

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

PRUDENTIAL FINANCIAL INC

Form 13F-HR

February 14, 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: December 31, 2001

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:

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 February 13, 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: 4  
Form 13F Information Table Entry Total: 3,135  
Form 13F Information Table Value Total: \$30,598,074,000.00

List of Other Included Managers:

No.	13F File Number	Name
0	28-0256	The Prudential Insurance Company of America
1	28-4211	Enhanced Investment Technologies, Inc.
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.

NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	FORM 13F INFORMATION TABLE			
			VALUE X\$1000	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL
NONE						
AAR CORP 80575	COM	000361105	726	80575	SH	DEFINED 0
A D C TELECOMMUNICATIONS 42900	COM	000886101	197	42900	SH	DEFINED 0
A D C TELECOMMUNICATIONS 1075992	COM	000886101	4950	1075992	SH	DEFINED 0
ACTV INC 11700	COM	00088E104	22	11700	SH	DEFINED 0
ABM INDS INC 78600	COM	000957100	2464	78600	SH	DEFINED 0
AFLAC INC 421400	COM	001055102	10350	421400	SH	DEFINED 0
AFLAC INC	COM	001055102	18671	760232	SH	DEFINED 0
AGCO CORP 32400	COM	001084102	511	32400	SH	DEFINED 0
AGL RES INC 69000	COM	001204106	1588	69000	SH	DEFINED 0
AES CORP 75600	COM	00130H105	1236	75600	SH	DEFINED 0
AES CORP 725777	COM	00130H105	11866	725777	SH	DEFINED 0
AES CORP 3882	COM	00130H105	63	3882	SH	DEFINED 0
AK STL HLDG CORP 112373	COM	001547108	1279	112373	SH	DEFINED 0
AMB PROPERTY CORP 3900	COM	00163T109	101	3900	SH	DEFINED 0
AMB PROPERTY CORP	COM	00163T109	564	21700	SH	DEFINED 0
AMLI RESIDENTIAL PPTYS TR 8300	SH BEN INT	001735109	209	8300	SH	DEFINED 0
AMR CORP 265300	COM	001765106	5916	265300	SH	DEFINED 0
AMR CORP 783456	COM	001765106	17471	783456	SH	DEFINED 0
AOL TIME WARNER INC 1389350	COM	00184A105	44598	1389350	SH	DEFINED 0
AOL TIME WARNER INC 7649944	COM	00184A105	245563	7649944	SH	DEFINED 0
AOL TIME WARNER INC 8998	COM	00184A105	289	8998	SH	DEFINED 0
APAC CUSTOMER SERVICES INC 17500	COM	00185E106	46	17500	SH	DEFINED 0
AT&T CORP	COM	001957109	26488	1460202	SH	DEFINED 0

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AT&T CORP 7889464	COM	001957109	143115	7889464	SH	DEFINED 0
AT&T CORP 78320	COM	001957109	1421	78320	SH	DEFINED 0
ATMI INC 88900	COM	00207R101	2120	88900	SH	DEFINED 0
AT&T WIRELESS SVCS INC 993096	COM	00209A106	14271	993096	SH	DEFINED 0
AT&T WIRELESS SVCS INC 6066708	COM	00209A106	87179	6066708	SH	DEFINED 0
AT&T WIRELESS SVCS INC 25203	COM	00209A106	362	25203	SH	DEFINED 0
AVX CORP NEW 18000	COM	002444107	425	18000	SH	DEFINED 0
AXT INC	COM	00246W103	1056	73175	SH	DEFINED 0
AARON RENTS INC 55700	COM	002535201	908	55700	SH	DEFINED 0
ABBOTT LABS 666817	COM	002824100	37175	666817	SH	DEFINED 0
ABBOTT LABS 2747132	COM	002824100	153153	2747132	SH	DEFINED 0
ABERCROMBIE & FITCH CO 54112	CL A	002896207	1436	54112	SH	DEFINED 0
ABGENIX INC 4600	COM	00339B107	155	4600	SH	DEFINED 0
ABGENIX INC 7800	COM	00339B107	262	7800	SH	DEFINED 0
ABGENIX INC 11477	COM	00339B107	386	11477	SH	DEFINED 0
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	123	23150	SH	DEFINED 0
ACCREDO HEALTH INC 141250	COM	00437V104	5608	141250	SH	DEFINED 0
ACLARA BIOSCIENCES INC 11600	COM	00461P106	59	11600	SH	DEFINED 0
ACTIVISION INC NEW 35550	COM NEW	004930202	925	35550	SH	DEFINED 0
ACTION PERFORMANCE COS INC 111325	COM	004933107	3408	111325	SH	DEFINED 0
ACTEL CORP 70100	COM	004934105	1396	70100	SH	DEFINED 0
ACTUATE CORP 15300	COM	00508B102	81	15300	SH	DEFINED 0
ACUITY BRANDS INC 292515	COM	00508Y102	3539	292515	SH	DEFINED 0
ACXIOM CORP	COM	005125109	5498	314700	SH	DEFINED 0
ADAPTEC INC 510000	COM	00651F108	7395	510000	SH	DEFINED 0
ADELPHIA BUSINESS SOLUTIONS 16300	CL A	006847107	9	16300	SH	DEFINED 0
ADELPHIA COMMUNICATIONS CORP 14844	CL A	006848105	463	14844	SH	DEFINED 0
ADMINISTAFF INC 86700	COM	007094105	2376	86700	SH	DEFINED 0
ADOBE SYS INC 372200	COM	00724F101	11557	372200	SH	DEFINED 0
ADOBE SYS INC 398410	COM	00724F101	12371	398410	SH	DEFINED 0
ADOLOR CORP 14200	COM	00724X102	255	14200	SH	DEFINED 0

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ADTRAN INC	COM	00738A106	447	17500 SH	DEFINED 0
ADVANCED DIGITAL INFORMATION 16700	COM	007525108	268	16700 SH	DEFINED 0
ADVANCED MARKETING SVCS INC 51900	COM	00753T105	947	51900 SH	DEFINED 0
ADVANCED FIBRE COMMUNICATIONS 12600	COM	00754A105	223	12600 SH	DEFINED 0
ADVANCED FIBRE COMMUNICATIONS 20255	COM	00754A105	358	20255 SH	DEFINED 0
ADVANCED TISSUE SCIENCES INC 198600	COM	00755F103	866	198600 SH	DEFINED 0
ADVO INC 65750	COM	007585102	2827	65750 SH	DEFINED 0
AEROFLEX INC 182450	COM	007768104	3454	182450 SH	DEFINED 0
ADVANCED MICRO DEVICES INC	COM	007903107	5246	330800 SH	DEFINED 0
ADVANCED MICRO DEVICES INC 1317482	COM	007903107	20895	1317482 SH	DEFINED 0
ADVANCED MICRO DEVICES INC 3745	COM	007903107	59	3745 SH	DEFINED 0
ADVANCEPCS 236450	COM	00790K109	6940	236450 SH	DEFINED 0
AEGON N V 19506	ORD AMER REG	007924103	522	19506 SH	DEFINED 0
ADVANCED ENERGY INDS 89900	COM	007973100	2395	89900 SH	DEFINED 0
ADVENT SOFTWARE INC 4700	COM	007974108	235	4700 SH	DEFINED 0
ADVENT SOFTWARE INC 8800	COM	007974108	440	8800 SH	DEFINED 0
AETNA INC NEW	COM	00817Y108	4909	148812 SH	DEFINED 0
AETNA INC NEW 248244	COM	00817Y108	8190	248244 SH	DEFINED 0
AETNA INC NEW 48128	COM	00817Y108	1588	48128 SH	DEFINED 0
AFFILIATED COMPUTER SERVICES 4800	CL A	008190100	509	4800 SH	DEFINED 0
AFFILIATED COMPUTER SERVICES 66827	CL A	008190100	7092	66827 SH	DEFINED 0
AFFILIATED MANAGERS GROUP 41100	COM	008252108	2897	41100 SH	DEFINED 0
AGERE SYS INC 78900	CL A	00845V100	449	78900 SH	DEFINED 0
AGILENT TECHNOLOGIES INC 317747	COM	00846U101	9059	317747 SH	DEFINED 0
AGILENT TECHNOLOGIES INC	COM	00846U101	19603	687587 SH	DEFINED 0
AGILE SOFTWARE CORP DEL 19300	COM	00846X105	332	19300 SH	DEFINED 0
AGRIUM INC 157380	COM	008916108	1668	157380 SH	DEFINED 0
AIR PRODS & CHEMS INC 186300	COM	009158106	8739	186300 SH	DEFINED 0
AIR PRODS & CHEMS INC 544406	COM	009158106	25538	544406 SH	DEFINED 0
AIRBORNE INC 61500	COM	009269101	912	61500 SH	DEFINED 0
AIRGAS INC 178100	COM	009363102	2693	178100 SH	DEFINED 0

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AIRGATE PCS INC 4400	COM	009367103	200	4400 SH	DEFINED 0
AIRTRAN HLDGS INC	COM	00949P108	70	10600 SH	DEFINED 0
AKAMAI TECHNOLOGIES INC 47053	COM	00971T101	279	47053 SH	DEFINED 0
ALAMOSA HLDGS INC 22900	COM	011589108	273	22900 SH	DEFINED 0
ALASKA AIR GROUP INC 57300	COM	011659109	1667	57300 SH	DEFINED 0
ALASKA COMMUNICATIONS SYS GRP 15400	COM	01167P101	123	15400 SH	DEFINED 0
ALBANY INTL CORP 44122	CL A	012348108	957	44122 SH	DEFINED 0
ALBANY MOLECULAR RESH INC 9300	COM	012423109	246	9300 SH	DEFINED 0
ALBEMARLE CORP 25066	COM	012653101	602	25066 SH	DEFINED 0
ALBERTO CULVER CO	CL B CONV	013068101	1754	39200 SH	DEFINED 0
ALBERTO CULVER CO 96544	CL B CONV	013068101	4319	96544 SH	DEFINED 0
ALBERTSONS INC 436727	COM	013104104	13753	436727 SH	DEFINED 0
ALBERTSONS INC 1325768	COM	013104104	41748	1325768 SH	DEFINED 0
ALCAN INC 180500	COM	013716105	6485	180500 SH	DEFINED 0
ALCAN INC 887955	COM	013716105	31904	887955 SH	DEFINED 0
ALCAN INC 76000	COM	013716105	2731	76000 SH	DEFINED 1
ALCOA INC 340732	COM	013817101	12113	340732 SH	DEFINED 0
ALCOA INC	COM	013817101	69136	1944760 SH	DEFINED 0
ALEXANDER & BALDWIN INC 31800	COM	014482103	849	31800 SH	DEFINED 0
ALFA CORP 13800	COM	015385107	310	13800 SH	DEFINED 0
ALKERMES INC 3900	COM	01642T108	103	3900 SH	DEFINED 0
ALKERMES INC 5000	COM	01642T108	132	5000 SH	DEFINED 0
ALLEGHENY ENERGY INC 20500	COM	017361106	743	20500 SH	DEFINED 0
ALLEGHENY ENERGY INC 276950	COM	017361106	10031	276950 SH	DEFINED 0
ALLEGHENY TECHNOLOGIES INC 222916	COM	01741R102	3734	222916 SH	DEFINED 0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2079	124105 SH	DEFINED 0
ALLEGIANCE TELECOM INC 10300	COM	01747T102	85	10300 SH	DEFINED 0
ALLEN TELECOM INC 79000	COM	018091108	672	79000 SH	DEFINED 0
ALLERGAN INC 194400	COM	018490102	14590	194400 SH	DEFINED 0
ALLERGAN INC 315116	COM	018490102	23649	315116 SH	DEFINED 0
ALLETE INC 48400	COM	018522102	1220	48400 SH	DEFINED 0

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ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	358	7400 SH	DEFINED 0
ALLIANCE IMAGING INC 11800	COM NEW	018606202	144	11800 SH	DEFINED 0
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	1560	129150 SH	DEFINED 0
ALLIANCE SEMICONDUCTOR CORP 9582	COM	01877H100	116	9582 SH	DEFINED 0
ALLIANT ENERGY CORP 1300	COM	018802108	39	1300 SH	DEFINED 0
ALLIANT ENERGY CORP 40432	COM	018802108	1228	40432 SH	DEFINED 0
ALLIANT TECHSYSTEMS INC 79000	COM	018804104	6099	79000 SH	DEFINED 0
ALLIED CAP CORP NEW 4100	COM	01903Q108	107	4100 SH	DEFINED 0
ALLIED CAP CORP NEW 9100	COM	01903Q108	237	9100 SH	DEFINED 0
ALLIED WASTE INDS INC 127200	COM PAR\$.01NEW	019589308	1788	127200 SH	DEFINED 0
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	5057	359700 SH	DEFINED 0
ALLMERICA FINL CORP 1200	COM	019754100	53	1200 SH	DEFINED 0
ALLMERICA FINL CORP 56300	COM	019754100	2508	56300 SH	DEFINED 0
ALLSTATE CORP 298994	COM	020002101	10076	298994 SH	DEFINED 0
ALLSTATE CORP 2305511	COM	020002101	77696	2305511 SH	DEFINED 0
ALLTEL CORP 217000	COM	020039103	13395	217000 SH	DEFINED 0
ALLTEL CORP 493613	COM	020039103	30471	493613 SH	DEFINED 0
ALPHA INDS INC 136550	COM	020753109	2977	136550 SH	DEFINED 0
ALPHARMA INC	CL A	020813101	3153	119200 SH	DEFINED 0
ALTERA CORP 285400	COM	021441100	6056	285400 SH	DEFINED 0
ALTERA CORP 579372	COM	021441100	12294	579372 SH	DEFINED 0
ALTERA CORP 4247	COM	021441100	90	4247 SH	DEFINED 0
ALTEON INC 17200	COM	02144G107	78	17200 SH	DEFINED 0
AMAZON COM INC 2900	COM	023135106	31	2900 SH	DEFINED 0
AMAZON COM INC 34200	COM	023135106	370	34200 SH	DEFINED 0
AMAZON COM INC 14593	COM	023135106	158	14593 SH	DEFINED 0
AMBAC FINL GROUP INC	COM	023139108	4397	76000 SH	DEFINED 0
AMBAC FINL GROUP INC 138250	COM	023139108	7999	138250 SH	DEFINED 0
AMERADA HESS CORP 20900	COM	023551104	1306	20900 SH	DEFINED 0
AMERADA HESS CORP 423572	COM	023551104	26473	423572 SH	DEFINED 0
AMEREN CORP 16400	COM	023608102	694	16400 SH	DEFINED 0

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AMEREN CORP 184917	COM	023608102	7822	184917 SH	DEFINED 0
AMCORE FINL INC 9100	COM	023912108	203	9100 SH	DEFINED 0
AMERICAN AXLE & MFG HLDGS INC 10900	COM	024061103	233	10900 SH	DEFINED 0
AMERICAN CAPITAL STRATEGIES	COM	024937104	320	11300 SH	DEFINED 0
AMERICAN ELEC PWR INC 60340	COM	025537101	2627	60340 SH	DEFINED 0
AMERICAN ELEC PWR INC 886885	COM	025537101	38606	886885 SH	DEFINED 0
AMERICAN EAGLE OUTFITTERS NEW 108104	COM	02553E106	2829	108104 SH	DEFINED 0
AMERICAN EXPRESS CO 580000	COM	025816109	20700	580000 SH	DEFINED 0
AMERICAN EXPRESS CO 1886665	COM	025816109	67335	1886665 SH	DEFINED 0
AMERICAN EXPRESS CO 38560	COM	025816109	1376	38560 SH	DEFINED 0
AMERICAN FINL GROUP INC OHIO 35800	COM	025932104	879	35800 SH	DEFINED 0
AMERICAN FINL HLDGS INC	COM	026075101	1682	66200 SH	DEFINED 0
AMERICAN GREETINGS CORP 5000	CL A	026375105	69	5000 SH	DEFINED 0
AMERICAN GREETINGS CORP 802088	CL A	026375105	11053	802088 SH	DEFINED 0
AMERICAN HOME PRODS CORP 680500	COM	026609107	41755	680500 SH	DEFINED 0
AMERICAN HOME PRODS CORP 2244215	COM	026609107	137705	2244215 SH	DEFINED 0
AMERICAN INTL GROUP INC 887388	COM	026874107	70459	887388 SH	DEFINED 0
AMERICAN INTL GROUP INC 4963724	COM	026874107	394120	4963724 SH	DEFINED 0
AMERICAN INTL GROUP INC 6935	COM	026874107	551	6935 SH	DEFINED 0
AMERICAN ITALIAN PASTA CO	CL A	027070101	2454	58375 SH	DEFINED 0
AMERICAN MGMT SYS INC 137562	COM	027352103	2487	137562 SH	DEFINED 0
AMERICAN MED SYS HLDGS INC 16800	COM	02744M108	348	16800 SH	DEFINED 0
AMERICAN NATL INS CO 3400	COM	028591105	286	3400 SH	DEFINED 0
AMERICAN PWR CONVERSION CORP 492100	COM	029066107	7116	492100 SH	DEFINED 0
AMERICAN PWR CONVERSION CORP 248000	COM	029066107	3586	248000 SH	DEFINED 0
AMERICAN SOFTWARE INC 14800	CL A	029683109	34	14800 SH	DEFINED 0
AMERICAN STD COS INC DEL 2900	COM	029712106	198	2900 SH	DEFINED 0
AMERICAN STD COS INC DEL	COM	029712106	5322	78000 SH	DEFINED 0
AMERICAN STS WTR CO 30400	COM	029899101	1062	30400 SH	DEFINED 0
AMERICAN TOWER CORP 6800	CL A	029912201	64	6800 SH	DEFINED 0
AMERICAN TOWER CORP 17000	CL A	029912201	161	17000 SH	DEFINED 0

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AMERICAN WTR WKS INC 1000	COM	030411102	42	1000 SH	DEFINED 0
AMERICAN WTR WKS INC 53400	COM	030411102	2229	53400 SH	DEFINED 0
AMERICAN WOODMARK CORP 7500	COM	030506109	403	7500 SH	DEFINED 0
AMERICREDIT CORP 3800	COM	03060R101	120	3800 SH	DEFINED 0
AMERICREDIT CORP	COM	03060R101	690	21877 SH	DEFINED 0
AMERIPATH INC 8900	COM	03071D109	287	8900 SH	DEFINED 0
AMERITRADE HLDG CORP 18900	CL A	03072H109	112	18900 SH	DEFINED 0
AMERUS GROUP CO 31000	COM	03072M108	1111	31000 SH	DEFINED 0
AMERISOURCEBERGEN CORP 61200	COM	03073E105	3889	61200 SH	DEFINED 0
AMERISOURCEBERGEN CORP 191697	COM	03073E105	12182	191697 SH	DEFINED 0
AMETEK INC NEW 34400	COM	031100100	1097	34400 SH	DEFINED 0
AMGEN INC 379050	COM	031162100	21394	379050 SH	DEFINED 0
AMGEN INC	COM	031162100	111609	1977482 SH	DEFINED 0
AMGEN INC 13496	COM	031162100	762	13496 SH	DEFINED 0
AMKOR TECHNOLOGY INC 9300	COM	031652100	149	9300 SH	DEFINED 0
AMKOR TECHNOLOGY INC 14900	COM	031652100	239	14900 SH	DEFINED 0
AMPHENOL CORP NEW 8100	CL A	032095101	389	8100 SH	DEFINED 0
AMPHENOL CORP NEW 4400	CL A	032095101	211	4400 SH	DEFINED 0
AMSOUTH BANCORPORATION 322100	COM	032165102	6088	322100 SH	DEFINED 0
AMSOUTH BANCORPORATION 524089	COM	032165102	9905	524089 SH	DEFINED 0
AMYLIN PHARMACEUTICALS INC	COM	032346108	181	19800 SH	DEFINED 0
ANADARKO PETE CORP 176413	COM	032511107	10029	176413 SH	DEFINED 0
ANADARKO PETE CORP 355025	COM	032511107	20183	355025 SH	DEFINED 0
ANALOG DEVICES INC 160600	COM	032654105	7129	160600 SH	DEFINED 0
ANALOG DEVICES INC 578066	COM	032654105	25660	578066 SH	DEFINED 0
ANALOG DEVICES INC 2442	COM	032654105	108	2442 SH	DEFINED 0
ANALOGIC CORP 38050	COM PAR \$0.05	032657207	1465	38050 SH	DEFINED 0
ANALYSTS INTL CORP 63200	COM	032681108	261	63200 SH	DEFINED 0
ANCHOR BANCORP WIS INC	COM	032839102	1345	75800 SH	DEFINED 0
ANDERSEN GROUP INC 12500	COM	033501107	156	12500 SH	DEFINED 0
ANDREW CORP 241087	COM	034425108	5277	241087 SH	DEFINED 0



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ANDREW CORP 640407	COM	034425108	14019	640407	SH	DEFINED 0
ANDRX GROUP 4600	COM	034553107	324	4600	SH	DEFINED 0
ANDRX GROUP 7200	COM	034553107	507	7200	SH	DEFINED 0
ANGELICA CORP 22400	COM	034663104	243	22400	SH	DEFINED 0
ANHEUSER BUSCH COS INC 987500	COM	035229103	44645	987500	SH	DEFINED 0
ANHEUSER BUSCH COS INC 16339	COM	035229103	739	16339	SH	DEFINED 0
ANIXTER INTL INC 129300	COM	035290105	3751	129300	SH	DEFINED 0
ANNALY MTG MGMT INC 17000	COM	035710409	272	17000	SH	DEFINED 0
ANNTAYLOR STORES CORP 90925	COM	036115103	3182	90925	SH	DEFINED 0
ANTHEM INC 11700	COM	03674B104	579	11700	SH	DEFINED 0
ANSWERTHINK INC 12500	COM	036916104	82	12500	SH	DEFINED 0
ANTHRACITE CAP INC 41300	COM	037023108	454	41300	SH	DEFINED 0
ANTIGENICS INC DEL 18100	COM	037032109	167	10200	SH	DEFINED 0
AO TATNEFT 18100	SPON ADR REG S	03737P306	187	18100	SH	DEFINED 0
AON CORP 391150	COM	037389103	13894	391150	SH	DEFINED 0
AON CORP 424354	COM	037389103	15073	424354	SH	DEFINED 0
APACHE CORP 149470	COM	037411105	7456	149470	SH	DEFINED 0
APACHE CORP 202670	COM	037411105	10109	202670	SH	DEFINED 0
APARTMENT INVT & MGMT CO 2600	CL A	03748R101	119	2600	SH	DEFINED 0
APARTMENT INVT & MGMT CO 7367	CL A	03748R101	337	7367	SH	DEFINED 0
APOGEE ENTERPRISES INC 6000	COM	037598109	1264	79900	SH	DEFINED 0
APOLLO GROUP INC 368192	CL A	037604105	270	6000	SH	DEFINED 0
APOLLO GROUP INC 14100	CL A	037604105	16572	368192	SH	DEFINED 0
APOLLO GROUP INC 6100	COM UNV PHOENX	037604204	460	14100	SH	DEFINED 0
APOGENT TECHNOLOGIES INC 122900	COM	03760A101	157	6100	SH	DEFINED 0
APOGENT TECHNOLOGIES INC 495700	COM	03760A101	3171	122900	SH	DEFINED 0
APPLE COMPUTER INC 1300542	COM	037833100	10856	495700	SH	DEFINED 0
APPLE COMPUTER INC 1300542	COM	037833100	28482	1300542	SH	DEFINED 0
APPLEBEES INTL INC 23700	COM	037899101	4740	138600	SH	DEFINED 0
APRIA HEALTHCARE GROUP INC 23700	COM	037933108	592	23700	SH	DEFINED 0

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APPLERA CORP 217200	COM AP BIO GRP	038020103	8529	217200	SH	DEFINED 0
APPLERA CORP 409638	COM AP BIO GRP	038020103	16086	409638	SH	DEFINED 0
APPLERA CORP 7689	COM AP BIO GRP	038020103	302	7689	SH	DEFINED 0
APPLERA CORP 1100	COM CE GEN GRP	038020202	29	1100	SH	DEFINED 0
APPLERA CORP 5592	COM CE GEN GRP	038020202	149	5592	SH	DEFINED 0
APPLERA CORP 5637	COM CE GEN GRP	038020202	150	5637	SH	DEFINED 0
APPLICA INC	COM	03815A106	583	64700	SH	DEFINED 0
APPLIED INDL TECHNOLOGIES INC 70375	COM	03820C105	1312	70375	SH	DEFINED 0
APPLIED MATLS INC 317500	COM	038222105	12732	317500	SH	DEFINED 0
APPLIED MATLS INC 1173759	COM	038222105	47068	1173759	SH	DEFINED 0
APPLIED MATLS INC 305134	COM	038222105	12236	305134	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 527400	COM	03822W109	5970	527400	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 714236	COM	03822W109	8085	714236	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 5077	COM	03822W109	57	5077	SH	DEFINED 0
APTARGROUP INC	COM	038336103	3950	112750	SH	DEFINED 0
ARBITRON INC 86004	COM	03875Q108	2937	86004	SH	DEFINED 0
ARCH CHEMICALS INC 69500	COM	03937R102	1612	69500	SH	DEFINED 0
ARCH COAL INC 19164	COM	039380100	435	19164	SH	DEFINED 0
ARCHER DANIELS MIDLAND CO 288792	COM	039483102	4144	288792	SH	DEFINED 0
ARCHER DANIELS MIDLAND CO 1873380	COM	039483102	26883	1873380	SH	DEFINED 0
ARCHSTONE SMITH TR 6700	COM	039583109	176	6700	SH	DEFINED 0
ARCHSTONE SMITH TR 18420	COM	039583109	484	18420	SH	DEFINED 0
ARCTIC CAT INC	COM	039670104	1532	90100	SH	DEFINED 0
AREA BANCSHARES CORP NEW 10950	COM	039872106	213	10950	SH	DEFINED 0
ARGOSY GAMING CO 91200	COM	040228108	2966	91200	SH	DEFINED 0
ARIBA INC 24500	COM	04033V104	151	24500	SH	DEFINED 0
ARIBA INC 29957	COM	04033V104	185	29957	SH	DEFINED 0
ARKANSAS BEST CORP DEL 78100	COM	040790107	2251	78100	SH	DEFINED 0
ARMOR HOLDINGS INC 78500	COM	042260109	2119	78500	SH	DEFINED 0
ARMSTRONG HLDGS INC 17100	COM	042384107	58	17100	SH	DEFINED 0
ARQULE INC	COM	04269E107	928	54600	SH	DEFINED 0

