

Edgar Filing: PRUDENTIAL FINANCIAL INC - Form 13F-HR

PRUDENTIAL FINANCIAL INC

Form 13F-HR

May 09, 2002

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

Check here if Amendment  No  
Amendment Number: 0  
This Amendment (choose one):

Institutional Investment Manager Filing this Report:

Name: Prudential Financial, Inc.  
Address: 751 Broad Street  
Newark, New Jersey 07102-3777

Form 13F File Number: 28-10077

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Ellen McGlynn Koke  
Title: Vice President  
Phone: 973-802-5037

Signature, Place, and Date of Signing:  
/s/ Ellen McGlynn Koke Newark, New Jersey May 9, 2002

Report Type (Check only one.): 13F Holdings Report

List of Other Managers Reporting for this Manager:

I am signing this report as required by the Securities Exchange Act of 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
Form 13F Information Table Entry Total: 2,285  
Form 13F Information Table Value Total: \$25,961,698,000

List of Other Included Managers:

No.	13F File Number	Name
0	28-0256	The Prudential Insurance Company of America
3	28-4217	Prudential Investment Management, Inc.
9	28-6737	Prudential Investment Management Services, LLC

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Prudential Securities Group Inc., wholly-owned subsidiary of Prudential Financial, Inc., is reporting with respect to securities over which it exercises investment discretion.

Jennison Associates, LLC., a wholly-owned subsidiary of Prudential Financial, Inc., is reporting with respect to securities over which it exercises investment discretion.

		FORM 13F INFORMATION TABLE					
NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	VALUE X\$1000	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSMT DSCRETN
NONE							
AAR CORP 79871	COM	000361105	860	79871	SH		DEFINED 0
A D C TELECOMMUNICATIONS 1147932	COM	000886101	4672	1147932	SH		DEFINED 0
ACTV INC 11700	COM	00088E104	18	11700	SH		DEFINED 0
ABM INDS INC 79947	COM	000957100	2934	79947	SH		DEFINED 0
AFLAC INC 761788	COM	001055102	22473	761788	SH		DEFINED 0
AGCO CORP 70519	COM	001084102	1609	70519	SH		DEFINED 0
AGL RES INC	COM	001204106	1791	76204	SH		DEFINED 0
AES CORP 788983	COM	00130H105	7101	788983	SH		DEFINED 0
AES CORP 7998	COM	00130H105	72	7998	SH		DEFINED 0
AK STL HLDG CORP 116744	COM	001547108	1669	116744	SH		DEFINED 0
AMB PROPERTY CORP 16000	COM	00163T109	440	16000	SH		DEFINED 0
AMLI RESIDENTIAL PPTYS TR 8300	SH BEN INT	001735109	209	8300	SH		DEFINED 0
AMR CORP 562613	COM	001765106	14859	562613	SH		DEFINED 0
AOL TIME WARNER INC 7309646	COM	00184A105	172873	7309646	SH		DEFINED 0
AOL TIME WARNER INC	COM	00184A105	201	8514	SH		DEFINED 0
APAC CUSTOMER SERVICES INC 17500	COM	00185E106	56	17500	SH		DEFINED 0
AT&T CORP 6877726	COM	001957109	107980	6877726	SH		DEFINED 0
AT&T CORP 77055	COM	001957109	1210	77055	SH		DEFINED 0
ATMI INC 88667	COM	00207R101	2789	88667	SH		DEFINED 0
AT&T WIRELESS SVCS INC 7369807	COM	00209A106	65960	7369807	SH		DEFINED 0
AT&T WIRELESS SVCS INC 23944	COM	00209A106	214	23944	SH		DEFINED 0
AVX CORP NEW 18000	COM	002444107	377	18000	SH		DEFINED 0
AXT INC	COM	00246W103	784	73281	SH		DEFINED 0

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AAIPHARMA INC 6400	COM	00252W104	230	6400 SH	DEFINED 0
AARON RENTS INC 55676	COM	002535201	1272	55676 SH	DEFINED 0
ABBOTT LABS 3000791	COM	002824100	157842	3000791 SH	DEFINED 0
ABBOTT LABS 450	COM	002824100	24	450 SH	DEFINED 0
ABERCROMBIE & FITCH CO 142218	CL A	002896207	4380	142218 SH	DEFINED 0
ACCLAIM ENTMT INC 23150	COM PAR \$0.02	004325205	105	23150 SH	DEFINED 0
ACCREDO HEALTH INC 105186	COM	00437V104	6024	105186 SH	DEFINED 0
ACLARA BIOSCIENCES INC	COM	00461P106	39	11600 SH	DEFINED 0
ACTIVISION INC NEW 58940	COM NEW	004930202	1758	58940 SH	DEFINED 0
ACTION PERFORMANCE COS INC 161137	COM	004933107	7936	161137 SH	DEFINED 0
ACTEL CORP 70532	COM	004934105	1461	70532 SH	DEFINED 0
ACTUATE CORP 15300	COM	00508B102	110	15300 SH	DEFINED 0
ACXIOM CORP 736492	COM	005125109	12623	736492 SH	DEFINED 0
ADAPTEC INC 513451	COM	00651F108	6865	513451 SH	DEFINED 0
ADELPHIA BUSINESS SOLUTIONS 23693	CL A	006847107	1	23693 SH	DEFINED 0
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2829	189877 SH	DEFINED 0
ADMINISTAFF INC 86903	COM	007094105	2401	86903 SH	DEFINED 0
ADOBE SYS INC 348692	COM	00724F101	14049	348692 SH	DEFINED 0
ADOLOR CORP 14200	COM	00724X102	158	14200 SH	DEFINED 0
ADTRAN INC 19623	COM	00738A106	474	19623 SH	DEFINED 0
ADVANCED DIGITAL INFORMATION 16700	COM	007525108	217	16700 SH	DEFINED 0
ADVANCED MARKETING SVCS INC 52561	COM	00753T105	1261	52561 SH	DEFINED 0
ADVANCED FIBRE COMMUNICATION 32150	COM	00754A105	617	32150 SH	DEFINED 0
ADVANCED TISSUE SCIENCES INC	COM	00755F103	691	219751 SH	DEFINED 0
ADVO INC 65026	COM	007585102	2747	65026 SH	DEFINED 0
AEROFLEX INC 174100	COM	007768104	2239	174100 SH	DEFINED 0
ADVANCED MICRO DEVICES INC 1349186	COM	007903107	19847	1349186 SH	DEFINED 0
ADVANCED MICRO DEVICES INC 3493	COM	007903107	51	3493 SH	DEFINED 0
ADVANCEPCS 260151	COM	00790K109	7828	260151 SH	DEFINED 0
ADVANCED ENERGY INDS 92881	COM	007973100	3340	92881 SH	DEFINED 0
ADVENT SOFTWARE INC 10552	COM	007974108	624	10552 SH	DEFINED 0

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AETNA INC NEW	COM	00817Y108	17118	440965	SH	DEFINED 0
AFFILIATED COMPUTER SERVICES 60129	CL A	008190100	3375	60129	SH	DEFINED 0
AFFILIATED MANAGERS GROUP 37300	COM	008252108	2679	37300	SH	DEFINED 0
AGERE SYS INC 78900	CL A	00845V100	307	78900	SH	DEFINED 0
AGILENT TECHNOLOGIES INC 717951	COM	00846U101	25100	717951	SH	DEFINED 0
AGILE SOFTWARE CORP DEL 19300	COM	00846X105	234	19300	SH	DEFINED 0
AGRIUM INC 123080	COM	008916108	1295	123080	SH	DEFINED 0
AIR PRODS & CHEMS INC 456130	COM	009158106	23559	456130	SH	DEFINED 0
AIRBORNE INC	COM	009269101	2426	138681	SH	DEFINED 0
AIRGAS INC 86069	COM	009363102	1730	86069	SH	DEFINED 0
AIRTRAN HLDGS INC 10600	COM	00949P108	64	10600	SH	DEFINED 0
AKAMAI TECHNOLOGIES INC 47053	COM	00971T101	188	47053	SH	DEFINED 0
ALAMOSA HLDGS INC 40600	COM	011589108	204	40600	SH	DEFINED 0
ALASKA AIR GROUP INC 48085	COM	011659109	1601	48085	SH	DEFINED 0
ALASKA COMMUNICATIONS SYS GR 15400	COM	01167P101	116	15400	SH	DEFINED 0
ALBANY INTL CORP 46591	CL A	012348108	1412	46591	SH	DEFINED 0
ALBANY MOLECULAR RESH INC	COM	012423109	223	9300	SH	DEFINED 0
ALBEMARLE CORP 27334	COM	012653101	753	27334	SH	DEFINED 0
ALBERTO CULVER CO 81898	CL B CONV	013068101	4422	81898	SH	DEFINED 0
ALBERTSONS INC 1456593	COM	013104104	48271	1456593	SH	DEFINED 0
ALCAN INC 825910	COM	013716105	32731	825910	SH	DEFINED 0
ALCAN INC 76000	COM	013716105	3012	76000	SH	DEFINED 1
ALCOA INC 1864780	COM	013817101	70377	1864780	SH	DEFINED 0
ALEXANDER & BALDWIN INC 33239	COM	014482103	918	33239	SH	DEFINED 0
ALFA CORP	COM	015385107	385	13800	SH	DEFINED 0
ALLEGHENY ENERGY INC 308034	COM	017361106	12737	308034	SH	DEFINED 0
ALLEGHENY TECHNOLOGIES INC 126698	COM	01741R102	2096	126698	SH	DEFINED 0
ALLEGIANCE TELECOM INC 32400	COM	01747T102	97	32400	SH	DEFINED 0
ALLEN TELECOM INC 78918	COM	018091108	527	78918	SH	DEFINED 0
ALLERGAN INC 317812	COM	018490102	20547	317812	SH	DEFINED 0
ALLETE INC 50042	COM	018522102	1456	50042	SH	DEFINED 0

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ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	343	7400	SH	DEFINED 0
ALLIANCE IMAGING INC	COM NEW	018606202	145	11800	SH	DEFINED 0
ALLIANCE SEMICONDUCTOR CORP 124337	COM	01877H100	1432	124337	SH	DEFINED 0
ALLIANCE SEMICONDUCTOR CORP 8940	COM	01877H100	103	8940	SH	DEFINED 0
ALLIANT ENERGY CORP 44934	COM	018802108	1358	44934	SH	DEFINED 0
ALLIANT TECHSYSTEMS INC 75960	COM	018804104	7747	75960	SH	DEFINED 0
ALLIED CAP CORP NEW 9100	COM	01903Q108	250	9100	SH	DEFINED 0
ALLIED WASTE INDS INC 596355	COM PAR\$.01NEW	019589308	7753	596355	SH	DEFINED 0
ALLMERICA FINL CORP 46766	COM	019754100	2100	46766	SH	DEFINED 0
ALLSTATE CORP	COM	020002101	70930	1877935	SH	DEFINED 0
ALLTEL CORP 639002	COM	020039103	35497	639002	SH	DEFINED 0
ALPHA INDS INC 129966	COM	020753109	1982	129966	SH	DEFINED 0
ALPHARMA INC 122787	CL A	020813101	1756	122787	SH	DEFINED 0
ALTERA CORP 1363811	COM	021441100	29827	1363811	SH	DEFINED 0
ALTERA CORP 3955	COM	021441100	86	3955	SH	DEFINED 0
ALTEON INC 17200	COM	02144G107	60	17200	SH	DEFINED 0
AMAZON COM INC 40600	COM	023135106	581	40600	SH	DEFINED 0
AMAZON COM INC	COM	023135106	134	9338	SH	DEFINED 0
AMBAC FINL GROUP INC 146975	COM	023139108	8682	146975	SH	DEFINED 0
AMERADA HESS CORP 428531	COM	023551104	34008	428531	SH	DEFINED 0
AMEREN CORP 192914	COM	023608102	8247	192914	SH	DEFINED 0
AMCORE FINL INC 9100	COM	023912108	214	9100	SH	DEFINED 0
AMERICAN AXLE & MFG HLDGS IN 10200	COM	024061103	296	10200	SH	DEFINED 0
AMERICAN CAPITAL STRATEGIES 11300	COM	024937104	350	11300	SH	DEFINED 0
AMERICAN ELEC PWR INC 905460	COM	025537101	41733	905460	SH	DEFINED 0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	628	25349	SH	DEFINED 0
AMERICAN EXPRESS CO 1950068	COM	025816109	79875	1950068	SH	DEFINED 0
AMERICAN FINL GROUP INC OHIO 78950	COM	025932104	2267	78950	SH	DEFINED 0
AMERICAN FINL HLDGS INC 68083	COM	026075101	1812	68083	SH	DEFINED 0
AMERICAN GREETINGS CORP 847652	CL A	026375105	15385	847652	SH	DEFINED 0
AMERICAN INTL GROUP INC 4929865	COM	026874107	355640	4929865	SH	DEFINED 0

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AMERICAN INTL GROUP INC 5375	COM	026874107	388	5375 SH	DEFINED 0
AMERICAN ITALIAN PASTA CO 58594	CL A	027070101	2660	58594 SH	DEFINED 0
AMERICAN MGMT SYS INC	COM	027352103	2567	137428 SH	DEFINED 0
AMERICAN NATL INS CO 2600	COM	028591105	246	2600 SH	DEFINED 0
AMERICAN PWR CONVERSION CORP 261474	COM	029066107	3865	261474 SH	DEFINED 0
AMERICAN SOFTWARE INC 14800	CL A	029683109	53	14800 SH	DEFINED 0
AMERICAN STD COS INC DEL 73815	COM	029712106	5222	73815 SH	DEFINED 0
AMERICAN STS WTR CO 30184	COM	029899101	1064	30184 SH	DEFINED 0
AMERICAN TOWER CORP 17000	CL A	029912201	94	17000 SH	DEFINED 0
AMERICAN WTR WKS INC 58632	COM	030411102	2568	58632 SH	DEFINED 0
AMERICAN WOODMARK CORP	COM	030506109	530	8400 SH	DEFINED 0
AMERICREDIT CORP 25676	COM	03060R101	975	25676 SH	DEFINED 0
AMERIPATH INC 8900	COM	03071D109	239	8900 SH	DEFINED 0
AMERITRADE HLDG CORP 18900	CL A	03072H109	123	18900 SH	DEFINED 0
AMERUS GROUP CO 34000	COM	03072M108	1307	34000 SH	DEFINED 0
AMERISOURCEBERGEN CORP 151341	COM	03073E105	10337	151341 SH	DEFINED 0
AMERIGROUP CORP 1855387	COM	03073T102	52229	1855387 SH	DEFINED 0
AMETEK INC NEW 39898	COM	031100100	1485	39898 SH	DEFINED 0
AMGEN INC	COM	031162100	129179	2164532 SH	DEFINED 0
AMKOR TECHNOLOGY INC 14900	COM	031652100	332	14900 SH	DEFINED 0
AMPHENOL CORP NEW 4400	CL A	032095101	206	4400 SH	DEFINED 0
AMSOUTH BANCORPORATION 530549	COM	032165102	11661	530549 SH	DEFINED 0
AMSURG CORP 9500	COM	03232P405	258	9500 SH	DEFINED 0
AMYLIN PHARMACEUTICALS INC 19800	COM	032346108	198	19800 SH	DEFINED 0
ANADARKO PETE CORP 655971	COM	032511107	37023	655971 SH	DEFINED 0
ANALOG DEVICES INC 584893	COM	032654105	26344	584893 SH	DEFINED 0
ANALOG DEVICES INC	COM	032654105	103	2276 SH	DEFINED 0
ANALOGIC CORP 38391	COM PAR \$0.05	032657207	1597	38391 SH	DEFINED 0
ANALYSTS INTL CORP 63047	COM	032681108	252	63047 SH	DEFINED 0
ANCHOR BANCORP WIS INC 76047	COM	032839102	1523	76047 SH	DEFINED 0
ANDERSEN GROUP INC 12500	COM	033501107	103	12500 SH	DEFINED 0

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ANDREW CORP 520197	COM	034425108	8703	520197	SH	DEFINED 0
ANDRX GROUP 7200	COM	034553107	273	7200	SH	DEFINED 0
ANGELICA CORP 22456	COM	034663104	348	22456	SH	DEFINED 0
ANHEUSER BUSCH COS INC	COM	035229103	115942	2221117	SH	DEFINED 0
ANHEUSER BUSCH COS INC 51477	COM	035229103	2687	51477	SH	DEFINED 0
ANIXTER INTL INC 123381	COM	035290105	3656	123381	SH	DEFINED 0
ANNALY MTG MGMT INC 23000	COM	035710409	391	23000	SH	DEFINED 0
ANNNTAYLOR STORES CORP 91057	COM	036115103	3935	91057	SH	DEFINED 0
ANSYS INC 40400	COM	03662Q105	1095	40400	SH	DEFINED 0
ANTHEM INC 12173	COM	03674B104	701	12173	SH	DEFINED 0
ANSWERTHINK INC 12500	COM	036916104	81	12500	SH	DEFINED 0
ANTHRACITE CAP INC	COM	037023108	521	45300	SH	DEFINED 0
ANTIGENICS INC DEL 10800	COM	037032109	151	10800	SH	DEFINED 0
AO TATNEFT 18100	SPON ADR REG S	03737P306	254	18100	SH	DEFINED 0
AON CORP 690768	COM	037389103	24177	690768	SH	DEFINED 0
APACHE CORP 211517	COM	037411105	12031	211517	SH	DEFINED 0
APARTMENT INVT & MGMT CO 7367	CL A	03748R101	356	7367	SH	DEFINED 0
APOGEE ENTERPRISES INC 89918	COM	037598109	1097	89918	SH	DEFINED 0
APOLLO GROUP INC 423668	CL A	037604105	22687	423668	SH	DEFINED 0
APOLLO GROUP INC	COM UNV PHOENX	037604204	590	14100	SH	DEFINED 0
APOGENT TECHNOLOGIES INC 185937	COM	03760A101	4589	185937	SH	DEFINED 0
APPLE COMPUTER INC 817621	COM	037833100	19353	817621	SH	DEFINED 0
APPLEBEES INTL INC 127281	COM	037899101	4620	127281	SH	DEFINED 0
APRIA HEALTHCARE GROUP INC 26499	COM	037933108	649	26499	SH	DEFINED 0
APPLERA CORP 330206	COM AP BIO GRP	038020103	7380	330206	SH	DEFINED 0
APPLICA INC 64925	COM	03815A106	558	64925	SH	DEFINED 0
APPLIED INDL TECHNOLOGIES IN 68536	COM	03820C105	1319	68536	SH	DEFINED 0
APPLIED MATLS INC	COM	038222105	67241	1239006	SH	DEFINED 0
APPLIED MATLS INC 174458	COM	038222105	9468	174458	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 484785	COM	03822W109	3878	484785	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 4733	COM	03822W109	38	4733	SH	DEFINED 0

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APTARGROUP INC 112417	COM	038336103	3940	112417 SH	DEFINED 0
ARBITRON INC 85550	COM	03875Q108	2892	85550 SH	DEFINED 0
ARCH CHEMICALS INC 69118	COM	03937R102	1524	69118 SH	DEFINED 0
ARCH COAL INC 40422	COM	039380100	864	40422 SH	DEFINED 0
ARCHER DANIELS MIDLAND CO	COM	039483102	26649	1913052 SH	DEFINED 0
ARCHSTONE SMITH TR 18420	COM	039583109	493	18420 SH	DEFINED 0
ARCTIC CAT INC 89927	COM	039670104	1812	89927 SH	DEFINED 0
ARGOSY GAMING CO 89139	COM	040228108	3271	89139 SH	DEFINED 0
ARIBA INC 24500	COM	04033V104	111	24500 SH	DEFINED 0
ARKANSAS BEST CORP DEL 83554	COM	040790107	2322	83554 SH	DEFINED 0
ARMOR HOLDINGS INC 83060	COM	042260109	2251	83060 SH	DEFINED 0
ARMSTRONG HLDGS INC 17100	COM	042384107	53	17100 SH	DEFINED 0
ARQULE INC	COM	04269E107	707	55969 SH	DEFINED 0
ARRIS GROUP INC 10300	COM	04269Q100	96	10300 SH	DEFINED 0
ARROW ELECTRS INC 165265	COM	042735100	4622	165265 SH	DEFINED 0
ARROW INTL INC 5800	COM	042764100	274	5800 SH	DEFINED 0
ART TECHNOLOGY GROUP INC 10700	COM	04289L107	22	10700 SH	DEFINED 0
ARTESYN TECHNOLOGIES INC 126052	COM	043127109	1174	126052 SH	DEFINED 0
ARTHROCARE CORP 84611	COM	043136100	1524	84611 SH	DEFINED 0
ARVINMERITOR INC 120325	COM	043353101	3435	120325 SH	DEFINED 0
ASCENTIAL SOFTWARE CORP	COM	04362P108	637	165422 SH	DEFINED 0
ASHLAND INC 483076	COM	044204105	21985	483076 SH	DEFINED 0
ASHLAND INC 18215	COM	044204105	829	18215 SH	DEFINED 0
ASHWORTH INC 34641	COM	04516H101	272	34641 SH	DEFINED 0
ASPECT COMMUNICATIONS CORP 148075	COM	04523Q102	579	148075 SH	DEFINED 0
ASPEN TECHNOLOGY INC 99681	COM	045327103	2283	99681 SH	DEFINED 0
ASSOCIATED BANC CORP 86855	COM	045487105	3303	86855 SH	DEFINED 0
ASSOCIATED ESTATES RLTY CORP 10500	COM	045604105	107	10500 SH	DEFINED 0
ASTEC INDS INC	COM	046224101	953	54229 SH	DEFINED 0
ASTORIA FINL CORP 783497	COM	046265104	22761	783497 SH	DEFINED 0
ASTROPOWER INC 42955	COM	04644A101	1794	42955 SH	DEFINED 0



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ASYST TECHNOLOGY CORP 14100	COM	04648X107	257	14100 SH	DEFINED 0
ATLANTIC COAST AIRLINES HLDG 145659	COM	048396105	3493	145659 SH	DEFINED 0
ATLAS AIR WORLDWIDE HLDGS IN 22098	COM	049164106	291	22098 SH	DEFINED 0
ATMEL CORP 140823	COM	049513104	1428	140823 SH	DEFINED 0
ATMEL CORP 8878	COM	049513104	90	8878 SH	DEFINED 0
ATMOS ENERGY CORP	COM	049560105	2976	126120 SH	DEFINED 0
ATWOOD OCEANICS INC 38830	COM	050095108	1782	38830 SH	DEFINED 0
AUDIOVOX CORP 77125	CL A	050757103	554	77125 SH	DEFINED 0
AUSPEX SYS INC 15600	COM	052116100	20	15600 SH	DEFINED 0
AUTODESK INC 102068	COM	052769106	4766	102068 SH	DEFINED 0
AUTOMATIC DATA PROCESSING IN 1211639	COM	053015103	70602	1211639 SH	DEFINED 0
AUTOMATIC DATA PROCESSING IN 29014	COM	053015103	1691	29014 SH	DEFINED 0
AUTONATION INC 67700	COM	05329W102	946	67700 SH	DEFINED 0
AUTOZONE INC	COM	053332102	33138	481312 SH	DEFINED 0
AVALONBAY CMNTYS INC 7669	COM	053484101	382	7669 SH	DEFINED 0
AVANT CORP 164688	COM	053487104	3299	164688 SH	DEFINED 0
AVAYA INC 433327	COM	053499109	3198	433327 SH	DEFINED 0
AVENTIS 23556	SPONSORED ADR	053561106	1619	23556 SH	DEFINED 0
AVERY DENNISON CORP 157898	COM	053611109	9637	157898 SH	DEFINED 0
AVIALL INC NEW 10425	COM	05366B102	94	10425 SH	DEFINED 0
AVID TECHNOLOGY INC 92150	COM	05367P100	1282	92150 SH	DEFINED 0
AVISTA CORP	COM	05379B107	2686	172972 SH	DEFINED 0
AVNET INC 54845	COM	053807103	1484	54845 SH	DEFINED 0
AVOCENT CORP 22237	COM	053893103	596	22237 SH	DEFINED 0
AVON PRODS INC 408426	COM	054303102	22186	408426 SH	DEFINED 0
AWARE INC MASS 70325	COM	05453N100	447	70325 SH	DEFINED 0
AXCELIS TECHNOLOGIES INC 264660	COM	054540109	3785	264660 SH	DEFINED 0
AZTAR CORP 138649	COM	054802103	3036	138649 SH	DEFINED 0
BB&T CORP 677960	COM	054937107	25837	677960 SH	DEFINED 0
BEI TECHNOLOGIES INC	COM	05538P104	1266	67162 SH	DEFINED 0
BISYS GROUP INC 269143	COM	055472104	9487	269143 SH	DEFINED 0

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BJ SVCS CO 232799	COM	055482103	8025	232799	SH	DEFINED 0
BJS WHOLESALE CLUB INC 150975	COM	05548J106	6749	150975	SH	DEFINED 0
BOK FINL CORP 6202	COM NEW	05561Q201	210	6202	SH	DEFINED 0
BP PRUDHOE BAY RTY TR 12400	UNIT BEN INT	055630107	168	12400	SH	DEFINED 0
BRE PROPERTIES INC 12900	CL A	05564E106	419	12900	SH	DEFINED 0
BMC SOFTWARE INC 477849	COM	055921100	9294	477849	SH	DEFINED 0
BAKER HUGHES INC	COM	057224107	18350	479750	SH	DEFINED 0
BALDOR ELEC CO 99139	COM	057741100	2241	99139	SH	DEFINED 0
BALL CORP 262588	COM	058498106	12399	262588	SH	DEFINED 0
BALLY TOTAL FITNESS HLDG COR 82532	COM	05873K108	1812	82532	SH	DEFINED 0
BANCO SANTANDER CHILE 11700	SPON ADR SER A	05965F108	181	11700	SH	DEFINED 0
BANCOLOMBIA S A 18900	SPON ADR PREF	05968L102	28	18900	SH	DEFINED 0
BANCORPSOUTH INC 23625	COM	059692103	466	23625	SH	DEFINED 0
BANDAG INC 16778	COM	059815100	632	16778	SH	DEFINED 0
BANK OF AMERICA CORPORATION	COM	060505104	271117	3985841	SH	DEFINED 0
BANK NEW YORK INC 1071016	COM	064057102	45004	1071016	SH	DEFINED 0
BANK ONE CORP 2383404	COM	06423A103	99579	2383404	SH	DEFINED 0
BANKATLANTIC BANCORP 28800	CL A	065908501	374	28800	SH	DEFINED 0
BANKNORTH GROUP INC NEW 137442	COM	06646R107	3622	137442	SH	DEFINED 0
BANKUNITED FINL CORP 10700	CL A	06652B103	160	10700	SH	DEFINED 0
BANTA CORP 51927	COM	066821109	1854	51927	SH	DEFINED 0
BARD C R INC 516101	COM	067383109	30476	516101	SH	DEFINED 0
BARNES & NOBLE INC	COM	067774109	1693	54627	SH	DEFINED 0
BARNES GROUP INC 57440	COM	067806109	1407	57440	SH	DEFINED 0
BARRICK GOLD CORP 702860	COM	067901108	13045	702860	SH	DEFINED 0
BARR LABS INC 217954	COM	068306109	14346	217954	SH	DEFINED 0
BARRA INC 143209	COM	068313105	8674	143209	SH	DEFINED 0
BASSETT FURNITURE INDS INC 34627	COM	070203104	710	34627	SH	DEFINED 0
BAUSCH & LOMB INC 77638	COM	071707103	3460	77638	SH	DEFINED 0
BAXTER INTL INC 1218165	COM	071813109	72505	1218165	SH	DEFINED 0
BAY VIEW CAP CORP DEL	COM	07262L101	271	39600	SH	DEFINED 0

