORPORATION | 857477103 | 2688 | 48540 | SH | Sole | | Sole |
| STERIS CORPORATION | 859152100 | 9099 | 436200 | SH | Sole | | Sole |
| STEWART ENTERPRISES INC CL A | 860370105 | 51 | 8500 | SH | Sole | | Sole |
| STILLWATER MINING COMPANY | 86074Q102 | 459 | 24325 | SH | Sole | | Sole |
| STILWELL FINANCIAL INC | 860831106 | 49 | 2000 | SH | Sole | | Sole |
| STMICROELECTRONICS N.V. | 861012102 | 3795 | 111869 | SH | Shared-Defined | 02 | Sole |
| STMICROELECTRONICS NV NY SHS | 861012102 | 4978 | 146771 | SH | Sole | | Sole |
| STORAGE TECHNOLOGY CORP. | 862111200 | 34 | 1600 | SH | Sole | | Sole |
| STRYKER CORPORATION | 863667101 | 5332 | 88375 | SH | Sole | | Sole |
| SUN LIFE FINANCIAL SER OF CAN | 866796105 | 17561 | 812300 | SH | Sole | | Sole |
| SUN MICROSYSTEMS INC | 866810104 | 1014 | 114920 | SH | Sole | | Sole |
| SUN MICROSYSTEMS INC | 866810104 | 664 | 75295 | SH | Shared-Defined | 02 | Sole |
| SUNCOR ENERGY INC | 867229106 | 220175 | 6101714 | SH | Sole | | Sole |
| SUNGARD DATA SYSTEMS INC | 867363103 | 30 | 900 | SH | Sole | | Sole |
| SUNTRUST BANKS INC | 867914103 | 1644 | 24635 | SH | Sole | | Sole |
| SUNTRUST BANKS, INC | 867914103 | 394 | 5900 | SH | Shared-Defined | 02 | Sole |

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| SUPERIOR ENERGY SERVICES INC | 868157108 | 30 | 3000 | SH | Sole | | Sole |
| SURMODICS INC | 868873100 | 467 | 10700 | SH | Sole | | Sole |
| SURMODICS INC | 868873100 | 628 | 14400 | SH | Shared-Defined | 02 | Sole |
| SWIFT ENERGY CO | 870738101 | 1497 | 76000 | SH | Shared-Defined | 02 | Sole |
| SWIFT ENERGY CO. | 870738101 | 1050 | 53300 | SH | Sole | | Sole |
| SYKES ENTERPRISES INC | 871237103 | 0 | 5000 | SH | Sole | | Sole |
| SYMANTEC CORP | 871503108 | 1517 | 36800 | SH | Shared-Defined | 02 | Sole |
| SYMANTEC CORP. | 871503108 | 2543 | 61700 | SH | Sole | | Sole |
| SYNCOR INTERNATIONAL CORP | 87157J106 | 44 | 1600 | SH | Sole | | Sole |
| SYNOPSYS INC | 871607107 | 33 | 600 | SH | Sole | | Sole |
| SYNOVUS FINANCIAL CORP. | 87161C105 | 43 | 1400 | SH | Sole | | Sole |
| SYSO CORP. | 871829107 | 645 | 21625 | SH | Sole | | Sole |
| TAIWAN SEMICONDUCTOR SP ADR | 874039100 | 434 | 20900 | SH | Shared-Defined | 02 | Sole |
| TAIWAN SEMICONDUCTOR-SP ADR | 874039100 | 3129 | 150795 | SH | Sole | | Sole |
| TAKE-TWO INTERACTIVE SOFTWARE | 874054109 | 1849 | 92000 | SH | Shared-Defined | 02 | Sole |
| TAKE-TWO INTERACTIVE SOFTWARE | 874054109 | 2038 | 101400 | SH | Sole | | Sole |
| TALISMAN ENERGY INC | 87425E103 | 101438 | 2432515 | SH | Sole | | Sole |
| TALX CORP. | 874918105 | 921 | 57570 | SH | Sole | | Sole |
| TALX CORPORATION | 874918105 | 1197 | 74800 | SH | Shared-Defined | 02 | Sole |
| TARGET CORP | 87612E106 | 2623 | 60835 | SH | Sole | | Sole |
| TARGET CORPORATION | 87612E106 | 1183 | 27425 | SH | Shared-Defined | 02 | Sole |