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ARRIS GROUP INC 10300	COM	04269Q100	101	10300 SH	DEFINED 0
ARROW ELECTRS INC 2100	COM	042735100	63	2100 SH	DEFINED 0
ARROW ELECTRS INC 169849	COM	042735100	5078	169849 SH	DEFINED 0
ARROW INTL INC 5800	COM	042764100	232	5800 SH	DEFINED 0
ART TECHNOLOGY GROUP INC 10700	COM	04289L107	37	10700 SH	DEFINED 0
ARTESYN TECHNOLOGIES INC 118350	COM	043127109	1102	118350 SH	DEFINED 0
ARTHROCARE CORP 140600	COM	043136100	2521	140600 SH	DEFINED 0
ARVINMERITOR INC	COM	043353101	2276	115900 SH	DEFINED 0
ASCENTIAL SOFTWARE CORP 124300	COM	04362P108	503	124300 SH	DEFINED 0
ASHLAND INC 24400	COM	044204105	1124	24400 SH	DEFINED 0
ASHLAND INC 447227	COM	044204105	20608	447227 SH	DEFINED 0
ASHLAND INC 17027	COM	044204105	785	17027 SH	DEFINED 0
ASHWORTH INC 34500	COM	04516H101	272	34500 SH	DEFINED 0
ASIAINFO HLDGS INC 19500	COM	04518A104	340	19500 SH	DEFINED 0
ASPECT COMMUNICATIONS CORP 147725	COM	04523Q102	573	147725 SH	DEFINED 0
ASPEN TECHNOLOGY INC	COM	045327103	1631	97100 SH	DEFINED 0
ASSOCIATED BANC CORP 1400	COM	045487105	49	1400 SH	DEFINED 0
ASSOCIATED BANC CORP 89936	COM	045487105	3174	89936 SH	DEFINED 0
ASSOCIATED ESTATES RLTY CORP 12200	COM	045604105	112	12200 SH	DEFINED 0
ASTEC INDS INC 53675	COM	046224101	776	53675 SH	DEFINED 0
ASTORIA FINL CORP 600	COM	046265104	16	600 SH	DEFINED 0
ASTORIA FINL CORP 839946	COM	046265104	22225	839946 SH	DEFINED 0
ASTROPOWER INC 39600	COM	04644A101	1601	39600 SH	DEFINED 0
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	3357	144150 SH	DEFINED 0
ATLAS AIR WORLDWIDE HLDGS INC 34300	COM	049164106	502	34300 SH	DEFINED 0
ATMEL CORP 116300	COM	049513104	857	116300 SH	DEFINED 0
ATMEL CORP 9508	COM	049513104	70	9508 SH	DEFINED 0
ATMOS ENERGY CORP 125175	COM	049560105	2660	125175 SH	DEFINED 0
ATWOOD OCEANICS INC 42375	COM	050095108	1477	42375 SH	DEFINED 0
AUDIOVOX CORP 76400	CL A	050757103	570	76400 SH	DEFINED 0
AUSPEX SYS INC 15600	COM	052116100	28	15600 SH	DEFINED 0

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AUTODESK INC	COM	052769106	6586	176700	SH	DEFINED 0
AUTODESK INC 84470	COM	052769106	3148	84470	SH	DEFINED 0
AUTOMATIC DATA PROCESSING INC 114800	COM	053015103	6762	114800	SH	DEFINED 0
AUTOMATIC DATA PROCESSING INC 1082321	COM	053015103	63749	1082321	SH	DEFINED 0
AUTONATION INC 67700	COM	05329W102	835	67700	SH	DEFINED 0
AUTOZONE INC 145700	COM	053332102	10461	145700	SH	DEFINED 0
AUTOZONE INC 475544	COM	053332102	34144	475544	SH	DEFINED 0
AVALONBAY CMNTYS INC 1800	COM	053484101	85	1800	SH	DEFINED 0
AVALONBAY CMNTYS INC	COM	053484101	573	12119	SH	DEFINED 0
AVANT CORP 164200	COM	053487104	3364	164200	SH	DEFINED 0
AVAYA INC 540999	COM	053499109	6573	540999	SH	DEFINED 0
AVAYA INC 491083	COM	053499109	5967	491083	SH	DEFINED 0
AVENTIS 25206	SPONSORED ADR	053561106	1790	25206	SH	DEFINED 0
AVERY DENNISON CORP 161900	COM	053611109	9152	161900	SH	DEFINED 0
AVERY DENNISON CORP 152692	COM	053611109	8632	152692	SH	DEFINED 0
AVIALL INC NEW 10425	COM	05366B102	79	10425	SH	DEFINED 0
AVID TECHNOLOGY INC	COM	05367P100	1108	91175	SH	DEFINED 0
AVIRON 4700	COM	053762100	234	4700	SH	DEFINED 0
AVISTA CORP 178900	COM	05379B107	2372	178900	SH	DEFINED 0
AVNET INC 1900	COM	053807103	48	1900	SH	DEFINED 0
AVNET INC 57229	COM	053807103	1458	57229	SH	DEFINED 0
AVOCENT CORP 19600	COM	053893103	475	19600	SH	DEFINED 0
AVON PRODS INC 552700	COM	054303102	25701	552700	SH	DEFINED 0
AVON PRODS INC 399210	COM	054303102	18563	399210	SH	DEFINED 0
AWARE INC MASS	COM	05453N100	587	70700	SH	DEFINED 0
AXCELIS TECHNOLOGIES INC 7600	COM	054540109	98	7600	SH	DEFINED 0
AXCELIS TECHNOLOGIES INC 265472	COM	054540109	3422	265472	SH	DEFINED 0
AZTAR CORP 141775	COM	054802103	2594	141775	SH	DEFINED 0
BB&T CORP 170000	COM	054937107	6139	170000	SH	DEFINED 0
BB&T CORP 624988	COM	054937107	22568	624988	SH	DEFINED 0
BISYS GROUP INC 1500	COM	055472104	96	1500	SH	DEFINED 0

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BISYS GROUP INC 156707	COM	055472104	10028	156707	SH	DEFINED 0
BJ SVCS CO	COM	055482103	68	2100	SH	DEFINED 0
BJ SVCS CO 229737	COM	055482103	7455	229737	SH	DEFINED 0
BJS WHOLESALE CLUB INC 5700	COM	05548J106	251	5700	SH	DEFINED 0
BJS WHOLESALE CLUB INC 141615	COM	05548J106	6245	141615	SH	DEFINED 0
BMC INDS INC MINN 73500	COM	055607105	151	73500	SH	DEFINED 0
BOK FINL CORP 7602	COM NEW	05561Q201	240	7602	SH	DEFINED 0
BP PRUDHOE BAY RTY TR 12400	UNIT BEN INT	055630107	184	12400	SH	DEFINED 0
BRE PROPERTIES INC 12900	CL A	05564E106	399	12900	SH	DEFINED 0
BMC SOFTWARE INC	COM	055921100	11762	718500	SH	DEFINED 0
BMC SOFTWARE INC 501230	COM	055921100	8205	501230	SH	DEFINED 0
BMC SOFTWARE INC 95339	COM	055921100	1561	95339	SH	DEFINED 0
BAKER HUGHES INC 168620	COM	057224107	6150	168620	SH	DEFINED 0
BAKER HUGHES INC 491834	COM	057224107	17937	491834	SH	DEFINED 0
BALDOR ELEC CO 99316	COM	057741100	2076	99316	SH	DEFINED 0
BALL CORP 37500	COM	058498106	2651	37500	SH	DEFINED 0
BALL CORP 67163	COM	058498106	4748	67163	SH	DEFINED 0
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	1777	82400	SH	DEFINED 0
BANCO SANTANDER CHILE 11900	SPON ADR SER A	05965F108	222	11900	SH	DEFINED 0
BANCOLOMBIA S A 18900	SPON ADR PREF	05968L102	29	18900	SH	DEFINED 0
BANCORPSOUTH INC 20625	COM	059692103	342	20625	SH	DEFINED 0
BANDAG INC 20600	COM	059815100	716	20600	SH	DEFINED 0
BANK OF AMERICA CORPORATION 425879	COM	060505104	26809	425879	SH	DEFINED 0
BANK OF AMERICA CORPORATION 3703582	COM	060505104	233140	3703582	SH	DEFINED 0
BANK NEW YORK INC 509900	COM	064057102	20804	509900	SH	DEFINED 0
BANK NEW YORK INC	COM	064057102	41928	1027642	SH	DEFINED 0
BANK ONE CORP 350506	COM	06423A103	13687	350506	SH	DEFINED 0
BANK ONE CORP 2488336	COM	06423A103	97170	2488336	SH	DEFINED 0
BANKATLANTIC BANCORP 65400	CL A	065908501	600	65400	SH	DEFINED 0
BANKNORTH GROUP INC NEW 1700	COM	06646R107	38	1700	SH	DEFINED 0
BANKNORTH GROUP INC NEW 150423	COM	06646R107	3388	150423	SH	DEFINED 0

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BANKUNITED FINL CORP 10700	CL A	06652B103	159	10700 SH	DEFINED 0
BANTA CORP 52775	COM	066821109	1558	52775 SH	DEFINED 0
BARD C R INC	COM	067383109	9294	144100 SH	DEFINED 0
BARD C R INC 252265	COM	067383109	16271	252265 SH	DEFINED 0
BARNES & NOBLE INC 51106	COM	067774109	1513	51106 SH	DEFINED 0
BARNES GROUP INC 57800	COM	067806109	1387	57800 SH	DEFINED 0
BARRICK GOLD CORP 542713	COM	067901108	8656	542713 SH	DEFINED 0
BARRICK GOLD CORP 738404	COM	067901108	11778	738404 SH	DEFINED 0
BARR LABS INC 3200	COM	068306109	254	3200 SH	DEFINED 0
BARR LABS INC 56475	COM	068306109	4482	56475 SH	DEFINED 0
BARRA INC	COM	068313105	6800	144412 SH	DEFINED 0
BASSETT FURNITURE INDS INC 33912	COM	070203104	475	33912 SH	DEFINED 0
BAUSCH & LOMB INC 133800	COM	071707103	5039	133800 SH	DEFINED 0
BAUSCH & LOMB INC 76564	COM	071707103	2883	76564 SH	DEFINED 0
BAXTER INTL INC 444500	COM	071813109	23839	444500 SH	DEFINED 0
BAXTER INTL INC 1221294	COM	071813109	65498	1221294 SH	DEFINED 0
BAY VIEW CAP CORP DEL 33500	COM	07262L101	246	33500 SH	DEFINED 0
BE AEROSPACE INC 107200	COM	073302101	983	107200 SH	DEFINED 0
BEA SYS INC	COM	073325102	99	6400 SH	DEFINED 0
BEA SYS INC 39600	COM	073325102	610	39600 SH	DEFINED 0
BEAR STEARNS COS INC 88679	COM	073902108	5200	88679 SH	DEFINED 0
BEAR STEARNS COS INC 366110	COM	073902108	21469	366110 SH	DEFINED 0
BEAZER HOMES USA INC 12100	COM	07556Q105	885	12100 SH	DEFINED 0
BECKMAN COULTER INC 3500	COM	075811109	155	3500 SH	DEFINED 0
BECKMAN COULTER INC 118142	COM	075811109	5234	118142 SH	DEFINED 0
BECTON DICKINSON & CO 154100	COM	075887109	5108	154100 SH	DEFINED 0
BECTON DICKINSON & CO	COM	075887109	14040	423519 SH	DEFINED 0
BED BATH & BEYOND INC 270600	COM	075896100	9173	270600 SH	DEFINED 0
BED BATH & BEYOND INC 414442	COM	075896100	14050	414442 SH	DEFINED 0
BEDFORD PPTY INVS INC 9300	COM PAR \$0.02	076446301	209	9300 SH	DEFINED 0
BEL FUSE INC 30000	CL B	077347300	752	30000 SH	DEFINED 0

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BELDEN INC 102700	COM	077459105	2419	102700 SH	DEFINED 0
BELL MICROPRODUCTS INC 46500	COM	078137106	587	46500 SH	DEFINED 0
BELLSOUTH CORP 840200	COM	079860102	32054	840200 SH	DEFINED 0
BELLSOUTH CORP	COM	079860102	132028	3460759 SH	DEFINED 0
BELO CORP 4500	COM SER A	080555105	84	4500 SH	DEFINED 0
BELO CORP 78700	COM SER A	080555105	1476	78700 SH	DEFINED 0
BEMIS INC 17800	COM	081437105	875	17800 SH	DEFINED 0
BEMIS INC 75719	COM	081437105	3724	75719 SH	DEFINED 0
BENCHMARK ELECTRS INC 58175	COM	08160H101	1103	58175 SH	DEFINED 0
BERKLEY W R CORP 6400	COM	084423102	344	6400 SH	DEFINED 0
BERKSHIRE HATHAWAY INC DEL 963	CL B	084670207	2432	963 SH	DEFINED 0
BEST BUY INC	COM	086516101	18687	250900 SH	DEFINED 0
BEST BUY INC 352177	COM	086516101	26230	352177 SH	DEFINED 0
BETHLEHEM STL CORP 37300	COM	087509105	17	37300 SH	DEFINED 0
BEVERLY ENTERPRISES INC 35500	COM NEW	087851309	305	35500 SH	DEFINED 0
BIG LOTS INC 8000	COM	089302103	83	8000 SH	DEFINED 0
BIG LOTS INC 888356	COM	089302103	9239	888356 SH	DEFINED 0
BIO RAD LABS INC 3800	CL A	090572207	241	3800 SH	DEFINED 0
BIO TECHNOLOGY GEN CORP 178050	COM	090578105	1465	178050 SH	DEFINED 0
BIOGEN INC	COM	090597105	6871	119800 SH	DEFINED 0
BIOGEN INC 216007	COM	090597105	12388	216007 SH	DEFINED 0
BIOGEN INC 10109	COM	090597105	580	10109 SH	DEFINED 0
BIOMET INC 365575	COM	090613100	11296	365575 SH	DEFINED 0
BIOMET INC 455155	COM	090613100	14064	455155 SH	DEFINED 0
BIOMARIN PHARMACEUTICAL INC 10300	COM	09061G101	138	10300 SH	DEFINED 0
BLACK & DECKER CORP 12500	COM	091797100	472	12500 SH	DEFINED 0
BLACK & DECKER CORP 358540	COM	091797100	13528	358540 SH	DEFINED 0
BLACK BOX CORP DEL	COM	091826107	2990	56550 SH	DEFINED 0
BLACK HILLS CORP 10900	COM	092113109	369	10900 SH	DEFINED 0
BLOCK H & R INC 149800	COM	093671105	6696	149800 SH	DEFINED 0
BLOCK H & R INC 541716	COM	093671105	24215	541716 SH	DEFINED 0

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BLOCK H & R INC 18661	COM	093671105	834	18661	SH	DEFINED 0
BLYTH INC 19900	COM	09643P108	463	19900	SH	DEFINED 0
BOB EVANS FARMS INC 108560	COM	096761101	2667	108560	SH	DEFINED 0
BOCA RESORTS INC 14400	CL A	09688T106	189	14400	SH	DEFINED 0
BOEING CO	COM	097023105	16990	438116	SH	DEFINED 0
BOEING CO 1850004	COM	097023105	71743	1850004	SH	DEFINED 0
BOISE CASCADE CORP 75200	COM	097383103	2558	75200	SH	DEFINED 0
BOISE CASCADE CORP 139577	COM	097383103	4747	139577	SH	DEFINED 0
BORDERS GROUP INC 1100	COM	099709107	22	1100	SH	DEFINED 0
BORDERS GROUP INC 34647	COM	099709107	687	34647	SH	DEFINED 0
BORG WARNER INC 150441	COM	099724106	7861	150441	SH	DEFINED 0
BORLAND SOFTWARE CORP 19600	COM	099849101	307	19600	SH	DEFINED 0
BOSTON COMMUNICATIONS GROUP	COM	100582105	619	54500	SH	DEFINED 0
BOSTON PROPERTIES INC 3800	COM	101121101	144	3800	SH	DEFINED 0
BOSTON PROPERTIES INC 2671314	COM	101121101	101510	2671314	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 388100	COM	101137107	9361	388100	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 564405	COM	101137107	13613	564405	SH	DEFINED 0
BOWATER INC 1300	COM	102183100	62	1300	SH	DEFINED 0
BOWATER INC 102600	COM	102183100	4894	102600	SH	DEFINED 0
BOWNE & CO INC 108250	COM	103043105	1386	108250	SH	DEFINED 0
BOYDS COLLECTION LTD	COM	103354106	73	10800	SH	DEFINED 0
BRADY CORP 74300	CL A	104674106	2719	74300	SH	DEFINED 0
BRANDYWINE RLTY TR 10900	SH BEN INT NEW	105368203	230	10900	SH	DEFINED 0
BRIGGS & STRATTON CORP 65100	COM	109043109	2780	65100	SH	DEFINED 0
BRIGHTPOINT INC 155025	COM	109473108	487	155025	SH	DEFINED 0
BRINKER INTL INC 2000	COM	109641100	60	2000	SH	DEFINED 0
BRINKER INTL INC 109871	COM	109641100	3270	109871	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO 797628	COM	110122108	40679	797628	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO	COM	110122108	195456	3832477	SH	DEFINED 0
BROADCOM CORP 200700	CL A	111320107	8203	200700	SH	DEFINED 0
BROADCOM CORP 367600	CL A	111320107	15024	367600	SH	DEFINED 0



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BROADCOM CORP 16477	CL A	111320107	673	16477 SH	DEFINED 0
BROADVISION INC 77100	COM	111412102	211	77100 SH	DEFINED 0
BROADVISION INC 49847	COM	111412102	137	49847 SH	DEFINED 0
BROADWING INC 5900	COM	111620100	56	5900 SH	DEFINED 0
BROADWING INC 130600	COM	111620100	1241	130600 SH	DEFINED 0
BROCADE COMMUNICATIONS SYS INC	COM	111621108	247	7450 SH	DEFINED 0
BROCADE COMMUNICATIONS SYS INC 23500	COM	111621108	778	23500 SH	DEFINED 0
BROOKLINE BANCORP INC 14300	COM	113739106	235	14300 SH	DEFINED 0
BROOKS AUTOMATION INC 52700	COM	11434A100	2143	52700 SH	DEFINED 0
BROOKTROUT INC 32100	COM	114580103	209	32100 SH	DEFINED 0
BROWN & BROWN INC 14400	COM	115236101	393	14400 SH	DEFINED 0
BROWN FORMAN CORP 175684	CL B	115637209	10998	175684 SH	DEFINED 0
BROWN FORMAN CORP 100993	CL B	115637209	6322	100993 SH	DEFINED 0
BROWN TOM INC	COM NEW	115660201	3230	119600 SH	DEFINED 0
BROWN SHOE INC NEW 66050	COM	115736100	1073	66050 SH	DEFINED 0
BRUKER DALTONICS INC 14800	COM	116795105	242	14800 SH	DEFINED 0
BRUNSWICK CORP 194200	COM	117043109	4226	194200 SH	DEFINED 0
BRUNSWICK CORP 684040	COM	117043109	14885	684040 SH	DEFINED 0
BRUSH ENGINEERED MATLS INC 49900	COM	117421107	711	49900 SH	DEFINED 0
BUCKEYE TECHNOLOGIES INC 115150	COM	118255108	1324	115150 SH	DEFINED 0
BUILDING MATLS HLDG CORP 50700	COM	120113105	550	50700 SH	DEFINED 0
BURLINGTON COAT FACTORY	COM	121579106	2267	134940 SH	DEFINED 0
BURLINGTON NORTHN SANTA FE CP 110061	COM	12189T104	3140	110061 SH	DEFINED 0
BURLINGTON NORTHN SANTA FE CP 1279405	COM	12189T104	36501	1279405 SH	DEFINED 0
BURLINGTON RES INC 168429	COM	122014103	6323	168429 SH	DEFINED 0
BURLINGTON RES INC 289853	COM	122014103	10881	289853 SH	DEFINED 0
BUTLER MFG CO DEL 25350	COM	123655102	702	25350 SH	DEFINED 0
C&D TECHNOLOGIES INC 86600	COM	124661109	1979	86600 SH	DEFINED 0
CBL & ASSOC PPTYS INC 9300	COM	124830100	293	9300 SH	DEFINED 0
CBRL GROUP INC	COM	12489V106	4434	150600 SH	DEFINED 0
CCBT FINL COS INC 9100	COM	12500Q102	215	9100 SH	DEFINED 0

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C COR NET CORP 118725	COM	125010108	1730	118725 SH	DEFINED 0
C D I CORP 56350	COM	125071100	1071	56350 SH	DEFINED 0
CDW COMPUTER CTRS INC 9400	COM	125129106	505	9400 SH	DEFINED 0
CDW COMPUTER CTRS INC 90225	COM	125129106	4846	90225 SH	DEFINED 0
CEC ENTMT INC 85975	COM	125137109	3730	85975 SH	DEFINED 0
CH ENERGY GROUP INC 49875	COM	12541M102	2168	49875 SH	DEFINED 0
C H ROBINSON WORLDWIDE INC	COM	12541W100	460	15900 SH	DEFINED 0
C H ROBINSON WORLDWIDE INC 53400	COM	12541W100	1544	53400 SH	DEFINED 0
CIGNA CORP 116700	COM	125509109	10812	116700 SH	DEFINED 0
CIGNA CORP 432828	COM	125509109	40102	432828 SH	DEFINED 0
CLECO CORP NEW 30904	COM	12561W105	679	30904 SH	DEFINED 0
CMGI INC 73086	COM	125750109	119	73086 SH	DEFINED 0
CMS ENERGY CORP 225700	COM	125896100	5424	225700 SH	DEFINED 0
CMS ENERGY CORP 529197	COM	125896100	12717	529197 SH	DEFINED 0
CPI CORP	COM	125902106	437	26300 SH	DEFINED 0
CNA FINL CORP 26400	COM	126117100	770	26400 SH	DEFINED 0
CNA SURETY CORP 12400	COM	12612L108	192	12400 SH	DEFINED 0
CNF INC 500	COM	12612W104	17	500 SH	DEFINED 0
CNF INC 64050	COM	12612W104	2149	64050 SH	DEFINED 0
CNS INC 19000	COM	126136100	104	19000 SH	DEFINED 0
CNET NETWORKS INC 12638	COM	12613R104	113	12638 SH	DEFINED 0
CP HOLDERS 59409	DEP RCPTS CP	12616K106	2331	59409 SH	DEFINED 0
CSG SYS INTL INC	COM	126349109	303	7500 SH	DEFINED 0
CSG SYS INTL INC 48800	COM	126349109	1974	48800 SH	DEFINED 0
CSX CORP 135300	COM	126408103	4742	135300 SH	DEFINED 0
CSX CORP 334426	COM	126408103	11722	334426 SH	DEFINED 0
CTS CORP 82025	COM	126501105	1304	82025 SH	DEFINED 0
CUNO INC 53300	COM	126583103	1626	53300 SH	DEFINED 0
CVF TECHNOLOGIES CORP 0	COM	12660F102	0	0 SH	DEFINED 0
CVF TECHNOLOGIES CORP 647128	COM	12660F102	168	647128 SH	DEFINED 0
CVS CORP	COM	126650100	9197	310700 SH	DEFINED 0

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CVS CORP 796384	COM	126650100	23573	796384	SH	DEFINED 0
CVS CORP 29862	COM	126650100	884	29862	SH	DEFINED 0
CV THERAPEUTICS INC 6800	COM	126667104	354	6800	SH	DEFINED 0
CABLEVISION SYS CORP 2400	CL A NY CABLVS	12686C109	114	2400	SH	DEFINED 0
CABLEVISION SYS CORP 13000	CL A NY CABLVS	12686C109	617	13000	SH	DEFINED 0
CABLE DESIGN TECHNOLOGIES CORP 144812	COM	126924109	1981	144812	SH	DEFINED 0
CABOT CORP 73300	COM	127055101	2617	73300	SH	DEFINED 0
CABOT OIL & GAS CORP	CL A	127097103	2237	93000	SH	DEFINED 0
CABOT MICROELECTRONICS CORP 1200	COM	12709P103	95	1200	SH	DEFINED 0
CABOT MICROELECTRONICS CORP 6885	COM	12709P103	546	6885	SH	DEFINED 0
CACI INTL INC 88400	CL A	127190304	3490	88400	SH	DEFINED 0
CADENCE DESIGN SYSTEM INC 14200	COM	127387108	311	14200	SH	DEFINED 0
CADENCE DESIGN SYSTEM INC 328820	COM	127387108	7208	328820	SH	DEFINED 0
CAL DIVE INTL INC 111800	COM	127914109	2759	111800	SH	DEFINED 0
CALLAWAY GOLF CO 66400	COM	131193104	1272	66400	SH	DEFINED 0
CALPINE CORP	COM	131347106	3606	214800	SH	DEFINED 0
CALPINE CORP 1282345	COM	131347106	21531	1282345	SH	DEFINED 0
CAMBREX CORP 78700	COM	132011107	3431	78700	SH	DEFINED 0
CAMDEN PPTY TR 10156	SH BEN INT	133131102	373	10156	SH	DEFINED 0
CAMINUS CORP 23400	COM	133766105	538	23400	SH	DEFINED 0
CAMPBELL SOUP CO 1028900	COM	134429109	30733	1028900	SH	DEFINED 0
CAMPBELL SOUP CO 588800	COM	134429109	17587	588800	SH	DEFINED 0
CANADIAN NATL RY CO 4688	COM	136375102	226	4688	SH	DEFINED 0
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	286	14400	SH	DEFINED 0
CAPITAL ONE FINL CORP 267500	COM	14040H105	14432	267500	SH	DEFINED 0
CAPITAL ONE FINL CORP 288337	COM	14040H105	15556	288337	SH	DEFINED 0
CAPITOL FED FINL 16900	COM	14057C106	352	16900	SH	DEFINED 0
CAPTARIS INC 84400	COM	14071N104	311	84400	SH	DEFINED 0
CARBO CERAMICS INC 39900	COM	140781105	1562	39900	SH	DEFINED 0
CARAUSTAR INDS INC 79100	COM	140909102	548	79100	SH	DEFINED 0
CARDINAL HEALTH INC 245650	COM	14149Y108	15884	245650	SH	DEFINED 0