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BE AEROSPACE INC 114745	COM	073302101	1139	114745	SH	DEFINED 0
BEA SYS INC 44400	COM	073325102	609	44400	SH	DEFINED 0
BEAR STEARNS COS INC 382816	COM	073902108	24022	382816	SH	DEFINED 0
BEAZER HOMES USA INC 12100	COM	07556Q105	938	12100	SH	DEFINED 0
BECKMAN COULTER INC 112156	COM	075811109	5728	112156	SH	DEFINED 0
BECTON DICKINSON & CO 473539	COM	075887109	17862	473539	SH	DEFINED 0
BED BATH & BEYOND INC 486144	COM	075896100	16407	486144	SH	DEFINED 0
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	340	13300	SH	DEFINED 0
BEL FUSE INC 29805	CL B	077347300	729	29805	SH	DEFINED 0
BELDEN INC 98461	COM	077459105	2346	98461	SH	DEFINED 0
BELL MICROPRODUCTS INC 49105	COM	078137106	511	49105	SH	DEFINED 0
BELLSOUTH CORP 3314200	COM	079860102	122161	3314200	SH	DEFINED 0
BELO CORP 84115	COM SER A	080555105	1956	84115	SH	DEFINED 0
BEMIS INC 78841	COM	081437105	4285	78841	SH	DEFINED 0
BENCHMARK ELECTRS INC 58036	COM	08160H101	1625	58036	SH	DEFINED 0
BERKLEY W R CORP	COM	084423102	368	6400	SH	DEFINED 0
BERKSHIRE HATHAWAY INC DEL 130	CL A	084670108	9243	130	SH	DEFINED 0
BERKSHIRE HATHAWAY INC DEL 636	CL B	084670207	1507	636	SH	DEFINED 0
BEST BUY INC 361699	COM	086516101	28647	361699	SH	DEFINED 0
BEST BUY INC 281	COM	086516101	22	281	SH	DEFINED 0
BETHLEHEM STL CORP 37300	COM	087509105	17	37300	SH	DEFINED 0
BEVERLY ENTERPRISES INC 35500	COM NEW	087851309	256	35500	SH	DEFINED 0
BIG LOTS INC 900934	COM	089302103	12658	900934	SH	DEFINED 0
BIO RAD LABS INC	CL A	090572207	285	7600	SH	DEFINED 0
BIO TECHNOLOGY GEN CORP 179928	COM	090578105	883	179928	SH	DEFINED 0
BIOGEN INC 217255	COM	090597105	10659	217255	SH	DEFINED 0
BIOMET INC 395433	COM	090613100	10700	395433	SH	DEFINED 0
BIOMARIN PHARMACEUTICAL INC 10300	COM	09061G101	108	10300	SH	DEFINED 0
BIOSITE INC 37500	COM	090945106	928	37500	SH	DEFINED 0
BLACK & DECKER CORP 382821	COM	091797100	17816	382821	SH	DEFINED 0
BLACK BOX CORP DEL 58519	COM	091826107	2833	58519	SH	DEFINED 0

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BLACK HILLS CORP	COM	092113109	585	17487	SH	DEFINED 0
BLOCK H & R INC 531746	COM	093671105	23636	531746	SH	DEFINED 0
BLOCK H & R INC 54317	COM	093671105	2414	54317	SH	DEFINED 0
BLOCKBUSTER INC 14400	CL A	093679108	338	14400	SH	DEFINED 0
BLYTH INC 27460	COM	09643P108	728	27460	SH	DEFINED 0
BOB EVANS FARMS INC 115493	COM	096761101	3259	115493	SH	DEFINED 0
BOCA RESORTS INC 14400	CL A	09688T106	186	14400	SH	DEFINED 0
BOEING CO 1720263	COM	097023105	83003	1720263	SH	DEFINED 0
BOISE CASCADE CORP	COM	097383103	3812	105199	SH	DEFINED 0
BORDERS GROUP INC 54890	COM	099709107	1312	54890	SH	DEFINED 0
BORG WARNER INC 147933	COM	099724106	9308	147933	SH	DEFINED 0
BORLAND SOFTWARE CORP 19600	COM	099849101	255	19600	SH	DEFINED 0
BOSTON COMMUNICATIONS GROUP 54612	COM	100582105	470	54612	SH	DEFINED 0
BOSTON PROPERTIES INC 2671314	COM	101121101	105383	2671314	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 623974	COM	101137107	15656	623974	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 985	COM	101137107	25	985	SH	DEFINED 0
BOWATER INC	COM	102183100	3825	76800	SH	DEFINED 0
BOWNE & CO INC 108267	COM	103043105	1523	108267	SH	DEFINED 0
BOYDS COLLECTION LTD 10800	COM	103354106	71	10800	SH	DEFINED 0
BRADY CORP 74218	CL A	104674106	2694	74218	SH	DEFINED 0
BRANDYWINE RLTY TR 10900	SH BEN INT NEW	105368203	261	10900	SH	DEFINED 0
BRIGGS & STRATTON CORP 64608	COM	109043109	2972	64608	SH	DEFINED 0
BRINKER INTL INC 261721	COM	109641100	8482	261721	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO 4031634	COM	110122108	163241	4031634	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO	COM	110122108	1420	35066	SH	DEFINED 0
BROADCOM CORP 378096	CL A	111320107	13574	378096	SH	DEFINED 0
BROADCOM CORP 13252	CL A	111320107	476	13252	SH	DEFINED 0
BROADVISION INC 77100	COM	111412102	133	77100	SH	DEFINED 0
BROADWING INC 142006	COM	111620100	993	142006	SH	DEFINED 0
BROCADE COMMUNICATIONS SYS I 23600	COM	111621108	637	23600	SH	DEFINED 0
BROOKLINE BANCORP INC 14300	COM	113739106	244	14300	SH	DEFINED 0

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BROOKS AUTOMATION INC 57033	COM	11434A100	2592	57033 SH	DEFINED 0
BROOKTROUT INC	COM	114580103	202	32820 SH	DEFINED 0
BROWN & BROWN INC 14400	COM	115236101	452	14400 SH	DEFINED 0
BROWN FORMAN CORP 105340	CL B	115637209	7665	105340 SH	DEFINED 0
BROWN TOM INC 117816	COM NEW	115660201	3216	117816 SH	DEFINED 0
BROWN SHOE INC NEW 68171	COM	115736100	1327	68171 SH	DEFINED 0
BRUKER DALTONICS INC 14800	COM	116795105	142	14800 SH	DEFINED 0
BRUNSWICK CORP 693345	COM	117043109	18942	693345 SH	DEFINED 0
BRUSH ENGINEERED MATLS INC 49805	COM	117421107	633	49805 SH	DEFINED 0
BUCKEYE TECHNOLOGIES INC	COM	118255108	1195	115988 SH	DEFINED 0
BUILDING MATLS HLDG CORP 51234	COM	120113105	738	51234 SH	DEFINED 0
BURLINGTON COAT FACTORY 124416	COM	121579106	2395	124416 SH	DEFINED 0
BURLINGTON NORTHN SANTA FE C 1267165	COM	12189T104	38243	1267165 SH	DEFINED 0
BURLINGTON RES INC 473978	COM	122014103	19002	473978 SH	DEFINED 0
BUTLER MFG CO DEL 25270	COM	123655102	679	25270 SH	DEFINED 0
C&D TECHNOLOGIES INC 86182	COM	124661109	1812	86182 SH	DEFINED 0
CBL & ASSOC PPTYS INC 9300	COM	124830100	329	9300 SH	DEFINED 0
CBRL GROUP INC	COM	12489V106	6172	216806 SH	DEFINED 0
CCBT FINL COS INC 9100	COM	12500Q102	244	9100 SH	DEFINED 0
C COR NET CORP 152221	COM	125010108	2740	152221 SH	DEFINED 0
C D I CORP 56097	COM	125071100	1287	56097 SH	DEFINED 0
CDW COMPUTER CTRS INC 91022	COM	125129106	4582	91022 SH	DEFINED 0
CEC ENTMT INC 86195	COM	125137109	3982	86195 SH	DEFINED 0
CH ENERGY GROUP INC 49573	COM	12541M102	2352	49573 SH	DEFINED 0
C H ROBINSON WORLDWIDE INC 47245	COM	12541W100	1587	47245 SH	DEFINED 0
CIGNA CORP	COM	125509109	45439	448157 SH	DEFINED 0
CLECO CORP NEW 33227	COM	12561W105	794	33227 SH	DEFINED 0
CMGI INC 73086	COM	125750109	99	73086 SH	DEFINED 0
CMS ENERGY CORP 538426	COM	125896100	12185	538426 SH	DEFINED 0
CPI CORP 26749	COM	125902106	440	26749 SH	DEFINED 0
CNA FINL CORP 24300	COM	126117100	722	24300 SH	DEFINED 0

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CNA SURETY CORP 12400	COM	12612L108	187	12400 SH	DEFINED 0
CNF INC 38843	COM	12612W104	1281	38843 SH	DEFINED 0
CNS INC	COM	126136100	131	19000 SH	DEFINED 0
CNET NETWORKS INC 12638	COM	12613R104	69	12638 SH	DEFINED 0
CP HOLDRS 69824	DEP RCPTS CP	12616K106	3105	69824 SH	DEFINED 0
CSG SYS INTL INC 41987	COM	126349109	1195	41987 SH	DEFINED 0
CSX CORP 335521	COM	126408103	12787	335521 SH	DEFINED 0
CTS CORP 84357	COM	126501105	1371	84357 SH	DEFINED 0
CUNO INC 52998	COM	126583103	1967	52998 SH	DEFINED 0
CVF TECHNOLOGIES CORP 647128	COM	12660F102	104	647128 SH	DEFINED 0
CVS CORP	COM	126650100	21013	612080 SH	DEFINED 0
CV THERAPEUTICS INC 6800	COM	126667104	246	6800 SH	DEFINED 0
CABLEVISION SYS CORP 112278	CL A NY CABLVS	12686C109	3817	112278 SH	DEFINED 0
CABLEVISION SYS CORP 563	CL A NY CABLVS	12686C109	19	563 SH	DEFINED 0
CABLE DESIGN TECHNOLOGIES CO 144919	COM	126924109	1935	144919 SH	DEFINED 0
CABOT CORP 49949	COM	127055101	1841	49949 SH	DEFINED 0
CABOT OIL & GAS CORP 93577	CL A	127097103	2317	93577 SH	DEFINED 0
CABOT MICROELECTRONICS CORP 8143	COM	12709P103	551	8143 SH	DEFINED 0
CACI INTL INC	CL A	127190304	3231	92018 SH	DEFINED 0
CADENCE DESIGN SYSTEM INC 314889	COM	127387108	7120	314889 SH	DEFINED 0
CAL DIVE INTL INC 109296	COM	127914109	2721	109296 SH	DEFINED 0
CALLAWAY GOLF CO 34725	COM	131193104	668	34725 SH	DEFINED 0
CALPINE CORP 489780	COM	131347106	6220	489780 SH	DEFINED 0
CAMBREX CORP 94168	COM	132011107	3964	94168 SH	DEFINED 0
CAMDEN PPTY TR 10156	SH BEN INT	133131102	397	10156 SH	DEFINED 0
CAMINUS CORP 24100	COM	133766105	542	24100 SH	DEFINED 0
CAMPBELL SOUP CO	COM	134429109	18214	679641 SH	DEFINED 0
CAMPBELL SOUP CO 1830	COM	134429109	49	1830 SH	DEFINED 0
CANADIAN NATL RY CO 4688	COM	136375102	234	4688 SH	DEFINED 0
CAPITAL AUTOMOTIVE REIT 14400	COM SH BEN INT	139733109	331	14400 SH	DEFINED 0
CAPITAL ONE FINL CORP 306428	COM	14040H105	19565	306428 SH	DEFINED 0

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CAPITOL FED FINL 16900	COM	14057C106	383	16900 SH	DEFINED 0
CAPTARIS INC 82996	COM	14071N104	287	82996 SH	DEFINED 0
CARBO CERAMICS INC 40376	COM	140781105	1654	40376 SH	DEFINED 0
CARAUSTAR INDS INC	COM	140909102	823	78710 SH	DEFINED 0
CARDINAL HEALTH INC 780582	COM	14149Y108	55335	780582 SH	DEFINED 0
CAREER EDUCATION CORP 12400	COM	141665109	491	12400 SH	DEFINED 0
CAREMARK RX INC 48488	COM	141705103	946	48488 SH	DEFINED 0
CARLISLE COS INC 30852	COM	142339100	1349	30852 SH	DEFINED 0
CARNIVAL CORP 1951767	COM	143658102	63725	1951767 SH	DEFINED 0
CARNIVAL CORP 1520	COM	143658102	50	1520 SH	DEFINED 0
CARPENTER TECHNOLOGY CORP 24907	COM	144285103	721	24907 SH	DEFINED 0
CARRAMERICA RLTY CORP	COM	144418100	261	8300 SH	DEFINED 0
CARREKER CORP 59311	COM	144433109	517	59311 SH	DEFINED 0
CASCADE NAT GAS CORP 31034	COM	147339105	659	31034 SH	DEFINED 0
CASEYS GEN STORES INC 147215	COM	147528103	1987	147215 SH	DEFINED 0
CASH AMER INTL INC 76134	COM	14754D100	670	76134 SH	DEFINED 0
CASTLE A M & CO 37259	COM	148411101	404	37259 SH	DEFINED 0
CATALINA MARKETING CORP 156924	COM	148867104	5728	156924 SH	DEFINED 0
CATAPULT COMMUNICATIONS CORP 54934	COM	149016107	1387	54934 SH	DEFINED 0
CATELLUS DEV CORP	COM	149111106	274	13950 SH	DEFINED 0
CATERPILLAR INC DEL 724807	COM	149123101	41205	724807 SH	DEFINED 0
CATERPILLAR INC DEL 586382	COM	149123101	33336	586382 SH	DEFINED 0
CATHAY BANCORP INC 3900	COM	149150104	281	3900 SH	DEFINED 0
CATO CORP NEW 90468	CL A	149205106	2016	90468 SH	DEFINED 0
CELL GENESYS INC 11000	COM	150921104	186	11000 SH	DEFINED 0
CELL THERAPEUTICS INC 10500	COM	150934107	261	10500 SH	DEFINED 0
CELESTICA INC 344	SUB VTG SHS	15101Q108	12	344 SH	DEFINED 0
CELESTICA INC	SUB VTG SHS	15101Q108	36260	1000000 SH	DEFINED 1
CELGENE CORP 46300	COM	151020104	1146	46300 SH	DEFINED 0
CENDANT CORP 2903917	COM	151313103	55755	2903917 SH	DEFINED 0
CENTENNIAL COMMUNCTNS CORP N 11500	CL A NEW	15133V208	41	11500 SH	DEFINED 0

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CENTERPOINT PPTYS TR 8000	SH BEN INT	151895109	432	8000 SH	DEFINED 0
CENTEX CORP 288881	COM	152312104	15002	288881 SH	DEFINED 0
CENTRAL PKG CORP 110970	COM	154785109	2551	110970 SH	DEFINED 0
CENTRAL VT PUB SVC CORP 39162	COM	155771108	699	39162 SH	DEFINED 0
CENTURY ALUM CO	COM	156431108	905	55676 SH	DEFINED 0
CENTURY BUSINESS SVCS INC 18900	COM	156490104	66	18900 SH	DEFINED 0
CENTURYTEL INC 356489	COM	156700106	12121	356489 SH	DEFINED 0
CEPHALON INC 149936	COM	156708109	9446	149936 SH	DEFINED 0
CERIDIAN CORP NEW 46500	COM	156779100	1025	46500 SH	DEFINED 0
CERNER CORP 108963	COM	156782104	5199	108963 SH	DEFINED 0
CERTEGY INC 51060	COM	156880106	2027	51060 SH	DEFINED 0
CERUS CORP 4500	COM	157085101	241	4500 SH	DEFINED 0
CHAMPION ENTERPRISES INC	COM	158496109	1209	151180 SH	DEFINED 0
CHAMPIONSHIP AUTO RACING TEA 38200	COM	158711101	539	38200 SH	DEFINED 0
CHARLES RIV LABS INTL INC 41200	COM	159864107	1277	41200 SH	DEFINED 0
CHARTER ONE FINL INC 359922	COM	160903100	11237	359922 SH	DEFINED 0
CHARTER MUN MTG ACCEP CO 26800	SH BEN INT	160908109	423	26800 SH	DEFINED 0
CHARMING SHOPPES INC 36000	COM	161133103	285	36000 SH	DEFINED 0
CHARTER COMMUNICATIONS INC D 28400	CL A	16117M107	321	28400 SH	DEFINED 0
CHARTER COMMUNICATIONS INC D 5648	CL A	16117M107	64	5648 SH	DEFINED 0
CHATEAU CMNTYS INC	COM	161726104	252	8755 SH	DEFINED 0
CHECKFREE CORP NEW 55513	COM	162813109	851	55513 SH	DEFINED 0
CHECKPOINT SYS INC 98481	COM	162825103	1571	98481 SH	DEFINED 0
CHEESECAKE FACTORY INC 144459	COM	163072101	5331	144459 SH	DEFINED 0
CHELSEA PPTY GROUP INC 5800	COM	163421100	313	5800 SH	DEFINED 0
CHEMED CORP 29591	COM	163596109	1105	29591 SH	DEFINED 0
CHEMFIRST INC 41236	COM	16361A106	1103	41236 SH	DEFINED 0
CHEMICAL FINL CORP 7424	COM	163731102	222	7424 SH	DEFINED 0
CHESAPEAKE CORP	COM	165159104	1362	50176 SH	DEFINED 0
CHESAPEAKE ENERGY CORP 56700	COM	165167107	439	56700 SH	DEFINED 0
CHEVRONTEXACO CORP 2327081	COM	166764100	210066	2327081 SH	DEFINED 0



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CHICOS FAS INC 136100	COM	168615102	4587	136100 SH	DEFINED 0
CHILDRENS PL RETAIL STORES I 8400	COM	168905107	277	8400 SH	DEFINED 0
CHIPPAC INC 15400	CL A	169657103	151	15400 SH	DEFINED 0
CHOICE HOTELS INTL INC 18950	COM	169905106	457	18950 SH	DEFINED 0
CHIRON CORP 506332	COM	170040109	23236	506332 SH	DEFINED 0
CHITTENDEN CORP	COM	170228100	2787	95594 SH	DEFINED 0
CHOICEPOINT INC 35491	COM	170388102	2044	35491 SH	DEFINED 0
CHRISTOPHER & BANKS CORP 80161	COM	171046105	2633	80161 SH	DEFINED 0
CHUBB CORP 484509	COM	171232101	35418	484509 SH	DEFINED 0
CHURCH & DWIGHT INC 19716	COM	171340102	581	19716 SH	DEFINED 0
CIBER INC 172439	COM	17163B102	1578	172439 SH	DEFINED 0
CIENA CORP 414674	COM	171779101	3732	414674 SH	DEFINED 0
CINCINNATI FINL CORP 269410	COM	172062101	11762	269410 SH	DEFINED 0
CINERGY CORP	COM	172474108	21659	605833 SH	DEFINED 0
CIRCUIT CITY STORE INC 299562	CIRCT CITY GRP	172737108	5404	299562 SH	DEFINED 0
CIRRUS LOGIC INC 28757	COM	172755100	543	28757 SH	DEFINED 0
CIRRUS LOGIC INC 4698	COM	172755100	89	4698 SH	DEFINED 0
CISCO SYS INC 15817996	COM	17275R102	267799	15817996 SH	DEFINED 0
CISCO SYS INC 729456	COM	17275R102	12350	729456 SH	DEFINED 0
CINTAS CORP 234820	COM	172908105	11708	234820 SH	DEFINED 0
CITIGROUP INC 9926503	COM	172967101	491560	9926503 SH	DEFINED 0
CITIGROUP INC	COM	172967101	21	422 SH	DEFINED 0
CITIZENS BKG CORP MICH 12650	COM	174420109	411	12650 SH	DEFINED 0
CITIZENS COMMUNICATIONS CO 364046	COM	17453B101	3913	364046 SH	DEFINED 0
CITRIX SYS INC 272485	COM	177376100	4709	272485 SH	DEFINED 0
CITY NATL CORP 21440	COM	178566105	1128	21440 SH	DEFINED 0
CLAIRES STORES INC 43092	COM	179584107	839	43092 SH	DEFINED 0
CLARCOR INC 79411	COM	179895107	2541	79411 SH	DEFINED 0
CLAYTON HOMES INC 66039	COM	184190106	1106	66039 SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	64012	1245137 SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS 450	COM	184502102	23	450 SH	DEFINED 0

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CLEVELAND CLIFFS INC 39984	COM	185896107	880	39984	SH	DEFINED 0
CLOROX CO DEL 623524	COM	189054109	27204	623524	SH	DEFINED 0
COACH INC 61969	COM	189754104	3142	61969	SH	DEFINED 0
COACHMEN INDS INC 44690	COM	189873102	728	44690	SH	DEFINED 0
COCA COLA BOTTLING CO CONS 25795	COM	191098102	1264	25795	SH	DEFINED 0
COCA COLA CO 4346261	COM	191216100	227136	4346261	SH	DEFINED 0
COCA COLA ENTERPRISES INC	COM	191219104	11936	635557	SH	DEFINED 0
COGNEX CORP 125651	COM	192422103	3651	125651	SH	DEFINED 0
COHERENT INC 82671	COM	192479103	2803	82671	SH	DEFINED 0
COHU INC 74626	COM	192576106	2126	74626	SH	DEFINED 0
COLGATE PALMOLIVE CO 1064025	COM	194162103	60809	1064025	SH	DEFINED 0
COLGATE PALMOLIVE CO 41371	COM	194162103	2364	41371	SH	DEFINED 0
COLLINS & AIKMAN CORP NEW 1446876	COM	194830105	9694	1446876	SH	DEFINED 0
COLONIAL BANGROUP INC 75415	COM	195493309	1125	75415	SH	DEFINED 0
COLONIAL PPTYS TR	COM SH BEN INT	195872106	2208	64083	SH	DEFINED 0
COLUMBIA SPORTSWEAR CO 28600	COM	198516106	960	28600	SH	DEFINED 0
COMCAST CORP 1552945	CL A SPL	200300200	49384	1552945	SH	DEFINED 0
COMCAST CORP 161108	CL A SPL	200300200	5123	161108	SH	DEFINED 0
COMDISCO INC 17870	COM	200336105	6	17870	SH	DEFINED 0
COMERICA INC 565027	COM	200340107	35354	565027	SH	DEFINED 0
COMMERCE BANCORP INC NJ 49621	COM	200519106	2228	49621	SH	DEFINED 0
COMMERCE BANCSHARES INC 6481	COM	200525103	287	6481	SH	DEFINED 0
COMMERCE GROUP INC MASS	COM	200641108	306	7900	SH	DEFINED 0
COMMERCE ONE INC DEL 70840	COM	200693109	111	70840	SH	DEFINED 0
COMMERCIAL FEDERAL CORPORATI 192305	COM	201647104	5173	192305	SH	DEFINED 0
COMMERCIAL METALS CO 52438	COM	201723103	2202	52438	SH	DEFINED 0
COMMERCIAL NET LEASE RLTY IN 23900	COM	202218103	334	23900	SH	DEFINED 0
COMMONWEALTH INDS INC DEL 43105	COM	203004106	319	43105	SH	DEFINED 0
COMMSCOPE INC 41107	COM	203372107	715	41107	SH	DEFINED 0
COMMUNITY HEALTH SYS INC NEW 12300	COM	203668108	272	12300	SH	DEFINED 0
COMMUNITY FIRST BANKSHARES I	COM	203902101	3691	142745	SH	DEFINED 0

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COMPANIA DE TELECOMUNICS CHI 27850	SPON ADR NEW	204449300	417	27850	SH	DEFINED 0
COMPAQ COMPUTER CORP 3343523	COM	204493100	34940	3343523	SH	DEFINED 0
COMPASS BANCSHARES INC 171970	COM	20449H109	5309	171970	SH	DEFINED 0
COMPUCREDIT CORP 17100	COM	20478N100	98	17100	SH	DEFINED 0
COMPUTER ASSOC INTL INC 1464070	COM	204912109	32048	1464070	SH	DEFINED 0
COMPUTER NETWORK TECHNOLOGY 31800	COM	204925101	420	31800	SH	DEFINED 0
COMPUTER SCIENCES CORP 255460	COM	205363104	12965	255460	SH	DEFINED 0
COMPUTER TASK GROUP INC	COM	205477102	329	56883	SH	DEFINED 0
COMPUWARE CORP 1087096	COM	205638109	14034	1087096	SH	DEFINED 0
COMVERSE TECHNOLOGY INC 259616	COM PAR \$0.10	205862402	3289	259616	SH	DEFINED 0
CONAGRA FOODS INC 1775304	COM	205887102	43051	1775304	SH	DEFINED 0
CONCORD CAMERA CORP 75303	COM	206156101	678	75303	SH	DEFINED 0
CONCORD COMMUNICATIONS INC 52455	COM	206186108	1109	52455	SH	DEFINED 0
CONCORD EFS INC 787661	COM	206197105	26190	787661	SH	DEFINED 0
CONCURRENT COMPUTER CORP NEW 18600	COM	206710204	155	18600	SH	DEFINED 0
CONE MLS CORP N C	COM	206814105	42	15600	SH	DEFINED 0
CONNECTIV INC 57550	COM	206829103	1432	57550	SH	DEFINED 0
CONEXANT SYSTEMS INC 360858	COM	207142100	4348	360858	SH	DEFINED 0
CONMED CORP 98596	COM	207410101	2465	98596	SH	DEFINED 0
CONOCO INC 1973995	COM	208251504	57601	1973995	SH	DEFINED 0
CONSECO INC 472557	COM	208464107	1711	472557	SH	DEFINED 0
CONSOL ENERGY INC 10000	COM	20854P109	263	10000	SH	DEFINED 0
CONSOLIDATED EDISON INC 586352	COM	209115104	24574	586352	SH	DEFINED 0
CONSOLIDATED GRAPHICS INC	COM	209341106	839	42141	SH	DEFINED 0
CONSTELLATION BRANDS INC 136751	CL A	21036P108	7516	136751	SH	DEFINED 0
CONSTELLATION ENERGY GROUP I 237368	COM	210371100	7323	237368	SH	DEFINED 0
CONTINENTAL AIRLS INC 7600	CL B	210795308	215	7600	SH	DEFINED 0
CONVERGYS CORP 237729	COM	212485106	7030	237729	SH	DEFINED 0
COOPER CAMERON CORP 17087	COM	216640102	873	17087	SH	DEFINED 0
COOPER COS INC 53969	COM NEW	216648402	2558	53969	SH	DEFINED 0
COOPER INDS INC 508388	COM	216669101	21327	508388	SH	DEFINED 0