| TELE NORTE LESTE PARTICIPA | 879246106 | 3865 | 307706 | SH | Shared-Defined | 02 | Sole |
| TELECENTRO OESTE CELULAR ADR | 87923P105 | 62 | 10200 | SH | Sole | | Sole |
| TELECOMMS BRASILEIRAS TELEB | 879287308 | 1 | 40 | SH | Sole | | Sole |
| TELEFONICA DE ESPANA SA ADS | 879382208 | 445 | 13443 | SH | Sole | | Sole |
| TELEFONICA S.A. | 879382208 | 3879 | 117160 | SH | Shared-Defined | 02 | Sole |
| TELEFONOS DE MEXICO S A | 879403780 | 5071 | 125550 | SH | Shared-Defined | 02 | Sole |
| TELEFONOS DE MEXICO SER L ADR | 879403780 | 4434 | 109780 | SH | Sole | | Sole |
| TELEKOMUNIKASI INDONESIA ADR | 715684106 | 95 | 11400 | SH | Sole | | Sole |
| TELENORTE LESTE PARTICIP ADR | 879246106 | 809 | 64411 | SH | Sole | | Sole |
| TELETECH HOLDINGS | 879939106 | 587 | 43700 | SH | Shared-Defined | 02 | Sole |
| TELETECH HOLDINGS INC | 879939106 | 435 | 32400 | SH | Sole | | Sole |
| TEMPLE-INLAND INC | 879868107 | 23 | 400 | SH | Sole | | Sole |
| TENET HEALTHCARE CORPORATION | 88033G100 | 12236 | 182577 | SH | Sole | | Sole |
| TERAYON COMMUNICATION SYSTEMS | 880775101 | 64 | 7500 | SH | Sole | | Sole |
| TESCO CORPORATION | 88157K101 | 91 | 7300 | SH | Sole | | Sole |
| TESCO PLC | 88157K101 | 573 | 166833 | SH | Sole | | Sole |
| TESMA INTERNATIONAL INC CL A | 881908107 | 1445 | 70750 | SH | Sole | | Sole |
| TESORO PETROLEUM CORP. | 881609101 | 25 | 1800 | SH | Sole | | Sole |
| TEVA PHARMACEUTICAL SP. ADR | 881624209 | 1896 | 34680 | SH | Sole | | Sole |
| TEXAS INSTRS INC | 882508104 | 2288 | 69110 | SH | Shared-Defined | 02 | Sole |
| TEXAS INSTRUMENTS INC | 882508104 | 32305 | 975992 | SH | Sole | | Sole |
| TEXTRON INC | 883203101 | 3122 | 61100 | SH | Sole | | Sole |
| THE ADVISORY BOARD CO. | 00762W107 | 1447 | 44500 | SH | Shared-Defined | 02 | Sole |
| THE CORPORATE EXEC. BOARD | 21988R102 | 398 | 10600 | SH | Shared-Defined | 02 | Sole |
| THERAGENICS CORPORATION | 883375107 | 35 | 3500 | SH | Sole | | Sole |
| THORATEC CORP | 885175307 | 551 | 50300 | SH | Shared-Defined | 02 | Sole |
| THORATEC CORP. | 885175307 | 410 | 37400 | SH | Sole | | Sole |
| THQ INC | 872443403 | 2322 | 47300 | SH | Sole | | Sole |
| THQ INC | 872443403 | 1576 | 32100 | SH | Shared-Defined | 02 | Sole |
| TIER TECHNOLOGIES INC CL B | 88650Q100 | 2257 | 127900 | SH | Sole | | Sole |
| TIER TECHNOLOGIES, INC-CL B | 88650Q100 | 1631 | 92400 | SH | Shared-Defined | 02 | Sole |
| TMP WORLDWIDE INC | 872941109 | 2078 | 60290 | SH | Sole | | Sole |
| TORONTO-DOMINION BANK | 891160509 | 205427 | 7499390 | SH | Sole | | Sole |
| TOTAL FINA SA SPONS. ADR | 89151E109 | 97 | 1272 | SH | Sole | | Sole |
| TRANSALTA CORPORATION | 89346D107 | 17055 | 1240960 | SH | Sole | | Sole |
| TRANSCANADA PIPELINES LIMITED | 893526103 | 18847 | 1390376 | SH | Sole | | Sole |