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CARDINAL HEALTH INC	COM	14149Y108	63445	981202	SH	DEFINED 0
CAREER EDUCATION CORP 12400	COM	141665109	425	12400	SH	DEFINED 0
CAREMARK RX INC 100	COM	141705103	2	100	SH	DEFINED 0
CAREMARK RX INC 159388	COM	141705103	2600	159388	SH	DEFINED 0
CARLISLE COS INC 29300	COM	142339100	1084	29300	SH	DEFINED 0
CARNIVAL CORP 296600	COM	143658102	8329	296600	SH	DEFINED 0
CARNIVAL CORP 1516446	COM	143658102	42582	1516446	SH	DEFINED 0
CARPENTER TECHNOLOGY CORP 27500	COM	144285103	732	27500	SH	DEFINED 0
CARRAMERICA RLTY CORP	COM	144418100	99	3300	SH	DEFINED 0
CARRAMERICA RLTY CORP 8300	COM	144418100	250	8300	SH	DEFINED 0
CARREKER CORP 59400	COM	144433109	350	59400	SH	DEFINED 0
CASCADE NAT GAS CORP 31022	COM	147339105	684	31022	SH	DEFINED 0
CASEYS GEN STORES INC 147900	COM	147528103	2204	147900	SH	DEFINED 0
CASH AMER INTL INC 76180	COM	14754D100	648	76180	SH	DEFINED 0
CASTLE A M & CO 37600	COM	148411101	308	37600	SH	DEFINED 0
CATALINA MARKETING CORP 500	COM	148867104	17	500	SH	DEFINED 0
CATALINA MARKETING CORP	COM	148867104	2263	65207	SH	DEFINED 0
CATAPULT COMMUNICATIONS CORP 54400	COM	149016107	1418	54400	SH	DEFINED 0
CATELLUS DEV CORP 13950	COM	149111106	257	13950	SH	DEFINED 0
CATERPILLAR INC DEL 138700	COM	149123101	7247	138700	SH	DEFINED 0
CATERPILLAR INC DEL 856918	COM	149123101	44774	856918	SH	DEFINED 0
CATERPILLAR INC DEL 765465	COM	149123101	39996	765465	SH	DEFINED 0
CATHAY BANCORP INC 3900	COM	149150104	250	3900	SH	DEFINED 0
CATO CORP NEW 91700	CL A	149205106	1733	91700	SH	DEFINED 0
CELL GENESYS INC	COM	150921104	256	11000	SH	DEFINED 0
CELL THERAPEUTICS INC 10500	COM	150934107	253	10500	SH	DEFINED 0
CELESTICA INC 344	SUB VTG SHS	15101Q108	14	344	SH	DEFINED 0
CELESTICA INC 1000000	SUB VTG SHS	15101Q108	40390	1000000	SH	DEFINED 1
CELGENE CORP 9100	COM	151020104	290	9100	SH	DEFINED 0
CELGENE CORP 46300	COM	151020104	1478	46300	SH	DEFINED 0
CELGENE CORP 19133	COM	151020104	611	19133	SH	DEFINED 0

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CENDANT CORP 542674	COM	151313103	10642	542674	SH	DEFINED 0
CENDANT CORP	COM	151313103	51873	2645219	SH	DEFINED 0
CENTENNIAL COMMUNCTNS CORP NEW 11500	CL A NEW	15133V208	118	11500	SH	DEFINED 0
CENTERPOINT PPTYS TR 8000	SH BEN INT	151895109	398	8000	SH	DEFINED 0
CENTEX CORP 93100	COM	152312104	5315	93100	SH	DEFINED 0
CENTEX CORP 436495	COM	152312104	24920	436495	SH	DEFINED 0
CENTRAL PKG CORP 105300	COM	154785109	2068	105300	SH	DEFINED 0
CENTRAL VT PUB SVC CORP 39150	COM	155771108	654	39150	SH	DEFINED 0
CENTURY ALUM CO 55900	COM	156431108	747	55900	SH	DEFINED 0
CENTURY BUSINESS SVCS INC	COM	156490104	43	18900	SH	DEFINED 0
CENTURYTEL INC 262400	COM	156700106	8607	262400	SH	DEFINED 0
CENTURYTEL INC 283293	COM	156700106	9292	283293	SH	DEFINED 0
CEPHALON INC 2100	COM	156708109	159	2100	SH	DEFINED 0
CEPHALON INC 169050	COM	156708109	12778	169050	SH	DEFINED 0
CEPHALON INC 15860	COM	156708109	1199	15860	SH	DEFINED 0
CERIDIAN CORP NEW 4900	COM	156779100	92	4900	SH	DEFINED 0
CERIDIAN CORP NEW 39622	COM	156779100	743	39622	SH	DEFINED 0
CERNER CORP	COM	156782104	30	600	SH	DEFINED 0
CERNER CORP 102825	COM	156782104	5134	102825	SH	DEFINED 0
CERTEGY INC 14150	COM	156880106	484	14150	SH	DEFINED 0
CERTEGY INC 29900	COM	156880106	1023	29900	SH	DEFINED 0
CERUS CORP 4500	COM	157085101	206	4500	SH	DEFINED 0
CHAMPION ENTERPRISES INC 150600	COM	158496109	1854	150600	SH	DEFINED 0
CHAMPIONSHIP AUTO RACING TEAM 33100	COM	158711101	533	33100	SH	DEFINED 0
CHARLES RIV LABS INTL INC 62400	COM	159864107	2089	62400	SH	DEFINED 0
CHARTER ONE FINL INC	COM	160903100	1717	63226	SH	DEFINED 0
CHARTER ONE FINL INC 330312	COM	160903100	8968	330312	SH	DEFINED 0
CHARTER MUN MTG ACCEP CO 26800	SH BEN INT	160908109	436	26800	SH	DEFINED 0
CHARMING SHOPPES INC 161500	COM	161133103	858	161500	SH	DEFINED 0
CHARTER COMMUNICATIONS INC DEL 3900	CL A	16117M107	64	3900	SH	DEFINED 0
CHARTER COMMUNICATIONS INC DEL 28400	CL A	16117M107	467	28400	SH	DEFINED 0

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CHARTER COMMUNICATIONS INC DEL 8992	CL A	16117M107	148	8992 SH	DEFINED 0
CHATEAU CMNTYS INC 8755	COM	161726104	262	8755 SH	DEFINED 0
CHECKFREE CORP NEW	COM	162813109	52	2900 SH	DEFINED 0
CHECKFREE CORP NEW 21200	COM	162813109	382	21200 SH	DEFINED 0
CHECKPOINT SYS INC 90700	COM	162825103	1215	90700 SH	DEFINED 0
CHEESECAKE FACTORY INC 142262	COM	163072101	4946	142262 SH	DEFINED 0
CHELSEA PPTY GROUP INC 5800	COM	163421100	285	5800 SH	DEFINED 0
CHEMED CORP 29800	COM	163596109	1010	29800 SH	DEFINED 0
CHEMFIRST INC 41875	COM	16361A106	1004	41875 SH	DEFINED 0
CHEMICAL FINL CORP 7424	COM	163731102	224	7424 SH	DEFINED 0
CHESAPEAKE CORP	COM	165159104	1199	43100 SH	DEFINED 0
CHESAPEAKE ENERGY CORP 56700	COM	165167107	375	56700 SH	DEFINED 0
CHEVRONTEXACO CORP 350193	COM	166764100	31381	350193 SH	DEFINED 0
CHEVRONTEXACO CORP 2099478	COM	166764100	188134	2099478 SH	DEFINED 0
CHICOS FAS INC 90100	COM	168615102	3577	90100 SH	DEFINED 0
CHILDRENS PL RETAIL STORES INC 8400	COM	168905107	228	8400 SH	DEFINED 0
CHIPPAC INC 15400	CL A	169657103	114	15400 SH	DEFINED 0
CHOICE HOTELS INTL INC 18950	COM	169905106	420	18950 SH	DEFINED 0
CHIRON CORP	COM	170040109	6501	148300 SH	DEFINED 0
CHIRON CORP 279427	COM	170040109	12250	279427 SH	DEFINED 0
CHITTENDEN CORP 96193	COM	170228100	2655	96193 SH	DEFINED 0
CHOICEPOINT INC 10050	COM	170388102	509	10050 SH	DEFINED 0
CHOICEPOINT INC 22840	COM	170388102	1158	22840 SH	DEFINED 0
CHRISTOPHER & BANKS CORP 71800	COM	171046105	2459	71800 SH	DEFINED 0
CHUBB CORP 115300	COM	171232101	7956	115300 SH	DEFINED 0
CHUBB CORP 552675	COM	171232101	38135	552675 SH	DEFINED 0
CHURCH & DWIGHT INC	COM	171340102	599	22500 SH	DEFINED 0
CIBER INC 163825	COM	17163B102	1548	163825 SH	DEFINED 0
CIENA CORP 335330	COM	171779101	4799	335330 SH	DEFINED 0
CIENA CORP 399100	COM	171779101	5711	399100 SH	DEFINED 0
CINCINNATI FINL CORP 225000	COM	172062101	8584	225000 SH	DEFINED 0

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CINCINNATI FINL CORP 260059	COM	172062101	9921	260059	SH	DEFINED 0
CINERGY CORP 41389	COM	172474108	1384	41389	SH	DEFINED 0
CINERGY CORP 625964	COM	172474108	20926	625964	SH	DEFINED 0
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	7224	278400	SH	DEFINED 0
CIRCUIT CITY STORE INC 292054	CIRCT CITY GRP	172737108	7579	292054	SH	DEFINED 0
CIRRUS LOGIC INC 82700	COM	172755100	1093	82700	SH	DEFINED 0
CIRRUS LOGIC INC 5056	COM	172755100	67	5056	SH	DEFINED 0
CISCO SYS INC 2378123	COM	17275R102	43068	2378123	SH	DEFINED 0
CISCO SYS INC 14938034	COM	17275R102	270528	14938034	SH	DEFINED 0
CISCO SYS INC 803427	COM	17275R102	14550	803427	SH	DEFINED 0
CINTAS CORP 22700	COM	172908105	1090	22700	SH	DEFINED 0
CINTAS CORP	COM	172908105	10664	222174	SH	DEFINED 0
CITIGROUP INC 1643462	COM	172967101	82962	1643462	SH	DEFINED 0
CITIGROUP INC 9304164	COM	172967101	469674	9304164	SH	DEFINED 0
CITIZENS BKG CORP MICH 12650	COM	174420109	416	12650	SH	DEFINED 0
CITIZENS COMMUNICATIONS CO 117500	COM	17453B101	1253	117500	SH	DEFINED 0
CITIZENS COMMUNICATIONS CO 329729	COM	17453B101	3515	329729	SH	DEFINED 0
CITRIX SYS INC 320900	COM	177376100	7272	320900	SH	DEFINED 0
CITRIX SYS INC 465403	COM	177376100	10546	465403	SH	DEFINED 0
CITY NATL CORP	COM	178566105	1986	42400	SH	DEFINED 0
CLAIRES STORES INC 31800	COM	179584107	480	31800	SH	DEFINED 0
CLARCOR INC 79350	COM	179895107	2154	79350	SH	DEFINED 0
CLAYTON HOMES INC 58827	COM	184190106	1006	58827	SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS 323100	COM	184502102	16449	323100	SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS 931141	COM	184502102	47404	931141	SH	DEFINED 0
CLEVELAND CLIFFS INC 40100	COM	185896107	734	40100	SH	DEFINED 0
CLOROX CO DEL 371500	COM	189054109	14693	371500	SH	DEFINED 0
CLOROX CO DEL	COM	189054109	20117	508636	SH	DEFINED 0
COACH INC 59312	COM	189754104	2312	59312	SH	DEFINED 0
COACHMEN INDS INC 44400	COM	189873102	533	44400	SH	DEFINED 0
COCA COLA BOTTLING CO CONS 25925	COM	191098102	982	25925	SH	DEFINED 0

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COCA COLA CO 1121500	COM	191216100	52879	1121500 SH	DEFINED 0
COCA COLA CO 4001925	COM	191216100	188691	4001925 SH	DEFINED 0
COCA COLA ENTERPRISES INC 476700	COM	191219104	9029	476700 SH	DEFINED 0
COCA COLA ENTERPRISES INC 615136	COM	191219104	11651	615136 SH	DEFINED 0
COGNEX CORP	COM	192422103	3218	125650 SH	DEFINED 0
COHERENT INC 85550	COM	192479103	2645	85550 SH	DEFINED 0
COHU INC 74350	COM	192576106	1468	74350 SH	DEFINED 0
COLGATE PALMOLIVE CO 439600	COM	194162103	25387	439600 SH	DEFINED 0
COLGATE PALMOLIVE CO 1041501	COM	194162103	60147	1041501 SH	DEFINED 0
COLGATE PALMOLIVE CO 12383	COM	194162103	715	12383 SH	DEFINED 0
COLLINS & AIKMAN CORP NEW 1443876	COM	194830105	11118	1443876 SH	DEFINED 0
COLONIAL BANCGROUP INC 77405	COM	195493309	1091	77405 SH	DEFINED 0
COLONIAL PPTYS TR	COM SH BEN INT	195872106	2053	65900 SH	DEFINED 0
COLUMBIA SPORTSWEAR CO 38500	COM	198516106	1282	38500 SH	DEFINED 0
COMCAST CORP 527354	CL A SPL	200300200	18985	527354 SH	DEFINED 0
COMCAST CORP 1533323	CL A SPL	200300200	55200	1533323 SH	DEFINED 0
COMCAST CORP 199328	CL A SPL	200300200	7176	199328 SH	DEFINED 0
COMDISCO INC 17870	COM	200336105	9	17870 SH	DEFINED 0
COMERICA INC 102900	COM	200340107	5896	102900 SH	DEFINED 0
COMERICA INC 633833	COM	200340107	36319	633833 SH	DEFINED 0
COMMERCE BANCORP INC NJ	COM	200519106	173	4400 SH	DEFINED 0
COMMERCE BANCORP INC NJ 188628	COM	200519106	7421	188628 SH	DEFINED 0
COMMERCE BANCSHARES INC 2520	COM	200525103	98	2520 SH	DEFINED 0
COMMERCE BANCSHARES INC 6481	COM	200525103	253	6481 SH	DEFINED 0
COMMERCE GROUP INC MASS 7900	COM	200641108	298	7900 SH	DEFINED 0
COMMERCE ONE INC DEL 70840	COM	200693109	253	70840 SH	DEFINED 0
COMMERCE ONE INC DEL 108601	COM	200693109	388	108601 SH	DEFINED 0
COMMERCIAL FEDERAL CORPORATION 193250	COM	201647104	4541	193250 SH	DEFINED 0
COMMERCIAL METALS CO	COM	201723103	1836	52500 SH	DEFINED 0
COMMERCIAL NET LEASE RLTY INC 21600	COM	202218103	281	21600 SH	DEFINED 0
COMMONWEALTH INDS INC DEL 43100	COM	203004106	203	43100 SH	DEFINED 0



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COMMONWEALTH TEL ENTERPRISES 4933	COM	203349105	224	4933 SH	DEFINED 0
COMMSCOPE INC 75666	COM	203372107	1609	75666 SH	DEFINED 0
COMMUNITY HEALTH SYS INC NEWCO 700	COM	203668108	18	700 SH	DEFINED 0
COMMUNITY HEALTH SYS INC NEWCO 12300	COM	203668108	314	12300 SH	DEFINED 0
COMMUNITY FIRST BANKSHARES INC 145400	COM	203902101	3735	145400 SH	DEFINED 0
COMPANIA DE TELECOMUNICS CHILE	SPON ADR NEW	204449300	409	30350 SH	DEFINED 0
COMPAQ COMPUTER CORP 951886	COM	204493100	9290	951886 SH	DEFINED 0
COMPAQ COMPUTER CORP 3732116	COM	204493100	36425	3732116 SH	DEFINED 0
COMPAQ COMPUTER CORP 74511	COM	204493100	727	74511 SH	DEFINED 0
COMPASS BANCSHARES INC 167418	COM	20449H109	4738	167418 SH	DEFINED 0
COMPUCREDIT CORP 17100	COM	20478N100	201	17100 SH	DEFINED 0
COMPUTER ASSOC INTL INC 319950	COM	204912109	11035	319950 SH	DEFINED 0
COMPUTER ASSOC INTL INC 1524885	COM	204912109	52593	1524885 SH	DEFINED 0
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	231	13000 SH	DEFINED 0
COMPUTER SCIENCES CORP 176100	COM	205363104	8625	176100 SH	DEFINED 0
COMPUTER SCIENCES CORP 241663	COM	205363104	11837	241663 SH	DEFINED 0
COMPUTER TASK GROUP INC 57400	COM	205477102	226	57400 SH	DEFINED 0
COMPUWARE CORP 350600	COM	205638109	4134	350600 SH	DEFINED 0
COMPUWARE CORP 527103	COM	205638109	6215	527103 SH	DEFINED 0
COMPUWARE CORP 152792	COM	205638109	1801	152792 SH	DEFINED 0
COMVERSE TECHNOLOGY INC 274600	COM PAR \$0.10	205862402	6143	274600 SH	DEFINED 0
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	5333	238382 SH	DEFINED 0
CONAGRA FOODS INC 528300	COM	205887102	12558	528300 SH	DEFINED 0
CONAGRA FOODS INC 1626825	COM	205887102	38670	1626825 SH	DEFINED 0
CONCORD CAMERA CORP 75200	COM	206156101	596	75200 SH	DEFINED 0
CONCORD COMMUNICATIONS INC 60450	COM	206186108	1248	60450 SH	DEFINED 0
CONCORD EFS INC 90100	COM	206197105	2953	90100 SH	DEFINED 0
CONCORD EFS INC 728218	COM	206197105	23871	728218 SH	DEFINED 0
CONCURRENT COMPUTER CORP NEW 18600	COM	206710204	276	18600 SH	DEFINED 0
CONE MLS CORP N C	COM	206814105	28	15600 SH	DEFINED 0
CONNECTIV INC 56125	COM	206829103	1375	56125 SH	DEFINED 0

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CONEXANT SYSTEMS INC 172700	COM	207142100	2480	172700	SH	DEFINED 0
CONEXANT SYSTEMS INC 337200	COM	207142100	4842	337200	SH	DEFINED 0
CONMED CORP 98825	COM	207410101	1973	98825	SH	DEFINED 0
CONOCO INC 122970	COM	208251504	3480	122970	SH	DEFINED 0
CONOCO INC 2015729	COM	208251504	57045	2015729	SH	DEFINED 0
CONSECO INC 23565	COM	208464107	105	23565	SH	DEFINED 0
CONSECO INC	COM	208464107	1944	435764	SH	DEFINED 0
CONSOL ENERGY INC 10000	COM	20854P109	248	10000	SH	DEFINED 0
CONSOLIDATED EDISON INC 159800	COM	209115104	6450	159800	SH	DEFINED 0
CONSOLIDATED EDISON INC 572173	COM	209115104	23093	572173	SH	DEFINED 0
CONSOLIDATED GRAPHICS INC 36800	COM	209341106	708	36800	SH	DEFINED 0
CONSTELLATION BRANDS INC 142400	CL A	21036P108	6102	142400	SH	DEFINED 0
CONSTELLATION ENERGY GROUP INC 98300	COM	210371100	2610	98300	SH	DEFINED 0
CONSTELLATION ENERGY GROUP INC 243462	COM	210371100	6464	243462	SH	DEFINED 0
CONVERGYS CORP	COM	212485106	7553	201462	SH	DEFINED 0
CONVERGYS CORP 232492	COM	212485106	8716	232492	SH	DEFINED 0
COOPER CAMERON CORP 8000	COM	216640102	323	8000	SH	DEFINED 0
COOPER CAMERON CORP 14200	COM	216640102	573	14200	SH	DEFINED 0
COOPER COS INC 53500	COM NEW	216648402	2674	53500	SH	DEFINED 0
COOPER INDS INC 5900	COM	216669101	206	5900	SH	DEFINED 0
COOPER INDS INC 503456	COM	216669101	17581	503456	SH	DEFINED 0
COOPER TIRE & RUBR CO 5200	COM	216831107	83	5200	SH	DEFINED 0
COOPER TIRE & RUBR CO	COM	216831107	9567	599410	SH	DEFINED 0
COORS ADOLPH CO 102400	CL B	217016104	5468	102400	SH	DEFINED 0
COORS ADOLPH CO 64668	CL B	217016104	3453	64668	SH	DEFINED 0
COPART INC 213925	COM	217204106	7780	213925	SH	DEFINED 0
COR THERAPEUTICS INC 4400	COM	217753102	105	4400	SH	DEFINED 0
COR THERAPEUTICS INC 13700	COM	217753102	328	13700	SH	DEFINED 0
COR THERAPEUTICS INC 21129	COM	217753102	506	21129	SH	DEFINED 0
CORINTHIAN COLLEGES INC 105000	COM	218868107	4293	105000	SH	DEFINED 0
CORIXA CORP	COM	21887F100	276	18306	SH	DEFINED 0

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CORN PRODS INTL INC 145350	COM	219023108	5124	145350 SH	DEFINED 0
CORNERSTONE RLTY INCOME TR INC 20800	COM	21922V102	236	20800 SH	DEFINED 0
CORNING INC 997333	COM	219350105	8896	997333 SH	DEFINED 0
CORNING INC 1997843	COM	219350105	17821	1997843 SH	DEFINED 0
CORPORATE EXECUTIVE BRD CO 16400	COM	21988R102	602	16400 SH	DEFINED 0
CORRECTIONS CORP AMER NEW 14920	COM NEW	22025Y407	277	14920 SH	DEFINED 0
CORUS BANKSHARES INC 4900	COM	220873103	222	4900 SH	DEFINED 0
CORVIS CORP	COM	221009103	106	32900 SH	DEFINED 0
CORVIS CORP 81648	COM	221009103	264	81648 SH	DEFINED 0
COST PLUS INC CALIF 65000	COM	221485105	1723	65000 SH	DEFINED 0
COSTCO WHSL CORP NEW 222200	COM	22160K105	9861	222200 SH	DEFINED 0
COSTCO WHSL CORP NEW 701254	COM	22160K105	31122	701254 SH	DEFINED 0
COSTCO WHSL CORP NEW 264383	COM	22160K105	11733	264383 SH	DEFINED 0
COUNTRYWIDE CR INDS INC DEL 208300	COM	222372104	8534	208300 SH	DEFINED 0
COUNTRYWIDE CR INDS INC DEL 665354	COM	222372104	27260	665354 SH	DEFINED 0
COUSINS PPTYS INC	COM	222795106	257	10550 SH	DEFINED 0
COVANCE INC 28675	COM	222816100	651	28675 SH	DEFINED 0
COVANTA ENERGY CORP 23955	COM	22281N103	108	23955 SH	DEFINED 0
COVENTRY HEALTH CARE INC 261125	COM	222862104	5209	261125 SH	DEFINED 0
COX COMMUNICATIONS INC NEW 4200	CL A	224044107	176	4200 SH	DEFINED 0
COX COMMUNICATIONS INC NEW 63497	CL A	224044107	2661	63497 SH	DEFINED 0
COX COMMUNICATIONS INC NEW 10915	CL A	224044107	457	10915 SH	DEFINED 0
CRANE CO 31000	COM	224399105	795	31000 SH	DEFINED 0
CRANE CO	COM	224399105	12353	481782 SH	DEFINED 0
CRAWFORD & CO 12200	CL B	224633107	143	12200 SH	DEFINED 0
CREDENCE SYS CORP 25300	COM	225302108	470	25300 SH	DEFINED 0
CREDIT ACCEP CORP MICH 18400	COM	225310101	164	18400 SH	DEFINED 0
CREE INC 9900	COM	225447101	292	9900 SH	DEFINED 0
CREE INC 18600	COM	225447101	548	18600 SH	DEFINED 0
CRESCENT REAL ESTATE EQUITIES 5100	COM	225756105	92	5100 SH	DEFINED 0
CRESCENT REAL ESTATE EQUITIES 156074	COM	225756105	2827	156074 SH	DEFINED 0

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CROMPTON CORP	COM	227116100	775	86146 SH	DEFINED 0
CROSS A T CO 60300	CL A	227478104	356	60300 SH	DEFINED 0
CROWN ANDERSEN INC 12609	COM	228190104	104	12609 SH	DEFINED 0
CROWN CASTLE INTL CORP 8100	COM	228227104	87	8100 SH	DEFINED 0
CROWN CASTLE INTL CORP 19400	COM	228227104	207	19400 SH	DEFINED 0
CROWN CORK & SEAL INC 38275	COM	228255105	97	38275 SH	DEFINED 0
CRYOLIFE INC 57375	COM	228903100	1721	57375 SH	DEFINED 0
CUBIST PHARMACEUTICALS INC 8100	COM	229678107	291	8100 SH	DEFINED 0
CULLEN FROST BANKERS INC	COM	229899109	5117	165700 SH	DEFINED 0
CUMMINS INC 62400	COM	231021106	2405	62400 SH	DEFINED 0
CUMMINS INC 242882	COM	231021106	9361	242882 SH	DEFINED 0
CUMULUS MEDIA INC 18700	CL A	231082108	303	18700 SH	DEFINED 0
CURATIVE HEALTH SVCS INC 19000	COM	231264102	257	19000 SH	DEFINED 0
CURAGEN CORP 9500	COM	23126R101	213	9500 SH	DEFINED 0
CYBERONICS INC 21200	COM	23251P102	562	21200 SH	DEFINED 0
CYBEX INTL INC 14500	COM	23252E106	27	14500 SH	DEFINED 0
CYGNUS INC	COM	232560102	449	85550 SH	DEFINED 0
CYMER INC 90300	COM	232572107	2414	90300 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 23200	COM	232806109	462	23200 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 167500	COM	232806109	3338	167500 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 5435	COM	232806109	108	5435 SH	DEFINED 0
CYTEC INDS INC 46607	COM	232820100	1258	46607 SH	DEFINED 0
CYTOGEN CORP 23200	COM	232824102	70	23200 SH	DEFINED 0
CYTYC CORP 8800	COM	232946103	230	8800 SH	DEFINED 0
CYTYC CORP	COM	232946103	2328	89200 SH	DEFINED 0
DDI CORP 13900	COM	233162106	137	13900 SH	DEFINED 0
DMC STRATEX NETWORKS INC 228950	COM	23322L106	1781	228950 SH	DEFINED 0
DPL INC 1400	COM	233293109	34	1400 SH	DEFINED 0
DPL INC 88212	COM	233293109	2124	88212 SH	DEFINED 0
DQE INC 44700	COM	23329J104	846	44700 SH	DEFINED 0
D R HORTON INC 223898	COM	23331A109	7268	223898 SH	DEFINED 0