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COOPER TIRE & RUBR CO	COM	216831107	13902	642132	SH	DEFINED 0
COORS ADOLPH CO 108427	CL B	217016104	7316	108427	SH	DEFINED 0
COPART INC 59650	COM	217204106	1070	59650	SH	DEFINED 0
CORINTHIAN COLLEGES INC 89490	COM	218868107	4524	89490	SH	DEFINED 0
CORIXA CORP 18306	COM	21887F100	113	18306	SH	DEFINED 0
CORN PRODS INTL INC 139710	COM	219023108	4499	139710	SH	DEFINED 0
CORNERSTONE RLTY INCOME TR I 20800	COM	21922V102	232	20800	SH	DEFINED 0
CORNING INC 1571244	COM	219350105	11973	1571244	SH	DEFINED 0
CORPORATE EXECUTIVE BRD CO	COM	21988R102	383	10200	SH	DEFINED 0
CORRECTIONS CORP AMER NEW 27120	COM NEW	22025Y407	353	27120	SH	DEFINED 0
CORUS BANKSHARES INC 4900	COM	220873103	233	4900	SH	DEFINED 0
CORVIS CORP 32900	COM	221009103	41	32900	SH	DEFINED 0
CORVIS CORP 68823	COM	221009103	86	68823	SH	DEFINED 0
COST PLUS INC CALIF 65690	COM	221485105	1797	65690	SH	DEFINED 0
COSTCO WHSL CORP NEW 685076	COM	22160K105	27280	685076	SH	DEFINED 0
COSTCO WHSL CORP NEW 319162	COM	22160K105	12709	319162	SH	DEFINED 0
COUNTRYWIDE CR INDS INC DEL	COM	222372104	34824	778179	SH	DEFINED 0
COUSINS PPTYS INC 10550	COM	222795106	275	10550	SH	DEFINED 0
COVANCE INC 31764	COM	222816100	644	31764	SH	DEFINED 0
COVANTA ENERGY CORP 16155	COM	22281N103	12	16155	SH	DEFINED 0
COVENTRY HEALTH CARE INC 252538	COM	222862104	6566	252538	SH	DEFINED 0
COX COMMUNICATIONS INC NEW 63497	CL A	224044107	2390	63497	SH	DEFINED 0
COX COMMUNICATIONS INC NEW 10125	CL A	224044107	381	10125	SH	DEFINED 0
CRANE CO 482564	COM	224399105	13193	482564	SH	DEFINED 0
CRAWFORD & CO	CL B	224633107	165	12200	SH	DEFINED 0
CREDENCE SYS CORP 29200	COM	225302108	641	29200	SH	DEFINED 0
CREDIT ACCEP CORP MICH 18400	COM	225310101	199	18400	SH	DEFINED 0
CREE INC 22424	COM	225447101	306	22424	SH	DEFINED 0
CRESCENT REAL ESTATE EQUITIE 13700	COM	225756105	266	13700	SH	DEFINED 0
CROMPTON CORP 213915	COM	227116100	2642	213915	SH	DEFINED 0
CROSS A T CO 59812	CL A	227478104	413	59812	SH	DEFINED 0

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CROWN ANDERSEN INC 12609	COM	228190104	78	12609 SH	DEFINED 0
CROWN CASTLE INTL CORP	COM	228227104	128	19400 SH	DEFINED 0
CROWN CORK & SEAL INC 38275	COM	228255105	343	38275 SH	DEFINED 0
CRYOLIFE INC 52722	COM	228903100	1102	52722 SH	DEFINED 0
CULLEN FROST BANKERS INC 152746	COM	229899109	5479	152746 SH	DEFINED 0
CUMMINS INC 239117	COM	231021106	11293	239117 SH	DEFINED 0
CUMULUS MEDIA INC 18700	CL A	231082108	335	18700 SH	DEFINED 0
CURATIVE HEALTH SVCS INC 23534	COM	231264102	251	23534 SH	DEFINED 0
CURTISS WRIGHT CORP 31100	COM	231561101	2068	31100 SH	DEFINED 0
CYBERONICS INC	COM	23251P102	339	21200 SH	DEFINED 0
CYBEX INTL INC 14500	COM	23252E106	29	14500 SH	DEFINED 0
CYGNUS INC 95060	COM	232560102	372	95060 SH	DEFINED 0
CYMER INC 90560	COM	232572107	4497	90560 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 170002	COM	232806109	3910	170002 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 5065	COM	232806109	116	5065 SH	DEFINED 0
CYTEC INDS INC 48626	COM	232820100	1479	48626 SH	DEFINED 0
CYTOGEN CORP 23200	COM	232824102	50	23200 SH	DEFINED 0
CYTYC CORP	COM	232946103	2152	79924 SH	DEFINED 0
DDI CORP 13900	COM	233162106	119	13900 SH	DEFINED 0
DMC STRATEX NETWORKS INC 248668	COM	23322L106	1353	248668 SH	DEFINED 0
DPL INC 94828	COM	233293109	2423	94828 SH	DEFINED 0
DQE INC 40721	COM	23329J104	868	40721 SH	DEFINED 0
DRS TECHNOLOGIES INC 47498	COM	23330X100	1969	47498 SH	DEFINED 0
D R HORTON INC 57777	COM	23331A109	2178	57777 SH	DEFINED 0
DST SYS INC DEL 167879	COM	233326107	8360	167879 SH	DEFINED 0
DSP GROUP INC	COM	23332B106	1027	50189 SH	DEFINED 0
DTE ENERGY CO 521793	COM	233331107	23742	521793 SH	DEFINED 0
DAISYTEK INTL CORP 16200	COM	234053106	258	16200 SH	DEFINED 0
DANA CORP 552788	COM	235811106	11868	552788 SH	DEFINED 0
DANAHER CORP DEL 211635	COM	235851102	15030	211635 SH	DEFINED 0
DANAHER CORP DEL 13654	COM	235851102	970	13654 SH	DEFINED 0

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DARDEN RESTAURANTS INC 197818	COM	237194105	8029	197818 SH	DEFINED 0
DATASCOPE CORP 54419	COM	238113104	1597	54419 SH	DEFINED 0
DAVITA INC	COM	23918K108	380	15007 SH	DEFINED 0
DAVOX CORP 32434	COM	239208101	259	32434 SH	DEFINED 0
DEAN FOODS CO NEW 88331	COM	242370104	6688	88331 SH	DEFINED 0
DEERE & CO 510201	COM	244199105	23240	510201 SH	DEFINED 0
DEL MONTE FOODS CO 26300	COM	24522P103	256	26300 SH	DEFINED 0
DELL COMPUTER CORP 4968465	COM	247025109	129727	4968465 SH	DEFINED 0
DELL COMPUTER CORP 528997	COM	247025109	13812	528997 SH	DEFINED 0
DELPHI CORP 1363211	COM	247126105	21798	1363211 SH	DEFINED 0
DELPHI FINL GROUP INC	CL A	247131105	2511	64050 SH	DEFINED 0
DELTA & PINE LD CO 120214	COM	247357106	2280	120214 SH	DEFINED 0
DELTA AIR LINES INC DEL 524992	COM	247361108	17178	524992 SH	DEFINED 0
DELTIC TIMBER CORP 33170	COM	247850100	1003	33170 SH	DEFINED 0
DELUXE CORP 597850	COM	248019101	27657	597850 SH	DEFINED 0
DENDRITE INTL INC 133952	COM	248239105	1433	133952 SH	DEFINED 0
DENTSPLY INTL INC NEW 140475	COM	249030107	5206	140475 SH	DEFINED 0
DEPARTMENT 56 INC 48134	COM	249509100	674	48134 SH	DEFINED 0
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	330	15700 SH	DEFINED 0
DEVON ENERGY CORP NEW 383863	COM	25179M103	18529	383863 SH	DEFINED 0
DEVRY INC DEL 51977	COM	251893103	1566	51977 SH	DEFINED 0
DIAGNOSTIC PRODS CORP 94825	COM	252450101	4096	94825 SH	DEFINED 0
DIAL CORP NEW 232937	COM	25247D101	4198	232937 SH	DEFINED 0
DIAMOND OFFSHORE DRILLING IN 158195	COM	25271C102	4945	158195 SH	DEFINED 0
DIEBOLD INC 120344	COM	253651103	4903	120344 SH	DEFINED 0
DIGENE CORP 6800	COM	253752109	243	6800 SH	DEFINED 0
DIGI INTL INC	COM	253798102	266	48876 SH	DEFINED 0
DIGITAL INSIGHT CORP 8000	COM	25385P106	220	8000 SH	DEFINED 0
DIGITAS INC 13500	COM	25388K104	74	13500 SH	DEFINED 0
DIME CMNTY BANCSHARES 78762	COM	253922108	2426	78762 SH	DEFINED 0
DILLARDS INC 449543	CL A	254067101	10726	449543 SH	DEFINED 0

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DIME BANCORP INC NEW 154600	*W EXP 99/99/9	25429Q110	20	154600	SH	DEFINED 0
DIMON INC 114048	COM	254394109	787	114048	SH	DEFINED 0
DIONEX CORP 64304	COM	254546104	1565	64304	SH	DEFINED 0
DISNEY WALT CO 10661	COM DISNEY	254687106	96910	4198864	SH	DEFINED 0
DISNEY WALT CO 10661	COM DISNEY	254687106	246	10661	SH	DEFINED 0
DIRECT FOCUS INC 10200	COM	254931108	388	10200	SH	DEFINED 0
DIVINE INC 14229	CL A	255402109	7	14229	SH	DEFINED 0
DIXIE GROUP INC 10700	CL A	255519100	51	10700	SH	DEFINED 0
DOBSON COMMUNICATIONS CORP 13800	CL A	256069105	43	13800	SH	DEFINED 0
DOCUMENTUM INC 11600	COM	256159104	295	11600	SH	DEFINED 0
DOLE FOOD INC 81921	COM	256605106	2540	81921	SH	DEFINED 0
DOLLAR GEN CORP 61544	COM	256669102	7775	477575	SH	DEFINED 0
DOLLAR TREE STORES INC 61544	COM	256747106	2019	61544	SH	DEFINED 0
DOMINION RES INC VA NEW 704923	COM	25746U109	45933	704923	SH	DEFINED 0
DONALDSON INC 77206	COM	257651109	3104	77206	SH	DEFINED 0
DONNELLEY R R & SONS CO 724000	COM	257867101	22516	724000	SH	DEFINED 0
DORAL FINL CORP 21600	COM	25811P100	733	21600	SH	DEFINED 0
DOUBLECLICK INC 10710	COM	258609304	128	10710	SH	DEFINED 0
DOVER CORP 288983	COM	260003108	11848	288983	SH	DEFINED 0
DOW CHEM CO 124032	COM	260543103	62878	1921687	SH	DEFINED 0
DOW JONES & CO INC 124032	COM	260561105	7221	124032	SH	DEFINED 0
DOWNEY FINL CORP 143550	COM	261018105	6546	143550	SH	DEFINED 0
DRESS BARN INC 71433	COM	261570105	2115	71433	SH	DEFINED 0
DREYERS GRAND ICE CREAM INC 15730	COM	261878102	648	15730	SH	DEFINED 0
DRIL-QUIP INC 51194	COM	262037104	1313	51194	SH	DEFINED 0
DSL NET INC 17500	COM	262506108	14	17500	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 1517008	COM	263534109	71527	1517008	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 6800	COM	263534109	43450	921530	SH	DEFINED 0
DUANE READE INC 6800	COM	263578106	231	6800	SH	DEFINED 0
DUKE ENERGY CORP 1855522	WHEN ISSUED	264399106	70139	1855522	SH	DEFINED 0
DUKE REALTY CORP 14216	COM NEW	264411505	370	14216	SH	DEFINED 0

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DUN & BRADSTREET CORP DEL NE 49024	COM	26483E100	1961	49024 SH	DEFINED 0
DURA AUTOMOTIVE SYSTEMS CORP 30000	CL A	265903104	575	30000 SH	DEFINED 0
DUPONT PHOTOMASKS INC 67426	COM	26613X101	3506	67426 SH	DEFINED 0
DURECT CORP 14700	COM	266605104	115	14700 SH	DEFINED 0
DYCOM INDS INC	COM	267475101	791	52937 SH	DEFINED 0
DYNEGY INC NEW 691784	CL A	26816Q101	20062	691784 SH	DEFINED 0
EEX CORP 14523	COM NEW	26842V207	30	14523 SH	DEFINED 0
EGL INC 26472	COM	268484102	420	26472 SH	DEFINED 0
E M C CORP MASS 3608583	COM	268648102	43014	3608583 SH	DEFINED 0
ENSCO INTL INC 248480	COM	26874Q100	7489	248480 SH	DEFINED 0
EOG RES INC 159014	COM	26875P101	6450	159014 SH	DEFINED 0
E PIPHANY INC 27550	COM	26881V100	208	27550 SH	DEFINED 0
ESS TECHNOLOGY INC	COM	269151106	6904	332866 SH	DEFINED 0
E TRADE GROUP INC 871894	COM	269246104	8213	871894 SH	DEFINED 0
E Z EM INC 10200	CL A	269305207	122	10200 SH	DEFINED 0
EARTHLINK INC 11045	COM	270321102	112	11045 SH	DEFINED 0
EAST WEST BANCORP INC 77025	COM	27579R104	2256	77025 SH	DEFINED 0
EASTMAN CHEM CO 381727	COM	277432100	18624	381727 SH	DEFINED 0
EASTMAN KODAK CO 817417	COM	277461109	25479	817417 SH	DEFINED 0
EASTMAN KODAK CO 1339859	COM	277461109	41763	1339859 SH	DEFINED 0
EATON CORP	COM	278058102	17029	210290 SH	DEFINED 0
EATON VANCE CORP 32725	COM NON VTG	278265103	1307	32725 SH	DEFINED 0
EBAY INC 30100	COM	278642103	1705	30100 SH	DEFINED 0
EBAY INC 2469	COM	278642103	140	2469 SH	DEFINED 0
EHOSTAR COMMUNICATIONS NEW 41100	CL A	278762109	1164	41100 SH	DEFINED 0
EHOSTAR COMMUNICATIONS NEW 10420	CL A	278762109	295	10420 SH	DEFINED 0
ECLIPSYS CORP 13200	COM	278856109	217	13200 SH	DEFINED 0
ECOLAB INC 191292	COM	278865100	8746	191292 SH	DEFINED 0
ECOLAB INC	COM	278865100	938	20515 SH	DEFINED 0
EDISON INTL 484870	COM	281020107	8122	484870 SH	DEFINED 0
EDISON SCHOOLS INC 11200	CL A	281033100	156	11200 SH	DEFINED 0



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EDUCATION MGMT CORP 113278	COM	28139T101	4777	113278	SH	DEFINED 0
J D EDWARDS & CO 60000	COM	281667105	1082	60000	SH	DEFINED 0
EDWARDS AG INC 54190	COM	281760108	2383	54190	SH	DEFINED 0
EDWARDS LIFESCIENCES CORP 91574	COM	28176E108	2559	91574	SH	DEFINED 0
EFUNDS CORP 136520	COM	28224R101	2191	136520	SH	DEFINED 0
EL PASO CORP	COM	28336L109	37538	852555	SH	DEFINED 0
EL PASO ELEC CO 151929	COM NEW	283677854	2378	151929	SH	DEFINED 0
ELANTEC SEMICONDUCTOR INC 83511	COM	284155108	3572	83511	SH	DEFINED 0
ELCOR CORP 91026	COM	284443108	2021	91026	SH	DEFINED 0
ELECTRO SCIENTIFIC INDS 80071	COM	285229100	2935	80071	SH	DEFINED 0
ELECTROGLAS INC 68297	COM	285324109	1154	68297	SH	DEFINED 0
ELECTRONIC ARTS INC 342220	COM	285512109	20807	342220	SH	DEFINED 0
ELECTRONIC DATA SYS NEW 1260479	COM	285661104	73095	1260479	SH	DEFINED 0
ELECTRONICS FOR IMAGING INC	COM	286082102	1105	60400	SH	DEFINED 0
EMBOTELLADORA ANDINA S A 11000	SPON ADR A	29081P204	89	11000	SH	DEFINED 0
EMCOR GROUP INC 43669	COM	29084Q100	2533	43669	SH	DEFINED 0
EMERSON ELEC CO 971928	COM	291011104	55779	971928	SH	DEFINED 0
EMMIS COMMUNICATIONS CORP 35368	CL A	291525103	946	35368	SH	DEFINED 0
EMPRESA NACIONAL DE ELCTRCID 28400	SPONSORED ADR	29244T101	267	28400	SH	DEFINED 0
EMULEX CORP 122400	COM NEW	292475209	4031	122400	SH	DEFINED 0
ENCOMPASS SVCS CORP 16492	COM	29255U104	29	16492	SH	DEFINED 0
ENERGEN CORP	COM	29265N108	3033	114667	SH	DEFINED 0
ENERGY EAST CORP 117441	COM	29266M109	2554	117441	SH	DEFINED 0
ENERGIZER HLDGS INC 308210	COM	29266R108	7320	308210	SH	DEFINED 0
ENERSIS S A 17463	SPONSORED ADR	29274F104	158	17463	SH	DEFINED 0
ENGAGE INC 17100	COM	292827102	4	17100	SH	DEFINED 0
ENGELHARD CORP 697441	COM	292845104	21642	697441	SH	DEFINED 0
ENGINEERED SUPPORT SYS INC 5100	COM	292866100	236	5100	SH	DEFINED 0
ENESCO GROUP INC 35898	COM	292973104	248	35898	SH	DEFINED 0
ENNIS BUSINESS FORMS INC	COM	293389102	183	14987	SH	DEFINED 0
ENTERASYS NETWORKS INC 182051	COM	293637104	770	182051	SH	DEFINED 0

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ENTERCOM COMMUNICATIONS CORP 15230	CL A	293639100	836	15230	SH	DEFINED 0
ENERGY CORP NEW 844094	COM	29364G103	36642	844094	SH	DEFINED 0
ENTERPRISE PRODS PARTNERS L 4600	COM	293792107	222	4600	SH	DEFINED 0
ENTRUST INC 19400	COM	293848107	99	19400	SH	DEFINED 0
ENZON INC 19600	COM	293904108	868	19600	SH	DEFINED 0
ENZO BIOCHEM INC 101411	COM	294100102	2055	101411	SH	DEFINED 0
EPRESENCE INC	COM	294348107	273	64425	SH	DEFINED 0
EQUIFAX INC 210783	COM	294429105	6302	210783	SH	DEFINED 0
EQUINIX INC 15400	COM	29444U106	19	15400	SH	DEFINED 0
EQUITABLE RES INC 37373	COM	294549100	1301	37373	SH	DEFINED 0
EQUITY INNS INC 37600	COM	294703103	301	37600	SH	DEFINED 0
EQUITY OFFICE PROPERTIES TRU 727412	COM	294741103	21815	727412	SH	DEFINED 0
EQUITY RESIDENTIAL PPTYS TR 374846	SH BEN INT	29476L107	10773	374846	SH	DEFINED 0
ERICSSON L M TEL CO 2737520	ADR CL B SEK10	294821400	11443	2737520	SH	DEFINED 0
ERIE INDY CO	CL A	29530P102	305	7500	SH	DEFINED 0
ESCO TECHNOLOGIES INC 6400	COM	296315104	249	6400	SH	DEFINED 0
ESSEX PPTY TR INC 6500	COM	297178105	339	6500	SH	DEFINED 0
ESTERLINE TECHNOLOGIES CORP 83981	COM	297425100	1713	83981	SH	DEFINED 0
ETHAN ALLEN INTERIORS INC 122123	COM	297602104	4648	122123	SH	DEFINED 0
ETHYL CORP 21800	COM	297659104	25	21800	SH	DEFINED 0
EVERGREEN RES INC 85540	COM NO PAR	299900308	3567	85540	SH	DEFINED 0
EXAR CORP 114116	COM	300645108	2344	114116	SH	DEFINED 0
EXCELON CORP	COM	300691102	15	10029	SH	DEFINED 0
EXELON CORP 723840	COM	30161N101	38342	723840	SH	DEFINED 0
EXELIXIS INC 11500	COM	30161Q104	159	11500	SH	DEFINED 0
EXPEDIA INC 5800	CL A	302125109	405	5800	SH	DEFINED 0
EXPEDITORS INTL WASH INC 29866	COM	302130109	1822	29866	SH	DEFINED 0
EXPRESS SCRIPTS INC 158045	COM	302182100	9102	158045	SH	DEFINED 0
EXTENDED STAY AMER INC 31103	COM	30224P101	541	31103	SH	DEFINED 0
EXTREME NETWORKS INC 114300	COM	30226D106	1189	114300	SH	DEFINED 0
EXULT INC DEL	COM	302284104	123	11300	SH	DEFINED 0

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EXXON MOBIL CORP 12739195	COM	30231G102	558359	12739195	SH	DEFINED 0
EXXON MOBIL CORP 700944	COM	30231G102	30722	700944	SH	DEFINED 0
FEI CO 14187	COM	30241L109	504	14187	SH	DEFINED 0
FLIR SYS INC 13000	COM	302445101	621	13000	SH	DEFINED 0
F M C CORP 59970	COM NEW	302491303	2514	59970	SH	DEFINED 0
FMC TECHNOLOGIES INC 40838	COM	30249U101	814	40838	SH	DEFINED 0
FNB CORP PA 14107	COM	302520101	413	14107	SH	DEFINED 0
FPL GROUP INC	COM	302571104	15591	261808	SH	DEFINED 0
FACTORY 2-U INC 35834	COM	303072102	462	35834	SH	DEFINED 0
FACTSET RESH SYS INC 106242	COM	303075105	4287	106242	SH	DEFINED 0
FAIR ISAAC & CO INC 67430	COM	303250104	4274	67430	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL 53489	CL A	303726103	1530	53489	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL 5257	CL A	303726103	150	5257	SH	DEFINED 0
FAMILY DLR STORES INC 227553	COM	307000109	7625	227553	SH	DEFINED 0
FAMILY DLR STORES INC 47882	COM	307000109	1605	47882	SH	DEFINED 0
FASTENAL CO	COM	311900104	1220	16195	SH	DEFINED 0
FEDERAL HOME LN MTG CORP 1619854	COM	313400301	102650	1619854	SH	DEFINED 0
FEDERAL MOGUL CORP 19900	COM	313549107	16	19900	SH	DEFINED 0
FEDERAL NATL MTG ASSN 2018569	COM	313586109	161243	2018569	SH	DEFINED 0
FEDERAL REALTY INVT TR 11900	SH BEN INT NEW	313747206	305	11900	SH	DEFINED 0
FEDERAL SIGNAL CORP 23059	COM	313855108	547	23059	SH	DEFINED 0
FEDERATED DEPT STORES INC DE 934802	COM	31410H101	38187	934802	SH	DEFINED 0
FEDERATED INVS INC PA 40400	CL B	314211103	1307	40400	SH	DEFINED 0
FEDEX CORP	COM	31428X106	29601	509491	SH	DEFINED 0
FELCOR LODGING TR INC 37090	COM	31430F101	788	37090	SH	DEFINED 0
FERRO CORP 35877	COM	315405100	1033	35877	SH	DEFINED 0
FIDELITY NATL FINL INC 387906	COM	316326107	10229	387906	SH	DEFINED 0
FIFTH THIRD BANCORP 841894	COM	316773100	56811	841894	SH	DEFINED 0
FILENET CORP 134910	COM	316869106	2306	134910	SH	DEFINED 0
FINANCIAL FED CORP 49805	COM	317492106	1634	49805	SH	DEFINED 0
FINISAR 17700	COM	31787A101	136	17700	SH	DEFINED 0

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FIRST AMERN CORP CALIF	COM	318522307	5317	249866	SH	DEFINED 0
FIRST BANCORP P R 76989	COM	318672102	2225	76989	SH	DEFINED 0
FIRST CHARTER CORP 11600	COM	319439105	217	11600	SH	DEFINED 0
FIRST CTZNS BANCSHARES INC N 2600	CL A	31946M103	268	2600	SH	DEFINED 0
FIRST COMWLTH FINL CORP PA 22100	COM	319829107	293	22100	SH	DEFINED 0
FIRST DATA CORP 971681	COM	319963104	84779	971681	SH	DEFINED 0
FIRST FINL BANCORP OH 11220	COM	320209109	176	11220	SH	DEFINED 0
FIRST FINL BANKSHARES 6925	COM	32020R109	230	6925	SH	DEFINED 0
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	839	24500	SH	DEFINED 0
FIRST MIDWEST BANCORP DEL 161899	COM	320867104	4702	161899	SH	DEFINED 0
FIRST HEALTH GROUP CORP 107147	COM	320960107	2585	107147	SH	DEFINED 0
FIRST NIAGARA FINL GROUP INC 16100	COM	33582U100	281	16100	SH	DEFINED 0
FIRST REP BK SAN FRANCISCO 37748	COM	336158100	1072	37748	SH	DEFINED 0
FIRST SENTINEL BANCORP INC 12600	COM	33640T103	165	12600	SH	DEFINED 0
FIRST TENN NATL CORP 148106	COM	337162101	5191	148106	SH	DEFINED 0
FIRST VA BANKS INC 31577	COM	337477103	1693	31577	SH	DEFINED 0
FISERV INC	COM	337738108	12252	266401	SH	DEFINED 0
FIRSTFED FINL CORP 62419	COM	337907109	1632	62419	SH	DEFINED 0
FIRSTMERIT CORP 53311	COM	337915102	1535	53311	SH	DEFINED 0
FLAGSTAR BANCORP INC 9500	COM	337930101	221	9500	SH	DEFINED 0
FIRSTENERGY CORP 1059099	COM	337932107	36624	1059099	SH	DEFINED 0
FISHER SCIENTIFIC INTL INC 15200	COM NEW	338032204	427	15200	SH	DEFINED 0
FLEETBOSTON FINL CORP 3209893	COM	339030108	112346	3209893	SH	DEFINED 0
FLEETWOOD ENTERPRISES INC 106495	COM	339099103	1150	106495	SH	DEFINED 0
FLEMING COS INC	COM	339130106	3107	138684	SH	DEFINED 0
FLORIDA EAST COAST INDS 13700	CL A	340632108	388	13700	SH	DEFINED 0
FLORIDA ROCK INDS INC 83426	COM	341140101	3324	83426	SH	DEFINED 0
FLUOR CORP NEW 401499	COM	343412102	16377	401499	SH	DEFINED 0
FLOW INTL CORP 40276	COM	343468104	394	40276	SH	DEFINED 0
FLOWERS FOODS INC 17235	COM	343498101	439	17235	SH	DEFINED 0
FLOWSERVE CORP 24736	COM	34354P105	792	24736	SH	DEFINED 0