| TRANSKARYOTIC THERAPIES INC | 893735100 | 69 | 1600 | SH | Sole | | Sole |
| TRANSOCEAN SEDCO FOREX INC | G90078109 | 2833 | 85261 | SH | Sole | | Sole |
| TRIAD HOSPITAL INC | 89579K109 | 141 | 4100 | SH | Sole | | Sole |
| TRIMBLE NAVIGATION LTD | 896239100 | 53 | 3200 | SH | Sole | | Sole |
| TRIZEC HAHN CORPORATION | 896938107 | 40325 | 2570300 | SH | Sole | | Sole |
| TTI TEAM TELECOM INT'L LTD | M88258104 | 1225 | 42700 | SH | Sole | | Sole |
| TTIL TEAM TELECOM | M88258104 | 241 | 8400 | SH | Shared-Defined | 02 | Sole |

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| TUBOS DE ACERO DE MEX SP ADR | 898592506 | 455 | 42600 | SH | Sole | | Sole |
| TUBOS DE ACERO DE MEX SP ADR | 898592506 | 96 | 9000 | SH | Shared-Defined | 02 | Sole |
| TV AZTECA S.A. - SPONS ADR | 901145102 | 180 | 20500 | SH | Sole | | Sole |
| TVX GOLD INC | 87308K200 | 78 | 103300 | SH | Sole | | Sole |
| TYCO INTERNATIONAL LTD | 902124106 | 11211 | 346884 | SH | Sole | | Sole |
| TYSON FOODS INC CL.A | 902494103 | 32 | 2600 | SH | Sole | | Sole |
| UNION PACIFIC CORP | 907818108 | 134 | 2155 | SH | Sole | | Sole |
| UNISYS CORP. | 909214108 | 33 | 2600 | SH | Sole | | Sole |
| UNITED MICROELECTRONICS ADR | 910873207 | 3683 | 345800 | SH | Sole | | Sole |
| UNITED PARCEL SERVICE CL B | 911312106 | 753 | 12390 | SH | Sole | | Sole |
| UNITED RENTALS INC | 911363109 | 60 | 2200 | SH | Sole | | Sole |
| UNITED STATES STEEL CORP. | 912909108 | 2269 | 125000 | SH | Sole | | Sole |
| UNITED SURGICAL PARTNERS | 913016309 | 2888 | 124500 | SH | Shared-Defined | 02 | Sole |
| UNITED SURGICAL PARTNERS INTL | 913016309 | 2120 | 91400 | SH | Sole | | Sole |
| UNITED TECHNOLOGIES CORP | 913017109 | 1430 | 19275 | SH | Shared-Defined | 02 | Sole |
| UNITED TECHNOLOGIES CORP. | 913017109 | 2528 | 34064 | SH | Sole | | Sole |
| UNITEDHEALTH GROUP INC | 91324P102 | 10090 | 132033 | SH | Sole | | Sole |
| UNITEDHEALTH GROUP INC | 91324P102 | 1193 | 15605 | SH | Shared-Defined | 02 | Sole |
| UNIVERSAL HEALTH SERVICES B | 913903100 | 111 | 2700 | SH | Sole | | Sole |
| UNIVERSITY OF PHOENIX ONLINE | 037604204 | 3322 | 79400 | SH | Sole | | Sole |
| UNIVERSITY OF PHOENIX ONLINE | 037604204 | 2684 | 64150 | SH | Shared-Defined | 02 | Sole |
| UNOCAL CORPORATION | 915289102 | 686 | 17600 | SH | Sole | | Sole |
| UNUMPROVIDENT CORP. | 91529Y106 | 9270 | 331900 | SH | Sole | | Sole |
| USA NETWORKS INC | 902984103 | 4415 | 138955 | SH | Sole | | Sole |
| USEC INC | 90333E108 | 223 | 34900 | SH | Sole | | Sole |
| UST INC | 902911106 | 64024 | 1644600 | SH | Sole | | Sole |
| UTSTARCOM INC | 918076100 | 1600 | 61000 | SH | Sole | | Sole |
| UTSTARCOM, INC | 918076100 | 380 | 14500 | SH | Shared-Defined | 02 | Sole |
| VALASSIS COMMUNICATIONS INC | 918866104 | 8008 | 207300 | SH | Sole | | Sole |
| VALERO ENERGY CORP | 91913Y100 | 990 | 20000 | SH | Shared-Defined | 02 | Sole |