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DST SYS INC DEL 7400	COM	233326107	369	7400 SH	DEFINED 0
DST SYS INC DEL	COM	233326107	8391	168324 SH	DEFINED 0
DSP GROUP INC 25200	COM	23332B106	586	25200 SH	DEFINED 0
DTE ENERGY CO 156863	COM	233331107	6579	156863 SH	DEFINED 0
DTE ENERGY CO 510631	COM	233331107	21416	510631 SH	DEFINED 0
DAISYTEK INTL CORP 17200	COM	234053106	227	17200 SH	DEFINED 0
DAL-TILE INTL INC 1037723	COM	23426R108	24127	1037723 SH	DEFINED 0
DANA CORP 223001	COM	235811106	3095	223001 SH	DEFINED 0
DANA CORP 571478	COM	235811106	7932	571478 SH	DEFINED 0
DANAHER CORP DEL	COM	235851102	2816	46700 SH	DEFINED 0
DANAHER CORP DEL 201411	COM	235851102	12147	201411 SH	DEFINED 0
DANAHER CORP DEL 12211	COM	235851102	736	12211 SH	DEFINED 0
DARDEN RESTAURANTS INC 310500	COM	237194105	10992	310500 SH	DEFINED 0
DARDEN RESTAURANTS INC 308813	COM	237194105	10932	308813 SH	DEFINED 0
DATASCOPE CORP 55250	COM	238113104	1874	55250 SH	DEFINED 0
DAVITA INC 3700	COM	23918K108	90	3700 SH	DEFINED 0
DAVITA INC 15307	COM	23918K108	374	15307 SH	DEFINED 0
DAVOX CORP	COM	239208101	324	33500 SH	DEFINED 0
DEERE & CO 164000	COM	244199105	7160	164000 SH	DEFINED 0
DEERE & CO 493354	COM	244199105	21540	493354 SH	DEFINED 0
DEL MONTE FOODS CO 26300	COM	24522P103	224	26300 SH	DEFINED 0
DELL COMPUTER CORP 710800	COM	247025109	19320	710800 SH	DEFINED 0
DELL COMPUTER CORP 4919405	COM	247025109	133709	4919405 SH	DEFINED 0
DELL COMPUTER CORP 690252	COM	247025109	18761	690252 SH	DEFINED 0
DELPHI AUTOMOTIVE SYS CORP 349687	COM	247126105	4777	349687 SH	DEFINED 0
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	18275	1337877 SH	DEFINED 0
DELPHI FINL GROUP INC 64677	CL A	247131105	2154	64677 SH	DEFINED 0
DELTA & PINE LD CO 120904	COM	247357106	2736	120904 SH	DEFINED 0
DELTA AIR LINES INC DEL 35600	COM	247361108	1042	35600 SH	DEFINED 0
DELTA AIR LINES INC DEL 452064	COM	247361108	13227	452064 SH	DEFINED 0
DELTIC TIMBER CORP 33350	COM	247850100	914	33350 SH	DEFINED 0

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DELTA WOODSIDE INDS INC NEW 18200	COM	247909104	16	18200 SH	DEFINED 0
DELUXE CORP 36900	COM	248019101	1534	36900 SH	DEFINED 0
DELUXE CORP	COM	248019101	23974	576585 SH	DEFINED 0
DENDRITE INTL INC 140425	COM	248239105	1970	140425 SH	DEFINED 0
DENTSPLY INTL INC NEW 7500	COM	249030107	377	7500 SH	DEFINED 0
DENTSPLY INTL INC NEW 95600	COM	249030107	4799	95600 SH	DEFINED 0
DEPARTMENT 56 INC 48300	COM	249509100	415	48300 SH	DEFINED 0
DEVELOPERS DIVERSIFIED RLTY CO 15700	COM	251591103	300	15700 SH	DEFINED 0
DEVON ENERGY CORP NEW 84800	COM	25179M103	3278	84800 SH	DEFINED 0
DEVON ENERGY CORP NEW 178285	COM	25179M103	6891	178285 SH	DEFINED 0
DEVRY INC DEL	COM	251893103	430	15100 SH	DEFINED 0
DEVRY INC DEL 40500	COM	251893103	1152	40500 SH	DEFINED 0
DIAGNOSTIC PRODS CORP 94400	COM	252450101	4149	94400 SH	DEFINED 0
DIAL CORP NEW 181100	COM	25247D101	3106	181100 SH	DEFINED 0
DIAMOND OFFSHORE DRILLING INC 1700	COM	25271C102	52	1700 SH	DEFINED 0
DIAMOND OFFSHORE DRILLING INC 233721	COM	25271C102	7105	233721 SH	DEFINED 0
DIEBOLD INC 113241	COM	253651103	4579	113241 SH	DEFINED 0
DIGENE CORP 26700	COM	253752109	788	26700 SH	DEFINED 0
DIGI INTL INC	COM	253798102	252	39600 SH	DEFINED 0
DIGITAS INC 13500	COM	25388K104	54	13500 SH	DEFINED 0
DIME CMNTY BANCSHARES 78550	COM	253922108	2204	78550 SH	DEFINED 0
DILLARDS INC 279200	CL A	254067101	4467	279200 SH	DEFINED 0
DILLARDS INC 747185	CL A	254067101	11955	747185 SH	DEFINED 0
DIME BANCORP INC NEW 164520	COM	25429Q102	5936	164520 SH	DEFINED 0
DIME BANCORP INC NEW 154600	WT EXP 000002	25429Q110	23	154600 SH	DEFINED 0
DIMON INC 114125	COM	254394109	822	114125 SH	DEFINED 0
DIONEX CORP	COM	254546104	1686	66100 SH	DEFINED 0
DISNEY WALT CO 804200	COM DISNEY	254687106	16663	804200 SH	DEFINED 0
DISNEY WALT CO 4324463	COM DISNEY	254687106	89603	4324463 SH	DEFINED 0
DISNEY WALT CO 13066	COM DISNEY	254687106	271	13066 SH	DEFINED 0
DIRECT FOCUS INC 10200	COM	254931108	318	10200 SH	DEFINED 0

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DIXIE GROUP INC 10700	CL A	255519100	49	10700	SH	DEFINED 0
DOBSON COMMUNICATIONS CORP 13800	CL A	256069105	118	13800	SH	DEFINED 0
DOCUMENTUM INC 10900	COM	256159104	237	10900	SH	DEFINED 0
DOLE FOOD INC	COM	256605106	2026	75500	SH	DEFINED 0
DOLLAR GEN CORP 625262	COM	256669102	9316	625262	SH	DEFINED 0
DOLLAR GEN CORP 457039	COM	256669102	6810	457039	SH	DEFINED 0
DOLLAR TREE STORES INC 11100	COM	256747106	343	11100	SH	DEFINED 0
DOLLAR TREE STORES INC 28520	COM	256747106	882	28520	SH	DEFINED 0
DOMINION RES INC VA NEW 85586	COM	25746U109	5144	85586	SH	DEFINED 0
DOMINION RES INC VA NEW 722541	COM	25746U109	43425	722541	SH	DEFINED 0
DONALDSON INC 58100	COM	257651109	2257	58100	SH	DEFINED 0
DONNELLEY R R & SONS CO	COM	257867101	772	26000	SH	DEFINED 0
DONNELLEY R R & SONS CO 699031	COM	257867101	20754	699031	SH	DEFINED 0
DORAL FINL CORP 28500	COM	25811P100	889	28500	SH	DEFINED 0
DOUBLECLICK INC 10710	COM	258609304	121	10710	SH	DEFINED 0
DOVER CORP 23700	COM	260003108	879	23700	SH	DEFINED 0
DOVER CORP 277889	COM	260003108	10301	277889	SH	DEFINED 0
DOW CHEM CO 283964	COM	260543103	9592	283964	SH	DEFINED 0
DOW CHEM CO 2278661	COM	260543103	76973	2278661	SH	DEFINED 0
DOW JONES & CO INC	COM	260561105	8155	149000	SH	DEFINED 0
DOW JONES & CO INC 136785	COM	260561105	7486	136785	SH	DEFINED 0
DOWNEY FINL CORP 136134	COM	261018105	5616	136134	SH	DEFINED 0
DRESS BARN INC 71800	COM	261570105	1796	71800	SH	DEFINED 0
DREYERS GRAND ICE CREAM INC 14000	COM	261878102	539	14000	SH	DEFINED 0
DRIL-QUIP INC 51475	COM	262037104	1241	51475	SH	DEFINED 0
DSL NET INC 17500	COM	262506108	22	17500	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 452394	COM	263534109	19231	452394	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO	COM	263534109	67495	1587753	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 1090687	COM	263534109	46365	1090687	SH	DEFINED 0
DUANE READE INC 6800	COM	263578106	206	6800	SH	DEFINED 0
DUKE ENERGY CORP 427762	COM	264399106	16794	427762	SH	DEFINED 0

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DUKE ENERGY CORP 1937550	COM	264399106	76068	1937550	SH	DEFINED 0
DUKE REALTY CORP 2600	COM NEW	264411505	63	2600	SH	DEFINED 0
DUKE REALTY CORP 14216	COM NEW	264411505	346	14216	SH	DEFINED 0
DUN & BRADSTREET CORP DEL NEW 37612	COM	26483E100	1328	37612	SH	DEFINED 0
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	330	30000	SH	DEFINED 0
DUPONT PHOTOMASKS INC 61400	COM	26613X101	2668	61400	SH	DEFINED 0
DURECT CORP 14700	COM	266605104	170	14700	SH	DEFINED 0
DYCOM INDS INC 49650	COM	267475101	830	49650	SH	DEFINED 0
DYNEGY INC NEW 217100	CL A	26816Q101	5536	217100	SH	DEFINED 0
DYNEGY INC NEW 918715	CL A	26816Q101	23427	918715	SH	DEFINED 0
EEX CORP 14523	COM NEW	26842V207	27	14523	SH	DEFINED 0
EGL INC 24000	COM	268484102	335	24000	SH	DEFINED 0
E M C CORP MASS	COM	268648102	12020	894315	SH	DEFINED 0
E M C CORP MASS 3104464	COM	268648102	41724	3104464	SH	DEFINED 0
ENSCO INTL INC 1500	COM	26874Q100	37	1500	SH	DEFINED 0
ENSCO INTL INC 302473	COM	26874Q100	7516	302473	SH	DEFINED 0
EOG RES INC 103900	COM	26875P101	4064	103900	SH	DEFINED 0
EOG RES INC 152029	COM	26875P101	5946	152029	SH	DEFINED 0
E PIPHANY INC 25750	COM	26881V100	224	25750	SH	DEFINED 0
ESS TECHNOLOGY INC 182100	COM	269151106	3871	182100	SH	DEFINED 0
E TRADE GROUP INC	COM	269246104	3782	369000	SH	DEFINED 0
E Z EM INC 10200	CL A	269305207	57	10200	SH	DEFINED 0
EARTHLINK INC 11045	COM	270321102	134	11045	SH	DEFINED 0
EAST WEST BANCORP INC 81700	COM	27579R104	2104	81700	SH	DEFINED 0
EASTMAN CHEM CO 102400	COM	277432100	3996	102400	SH	DEFINED 0
EASTMAN CHEM CO 430563	COM	277432100	16801	430563	SH	DEFINED 0
EASTMAN KODAK CO 176900	COM	277461109	5206	176900	SH	DEFINED 0
EASTMAN KODAK CO 773406	COM	277461109	22761	773406	SH	DEFINED 0
EASTMAN KODAK CO	COM	277461109	34133	1159809	SH	DEFINED 0
EATON CORP 16600	COM	278058102	1235	16600	SH	DEFINED 0
EATON CORP 224979	COM	278058102	16741	224979	SH	DEFINED 0



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EATON VANCE CORP 9900	COM NON VTG	278265103	352	9900 SH	DEFINED 0
EATON VANCE CORP 28900	COM NON VTG	278265103	1027	28900 SH	DEFINED 0
EBAY INC 10900	COM	278642103	729	10900 SH	DEFINED 0
EBAY INC 30100	COM	278642103	2014	30100 SH	DEFINED 0
EBAY INC 3197	COM	278642103	214	3197 SH	DEFINED 0
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	530	19300 SH	DEFINED 0
ECHOSTAR COMMUNICATIONS NEW 102000	CL A	278762109	2802	102000 SH	DEFINED 0
ECHOSTAR COMMUNICATIONS NEW 13769	CL A	278762109	378	13769 SH	DEFINED 0
ECLIPSYS CORP 13200	COM	278856109	221	13200 SH	DEFINED 0
ECOLAB INC 210700	COM	278865100	8481	210700 SH	DEFINED 0
ECOLAB INC 184159	COM	278865100	7412	184159 SH	DEFINED 0
ECOLAB INC 19177	COM	278865100	772	19177 SH	DEFINED 0
EDISON INTL 436400	COM	281020107	6590	436400 SH	DEFINED 0
EDISON INTL	COM	281020107	7052	467026 SH	DEFINED 0
EDISON SCHOOLS INC 11200	CL A	281033100	220	11200 SH	DEFINED 0
EDUCATION MGMT CORP 165880	COM	28139T101	6013	165880 SH	DEFINED 0
J D EDWARDS & CO 34700	COM	281667105	571	34700 SH	DEFINED 0
EDWARDS AG INC 3100	COM	281760108	137	3100 SH	DEFINED 0
EDWARDS AG INC 78751	COM	281760108	3478	78751 SH	DEFINED 0
EDWARDS LIFESCIENCES CORP 125902	COM	28176E108	3479	125902 SH	DEFINED 0
EFUNDS CORP 15220	COM	28224R101	209	15220 SH	DEFINED 0
EL PASO CORP	COM	28336L109	6167	138250 SH	DEFINED 0
EL PASO CORP 790785	COM	28336L109	35277	790785 SH	DEFINED 0
EL PASO CORP 25223	COM	28336L109	1125	25223 SH	DEFINED 0
EL PASO ELEC CO 154100	COM NEW	283677854	2234	154100 SH	DEFINED 0
ELAN PLC 9900	ADR	284131208	446	9900 SH	DEFINED 0
ELANTEC SEMICONDUCTOR INC 81900	COM	284155108	3145	81900 SH	DEFINED 0
ELCOR CORP 75375	COM	284443108	2095	75375 SH	DEFINED 0
ELECTRO SCIENTIFIC INDS 81275	COM	285229100	2439	81275 SH	DEFINED 0
ELECTROGLAS INC	COM	285324109	1009	68300 SH	DEFINED 0
ELECTRONIC ARTS INC 11100	COM	285512109	665	11100 SH	DEFINED 0

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ELECTRONIC ARTS INC 345410	COM	285512109	20707	345410	SH	DEFINED 0
ELECTRONIC DATA SYS NEW 189000	COM	285661104	12956	189000	SH	DEFINED 0
ELECTRONIC DATA SYS NEW 1065984	COM	285661104	73073	1065984	SH	DEFINED 0
ELECTRONICS BOUTIQUE HLDGS CP 15700	COM	286045109	627	15700	SH	DEFINED 0
ELECTRONICS FOR IMAGING INC 139400	COM	286082102	3110	139400	SH	DEFINED 0
EMBOTELLADORA ANDINA S A 13000	SPON ADR A	29081P204	127	13000	SH	DEFINED 0
EMCOR GROUP INC	COM	29084Q100	1802	39700	SH	DEFINED 0
EMERSON ELEC CO 73000	COM	291011104	4168	73000	SH	DEFINED 0
EMERSON ELEC CO 792830	COM	291011104	45271	792830	SH	DEFINED 0
EMISPHERE TECHNOLOGIES INC 6700	COM	291345106	214	6700	SH	DEFINED 0
EMMIS COMMUNICATIONS CORP 17400	CL A	291525103	411	17400	SH	DEFINED 0
EMPRESA NACIONAL DE ELCTRCIDAD 31000	SPONSORED ADR	29244T101	322	31000	SH	DEFINED 0
EMULEX CORP 5500	COM NEW	292475209	217	5500	SH	DEFINED 0
EMULEX CORP 7300	COM NEW	292475209	288	7300	SH	DEFINED 0
ENCOMPASS SVCS CORP	COM	29255U104	48	16492	SH	DEFINED 0
ENERGEN CORP 114500	COM	29265N108	2822	114500	SH	DEFINED 0
ENERGY EAST CORP 4500	COM	29266M109	85	4500	SH	DEFINED 0
ENERGY EAST CORP 146508	COM	29266M109	2782	146508	SH	DEFINED 0
ENERGIZER HLDGS INC 1400	COM	29266R108	27	1400	SH	DEFINED 0
ENERGIZER HLDGS INC 142441	COM	29266R108	2714	142441	SH	DEFINED 0
ENERSIS S A 19863	SPONSORED ADR	29274F104	264	19863	SH	DEFINED 0
ENGAGE INC 17100	COM	292827102	8	17100	SH	DEFINED 0
ENGELHARD CORP	COM	292845104	534	19300	SH	DEFINED 0
ENGELHARD CORP 711732	COM	292845104	19701	711732	SH	DEFINED 0
ENGINEERED SUPPORT SYS INC 9300	COM	292866100	318	9300	SH	DEFINED 0
ENESCO GROUP INC 35850	COM	292973104	226	35850	SH	DEFINED 0
ENNIS BUSINESS FORMS INC 14987	COM	293389102	144	14987	SH	DEFINED 0
ENTERASYS NETWORKS INC 18800	COM	293637104	166	18800	SH	DEFINED 0
ENTERASYS NETWORKS INC 171836	COM	293637104	1521	171836	SH	DEFINED 0
ENTERCOM COMMUNICATIONS CORP 12100	CL A	293639100	605	12100	SH	DEFINED 0
ENTERGY CORP NEW	COM	29364G103	6246	159700	SH	DEFINED 0

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ENTERGY CORP NEW 813261	COM	29364G103	31807	813261 SH	DEFINED 0
ENTERPRISE PRODS PARTNERS L P 4600	COM	293792107	216	4600 SH	DEFINED 0
ENTRUST INC 17400	COM	293848107	177	17400 SH	DEFINED 0
ENZON INC 3600	COM	293904108	203	3600 SH	DEFINED 0
ENZO BIOCHEM INC 96155	COM	294100102	2260	96155 SH	DEFINED 0
EPRESENCE INC 66200	COM	294348107	277	66200 SH	DEFINED 0
EQUIFAX INC 187600	COM	294429105	4531	187600 SH	DEFINED 0
EQUIFAX INC	COM	294429105	5125	212235 SH	DEFINED 0
EQUINIX INC 15400	COM	29444U106	45	15400 SH	DEFINED 0
EQUITABLE RES INC 2700	COM	294549100	92	2700 SH	DEFINED 0
EQUITABLE RES INC 29500	COM	294549100	1005	29500 SH	DEFINED 0
EQUITY INNS INC 19800	COM	294703103	131	19800 SH	DEFINED 0
EQUITY OFFICE PROPERTIES TRUST 26742	COM	294741103	804	26742 SH	DEFINED 0
EQUITY OFFICE PROPERTIES TRUST 683117	COM	294741103	20548	683117 SH	DEFINED 0
EQUITY RESIDENTIAL PPTYS TR 16100	SH BEN INT	29476L107	462	16100 SH	DEFINED 0
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	9337	325202 SH	DEFINED 0
ERICSSON L M TEL CO 2662980	ADR CL B SEK10	294821400	13901	2662980 SH	DEFINED 0
ERIE INDY CO 7500	CL A	29530P102	289	7500 SH	DEFINED 0
ESCO TECHNOLOGIES INC 6400	COM	296315104	221	6400 SH	DEFINED 0
ESSEX PPTY TR INC 6500	COM	297178105	321	6500 SH	DEFINED 0
ESTERLINE TECHNOLOGIES CORP 105800	COM	297425100	1694	105800 SH	DEFINED 0
ETHAN ALLEN INTERIORS INC 124500	COM	297602104	5178	124500 SH	DEFINED 0
ETHYL CORP 21800	COM	297659104	20	21800 SH	DEFINED 0
EVERGREEN RES INC	COM NO PAR	299900308	2490	64500 SH	DEFINED 0
EXAR CORP 114200	COM	300645108	2381	114200 SH	DEFINED 0
EXCELON CORP 10029	COM	300691102	12	10029 SH	DEFINED 0
EXELON CORP 355408	COM	30161N101	17017	355408 SH	DEFINED 0
EXELON CORP 953955	COM	30161N101	45675	953955 SH	DEFINED 0
EXELIXIS INC 10100	COM	30161Q104	168	10100 SH	DEFINED 0
EXPEDIA INC 5300	CL A	302125109	215	5300 SH	DEFINED 0
EXPEDITORS INTL WASH INC 4700	COM	302130109	268	4700 SH	DEFINED 0

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EXPEDITORS INTL WASH INC	COM	302130109	3718	65278	SH	DEFINED 0
EXPRESS SCRIPTS INC 4900	COM	302182100	229	4900	SH	DEFINED 0
EXPRESS SCRIPTS INC 178955	COM	302182100	8368	178955	SH	DEFINED 0
EXTENDED STAY AMER INC 26200	COM	30224P101	430	26200	SH	DEFINED 0
EXTREME NETWORKS INC 10300	COM	30226D106	133	10300	SH	DEFINED 0
EXTREME NETWORKS INC 137800	COM	30226D106	1778	137800	SH	DEFINED 0
EXULT INC DEL 800	COM	302284104	13	800	SH	DEFINED 0
EXULT INC DEL 49400	COM	302284104	793	49400	SH	DEFINED 0
EXXON MOBIL CORP	COM	30231G102	102715	2613622	SH	DEFINED 0
EXXON MOBIL CORP 12393992	COM	30231G102	487084	12393992	SH	DEFINED 0
EXXON MOBIL CORP 689731	COM	30231G102	27106	689731	SH	DEFINED 0
FEI CO 12600	COM	30241L109	397	12600	SH	DEFINED 0
FLIR SYS INC 16500	COM	302445101	626	16500	SH	DEFINED 0
F M C CORP 8100	COM NEW	302491303	482	8100	SH	DEFINED 0
F M C CORP 228701	COM NEW	302491303	13608	228701	SH	DEFINED 0
FNB CORP PA 8737	COM	302520101	230	8737	SH	DEFINED 0
FPL GROUP INC	COM	302571104	4749	84200	SH	DEFINED 0
FPL GROUP INC 253973	COM	302571104	14324	253973	SH	DEFINED 0
F Y I INC 52450	COM	302712104	1757	52450	SH	DEFINED 0
FACTORY 2-U INC 35800	COM	303072102	717	35800	SH	DEFINED 0
FACTSET RESH SYS INC 108825	COM	303075105	3803	108825	SH	DEFINED 0
FAIR ISAAC & CO INC 66962	COM	303250104	4220	66962	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL 12200	CL A	303726103	344	12200	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL 10800	CL A	303726103	305	10800	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	160	5669	SH	DEFINED 0
FAMILY DLR STORES INC 46100	COM	307000109	1382	46100	SH	DEFINED 0
FAMILY DLR STORES INC 231400	COM	307000109	6937	231400	SH	DEFINED 0
FASTENAL CO 5200	COM	311900104	345	5200	SH	DEFINED 0
FASTENAL CO 11600	COM	311900104	771	11600	SH	DEFINED 0
FEDDERS CORP 111175	COM	313135105	338	111175	SH	DEFINED 0
FEDERAL HOME LN MTG CORP 247400	COM	313400301	16180	247400	SH	DEFINED 0

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FEDERAL HOME LN MTG CORP 1448432	COM	313400301	94727	1448432	SH	DEFINED 0
FEDERAL MOGUL CORP	COM	313549107	16	19900	SH	DEFINED 0
FEDERAL NATL MTG ASSN 446400	COM	313586109	35489	446400	SH	DEFINED 0
FEDERAL NATL MTG ASSN 1964178	COM	313586109	156152	1964178	SH	DEFINED 0
FEDERAL REALTY INVT TR 11900	SH BEN INT NEW	313747206	274	11900	SH	DEFINED 0
FEDERAL SIGNAL CORP 20733	COM	313855108	462	20733	SH	DEFINED 0
FEDERATED DEPT STORES INC DEL 29900	COM	31410H101	1223	29900	SH	DEFINED 0
FEDERATED DEPT STORES INC DEL 1055967	COM	31410H101	43189	1055967	SH	DEFINED 0
FEDERATED INVS INC PA 26200	CL B	314211103	835	26200	SH	DEFINED 0
FEDERATED INVS INC PA	CL B	314211103	1272	39900	SH	DEFINED 0
FEDEX CORP 243100	COM	31428X106	12612	243100	SH	DEFINED 0
FEDEX CORP 499707	COM	31428X106	25925	499707	SH	DEFINED 0
FELCOR LODGING TR INC 37090	COM	31430F101	620	37090	SH	DEFINED 0
FERRO CORP 34050	COM	315405100	878	34050	SH	DEFINED 0
FIDELITY NATL FINL INC 491827	COM	316326107	12197	491827	SH	DEFINED 0
FIFTH THIRD BANCORP 390236	COM	316773100	23933	390236	SH	DEFINED 0
FIFTH THIRD BANCORP 801212	COM	316773100	49138	801212	SH	DEFINED 0
FILENET CORP	COM	316869106	2442	120350	SH	DEFINED 0
FINANCIAL FED CORP 49300	COM	317492106	1541	49300	SH	DEFINED 0
FINISAR 3700	COM	31787A101	38	3700	SH	DEFINED 0
FINISAR 17700	COM	31787A101	180	17700	SH	DEFINED 0
FINOVA GROUP INC 15300	COM	317928109	9	15300	SH	DEFINED 0
FIRST AMERN CORP CALIF 243300	COM	318522307	4559	243300	SH	DEFINED 0
FIRST BANCORP P R 77100	COM	318672102	2197	77100	SH	DEFINED 0
FIRST CHARTER CORP 11600	COM	319439105	196	11600	SH	DEFINED 0
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	254	2600	SH	DEFINED 0
FIRST COMWLTH FINL CORP PA 22100	COM	319829107	255	22100	SH	DEFINED 0
FIRST DATA CORP 156600	COM	319963104	12285	156600	SH	DEFINED 0
FIRST DATA CORP 815958	COM	319963104	64012	815958	SH	DEFINED 0
FIRST FINL BANCORP OH 11220	COM	320209109	198	11220	SH	DEFINED 0
FIRST FINL BANKSHARES 6925	COM	32020R109	208	6925	SH	DEFINED 0

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FIRST HORIZON PHARMACEUTICAL 7100	COM	32051K106	209	7100 SH	DEFINED 0
FIRST INDUSTRIAL REALTY TRUST 24700	COM	32054K103	768	24700 SH	DEFINED 0
FIRST MIDWEST BANCORP DEL	COM	320867104	4971	170299 SH	DEFINED 0
FIRST HEALTH GROUP CORP 23800	COM	320960107	589	23800 SH	DEFINED 0
FIRST HEALTH GROUP CORP 118799	COM	320960107	2939	118799 SH	DEFINED 0
FIRST NIAGARA FINL GROUP INC 16100	COM	33582U100	271	16100 SH	DEFINED 0
FIRST REP BK SAN FRANCISCO 37500	COM	336158100	906	37500 SH	DEFINED 0
FIRST SENTINEL BANCORP INC 12600	COM	33640T103	158	12600 SH	DEFINED 0
FIRST TENN NATL CORP 600	COM	337162101	22	600 SH	DEFINED 0
FIRST TENN NATL CORP 135051	COM	337162101	4897	135051 SH	DEFINED 0
FIRST VA BANKS INC	COM	337477103	56	1100 SH	DEFINED 0
FIRST VA BANKS INC 31400	COM	337477103	1594	31400 SH	DEFINED 0
FISERV INC 178850	COM	337738108	7569	178850 SH	DEFINED 0
FISERV INC 266230	COM	337738108	11267	266230 SH	DEFINED 0
FIRSTFED FINL CORP 62600	COM	337907109	1604	62600 SH	DEFINED 0
FIRSTMERIT CORP 2000	COM	337915102	54	2000 SH	DEFINED 0
FIRSTMERIT CORP 47544	COM	337915102	1288	47544 SH	DEFINED 0
FIRSTENERGY CORP 330538	COM	337932107	11562	330538 SH	DEFINED 0
FIRSTENERGY CORP	COM	337932107	32586	931566 SH	DEFINED 0
FISHER SCIENTIFIC INTL INC 15200	COM NEW	338032204	444	15200 SH	DEFINED 0
FLEETBOSTON FINL CORP 628589	COM	339030108	22943	628589 SH	DEFINED 0
FLEETBOSTON FINL CORP 2719156	COM	339030108	99249	2719156 SH	DEFINED 0
FLEETBOSTON FINL CORP 43199	COM	339030108	1577	43199 SH	DEFINED 0
FLEETWOOD ENTERPRISES INC 115250	COM	339099103	1306	115250 SH	DEFINED 0
FLEMING COS INC 248375	COM	339130106	4595	248375 SH	DEFINED 0
FLORIDA EAST COAST INDS 13700	CL A	340632108	317	13700 SH	DEFINED 0
FLORIDA ROCK INDS INC	COM	341140101	3048	83312 SH	DEFINED 0
FLUOR CORP NEW 138500	COM	343412102	5180	138500 SH	DEFINED 0
FLUOR CORP NEW 397042	COM	343412102	14849	397042 SH	DEFINED 0
FLOW INTL CORP 40200	COM	343468104	497	40200 SH	DEFINED 0
FLOWERS FOODS INC 5157	COM	343498101	206	5157 SH	DEFINED 0