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FOOT LOCKER INC 18300	COM	344849104	296	18300 SH	DEFINED 0
FOOTSTAR INC	COM	344912100	1845	60520 SH	DEFINED 0
FORD MTR CO DEL 3266008	COM PAR \$0.01	345370860	53856	3266008 SH	DEFINED 0
FOREST CITY ENTERPRISES INC 11550	CL A	345550107	439	11550 SH	DEFINED 0
FOREST LABS INC 262801	COM	345838106	21471	262801 SH	DEFINED 0
FOREST OIL CORP 19655	COM PAR \$0.01	346091705	582	19655 SH	DEFINED 0
FORGENT NETWORKS INC 21726	COM	34629U103	63	21726 SH	DEFINED 0
FORTUNE BRANDS INC 232954	COM	349631101	11501	232954 SH	DEFINED 0
FORWARD AIR CORP 59547	COM	349853101	1885	59547 SH	DEFINED 0
FOSSIL INC	COM	349882100	2630	98928 SH	DEFINED 0
FOUNDRY NETWORKS INC 11600	COM	35063R100	83	11600 SH	DEFINED 0
4 KIDS ENTMT INC 33420	COM	350865101	666	33420 SH	DEFINED 0
FOX ENTMT GROUP INC 32400	CL A	35138T107	766	32400 SH	DEFINED 0
FRANKLIN COVEY CO 56561	COM	353469109	145	56561 SH	DEFINED 0
FRANKLIN RES INC 372504	COM	354613101	15615	372504 SH	DEFINED 0
FRANKLIN RES INC 844	COM	354613101	35	844 SH	DEFINED 0
FREDS INC 75225	CL A	356108100	2708	75225 SH	DEFINED 0
FREEMARKETS INC	COM	356602102	983	42800 SH	DEFINED 0
FREEPORT-MCMORAN COPPER & GO 206142	CL B	35671D857	3632	206142 SH	DEFINED 0
FREMONT GEN CORP 205819	COM	357288109	1255	205819 SH	DEFINED 0
FRIEDMAN INDS INC 22902	COM	358435105	61	22902 SH	DEFINED 0
FRONTIER AIRLINES INC NEW 79878	COM	359065109	1463	79878 SH	DEFINED 0
FRONTIER FINL CORP WASH 8100	COM	35907K105	215	8100 SH	DEFINED 0
FRONTIER OIL CORP 55000	COM	35914P105	1181	55000 SH	DEFINED 0
FRONTLINE CAP GROUP 15400	COM	35921N101	0	15400 SH	DEFINED 0
FUELCELL ENERGY INC	COM	35952H106	303	19200 SH	DEFINED 0
FULLER H B CO 27019	COM	359694106	809	27019 SH	DEFINED 0
FURNITURE BRANDS INTL INC 49498	COM	360921100	1804	49498 SH	DEFINED 0
G & K SVCS INC 81590	CL A	361268105	3040	81590 SH	DEFINED 0
GATX CORP 17189	COM	361448103	547	17189 SH	DEFINED 0
GBC BANCORP CALIF 41012	COM	361475106	1372	41012 SH	DEFINED 0

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GABLES RESIDENTIAL TR 7700	SH BEN INT	362418105	239	7700 SH	DEFINED 0
GALLAGHER ARTHUR J & CO 73949	COM	363576109	2423	73949 SH	DEFINED 0
GANNETT INC	COM	364730101	46674	613329 SH	DEFINED 0
GAP INC DEL 1246296	COM	364760108	18744	1246296 SH	DEFINED 0
GAP INC DEL 11566	COM	364760108	174	11566 SH	DEFINED 0
GARDNER DENVER INC 43583	COM	365558105	1068	43583 SH	DEFINED 0
GARTNER INC 15900	COM	366651107	205	15900 SH	DEFINED 0
GARTNER INC 54480	CL B	366651206	708	54480 SH	DEFINED 0
GATEWAY INC 468986	COM	367626108	2964	468986 SH	DEFINED 0
GATEWAY INC 20529	COM	367626108	130	20529 SH	DEFINED 0
GAYLORD ENTMT CO NEW	COM	367905106	215	8073 SH	DEFINED 0
GEMSTAR-TV GUIDE INTL INC 45500	COM	36866W106	673	45500 SH	DEFINED 0
GENCORP INC 144862	COM	368682100	2277	144862 SH	DEFINED 0
GENE LOGIC INC 14900	COM	368689105	290	14900 SH	DEFINED 0
GENENTECH INC 61336	COM NEW	368710406	3094	61336 SH	DEFINED 0
GENERAL CABLE CORP DEL NEW 10350	COM	369300108	148	10350 SH	DEFINED 0
GENERAL COMMUNICATION INC 164607	CL A	369385109	1432	164607 SH	DEFINED 0
GENERAL DYNAMICS CORP 676894	COM	369550108	63594	676894 SH	DEFINED 0
GENERAL DYNAMICS CORP	COM	369550108	2621	27901 SH	DEFINED 0
GENERAL ELEC CO 18365088	COM	369604103	687773	18365088 SH	DEFINED 0
GENERAL GROWTH PPTYS INC 5200	COM	370021107	230	5200 SH	DEFINED 0
GENERAL MLS INC 513608	COM	370334104	25090	513608 SH	DEFINED 0
GENERAL MLS INC 15179	COM	370334104	741	15179 SH	DEFINED 0
GENERAL MTRS CORP 1419535	COM	370442105	85811	1419535 SH	DEFINED 0
GENERAL MTRS CORP 447733	COM	370442105	27065	447733 SH	DEFINED 0
GENERAL MTRS CORP 310854	CL H NEW	370442832	5114	310854 SH	DEFINED 0
GENESCO INC	COM	371532102	1872	67904 SH	DEFINED 0
GENTEX CORP 27075	COM	371901109	802	27075 SH	DEFINED 0
GENTA INC 14600	COM NEW	37245M207	245	14600 SH	DEFINED 0
GENUINE PARTS CO 253263	COM	372460105	9312	253263 SH	DEFINED 0
GENUITY INC 43400	CL A	37248E103	38	43400 SH	DEFINED 0

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GENZYME CORP 297754	COM GENL DIV	372917104	13003	297754 SH	DEFINED 0
GEORGIA GULF CORP 89181	COM PAR \$0.01	373200203	2395	89181 SH	DEFINED 0
GEORGIA PAC CORP 1249581	COM	373298108	37425	1249581 SH	DEFINED 0
GERBER SCIENTIFIC INC	COM	373730100	534	72704 SH	DEFINED 0
GETTY IMAGES INC 10200	COM	374276103	306	10200 SH	DEFINED 0
GILEAD SCIENCES INC 95244	COM	375558103	3428	95244 SH	DEFINED 0
GILLETTE CO 1592089	COM	375766102	54147	1592089 SH	DEFINED 0
GLATFELTER 27483	COM	377316104	493	27483 SH	DEFINED 0
GLENBOROUGH RLTY TR INC 13000	COM	37803P105	280	13000 SH	DEFINED 0
GLOBAL INDS LTD 21900	COM	379336100	204	21900 SH	DEFINED 0
GLOBAL PMTS INC 116895	COM	37940X102	4284	116895 SH	DEFINED 0
GLOBESPANVIRATA INC	COM	37957V106	2319	155396 SH	DEFINED 0
GOAMERICA INC 11100	COM	38020R106	15	11100 SH	DEFINED 0
GOLDEN ENTERPRISES INC 29154	COM	381010107	113	29154 SH	DEFINED 0
GOLDEN ST BANCORP INC 241815	COM	381197102	7179	241815 SH	DEFINED 0
GOLDEN WEST FINL CORP DEL 847129	COM	381317106	53793	847129 SH	DEFINED 0
GOLDMAN SACHS GROUP INC 77680	COM	38141G104	7011	77680 SH	DEFINED 0
GOOD GUYS INC 11000	COM	382091106	30	11000 SH	DEFINED 0
GOODRICH CORP 976363	COM	382388106	30892	976363 SH	DEFINED 0
GOODYEAR TIRE & RUBR CO	COM	382550101	5892	230426 SH	DEFINED 0
GOODYS FAMILY CLOTHING INC 85396	COM	382588101	670	85396 SH	DEFINED 0
GRACO INC 99467	COM	384109104	4063	99467 SH	DEFINED 0
GRAINGER W W INC 134112	COM	384802104	7541	134112 SH	DEFINED 0
GRANITE CONSTR INC 41852	COM	387328107	1030	41852 SH	DEFINED 0
GRANT PRIDECO INC 34916	COM	38821G101	478	34916 SH	DEFINED 0
GRAPHIC PACKAGING INTL CORP 11300	COM	388690109	72	11300 SH	DEFINED 0
GREAT ATLANTIC & PAC TEA INC 128616	COM	390064103	3586	128616 SH	DEFINED 0
GREAT LAKES CHEM CORP	COM	390568103	2177	77265 SH	DEFINED 0
GREAT PLAINS ENERGY INC 28131	COM	391164100	702	28131 SH	DEFINED 0
GREATER BAY BANCORP 23961	COM	391648102	818	23961 SH	DEFINED 0
GREEN MOUNTAIN PWR CORP 15206	COM	393154109	278	15206 SH	DEFINED 0

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GREENPOINT FINL CORP 273935	COM	395384100	11971	273935	SH	DEFINED 0
GREY GLOBAL GROUP INC 400	COM	39787M108	272	400	SH	DEFINED 0
GREY WOLF INC 66300	COM	397888108	263	66300	SH	DEFINED 0
GRIFFON CORP 98059	COM	398433102	1642	98059	SH	DEFINED 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	3429	87818	SH	DEFINED 0
GTECH HLDGS CORP 164224	COM	400518106	8006	164224	SH	DEFINED 0
GUIDANT CORP 1142110	COM	401698105	49476	1142110	SH	DEFINED 0
GYMBOREE CORP 79525	COM	403777105	1173	79525	SH	DEFINED 0
HCA INC 1147691	COM	404119109	50590	1147691	SH	DEFINED 0
HCC INS HLDGS INC 17911	COM	404132102	501	17911	SH	DEFINED 0
HNC SOFTWARE INC 106452	COM	40425P107	1788	106452	SH	DEFINED 0
HRPT PPTYS TR 39200	COM SH BEN INT	40426W101	353	39200	SH	DEFINED 0
H POWER CORP	COM	40427A108	26	10100	SH	DEFINED 0
HAEMONETICS CORP 78689	COM	405024100	2498	78689	SH	DEFINED 0
HAGGAR CORP 16727	COM	405173105	206	16727	SH	DEFINED 0
HAIN CELESTIAL GROUP INC 99592	COM	405217100	2216	99592	SH	DEFINED 0
HALL KINION ASSOCIATES INC 43641	COM	406069104	362	43641	SH	DEFINED 0
HALLIBURTON CO 621225	COM	406216101	10604	621225	SH	DEFINED 0
HALLIBURTON CO 35143	COM	406216101	600	35143	SH	DEFINED 0
HANCOCK FABRICS INC 54977	COM	409900107	992	54977	SH	DEFINED 0
HANCOCK HLDG CO	COM	410120109	227	4230	SH	DEFINED 0
HANCOCK JOHN FINL SVCS INC 618501	COM	41014S106	23621	618501	SH	DEFINED 0
HANDLEMAN CO DEL 12300	COM	410252100	126	12300	SH	DEFINED 0
HANDSPRING INC 12600	COM	410293104	59	12600	SH	DEFINED 0
HANOVER COMPRESSOR CO 19039	COM	410768105	343	19039	SH	DEFINED 0
HANSEN NAT CORP 24800	COM	411310105	105	24800	SH	DEFINED 0
HARBOR FLA BANCSHARES INC 11700	COM	411901101	224	11700	SH	DEFINED 0
HARLAND JOHN H CO 109557	COM	412693103	3185	109557	SH	DEFINED 0
HARLEY DAVIDSON INC	COM	412822108	52090	944858	SH	DEFINED 0
HARLEY DAVIDSON INC 44487	COM	412822108	2453	44487	SH	DEFINED 0
HARLEYSVILLE GROUP INC 11600	COM	412824104	306	11600	SH	DEFINED 0



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HARMAN INTL INDS INC 100188	COM	413086109	4944	100188	SH	DEFINED 0
HARMONIC INC 265871	COM	413160102	3084	265871	SH	DEFINED 0
HARRAHS ENTMT INC 593130	COM	413619107	26252	593130	SH	DEFINED 0
HARRIS CORP DEL 91733	COM	413875105	3294	91733	SH	DEFINED 0
HARSCO CORP 49329	COM	415864107	1931	49329	SH	DEFINED 0
HARTE-HANKS INC	COM	416196103	2523	79753	SH	DEFINED 0
HARTFORD FINL SVCS GROUP INC 650895	COM	416515104	44339	650895	SH	DEFINED 0
HARTMARX CORP 10250	COM	417119104	22	10250	SH	DEFINED 0
HASBRO INC 886048	COM	418056107	14017	886048	SH	DEFINED 0
HAWAIIAN ELEC INDUSTRIES 40420	COM	419870100	1779	40420	SH	DEFINED 0
HEALTH CARE PPTY INVS INC 5400	COM	421915109	219	5400	SH	DEFINED 0
HEALTHSOUTH CORP 1563823	COM	421924101	22441	1563823	SH	DEFINED 0
HEALTH MGMT ASSOC INC NEW 356169	CL A	421933102	7383	356169	SH	DEFINED 0
HEALTHCARE RLTY TR	COM	421946104	404	13300	SH	DEFINED 0
HEALTH CARE REIT INC 9900	COM	42217K106	276	9900	SH	DEFINED 0
HEALTH MGMT SYS INC 12200	COM	42219M100	61	12200	SH	DEFINED 0
HEALTH NET INC 167223	COM	42222G108	4589	167223	SH	DEFINED 0
HEARST-ARGYLE TELEVISION INC 9969	COM	422317107	247	9969	SH	DEFINED 0
HEARTLAND EXPRESS INC 143974	COM	422347104	2874	143974	SH	DEFINED 0
HECLA MNG CO 14100	COM	422704106	27	14100	SH	DEFINED 0
HEIDRICK & STRUGGLES INTL IN 58633	COM	422819102	1220	58633	SH	DEFINED 0
HEINZ H J CO	COM	423074103	21226	511468	SH	DEFINED 0
HELIX TECHNOLOGY CORP 70475	COM	423319102	1784	70475	SH	DEFINED 0
HELMERICH & PAYNE INC 29356	COM	423452101	1177	29356	SH	DEFINED 0
HENRY JACK & ASSOC INC 26942	COM	426281101	598	26942	SH	DEFINED 0
HERBALIFE INTL INC 10433	CL A	426908208	152	10433	SH	DEFINED 0
HERCULES INC 648419	COM	427056106	8630	648419	SH	DEFINED 0
HERSHEY FOODS CORP 203540	COM	427866108	13951	203540	SH	DEFINED 0
HEWLETT PACKARD CO 5403716	COM	428236103	96943	5403716	SH	DEFINED 0
HEWLETT PACKARD CO	COM	428236103	120	6680	SH	DEFINED 0
HEXCEL CORP NEW 12200	COM	428291108	49	12200	SH	DEFINED 0

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HIBERNIA CORP 154666	CL A	428656102	2954	154666	SH	DEFINED 0
HIGH YIELD INCOME FD INC 11000	COM	429904105	59	11000	SH	DEFINED 0
HIGHWOODS PPTYS INC 22500	COM	431284108	632	22500	SH	DEFINED 0
HILB ROGAL & HAMILTON CO 124025	COM	431294107	3870	124025	SH	DEFINED 0
HILLENBRAND INDS INC 110845	COM	431573104	6831	110845	SH	DEFINED 0
HILTON HOTELS CORP 518081	COM	432848109	7409	518081	SH	DEFINED 0
HISPANIC BROADCASTING CORP	CL A	43357B104	2035	69884	SH	DEFINED 0
HOLLYWOOD ENTMT CORP 118800	COM	436141105	1996	118800	SH	DEFINED 0
HOLOGIC INC 48783	COM	436440101	754	48783	SH	DEFINED 0
HOME DEPOT INC 4748130	COM	437076102	230807	4748130	SH	DEFINED 0
HOME DEPOT INC 3067	COM	437076102	149	3067	SH	DEFINED 0
HOME PPTYS N Y INC 8000	COM	437306103	276	8000	SH	DEFINED 0
HOMESTORE COM INC 10100	COM	437852106	27	10100	SH	DEFINED 0
HON INDS INC 58874	COM	438092108	1673	58874	SH	DEFINED 0
HONEYWELL INTL INC	COM	438516106	82350	2151814	SH	DEFINED 0
HONEYWELL INTL INC 685527	COM	438516106	26235	685527	SH	DEFINED 0
HOOPER HOLMES INC 194992	COM	439104100	2045	194992	SH	DEFINED 0
HORACE MANN EDUCATORS CORP N 37745	COM	440327104	850	37745	SH	DEFINED 0
HORMEL FOODS CORP 57960	COM	440452100	1585	57960	SH	DEFINED 0
HOSPITALITY PPTYS TR 30245	COM SH BEN INT	44106M102	1038	30245	SH	DEFINED 0
HOST MARRIOTT CORP NEW 28800	COM	44107P104	344	28800	SH	DEFINED 0
HOT TOPIC INC 93174	COM	441339108	1947	93174	SH	DEFINED 0
HOUSEHOLD INTL INC	COM	441815107	53379	939774	SH	DEFINED 0
HOUSTON EXPL CO 10400	COM	442120101	322	10400	SH	DEFINED 0
HUBBELL INC 52273	CL B	443510201	1720	52273	SH	DEFINED 0
HUDSON CITY BANCORP 11200	COM	443683107	364	11200	SH	DEFINED 0
HUDSON UNITED BANCORP 156908	COM	444165104	4991	156908	SH	DEFINED 0
HUFFY CORP 27498	COM	444356109	187	27498	SH	DEFINED 0
HUGHES SUPPLY INC 70982	COM	444482103	2765	70982	SH	DEFINED 0
HUGOTON RTY TR TEX 13400	UNIT BEN INT	444717102	161	13400	SH	DEFINED 0
HUMANA INC	COM	444859102	17595	1300479	SH	DEFINED 0

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HUMAN GENOME SCIENCES INC 12100	COM	444903108	264	12100 SH	DEFINED 0
HUNT J B TRANS SVCS INC 36679	COM	445658107	1043	36679 SH	DEFINED 0
HUNTINGTON BANCSHARES INC 367766	COM	446150104	7245	367766 SH	DEFINED 0
HUTCHINSON TECHNOLOGY INC 84461	COM	448407106	1822	84461 SH	DEFINED 0
ICN PHARMACEUTICALS INC NEW 28593	COM	448924100	908	28593 SH	DEFINED 0
IDT CORP 12200	COM	448947101	246	12200 SH	DEFINED 0
HYPERION SOLUTIONS CORP 110784	COM	44914M104	2992	110784 SH	DEFINED 0
HYSEQ INC	COM	449163302	66	12400 SH	DEFINED 0
ICOS CORP 5600	COM	449295104	258	5600 SH	DEFINED 0
IDEC PHARMACEUTICALS CORP 118370	COM	449370105	7611	118370 SH	DEFINED 0
IHOP CORP 77583	COM	449623107	2615	77583 SH	DEFINED 0
IMC GLOBAL INC 84499	COM	449669100	1246	84499 SH	DEFINED 0
IMCO RECYCLING INC 38719	COM	449681105	345	38719 SH	DEFINED 0
IMS HEALTH INC 432869	COM	449934108	9718	432869 SH	DEFINED 0
IRT PPTY CO 21200	COM	450058102	245	21200 SH	DEFINED 0
ISTAR FINL INC	COM	45031U101	815	28185 SH	DEFINED 0
ITT EDUCATIONAL SERVICES INC 117847	COM	45068B109	5303	117847 SH	DEFINED 0
IXIA 24100	COM	45071R109	205	24100 SH	DEFINED 0
ITT INDS INC IND 160685	COM	450911102	10130	160685 SH	DEFINED 0
IDACORP INC 44086	COM	451107106	1785	44086 SH	DEFINED 0
IDEX CORP 91492	COM	45167R104	3385	91492 SH	DEFINED 0
IDEXX LABS INC 99742	COM	45168D104	2677	99742 SH	DEFINED 0
IKON OFFICE SOLUTIONS INC 40916	COM	451713101	480	40916 SH	DEFINED 0
ILLINOIS TOOL WKS INC	COM	452308109	38851	536989 SH	DEFINED 0
IMATION CORP 39328	COM	45245A107	1043	39328 SH	DEFINED 0
IMMUNEX CORP NEW 1691445	COM	452528102	51183	1691445 SH	DEFINED 0
IMMUNOGEN INC 13400	COM	45253H101	148	13400 SH	DEFINED 0
IMPATH INC 49490	COM	45255G101	2031	49490 SH	DEFINED 0
IMPAX LABORATORIES INC 17700	COM	45256B101	123	17700 SH	DEFINED 0
IMMUNOMEDICS INC 16600	COM	452907108	315	16600 SH	DEFINED 0
INAMED CORP 91876	COM	453235103	3023	91876 SH	DEFINED 0

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INCO LTD	COM	453258402	13822	706263	SH	DEFINED 0
INCYTE GENOMICS INC 32617	COM	45337C102	388	32617	SH	DEFINED 0
INDEPENDENCE CMNTY BK CORP 46577	COM	453414104	1310	46577	SH	DEFINED 0
INDYMAC BANCORP INC 254915	COM	456607100	6296	254915	SH	DEFINED 0
INFOCUS CORP 19752	COM	45665B106	360	19752	SH	DEFINED 0
INFONET SVCS CORP 92200	CL B	45666T106	204	92200	SH	DEFINED 0
INFORMATION HLDGS INC 65247	COM	456727106	1879	65247	SH	DEFINED 0
INFOSPACE INC 96696	COM	45678T102	147	96696	SH	DEFINED 0
INFOUSA INC NEW	COM	456818301	195	25600	SH	DEFINED 0
INFORMATION RES INC 95872	COM	456905108	881	95872	SH	DEFINED 0
INGRAM MICRO INC 141117	CL A	457153104	2335	141117	SH	DEFINED 0
INKTOMI CORP 55400	COM	457277101	191	55400	SH	DEFINED 0
INPUT/OUTPUT INC 148543	COM	457652105	1352	148543	SH	DEFINED 0
INSIGHT ENTERPRISES INC 121499	COM	45765U103	2751	121499	SH	DEFINED 0
INSITUFORM TECHNOLOGIES INC 82839	CL A	457667103	2093	82839	SH	DEFINED 0
INNKEEPERS USA TR 13900	COM	4576J0104	158	13900	SH	DEFINED 0
INSTINET GROUP INC	COM	457750107	204	31400	SH	DEFINED 0
INSURANCE AUTO AUCTIONS INC 34427	COM	457875102	576	34427	SH	DEFINED 0
INTEGRATED DEVICE TECHNOLOGY 41409	COM	458118106	1376	41409	SH	DEFINED 0
INTEGRATED CIRCUIT SYS INC 16100	COM	45811K208	328	16100	SH	DEFINED 0
INTEL CORP 13723337	COM	458140100	417327	13723337	SH	DEFINED 0
INTEL CORP 480396	COM	458140100	14609	480396	SH	DEFINED 0
INTELIDATA TECHNOLOGIES CORP 26600	COM	45814T107	40	26600	SH	DEFINED 0
INTER TEL INC 94297	COM	458372109	1742	94297	SH	DEFINED 0
INTERACTIVE DATA CORP	COM	45840J107	1088	62000	SH	DEFINED 0
INTERCEPT INC 14200	COM	45845L107	515	14200	SH	DEFINED 0
INTERFACE INC 168936	CL A	458665106	1073	168936	SH	DEFINED 0
INTERDIGITAL COMMUNICATIONS 24200	COM	45866A105	232	24200	SH	DEFINED 0
INTERGRAPH CORP 18300	COM	458683109	322	18300	SH	DEFINED 0
INTERLAND INC 22100	COM	458727104	57	22100	SH	DEFINED 0
INTERMAGNETICS GEN CORP 76495	COM	458771102	2084	76495	SH	DEFINED 0

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INTERMET CORP 2431168	COM	45881K104	17067	2431168	SH	DEFINED 0
INTERMUNE INC	COM	45884X103	280	9300	SH	DEFINED 0
INTERNAP NETWORK SVCS CORP 34800	COM	45885A102	27	34800	SH	DEFINED 0
INTERNATIONAL BANCSHARES COR 8421	COM	459044103	372	8421	SH	DEFINED 0
INTERNATIONAL BUSINESS MACHS 3351863	COM	459200101	348594	3351863	SH	DEFINED 0
INTERNATIONAL FLAVORS&FRAGRA 273277	COM	459506101	9556	273277	SH	DEFINED 0
INTERNATIONAL GAME TECHNOLOG 277522	COM	459902102	17295	277522	SH	DEFINED 0
INTERNATIONAL MULTIFOODS COR 92447	COM	460043102	2197	92447	SH	DEFINED 0
INTL PAPER CO 1186333	COM	460146103	51024	1186333	SH	DEFINED 0
INTL PAPER CO	COM	460146103	54228	1260831	SH	DEFINED 0
INTERNATIONAL RECTIFIER CORP 19358	COM	460254105	879	19358	SH	DEFINED 0
INTERNATIONAL SPEEDWAY CORP 92747	CL A	460335201	4239	92747	SH	DEFINED 0
INTL SPECIALTY PRODS INC NEW 15700	COM	460337108	150	15700	SH	DEFINED 0
INTERNEURON PHARMACEUTICALS 20800	COM	460573108	182	20800	SH	DEFINED 0
INTERNET CAP GROUP INC 49200	COM	46059C106	31	49200	SH	DEFINED 0
INTERNET SEC SYS INC 144568	COM	46060X107	3303	144568	SH	DEFINED 0
INTERPUBLIC GROUP COS INC 527528	COM	460690100	18084	527528	SH	DEFINED 0
INTERSIL CORP	CL A	46069S109	1877	66200	SH	DEFINED 0
INTERSTATE BAKERIES CORP DEL 161823	COM	46072H108	3918	161823	SH	DEFINED 0
INTERTRUST TECHNOLOGIES CORP 19800	COM	46113Q109	25	19800	SH	DEFINED 0
INTERVOICE-BRITE INC 120210	COM	461142101	769	120210	SH	DEFINED 0
INTERWOVEN INC 13600	COM	46114T102	68	13600	SH	DEFINED 0
INTUIT 368613	COM	461202103	14140	368613	SH	DEFINED 0
INVACARE CORP 108485	COM	461203101	4079	108485	SH	DEFINED 0
INTRUSION INC 12300	COM	46121E106	21	12300	SH	DEFINED 0
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	2209	41876	SH	DEFINED 0
INVITROGEN CORP 16300	COM	46185R100	559	16300	SH	DEFINED 0
INVESTORS FINL SERVICES CORP 28536	COM	461915100	2170	28536	SH	DEFINED 0
IOMEGA CORP 59580	COM NEW	462030305	528	59580	SH	DEFINED 0
IONICS INC 59694	COM	462218108	1914	59694	SH	DEFINED 0
IRON MTN INC PA 8350	COM	462846106	265	8350	SH	DEFINED 0

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ISHARES TR 69900	S&P MIDCAP 400	464287507	7546	69900	SH	DEFINED 0
ISHARES TR 130775	RUSSELL 2000	464287655	13091	130775	SH	DEFINED 0
ISHARES TR	S&P SMLCAP 600	464287804	23457	191500	SH	DEFINED 0
ISIS PHARMACEUTICALS INC 14200	COM	464330109	228	14200	SH	DEFINED 0
ISOLYSER INC 20000	COM	464888106	59	20000	SH	DEFINED 0
ITRON INC 91083	COM	465741106	2710	91083	SH	DEFINED 0
I2 TECHNOLOGIES INC 40060	COM	465754109	203	40060	SH	DEFINED 0
I2 TECHNOLOGIES INC 35657	COM	465754109	180	35657	SH	DEFINED 0
IVANHOE ENERGY INC 149693	COM	465790103	290	149693	SH	DEFINED 0
IVAX CORP 215765	COM	465823102	3463	215765	SH	DEFINED 0
JDN RLTY CORP	COM	465917102	130	10200	SH	DEFINED 0
J & J SNACK FOODS CORP 26263	COM	466032109	982	26263	SH	DEFINED 0
JDS UNIPHASE CORP 1934179	COM	46612J101	11392	1934179	SH	DEFINED 0
JDS UNIPHASE CORP 12237	COM	46612J101	72	12237	SH	DEFINED 0
JDA SOFTWARE GROUP INC 10200	COM	46612K108	325	10200	SH	DEFINED 0
JLG INDS INC 124309	COM	466210101	1840	124309	SH	DEFINED 0
J P MORGAN CHASE & CO 4576435	COM	46625H100	163150	4576435	SH	DEFINED 0
J P MORGAN CHASE & CO 1308814	COM	46625H100	46659	1308814	SH	DEFINED 0
JABIL CIRCUIT INC	COM	466313103	6445	273901	SH	DEFINED 0
JACK IN THE BOX INC 130216	COM	466367109	3861	130216	SH	DEFINED 0
JACOBS ENGR GROUP INC DEL 25890	COM	469814107	1846	25890	SH	DEFINED 0
JAKKS PAC INC 75108	COM	47012E106	1709	75108	SH	DEFINED 0
JANUS HOTELS & RESORTS INC 421930	COM NEW	47102C309	464	421930	SH	DEFINED 0
JEFFERIES GROUP INC NEW 75461	COM	472319102	3637	75461	SH	DEFINED 0
JEFFERSON PILOT CORP 613700	COM	475070108	30734	613700	SH	DEFINED 0
JO-ANN STORES INC 48733	CL A	47758P109	787	48733	SH	DEFINED 0
JOHN NUVEEN CO	CL A	478035108	323	5850	SH	DEFINED 0
JOHNSON & JOHNSON 6058550	COM	478160104	393503	6058550	SH	DEFINED 0
JOHNSON CTLS INC 339311	COM	478366107	29965	339311	SH	DEFINED 0
JONES APPAREL GROUP INC 162393	COM	480074103	5676	162393	SH	DEFINED 0
JONES LANG LASALLE INC 10100	COM	48020Q107	224	10100	SH	DEFINED 0