| VALERO ENERGY CORP. | 91913Y100 | 6888 | 139100 | SH | Sole | | Sole |
| VARIAN MEDICAL SYSTEMS INC | 92220P105 | 789 | 19300 | SH | Sole | | Sole |
| VARIAN MEDICAL SYSTEMS INC | 92220P105 | 209 | 5100 | SH | Shared-Defined | 02 | Sole |
| VERISIGN INC | 92343E102 | 15136 | 560580 | SH | Sole | | Sole |
| VERISIGN INC | 92343E102 | 2278 | 84360 | SH | Shared-Defined | 02 | Sole |
| VERISITY LTD | M97385112 | 1539 | 68600 | SH | Shared-Defined | 02 | Sole |
| VERISITY LTD | M97385112 | 2104 | 93800 | SH | Sole | | Sole |
| VERITAS DGC INC | 92343P107 | 10931 | 646400 | SH | Sole | | Sole |
| VERITAS SOFTWARE CO | 923436109 | 237 | 5400 | SH | Shared-Defined | 02 | Sole |
| VERITAS SOFTWARE CORP. | 923436109 | 2582 | 58915 | SH | Sole | | Sole |
| VERIZON COMMUNICATIONS | 92343V104 | 3317 | 72652 | SH | Sole | | Sole |
| VERIZON COMMUNICATIONS | 92343V104 | 745 | 16310 | SH | Shared-Defined | 02 | Sole |
| VIACOM INC | 925524308 | 2094 | 43295 | SH | Shared-Defined | 02 | Sole |
| VIACOM INC CL. B | 925524308 | 13174 | 272366 | SH | Sole | | Sole |
| VIAD CORP. | 92552R109 | 18435 | 658400 | SH | Sole | | Sole |
| VIDESH SANCHAR NIGAM SP ADR | 92659G600 | 1639 | 215900 | SH | Sole | | Sole |
| VIDESH SANCHAR NIGAM SP ADR | 92659G600 | 93 | 11800 | SH | Shared-Defined | 02 | Sole |
| VIMPELCOM-SP ADR | 68370R109 | 100 | 3100 | SH | Sole | | Sole |
| VINTAGE PETROLEUM INC | 927460105 | 81 | 5500 | SH | Sole | | Sole |
| VISTEON CORP | 92839U107 | 50 | 3000 | SH | Sole | | Sole |
| VIVENDI UNIVERSAL SP ADR | 92851S204 | 112 | 2900 | SH | Sole | | Sole |
| VODAFONE GROUP PLC ADR | 92857W100 | 45 | 2450 | SH | Sole | | Sole |
| VOTORANTIM CELULOSE E PAPEL | 92906P106 | 843 | 45000 | SH | Shared-Defined | 02 | Sole |
| VOTORANTIM CELULOSE SP ADR | 92906P106 | 9541 | 509100 | SH | Sole | | Sole |
| WADDELL & REED FINANCIAL INC | 930059100 | 3328 | 109200 | SH | Sole | | Sole |
| WAL MART STORES INC | 931142103 | 5199 | 84825 | SH | Shared-Defined | 02 | Sole |
| WALGREEN CO | 931422109 | 1197 | 30535 | SH | Shared-Defined | 02 | Sole |
| WALGREEN CO. | 931422109 | 2407 | 61410 | SH | Sole | | Sole |
| WAL-MART STORES INC | 931142103 | 13362 | 218005 | SH | Sole | | Sole |
| WALT DISNEY CO | 254687106 | 8189 | 354805 | SH | Sole | | Sole |
| WASHINGTON MUTUAL INC | 939322103 | 42282 | 1276233 | SH | Sole | | Sole |
| WASTE CONNECTIONS INC | 941053100 | 1568 | 46800 | SH | Shared-Defined | 02 | Sole |
| WASTE CONNECTIONS INC | 941053100 | 1257 | 37500 | SH | Sole | | Sole |
| WASTE MANAGEMENT INC | 94106L109 | 60 | 2200 | SH | Sole | | Sole |

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| WATERS CORP | 941848103 | 1252 | 44750 | SH | Sole | | Sole |
| WATSON PHARMACEUTICALS INC | 942683103 | 1503 | 55500 | SH | Sole | | Sole |
| WEATHERFORD INTERNATIONAL | 947074100 | 872 | 18300 | SH | Shared-Defined | 02 | Sole |