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FLOWSERVE CORP 21424	COM	34354P105	570	21424 SH	DEFINED 0
FOOT LOCKER INC 18300	COM	344849104	286	18300 SH	DEFINED 0
FOOTSTAR INC 60744	COM	344912100	1901	60744 SH	DEFINED 0
FORD MTR CO DEL  FORD MTR CO DEL 3186018	COM PAR \$0.01	345370860	18921	1203643 SH	DEFINED 0
FOREST CITY ENTERPRISES INC 11550	CL A	345550107	447	11550 SH	DEFINED 0
FOREST LABS INC 139700	COM	345838106	11448	139700 SH	DEFINED 0
FOREST LABS INC 277200	COM	345838106	22717	277200 SH	DEFINED 0
FOREST OIL CORP 10900	COM PAR \$0.01	346091705	307	10900 SH	DEFINED 0
FORTUNE BRANDS INC 148900	COM	349631101	5895	148900 SH	DEFINED 0
FORTUNE BRANDS INC 233788	COM	349631101	9256	233788 SH	DEFINED 0
FORWARD AIR CORP	COM	349853101	2027	59750 SH	DEFINED 0
FOSSIL INC 98975	COM	349882100	2078	98975 SH	DEFINED 0
FOUNDRY NETWORKS INC 11600	COM	35063R100	95	11600 SH	DEFINED 0
4 KIDS ENTMT INC 33300	COM	350865101	667	33300 SH	DEFINED 0
FOX ENTMT GROUP INC 8000	CL A	35138T107	212	8000 SH	DEFINED 0
FOX ENTMT GROUP INC 32400	CL A	35138T107	860	32400 SH	DEFINED 0
FRANKLIN COVEY CO 56600	COM	353469109	341	56600 SH	DEFINED 0
FRANKLIN RES INC 135400	COM	354613101	4776	135400 SH	DEFINED 0
FRANKLIN RES INC	COM	354613101	12642	358444 SH	DEFINED 0
FREDS INC 9150	CL A	356108100	375	9150 SH	DEFINED 0
FREEMARKETS INC 35800	COM	356602102	858	35800 SH	DEFINED 0
FREEPOR-T-MCMORAN COPPER & GOLD 417700	CL B	35671D857	5593	417700 SH	DEFINED 0
FREEPOR-T-MCMORAN COPPER & GOLD 210944	CL B	35671D857	2825	210944 SH	DEFINED 0
FREMONT GEN CORP 205220	COM	357288109	1605	205220 SH	DEFINED 0
FRESENIUS MED CARE AG 274574	SPON ADR PREF	358029205	4009	274574 SH	DEFINED 0
FRIEDMAN INDS INC 22902	COM	358435105	55	22902 SH	DEFINED 0
FRONTIER AIRLINES INC NEW	COM	359065109	1334	78450 SH	DEFINED 0
FRONTIER FINL CORP WASH 8100	COM	35907K105	212	8100 SH	DEFINED 0
FRONTIER OIL CORP 55000	COM	35914P105	915	55000 SH	DEFINED 0
FRONTLINE CAP GROUP 15400	COM	35921N101	2	15400 SH	DEFINED 0

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FUELCELL ENERGY INC 19200	COM	35952H106	348	19200 SH	DEFINED 0
FULLER H B CO 29100	COM	359694106	837	29100 SH	DEFINED 0
FULTON FINL CORP PA 2500	COM	360271100	55	2500 SH	DEFINED 0
FULTON FINL CORP PA 7665	COM	360271100	167	7665 SH	DEFINED 0
FURNITURE BRANDS INTL INC	COM	360921100	2760	86200 SH	DEFINED 0
G & K SVCS INC 81800	CL A	361268105	2642	81800 SH	DEFINED 0
GATX CORP 2000	COM	361448103	65	2000 SH	DEFINED 0
GATX CORP 31900	COM	361448103	1037	31900 SH	DEFINED 0
GBC BANCORP CALIF 41600	COM	361475106	1227	41600 SH	DEFINED 0
GABLES RESIDENTIAL TR 7700	SH BEN INT	362418105	228	7700 SH	DEFINED 0
GALLAGHER ARTHUR J & CO 13300	COM	363576109	459	13300 SH	DEFINED 0
GALLAGHER ARTHUR J & CO 55500	COM	363576109	1914	55500 SH	DEFINED 0
GANNETT INC	COM	364730101	5667	84300 SH	DEFINED 0
GANNETT INC 450187	COM	364730101	30266	450187 SH	DEFINED 0
GAP INC DEL 957922	COM	364760108	13353	957922 SH	DEFINED 0
GAP INC DEL 1181061	COM	364760108	16464	1181061 SH	DEFINED 0
GAP INC DEL 72283	COM	364760108	1008	72283 SH	DEFINED 0
GARDNER DENVER INC 43600	COM	365558105	973	43600 SH	DEFINED 0
GARTNER INC 15900	COM	366651107	186	15900 SH	DEFINED 0
GARTNER INC 47105	CL B	366651206	528	47105 SH	DEFINED 0
GATEWAY INC	COM	367626108	155	19300 SH	DEFINED 0
GATEWAY INC 451472	COM	367626108	3630	451472 SH	DEFINED 0
GATEWAY INC 28557	COM	367626108	230	28557 SH	DEFINED 0
GEMSTAR-TV GUIDE INTL INC 2300	COM	36866W106	64	2300 SH	DEFINED 0
GEMSTAR-TV GUIDE INTL INC 45500	COM	36866W106	1260	45500 SH	DEFINED 0
GENCORP INC 136975	COM	368682100	1933	136975 SH	DEFINED 0
GENE LOGIC INC 14900	COM	368689105	281	14900 SH	DEFINED 0
GENENTECH INC 7300	COM NEW	368710406	396	7300 SH	DEFINED 0
GENENTECH INC	COM NEW	368710406	3500	64518 SH	DEFINED 0
GENENTECH INC 9091	COM NEW	368710406	493	9091 SH	DEFINED 0
GENERAL CABLE CORP DEL NEW 10350	COM	369300108	136	10350 SH	DEFINED 0



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GENERAL COMMUNICATION INC 161300	CL A	369385109	1376	161300	SH	DEFINED 0
GENERAL DYNAMICS CORP 133500	COM	369550108	10632	133500	SH	DEFINED 0
GENERAL DYNAMICS CORP 764989	COM	369550108	60924	764989	SH	DEFINED 0
GENERAL DYNAMICS CORP 8943	COM	369550108	712	8943	SH	DEFINED 0
GENERAL ELEC CO 5105533	COM	369604103	204630	5105533	SH	DEFINED 0
GENERAL ELEC CO	COM	369604103	720419	17974518	SH	DEFINED 0
GENERAL GROWTH PPTYS INC 2800	COM	370021107	109	2800	SH	DEFINED 0
GENERAL GROWTH PPTYS INC 5200	COM	370021107	202	5200	SH	DEFINED 0
GENERAL MLS INC 533000	COM	370334104	27721	533000	SH	DEFINED 0
GENERAL MLS INC 687143	COM	370334104	35738	687143	SH	DEFINED 0
GENERAL MLS INC 14189	COM	370334104	738	14189	SH	DEFINED 0
GENERAL MTRS CORP 224200	COM	370442105	10896	224200	SH	DEFINED 0
GENERAL MTRS CORP 1382037	COM	370442105	67167	1382037	SH	DEFINED 0
GENERAL MTRS CORP	COM	370442105	22053	453775	SH	DEFINED 0
GENERAL MTRS CORP 42300	CL H NEW	370442832	654	42300	SH	DEFINED 0
GENERAL MTRS CORP 345954	CL H NEW	370442832	5345	345954	SH	DEFINED 0
GENESCO INC 68400	COM	371532102	1420	68400	SH	DEFINED 0
GENTEX CORP 20400	COM	371901109	545	20400	SH	DEFINED 0
GENTEX CORP 23200	COM	371901109	620	23200	SH	DEFINED 0
GENTA INC 14600	COM NEW	37245M207	208	14600	SH	DEFINED 0
GENUINE PARTS CO 56900	COM	372460105	2088	56900	SH	DEFINED 0
GENUINE PARTS CO	COM	372460105	9190	250415	SH	DEFINED 0
GENUITY INC 43400	CL A	37248E103	69	43400	SH	DEFINED 0
GENZYME CORP 19400	COM GENL DIV	372917104	1161	19400	SH	DEFINED 0
GENZYME CORP 273873	COM GENL DIV	372917104	16394	273873	SH	DEFINED 0
GEORGIA GULF CORP 89400	COM PAR \$0.01	373200203	1654	89400	SH	DEFINED 0
GEORGIA PAC CORP 109038	COM GA PAC GRP	373298108	3011	109038	SH	DEFINED 0
GEORGIA PAC CORP 1317182	COM GA PAC GRP	373298108	36367	1317182	SH	DEFINED 0
GERBER SCIENTIFIC INC 70100	COM	373730100	652	70100	SH	DEFINED 0
GETTY IMAGES INC	COM	374276103	234	10200	SH	DEFINED 0
GILEAD SCIENCES INC 2100	COM	375558103	138	2100	SH	DEFINED 0

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GILEAD SCIENCES INC 42264	COM	375558103	2778	42264	SH	DEFINED 0
GILLETTE CO 861200	COM	375766102	28764	861200	SH	DEFINED 0
GILLETTE CO 1571662	COM	375766102	52494	1571662	SH	DEFINED 0
GLATFELTER 25400	COM	377316104	396	25400	SH	DEFINED 0
GLOBAL INDS LTD 10400	COM	379336100	93	10400	SH	DEFINED 0
GLOBAL PMTS INC 110600	COM	37940X102	3805	110600	SH	DEFINED 0
GOAMERICA INC	COM	38020R106	25	11100	SH	DEFINED 0
GOLDEN ENTERPRISES INC 29154	COM	381010107	103	29154	SH	DEFINED 0
GOLDEN ST BANCORP INC 291200	COM	381197102	7615	291200	SH	DEFINED 0
GOLDEN WEST FINL CORP DEL 145300	COM	381317106	8551	145300	SH	DEFINED 0
GOLDEN WEST FINL CORP DEL 801041	COM	381317106	47141	801041	SH	DEFINED 0
GOLDMAN SACHS GROUP INC 1800	COM	38141G104	167	1800	SH	DEFINED 0
GOLDMAN SACHS GROUP INC 67048	COM	38141G104	6219	67048	SH	DEFINED 0
GOOD GUYS INC 11000	COM	382091106	44	11000	SH	DEFINED 0
GOODRICH CORP	COM	382388106	194	7300	SH	DEFINED 0
GOODRICH CORP 845239	COM	382388106	22500	845239	SH	DEFINED 0
GOODYEAR TIRE & RUBR CO 8900	COM	382550101	212	8900	SH	DEFINED 0
GOODYEAR TIRE & RUBR CO 292749	COM	382550101	6970	292749	SH	DEFINED 0
GOODYS FAMILY CLOTHING INC 85500	COM	382588101	359	85500	SH	DEFINED 0
GRACO INC 99200	COM	384109104	3874	99200	SH	DEFINED 0
GRAINGER W W INC 140700	COM	384802104	6754	140700	SH	DEFINED 0
GRAINGER W W INC 135050	COM	384802104	6482	135050	SH	DEFINED 0
GRANITE CONSTR INC	COM	387328107	1153	47900	SH	DEFINED 0
GRANT PRIDECO INC 29212	COM	38821G101	336	29212	SH	DEFINED 0
GRAPHIC PACKAGING INTL CORP 11300	COM	388690109	55	11300	SH	DEFINED 0
GREAT ATLANTIC & PAC TEA INC 125100	COM	390064103	2975	125100	SH	DEFINED 0
GREAT LAKES CHEM CORP 72500	COM	390568103	1760	72500	SH	DEFINED 0
GREAT LAKES CHEM CORP 71856	COM	390568103	1745	71856	SH	DEFINED 0
GREAT PLAINS ENERGY INC 1500	COM	391164100	38	1500	SH	DEFINED 0
GREAT PLAINS ENERGY INC 24900	COM	391164100	627	24900	SH	DEFINED 0
GREATER BAY BANCORP	COM	391648102	986	34500	SH	DEFINED 0

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GREEN MOUNTAIN PWR CORP 15000	COM	393154109	280	15000 SH	DEFINED 0
GREENPOINT FINL CORP 1500	COM	395384100	54	1500 SH	DEFINED 0
GREENPOINT FINL CORP 270200	COM	395384100	9660	270200 SH	DEFINED 0
GREY GLOBAL GROUP INC 400	COM	39787M108	267	400 SH	DEFINED 0
GREY WOLF INC 66300	COM	397888108	197	66300 SH	DEFINED 0
GRIFFON CORP 97350	COM	398433102	1460	97350 SH	DEFINED 0
GROUP 1 AUTOMOTIVE INC 88200	COM	398905109	2515	88200 SH	DEFINED 0
GTECH HLDGS CORP	COM	400518106	1716	37900 SH	DEFINED 0
GUIDANT CORP 361800	COM	401698105	18018	361800 SH	DEFINED 0
GUIDANT CORP 1114139	COM	401698105	55484	1114139 SH	DEFINED 0
GYMBOREE CORP 73700	COM	403777105	879	73700 SH	DEFINED 0
HCA INC 342700	COM	404119109	13208	342700 SH	DEFINED 0
HCA INC 1203815	COM	404119109	46395	1203815 SH	DEFINED 0
HCC INS HLDGS INC 14800	COM	404132102	408	14800 SH	DEFINED 0
HNC SOFTWARE INC 105200	COM	40425P107	2167	105200 SH	DEFINED 0
HRPT PPTYS TR	COM SH BEN INT	40426W101	338	39000 SH	DEFINED 0
H POWER CORP 10100	COM	40427A108	32	10100 SH	DEFINED 0
HAEMONETICS CORP 76100	COM	405024100	2581	76100 SH	DEFINED 0
HAGGAR CORP 17100	COM	405173105	186	17100 SH	DEFINED 0
HAIN CELESTIAL GROUP INC 99575	COM	405217100	2734	99575 SH	DEFINED 0
HALL KINION ASSOCIATES INC 44400	COM	406069104	416	44400 SH	DEFINED 0
HALLIBURTON CO 483700	COM	406216101	6336	483700 SH	DEFINED 0
HALLIBURTON CO 587446	COM	406216101	7696	587446 SH	DEFINED 0
HALLIBURTON CO	COM	406216101	430	32851 SH	DEFINED 0
HANCOCK FABRICS INC 53248	COM	409900107	700	53248 SH	DEFINED 0
HANCOCK JOHN FINL SVCS INC 69100	COM	41014S106	2854	69100 SH	DEFINED 0
HANCOCK JOHN FINL SVCS INC 491806	COM	41014S106	20312	491806 SH	DEFINED 0
HANDLEMAN CO DEL 12300	COM	410252100	183	12300 SH	DEFINED 0
HANDSPRING INC 12600	COM	410293104	85	12600 SH	DEFINED 0
HANOVER COMPRESSOR CO 92320	COM	410768105	2332	92320 SH	DEFINED 0
HANSEN NAT CORP 24800	COM	411310105	104	24800 SH	DEFINED 0

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HARBOR FLA BANCSHARES INC	COM	411901101	199	11700	SH	DEFINED 0
HARLAND JOHN H CO 95025	COM	412693103	2100	95025	SH	DEFINED 0
HARLEY DAVIDSON INC 117300	COM	412822108	6371	117300	SH	DEFINED 0
HARLEY DAVIDSON INC 918981	COM	412822108	49910	918981	SH	DEFINED 0
HARLEY DAVIDSON INC 14963	COM	412822108	813	14963	SH	DEFINED 0
HARLEYSVILLE GROUP INC 11600	COM	412824104	277	11600	SH	DEFINED 0
HARMAN INTL INDS INC 100850	COM	413086109	4548	100850	SH	DEFINED 0
HARMONIC INC 189179	COM	413160102	2274	189179	SH	DEFINED 0
HARRAHS ENTMT INC	COM	413619107	8176	220900	SH	DEFINED 0
HARRAHS ENTMT INC 691678	COM	413619107	25599	691678	SH	DEFINED 0
HARRIS CORP DEL 5400	COM	413875105	165	5400	SH	DEFINED 0
HARRIS CORP DEL 92779	COM	413875105	2831	92779	SH	DEFINED 0
HARSCO CORP 47400	COM	415864107	1626	47400	SH	DEFINED 0
HARTE-HANKS INC 38700	COM	416196103	1090	38700	SH	DEFINED 0
HARTFORD FINL SVCS GROUP INC 135800	COM	416515104	8532	135800	SH	DEFINED 0
HARTFORD FINL SVCS GROUP INC 691549	COM	416515104	43450	691549	SH	DEFINED 0
HARTMARX CORP	COM	417119104	17	10250	SH	DEFINED 0
HASBRO INC 166150	COM	418056107	2697	166150	SH	DEFINED 0
HASBRO INC 902391	COM	418056107	14646	902391	SH	DEFINED 0
HAWAIIAN ELEC INDUSTRIES 42300	COM	419870100	1704	42300	SH	DEFINED 0
HEALTH CARE PPTY INVS INC 1200	COM	421915109	43	1200	SH	DEFINED 0
HEALTH CARE PPTY INVS INC 5400	COM	421915109	196	5400	SH	DEFINED 0
HEALTHSOUTH CORP 421800	COM	421924101	6251	421800	SH	DEFINED 0
HEALTHSOUTH CORP 1579466	COM	421924101	23408	1579466	SH	DEFINED 0
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2064	112200	SH	DEFINED 0
HEALTH MGMT ASSOC INC NEW 354893	CL A	421933102	6530	354893	SH	DEFINED 0
HEALTHCARE RLTY TR 13300	COM	421946104	372	13300	SH	DEFINED 0
HEALTH CARE REIT INC 9900	COM	42217K106	241	9900	SH	DEFINED 0
HEALTH MGMT SYS INC 12200	COM	42219M100	38	12200	SH	DEFINED 0
HEALTH NET INC 900	COM	42222G108	20	900	SH	DEFINED 0
HEALTH NET INC 168360	COM	42222G108	3667	168360	SH	DEFINED 0

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HEARTLAND EXPRESS INC 95159	COM	422347104	2643	95159 SH	DEFINED 0
HECLA MNG CO	COM	422704106	13	14100 SH	DEFINED 0
HEIDRICK & STRUGGLES INTL INC 62000	COM	422819102	1125	62000 SH	DEFINED 0
HEINZ H J CO 841000	COM	423074103	34582	841000 SH	DEFINED 0
HEINZ H J CO 643273	COM	423074103	26451	643273 SH	DEFINED 0
HELIX TECHNOLOGY CORP 65850	COM	423319102	1485	65850 SH	DEFINED 0
HELMERICH & PAYNE INC 67328	COM	423452101	2247	67328 SH	DEFINED 0
HENRY JACK & ASSOC INC 7800	COM	426281101	170	7800 SH	DEFINED 0
HENRY JACK & ASSOC INC 31221	COM	426281101	682	31221 SH	DEFINED 0
HERBALIFE INTL INC	CL A	426908208	148	10433 SH	DEFINED 0
HERCULES INC 7700	COM	427056106	77	7700 SH	DEFINED 0
HERCULES INC 624058	COM	427056106	6241	624058 SH	DEFINED 0
HERSHEY FOODS CORP 392800	COM	427866108	26593	392800 SH	DEFINED 0
HERSHEY FOODS CORP 185765	COM	427866108	12576	185765 SH	DEFINED 0
HEWLETT PACKARD CO 505600	COM	428236103	10385	505600 SH	DEFINED 0
HEWLETT PACKARD CO 3899712	COM	428236103	80100	3899712 SH	DEFINED 0
HEWLETT PACKARD CO 10098	COM	428236103	207	10098 SH	DEFINED 0
HEXCEL CORP NEW	COM	428291108	38	12200 SH	DEFINED 0
HIBERNIA CORP 5300	CL A	428656102	94	5300 SH	DEFINED 0
HIBERNIA CORP 146638	CL A	428656102	2609	146638 SH	DEFINED 0
HIGH YIELD INCOME FD INC 11000	COM	429904105	64	11000 SH	DEFINED 0
HIGHWOODS PTYS INC 22500	COM	431284108	584	22500 SH	DEFINED 0
HILB ROGAL & HAMILTON CO 44550	COM	431294107	2497	44550 SH	DEFINED 0
HILLENBRAND INDS INC 400	COM	431573104	22	400 SH	DEFINED 0
HILLENBRAND INDS INC 124000	COM	431573104	6853	124000 SH	DEFINED 0
HILTON HOTELS CORP	COM	432848109	219	20100 SH	DEFINED 0
HILTON HOTELS CORP 501838	COM	432848109	5480	501838 SH	DEFINED 0
HILTON HOTELS CORP 154822	COM	432848109	1691	154822 SH	DEFINED 0
HISPANIC BROADCASTING CORP 6100	CL A	43357B104	156	6100 SH	DEFINED 0
HISPANIC BROADCASTING CORP 45800	CL A	43357B104	1168	45800 SH	DEFINED 0
HOLLYWOOD ENTMT CORP 97800	COM	436141105	1398	97800 SH	DEFINED 0

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HOLOGIC INC 46550	COM	436440101	432	46550 SH	DEFINED 0
HOME DEPOT INC 464000	COM	437076102	23669	464000 SH	DEFINED 0
HOME DEPOT INC	COM	437076102	241861	4741442 SH	DEFINED 0
HOME DEPOT INC 3872	COM	437076102	198	3872 SH	DEFINED 0
HOME PPTYS N Y INC 8000	COM	437306103	253	8000 SH	DEFINED 0
HOMESTORE COM INC 10100	COM	437852106	36	10100 SH	DEFINED 0
HON INDS INC 63400	COM	438092108	1753	63400 SH	DEFINED 0
HONEYWELL INTL INC 386186	COM	438516106	13061	386186 SH	DEFINED 0
HONEYWELL INTL INC 1732211	COM	438516106	58583	1732211 SH	DEFINED 0
HONEYWELL INTL INC 552542	COM	438516106	18687	552542 SH	DEFINED 0
HOOPER HOLMES INC	COM	439104100	1640	183200 SH	DEFINED 0
HORACE MANN EDUCATORS CORP NEW 49800	COM	440327104	1057	49800 SH	DEFINED 0
HORMEL FOODS CORP 1800	COM	440452100	48	1800 SH	DEFINED 0
HORMEL FOODS CORP 50818	COM	440452100	1365	50818 SH	DEFINED 0
HOSPITALITY PPTYS TR 900	COM SH BEN INT	44106M102	27	900 SH	DEFINED 0
HOSPITALITY PPTYS TR 32700	COM SH BEN INT	44106M102	965	32700 SH	DEFINED 0
HOST MARRIOTT CORP NEW 400	COM	44107P104	4	400 SH	DEFINED 0
HOST MARRIOTT CORP NEW 28800	COM	44107P104	259	28800 SH	DEFINED 0
HOT TOPIC INC	COM	441339108	1921	61200 SH	DEFINED 0
HOUSEHOLD INTL INC 228313	COM	441815107	13228	228313 SH	DEFINED 0
HOUSEHOLD INTL INC 906185	COM	441815107	52504	906185 SH	DEFINED 0
HOUSTON EXPL CO 7200	COM	442120101	242	7200 SH	DEFINED 0
HUBBELL INC 1100	CL B	443510201	32	1100 SH	DEFINED 0
HUBBELL INC 49200	CL B	443510201	1445	49200 SH	DEFINED 0
HUDSON CITY BANCORP 11200	COM	443683107	295	11200 SH	DEFINED 0
HUDSON UNITED BANCORP 159459	COM	444165104	4576	159459 SH	DEFINED 0
HUFFY CORP	COM	444356109	174	27200 SH	DEFINED 0
HUGHES SUPPLY INC 71550	COM	444482103	2209	71550 SH	DEFINED 0
HUGOTON RTY TR TEX 13400	UNIT BEN INT	444717102	137	13400 SH	DEFINED 0
HUMANA INC 10500	COM	444859102	124	10500 SH	DEFINED 0
HUMANA INC 1341178	COM	444859102	15812	1341178 SH	DEFINED 0