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JOURNAL REGISTER CO 19500	COM	481138105	413	19500 SH	DEFINED 0
JUNIPER NETWORKS INC 35100	COM	48203R104	443	35100 SH	DEFINED 0
JUNIPER NETWORKS INC 6513	COM	48203R104	82	6513 SH	DEFINED 0
KLA-TENCOR CORP	COM	482480100	20789	312611 SH	DEFINED 0
K MART CORP 49900	COM	482584109	80	49900 SH	DEFINED 0
KPMG CONSULTING INC 15300	COM	48265R109	309	15300 SH	DEFINED 0
K-SWISS INC 35295	CL A	482686102	1482	35295 SH	DEFINED 0
K2 INC 56876	COM	482732104	371	56876 SH	DEFINED 0
KAISER ALUMINUM CORP 13200	COM	483007100	5	13200 SH	DEFINED 0
KAMAN CORP 67711	CL A	483548103	1148	67711 SH	DEFINED 0
KANSAS CITY SOUTHN INDS INC 170885	COM NEW	485170302	2724	170885 SH	DEFINED 0
KAYDON CORP	COM	486587108	833	30847 SH	DEFINED 0
KEANE INC 42883	COM	486665102	731	42883 SH	DEFINED 0
KB HOME 328737	COM	48666K109	14267	328737 SH	DEFINED 0
KEITHLEY INSTRS INC 44640	COM	487584104	981	44640 SH	DEFINED 0
KELLOGG CO 690457	COM	487836108	23179	690457 SH	DEFINED 0
KELLWOOD CO 80790	COM	488044108	1962	80790 SH	DEFINED 0
KELLY SVCS INC 43898	CL A	488152208	1239	43898 SH	DEFINED 0
KEMET CORP 41861	COM	488360108	811	41861 SH	DEFINED 0
KENNAMETAL INC	COM	489170100	1159	28666 SH	DEFINED 0
KERR MCGEE CORP 423030	COM	492386107	26587	423030 SH	DEFINED 0
KEY ENERGY SVCS INC 27900	COM	492914106	299	27900 SH	DEFINED 0
KEY PRODTN INC 40855	COM	493138101	774	40855 SH	DEFINED 0
KEYCORP NEW 1281815	COM	493267108	34160	1281815 SH	DEFINED 0
KEY3MEDIA GROUP INC 21650	COM	49326R104	99	21650 SH	DEFINED 0
KEYNOTE SYS INC 12600	COM	493308100	122	12600 SH	DEFINED 0
KEYSPAN CORP 198830	COM	49337W100	7235	198830 SH	DEFINED 0
KFORCE INC	COM	493732101	62	12100 SH	DEFINED 0
KIMBALL INTL INC 10400	CL B	494274103	170	10400 SH	DEFINED 0
KILROY RLTY CORP 82103	COM	49427F108	2316	82103 SH	DEFINED 0
KIMBERLY CLARK CORP 1202434	COM	494368103	77737	1202434 SH	DEFINED 0

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KIMCO REALTY CORP 10650	COM	49446R109	348	10650 SH	DEFINED 0
KINDER MORGAN INC KANS 171170	COM	49455P101	8290	171170 SH	DEFINED 0
KING PHARMACEUTICALS INC 427843	COM	495582108	14979	427843 SH	DEFINED 0
KIRBY CORP 72240	COM	497266106	2160	72240 SH	DEFINED 0
KNIGHT RIDDER INC	COM	499040103	8881	129296 SH	DEFINED 0
KNIGHT TRADING GROUP INC 11800	COM	499063105	84	11800 SH	DEFINED 0
KOGER EQUITY INC 10000	COM	500228101	179	10000 SH	DEFINED 0
KOHL'S CORP 888577	COM	500255104	63222	888577 SH	DEFINED 0
KOPIN CORP 200099	COM	500600101	1823	200099 SH	DEFINED 0
KOREA TELECOM 11600	SPONSORED ADR	50063P103	278	11600 SH	DEFINED 0
KORN FERRY INTL 22294	COM NEW	500643200	222	22294 SH	DEFINED 0
KOS PHARMACEUTICALS INC 7300	COM	500648100	203	7300 SH	DEFINED 0
KRAFT FOODS INC	CL A	50075N104	1175	30400 SH	DEFINED 0
KRISPY KREME DOUGHNUTS INC 6600	COM	501014104	270	6600 SH	DEFINED 0
KROGER CO 1753542	COM	501044101	38858	1753542 SH	DEFINED 0
KROLL INC 61811	COM	501049100	1029	61811 SH	DEFINED 0
KRONOS INC 71970	COM	501052104	3381	71970 SH	DEFINED 0
KULICKE & SOFFA INDS INC 144551	COM	501242101	3008	144551 SH	DEFINED 0
LNR PPTY CORP 6600	COM	501940100	231	6600 SH	DEFINED 0
LSI LOGIC CORP 519991	COM	502161102	8840	519991 SH	DEFINED 0
LSI LOGIC CORP	COM	502161102	91	5327 SH	DEFINED 0
LTX CORP 23289	COM	502392103	633	23289 SH	DEFINED 0
L-3 COMMUNICATIONS HLDGS INC 53192	COM	502424104	5958	53192 SH	DEFINED 0
LA Z BOY INC 182371	COM	505336107	5006	182371 SH	DEFINED 0
LABOR READY INC 122298	COM NEW	505401208	954	122298 SH	DEFINED 0
LABONE INC NEW 10950	COM	50540L105	189	10950 SH	DEFINED 0
LABORATORY CORP AMER HLDGS 19800	COM NEW	50540R409	1898	19800 SH	DEFINED 0
LABRANCHE & CO INC 119773	COM	505447102	3719	119773 SH	DEFINED 0
LAFARGE NORTH AMERICA INC	COM	505862102	406	9400 SH	DEFINED 0
LAM RESEARCH CORP 173699	COM	512807108	5093	173699 SH	DEFINED 0
LAM RESEARCH CORP 3530	COM	512807108	104	3530 SH	DEFINED 0



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LAMAR ADVERTISING CO 60986	CL A	512815101	2477	60986 SH	DEFINED 0
LANCASTER COLONY CORP 23140	COM	513847103	857	23140 SH	DEFINED 0
LANCE INC 86132	COM	514606102	1232	86132 SH	DEFINED 0
LANDAMERICA FINL GROUP INC 99733	COM	514936103	3454	99733 SH	DEFINED 0
LANDS END INC 37743	COM	515086106	1694	37743 SH	DEFINED 0
LANDRYS RESTAURANTS INC	COM	51508L103	1437	62597 SH	DEFINED 0
LANDSTAR SYS INC 28149	COM	515098101	2612	28149 SH	DEFINED 0
LATTICE SEMICONDUCTOR CORP 32601	COM	518415104	571	32601 SH	DEFINED 0
LATTICE SEMICONDUCTOR CORP 4426	COM	518415104	78	4426 SH	DEFINED 0
LAUDER ESTEE COS INC 13400	CL A	518439104	458	13400 SH	DEFINED 0
LAUDER ESTEE COS INC 4407	CL A	518439104	151	4407 SH	DEFINED 0
LAWSON PRODS INC 29484	COM	520776105	850	29484 SH	DEFINED 0
LEAP WIRELESS INTL INC 15200	COM	521863100	128	15200 SH	DEFINED 0
LEAR CORP	COM	521865105	13303	279482 SH	DEFINED 0
LEARNING TREE INTL INC 25000	COM	522015106	605	25000 SH	DEFINED 0
LEE ENTERPRISES INC 36407	COM	523768109	1343	36407 SH	DEFINED 0
LEGATO SYS INC 132339	COM	524651106	1192	132339 SH	DEFINED 0
LEGGETT & PLATT INC 284091	COM	524660107	7045	284091 SH	DEFINED 0
LEGG MASON INC 40322	COM	524901105	2140	40322 SH	DEFINED 0
LEHMAN BROS HLDGS INC 987007	COM	524908100	63800	987007 SH	DEFINED 0
LENNAR CORP 56195	COM	526057104	2965	56195 SH	DEFINED 0
LENNOX INTL INC	COM	526107107	2551	192950 SH	DEFINED 0
LEUCADIA NATL CORP 21913	COM	527288104	783	21913 SH	DEFINED 0
LEVEL 3 COMMUNICATIONS INC 35900	COM	52729N100	128	35900 SH	DEFINED 0
LEXICON GENETICS INC 20200	COM	528872104	191	20200 SH	DEFINED 0
LEXMARK INTL NEW 228189	CL A	529771107	13048	228189 SH	DEFINED 0
LIBBEY INC 47351	COM	529898108	1824	47351 SH	DEFINED 0
LIBERATE TECHNOLOGIES 28800	COM	530129105	171	28800 SH	DEFINED 0
LIBERTY CORP S C 5178	COM	530370105	206	5178 SH	DEFINED 0
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8593	679790 SH	DEFINED 0
LIBERTY MEDIA CORP NEW 16404	COM SER A	530718105	207	16404 SH	DEFINED 0

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LIBERTY PPTY TR 7800	SH BEN INT	531172104	252	7800 SH	DEFINED 0
LIFEPOINT HOSPITALS INC 189892	COM	53219L109	7018	189892 SH	DEFINED 0
LIGAND PHARMACEUTICALS INC 28400	CL B	53220K207	560	28400 SH	DEFINED 0
LILLY ELI & CO 1992777	COM	532457108	151850	1992777 SH	DEFINED 0
LIMITED INC 718385	COM	532716107	12859	718385 SH	DEFINED 0
LINCARE HLDGS INC 54733	COM	532791100	1484	54733 SH	DEFINED 0
LINCOLN ELEC HLDGS INC	COM	533900106	383	13400 SH	DEFINED 0
LINCOLN NATL CORP IND 596883	COM	534187109	30280	596883 SH	DEFINED 0
LINDSAY MFG CO 32628	COM	535555106	794	32628 SH	DEFINED 0
LINEAR TECHNOLOGY CORP 463843	COM	535678106	20511	463843 SH	DEFINED 0
LINEAR TECHNOLOGY CORP 2094	COM	535678106	93	2094 SH	DEFINED 0
LINENS N THINGS INC 118620	COM	535679104	3621	118620 SH	DEFINED 0
LITTELFUSE INC 9700	COM	537008104	240	9700 SH	DEFINED 0
LIZ CLAIBORNE INC 500059	COM	539320101	14182	500059 SH	DEFINED 0
LIZ CLAIBORNE INC	COM	539320101	1671	58918 SH	DEFINED 0
LOCKHEED MARTIN CORP 1101676	COM	539830109	63435	1101676 SH	DEFINED 0
LOEWS CORP 815553	COM	540424108	47775	815553 SH	DEFINED 0
LOEWS CORP 478	COM	540424108	28	478 SH	DEFINED 0
LONE STAR STEAKHOUSE SALOON 96640	COM	542307103	2019	96640 SH	DEFINED 0
LONE STAR TECHNOLOGIES INC 70368	COM	542312103	1605	70368 SH	DEFINED 0
LONGS DRUG STORES CORP 28394	COM	543162101	791	28394 SH	DEFINED 0
LONGVIEW FIBRE CO 51033	COM	543213102	526	51033 SH	DEFINED 0
LOUISIANA PAC CORP	COM	546347105	9295	865458 SH	DEFINED 0
LOWES COS INC 2049169	COM	548661107	89118	2049169 SH	DEFINED 0
LUBRIZOL CORP 55435	COM	549271104	1929	55435 SH	DEFINED 0
LUBYS INC 66114	COM	549282101	450	66114 SH	DEFINED 0
LUCENT TECHNOLOGIES INC 5515602	COM	549463107	26089	5515602 SH	DEFINED 0
LYDALL INC DEL 46090	COM	550819106	654	46090 SH	DEFINED 0
LYONDELL CHEMICAL CO 139307	COM	552078107	2314	139307 SH	DEFINED 0
M & T BK CORP 66406	COM	55261F104	5337	66406 SH	DEFINED 0
MAF BANCORP INC	COM	55261R108	2844	80686 SH	DEFINED 0

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MAI SYSTEMS CORP 34800	COM	552620205	9	34800	SH	DEFINED 0
MBIA INC 485423	COM	55262C100	26548	485423	SH	DEFINED 0
MBNA CORP 1344662	COM	55262L100	51864	1344662	SH	DEFINED 0
MBNA CORP 3065	COM	55262L100	118	3065	SH	DEFINED 0
M D C HLDGS INC 82175	COM	552676108	3550	82175	SH	DEFINED 0
MDU RES GROUP INC 57964	COM	552690109	1797	57964	SH	DEFINED 0
MEMC ELECTR MATLS INC 15500	COM	552715104	91	15500	SH	DEFINED 0
MGIC INVT CORP WIS	COM	552848103	26296	384273	SH	DEFINED 0
MGI PHARMA INC 92447	COM	552880106	1272	92447	SH	DEFINED 0
MGM MIRAGE 15630	COM	552953101	566	15630	SH	DEFINED 0
MKS INSTRUMENT INC 7357	COM	55306N104	252	7357	SH	DEFINED 0
MPS GROUP INC 66418	COM	553409103	581	66418	SH	DEFINED 0
MRV COMMUNICATIONS INC 39544	COM	553477100	112	39544	SH	DEFINED 0
MRO SOFTWARE INC 84254	COM	55347W105	1048	84254	SH	DEFINED 0
MSC INDL DIRECT INC 14300	CL A	553530106	327	14300	SH	DEFINED 0
MSC SOFTWARE CORP	COM	553531104	225	9800	SH	DEFINED 0
MACDERMID INC 87639	COM	554273102	1898	87639	SH	DEFINED 0
MACERICH CO 10400	COM	554382101	314	10400	SH	DEFINED 0
MACROVISION CORP 15834	COM	555904101	422	15834	SH	DEFINED 0
MACROMEDIA INC 111124	COM	556100105	2269	111124	SH	DEFINED 0
MAGNETEK INC 62518	COM	559424106	731	62518	SH	DEFINED 0
MAIL-WELL INC 16300	COM	560321200	102	16300	SH	DEFINED 0
MANDALAY RESORT GROUP 375682	COM	562567107	11533	375682	SH	DEFINED 0
MANHATTAN ASSOCS INC	COM	562750109	2980	78210	SH	DEFINED 0
MANITOWOC INC 83269	COM	563571108	3289	83269	SH	DEFINED 0
MANOR CARE INC NEW 255491	COM	564055101	5953	255491	SH	DEFINED 0
MANPOWER INC 29792	COM	56418H100	1158	29792	SH	DEFINED 0
MANUFACTURED HOME CMNTYS INC 7400	COM	564682102	244	7400	SH	DEFINED 0
MAPINFO CORP 41269	COM	565105103	413	41269	SH	DEFINED 0
MARATHON OIL CORP 1192105	COM	565849106	34333	1192105	SH	DEFINED 0
MARCUS CORP 88497	COM	566330106	1427	88497	SH	DEFINED 0

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MARSH & MCLENNAN COS INC	COM	571748102	54596	484269 SH	DEFINED 0
MARSHALL & ILSLEY CORP 161709	COM	571834100	10065	161709 SH	DEFINED 0
MARRIOTT INTL INC NEW 380737	CL A	571903202	17114	380737 SH	DEFINED 0
MARRIOTT INTL INC NEW 21545	CL A	571903202	968	21545 SH	DEFINED 0
MARTEK BIOSCIENCES CORP 7500	COM	572901106	236	7500 SH	DEFINED 0
MARTIN MARIETTA MATLS INC 17089	COM	573284106	721	17089 SH	DEFINED 0
MASCO CORP 802083	COM	574599106	22017	802083 SH	DEFINED 0
MASSEY ENERGY CORP 213165	COM	576206106	3602	213165 SH	DEFINED 0
MATERIAL SCIENCES CORP	COM	576674105	403	38594 SH	DEFINED 0
MATRIXONE INC 10000	COM	57685P304	89	10000 SH	DEFINED 0
MATTEL INC 770592	COM	577081102	16059	770592 SH	DEFINED 0
MATTHEWS INTL CORP 9900	CL A	577128101	248	9900 SH	DEFINED 0
MAXTOR CORP 23600	COM NEW	577729205	164	23600 SH	DEFINED 0
MAXIM INTEGRATED PRODS INC 477662	COM	57772K101	26611	477662 SH	DEFINED 0
MAXIM INTEGRATED PRODS INC 2082	COM	57772K101	116	2082 SH	DEFINED 0
MAXYGEN INC 11200	COM	577776107	140	11200 SH	DEFINED 0
MAY DEPT STORES CO	COM	577778103	30510	875453 SH	DEFINED 0
MAXIMUS INC 65625	COM	577933104	2017	65625 SH	DEFINED 0
MAYTAG CORP 424853	COM	578592107	18800	424853 SH	DEFINED 0
MCAFEE COM CORP 61600	CL A	579062100	1015	61600 SH	DEFINED 0
MCCLATCHY CO 4875	CL A	579489105	289	4875 SH	DEFINED 0
MCCORMICK & CO INC 45965	COM NON VTG	579780206	2350	45965 SH	DEFINED 0
MCDATA CORP 136632	CL A	580031201	1622	136632 SH	DEFINED 0
MCDERMOTT INTL INC 917275	COM	580037109	14264	917275 SH	DEFINED 0
MCDONALDS CORP	COM	580135101	53841	1940217 SH	DEFINED 0
MCGRAW HILL COS INC 279009	COM	580645109	19042	279009 SH	DEFINED 0
MCKESSON CORP 649641	COM	58155Q103	24316	649641 SH	DEFINED 0
MEADE INSTRUMENTS CORP 43305	COM	583062104	155	43305 SH	DEFINED 0
MEADWESTVACO CORP 970862	COM	583334107	32184	970862 SH	DEFINED 0
MEDIA GEN INC 36321	CL A	584404107	2306	36321 SH	DEFINED 0
MEDIACOM COMMUNICATIONS CORP 11900	CL A	58446K105	167	11900 SH	DEFINED 0

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MEDICIS PHARMACEUTICAL CORP 120528	CL A NEW	584690309	6689	120528	SH	DEFINED 0
MEDIMMUNE INC	COM	584699102	15143	385021	SH	DEFINED 0
MEDTRONIC INC 2196944	COM	585055106	99324	2196944	SH	DEFINED 0
MELLON FINL CORP 701235	COM	58551A108	27061	701235	SH	DEFINED 0
MEMBERWORKS INC 84380	COM	586002107	1597	84380	SH	DEFINED 0
MENS WEARHOUSE INC 121830	COM	587118100	2845	121830	SH	DEFINED 0
MENTOR CORP MINN 95232	COM	587188103	3436	95232	SH	DEFINED 0
MENTOR GRAPHICS CORP 120682	COM	587200106	2551	120682	SH	DEFINED 0
MERCANTILE BANKSHARES CORP 38677	COM	587405101	1673	38677	SH	DEFINED 0
MERCK & CO INC	COM	589331107	261093	4534433	SH	DEFINED 0
MERCK & CO INC 82234	COM	589331107	4735	82234	SH	DEFINED 0
MERCURY COMPUTER SYS 80372	COM	589378108	2569	80372	SH	DEFINED 0
MERCURY GENL CORP NEW 5400	COM	589400100	251	5400	SH	DEFINED 0
MERCURY INTERACTIVE CORP 111793	COM	589405109	4209	111793	SH	DEFINED 0
MEREDITH CORP 79096	COM	589433101	3362	79096	SH	DEFINED 0
MERIDIAN GOLD INC 15000	COM	589975101	218	15000	SH	DEFINED 0
MERRILL LYNCH & CO INC 1851182	COM	590188108	102518	1851182	SH	DEFINED 0
MESA AIR GROUP INC	COM	590479101	1137	101489	SH	DEFINED 0
METHODE ELECTRS INC 180917	CL A	591520200	2252	180917	SH	DEFINED 0
METLIFE INC 1724540	COM	59156R108	54323	1724540	SH	DEFINED 0
METRIS COS INC 19516	COM	591598107	390	19516	SH	DEFINED 0
METRO GOLDWYN MAYER INC 26000	COM	591610100	432	26000	SH	DEFINED 0
METRO GOLDWYN MAYER INC 6159	COM	591610100	102	6159	SH	DEFINED 0
METRO ONE TELECOMMUNICATIONS 131841	COM	59163F105	3342	131841	SH	DEFINED 0
METROMEDIA FIBER NETWORK INC 46220	CL A	591689104	5	46220	SH	DEFINED 0
METROMEDIA FIBER NETWORK INC	CL A	591689104	1	5022	SH	DEFINED 0
METROMEDIA INTL GROUP INC 12900	COM	591695101	4	12900	SH	DEFINED 0
MICHAELS STORES INC 202149	COM	594087108	7641	202149	SH	DEFINED 0
MICREL INC 27501	COM	594793101	694	27501	SH	DEFINED 0
MICROS SYS INC 55919	COM	594901100	1423	55919	SH	DEFINED 0
MICROSOFT CORP 10308542	COM	594918104	621708	10308542	SH	DEFINED 0

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MICROSOFT CORP 239693	COM	594918104	14456	239693 SH	DEFINED 0
MICROCHIP TECHNOLOGY INC 64805	COM	595017104	2711	64805 SH	DEFINED 0
MICROCHIP TECHNOLOGY INC	COM	595017104	170	4076 SH	DEFINED 0
MICROCELL TELECOMMUNICATIONS 121601	CL B NON VTG	59501T304	150	121601 SH	DEFINED 0
MICRON TECHNOLOGY INC 884124	COM	595112103	29088	884124 SH	DEFINED 0
MICRON TECHNOLOGY INC 2681	COM	595112103	88	2681 SH	DEFINED 0
MICROSEMI CORP 84425	COM	595137100	1378	84425 SH	DEFINED 0
MICROTUNE INC DEL 10000	COM	59514P109	144	10000 SH	DEFINED 0
MID ATLANTIC MED SVCS INC 181794	COM	59523C107	5181	181794 SH	DEFINED 0
MIDAS GROUP INC 45392	COM	595626102	647	45392 SH	DEFINED 0
MIDWEST EXPRESS HLDGS INC	COM	597911106	842	46030 SH	DEFINED 0
MIDWAY GAMES INC 126026	COM	598148104	1696	126026 SH	DEFINED 0
MILACRON INC 125110	COM	598709103	1825	125110 SH	DEFINED 0
MILLENNIUM PHARMACEUTICALS I 271356	COM	599902103	6054	271356 SH	DEFINED 0
MILLENNIUM CHEMICALS INC 27700	COM	599903101	408	27700 SH	DEFINED 0
MILLER HERMAN INC 26484	COM	600544100	630	26484 SH	DEFINED 0
MILLIPORE CORP 70468	COM	601073109	3118	70468 SH	DEFINED 0
MINERALS TECHNOLOGIES INC 26059	COM	603158106	1367	26059 SH	DEFINED 0
MINNESOTA MNG & MFG CO	COM	604059105	72505	630427 SH	DEFINED 0
MINNESOTA MNG & MFG CO 135079	COM	604059105	15535	135079 SH	DEFINED 0
MIPS TECHNOLOGIES INC 26300	CL A	604567107	194	26300 SH	DEFINED 0
MIPS TECHNOLOGIES INC 14815	CL B	604567206	99	14815 SH	DEFINED 0
MIRANT CORP 1171862	COM	604675108	16933	1171862 SH	DEFINED 0
MIRAVANT MED TECHNOLOGIES 13400	COM	604690107	14	13400 SH	DEFINED 0
MISSISSIPPI CHEM CORP 81450	COM NEW	605288208	224	81450 SH	DEFINED 0
MOBILE MINI INC 38755	COM	60740F105	1247	38755 SH	DEFINED 0
MODINE MFG CO	COM	607828100	432	16006 SH	DEFINED 0
MOHAWK INDS INC 142425	COM	608190104	8558	142425 SH	DEFINED 0
MOLEX INC 279021	COM	608554101	9674	279021 SH	DEFINED 0
MONACO COACH CORP 83037	COM	60886R103	2018	83037 SH	DEFINED 0
MONSANTO CO NEW 8800	COM	61166W101	278	8800 SH	DEFINED 0

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MONY GROUP INC 64572	COM	615337102	2604	64572 SH	DEFINED 0
MOODYS CORP 234788	COM	615369105	9650	234788 SH	DEFINED 0
MORGAN STANLEY DEAN WITTER&C 2490439	COM NEW	617446448	142727	2490439 SH	DEFINED 0
MOTOROLA INC	COM	620076109	55310	3895079 SH	DEFINED 0
MUELLER INDS INC 106524	COM	624756102	3727	106524 SH	DEFINED 0
MURPHY OIL CORP 41375	COM	626717102	3972	41375 SH	DEFINED 0
MYERS INDS INC 72659	COM	628464109	1054	72659 SH	DEFINED 0
MYKROLIS CORP 14553	COM	62852P103	223	14553 SH	DEFINED 0
MYLAN LABS INC 506352	COM	628530107	14917	506352 SH	DEFINED 0
NBTY INC 217074	COM	628782104	3703	217074 SH	DEFINED 0
NCO GROUP INC 21425	COM	628858102	595	21425 SH	DEFINED 0
NCR CORP NEW	COM	62886E108	15032	335912 SH	DEFINED 0
NL INDS INC 12300	COM NEW	629156407	204	12300 SH	DEFINED 0
NMS COMMUNICATIONS CORP 11500	COM	629248105	49	11500 SH	DEFINED 0
NN INC 12300	COM	629337106	135	12300 SH	DEFINED 0
NPS PHARMACEUTICALS INC 9300	COM	62936P103	303	9300 SH	DEFINED 0
NRG ENERGY INC 16300	COM	629377102	197	16300 SH	DEFINED 0
NTL INC 27276	COM	629407107	8	27276 SH	DEFINED 0
NUI CORP 44348	COM	629431107	1103	44348 SH	DEFINED 0
NVR INC	COM	62944T105	7778	24654 SH	DEFINED 0
NABI BIOPHARMACEUTICALS 38000	COM	629519109	234	38000 SH	DEFINED 0
NABORS INDS INC 526886	COM	629568106	22261	526886 SH	DEFINED 0
NASH FINCH CO 62262	COM	631158102	1697	62262 SH	DEFINED 0
NATIONAL CITY CORP 1924301	COM	635405103	59191	1924301 SH	DEFINED 0
NATIONAL COMMERCE FINL CORP 132244	COM	63545P104	3676	132244 SH	DEFINED 0
NATIONAL FUEL GAS CO N J 51754	COM	636180101	1260	51754 SH	DEFINED 0
NATIONAL INFO CONSORTIUM INC 17600	COM	636491102	69	17600 SH	DEFINED 0
NATIONAL INSTRS CORP	COM	636518102	938	22436 SH	DEFINED 0
NATIONAL-OILWELL INC 24449	COM	637071101	619	24449 SH	DEFINED 0
NATIONAL PRESTO INDS INC 19009	COM	637215104	547	19009 SH	DEFINED 0
NATIONAL PROCESSING INC 9100	COM	637229105	260	9100 SH	DEFINED 0