| WEATHERFORD INTERNATIONAL INC | 947074100 | 953 | 20000 | SH | Sole | | Sole |
| WEBEX COMMUNICATIONS INC | 94767L109 | 2132 | 129600 | SH | Sole | | Sole |
| WEBEX COMMUNICATIONS, INC | 94767L109 | 1313 | 79800 | SH | Shared-Defined | 02 | Sole |
| WEBMETHODS INC | 94768C108 | 96 | 5600 | SH | Sole | | Sole |
| WEBSense INC | 947684106 | 1266 | 50300 | SH | Shared-Defined | 02 | Sole |
| WEBSense INC | 947684106 | 2086 | 82900 | SH | Sole | | Sole |
| WEIGHT WATCHERS INTL | 948626106 | 2988 | 78100 | SH | Shared-Defined | 02 | Sole |
| WEIGHT WATCHERS INTL | 948626106 | 24188 | 632200 | SH | Sole | | Sole |
| WELLPOINT HEALTH NETWORKS | 94973H108 | 10628 | 166930 | SH | Sole | | Sole |
| WELLS FARGO & CO. | 949746101 | 5193 | 105123 | SH | Sole | | Sole |
| WELLS FARGO COMPANY | 949746101 | 2299 | 46540 | SH | Shared-Defined | 02 | Sole |
| WENDY'S INTERNATIONAL | 950590109 | 653 | 18665 | SH | Shared-Defined | 02 | Sole |
| WENDY'S INTERNATIONAL INC | 950590109 | 1070 | 30580 | SH | Sole | | Sole |
| WESCAST INDUSTRIES INC CL A | 950813105 | 76 | 2300 | SH | Sole | | Sole |
| WEST CORP. | 952355105 | 13649 | 431400 | SH | Sole | | Sole |
| WEST CORPORATION | 952355105 | 576 | 18200 | SH | Shared-Defined | 02 | Sole |
| WESTERN DIGITAL CORP. | 958102105 | 47 | 7500 | SH | Sole | | Sole |
| WESTERN WIRELESS CORP CL A | 95988E204 | 24 | 2800 | SH | Sole | | Sole |
| WIMM-BILL-DANN FOODS ADR | 97263M109 | 320 | 13400 | SH | Sole | | Sole |
| WISCONSIN ENERGY CORP. | 976657106 | 35 | 1400 | SH | Sole | | Sole |
| WORLDCOM INC | 98157D106 | 7597 | 1127212 | SH | Sole | | Sole |
| WORLDCOM INC - MCI GROUP | 98157D304 | 30 | 4998 | SH | Sole | | Sole |
| WYETH | 983024100 | 16855 | 256741 | SH | Sole | | Sole |
| WYETH | 983024100 | 2143 | 32650 | SH | Shared-Defined | 02 | Sole |
| XILINX INC | 983919101 | 1785 | 44790 | SH | Sole | | Sole |
| XILINX INC | 983919101 | 1416 | 35525 | SH | Shared-Defined | 02 | Sole |
| XL CAPITAL LTD CL. A | G98255105 | 2736 | 29305 | SH | Sole | | Sole |
| XM SATELLITE RADIO HLDGS CL A | 983759101 | 768 | 55800 | SH | Sole | | Sole |
| XM SATELLITE RADIO HLDGS CL A | 983759101 | 929 | 67500 | SH | Shared-Defined | 02 | Sole |
| XTO ENERGY INC | 98385X106 | 948 | 47300 | SH | Sole | | Sole |
| XTO ENERGY, INC | 98385X106 | 1283 | 64000 | SH | Shared-Defined | 02 | Sole |
| YELLOW CORP. | 985509108 | 40 | 1500 | SH | Sole | | Sole |
| ZARLINK SEMICONDUCTOR INC | 989139100 | 18318 | 1910300 | SH | Sole | | Sole |
| ZIMMER HOLDINGS INC | 98956P102 | 10610 | 311600 | SH | Sole | | Sole |
| ZOMAX INC | 989929104 | 29 | 4000 | SH | Sole | | Sole |
| ZORAN CORP | 98975F101 | 1503 | 34400 | SH | Sole | | Sole |
| ZORAN CORPORATION | 98975F101 | 341 | 7800 | SH | Shared-Defined | 02 | Sole |
| Total | | 9305710 | 283400333 | | | | |