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HUMAN GENOME SCIENCES INC 7800	COM	444903108	263	7800 SH	DEFINED 0
HUMAN GENOME SCIENCES INC 12000	COM	444903108	405	12000 SH	DEFINED 0
HUMAN GENOME SCIENCES INC 12779	COM	444903108	431	12779 SH	DEFINED 0
HUNT J B TRANS SVCS INC	COM	445658107	1332	57400 SH	DEFINED 0
HUNTINGTON BANCSHARES INC 319814	COM	446150104	5498	319814 SH	DEFINED 0
HUNTINGTON BANCSHARES INC 405779	COM	446150104	6975	405779 SH	DEFINED 0
HUTCHINSON TECHNOLOGY INC 81300	COM	448407106	1888	81300 SH	DEFINED 0
ICN PHARMACEUTICALS INC NEW 3300	COM	448924100	111	3300 SH	DEFINED 0
ICN PHARMACEUTICALS INC NEW 20499	COM	448924100	687	20499 SH	DEFINED 0
IDT CORP 11000	COM	448947101	215	11000 SH	DEFINED 0
HYPERION SOLUTIONS CORP 110590	COM	44914M104	2196	110590 SH	DEFINED 0
HYSEQ INC	COM	449163302	96	12400 SH	DEFINED 0
ICOS CORP 2000	COM	449295104	115	2000 SH	DEFINED 0
ICOS CORP 5600	COM	449295104	322	5600 SH	DEFINED 0
IDEC PHARMACEUTICALS CORP 3300	COM	449370105	227	3300 SH	DEFINED 0
IDEC PHARMACEUTICALS CORP 131590	COM	449370105	9070	131590 SH	DEFINED 0
IHOP CORP 76300	COM	449623107	2236	76300 SH	DEFINED 0
IMC GLOBAL INC 78511	COM	449669100	1021	78511 SH	DEFINED 0
IMCO RECYCLING INC 38750	COM	449681105	277	38750 SH	DEFINED 0
IMS HEALTH INC	COM	449934108	6840	350600 SH	DEFINED 0
IMS HEALTH INC 418968	COM	449934108	8174	418968 SH	DEFINED 0
IRT PPTY CO 21200	COM	450058102	225	21200 SH	DEFINED 0
ISTAR FINL INC 3200	COM	45031U101	80	3200 SH	DEFINED 0
ISTAR FINL INC 28185	COM	45031U101	703	28185 SH	DEFINED 0
ITT EDUCATIONAL SERVICES INC 109100	COM	45068B109	4023	109100 SH	DEFINED 0
IXIA 24100	COM	45071R109	310	24100 SH	DEFINED 0
ITT INDS INC IND 60000	COM	450911102	3030	60000 SH	DEFINED 0
ITT INDS INC IND	COM	450911102	7649	151475 SH	DEFINED 0
IDACORP INC 1300	COM	451107106	53	1300 SH	DEFINED 0
IDACORP INC 42100	COM	451107106	1709	42100 SH	DEFINED 0
IDEX CORP 91225	COM	45167R104	3147	91225 SH	DEFINED 0

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IDEXX LABS INC 98425	COM	45168D104	2806	98425 SH	DEFINED 0
IKON OFFICE SOLUTIONS INC 40916	COM	451713101	478	40916 SH	DEFINED 0
ILEX ONCOLOGY INC 8200	COM	451923106	222	8200 SH	DEFINED 0
ILLINOIS TOOL WKS INC 55400	COM	452308109	3752	55400 SH	DEFINED 0
ILLINOIS TOOL WKS INC	COM	452308109	30650	452606 SH	DEFINED 0
IMATION CORP 25990	COM	45245A107	561	25990 SH	DEFINED 0
IMCLONE SYS INC 3200	COM	45245W109	149	3200 SH	DEFINED 0
IMCLONE SYS INC 7871	COM	45245W109	366	7871 SH	DEFINED 0
IMAGISTICS INTERNATIONAL INC 376	COM	45247T104	5	376 SH	DEFINED 0
IMAGISTICS INTERNATIONAL INC 51400	COM	45247T104	635	51400 SH	DEFINED 0
IMMUNEX CORP NEW 222200	COM	452528102	6157	222200 SH	DEFINED 0
IMMUNEX CORP NEW 1912200	COM	452528102	52987	1912200 SH	DEFINED 0
IMMUNEX CORP NEW	COM	452528102	387	13977 SH	DEFINED 0
IMMUNOGEN INC 13400	COM	45253H101	222	13400 SH	DEFINED 0
IMPATH INC 49400	COM	45255G101	2199	49400 SH	DEFINED 0
IMPAX LABORATORIES INC 17700	COM	45256B101	238	17700 SH	DEFINED 0
IMMUNOMEDICS INC 15600	COM	452907108	316	15600 SH	DEFINED 0
INAMED CORP 99800	COM	453235103	3001	99800 SH	DEFINED 0
INCO LTD 451400	COM	453258402	7647	451400 SH	DEFINED 0
INCO LTD 698025	COM	453258402	11825	698025 SH	DEFINED 0
INCYTE GENOMICS INC	COM	45337C102	581	29900 SH	DEFINED 0
INCYTE GENOMICS INC 12414	COM	45337C102	241	12414 SH	DEFINED 0
INDEPENDENCE CMNTY BK CORP 30400	COM	453414104	692	30400 SH	DEFINED 0
INDYMAC BANCORP INC 255328	COM	456607100	5970	255328 SH	DEFINED 0
INFOCUS CORP 17947	COM	45665B106	395	17947 SH	DEFINED 0
INFONET SVCS CORP 92200	CL B	45666T106	226	92200 SH	DEFINED 0
INFORMATION HLDGS INC 65250	COM	456727106	1847	65250 SH	DEFINED 0
INFOSPACE INC 96696	COM	45678T102	198	96696 SH	DEFINED 0
INFOUSA INC NEW	COM	456818301	184	26500 SH	DEFINED 0
INGERSOLL-RAND CO 15850	COM	456866102	663	15850 SH	DEFINED 0
INGERSOLL-RAND CO 539736	COM	456866102	22566	539736 SH	DEFINED 0



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INFORMATION RES INC 95740	COM	456905108	795	95740	SH	DEFINED 0
INKTOMI CORP 55400	COM	457277101	372	55400	SH	DEFINED 0
INPUT/OUTPUT INC 160500	COM	457652105	1318	160500	SH	DEFINED 0
INSIGHT ENTERPRISES INC 121237	COM	45765U103	2982	121237	SH	DEFINED 0
INSITUFORM TECHNOLOGIES INC 83750	CL A	457667103	2142	83750	SH	DEFINED 0
INSIGHT COMMUNICATIONS INC	CL A	45768V108	319	13200	SH	DEFINED 0
INNKEEPERS USA TR 13900	COM	4576J0104	136	13900	SH	DEFINED 0
INSTINET GROUP INC 31400	COM	457750107	316	31400	SH	DEFINED 0
INSURANCE AUTO AUCTIONS INC 33600	COM	457875102	488	33600	SH	DEFINED 0
INTEGRATED DEVICE TECHNOLOGY 7500	COM	458118106	199	7500	SH	DEFINED 0
INTEGRATED DEVICE TECHNOLOGY 26806	COM	458118106	713	26806	SH	DEFINED 0
INTEGRATED CIRCUIT SYS INC 16100	COM	45811K208	364	16100	SH	DEFINED 0
INTEL CORP 2162167	COM	458140100	68000	2162167	SH	DEFINED 0
INTEL CORP	COM	458140100	389760	12393020	SH	DEFINED 0
INTEL CORP 574034	COM	458140100	18053	574034	SH	DEFINED 0
INTELIDATA TECHNOLOGIES CORP 26600	COM	45814T107	75	26600	SH	DEFINED 0
INTER TEL INC 98650	COM	458372109	1896	98650	SH	DEFINED 0
INTERACTIVE DATA CORP 51300	COM	45840J107	725	51300	SH	DEFINED 0
INTERCEPT GROUP INC 42900	COM	45845L107	1755	42900	SH	DEFINED 0
INTERFACE INC 169400	CL A	458665106	950	169400	SH	DEFINED 0
INTERDIGITAL COMMUNICATIONS CP 24200	COM	45866A105	235	24200	SH	DEFINED 0
INTERGRAPH CORP	COM	458683109	251	18300	SH	DEFINED 0
INTERLAND INC 22100	COM	458727104	47	22100	SH	DEFINED 0
INTERLOGIX INC 7200	COM	458763109	278	7200	SH	DEFINED 0
INTERMAGNETICS GEN CORP 51907	COM	458771102	1344	51907	SH	DEFINED 0
INTERMET CORP 2419700	COM	45881K104	8106	2419700	SH	DEFINED 0
INTERMUNE INC 9300	COM	45884X103	458	9300	SH	DEFINED 0
INTERNAP NETWORK SVCS CORP 34800	COM	45885A102	40	34800	SH	DEFINED 0
INTERNATIONAL BANCSHARES CORP 8421	COM	459044103	355	8421	SH	DEFINED 0
INTERNATIONAL BUSINESS MACHS	COM	459200101	70417	582150	SH	DEFINED 0
INTERNATIONAL BUSINESS MACHS 3269920	COM	459200101	395530	3269920	SH	DEFINED 0

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INTERNATIONAL BUSINESS MACHS 15366	COM	459200101	1859	15366	SH	DEFINED 0
INTERNATIONAL FLAVORS&FRAGRANC 242100	COM	459506101	7193	242100	SH	DEFINED 0
INTERNATIONAL FLAVORS&FRAGRANC 182495	COM	459506101	5422	182495	SH	DEFINED 0
INTERNATIONAL GAME TECHNOLOGY 12900	COM	459902102	881	12900	SH	DEFINED 0
INTERNATIONAL GAME TECHNOLOGY 152338	COM	459902102	10405	152338	SH	DEFINED 0
INTERNATIONAL MULTIFOODS CORP 80300	COM	460043102	1919	80300	SH	DEFINED 0
INTL PAPER CO	COM	460146103	5786	143384	SH	DEFINED 0
INTL PAPER CO 1386267	COM	460146103	55936	1386267	SH	DEFINED 0
INTL PAPER CO 1342770	COM	460146103	54181	1342770	SH	DEFINED 0
INTERNATIONAL RECTIFIER CORP 12800	COM	460254105	446	12800	SH	DEFINED 0
INTERNATIONAL RECTIFIER CORP 16000	COM	460254105	558	16000	SH	DEFINED 0
INTERNATIONAL SPEEDWAY CORP 43462	CL A	460335201	1699	43462	SH	DEFINED 0
INTL SPECIALTY PRODS INC NEW 15700	COM	460337108	141	15700	SH	DEFINED 0
INTERNEURON PHARMACEUTICALS 18600	COM	460573108	206	18600	SH	DEFINED 0
INTERNET CAP GROUP INC	COM	46059C106	60	49200	SH	DEFINED 0
INTERNET SEC SYS INC 800	COM	46060X107	26	800	SH	DEFINED 0
INTERNET SEC SYS INC 12290	COM	46060X107	394	12290	SH	DEFINED 0
INTERPUBLIC GROUP COS INC 192108	COM	460690100	5675	192108	SH	DEFINED 0
INTERPUBLIC GROUP COS INC 496818	COM	460690100	14676	496818	SH	DEFINED 0
INTERPUBLIC GROUP COS INC 44069	COM	460690100	1302	44069	SH	DEFINED 0
INTERSIL CORP 8800	CL A	46069S109	284	8800	SH	DEFINED 0
INTERSIL CORP 84800	CL A	46069S109	2735	84800	SH	DEFINED 0
INTERSTATE BAKERIES CORP DEL	COM	46072H108	3789	156700	SH	DEFINED 0
INTERTRUST TECHNOLOGIES CORP 19800	COM	46113Q109	24	19800	SH	DEFINED 0
INTERVOICE-BRITE INC 166400	COM	461142101	2130	166400	SH	DEFINED 0
INTERWOVEN INC 17600	COM	46114T102	171	17600	SH	DEFINED 0
INTIMATE BRANDS INC 52920	CL A	461156101	786	52920	SH	DEFINED 0
INTUIT 234200	COM	461202103	10019	234200	SH	DEFINED 0
INTUIT 757598	COM	461202103	32410	757598	SH	DEFINED 0
INVACARE CORP 108425	COM	461203101	3655	108425	SH	DEFINED 0
INTRUSION INC	COM	46121E106	21	12300	SH	DEFINED 0

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INVESTMENT TECHNOLOGY GRP NEW 1600	COM	46145F105	63	1600	SH	DEFINED 0
INVESTMENT TECHNOLOGY GRP NEW 64564	COM	46145F105	2523	64564	SH	DEFINED 0
INVITROGEN CORP 1600	COM	46185R100	99	1600	SH	DEFINED 0
INVITROGEN CORP 16600	COM	46185R100	1028	16600	SH	DEFINED 0
INVITROGEN CORP 11249	COM	46185R100	697	11249	SH	DEFINED 0
INVESTORS FINL SERVICES CORP 4500	COM	461915100	298	4500	SH	DEFINED 0
INVESTORS FINL SERVICES CORP 26629	COM	461915100	1763	26629	SH	DEFINED 0
IOMEGA CORP	COM NEW	462030305	273	32680	SH	DEFINED 0
IONA TECHNOLOGIES PLC 60472	SPONSORED ADR	46206P109	1228	60472	SH	DEFINED 0
IONICS INC 59275	COM	462218108	1780	59275	SH	DEFINED 0
IRON MTN INC PA 4100	COM	462846106	180	4100	SH	DEFINED 0
IRON MTN INC PA 4500	COM	462846106	197	4500	SH	DEFINED 0
ISHARES TR 40300	S&P MIDCAP 400	464287507	4076	40300	SH	DEFINED 0
ISHARES TR 135775	RUSSELL 2000	464287655	13082	135775	SH	DEFINED 0
ISHARES TR 69300	S&P SMLCAP 600	464287804	7928	69300	SH	DEFINED 0
ISIS PHARMACEUTICALS INC	COM	464330109	1227	55300	SH	DEFINED 0
ISOLYSER INC 20000	COM	464888106	51	20000	SH	DEFINED 0
ITRON INC 89300	COM	465741106	2706	89300	SH	DEFINED 0
I2 TECHNOLOGIES INC 40060	COM	465754109	316	40060	SH	DEFINED 0
I2 TECHNOLOGIES INC 85433	COM	465754109	675	85433	SH	DEFINED 0
IVANHOE ENERGY INC 149693	COM	465790103	337	149693	SH	DEFINED 0
IVAX CORP 12925	COM	465823102	260	12925	SH	DEFINED 0
IVAX CORP 209153	COM	465823102	4212	209153	SH	DEFINED 0
JDN RLTY CORP	COM	465917102	126	10200	SH	DEFINED 0
J & J SNACK FOODS CORP 26100	COM	466032109	638	26100	SH	DEFINED 0
JDS UNIPHASE CORP 132900	COM	46612J101	1154	132900	SH	DEFINED 0
JDS UNIPHASE CORP 1844628	COM	46612J101	16011	1844628	SH	DEFINED 0
JDS UNIPHASE CORP 15164	COM	46612J101	132	15164	SH	DEFINED 0
JDA SOFTWARE GROUP INC 10200	COM	46612K108	228	10200	SH	DEFINED 0
JLG INDS INC 122400	COM	466210101	1304	122400	SH	DEFINED 0
J P MORGAN CHASE & CO 665575	COM	46625H100	24194	665575	SH	DEFINED 0

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J P MORGAN CHASE & CO	COM	46625H100	161426	4440880	SH	DEFINED 0
J P MORGAN CHASE & CO 1154247	COM	46625H100	41957	1154247	SH	DEFINED 0
JABIL CIRCUIT INC 306900	COM	466313103	6973	306900	SH	DEFINED 0
JABIL CIRCUIT INC 246100	COM	466313103	5591	246100	SH	DEFINED 0
JACK IN THE BOX INC 132200	COM	466367109	3641	132200	SH	DEFINED 0
JACOBS ENGR GROUP INC DEL 1200	COM	469814107	79	1200	SH	DEFINED 0
JACOBS ENGR GROUP INC DEL 24500	COM	469814107	1617	24500	SH	DEFINED 0
JAKKS PAC INC 84675	COM	47012E106	1605	84675	SH	DEFINED 0
JANUS HOTELS & RESORTS INC	COM NEW	47102C309	549	421930	SH	DEFINED 0
JEFFERIES GROUP INC NEW 73500	COM	472319102	3110	73500	SH	DEFINED 0
JEFFERSON PILOT CORP 102791	COM	475070108	4756	102791	SH	DEFINED 0
JEFFERSON PILOT CORP 623653	COM	475070108	28856	623653	SH	DEFINED 0
JO-ANN STORES INC 48000	CL A	47758P109	343	48000	SH	DEFINED 0
JOHN NUVEEN CO 7050	CL A	478035108	377	7050	SH	DEFINED 0
JOHNSON & JOHNSON 1393388	COM	478160104	82349	1393388	SH	DEFINED 0
JOHNSON & JOHNSON 5755687	COM	478160104	340161	5755687	SH	DEFINED 0
JOHNSON CTLS INC	COM	478366107	5241	64900	SH	DEFINED 0
JOHNSON CTLS INC 311335	COM	478366107	25140	311335	SH	DEFINED 0
JONES APPAREL GROUP INC 20200	COM	480074103	670	20200	SH	DEFINED 0
JONES APPAREL GROUP INC 159526	COM	480074103	5291	159526	SH	DEFINED 0
JONES LANG LASALLE INC 10100	COM	48020Q107	182	10100	SH	DEFINED 0
JOURNAL REGISTER CO 16700	COM	481138105	351	16700	SH	DEFINED 0
JUNIPER NETWORKS INC 9467	COM	48203R104	179	9467	SH	DEFINED 0
JUNIPER NETWORKS INC 35100	COM	48203R104	665	35100	SH	DEFINED 0
JUNIPER NETWORKS INC	COM	48203R104	148	7818	SH	DEFINED 0
KLA-TENCOR CORP 175300	COM	482480100	8688	175300	SH	DEFINED 0
KLA-TENCOR CORP 801092	COM	482480100	39702	801092	SH	DEFINED 0
K MART CORP 29200	COM	482584109	159	29200	SH	DEFINED 0
K MART CORP 2025055	COM	482584109	11057	2025055	SH	DEFINED 0
KPMG CONSULTING INC 15300	COM	48265R109	254	15300	SH	DEFINED 0
K-SWISS INC 32525	CL A	482686102	1081	32525	SH	DEFINED 0

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K2 INC 56850	COM	482732104	410	56850 SH	DEFINED 0
KAISER ALUMINUM CORP	COM	483007100	21	13200 SH	DEFINED 0
KAMAN CORP 68200	CL A	483548103	1064	68200 SH	DEFINED 0
KANSAS CITY SOUTHN INDS INC 170000	COM NEW	485170302	2402	170000 SH	DEFINED 0
KAYDON CORP 32600	COM	486587108	739	32600 SH	DEFINED 0
KEANE INC 39800	COM	486665102	718	39800 SH	DEFINED 0
KB HOME 124800	COM	48666K109	5004	124800 SH	DEFINED 0
KB HOME 408914	COM	48666K109	16397	408914 SH	DEFINED 0
KEITHLEY INSTRS INC 44850	COM	487584104	758	44850 SH	DEFINED 0
KELLOGG CO	COM	487836108	27800	923600 SH	DEFINED 0
KELLOGG CO 665038	COM	487836108	20018	665038 SH	DEFINED 0
KELLWOOD CO 81075	COM	488044108	1947	81075 SH	DEFINED 0
KELLY SVCS INC 36743	CL A	488152208	804	36743 SH	DEFINED 0
KEMET CORP 4800	COM	488360108	85	4800 SH	DEFINED 0
KEMET CORP 116564	COM	488360108	2069	116564 SH	DEFINED 0
KENNAMETAL INC 33720	COM	489170100	1358	33720 SH	DEFINED 0
KERR MCGEE CORP 92149	COM	492386107	5050	92149 SH	DEFINED 0
KERR MCGEE CORP	COM	492386107	26330	480472 SH	DEFINED 0
KEY ENERGY SVCS INC 27900	COM	492914106	257	27900 SH	DEFINED 0
KEY PRODTN INC 41100	COM	493138101	699	41100 SH	DEFINED 0
KEYCORP NEW 78900	COM	493267108	1920	78900 SH	DEFINED 0
KEYCORP NEW 1275116	COM	493267108	31036	1275116 SH	DEFINED 0
KEY3MEDIA GROUP INC 21650	COM	49326R104	115	21650 SH	DEFINED 0
KEYNOTE SYS INC 11600	COM	493308100	108	11600 SH	DEFINED 0
KEYSPAN CORP 86800	COM	49337W100	3008	86800 SH	DEFINED 0
KEYSPAN CORP	COM	49337W100	9839	283964 SH	DEFINED 0
KFORCE INC 12100	COM	493732101	76	12100 SH	DEFINED 0
KIMBALL INTL INC 10400	CL B	494274103	158	10400 SH	DEFINED 0
KILROY RLTY CORP 80900	COM	49427F108	2125	80900 SH	DEFINED 0
KIMBERLY CLARK CORP 504600	COM	494368103	30175	504600 SH	DEFINED 0
KIMBERLY CLARK CORP 1163122	COM	494368103	69555	1163122 SH	DEFINED 0

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KIMCO REALTY CORP 3600	COM	49446R109	118	3600 SH	DEFINED 0
KIMCO REALTY CORP 10650	COM	49446R109	348	10650 SH	DEFINED 0
KINDER MORGAN INC KANS	COM	49455P101	3035	54500 SH	DEFINED 0
KINDER MORGAN INC KANS 236003	COM	49455P101	13143	236003 SH	DEFINED 0
KING PHARMACEUTICALS INC 379656	COM	495582108	15995	379656 SH	DEFINED 0
KING PHARMACEUTICALS INC 403642	COM	495582108	17005	403642 SH	DEFINED 0
KIRBY CORP 71900	COM	497266106	1981	71900 SH	DEFINED 0
KNIGHT RIDDER INC 39100	COM	499040103	2539	39100 SH	DEFINED 0
KNIGHT RIDDER INC 159917	COM	499040103	10383	159917 SH	DEFINED 0
KNIGHT TRADING GROUP INC 11800	COM	499063105	130	11800 SH	DEFINED 0
KOGER EQUITY INC	COM	500228101	163	10000 SH	DEFINED 0
KOHL'S CORP 91200	COM	500255104	6424	91200 SH	DEFINED 0
KOHL'S CORP 937164	COM	500255104	66014	937164 SH	DEFINED 0
KOPIN CORP 190100	COM	500600101	2661	190100 SH	DEFINED 0
KOREA TELECOM 11600	SPONSORED ADR	50063P103	236	11600 SH	DEFINED 0
KORN FERRY INTL 20300	COM NEW	500643200	216	20300 SH	DEFINED 0
KOS PHARMACEUTICALS INC 7300	COM	500648100	253	7300 SH	DEFINED 0
KRAFT FOODS INC 30400	CL A	50075N104	1035	30400 SH	DEFINED 0
KRISPY KREME DOUGHNUTS INC	COM	501014104	164	3700 SH	DEFINED 0
KRISPY KREME DOUGHNUTS INC 11600	COM	501014104	513	11600 SH	DEFINED 0
KROGER CO 890600	COM	501044101	18587	890600 SH	DEFINED 0
KROGER CO 1280025	COM	501044101	26714	1280025 SH	DEFINED 0
KROLL INC 60000	COM	501049100	906	60000 SH	DEFINED 0
KRONOS INC 117625	COM	501052104	5691	117625 SH	DEFINED 0
KULICKE & SOFFA INDS INC 146650	COM	501242101	2515	146650 SH	DEFINED 0
LNR PPTY CORP 8900	COM	501940100	278	8900 SH	DEFINED 0
LSI LOGIC CORP	COM	502161102	6558	415600 SH	DEFINED 0
LSI LOGIC CORP 477586	COM	502161102	7536	477586 SH	DEFINED 0
LSI LOGIC CORP 5715	COM	502161102	90	5715 SH	DEFINED 0
LTX CORP 20800	COM	502392103	436	20800 SH	DEFINED 0
L-3 COMMUNICATIONS HLDGS INC 2600	COM	502424104	234	2600 SH	DEFINED 0

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L-3 COMMUNICATIONS HLDGS INC 91829	COM	502424104	8265	91829 SH	DEFINED 0
LA QUINTA PPTYS INC 44393	PAIRED CTF	50419Q409	255	44393 SH	DEFINED 0
LA Z BOY INC 179150	COM	505336107	3909	179150 SH	DEFINED 0
LABOR READY INC	COM NEW	505401208	627	122750 SH	DEFINED 0
LABONE INC NEW 10950	COM	50540L105	169	10950 SH	DEFINED 0
LABORATORY CORP AMER HLDGS 2400	COM NEW	50540R409	194	2400 SH	DEFINED 0
LABORATORY CORP AMER HLDGS 6800	COM NEW	50540R409	550	6800 SH	DEFINED 0
LABRANCHE & CO INC 1000	COM	505447102	34	1000 SH	DEFINED 0
LABRANCHE & CO INC 61600	COM	505447102	2123	61600 SH	DEFINED 0
LACLEDE GROUP INC 53700	COM	505597104	1283	53700 SH	DEFINED 0
LAFARGE NORTH AMERICA INC 9400	COM	505862102	353	9400 SH	DEFINED 0
LAM RESEARCH CORP	COM	512807108	444	19100 SH	DEFINED 0
LAM RESEARCH CORP 128800	COM	512807108	2991	128800 SH	DEFINED 0
LAM RESEARCH CORP 3780	COM	512807108	88	3780 SH	DEFINED 0
LAMAR ADVERTISING CO 3000	CL A	512815101	127	3000 SH	DEFINED 0
LAMAR ADVERTISING CO 9000	CL A	512815101	381	9000 SH	DEFINED 0
LANCASTER COLONY CORP 21261	COM	513847103	755	21261 SH	DEFINED 0
LANCE INC 12700	COM	514606102	181	12700 SH	DEFINED 0
LANDAMERICA FINL GROUP INC 84200	COM	514936103	2417	84200 SH	DEFINED 0
LANDS END INC	COM	515086106	1065	21224 SH	DEFINED 0
LANDRYS RESTAURANTS INC 61800	COM	51508L103	1153	61800 SH	DEFINED 0
LANDSTAR SYS INC 29300	COM	515098101	2125	29300 SH	DEFINED 0
LATTICE SEMICONDUCTOR CORP 18700	COM	518415104	385	18700 SH	DEFINED 0
LATTICE SEMICONDUCTOR CORP 26900	COM	518415104	553	26900 SH	DEFINED 0
LATTICE SEMICONDUCTOR CORP 4746	COM	518415104	98	4746 SH	DEFINED 0
LAUDER ESTEE COS INC 16600	CL A	518439104	532	16600 SH	DEFINED 0
LAUDER ESTEE COS INC 13400	CL A	518439104	430	13400 SH	DEFINED 0
LAUDER ESTEE COS INC	CL A	518439104	158	4925 SH	DEFINED 0
LAWSON PRODS INC 29800	COM	520776105	775	29800 SH	DEFINED 0
LEAP WIRELESS INTL INC 15200	COM	521863100	319	15200 SH	DEFINED 0
LEAR CORP 174626	COM	521865105	6660	174626 SH	DEFINED 0