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NATIONAL SEMICONDUCTOR CORP 794261	COM	637640103	26759	794261 SH	DEFINED 0
NATIONAL SEMICONDUCTOR CORP 4233	COM	637640103	143	4233 SH	DEFINED 0
NATIONWIDE HEALTH PPTYS INC 14000	COM	638620104	282	14000 SH	DEFINED 0
NATURES SUNSHINE PRODUCTS IN 43050	COM	639027101	483	43050 SH	DEFINED 0
NAUTICA ENTERPRISES INC	COM	639089101	1713	112967 SH	DEFINED 0
NAVISTAR INTL CORP NEW 306632	COM	63934E108	13584	306632 SH	DEFINED 0
NAVIGANT CONSULTING INC 11050	COM	63935N107	72	11050 SH	DEFINED 0
NDCHEALTH CORP 133878	COM	639480102	4872	133878 SH	DEFINED 0
NEIMAN MARCUS GROUP INC 44372	CL A	640204202	1529	44372 SH	DEFINED 0
NELSON THOMAS INC 37365	COM	640376109	454	37365 SH	DEFINED 0
NETBANK INC 41800	COM	640933107	706	41800 SH	DEFINED 0
NETWORKS ASSOCS INC 528887	COM	640938106	12799	528887 SH	DEFINED 0
NETEGRITY INC	COM	64110P107	1406	95074 SH	DEFINED 0
NETMANAGE INC 41194	COM	641144100	32	41194 SH	DEFINED 0
NETRO CORP 11400	COM	64114R109	32	11400 SH	DEFINED 0
NETIQ CORP 14095	COM	64115P102	307	14095 SH	DEFINED 0
NETWORK EQUIP TECHNOLOGIES 68911	COM	641208103	355	68911 SH	DEFINED 0
NETWORK APPLIANCE INC 500086	COM	64120L104	10192	500086 SH	DEFINED 0
NEUBERGER BERMAN INC 48090	COM	641234109	2253	48090 SH	DEFINED 0
NEUROCRINE BIOSCIENCES INC 8100	COM	64125C109	329	8100 SH	DEFINED 0
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1002	39027 SH	DEFINED 0
NEW FOCUS INC 12100	COM	644383101	36	12100 SH	DEFINED 0
NEW JERSEY RES 79776	COM	646025106	2412	79776 SH	DEFINED 0
NEW PLAN EXCEL RLTY TR INC 29901	COM	648053106	600	29901 SH	DEFINED 0
NEW YORK CMNTY BANCORP INC 142852	COM	649445103	3950	142852 SH	DEFINED 0
NEW YORK TIMES CO 388075	CL A	650111107	18573	388075 SH	DEFINED 0
NEWELL RUBBERMAID INC 388350	COM	651229106	12412	388350 SH	DEFINED 0
NEWFIELD EXPL CO 132909	COM	651290108	4916	132909 SH	DEFINED 0
NEWHALL LAND & FARMING CO CA	DEPOSITARY REC	651426108	225	7200 SH	DEFINED 0
NEWMONT MINING CORP 1631799	COM	651639106	45185	1631799 SH	DEFINED 0
NEWPARK RES INC 27800	COM PAR \$.01NE	651718504	215	27800 SH	DEFINED 0



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NEWPORT CORP 20172	COM	651824104	482	20172	SH	DEFINED 0
NEWPOWER HLDGS INC 21200	COM	652463100	8	21200	SH	DEFINED 0
NEWS CORP LTD 7798	ADR NEW	652487703	221	7798	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC 1168467	CL A	65332V103	6286	1168467	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC 7832	CL A	65332V103	42	7832	SH	DEFINED 0
NEXTEL PARTNERS INC	CL A	65333F107	352	58400	SH	DEFINED 0
NICOR INC 355890	COM	654086107	16211	355890	SH	DEFINED 0
NIKE INC 486321	CL B	654106103	29184	486321	SH	DEFINED 0
NIKE INC 732	CL B	654106103	44	732	SH	DEFINED 0
NIKU CORP 14400	COM	654113109	28	14400	SH	DEFINED 0
99 CENTS ONLY STORES 231620	COM	65440K106	8880	231620	SH	DEFINED 0
NISOURCE INC 515600	COM	65473P105	11833	515600	SH	DEFINED 0
NOBLE AFFILIATES INC 18800	COM	654894104	734	18800	SH	DEFINED 0
NOKIA CORP	SPONSORED ADR	654902204	4188	201921	SH	DEFINED 0
NOBLE DRILLING CORP 186205	COM	655042109	7707	186205	SH	DEFINED 0
NORDSON CORP 25306	COM	655663102	763	25306	SH	DEFINED 0
NORDSTROM INC 198341	COM	655664100	4859	198341	SH	DEFINED 0
NORFOLK SOUTHERN CORP 553166	COM	655844108	13243	553166	SH	DEFINED 0
NORTEK INC 15200	COM	656559101	547	15200	SH	DEFINED 0
NORTEL NETWORKS CORP NEW 4338122	COM	656568102	19478	4338122	SH	DEFINED 0
NORTH FORK BANCORPORATION NY 222318	COM	659424105	7906	222318	SH	DEFINED 0
NORTHEAST UTILS	COM	664397106	2584	130066	SH	DEFINED 0
NORTHERN TR CORP 317693	COM	665859104	19097	317693	SH	DEFINED 0
NORTHROP GRUMMAN CORP 329521	COM	666807102	37252	329521	SH	DEFINED 0
NORTHWEST AIRLS CORP 11600	CL A	667280101	221	11600	SH	DEFINED 0
NORTHWEST BANCORP INC PA 16300	COM	667328108	193	16300	SH	DEFINED 0
NORTHWEST NAT GAS CO 77171	COM	667655104	2162	77171	SH	DEFINED 0
NORTHWESTERN CORP 113303	COM	668074107	2493	113303	SH	DEFINED 0
NOVATEL WIRELESS INC 11900	COM	66987M109	8	11900	SH	DEFINED 0
NOVELL INC	COM	670006105	2335	600159	SH	DEFINED 0
NOVELLUS SYS INC 199879	COM	670008101	10821	199879	SH	DEFINED 0

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NOVEN PHARMACEUTICALS INC 67511	COM	670009109	1400	67511 SH	DEFINED 0
NOVOSTE CORP 108100	COM	67010C100	892	108100 SH	DEFINED 0
NU SKIN ENTERPRISES INC 10500	CL A	67018T105	112	10500 SH	DEFINED 0
NSTAR 34498	COM	67019E107	1564	34498 SH	DEFINED 0
NUCOR CORP 347582	COM	670346105	22329	347582 SH	DEFINED 0
NUEVO ENERGY CO 71705	COM	670509108	1068	71705 SH	DEFINED 0
NUMERICAL TECHNOLOGIES INC	COM	67053T101	288	21300 SH	DEFINED 0
NVIDIA CORP 804656	COM	67066G104	35695	804656 SH	DEFINED 0
NYFIX INC 80210	COM	670712108	1200	80210 SH	DEFINED 0
O CHARLEYS INC 52740	COM	670823103	1137	52740 SH	DEFINED 0
OGE ENERGY CORP 46327	COM	670837103	1110	46327 SH	DEFINED 0
OM GROUP INC 82525	COM	670872100	5967	82525 SH	DEFINED 0
OAK TECHNOLOGY INC 66700	COM	671802106	992	66700 SH	DEFINED 0
OCCIDENTAL PETE CORP DEL 1069156	COM	674599105	31166	1069156 SH	DEFINED 0
OCEAN ENERGY INC DEL	COM	67481E106	7524	380188 SH	DEFINED 0
OCEANEERING INTL INC 84640	COM	675232102	2455	84640 SH	DEFINED 0
OCULAR SCIENCES INC 7300	COM	675744106	204	7300 SH	DEFINED 0
OCWEN FINL CORP 34700	COM	675746101	229	34700 SH	DEFINED 0
OFFICE DEPOT INC 1036586	COM	676220106	20576	1036586 SH	DEFINED 0
OFFICEMAX INC 36000	COM	67622M108	201	36000 SH	DEFINED 0
OFFSHORE LOGISTICS INC 62004	COM	676255102	1336	62004 SH	DEFINED 0
OHIO CAS CORP 36998	COM	677240103	701	36998 SH	DEFINED 0
OIL STS INTL INC	COM	678026105	167	15500 SH	DEFINED 0
OLD REP INTL CORP 411103	COM	680223104	13143	411103 SH	DEFINED 0
OLIN CORP 21293	COM PAR \$1	680665205	400	21293 SH	DEFINED 0
OMNICARE INC 34828	COM	681904108	902	34828 SH	DEFINED 0
OMNICOM GROUP INC 450816	COM	681919106	42557	450816 SH	DEFINED 0
OMEGA WORLDWIDE INC 28175	COM	68210B108	59	28175 SH	DEFINED 0
OMNOVA SOLUTIONS INC 117730	COM	682129101	977	117730 SH	DEFINED 0
ON ASSIGNMENT INC 74218	COM	682159108	1329	74218 SH	DEFINED 0
ONEOK INC NEW	COM	682680103	988	47394 SH	DEFINED 0

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ONI SYSTEMS CORP 37000	COM	68273F103	228	37000	SH	DEFINED 0
ON2 TECHNOLOGIES INC 10100	COM	68338A107	4	10100	SH	DEFINED 0
ONYX SOFTWARE CORP 12700	COM	683402101	63	12700	SH	DEFINED 0
OPENWAVE SYS INC 16347	COM	683718100	104	16347	SH	DEFINED 0
OPLINK COMMUNICATIONS INC 27900	COM	68375Q106	43	27900	SH	DEFINED 0
OPTICAL CABLE CORP 18400	COM	683827109	19	18400	SH	DEFINED 0
ORACLE CORP 9700874	COM	68389X105	124171	9700874	SH	DEFINED 0
ORACLE CORP	COM	68389X105	11857	926357	SH	DEFINED 0
ORBITAL SCIENCES CORP 10200	COM	685564106	53	10200	SH	DEFINED 0
ORGANOGENESIS INC 33300	COM	685906109	46	33300	SH	DEFINED 0
O REILLY AUTOMOTIVE INC 166372	COM	686091109	5252	166372	SH	DEFINED 0
ORTHODONTIC CTRS AMER INC 146322	COM	68750P103	4040	146322	SH	DEFINED 0
OSHKOSH B GOSH INC 48722	CL A	688222207	2088	48722	SH	DEFINED 0
OSHKOSH TRUCK CORP 56105	COM	688239201	3192	56105	SH	DEFINED 0
OSTEOTECH INC 36655	COM	688582105	245	36655	SH	DEFINED 0
OSTEX INTL INC	COM	68859Q101	107	46500	SH	DEFINED 0
OTTER TAIL CORP 8100	COM	689648103	250	8100	SH	DEFINED 0
OUTBACK STEAKHOUSE INC 52400	COM	689899102	1874	52400	SH	DEFINED 0
OVERSEAS SHIPHOLDING GROUP I 50929	COM	690368105	1238	50929	SH	DEFINED 0
OVERTURE SVCS INC 11000	COM	69039R100	307	11000	SH	DEFINED 0
OWENS & MINOR INC NEW 123203	COM	690732102	2420	123203	SH	DEFINED 0
OWENS ILL INC 50300	COM NEW	690768403	855	50300	SH	DEFINED 0
OXFORD HEALTH PLANS INC 155684	COM	691471106	6506	155684	SH	DEFINED 0
OXFORD INDS INC	COM	691497309	526	19941	SH	DEFINED 0
PC-TEL INC 65361	COM	69325Q105	565	65361	SH	DEFINED 0
P-COM INC 10800	COM	693262107	2	10800	SH	DEFINED 0
PG&E CORP 559277	COM	69331C108	13177	559277	SH	DEFINED 0
P F CHANGS CHINA BISTRO INC 53120	COM	69333Y108	3539	53120	SH	DEFINED 0
PMC-SIERRA INC 202518	COM	69344F106	3297	202518	SH	DEFINED 0
PMC-SIERRA INC 2803	COM	69344F106	46	2803	SH	DEFINED 0
PMI GROUP INC 66364	COM	69344M101	5028	66364	SH	DEFINED 0

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PNC FINL SVCS GROUP INC	COM	693475105	51139	831665 SH	DEFINED 0
PNM RES INC 134715	COM	69349H107	4130	134715 SH	DEFINED 0
PPG INDS INC 485896	COM	693506107	26681	485896 SH	DEFINED 0
PPL CORP 214906	COM	69351T106	8512	214906 SH	DEFINED 0
PRG-SCHULTZ INTERNATIONAL IN 190201	COM	69357C107	2672	190201 SH	DEFINED 0
PS BUSINESS PKS INC CALIF 7100	COM	69360J107	247	7100 SH	DEFINED 0
PSS WORLD MED INC 54600	COM	69366A100	535	54600 SH	DEFINED 0
PACCAR INC 265681	COM	693718108	19451	265681 SH	DEFINED 0
PACIFIC CAP BANCORP NEW	COM	69404P101	296	9600 SH	DEFINED 0
PACIFIC CENTY FINL CORP 114307	COM	694058108	2979	114307 SH	DEFINED 0
PACIFIC SUNWEAR CALIF INC 99572	COM	694873100	2449	99572 SH	DEFINED 0
PACIFICARE HEALTH SYS DEL 102907	COM	695112102	1796	102907 SH	DEFINED 0
PACKAGING CORP AMER 53433	COM	695156109	1057	53433 SH	DEFINED 0
PACTIV CORP 332162	COM	695257105	6650	332162 SH	DEFINED 0
PALL CORP 180301	COM	696429307	3694	180301 SH	DEFINED 0
PALM INC 818127	COM	696642107	3264	818127 SH	DEFINED 0
PANAMSAT CORP NEW	COM	697933109	1511	66126 SH	DEFINED 0
PAN PACIFIC RETAIL PPTYS INC 11404	COM	69806L104	349	11404 SH	DEFINED 0
PANERA BREAD CO 43105	CL A	69840W108	2746	43105 SH	DEFINED 0
PAPA JOHNS INTL INC 69317	COM	698813102	1933	69317 SH	DEFINED 0
PARAMETRIC TECHNOLOGY CORP 418021	COM	699173100	2525	418021 SH	DEFINED 0
PAREXEL INTL CORP 79354	COM	699462107	1273	79354 SH	DEFINED 0
PARK ELECTROCHEMICAL CORP 66704	COM	700416209	1934	66704 SH	DEFINED 0
PARK NATL CORP 3700	COM	700658107	365	3700 SH	DEFINED 0
PARK PL ENTMT CORP	COM	700690100	3421	324218 SH	DEFINED 0
PARKER DRILLING CO 14300	COM	701081101	63	14300 SH	DEFINED 0
PARKER HANNIFIN CORP 476425	COM	701094104	23774	476425 SH	DEFINED 0
PATINA OIL & GAS CORP 116190	COM	703224105	3662	116190 SH	DEFINED 0
PATHMARK STORES INC NEW 12100	COM	70322A101	290	12100 SH	DEFINED 0
PATHMARK STORES INC NEW 17625	*W EXP 09/10/2	70322A119	152	17625 SH	DEFINED 0
PATTERSON DENTAL CO 58939	COM	703412106	2577	58939 SH	DEFINED 0

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PATTERSON UTI ENERGY INC 25396	COM	703481101	755	25396	SH	DEFINED 0
PAXAR CORP	COM	704227107	3292	191730	SH	DEFINED 0
PAXSON COMMUNICATIONS CORP 24100	COM	704231109	264	24100	SH	DEFINED 0
PAYCHEX INC 535897	COM	704326107	21275	535897	SH	DEFINED 0
PAYCHEX INC 64843	COM	704326107	2574	64843	SH	DEFINED 0
PAYLESS SHOESOURCE INC 53907	COM	704379106	3291	53907	SH	DEFINED 0
PEDIATRIX MED GROUP 75129	COM	705324101	3062	75129	SH	DEFINED 0
PEGASUS COMMUNICATIONS CORP 134600	CL A	705904100	406	134600	SH	DEFINED 0
PEGASUS SOLUTIONS INC 85561	COM	705906105	1583	85561	SH	DEFINED 0
PENFORD CORP	COM	707051108	313	19434	SH	DEFINED 0
PENN NATL GAMING INC 13200	COM	707569109	462	13200	SH	DEFINED 0
PENNEY J C INC 821382	COM	708160106	17011	821382	SH	DEFINED 0
PENNSYLVANIA RL ESTATE INVT 9600	SH BEN INT	709102107	245	9600	SH	DEFINED 0
PENNZOIL-QUAKER STATE COMPAN 264425	COM	709323109	5677	264425	SH	DEFINED 0
PENTAIR INC 76298	COM	709631105	3431	76298	SH	DEFINED 0
PENTON MEDIA INC 102489	COM	709668107	774	102489	SH	DEFINED 0
PEOPLES BK BRIDGEPORT CONN 8850	COM	710198102	218	8850	SH	DEFINED 0
PEOPLES ENERGY CORP	COM	711030106	12590	319703	SH	DEFINED 0
PEOPLESOFT INC 613558	COM	712713106	22413	613558	SH	DEFINED 0
PEP BOYS MANNY MOE & JACK 183350	COM	713278109	3051	183350	SH	DEFINED 0
PEPSI BOTTLING GROUP INC 1104082	COM	713409100	28563	1104082	SH	DEFINED 0
PEPSIAMERICAS INC 212154	COM	71343P200	3059	212154	SH	DEFINED 0
PEPSICO INC 3172572	COM	713448108	163387	3172572	SH	DEFINED 0
PEREGRINE PHARMACEUTICALS IN 14000	COM	713661106	30	14000	SH	DEFINED 0
PEREGRINE SYSTEMS INC 17957	COM	71366Q101	171	17957	SH	DEFINED 0
PERFORMANCE FOOD GROUP CO	COM	713755106	4385	134259	SH	DEFINED 0
PERICOM SEMICONDUCTOR CORP 79761	COM	713831105	1128	79761	SH	DEFINED 0
PERKINELMER INC 166982	COM	714046109	3089	166982	SH	DEFINED 0
PEROT SYS CORP 23100	CL A	714265105	461	23100	SH	DEFINED 0
PERRIGO CO 93547	COM	714290103	1118	93547	SH	DEFINED 0
PETSMART INC 32200	COM	716768106	437	32200	SH	DEFINED 0

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PFIZER INC 12984435	COM	717081103	516001	12984435	SH	DEFINED 0
PHARMACEUTICAL PROD DEV INC 160550	COM	717124101	5595	160550	SH	DEFINED 0
PHARMOS CORP	COM NEW	717139208	18	10800	SH	DEFINED 0
PHARMACIA CORP 2307691	COM	71713U102	104031	2307691	SH	DEFINED 0
PHELPS DODGE CORP 328254	COM	717265102	13819	328254	SH	DEFINED 0
PHILADELPHIA CONS HLDG CORP 59083	COM	717528103	2352	59083	SH	DEFINED 0
PHILADELPHIA SUBN CORP 197792	COM PAR \$0.50	718009608	4648	197792	SH	DEFINED 0
PHILIP MORRIS COS INC 4140288	COM	718154107	218069	4140288	SH	DEFINED 0
PHILIP MORRIS COS INC 650013	COM	718154107	34236	650013	SH	DEFINED 0
PHILLIPS PETE CO 911136	COM	718507106	57219	911136	SH	DEFINED 0
PHILLIPS VAN HEUSEN CORP	COM	718592108	1136	80503	SH	DEFINED 0
PHOENIX COS INC NEW 10500	COM	71902E109	202	10500	SH	DEFINED 0
PHOENIX TECHNOLOGY LTD 93161	COM	719153108	1272	93161	SH	DEFINED 0
PHOTON DYNAMICS INC 46855	COM	719364101	2384	46855	SH	DEFINED 0
PHOTRONICS INC 114700	COM	719405102	3869	114700	SH	DEFINED 0
PIEDMONT NAT GAS INC 104414	COM	720186105	3717	104414	SH	DEFINED 0
PIER 1 IMPORTS INC 315641	COM	720279108	6499	315641	SH	DEFINED 0
PINNACLE ENTMT INC 78293	COM	723456109	631	78293	SH	DEFINED 0
PINNACLE HLDGS INC	COM	72346N101	1	14100	SH	DEFINED 0
PINNACLE SYS INC 185937	COM	723481107	1482	185937	SH	DEFINED 0
PINNACLE WEST CAP CORP 134838	COM	723484101	6115	134838	SH	DEFINED 0
PIONEER NAT RES CO 49098	COM	723787107	1094	49098	SH	DEFINED 0
PIONEER STD ELECTRS INC 101388	COM	723877106	1435	101388	SH	DEFINED 0
PITNEY BOWES INC 591457	COM	724479100	25314	591457	SH	DEFINED 0
PITTSTON CO 76865	COM BRINKS GRP	725701106	1929	76865	SH	DEFINED 0
PLACER DOME INC 438512	COM	725906101	5372	438512	SH	DEFINED 0
PLAINS RES INC	COM PAR \$0.10	726540503	1944	78132	SH	DEFINED 0
PLAN VISTA CORP 13000	COM	72701P105	83	13000	SH	DEFINED 0
PLANTRONICS INC NEW 95960	COM	727493108	2007	95960	SH	DEFINED 0
PLAYTEX PRODS INC 16700	COM	72813P100	181	16700	SH	DEFINED 0
PLEXUS CORP 21962	COM	729132100	518	21962	SH	DEFINED 0

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PLUM CREEK TIMBER CO INC 256416	COM	729251108	7618	256416 SH	DEFINED 0
POGO PRODUCING CO 156136	COM	730448107	4950	156136 SH	DEFINED 0
POLARIS INDS INC 77182	COM	731068102	4916	77182 SH	DEFINED 0
POLYCOM INC	COM	73172K104	775	31486 SH	DEFINED 0
POLYMEDICA CORP 87027	COM	731738100	2215	87027 SH	DEFINED 0
POLYONE CORP 282931	COM	73179P106	3452	282931 SH	DEFINED 0
POPE & TALBOT INC 49408	COM	732827100	724	49408 SH	DEFINED 0
POPULAR INC 16216	COM	733174106	474	16216 SH	DEFINED 0
PORTAL SOFTWARE INC 34500	COM	736126103	66	34500 SH	DEFINED 0
POSSIS MEDICAL INC 14700	COM	737407106	290	14700 SH	DEFINED 0
POST PPTYS INC 12200	COM	737464107	410	12200 SH	DEFINED 0
POTLATCH CORP	COM	737628107	486	14419 SH	DEFINED 0
POTOMAC ELEC PWR CO 131346	COM	737679100	3067	131346 SH	DEFINED 0
POWER INTEGRATIONS INC 87918	COM	739276103	1675	87918 SH	DEFINED 0
POWER-ONE INC 113142	COM	739308104	926	113142 SH	DEFINED 0
POWERWAVE TECHNOLOGIES INC 555479	COM	739363109	7149	555479 SH	DEFINED 0
PRAECIS PHARMACEUTICALS INC 13300	COM	739421105	69	13300 SH	DEFINED 0
PRAXAIR INC 547409	COM	74005P104	32735	547409 SH	DEFINED 0
PRE PAID LEGAL SVCS INC 73990	COM	740065107	2113	73990 SH	DEFINED 0
PRECISION CASTPARTS CORP	COM	740189105	5588	157810 SH	DEFINED 0
PRENTISS PPTYS TR 11000	SH BEN INT	740706106	325	11000 SH	DEFINED 0
PRESIDENTIAL LIFE CORP 87239	COM	740884101	1985	87239 SH	DEFINED 0
PRICE COMMUNICATIONS CORP 25104	COM NEW	741437305	443	25104 SH	DEFINED 0
PRICE T ROWE GROUP INC 172357	COM	74144T108	6710	172357 SH	DEFINED 0
PRICELINE COM INC 35200	COM	741503106	184	35200 SH	DEFINED 0
PRIDE INTL INC DEL 39233	COM	74153Q102	624	39233 SH	DEFINED 0
PRIMEDIA INC 59413	COM	74157K101	188	59413 SH	DEFINED 0
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	957	38434 SH	DEFINED 0
PRIME HOSPITALITY CORP 130430	COM	741917108	1715	130430 SH	DEFINED 0
PRINCIPAL FINANCIAL GROUP IN 39100	COM	74251V102	989	39100 SH	DEFINED 0
PRIORITY HEALTHCARE CORP 183242	CL B	74264T102	4766	183242 SH	DEFINED 0

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PROCTER & GAMBLE CO 2373735	COM	742718109	213850	2373735	SH	DEFINED 0
PROCTER & GAMBLE CO 54016	COM	742718109	4866	54016	SH	DEFINED 0
PROGRESS ENERGY INC 346444	COM	743263105	17336	346444	SH	DEFINED 0
PROGRESS SOFTWARE CORP 108760	COM	743312100	1973	108760	SH	DEFINED 0
PROGRESSIVE CORP OHIO	COM	743315103	21226	127391	SH	DEFINED 0
PROLOGIS TR 29000	SH BEN INT	743410102	677	29000	SH	DEFINED 0
PROQUEST COMPANY 5800	COM	74346P102	249	5800	SH	DEFINED 0
PROTECTION ONE INC 13600	COM	743663304	38	13600	SH	DEFINED 0
PROTECTIVE LIFE CORP 40756	COM	743674103	1271	40756	SH	DEFINED 0
PROTEIN DESIGN LABS INC 30771	COM	74369L103	527	30771	SH	DEFINED 0
PROVIDENT BANKSHARES CORP 93692	COM	743859100	2249	93692	SH	DEFINED 0
PROVIDENT FINL GROUP INC 41189	COM	743866105	1186	41189	SH	DEFINED 0
PROVINCE HEALTHCARE CO	COM	743977100	2970	93474	SH	DEFINED 0
PROVIDIAN FINL CORP 409269	COM	74406A102	3090	409269	SH	DEFINED 0
PUBLIC SVC ENTERPRISE GROUP 570982	COM	744573106	26151	570982	SH	DEFINED 0
PUBLIC STORAGE INC 14000	COM	74460D109	518	14000	SH	DEFINED 0
PUGET ENERGY INC NEW 48663	COM	745310102	1012	48663	SH	DEFINED 0
PULITZER INC 3800	COM	745769109	203	3800	SH	DEFINED 0
PULTE HOMES INC 359478	COM	745867101	17201	359478	SH	DEFINED 0
PULTE HOMES INC 52709	COM	745867101	2522	52709	SH	DEFINED 0
PUMATECH INC	COM	745887109	22	16800	SH	DEFINED 0
PURE RES INC 12500	COM	74622E102	282	12500	SH	DEFINED 0
QRS CORP 44658	COM	74726X105	527	44658	SH	DEFINED 0
QLOGIC CORP 452767	COM	747277101	22421	452767	SH	DEFINED 0
QAD INC 24500	COM	74727D108	119	24500	SH	DEFINED 0
QUAKER CHEM CORP 26727	COM	747316107	624	26727	SH	DEFINED 0
QUALCOMM INC 1180336	COM	747525103	44428	1180336	SH	DEFINED 0
QUANEX CORP 45173	COM	747620102	1604	45173	SH	DEFINED 0
QUANTA SVCS INC	COM	74762E102	895	51739	SH	DEFINED 0
QUANTUM CORP 91993	COM DSSG	747906204	732	91993	SH	DEFINED 0
QUEST DIAGNOSTICS INC 199829	COM	74834L100	16556	199829	SH	DEFINED 0



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QUESTAR CORP 65990	COM	748356102	1697	65990	SH	DEFINED 0
QUIKSILVER INC 65218	COM	74838C106	1427	65218	SH	DEFINED 0
QUINTILES TRANSNATIONAL CORP 168624	COM	748767100	2993	168624	SH	DEFINED 0
QWEST COMMUNICATIONS INTL IN 2840471	COM	749121109	23349	2840471	SH	DEFINED 0
QWEST COMMUNICATIONS INTL IN 18426	COM	749121109	151	18426	SH	DEFINED 0
R H DONNELLEY CORP	COM NEW	74955W307	300	9854	SH	DEFINED 0
R G S ENERGY GROUP INC 109345	COM	74956K104	4292	109345	SH	DEFINED 0
RLI CORP 27327	COM	749607107	1413	27327	SH	DEFINED 0
RPM INC OHIO 130762	COM	749685103	2033	130762	SH	DEFINED 0
RSA SEC INC 19480	COM	749719100	175	19480	SH	DEFINED 0
RTI INTL METALS INC 62883	COM	74973W107	726	62883	SH	DEFINED 0
RF MICRODEVICES INC 238752	COM	749941100	4274	238752	SH	DEFINED 0
RADIAN GROUP INC 189595	COM	750236101	9305	189595	SH	DEFINED 0
RADIANT SYSTEMS INC	COM	75025N102	725	80110	SH	DEFINED 0
RADIOSHACK CORP 266982	COM	750438103	8020	266982	SH	DEFINED 0
RADISYS CORP 61012	COM	750459109	1099	61012	SH	DEFINED 0
RAINBOW TECHNOLOGIES INC 78089	COM	750862104	786	78089	SH	DEFINED 0
RAMBUS INC DEL 26300	COM	750917106	205	26300	SH	DEFINED 0
RAMBUS INC DEL 9410	COM	750917106	73	9410	SH	DEFINED 0
RALCORP HLDGS INC NEW 95985	COM	751028101	2611	95985	SH	DEFINED 0
RARE HOSPITALITY INTL INC 62490	COM	753820109	1588	62490	SH	DEFINED 0
RATIONAL SOFTWARE CORP	COM NEW	75409P202	22303	1408889	SH	DEFINED 0
RAYMOND JAMES FINANCIAL INC 146571	COM	754730109	5017	146571	SH	DEFINED 0
RAYONIER INC 31098	COM	754907103	1657	31098	SH	DEFINED 0
RAYOVAC CORP 12000	COM	755081106	185	12000	SH	DEFINED 0
RAYTHEON CO 973520	COM NEW	755111507	39963	973520	SH	DEFINED 0
READ-RITE CORP 356007	COM	755246105	1093	356007	SH	DEFINED 0
READERS DIGEST ASSN INC 125730	CL A NON VTG	755267101	2818	125730	SH	DEFINED 0
REALNETWORKS INC 14600	COM	75605L104	102	14600	SH	DEFINED 0
REALTY INCOME CORP	COM	756109104	302	9100	SH	DEFINED 0
RECKSON ASSOCS RLTY CORP 14100	COM	75621K106	348	14100	SH	DEFINED 0

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RED HAT INC 17000	COM	756577102	97	17000	SH	DEFINED 0
REDBACK NETWORKS INC 50500	COM	757209101	172	50500	SH	DEFINED 0
REEBOK INTL LTD 713380	COM	758110100	19283	713380	SH	DEFINED 0
REGAL BELOIT CORP 61558	COM	758750103	1573	61558	SH	DEFINED 0
REGENCY CTRS CORP 10100	COM	758849103	293	10100	SH	DEFINED 0
REGENT COMMUNICATIONS INC DE 732448	COM	758865109	6035	732448	SH	DEFINED 0
REGENERON PHARMACEUTICALS	COM	75886F107	3218	128776	SH	DEFINED 0
REGIS CORP MINN 133300	COM	758932107	3743	133300	SH	DEFINED 0
REGIONS FINL CORP 799926	COM	758940100	27477	799926	SH	DEFINED 0
REHABCARE GROUP INC 49412	COM	759148109	1408	49412	SH	DEFINED 0
REGISTER COM INC 17800	COM	75914G101	160	17800	SH	DEFINED 0
RELIANCE STEEL & ALUMINUM CO 94660	COM	759509102	2612	94660	SH	DEFINED 0
RELIANT RES INC 167000	COM	75952B105	2824	167000	SH	DEFINED 0
RELIANT ENERGY INC 738036	COM	75952J108	19034	738036	SH	DEFINED 0
REMEC INC	COM	759543101	128	13800	SH	DEFINED 0
REMINGTON OIL & GAS CORP 70861	COM	759594302	1429	70861	SH	DEFINED 0
RENAISSANCE LEARNING INC 23000	COM	75968L105	752	23000	SH	DEFINED 0
RENAL CARE GROUP INC 147406	COM	759930100	4835	147406	SH	DEFINED 0
RENT A CTR INC NEW 7800	COM	76009N100	399	7800	SH	DEFINED 0
REPUBLIC BANCORP INC 23285	COM	760282103	326	23285	SH	DEFINED 0
REPUBLIC SVCS INC 279329	COM	760759100	5218	279329	SH	DEFINED 0
RESMED INC 98989	COM	761152107	3972	98989	SH	DEFINED 0
RESPIRONICS INC	COM	761230101	5525	170524	SH	DEFINED 0
RETEK INC 18066	COM	76128Q109	474	18066	SH	DEFINED 0
REYNOLDS & REYNOLDS CO 100875	CL A	761695105	3026	100875	SH	DEFINED 0
REYNOLDS R J TOB HLDGS INC 236073	COM	76182K105	15286	236073	SH	DEFINED 0
RIGGS NATL CORP WASH DC 103325	COM	766570105	1586	103325	SH	DEFINED 0
RITE AID CORP 50970	COM	767754104	176	50970	SH	DEFINED 0
RIVERSTONE NETWORKS INC 11568	COM	769320102	69	11568	SH	DEFINED 0
ROADWAY CORP 65254	COM	769742107	2414	65254	SH	DEFINED 0
ROBBINS & MYERS INC	COM	770196103	886	32387	SH	DEFINED 0

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ROBERT HALF INTL INC 238206	COM	770323103	7032	238206	SH	DEFINED 0
ROCKWELL AUTOMATION INC 1064031	COM	773903109	21344	1064031	SH	DEFINED 0
ROCKWELL COLLINS INC 717122	COM	774341101	18086	717122	SH	DEFINED 0
ROGERS CORP 43983	COM	775133101	1461	43983	SH	DEFINED 0
ROHM & HAAS CO 626346	COM	775371107	26476	626346	SH	DEFINED 0
ROHN INDS INC 13300	COM	775381106	19	13300	SH	DEFINED 0
ROLLINS INC 13651	COM	775711104	288	13651	SH	DEFINED 0
ROPER INDS INC NEW	COM	776696106	4879	98099	SH	DEFINED 0
ROSLYN BANCORP INC 189306	COM	778162107	3919	189306	SH	DEFINED 0
ROSS STORES INC 111064	COM	778296103	4202	111064	SH	DEFINED 0
ROSTELECOM OPEN JT STK LNG D 21080	SPONSORED ADR	778529107	163	21080	SH	DEFINED 0
ROUSE CO 7800	COM	779273101	242	7800	SH	DEFINED 0
ROWAN COS INC 766694	COM	779382100	17665	766694	SH	DEFINED 0
ROXIO INC 102712	COM	780008108	2331	102712	SH	DEFINED 0
ROYAL APPLIANCE MFG CO 49705	COM	780076105	266	49705	SH	DEFINED 0
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	238505	4390731	SH	DEFINED 0
RUBY TUESDAY INC 302269	COM	781182100	7028	302269	SH	DEFINED 0
RUDDICK CORP 21345	COM	781258108	355	21345	SH	DEFINED 0
RUDOLPH TECHNOLOGIES INC 47298	COM	781270103	2041	47298	SH	DEFINED 0
RUSS BERRIE & CO 58669	COM	782233100	1889	58669	SH	DEFINED 0
RUSSELL CORP 114996	COM	782352108	1713	114996	SH	DEFINED 0
RYANS FAMILY STEAK HOUSE INC 144422	COM	783519101	3466	144422	SH	DEFINED 0
RYDER SYS INC 544692	COM	783549108	16090	544692	SH	DEFINED 0
RYERSON TULL INC NEW	COM	78375P107	774	70663	SH	DEFINED 0
RYLAND GROUP INC 49848	COM	783764103	4496	49848	SH	DEFINED 0
S & T BANCORP INC 11700	COM	783859101	298	11700	SH	DEFINED 0
SBC COMMUNICATIONS INC 6241271	COM	78387G103	233673	6241271	SH	DEFINED 0
SBC COMMUNICATIONS INC 1233401	COM	78387G103	46179	1233401	SH	DEFINED 0
SBS TECHNOLOGIES INC 39962	COM	78387P103	511	39962	SH	DEFINED 0
SCM MICROSYSTEMS INC 45083	COM	784018103	527	45083	SH	DEFINED 0
SCP POOL CORP 94282	COM	784028102	2960	94282	SH	DEFINED 0

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SCPIE HLDGS INC	COM	78402P104	447	26320	SH	DEFINED 0
SEI INVESTMENTS CO 101595	COM	784117103	4349	101595	SH	DEFINED 0
SL GREEN RLTG CORP 11300	COM	78440X101	380	11300	SH	DEFINED 0
SLI INC 93667	COM	78442T108	239	93667	SH	DEFINED 0
SPS TECHNOLOGIES INC 40841	COM	784626103	1730	40841	SH	DEFINED 0
SPDR TR 328972	UNIT SER 1	78462F103	37674	328972	SH	DEFINED 0
SPSS INC 49008	COM	78462K102	860	49008	SH	DEFINED 0
SPX CORP 26859	COM	784635104	3803	26859	SH	DEFINED 0
S1 CORPORATION	COM	78463B101	252	16300	SH	DEFINED 0
SABA SOFTWARE INC 11300	COM	784932105	47	11300	SH	DEFINED 0
SABRE HLDGS CORP 350074	CL A	785905100	16352	350074	SH	DEFINED 0
SAFECO CORP 364426	COM	786429100	11676	364426	SH	DEFINED 0
SAFEGUARD SCIENTIFICS INC 27800	COM	786449108	84	27800	SH	DEFINED 0
SAFEWAY INC 1449459	COM NEW	786514208	65255	1449459	SH	DEFINED 0
ST JOE CO 10800	COM	790148100	324	10800	SH	DEFINED 0
ST JUDE MED INC 185793	COM	790849103	14334	185793	SH	DEFINED 0
ST MARY LD & EXPL CO	COM	792228108	1854	85418	SH	DEFINED 0
ST PAUL COS INC 631645	COM	792860108	28961	631645	SH	DEFINED 0
SAKS INC 48340	COM	79377W108	636	48340	SH	DEFINED 0
SALTON INC 30855	COM	795757103	612	30855	SH	DEFINED 0
SANDISK CORP 60251	COM	80004C101	1307	60251	SH	DEFINED 0
SANMINA SCI CORP 739769	COM	800907107	8692	739769	SH	DEFINED 0
SANGSTAT MED CORP 26800	COM	801003104	720	26800	SH	DEFINED 0
SAPIENT CORP 192811	COM	803062108	916	192811	SH	DEFINED 0
SARA LEE CORP	COM	803111103	46675	2248328	SH	DEFINED 0
SAVVIS COMMUNICATIONS CORP 13200	COM	805423100	10	13200	SH	DEFINED 0
SCANA CORP NEW 75877	COM	80589M102	2322	75877	SH	DEFINED 0
SCANSOFT INC 14175	COM	80603P107	83	14175	SH	DEFINED 0
SCHEIN HENRY INC 150325	COM	806407102	6622	150325	SH	DEFINED 0
SCHERING PLOUGH CORP 2936860	COM	806605101	91924	2936860	SH	DEFINED 0
SCHLUMBERGER LTD 866542	COM	806857108	50970	866542	SH	DEFINED 0

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SCHOLASTIC CORP 43545	COM	807066105	2360	43545	SH	DEFINED 0
SCHOOL SPECIALTY INC	COM	807863105	1628	60919	SH	DEFINED 0
SCHULMAN A INC 41536	COM	808194104	760	41536	SH	DEFINED 0
SCHWAB CHARLES CORP NEW 1975511	COM	808513105	25859	1975511	SH	DEFINED 0
SCHWAB CHARLES CORP NEW 15532	COM	808513105	203	15532	SH	DEFINED 0
SCHWEITZER-MAUDUIT INTL INC 37969	COM	808541106	944	37969	SH	DEFINED 0
SCIENTIFIC ATLANTA INC 364094	COM	808655104	8411	364094	SH	DEFINED 0
SCIOS INC 9600	COM	808905103	278	9600	SH	DEFINED 0
SCOTTS CO 83550	CL A	810186106	3825	83550	SH	DEFINED 0
SCRIPPS E W CO OHIO	CL A	811054204	733	8930	SH	DEFINED 0
SEACOAST FINL SVCS CORP 13100	COM	81170Q106	258	13100	SH	DEFINED 0
SEACOR SMIT INC 61577	COM	811904101	3017	61577	SH	DEFINED 0
SEALED AIR CORP NEW 120220	COM	81211K100	5660	120220	SH	DEFINED 0
SEARS ROEBUCK & CO 1304151	COM	812387108	66864	1304151	SH	DEFINED 0
SECURITY CAP GROUP INC 10900	CL B	81413P204	278	10900	SH	DEFINED 0
SEEBEYOND TECHNOLOGIES CORP 27500	COM	815704101	210	27500	SH	DEFINED 0
SEITEL INC 88255	COM NEW	816074306	808	88255	SH	DEFINED 0
SELECTIVE INS GROUP INC	COM	816300107	4202	157375	SH	DEFINED 0
SEMTECH CORP 316016	COM	816850101	11535	316016	SH	DEFINED 0
SEMPRA ENERGY 983701	COM	816851109	24740	983701	SH	DEFINED 0
SENSIENT TECHNOLOGIES CORP 53965	COM	81725T100	1242	53965	SH	DEFINED 0
SEPRACOR INC 63979	COM	817315104	1241	63979	SH	DEFINED 0
SEQUA CORPORATION 5238	CL A	817320104	273	5238	SH	DEFINED 0
SERENA SOFTWARE INC 32900	COM	817492101	642	32900	SH	DEFINED 0
SERVICE CORP INTL 47050	COM	817565104	249	47050	SH	DEFINED 0
SERVICEMASTER CO	COM	81760N109	494	35933	SH	DEFINED 0
7-ELEVEN INC 13400	COM NEW	817826209	149	13400	SH	DEFINED 0
SHAW GROUP INC 252259	COM	820280105	6937	252259	SH	DEFINED 0
SHERWIN WILLIAMS CO 955880	COM	824348106	27223	955880	SH	DEFINED 0
SHOPKO STORES INC 105014	COM	824911101	1901	105014	SH	DEFINED 0
SHURGARD STORAGE CTRS INC 96199	COM	82567D104	3261	96199	SH	DEFINED 0

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SICOR INC 318400	COM	825846108	5438	318400	SH	DEFINED 0
SIEBEL SYS INC 782990	COM	826170102	25533	782990	SH	DEFINED 0
SIEBEL SYS INC	COM	826170102	187	5745	SH	DEFINED 0
SIERRA HEALTH SVCS INC 98518	COM	826322109	1289	98518	SH	DEFINED 0
SIERRA PAC RES NEW 84868	COM	826428104	1281	84868	SH	DEFINED 0
SIGMA ALDRICH CORP 143757	COM	826552101	6751	143757	SH	DEFINED 0
SILICON LABORATORIES INC 6700	COM	826919102	237	6700	SH	DEFINED 0
SILICON GRAPHICS INC 101100	COM	827056102	430	101100	SH	DEFINED 0
SILICON STORAGE TECHNOLOGY I 37700	COM	827057100	398	37700	SH	DEFINED 0
SILICON IMAGE INC 10300	COM	82705T102	88	10300	SH	DEFINED 0
SILICON VY BANCSHARES	COM	827064106	670	22147	SH	DEFINED 0
SIMON PPTY GROUP INC NEW 20104	COM	828806109	656	20104	SH	DEFINED 0
SIMPSON MANUFACTURING CO INC 37370	COM	829073105	2285	37370	SH	DEFINED 0
SINCLAIR BROADCAST GROUP INC 13300	CL A	829226109	180	13300	SH	DEFINED 0
SIRIUS SATELLITE RADIO INC 11600	COM	82966U103	62	11600	SH	DEFINED 0
SITEL CORP 29900	COM	82980K107	97	29900	SH	DEFINED 0
SIPEX CORP 10500	COM	829909100	117	10500	SH	DEFINED 0
SIX FLAGS INC 27390	COM	83001P109	489	27390	SH	DEFINED 0
SKYLINE CORP	COM	830830105	837	26964	SH	DEFINED 0
SKYWEST INC 154750	COM	830879102	3858	154750	SH	DEFINED 0
SMITH A O 85743	COM	831865209	2182	85743	SH	DEFINED 0
SMITH INTL INC 49003	COM	832110100	3320	49003	SH	DEFINED 0
SMITHFIELD FOODS INC 160643	COM	832248108	4193	160643	SH	DEFINED 0
SMUCKER J M CO 9846	COM	832696306	333	9846	SH	DEFINED 0
SMURFIT-STONE CONTAINER CORP 26486	COM	832727101	454	26486	SH	DEFINED 0
SNAP ON INC 451561	COM	833034101	15376	451561	SH	DEFINED 0
SOLA INTL INC	COM	834092108	1221	82947	SH	DEFINED 0
SOLECTRON CORP 1135180	COM	834182107	8854	1135180	SH	DEFINED 0
SOLECTRON CORP 15000000	NOTE	5 834182AK3	8100	15000000	PRN	DEFINED 0
SOLUTIA INC 97390	COM	834376105	847	97390	SH	DEFINED 0
SOMERA COMMUNICATION 17300	COM	834458101	127	17300	SH	DEFINED 0

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SONG NETWORKS HLDG AKTIEBOLA 35222	SPONSORED ADR	83544Q101	12	35222	SH	DEFINED 0
SONIC CORP 130777	COM	835451105	3362	130777	SH	DEFINED 0
SONIC AUTOMOTIVE INC 8700	CL A	83545G102	261	8700	SH	DEFINED 0
SONICBLUE INC	COM	83546Q109	81	32256	SH	DEFINED 0
SONICWALL INC 12700	COM	835470105	166	12700	SH	DEFINED 0
SONOCO PRODS CO 59169	COM	835495102	1693	59169	SH	DEFINED 0
SOTHEBYS HLDGS INC 39624	CL A	835898107	636	39624	SH	DEFINED 0
SONUS NETWORKS INC 18200	COM	835916107	48	18200	SH	DEFINED 0
SOUNDVIEW TECHNOLOGY GROUP N 31600	COM	83611Q109	71	31600	SH	DEFINED 0
SOURCECORP 48769	COM	836167106	1438	48769	SH	DEFINED 0
SOUTH FINL GROUP INC 121566	COM	837841105	2474	121566	SH	DEFINED 0
SOUTHERN CO	COM	842587107	39904	1506369	SH	DEFINED 0
SOUTHERN UN CO NEW 149690	COM	844030106	2742	149690	SH	DEFINED 0
SOUTHTRUST CORP 1195780	COM	844730101	31569	1195780	SH	DEFINED 0
SOUTHWEST AIRLS CO 1313732	COM	844741108	25421	1313732	SH	DEFINED 0
SOUTHWEST BANCORPORATION TEX 108953	COM	84476R109	3632	108953	SH	DEFINED 0
SOUTHWEST GAS CORP 101214	COM	844895102	2530	101214	SH	DEFINED 0
SOUTHWESTERN ENERGY CO 79761	COM	845467109	1003	79761	SH	DEFINED 0
SOVEREIGN BANCORP INC 420990	COM	845905108	5915	420990	SH	DEFINED 0
SPACELABS MED INC	COM	846247104	400	28472	SH	DEFINED 0
SPARTAN MTRS INC 11400	COM	846819100	89	11400	SH	DEFINED 0
SPECTRASITE HLDGS INC 65200	COM	84760T100	70	65200	SH	DEFINED 0
SPEEDWAY MOTORSPORTS INC 7500	COM	847788106	214	7500	SH	DEFINED 0
SPHERION CORP 182832	COM	848420105	2020	182832	SH	DEFINED 0
SPIEGEL INC 32800	CL A	848457107	45	32800	SH	DEFINED 0
SPINNAKER EXPL CO 6900	COM	84855W109	287	6900	SH	DEFINED 0
SPRINT CORP 2860300	COM FON GROUP	852061100	43734	2860300	SH	DEFINED 0
SPRINT CORP	PCS COM SER 1	852061506	14463	1405516	SH	DEFINED 0
STANCORP FINL GROUP INC 20649	COM	852891100	1136	20649	SH	DEFINED 0
STANDARD MICROSYSTEMS CORP 67698	COM	853626109	1557	67698	SH	DEFINED 0
STANDARD MTR PRODS INC 33027	COM	853666105	482	33027	SH	DEFINED 0

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STANDARD PAC CORP NEW 138914	COM	85375C101	3903	138914 SH	DEFINED 0
STANDARD REGISTER CO 80918	COM	853887107	2275	80918 SH	DEFINED 0
STANDEX INTL CORP 33820	COM	854231107	826	33820 SH	DEFINED 0
STANLEY WKS 418373	COM	854616109	19350	418373 SH	DEFINED 0
STAPLES INC	COM	855030102	13136	657775 SH	DEFINED 0
STARBUCKS CORP 531569	COM	855244109	12295	531569 SH	DEFINED 0
STARTEK INC 39855	COM	85569C107	923	39855 SH	DEFINED 0
STARWOOD HOTELS&RESORTS WRLD 278256	PAIRED CTF	85590A203	10465	278256 SH	DEFINED 0
STATE STR CORP 547266	COM	857477103	30308	547266 SH	DEFINED 0
STATEN IS BANCORP INC 194213	COM	857550107	3822	194213 SH	DEFINED 0
STATION CASINOS INC 19100	COM	857689103	318	19100 SH	DEFINED 0
STEAK N SHAKE CO 79715	COM	857873103	1120	79715 SH	DEFINED 0
STEEL DYNAMICS INC	COM	858119100	2211	134737 SH	DEFINED 0
STEEL TECHNOLOGIES INC 24998	COM	858147101	213	24998 SH	DEFINED 0
STEIN MART INC 113659	COM	858375108	1138	113659 SH	DEFINED 0
STERLING BANCSHARES INC 148327	COM	858907108	1980	148327 SH	DEFINED 0
STERICYCLE INC 4200	COM	858912108	263	4200 SH	DEFINED 0
STERIS CORP 217136	COM	859152100	4529	217136 SH	DEFINED 0
STEWART & STEVENSON SVCS INC 65622	COM	860342104	1270	65622 SH	DEFINED 0
STEWART ENTERPRISES INC 26500	CL A	860370105	158	26500 SH	DEFINED 0
STEWART INFORMATION SVCS COR	COM	860372101	983	49126 SH	DEFINED 0
STILLWATER MNG CO 111713	COM	86074Q102	2106	111713 SH	DEFINED 0
STILWELL FINL INC 925531	COM	860831106	22666	925531 SH	DEFINED 0
STMICROELECTRONICS N V 55512	NY REGISTRY	861012102	1883	55512 SH	DEFINED 0
STONE ENERGY CORP 76935	COM	861642106	2981	76935 SH	DEFINED 0
STORAGE USA INC 6800	COM	861907103	290	6800 SH	DEFINED 0
STORAGE TECHNOLOGY CORP 345263	COM PAR \$0.10	862111200	7402	345263 SH	DEFINED 0
STORAGE COMPUTER CORP 25258	COM	86211A101	132	25258 SH	DEFINED 0
STRATOS LIGHTWAVE INC	COM	863100103	889	201073 SH	DEFINED 0
STRIDE RITE CORP 128466	COM	863314100	1060	128466 SH	DEFINED 0
STRYKER CORP 637211	COM	863667101	38443	637211 SH	DEFINED 0



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STUDENT LN CORP 3600	COM	863902102	330	3600 SH	DEFINED 0
STURM RUGER & CO INC 85996	COM	864159108	1109	85996 SH	DEFINED 0
SUMMIT PPTYS INC 12400	COM	866239106	304	12400 SH	DEFINED 0
SUN COMMUNITIES INC 7900	COM	866674104	310	7900 SH	DEFINED 0
SUN MICROSYSTEMS INC 4882556	COM	866810104	43064	4882556 SH	DEFINED 0
SUN MICROSYSTEMS INC	COM	866810104	9060	1027192 SH	DEFINED 0
SUNGARD DATA SYS INC 246108	COM	867363103	8114	246108 SH	DEFINED 0
SUNOCO INC 493652	COM	86764P109	19751	493652 SH	DEFINED 0
SUNRISE ASSISTED LIVING INC 65504	COM	86768K106	1786	65504 SH	DEFINED 0
SUNTRUST BKS INC 862390	COM	867914103	57547	862390 SH	DEFINED 0
SUPERIOR ENERGY SVCS INC 24100	COM	868157108	242	24100 SH	DEFINED 0
SUPERIOR INDS INTL INC 17572	COM	868168105	857	17572 SH	DEFINED 0
SUPERTEX INC 34827	COM	868532102	740	34827 SH	DEFINED 0
SUPERVALU INC	COM	868536103	22485	871506 SH	DEFINED 0
SURMODICS INC 49905	COM	868873100	2176	49905 SH	DEFINED 0
SUSQUEHANNA BANCSHARES INC P 117319	COM	869099101	2872	117319 SH	DEFINED 0
SWIFT ENERGY CO 83054	COM	870738101	1636	83054 SH	DEFINED 0
SWIFT TRANSN CO 42450	COM	870756103	931	42450 SH	DEFINED 0
SYBASE INC 186927	COM	871130100	3266	186927 SH	DEFINED 0
SYBRON DENTAL SPECIALTIES IN 118461	COM	871142105	2381	118461 SH	DEFINED 0
SYCAMORE NETWORKS INC 27000	COM	871206108	107	27000 SH	DEFINED 0
SYCAMORE NETWORKS INC	COM	871206108	168	42650 SH	DEFINED 0
SYKES ENTERPRISES INC 63236	COM	871237103	613	63236 SH	DEFINED 0
SYLVAN LEARNING SYS INC 97304	COM	871399101	2749	97304 SH	DEFINED 0
SYMANTEC CORP 216398	COM	871503108	8918	216398 SH	DEFINED 0
SYMBOL TECHNOLOGIES INC 307174	COM	871508107	3453	307174 SH	DEFINED 0
SYMMETRICOM INC 77561	COM	871543104	480	77561 SH	DEFINED 0
SYMYX TECHNOLOGIES 15600	COM	87155S108	322	15600 SH	DEFINED 0
SYNCOR INTL CORP DEL 106147	COM	87157J106	2893	106147 SH	DEFINED 0
SYNOPSIS INC	COM	871607107	7727	140075 SH	DEFINED 0
SYNOVUS FINL CORP 422295	COM	87161C105	12872	422295 SH	DEFINED 0