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LEAR CORP 57695	COM	521865105	2200	57695 SH	DEFINED 0
LEARNING TREE INTL INC 31700	COM	522015106	884	31700 SH	DEFINED 0
LEE ENTERPRISES INC 34100	COM	523768109	1240	34100 SH	DEFINED 0
LEGATO SYS INC 39000	COM	524651106	506	39000 SH	DEFINED 0
LEGGETT & PLATT INC	COM	524660107	354	15400 SH	DEFINED 0
LEGG MASON INC 1500	COM	524901105	75	1500 SH	DEFINED 0
LEGG MASON INC 36700	COM	524901105	1834	36700 SH	DEFINED 0
LEHMAN BROS HLDGS INC 183700	COM	524908100	12271	183700 SH	DEFINED 0
LEHMAN BROS HLDGS INC 893125	COM	524908100	59661	893125 SH	DEFINED 0
LENNAR CORP 800	COM	526057104	37	800 SH	DEFINED 0
LENNAR CORP 54325	COM	526057104	2543	54325 SH	DEFINED 0
LENNOX INTL INC	COM	526107107	1828	188416 SH	DEFINED 0
LEUCADIA NATL CORP 600	COM	527288104	17	600 SH	DEFINED 0
LEUCADIA NATL CORP 20900	COM	527288104	603	20900 SH	DEFINED 0
LEVEL 3 COMMUNICATIONS INC 47800	COM	52729N100	239	47800 SH	DEFINED 0
LEVEL 3 COMMUNICATIONS INC 35900	COM	52729N100	180	35900 SH	DEFINED 0
LEXICON GENETICS INC 20200	COM	528872104	233	20200 SH	DEFINED 0
LEXMARK INTL NEW 228300	CL A	529771107	13470	228300 SH	DEFINED 0
LEXMARK INTL NEW 313835	CL A	529771107	18516	313835 SH	DEFINED 0
LIBBEY INC	COM	529898108	1550	47475 SH	DEFINED 0
LIBERATE TECHNOLOGIES 28800	COM	530129105	331	28800 SH	DEFINED 0
LIBERTY CORP S C 5178	COM	530370105	213	5178 SH	DEFINED 0
LIBERTY MEDIA CORP NEW 13700	COM SER A	530718105	192	13700 SH	DEFINED 0
LIBERTY MEDIA CORP NEW 678541	COM SER A	530718105	9500	678541 SH	DEFINED 0
LIBERTY MEDIA CORP NEW 19314	COM SER A	530718105	270	19314 SH	DEFINED 0
LIBERTY PPTY TR 3800	SH BEN INT	531172104	113	3800 SH	DEFINED 0
LIBERTY PPTY TR 18300	SH BEN INT	531172104	546	18300 SH	DEFINED 0
LIFEPOINT HOSPITALS INC	COM	53219L109	6397	187932 SH	DEFINED 0
LIGAND PHARMACEUTICALS INC 21800	CL B	53220K207	390	21800 SH	DEFINED 0
LILLY ELI & CO 555300	COM	532457108	43613	555300 SH	DEFINED 0



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LILLY ELI & CO 2143166	COM	532457108	168324	2143166	SH	DEFINED 0
LIMITED INC 80100	COM	532716107	1179	80100	SH	DEFINED 0
LIMITED INC 713386	COM	532716107	10501	713386	SH	DEFINED 0
LINCARE HLDGS INC 79100	COM	532791100	2266	79100	SH	DEFINED 0
LINCOLN ELEC HLDGS INC 13400	COM	533900106	327	13400	SH	DEFINED 0
LINCOLN NATL CORP IND	COM	534187109	6727	138500	SH	DEFINED 0
LINCOLN NATL CORP IND 577553	COM	534187109	28052	577553	SH	DEFINED 0
LINDSAY MFG CO 32912	COM	535555106	637	32912	SH	DEFINED 0
LINEAR TECHNOLOGY CORP 86600	COM	535678106	3381	86600	SH	DEFINED 0
LINEAR TECHNOLOGY CORP 449852	COM	535678106	17562	449852	SH	DEFINED 0
LINEAR TECHNOLOGY CORP 2248	COM	535678106	88	2248	SH	DEFINED 0
LINENS N THINGS INC 118975	COM	535679104	3034	118975	SH	DEFINED 0
LITTELFUSE INC 9700	COM	537008104	255	9700	SH	DEFINED 0
LIZ CLAIBORNE INC	COM	539320101	950	19100	SH	DEFINED 0
LIZ CLAIBORNE INC 332371	COM	539320101	16535	332371	SH	DEFINED 0
LOCKHEED MARTIN CORP 223344	COM	539830109	10423	223344	SH	DEFINED 0
LOCKHEED MARTIN CORP 1184546	COM	539830109	55283	1184546	SH	DEFINED 0
LOEWS CORP 123200	COM	540424108	6823	123200	SH	DEFINED 0
LOEWS CORP 778931	COM	540424108	43137	778931	SH	DEFINED 0
LONE STAR STEAKHOUSE SALOON 112100	COM	542307103	1662	112100	SH	DEFINED 0
LONE STAR TECHNOLOGIES INC 69600	COM	542312103	1225	69600	SH	DEFINED 0
LONGS DRUG STORES CORP	COM	543162101	1012	43300	SH	DEFINED 0
LONGVIEW FIBRE CO 48300	COM	543213102	570	48300	SH	DEFINED 0
LOUISIANA PAC CORP 7800	COM	546347105	66	7800	SH	DEFINED 0
LOUISIANA PAC CORP 811453	COM	546347105	6849	811453	SH	DEFINED 0
LOWES COS INC 398882	COM	548661107	18512	398882	SH	DEFINED 0
LOWES COS INC 1990806	COM	548661107	92393	1990806	SH	DEFINED 0
LUBRIZOL CORP 52007	COM	549271104	1825	52007	SH	DEFINED 0
LUBYS INC 66100	COM	549282101	377	66100	SH	DEFINED 0
LUCENT TECHNOLOGIES INC	COM	549463107	826	131094	SH	DEFINED 0
LUCENT TECHNOLOGIES INC 5856144	COM	549463107	36894	5856144	SH	DEFINED 0

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LUCENT TECHNOLOGIES INC 4800	PFD CV 8% 144A	549463206	549	4800 SH	DEFINED 0
LYDALL INC DEL 46200	COM	550819106	462	46200 SH	DEFINED 0
LYONDELL CHEMICAL CO 123106	COM	552078107	1764	123106 SH	DEFINED 0
M & T BK CORP 900	COM	55261F104	66	900 SH	DEFINED 0
M & T BK CORP 61478	COM	55261F104	4479	61478 SH	DEFINED 0
MAF BANCORP INC 81061	COM	55261R108	2391	81061 SH	DEFINED 0
MAI SYSTEMS CORP	COM	552620205	11	34800 SH	DEFINED 0
MBIA INC 118800	COM	55262C100	6371	118800 SH	DEFINED 0
MBIA INC 496466	COM	55262C100	26625	496466 SH	DEFINED 0
MBNA CORP 395414	COM	55262L100	13919	395414 SH	DEFINED 0
MBNA CORP 1292232	COM	55262L100	45487	1292232 SH	DEFINED 0
MBNA CORP 3647	COM	55262L100	128	3647 SH	DEFINED 0
M D C HLDGS INC 85896	COM	552676108	3246	85896 SH	DEFINED 0
MDU RES GROUP INC 1400	COM	552690109	39	1400 SH	DEFINED 0
MDU RES GROUP INC	COM	552690109	1837	65262 SH	DEFINED 0
MEMC ELECTR MATLS INC 15500	COM	552715104	55	15500 SH	DEFINED 0
MGIC INVT CORP WIS 124400	COM	552848103	7678	124400 SH	DEFINED 0
MGIC INVT CORP WIS 404264	COM	552848103	24951	404264 SH	DEFINED 0
MGI PHARMA INC 62700	COM	552880106	958	62700 SH	DEFINED 0
MGM MIRAGE 1100	COM	552953101	32	1100 SH	DEFINED 0
MGM MIRAGE 15630	COM	552953101	451	15630 SH	DEFINED 0
MRV COMMUNICATIONS INC 39544	COM	553477100	168	39544 SH	DEFINED 0
MRO SOFTWARE INC	COM	55347W105	2194	93850 SH	DEFINED 0
MSC INDL DIRECT INC 14300	CL A	553530106	282	14300 SH	DEFINED 0
MACDERMID INC 86150	COM	554273102	1460	86150 SH	DEFINED 0
MACERICH CO 10400	COM	554382101	277	10400 SH	DEFINED 0
MACK CALI RLTY CORP 2400	COM	554489104	74	2400 SH	DEFINED 0
MACK CALI RLTY CORP 5600	COM	554489104	174	5600 SH	DEFINED 0
MACROVISION CORP 13301	COM	555904101	468	13301 SH	DEFINED 0
MACROMEDIA INC 329660	COM	556100105	5868	329660 SH	DEFINED 0
MAGMA DESIGN AUTOMATION	COM	559181102	242	8000 SH	DEFINED 0

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MAGNETEK INC 63400	COM	559424106	571	63400 SH	DEFINED 0
MAIL-WELL INC 16300	COM	560321200	67	16300 SH	DEFINED 0
MANDALAY RESORT GROUP 100	COM	562567107	2	100 SH	DEFINED 0
MANDALAY RESORT GROUP 353185	COM	562567107	7558	353185 SH	DEFINED 0
MANHATTAN ASSOCS INC 76700	COM	562750109	2236	76700 SH	DEFINED 0
MANITOWOC INC 86612	COM	563571108	2694	86612 SH	DEFINED 0
MANOR CARE INC NEW 267700	COM	564055101	6347	267700 SH	DEFINED 0
MANOR CARE INC NEW	COM	564055101	5539	233617 SH	DEFINED 0
MANPOWER INC 62600	COM	56418H100	2110	62600 SH	DEFINED 0
MANUFACTURED HOME CMNTYS INC 7400	COM	564682102	231	7400 SH	DEFINED 0
MAPINFO CORP 40900	COM	565105103	642	40900 SH	DEFINED 0
MARCUS CORP 88650	COM	566330106	1254	88650 SH	DEFINED 0
MARSH & MCLENNAN COS INC 126850	COM	571748102	13630	126850 SH	DEFINED 0
MARSH & MCLENNAN COS INC 467440	COM	571748102	50226	467440 SH	DEFINED 0
MARSHALL & ILSLEY CORP 700	COM	571834100	44	700 SH	DEFINED 0
MARSHALL & ILSLEY CORP	COM	571834100	5308	83881 SH	DEFINED 0
MARRIOTT INTL INC NEW 119900	CL A	571903202	4874	119900 SH	DEFINED 0
MARRIOTT INTL INC NEW 370061	CL A	571903202	15043	370061 SH	DEFINED 0
MARRIOTT INTL INC NEW 19693	CL A	571903202	801	19693 SH	DEFINED 0
MARTIN MARIETTA MATLS INC 14600	COM	573284106	680	14600 SH	DEFINED 0
MASCO CORP 144100	COM	574599106	3530	144100 SH	DEFINED 0
MASCO CORP 687742	COM	574599106	16850	687742 SH	DEFINED 0
MASSEY ENERGY CORP 213289	COM	576206106	4421	213289 SH	DEFINED 0
MATERIAL SCIENCES CORP	COM	576674105	392	38725 SH	DEFINED 0
MATRIX PHARMACEUTICAL INC 12600	COM	576844104	20	12600 SH	DEFINED 0
MATRIXONE INC 10000	COM	57685P304	130	10000 SH	DEFINED 0
MATTEL INC 559612	COM	577081102	9625	559612 SH	DEFINED 0
MATTEL INC 586469	COM	577081102	10087	586469 SH	DEFINED 0
MAXTOR CORP 23600	COM NEW	577729205	150	23600 SH	DEFINED 0
MAXIM INTEGRATED PRODS INC 87205	COM	57772K101	4579	87205 SH	DEFINED 0
MAXIM INTEGRATED PRODS INC 444334	COM	57772K101	23332	444334 SH	DEFINED 0

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MAXIM INTEGRATED PRODS INC	COM	57772K101	117	2236 SH	DEFINED 0
MAXYGEN INC 10200	COM	577776107	179	10200 SH	DEFINED 0
MAY DEPT STORES CO 35350	COM	577778103	1307	35350 SH	DEFINED 0
MAY DEPT STORES CO 863834	COM	577778103	31945	863834 SH	DEFINED 0
MAXIMUS INC 61800	COM	577933104	2599	61800 SH	DEFINED 0
MAYTAG CORP 182700	COM	578592107	5669	182700 SH	DEFINED 0
MAYTAG CORP 420653	COM	578592107	13053	420653 SH	DEFINED 0
MCAFEE COM CORP 93100	CL A	579062100	3157	93100 SH	DEFINED 0
MCCLATCHY CO	CL A	579489105	300	6375 SH	DEFINED 0
MCCORMICK & CO INC 7000	COM NON VTG	579780206	294	7000 SH	DEFINED 0
MCCORMICK & CO INC 42400	COM NON VTG	579780206	1780	42400 SH	DEFINED 0
MCDATA CORP 29176	CL A	580031201	715	29176 SH	DEFINED 0
MCDERMOTT INTL INC 4700	COM	580037109	58	4700 SH	DEFINED 0
MCDERMOTT INTL INC 671828	COM	580037109	8243	671828 SH	DEFINED 0
MCDONALDS CORP 537300	COM	580135101	14222	537300 SH	DEFINED 0
MCDONALDS CORP 1884383	COM	580135101	49880	1884383 SH	DEFINED 0
MCGRAW HILL COS INC	COM	580645109	16867	276600 SH	DEFINED 0
MCGRAW HILL COS INC 268616	COM	580645109	16380	268616 SH	DEFINED 0
MCKESSON CORP 262922	COM	58155Q103	9833	262922 SH	DEFINED 0
MCKESSON CORP 629632	COM	58155Q103	23548	629632 SH	DEFINED 0
MCLEODUSA INC 57437	CL A	582266102	21	57437 SH	DEFINED 0
MEAD CORP 25000	COM	582834107	772	25000 SH	DEFINED 0
MEAD CORP 532102	COM	582834107	16437	532102 SH	DEFINED 0
MEADE INSTRUMENTS CORP 43300	COM	583062104	155	43300 SH	DEFINED 0
MEDAREX INC	COM	583916101	167	9300 SH	DEFINED 0
MEDAREX INC 6200	COM	583916101	111	6200 SH	DEFINED 0
MEDAREX INC 16544	COM	583916101	297	16544 SH	DEFINED 0
MEDIA GEN INC 23200	CL A	584404107	1156	23200 SH	DEFINED 0
MEDIACOM COMMUNICATIONS CORP 11900	CL A	58446K105	217	11900 SH	DEFINED 0
MEDICIS PHARMACEUTICAL CORP 2900	CL A NEW	584690309	187	2900 SH	DEFINED 0
MEDICIS PHARMACEUTICAL CORP 112675	CL A NEW	584690309	7278	112675 SH	DEFINED 0

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MEDIMMUNE INC 166100	COM	584699102	7699	166100	SH	DEFINED 0
MEDIMMUNE INC	COM	584699102	14272	307915	SH	DEFINED 0
MEDIMMUNE INC 14808	COM	584699102	686	14808	SH	DEFINED 0
MEDTRONIC INC 513384	COM	585055106	26290	513384	SH	DEFINED 0
MEDTRONIC INC 2142045	COM	585055106	109694	2142045	SH	DEFINED 0
MELLON FINL CORP 360700	COM	58551A108	13570	360700	SH	DEFINED 0
MELLON FINL CORP 675502	COM	58551A108	25412	675502	SH	DEFINED 0
MEMBERWORKS INC 57400	COM	586002107	804	57400	SH	DEFINED 0
MENS WEARHOUSE INC 119575	COM	587118100	2469	119575	SH	DEFINED 0
MENTOR CORP MINN	COM	587188103	2750	96300	SH	DEFINED 0
MENTOR GRAPHICS CORP 6800	COM	587200106	160	6800	SH	DEFINED 0
MENTOR GRAPHICS CORP 109200	COM	587200106	2574	109200	SH	DEFINED 0
MERCANTILE BANKSHARES CORP 1900	COM	587405101	82	1900	SH	DEFINED 0
MERCANTILE BANKSHARES CORP 35100	COM	587405101	1511	35100	SH	DEFINED 0
MERCK & CO INC 1062655	COM	589331107	62484	1062655	SH	DEFINED 0
MERCK & CO INC 4517854	COM	589331107	265650	4517854	SH	DEFINED 0
MERCURY COMPUTER SYS 85575	COM	589378108	3347	85575	SH	DEFINED 0
MERCURY GENL CORP NEW	COM	589400100	236	5400	SH	DEFINED 0
MERCURY INTERACTIVE CORP 246100	COM	589405109	8362	246100	SH	DEFINED 0
MERCURY INTERACTIVE CORP 106230	COM	589405109	3610	106230	SH	DEFINED 0
MEREDITH CORP 24700	COM	589433101	881	24700	SH	DEFINED 0
MEREDITH CORP 74696	COM	589433101	2663	74696	SH	DEFINED 0
MERISTAR HOSPITALITY CORP 17900	COM	58984Y103	254	17900	SH	DEFINED 0
MERIDIAN GOLD INC 15000	COM	589975101	155	15000	SH	DEFINED 0
MERRILL LYNCH & CO INC 258200	COM	590188108	13457	258200	SH	DEFINED 0
MERRILL LYNCH & CO INC	COM	590188108	99269	1904615	SH	DEFINED 0
MESA AIR GROUP INC 106100	COM	590479101	798	106100	SH	DEFINED 0
METHODE ELECTRS INC 148350	CL A	591520200	1187	148350	SH	DEFINED 0
METLIFE INC 104100	COM	59156R108	3298	104100	SH	DEFINED 0
METLIFE INC 1391103	COM	59156R108	44070	1391103	SH	DEFINED 0
METRIS COS INC 28604	COM	591598107	735	28604	SH	DEFINED 0

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METRO GOLDWYN MAYER INC 26000	COM	591610100	569	26000	SH	DEFINED 0
METRO GOLDWYN MAYER INC 8012	COM	591610100	175	8012	SH	DEFINED 0
METRO ONE TELECOMMUNICATIONS	COM	59163F105	6017	198900	SH	DEFINED 0
METROMEDIA FIBER NETWORK INC 47020	CL A	591689104	21	47020	SH	DEFINED 0
METROMEDIA FIBER NETWORK INC 12442	CL A	591689104	5	12442	SH	DEFINED 0
METROMEDIA INTL GROUP INC 12900	COM	591695101	10	12900	SH	DEFINED 0
METTLER TOLEDO INTERNATIONAL 4400	COM	592688105	228	4400	SH	DEFINED 0
METTLER TOLEDO INTERNATIONAL 6200	COM	592688105	321	6200	SH	DEFINED 0
MICHAELS STORES INC 197050	COM	594087108	6493	197050	SH	DEFINED 0
MICREL INC 8500	COM	594793101	223	8500	SH	DEFINED 0
MICREL INC	COM	594793101	1104	42100	SH	DEFINED 0
MICROS SYS INC 53200	COM	594901100	1335	53200	SH	DEFINED 0
MICROSOFT CORP 2299500	COM	594918104	152342	2299500	SH	DEFINED 0
MICROSOFT CORP 9956890	COM	594918104	659644	9956890	SH	DEFINED 0
MICROSOFT CORP 309150	COM	594918104	20481	309150	SH	DEFINED 0
MICROSTRATEGY INC 6100	CL A	594972101	23	6100	SH	DEFINED 0
MICROSTRATEGY INC 24349	CL A	594972101	94	24349	SH	DEFINED 0
MICROCHIP TECHNOLOGY INC 13100	COM	595017104	507	13100	SH	DEFINED 0
MICROCHIP TECHNOLOGY INC	COM	595017104	3071	79278	SH	DEFINED 0
MICROCHIP TECHNOLOGY INC 4386	COM	595017104	170	4386	SH	DEFINED 0
MICROCELL TELECOMMUNICATIONS 121601	CL B NON VTG	59501T304	302	121601	SH	DEFINED 0
MICRON TECHNOLOGY INC 242700	COM	595112103	7524	242700	SH	DEFINED 0
MICRON TECHNOLOGY INC 840678	COM	595112103	26061	840678	SH	DEFINED 0
MICRON TECHNOLOGY INC 2883	COM	595112103	89	2883	SH	DEFINED 0
MICROSEMI CORP 83700	COM	595137100	2486	83700	SH	DEFINED 0
MICROTUNE INC DEL 9000	COM	59514P109	211	9000	SH	DEFINED 0
MID ATLANTIC MED SVCS INC	COM	59523C107	4172	183800	SH	DEFINED 0
MIDAS GROUP INC 45416	COM	595626102	522	45416	SH	DEFINED 0
MIDWEST EXPRESS HLDGS INC 46175	COM	597911106	674	46175	SH	DEFINED 0
MIDWAY GAMES INC 124636	COM	598148104	1871	124636	SH	DEFINED 0
MILACRON INC 125000	COM	598709103	1976	125000	SH	DEFINED 0

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MILLENNIUM PHARMACEUTICALS INC 10200	COM	599902103	250	10200	SH	DEFINED 0
MILLENNIUM PHARMACEUTICALS INC 233700	COM	599902103	5728	233700	SH	DEFINED 0
MILLENNIUM PHARMACEUTICALS INC 18621	COM	599902103	456	18621	SH	DEFINED 0
MILLENNIUM CHEMICALS INC	COM	599903101	349	27700	SH	DEFINED 0
MILLER HERMAN INC 16300	COM	600544100	386	16300	SH	DEFINED 0
MILLER HERMAN INC 44000	COM	600544100	1041	44000	SH	DEFINED 0
MILLIPORE CORP 101900	COM	601073109	6185	101900	SH	DEFINED 0
MILLIPORE CORP 66401	COM	601073109	4031	66401	SH	DEFINED 0
MINERALS TECHNOLOGIES INC 25200	COM	603158106	1175	25200	SH	DEFINED 0
MINNESOTA MNG & MFG CO 142800	COM	604059105	16880	142800	SH	DEFINED 0
MINNESOTA MNG & MFG CO 572430	COM	604059105	67667	572430	SH	DEFINED 0
MINNESOTA MNG & MFG CO	COM	604059105	22916	193858	SH	DEFINED 0
MIPS TECHNOLOGIES INC 26300	CL A	604567107	227	26300	SH	DEFINED 0
MIPS TECHNOLOGIES INC 12800	CL B	604567206	102	12800	SH	DEFINED 0
MIRANT CORP 197656	COM	604675108	3166	197656	SH	DEFINED 0
MIRANT CORP 1511448	COM	604675108	24213	1511448	SH	DEFINED 0
MIRAVANT MED TECHNOLOGIES 13400	COM	604690107	129	13400	SH	DEFINED 0
MISSISSIPPI CHEM CORP 81572	COM NEW	605288208	231	81572	SH	DEFINED 0
MITCHELL ENERGY & DEV CORP 5300	CL A	606592202	282	5300	SH	DEFINED 0
MOBILE MINI INC	COM	60740F105	1518	38800	SH	DEFINED 0
MODINE MFG CO 14200	COM	607828100	331	14200	SH	DEFINED 0
MODIS PROFESSIONAL SVCS INC 43619	COM	607830106	311	43619	SH	DEFINED 0
MOHAWK INDS INC 53900	COM	608190104	2958	53900	SH	DEFINED 0
MOLEX INC 159200	COM	608554101	4927	159200	SH	DEFINED 0
MOLEX INC 267545	COM	608554101	8281	267545	SH	DEFINED 0
MONACO COACH CORP 79712	COM	60886R103	1743	79712	SH	DEFINED 0
MONTANA POWER CO 138700	COM	612085100	798	138700	SH	DEFINED 0
MONY GROUP INC	COM	615337102	38	1100	SH	DEFINED 0
MONY GROUP INC 26800	COM	615337102	926	26800	SH	DEFINED 0
MOODYS CORP 344100	COM	615369105	13716	344100	SH	DEFINED 0
MOODYS CORP 228268	COM	615369105	9099	228268	SH	DEFINED 0

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MORGAN STANLEY DEAN WITTER&CO 322490	COM NEW	617446448	18040	322490	SH	DEFINED 0
MORGAN STANLEY DEAN WITTER&CO 2385350	COM NEW	617446448	133436	2385350	SH	DEFINED 0
MOTOROLA INC 915009	COM	620076109	13743	915009	SH	DEFINED 0
MOTOROLA INC 3706941	COM	620076109	55678	3706941	SH	DEFINED 0
MUELLER INDS INC	COM	624756102	3631	109200	SH	DEFINED 0
MURPHY OIL CORP 3800	COM	626717102	319	3800	SH	DEFINED 0
MURPHY OIL CORP 49345	COM	626717102	4147	49345	SH	DEFINED 0
MUTUAL RISK MGMT LTD 112675	COM	628351108	823	112675	SH	DEFINED 0
MYERS INDS INC 72924	COM	628464109	995	72924	SH	DEFINED 0
MYKROLIS CORP 16600	COM	62852P103	266	16600	SH	DEFINED 0
MYLAN LABS INC 5700	COM	628530107	214	5700	SH	DEFINED 0
MYLAN LABS INC 159754	COM	628530107	5991	159754	SH	DEFINED 0
NABI INC	COM	628716102	336	32600	SH	DEFINED 0
NBTY INC 234175	COM	628782104	2740	234175	SH	DEFINED 0
NCO GROUP INC 12553	COM	628858102	287	12553	SH	DEFINED 0
NCR CORP NEW 131100	COM	62886E108	4832	131100	SH	DEFINED 0
NCR CORP NEW 364539	COM	62886E108	13437	364539	SH	DEFINED 0
NL INDS INC 12300	COM NEW	629156407	188	12300	SH	DEFINED 0
NMS COMMUNICATIONS CORP 11500	COM	629248105	55	11500	SH	DEFINED 0
NN INC 12300	COM	629337106	137	12300	SH	DEFINED 0
NPS PHARMACEUTICALS INC	COM	62936P103	356	9300	SH	DEFINED 0
NRG ENERGY INC 30600	COM	629377102	474	30600	SH	DEFINED 0
NTL INC 27276	COM	629407107	26	27276	SH	DEFINED 0
NUI CORP 45600	COM	629431107	1081	45600	SH	DEFINED 0
NVR INC 26180	COM	62944T105	5341	26180	SH	DEFINED 0
NABORS INDS INC 53900	COM	629568106	1850	53900	SH	DEFINED 0
NABORS INDS INC 353716	COM	629568106	12143	353716	SH	DEFINED 0
NABORS INDS INC 28703	COM	629568106	985	28703	SH	DEFINED 0
NASH FINCH CO	COM	631158102	1846	59350	SH	DEFINED 0
NATIONAL CITY CORP 199000	COM	635405103	5819	199000	SH	DEFINED 0
NATIONAL CITY CORP 1830461	COM	635405103	53523	1830461	SH	DEFINED 0