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SYNTEL INC 11250	COM	87162H103	158	11250	SH	DEFINED 0
SYSCO CORP 1296345	COM	871829107	38657	1296345	SH	DEFINED 0
SYSTEMAX INC 14400	COM	871851101	36	14400	SH	DEFINED 0
SYSTEMS & COMPUTER TECHNOLOG 101003	COM	871873105	1332	101003	SH	DEFINED 0
TBC CORP 80636	COM	872180104	1169	80636	SH	DEFINED 0
TCF FINL CORP 69930	COM	872275102	3679	69930	SH	DEFINED 0
TECO ENERGY INC	COM	872375100	5413	189053	SH	DEFINED 0
THQ INC 85230	COM NEW	872443403	4185	85230	SH	DEFINED 0
TJX COS INC NEW 395427	COM	872540109	15821	395427	SH	DEFINED 0
TRW INC 486967	COM	872649108	25064	486967	SH	DEFINED 0
TMP WORLDWIDE INC 144986	COM	872941109	4998	144986	SH	DEFINED 0
TXU CORP 742985	COM	873168108	40500	742985	SH	DEFINED 0
TAIWAN SEMICONDUCTOR MFG LTD 31600	SPONSORED ADR	874039100	656	31600	SH	DEFINED 0
TAKE-TWO INTERACTIVE SOFTWARE 106573	COM	874054109	2142	106573	SH	DEFINED 0
TALBOTS INC	COM	874161102	283	8000	SH	DEFINED 0
TALISMAN ENERGY INC 177221	COM	87425E103	7397	177221	SH	DEFINED 0
TANOX INC 14300	COM	87588Q109	202	14300	SH	DEFINED 0
TARGET CORP 1313331	COM	87612E106	56631	1313331	SH	DEFINED 0
TAUBMAN CTRS INC 13200	COM	876664103	199	13200	SH	DEFINED 0
TECH DATA CORP 40450	COM	878237106	1856	40450	SH	DEFINED 0
TECHNE CORP 139273	COM	878377100	3840	139273	SH	DEFINED 0
TECHNITROL INC 107617	COM	878555101	2566	107617	SH	DEFINED 0
TECUMSEH PRODS CO	CL A	878895200	2662	49938	SH	DEFINED 0
TEKELEC 29500	COM	879101103	338	29500	SH	DEFINED 0
TEKTRONIX INC 457399	COM	879131100	10822	457399	SH	DEFINED 0
TELEDYNE TECHNOLOGIES INC 89292	COM	879360105	1480	89292	SH	DEFINED 0
TELEFLEX INC 13712	COM	879369106	750	13712	SH	DEFINED 0
TELEPHONE & DATA SYS INC 37771	COM	879433100	3333	37771	SH	DEFINED 0
TELLABS INC 596661	COM	879664100	6247	596661	SH	DEFINED 0
TELLIUM INC 33900	COM	87967E107	78	33900	SH	DEFINED 0
TEMPLE INLAND INC	COM	879868107	17569	309742	SH	DEFINED 0

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TELETECH HOLDINGS INC 13200	COM	879939106	177	13200 SH	DEFINED 0
TENET HEALTHCARE CORP 1077343	COM	88033G100	72204	1077343 SH	DEFINED 0
TERADYNE INC 252654	COM	880770102	9962	252654 SH	DEFINED 0
TERAYON COMMUNICATION SYS 18100	COM	880775101	153	18100 SH	DEFINED 0
TERREMARK WORLDWIDE INC 55600	COM	881448104	25	55600 SH	DEFINED 0
TESORO PETE CORP 16600	COM	881609101	233	16600 SH	DEFINED 0
TETRA TECHNOLOGIES INC DEL 53280	COM	88162F105	1548	53280 SH	DEFINED 0
TETRA TECH INC NEW	COM	88162G103	2235	156379 SH	DEFINED 0
TEXAS INDS INC 70883	COM	882491103	2920	70883 SH	DEFINED 0
TEXAS INSTRS INC 3669484	COM	882508104	121460	3669484 SH	DEFINED 0
TEXAS INSTRS INC 2766	COM	882508104	92	2766 SH	DEFINED 0
TEXAS REGL BANCSHARES INC 6360	CL A VTG	882673106	278	6360 SH	DEFINED 0
TEXTRON INC 517166	COM	883203101	26427	517166 SH	DEFINED 0
THERAGENICS CORP 134246	COM	883375107	1329	134246 SH	DEFINED 0
THERMA-WAVE INC 77640	COM	88343A108	1121	77640 SH	DEFINED 0
THERMO ELECTRON CORP	COM	883556102	14237	686802 SH	DEFINED 0
THOMAS & BETTS CORP 108243	COM	884315102	2290	108243 SH	DEFINED 0
THOMAS INDS INC 43251	COM	884425109	1265	43251 SH	DEFINED 0
THOR INDS INC 39401	COM	885160101	1864	39401 SH	DEFINED 0
THORATEC CORP 18511	COM NEW	885175307	203	18511 SH	DEFINED 0
THORNBURG MTG INC 10900	COM	885218107	218	10900 SH	DEFINED 0
3COM CORP 114169	COM	885535104	698	114169 SH	DEFINED 0
3DO CO 14400	COM	88553W105	15	14400 SH	DEFINED 0
THREE FIVE SYS INC	COM	88554L108	1045	70537 SH	DEFINED 0
3TEC ENERGY CORP 267626	COM NEW	88575R308	4563	267626 SH	DEFINED 0
TIBCO SOFTWARE INC 18600	COM	88632Q103	219	18600 SH	DEFINED 0
TICKETMASTER 9600	CL B	88633P203	284	9600 SH	DEFINED 0
TIDEWATER INC 86708	COM	886423102	3672	86708 SH	DEFINED 0
TIFFANY & CO NEW 315897	COM	886547108	11230	315897 SH	DEFINED 0
TIMBERLAND CO 12111	CL A	887100105	512	12111 SH	DEFINED 0
TIME WARNER TELECOM INC 12100	CL A	887319101	74	12100 SH	DEFINED 0

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TIMKEN CO	COM	887389104	4228	183107 SH	DEFINED 0
TITAN CORP 34269	COM	888266103	708	34269 SH	DEFINED 0
TITAN INTL INC ILL 53401	COM	88830M102	272	53401 SH	DEFINED 0
TOLL BROTHERS INC 110595	WHEN ISSUED	889478103	5513	110595 SH	DEFINED 0
TOLLGRADE COMMUNICATIONS INC 39448	COM	889542106	967	39448 SH	DEFINED 0
TOO INC 162417	COM	890333107	4790	162417 SH	DEFINED 0
TOOTSIE ROLL INDS INC 16136	COM	890516107	742	16136 SH	DEFINED 0
TORCHMARK CORP 712274	COM	891027104	28698	712274 SH	DEFINED 0
TORO CO	COM	891092108	2630	44134 SH	DEFINED 0
TOTAL FINA ELF S A 98897	SPONSORED ADR	89151E109	7576	98897 SH	DEFINED 0
TOUCH AMERICA HLDGS INC 72000	COM	891539108	274	72000 SH	DEFINED 0
TOWER AUTOMOTIVE INC 154062	COM	891707101	2155	154062 SH	DEFINED 0
TOTAL SYS SVCS INC 22350	COM	891906109	562	22350 SH	DEFINED 0
TOYS R US INC 707280	COM	892335100	12703	707280 SH	DEFINED 0
TRANSACTION SYS ARCHITECTS 43272	CL A	893416107	493	43272 SH	DEFINED 0
TRANSATLANTIC HLDGS INC 5125	COM	893521104	421	5125 SH	DEFINED 0
TRANSKARYOTIC THERAPIES INC	COM	893735100	366	8500 SH	DEFINED 0
TRANSMETA CORP DEL 12700	COM	89376R109	49	12700 SH	DEFINED 0
TRANSPRO INC 10065	COM	893885103	43	10065 SH	DEFINED 0
TRANSWITCH CORP 43891	COM	894065101	143	43891 SH	DEFINED 0
TREDEGAR CORP 110002	COM	894650100	2057	110002 SH	DEFINED 0
TRIAD HOSPITALS INC 25675	COM	89579K109	883	25675 SH	DEFINED 0
TRIDENT MICROSYSTEMS INC 14200	COM	895919108	111	14200 SH	DEFINED 0
TRIARC COS INC 60876	CL A	895927101	1692	60876 SH	DEFINED 0
TRICON GLOBAL RESTAURANTS	COM	895953107	41554	706938 SH	DEFINED 0
TRIBUNE CO NEW 586103	COM	896047107	26644	586103 SH	DEFINED 0
TRIGON HEALTHCARE INC 28755	COM	89618L100	2123	28755 SH	DEFINED 0
TRIMBLE NAVIGATION LTD 87161	COM	896239100	1449	87161 SH	DEFINED 0
TRIMERIS INC 5700	COM	896263100	246	5700 SH	DEFINED 0
TRINITY INDS INC 70056	COM	896522109	1703	70056 SH	DEFINED 0
TRIQUINT SEMICONDUCTOR INC 68548	COM	89674K103	823	68548 SH	DEFINED 0

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TRIUMPH GROUP INC NEW 45790	COM	896818101	1795	45790 SH	DEFINED 0
TRIZETTO GROUP INC	COM	896882107	196	16100 SH	DEFINED 0
TRUSTCO BK CORP N Y 207076	COM	898349105	2673	207076 SH	DEFINED 0
TRUSTMARK CORP 10400	COM	898402102	263	10400 SH	DEFINED 0
TUPPERWARE CORP 586153	COM	899896104	13335	586153 SH	DEFINED 0
TYCO INTL LTD NEW 2950910	COM	902124106	95373	2950910 SH	DEFINED 0
TYLER TECHNOLOGIES INC 17500	COM	902252105	100	17500 SH	DEFINED 0
TYSON FOODS INC 765625	CL A	902494103	9555	765625 SH	DEFINED 0
UCAR INTL INC 26419	COM	90262K109	375	26419 SH	DEFINED 0
UCBH HOLDINGS INC	COM	90262T308	2509	69747 SH	DEFINED 0
UGI CORP NEW 94496	COM	902681105	2962	94496 SH	DEFINED 0
UICI 48800	COM	902737105	925	48800 SH	DEFINED 0
UIL HLDG CORP 47384	COM	902748102	2753	47384 SH	DEFINED 0
UMB FINL CORP 6102	COM	902788108	262	6102 SH	DEFINED 0
UST INC 358935	COM	902911106	13973	358935 SH	DEFINED 0
UST INC 67187	COM	902911106	2616	67187 SH	DEFINED 0
US BANCORP DEL 4835493	COM NEW	902973304	109137	4835493 SH	DEFINED 0
USA NETWORKS INC	COM	902984103	1182	37193 SH	DEFINED 0
URS CORP NEW 49933	COM	903236107	1583	49933 SH	DEFINED 0
USEC INC 30700	COM	90333E108	196	30700 SH	DEFINED 0
US ONCOLOGY INC 281552	COM	90338W103	2480	281552 SH	DEFINED 0
UBIQUITEL INC 20100	COM	903474302	49	20100 SH	DEFINED 0
ULTIMATE ELECTRS INC 30698	COM	903849107	861	30698 SH	DEFINED 0
USA ED INC 246769	COM	90390U102	24134	246769 SH	DEFINED 0
ULTRA PETE CORP 22500	COM	903914109	180	22500 SH	DEFINED 0
ULTRATECH STEPPER INC	COM	904034105	1618	77779 SH	DEFINED 0
UNIFI INC 51286	COM	904677101	482	51286 SH	DEFINED 0
UNILEVER N V 927390	N Y SHS NEW	904784709	52676	927390 SH	DEFINED 0
UNION PAC CORP 803496	COM	907818108	49929	803496 SH	DEFINED 0
UNION PLANTERS CORP 236242	COM	908068109	11196	236242 SH	DEFINED 0
UNIONBANCAL CORP 16610	COM	908906100	731	16610 SH	DEFINED 0

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UNISOURCE ENERGY CORP 111210	COM	909205106	2275	111210	SH	DEFINED 0
UNISYS CORP 1669307	COM	909214108	21083	1669307	SH	DEFINED 0
UNIT CORP	COM	909218109	2040	111560	SH	DEFINED 0
UNITED AUTO GROUP INC 37200	COM	909440109	838	37200	SH	DEFINED 0
UNITED CMNTY FINL CORP OHIO 14800	COM	909839102	110	14800	SH	DEFINED 0
UNITED BANKSHARES INC WEST V 136330	COM	909907107	4026	136330	SH	DEFINED 0
UNITED DOMINION REALTY TR IN 70700	COM	910197102	1120	70700	SH	DEFINED 0
UNITED INDL CORP 11600	COM	910671106	258	11600	SH	DEFINED 0
UNITED MICROELECTRONICS CORP 26300	SPONSORED ADR	910873207	280	26300	SH	DEFINED 0
UNITED NAT FOODS INC 90040	COM	911163103	2243	90040	SH	DEFINED 0
UNITED PARCEL SERVICE INC	CL B	911312106	2228	36650	SH	DEFINED 0
UNITED RENTALS INC 25644	COM	911363109	705	25644	SH	DEFINED 0
UNITED STATES CELLULAR CORP 8700	COM	911684108	357	8700	SH	DEFINED 0
US AIRWAYS GROUP INC 130400	COM	911905107	841	130400	SH	DEFINED 0
U S INDS INC NEW 26630	COM	912080108	101	26630	SH	DEFINED 0
UNITED STATES STL CORP NEW 577975	COM	912909108	10490	577975	SH	DEFINED 0
UNITED STATIONERS INC 115824	COM	913004107	4413	115824	SH	DEFINED 0
UNITED TECHNOLOGIES CORP 1045278	COM	913017109	77560	1045278	SH	DEFINED 0
UNITEDGLOBALCOM	CL A	913247508	210	38902	SH	DEFINED 0
UNITEDHEALTH GROUP INC 872035	COM	91324P102	66641	872035	SH	DEFINED 0
UNITRIN INC 38190	COM	913275103	1535	38190	SH	DEFINED 0
UNIVERSAL ACCESS GLOBAL HLDG 13200	COM	91336M105	20	13200	SH	DEFINED 0
UNIVERSAL CORP VA 28694	COM	913456109	1129	28694	SH	DEFINED 0
UNIVERSAL FST PRODS INC 61061	COM	913543104	1459	61061	SH	DEFINED 0
UNIVERSAL HLTH SVCS INC 276821	CL B	913903100	11419	276821	SH	DEFINED 0
UNIVISION COMMUNICATIONS INC 291884	CL A	914906102	12259	291884	SH	DEFINED 0
UNOCAL CORP	COM	915289102	13502	346660	SH	DEFINED 0
UNOVA INC 14140	COM	91529B106	113	14140	SH	DEFINED 0
UNUMPROVIDENT CORP 844739	COM	91529Y106	23594	844739	SH	DEFINED 0
USFREIGHTWAYS CORP 95182	COM	916906100	3373	95182	SH	DEFINED 0
V F CORP 480971	COM	918204108	20802	480971	SH	DEFINED 0

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VALASSIS COMMUNICATIONS INC 36329	COM	918866104	1403	36329	SH	DEFINED 0
VALENCE TECHNOLOGY INC 124612	COM	918914102	380	124612	SH	DEFINED 0
VALERO ENERGY CORP NEW 129159	COM	91913Y100	6396	129159	SH	DEFINED 0
VALLEY NATL BANCORP	COM	919794107	299	8500	SH	DEFINED 0
VALMONT INDS INC 74961	COM	920253101	1342	74961	SH	DEFINED 0
VALSPAR CORP 58806	COM	920355104	2767	58806	SH	DEFINED 0
VALUEVISION INTL INC 16000	CL A	92047K107	332	16000	SH	DEFINED 0
VARCO INTL INC DEL 90971	COM	922122106	1829	90971	SH	DEFINED 0
VARIAN INC 11600	COM	922206107	440	11600	SH	DEFINED 0
VARIAN SEMICONDUCTOR EQUIPMN 95196	COM	922207105	4284	95196	SH	DEFINED 0
VARIAN MED SYS INC 188599	COM	92220P105	7714	188599	SH	DEFINED 0
VECTREN CORP	COM	92240G101	574	22337	SH	DEFINED 0
VEECO INSTRS INC DEL 82868	COM	922417100	2900	82868	SH	DEFINED 0
VENTAS INC 20479	COM	92276F100	259	20479	SH	DEFINED 0
VERITAS SOFTWARE CO 641239	COM	923436109	28106	641239	SH	DEFINED 0
VERITY INC 115770	COM	92343C106	2047	115770	SH	DEFINED 0
VERISIGN INC 25807	COM	92343E102	697	25807	SH	DEFINED 0
VERITAS DGC INC 95467	COM	92343P107	1614	95467	SH	DEFINED 0
VERIZON COMMUNICATIONS 6115929	COM	92343V104	281944	6115929	SH	DEFINED 0
VERTEX PHARMACEUTICALS INC	COM	92532F100	617	22135	SH	DEFINED 0
VESTA INS GROUP INC 10200	COM	925391104	61	10200	SH	DEFINED 0
VIACOM INC 3475546	CL B	925524308	168112	3475546	SH	DEFINED 0
VIACOM INC 8119	CL B	925524308	393	8119	SH	DEFINED 0
VIAD CORP 81322	COM	92552R109	2277	81322	SH	DEFINED 0
VIASAT INC 71554	COM	92552V100	1003	71554	SH	DEFINED 0
VIASYSTEMS GROUP INC 16600	COM	92553H100	5	16600	SH	DEFINED 0
VICOR CORP 120355	COM	925815102	2034	120355	SH	DEFINED 0
VIGNETTE CORP	COM	926734104	75	21744	SH	DEFINED 0
VINTAGE PETE INC 188513	COM	927460105	2771	188513	SH	DEFINED 0
VISHAY INTERTECHNOLOGY INC 54162	COM	928298108	1102	54162	SH	DEFINED 0
VISTEON CORP 404697	COM	92839U107	6698	404697	SH	DEFINED 0

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VISUAL NETWORKS INC 93689	COM	928444108	275	93689 SH	DEFINED 0
VISX INC DEL 36784	COM	92844S105	650	36784 SH	DEFINED 0
VITAL SIGNS INC 39248	COM	928469105	1447	39248 SH	DEFINED 0
VITESSE SEMICONDUCTOR CORP 258334	COM	928497106	2532	258334 SH	DEFINED 0
VITESSE SEMICONDUCTOR CORP	COM	928497106	33	3366 SH	DEFINED 0
VITRIA TECHNOLOGY 19600	COM	92849Q104	77	19600 SH	DEFINED 0
VIVENDI UNIVERSAL 28880	SPON ADR NEW	92851S204	1112	28880 SH	DEFINED 0
VIVENDI UNIVERSAL 675	SPON ADR NEW	92851S204	26	675 SH	DEFINED 0
VIVUS INC 11700	COM	928551100	104	11700 SH	DEFINED 0
VOLT INFORMATION SCIENCES IN 42726	COM	928703107	797	42726 SH	DEFINED 0
VORNADO RLTY TR 9400	SH BEN INT	929042109	415	9400 SH	DEFINED 0
VULCAN MATLS CO 144254	COM	929160109	6858	144254 SH	DEFINED 0
WD-40 CO	COM	929236107	1512	50183 SH	DEFINED 0
WGL HLDGS INC 46089	COM	92924F106	1238	46089 SH	DEFINED 0
W HLDG CO INC 16000	COM	929251106	282	16000 SH	DEFINED 0
WJ COMMUNICATIONS INC 17300	COM	929284107	56	17300 SH	DEFINED 0
WMS INDS INC 95696	COM	929297109	1818	95696 SH	DEFINED 0
WPS RESOURCES CORP 14400	COM	92931B106	568	14400 SH	DEFINED 0
WABASH NATL CORP 68282	COM	929566107	676	68282 SH	DEFINED 0
WABTEC CORP 21300	COM	929740108	319	21300 SH	DEFINED 0
WACHOVIA CORP 2ND NEW	COM	929903102	130668	3523944 SH	DEFINED 0
WADDELL & REED FINL INC 73078	CL A	930059100	2227	73078 SH	DEFINED 0
WAL MART STORES INC 8133311	COM	931142103	498572	8133311 SH	DEFINED 0
WAL MART STORES INC 41408	COM	931142103	2538	41408 SH	DEFINED 0
WALGREEN CO 1469865	COM	931422109	57604	1469865 SH	DEFINED 0
WALLACE COMPUTER SERVICES IN 76450	COM	932270101	1544	76450 SH	DEFINED 0
WASHINGTON FED INC 219813	COM	938824109	5262	219813 SH	DEFINED 0
WASHINGTON MUT INC 3258907	COM	939322103	107968	3258907 SH	DEFINED 0
WASHINGTON POST CO	CL B	939640108	2899	4775 SH	DEFINED 0
WASHINGTON REAL ESTATE INVT 11200	SH BEN INT	939653101	322	11200 SH	DEFINED 0
WASTE CONNECTIONS INC 121910	COM	941053100	4085	121910 SH	DEFINED 0



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WASTE MGMT INC DEL 908435	COM	94106L109	24755	908435 SH	DEFINED 0
WATERS CORP 418741	COM	941848103	11712	418741 SH	DEFINED 0
WATSCO INC 78800	COM	942622200	1407	78800 SH	DEFINED 0
WATSON PHARMACEUTICALS INC 153243	COM	942683103	4151	153243 SH	DEFINED 0
WATSON WYATT & CO HLDGS 7700	CL A	942712100	211	7700 SH	DEFINED 0
WATTS INDS INC	CL A	942749102	1415	84221 SH	DEFINED 0
WAUSAU-MOSINEE PAPER CORP 22245	COM	943315101	284	22245 SH	DEFINED 0
WAVE SYSTEMS CORP 20900	CL A	943526103	51	20900 SH	DEFINED 0
WAYPOINT FINL CORP 19100	COM	946756103	316	19100 SH	DEFINED 0
WEATHERFORD INTL INC 64984	COM	947074100	3095	64984 SH	DEFINED 0
WEBMETHODS INC 16212	COM	94768C108	279	16212 SH	DEFINED 0
WEBMD CORP 35050	COM	94769M105	269	35050 SH	DEFINED 0
WEBSTER FINL CORP CONN 211624	COM	947890109	7921	211624 SH	DEFINED 0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	447	8700 SH	DEFINED 0
WELLMAN INC 107696	COM	949702104	1772	107696 SH	DEFINED 0
WELLPOINT HEALTH NETWORK NEW 457154	COM	94973H108	29107	457154 SH	DEFINED 0
WELLS FARGO & CO NEW 3094461	COM	949746101	152866	3094461 SH	DEFINED 0
WELLS GARDNER ELECTRS CORP 14585	COM	949765101	41	14585 SH	DEFINED 0
WENDYS INTL INC 148140	COM	950590109	5182	148140 SH	DEFINED 0
WENDYS INTL INC 50196	COM	950590109	1756	50196 SH	DEFINED 0
WERNER ENTERPRISES INC 179474	COM	950755108	3760	179474 SH	DEFINED 0
WESCO FINL CORP	COM	950817106	281	900 SH	DEFINED 0
WEST CORP 7100	COM	952355105	225	7100 SH	DEFINED 0
WEST PHARMACEUTICAL SVSC INC 18634	COM	955306105	566	18634 SH	DEFINED 0
WESTAMERICA BANCORPORATION 23434	COM	957090103	1002	23434 SH	DEFINED 0
WESTERN DIGITAL CORP 69100	COM	958102105	430	69100 SH	DEFINED 0
WESTERN GAS RES INC 60900	COM	958259103	2267	60900 SH	DEFINED 0
WESTERN RES INC 129881	COM	959425109	2227	129881 SH	DEFINED 0
WESTPOINT STEVENS INC 12600	COM	961238102	28	12600 SH	DEFINED 0
WESTPORT RES CORP NEW	COM	961418100	249	12667 SH	DEFINED 0
WESTWOOD ONE INC 81182	COM	961815107	3113	81182 SH	DEFINED 0

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WET SEAL INC 75186	CL A	961840105	2623	75186	SH	DEFINED 0
WEYERHAEUSER CO 489986	COM	962166104	30801	489986	SH	DEFINED 0
WHIRLPOOL CORP 290237	COM	963320106	21927	290237	SH	DEFINED 0
WHITNEY HLDG CORP 79434	COM	966612103	3961	79434	SH	DEFINED 0
WHOLE FOODS MKT INC 204036	COM	966837106	9322	204036	SH	DEFINED 0
WILEY JOHN & SONS INC 17600	CL A	968223206	461	17600	SH	DEFINED 0
WILLIAMS COS INC DEL	COM	969457100	27041	1147768	SH	DEFINED 0
WILLIAMS SONOMA INC 81154	COM	969904101	3732	81154	SH	DEFINED 0
WILMINGTON TRUST CORP 13898	COM	971807102	935	13898	SH	DEFINED 0
WIND RIVER SYSTEMS INC 23287	COM	973149107	316	23287	SH	DEFINED 0
WINN DIXIE STORES INC 559292	COM	974280109	8971	559292	SH	DEFINED 0
WINNEBAGO INDS INC 72376	COM	974637100	3039	72376	SH	DEFINED 0
WISCONSIN ENERGY CORP 220660	COM	976657106	5490	220660	SH	DEFINED 0
WISER OIL CO DEL 26300	COM	977284108	139	26300	SH	DEFINED 0
WOLVERINE TUBE INC	COM	978093102	299	34320	SH	DEFINED 0
WOLVERINE WORLD WIDE INC 136576	COM	978097103	2452	136576	SH	DEFINED 0
WOODWARD GOVERNOR CO 45605	COM	980745103	3138	45605	SH	DEFINED 0
WORLD ACCEP CORP DEL 44000	COM	981419104	309	44000	SH	DEFINED 0
WORLDCOM INC GA NEW 6815696	WRLDCOM GP COM	98157D106	45938	6815696	SH	DEFINED 0
WORLDCOM INC GA NEW 977387	WRLDCOM GP COM	98157D106	6588	977387	SH	DEFINED 0
WORLDCOM INC GA NEW 414447	MCI GROUP COM	98157D304	2449	414447	SH	DEFINED 0
WORLDCOM INC GA NEW 5937	MCI GROUP COM	98157D304	35	5937	SH	DEFINED 0
WORTHINGTON INDS INC	COM	981811102	2105	137029	SH	DEFINED 0
WRIGLEY WM JR CO 338533	COM	982526105	18047	338533	SH	DEFINED 0
WRIGLEY WM JR CO 44268	COM	982526105	2360	44268	SH	DEFINED 0
WYETH 2516672	COM	983024100	165220	2516672	SH	DEFINED 0
WYNDHAM INTL INC 69941	CL A	983101106	63	69941	SH	DEFINED 0
XM SATELLITE RADIO HLDGS INC 14200	CL A	983759101	196	14200	SH	DEFINED 0
X-RITE INC 76590	COM	983857103	613	76590	SH	DEFINED 0
XTO ENERGY CORP 356078	COM	98385X106	7139	356078	SH	DEFINED 0
XCEL ENERGY INC	COM	98389B100	17246	680317	SH	DEFINED 0