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NATIONAL COMMERCE FINL CORP 4800	COM	63545P104	121	4800	SH	DEFINED 0
NATIONAL COMMERCE FINL CORP 134820	COM	63545P104	3411	134820	SH	DEFINED 0
NATIONAL FUEL GAS CO N J 1800	COM	636180101	44	1800	SH	DEFINED 0
NATIONAL FUEL GAS CO N J 48300	COM	636180101	1193	48300	SH	DEFINED 0
NATIONAL INFO CONSORTIUM INC 17600	COM	636491102	56	17600	SH	DEFINED 0
NATIONAL INSTRS CORP	COM	636518102	742	19808	SH	DEFINED 0
NATIONAL-OILWELL INC 1800	COM	637071101	37	1800	SH	DEFINED 0
NATIONAL-OILWELL INC 21146	COM	637071101	436	21146	SH	DEFINED 0
NATIONAL PRESTO INDS INC 19375	COM	637215104	538	19375	SH	DEFINED 0
NATIONAL PROCESSING INC 9100	COM	637229105	296	9100	SH	DEFINED 0
NATIONAL SEMICONDUCTOR CORP 201900	COM	637640103	6217	201900	SH	DEFINED 0
NATIONAL SEMICONDUCTOR CORP 988169	COM	637640103	30426	988169	SH	DEFINED 0
NATIONAL SEMICONDUCTOR CORP 4551	COM	637640103	140	4551	SH	DEFINED 0
NATIONAL SVC INDS INC	COM	637657107	350	173035	SH	DEFINED 0
NATIONWIDE FINL SVCS INC 5000	CL A	638612101	207	5000	SH	DEFINED 0
NATIONWIDE HEALTH PPTYS INC 14000	COM	638620104	262	14000	SH	DEFINED 0
NATURES SUNSHINE PRODUCTS INC 42950	COM	639027101	504	42950	SH	DEFINED 0
NAUTICA ENTERPRISES INC 112750	COM	639089101	1442	112750	SH	DEFINED 0
NAVISTAR INTL CORP NEW 171900	COM	63934E108	6790	171900	SH	DEFINED 0
NAVISTAR INTL CORP NEW 372252	COM	63934E108	14704	372252	SH	DEFINED 0
NAVIGANT CONSULTING INC 11050	COM	63935N107	61	11050	SH	DEFINED 0
NEIMAN MARCUS GROUP INC	CL A	640204202	1795	57771	SH	DEFINED 0
NELSON THOMAS INC 37500	COM	640376109	416	37500	SH	DEFINED 0
NEOSE TECHNOLOGIES INC 5900	COM	640522108	216	5900	SH	DEFINED 0
NETBANK INC 16600	COM	640933107	174	16600	SH	DEFINED 0
NETWORKS ASSOCS INC 15600	COM	640938106	403	15600	SH	DEFINED 0
NETWORKS ASSOCS INC 678150	COM	640938106	17530	678150	SH	DEFINED 0
NETEGRITY INC 100550	COM	64110P107	1947	100550	SH	DEFINED 0
NETMANAGE INC 41194	COM	641144100	42	41194	SH	DEFINED 0
NETRO CORP	COM	64114R109	42	11400	SH	DEFINED 0
NETIQ CORP 14095	COM	64115P102	497	14095	SH	DEFINED 0

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NETWORK EQUIP TECHNOLOGIES 68700	COM	641208103	374	68700	SH	DEFINED 0
NETWORK APPLIANCE INC 576700	COM	64120L104	12612	576700	SH	DEFINED 0
NETWORK APPLIANCE INC 458133	COM	64120L104	10019	458133	SH	DEFINED 0
NETWORK PLUS CORP 19700	COM	64122D506	23	19700	SH	DEFINED 0
NEUBERGER BERMAN INC 6050	COM	641234109	266	6050	SH	DEFINED 0
NEUBERGER BERMAN INC 44400	COM	641234109	1949	44400	SH	DEFINED 0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	416	8100	SH	DEFINED 0
NEW ENGLAND BUSINESS SVC INC 38700	COM	643872104	741	38700	SH	DEFINED 0
NEW FOCUS INC 12100	COM	644383101	46	12100	SH	DEFINED 0
NEW JERSEY RES 53470	COM	646025106	2502	53470	SH	DEFINED 0
NEW PLAN EXCEL RLTY TR INC 1900	COM	648053106	36	1900	SH	DEFINED 0
NEW PLAN EXCEL RLTY TR INC 24100	COM	648053106	459	24100	SH	DEFINED 0
NEW YORK CMNTY BANCORP INC 138379	COM	649445103	3165	138379	SH	DEFINED 0
NEW YORK TIMES CO 329800	CL A	650111107	14264	329800	SH	DEFINED 0
NEW YORK TIMES CO	CL A	650111107	17236	398529	SH	DEFINED 0
NEWELL RUBBERMAID INC 281053	COM	651229106	7749	281053	SH	DEFINED 0
NEWELL RUBBERMAID INC 366376	COM	651229106	10101	366376	SH	DEFINED 0
NEWFIELD EXPL CO 135200	COM	651290108	4801	135200	SH	DEFINED 0
NEWHALL LAND & FARMING CO CAL 7200	DEPOSITARY REC	651426108	213	7200	SH	DEFINED 0
NEWMONT MINING CORP 488523	COM	651639106	9336	488523	SH	DEFINED 0
NEWMONT MINING CORP 441197	COM	651639106	8431	441197	SH	DEFINED 0
NEWPARK RES INC 27800	COM PAR \$.01NE	651718504	220	27800	SH	DEFINED 0
NEWPORT CORP	COM	651824104	470	24400	SH	DEFINED 0
NEWPOWER HLDGS INC 21200	COM	652463100	16	21200	SH	DEFINED 0
NEWS CORP LTD 9162	ADR NEW	652487703	291	9162	SH	DEFINED 0
NEWS CORP LTD 25431	SP ADR PFD	652487802	673	25431	SH	DEFINED 0
NEWS CORP LTD 3455	SP ADR PFD	652487802	91	3455	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC 50000	CL A	65332V103	548	50000	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC 587000	CL A	65332V103	6434	587000	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC 1080554	CL A	65332V103	11843	1080554	SH	DEFINED 0
NEXTEL COMMUNICATIONS INC	CL A	65332V103	119	10825	SH	DEFINED 0

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NEXTEL PARTNERS INC 58400	CL A	65333F107	701	58400 SH	DEFINED 0
NIAGARA MOHAWK HLDGS INC 218200	COM	653520106	3869	218200 SH	DEFINED 0
NIAGARA MOHAWK HLDGS INC 218663	COM	653520106	3877	218663 SH	DEFINED 0
NICOR INC 60500	COM	654086107	2519	60500 SH	DEFINED 0
NICOR INC 357131	COM	654086107	14871	357131 SH	DEFINED 0
NIKE INC 241700	CL B	654106103	13593	241700 SH	DEFINED 0
NIKE INC 542826	CL B	654106103	30529	542826 SH	DEFINED 0
NIKU CORP	COM	654113109	23	14400 SH	DEFINED 0
99 CENTS ONLY STORES 276335	COM	65440K106	10570	276335 SH	DEFINED 0
NISOURCE INC 206166	COM	65473P105	4754	206166 SH	DEFINED 0
NISOURCE INC 469817	COM	65473P105	10834	469817 SH	DEFINED 0
NOBLE AFFILIATES INC 79164	COM	654894104	2794	79164 SH	DEFINED 0
NOKIA CORP 179226	SPONSORED ADR	654902204	4396	179226 SH	DEFINED 0
NOKIA CORP 74718	SPONSORED ADR	654902204	1833	74718 SH	DEFINED 0
NOBLE DRILLING CORP 60300	COM	655042109	2053	60300 SH	DEFINED 0
NOBLE DRILLING CORP	COM	655042109	10937	321287 SH	DEFINED 0
NORDSON CORP 23500	COM	655663102	621	23500 SH	DEFINED 0
NORDSTROM INC 112000	COM	655664100	2266	112000 SH	DEFINED 0
NORDSTROM INC 185686	COM	655664100	3756	185686 SH	DEFINED 0
NORFOLK SOUTHERN CORP 240900	COM	655844108	4416	240900 SH	DEFINED 0
NORFOLK SOUTHERN CORP 587126	COM	655844108	10762	587126 SH	DEFINED 0
NORTEL NETWORKS CORP NEW 120760	COM	656568102	901	120760 SH	DEFINED 0
NORTEL NETWORKS CORP NEW 4295382	COM	656568102	32044	4295382 SH	DEFINED 0
NORTH FORK BANCORPORATION NY	COM	659424105	9846	307774 SH	DEFINED 0
NORTHEAST UTILS 6200	COM	664397106	109	6200 SH	DEFINED 0
NORTHEAST UTILS 122700	COM	664397106	2163	122700 SH	DEFINED 0
NORTHERN TR CORP 137850	COM	665859104	8301	137850 SH	DEFINED 0
NORTHERN TR CORP 305996	COM	665859104	18427	305996 SH	DEFINED 0
NORTHROP GRUMMAN CORP 79393	COM	666807102	8004	79393 SH	DEFINED 0
NORTHROP GRUMMAN CORP 180354	COM	666807102	18181	180354 SH	DEFINED 0
NORTHWEST AIRLS CORP 11600	CL A	667280101	182	11600 SH	DEFINED 0

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NORTHWEST BANCORP INC PA	COM	667328108	186	16300 SH	DEFINED 0
NORTHWEST NAT GAS CO 77100	COM	667655104	1966	77100 SH	DEFINED 0
NORTHWESTERN CORP 113200	COM	668074107	2383	113200 SH	DEFINED 0
NOVATEL WIRELESS INC 11900	COM	66987M109	15	11900 SH	DEFINED 0
NOVELL INC 23200	COM	670006105	106	23200 SH	DEFINED 0
NOVELL INC 563838	COM	670006105	2588	563838 SH	DEFINED 0
NOVELLUS SYS INC 120100	COM	670008101	4738	120100 SH	DEFINED 0
NOVELLUS SYS INC 184673	COM	670008101	7285	184673 SH	DEFINED 0
NOVEN PHARMACEUTICALS INC	COM	670009109	1198	67500 SH	DEFINED 0
NOVOSTE CORP 153200	COM	67010C100	1339	153200 SH	DEFINED 0
NU SKIN ENTERPRISES INC 10500	CL A	67018T105	92	10500 SH	DEFINED 0
NSTAR 1300	COM	67019E107	58	1300 SH	DEFINED 0
NSTAR 34228	COM	67019E107	1535	34228 SH	DEFINED 0
NUCOR CORP 75900	COM	670346105	4020	75900 SH	DEFINED 0
NUCOR CORP 375864	COM	670346105	19906	375864 SH	DEFINED 0
NUEVO ENERGY CO 71100	COM	670509108	1067	71100 SH	DEFINED 0
NUMERICAL TECHNOLOGIES INC	COM	67053T101	4326	122900 SH	DEFINED 0
NVIDIA CORP 63700	COM	67066G104	4262	63700 SH	DEFINED 0
NVIDIA CORP 806380	COM	67066G104	53947	806380 SH	DEFINED 0
NYFIX INC 83300	COM	670712108	1668	83300 SH	DEFINED 0
O CHARLEYS INC 52300	COM	670823103	968	52300 SH	DEFINED 0
OGE ENERGY CORP 1500	COM	670837103	35	1500 SH	DEFINED 0
OGE ENERGY CORP 42300	COM	670837103	976	42300 SH	DEFINED 0
OM GROUP INC 73175	COM	670872100	4843	73175 SH	DEFINED 0
OSI PHARMACEUTICALS INC	COM	671040103	96	2100 SH	DEFINED 0
OSI PHARMACEUTICALS INC 2600	COM	671040103	119	2600 SH	DEFINED 0
OAK TECHNOLOGY INC 24300	COM	671802106	334	24300 SH	DEFINED 0
OCCIDENTAL PETE CORP DEL 158400	COM	674599105	4202	158400 SH	DEFINED 0
OCCIDENTAL PETE CORP DEL 1116602	COM	674599105	29623	1116602 SH	DEFINED 0
OCEAN ENERGY INC DEL 7200	COM	67481E106	138	7200 SH	DEFINED 0
OCEAN ENERGY INC DEL 1404143	COM	67481E106	26960	1404143 SH	DEFINED 0

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OCEANEERING INTL INC 84400	COM	675232102	1867	84400	SH	DEFINED 0
OCWEN FINL CORP	COM	675746101	294	34700	SH	DEFINED 0
OFFICE DEPOT INC 206000	COM	676220106	3819	206000	SH	DEFINED 0
OFFICE DEPOT INC 1110979	COM	676220106	20598	1110979	SH	DEFINED 0
OFFICEMAX INC 36000	COM	67622M108	162	36000	SH	DEFINED 0
OFFSHORE LOGISTICS INC 76200	COM	676255102	1353	76200	SH	DEFINED 0
OHIO CAS CORP 33900	COM	677240103	544	33900	SH	DEFINED 0
OIL STS INTL INC 15500	COM	678026105	141	15500	SH	DEFINED 0
OLD REP INTL CORP 439044	COM	680223104	12298	439044	SH	DEFINED 0
OLIN CORP	COM PAR \$1	680665205	586	36300	SH	DEFINED 0
OMNICARE INC 29931	COM	681904108	745	29931	SH	DEFINED 0
OMNICOM GROUP INC 173300	COM	681919106	15484	173300	SH	DEFINED 0
OMNICOM GROUP INC 396855	COM	681919106	35459	396855	SH	DEFINED 0
OMEGA WORLDWIDE INC 28175	COM	68210B108	46	28175	SH	DEFINED 0
OMNOVA SOLUTIONS INC 111300	COM	682129101	757	111300	SH	DEFINED 0
ON ASSIGNMENT INC 72200	COM	682159108	1658	72200	SH	DEFINED 0
ONEOK INC NEW 37500	COM	682680103	669	37500	SH	DEFINED 0
ONI SYSTEMS CORP	COM	68273F103	232	37000	SH	DEFINED 0
ON2 TECHNOLOGIES INC 10100	COM	68338A107	3	10100	SH	DEFINED 0
ONYX SOFTWARE CORP 12700	COM	683402101	50	12700	SH	DEFINED 0
OPENWAVE SYS INC 16347	COM	683718100	160	16347	SH	DEFINED 0
OPLINK COMMUNICATIONS INC 27900	COM	68375Q106	53	27900	SH	DEFINED 0
OPTICAL CABLE CORP 18400	COM	683827109	30	18400	SH	DEFINED 0
ORACLE CORP 1684532	COM	68389X105	23263	1684532	SH	DEFINED 0
ORACLE CORP 8799551	COM	68389X105	121522	8799551	SH	DEFINED 0
ORACLE CORP	COM	68389X105	15237	1103316	SH	DEFINED 0
ORBITAL SCIENCES CORP 10200	COM	685564106	42	10200	SH	DEFINED 0
ORGANOGENESIS INC 97225	COM	685906109	467	97225	SH	DEFINED 0
O REILLY AUTOMOTIVE INC 169800	COM	686091109	6193	169800	SH	DEFINED 0
ORGANIC INC 12100	COM	68617E101	4	12100	SH	DEFINED 0
ORION PWR HLDGS INC 9000	COM	686286105	235	9000	SH	DEFINED 0

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ORTHODONTIC CTRS AMER INC 700	COM	68750P103	21	700 SH	DEFINED 0
ORTHODONTIC CTRS AMER INC 156100	COM	68750P103	4761	156100 SH	DEFINED 0
OSHKOSH B GOSH INC	CL A	688222207	2072	49400 SH	DEFINED 0
OSHKOSH TRUCK CORP 56100	COM	688239201	2735	56100 SH	DEFINED 0
OSTEOTECH INC 36300	COM	688582105	201	36300 SH	DEFINED 0
OSTEX INTL INC 46500	COM	68859Q101	116	46500 SH	DEFINED 0
OTTER TAIL CORP 8100	COM	689648103	236	8100 SH	DEFINED 0
OUTBACK STEAKHOUSE INC 3000	COM	689899102	103	3000 SH	DEFINED 0
OUTBACK STEAKHOUSE INC 64800	COM	689899102	2219	64800 SH	DEFINED 0
OVERSEAS SHIPHOLDING GROUP INC 40600	COM	690368105	914	40600 SH	DEFINED 0
OVERTURE SVCS INC	COM	69039R100	5010	141400 SH	DEFINED 0
OWENS & MINOR INC NEW 111875	COM	690732102	2070	111875 SH	DEFINED 0
OWENS ILL INC 48100	COM NEW	690768403	481	48100 SH	DEFINED 0
OXFORD HEALTH PLANS INC 6500	COM	691471106	196	6500 SH	DEFINED 0
OXFORD HEALTH PLANS INC 195200	COM	691471106	5883	195200 SH	DEFINED 0
OXFORD INDS INC 19600	COM	691497309	463	19600 SH	DEFINED 0
PC-TEL INC 64500	COM	69325Q105	626	64500 SH	DEFINED 0
P-COM INC 10800	COM	693262107	4	10800 SH	DEFINED 0
PG&E CORP	COM	69331C108	6240	324300 SH	DEFINED 0
PG&E CORP 534773	COM	69331C108	10289	534773 SH	DEFINED 0
P F CHANGS CHINA BISTRO INC 52900	COM	69333Y108	2502	52900 SH	DEFINED 0
PMC-SIERRA INC 444300	COM	69344F106	9446	444300 SH	DEFINED 0
PMC-SIERRA INC 176200	COM	69344F106	3746	176200 SH	DEFINED 0
PMC-SIERRA INC 3011	COM	69344F106	64	3011 SH	DEFINED 0
PMI GROUP INC 300	COM	69344M101	20	300 SH	DEFINED 0
PMI GROUP INC 78850	COM	69344M101	5284	78850 SH	DEFINED 0
PNC FINL SVCS GROUP INC	COM	693475105	6693	119100 SH	DEFINED 0
PNC FINL SVCS GROUP INC 864122	COM	693475105	48564	864122 SH	DEFINED 0
PPG INDS INC 27800	COM	693506107	1438	27800 SH	DEFINED 0
PPG INDS INC 474814	COM	693506107	24557	474814 SH	DEFINED 0
PPL CORP 109700	COM	69351T106	3823	109700 SH	DEFINED 0

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PPL CORP 301044	COM	69351T106	10491	301044 SH	DEFINED 0
PS BUSINESS PKS INC CALIF 7100	COM	69360J107	224	7100 SH	DEFINED 0
PSS WORLD MED INC 28000	COM	69366A100	228	28000 SH	DEFINED 0
PACCAR INC	COM	693718108	7684	117100 SH	DEFINED 0
PACCAR INC 262277	COM	693718108	17211	262277 SH	DEFINED 0
PACIFIC CAP BANCORP NEW 9600	COM	69404P101	267	9600 SH	DEFINED 0
PACIFIC CENTY FINL CORP 112100	COM	694058108	2902	112100 SH	DEFINED 0
PACIFIC SUNWEAR CALIF INC 99175	COM	694873100	2025	99175 SH	DEFINED 0
PACIFICARE HEALTH SYS DEL 29874	COM	695112102	478	29874 SH	DEFINED 0
PACKAGING CORP AMER 48400	COM	695156109	878	48400 SH	DEFINED 0
PACTIV CORP 327200	COM	695257105	5808	327200 SH	DEFINED 0
PACTIV CORP	COM	695257105	3951	222604 SH	DEFINED 0
PALL CORP 125200	COM	696429307	3012	125200 SH	DEFINED 0
PALL CORP 171769	COM	696429307	4133	171769 SH	DEFINED 0
PALM INC 34957	COM	696642107	136	34957 SH	DEFINED 0
PALM INC 771651	COM	696642107	2994	771651 SH	DEFINED 0
PANAMSAT CORP NEW 15726	COM	697933109	344	15726 SH	DEFINED 0
PAN PACIFIC RETAIL PPTYS INC 11404	COM	69806L104	328	11404 SH	DEFINED 0
PANERA BREAD CO 42850	CL A	69840W108	2230	42850 SH	DEFINED 0
PAPA JOHNS INTL INC	COM	698813102	833	30300 SH	DEFINED 0
PARAMETRIC TECHNOLOGY CORP 16700	COM	699173100	130	16700 SH	DEFINED 0
PARAMETRIC TECHNOLOGY CORP 386825	COM	699173100	3021	386825 SH	DEFINED 0
PAREXEL INTL CORP 78400	COM	699462107	1125	78400 SH	DEFINED 0
PARK ELECTROCHEMICAL CORP 66250	COM	700416209	1749	66250 SH	DEFINED 0
PARK NATL CORP 3700	COM	700658107	343	3700 SH	DEFINED 0
PARK PL ENTMT CORP 308500	COM	700690100	2829	308500 SH	DEFINED 0
PARKER DRILLING CO 14300	COM	701081101	53	14300 SH	DEFINED 0
PARKER HANNIFIN CORP	COM	701094104	2456	53500 SH	DEFINED 0
PARKER HANNIFIN CORP 520204	COM	701094104	23883	520204 SH	DEFINED 0
PATINA OIL & GAS CORP 76100	COM	703224105	2093	76100 SH	DEFINED 0
PATHMARK STORES INC NEW 12100	COM	70322A101	298	12100 SH	DEFINED 0

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PATHMARK STORES INC NEW 17625	WT EXP	091910	70322A119	160	17625	SH	DEFINED 0
PATTERSON DENTAL CO 11200	COM		703412106	458	11200	SH	DEFINED 0
PATTERSON DENTAL CO 42800	COM		703412106	1752	42800	SH	DEFINED 0
PATTERSON UTI ENERGY INC 21400	COM		703481101	499	21400	SH	DEFINED 0
PAXAR CORP	COM		704227107	2055	144752	SH	DEFINED 0
PAXSON COMMUNICATIONS CORP 24100	COM		704231109	252	24100	SH	DEFINED 0
PAYCHEX INC 354650	COM		704326107	12360	354650	SH	DEFINED 0
PAYCHEX INC 534887	COM		704326107	18641	534887	SH	DEFINED 0
PAYCHEX INC 19349	COM		704326107	674	19349	SH	DEFINED 0
PAYLESS SHOESOURCE INC 500	COM		704379106	28	500	SH	DEFINED 0
PAYLESS SHOESOURCE INC 34114	COM		704379106	1916	34114	SH	DEFINED 0
PEDIATRIX MED GROUP 72675	COM		705324101	2465	72675	SH	DEFINED 0
PEGASUS COMMUNICATIONS CORP	CL A		705904100	1401	134600	SH	DEFINED 0
PEGASUS SOLUTIONS INC 85400	COM		705906105	1213	85400	SH	DEFINED 0
PENFORD CORP 19600	COM		707051108	244	19600	SH	DEFINED 0
PENN NATL GAMING INC 15900	COM		707569109	482	15900	SH	DEFINED 0
PENNEY J C INC 171000	COM		708160106	4600	171000	SH	DEFINED 0
PENNEY J C INC 808850	COM		708160106	21758	808850	SH	DEFINED 0
PENNSYLVANIA RL ESTATE INVT TR 9600	SH BEN INT		709102107	223	9600	SH	DEFINED 0
PENNZOIL-QUAKER STATE COMPANY 50900	COM		709323109	736	50900	SH	DEFINED 0
PENTAIR INC	COM		709631105	51	1400	SH	DEFINED 0
PENTAIR INC 40719	COM		709631105	1487	40719	SH	DEFINED 0
PENTON MEDIA INC 94200	COM		709668107	590	94200	SH	DEFINED 0
PEOPLES ENERGY CORP 30700	COM		711030106	1164	30700	SH	DEFINED 0
PEOPLES ENERGY CORP 319364	COM		711030106	12113	319364	SH	DEFINED 0
PEOPLESOFT INC 182900	COM		712713106	7353	182900	SH	DEFINED 0
PEOPLESOFT INC 894639	COM		712713106	35964	894639	SH	DEFINED 0
PEP BOYS MANNY MOE & JACK 188700	COM		713278109	3236	188700	SH	DEFINED 0
PEPSI BOTTLING GROUP INC	COM		713409100	5868	249700	SH	DEFINED 0
PEPSI BOTTLING GROUP INC 1144082	COM		713409100	26886	1144082	SH	DEFINED 0
PEPSIAMERICAS INC 4900	COM		71343P200	68	4900	SH	DEFINED 0



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PEPSIAMERICAS INC 84300	COM	71343P200	1163	84300 SH	DEFINED 0
PEPSICO INC 1364210	COM	713448108	66423	1364210 SH	DEFINED 0
PEPSICO INC 3378707	COM	713448108	164509	3378707 SH	DEFINED 0
PEREGRINE PHARMACEUTICALS INC 14000	COM	713661106	48	14000 SH	DEFINED 0
PEREGRINE SYSTEMS INC 9100	COM	71366Q101	135	9100 SH	DEFINED 0
PEREGRINE SYSTEMS INC	COM	71366Q101	266	17957 SH	DEFINED 0
PERFORMANCE FOOD GROUP CO 134250	COM	713755106	4722	134250 SH	DEFINED 0
PERICOM SEMICONDUCTOR CORP 79500	COM	713831105	1153	79500 SH	DEFINED 0
PERKINELMER INC 75100	COM	714046109	2630	75100 SH	DEFINED 0
PERKINELMER INC 153632	COM	714046109	5380	153632 SH	DEFINED 0
PEROT SYS CORP 23100	CL A	714265105	472	23100 SH	DEFINED 0
PERRIGO CO 117800	COM	714290103	1392	117800 SH	DEFINED 0
PETSMART INC 32200	COM	716768106	317	32200 SH	DEFINED 0
PFIZER INC	COM	717081103	110736	2778825 SH	DEFINED 0
PFIZER INC 12729567	COM	717081103	507273	12729567 SH	DEFINED 0
PHARMACEUTICAL PROD DEV INC 1000	COM	717124101	32	1000 SH	DEFINED 0
PHARMACEUTICAL PROD DEV INC 162000	COM	717124101	5234	162000 SH	DEFINED 0
PHARMACEUTICAL RES INC 6700	COM	717125108	226	6700 SH	DEFINED 0
PHARMOS CORP 10800	COM NEW	717139208	25	10800 SH	DEFINED 0
PHARMACIA CORP 713978	COM	71713U102	30451	713978 SH	DEFINED 0
PHARMACIA CORP 1971104	COM	71713U102	84068	1971104 SH	DEFINED 0
PHELPS DODGE CORP	COM	717265102	2813	86820 SH	DEFINED 0
PHELPS DODGE CORP 386826	COM	717265102	12533	386826 SH	DEFINED 0
PHILADELPHIA CONS HLDG CORP 59000	COM	717528103	2225	59000 SH	DEFINED 0
PHILADELPHIA SUBN CORP 197434	COM PAR \$0.50	718009608	4452	197434 SH	DEFINED 0
PHILIP MORRIS COS INC 859385	COM	718154107	39403	859385 SH	DEFINED 0
PHILIP MORRIS COS INC 4114661	COM	718154107	188657	4114661 SH	DEFINED 0
PHILIP MORRIS COS INC 911473	COM	718154107	41791	911473 SH	DEFINED 0
PHILLIPS PETE CO 137080	COM	718507106	8260	137080 SH	DEFINED 0
PHILLIPS PETE CO	COM	718507106	75986	1260974 SH	DEFINED 0
PHILLIPS VAN HEUSEN CORP 80400	COM	718592108	876	80400 SH	DEFINED 0

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PHOENIX COS INC NEW 10500	COM	71902E109	194	10500 SH	DEFINED 0
PHOENIX TECHNOLOGY LTD 96100	COM	719153108	1119	96100 SH	DEFINED 0
PHOTON DYNAMICS INC 36100	COM	719364101	1648	36100 SH	DEFINED 0
PHOTRONICS INC 150950	COM	719405102	4732	150950 SH	DEFINED 0
PIEDMONT NAT GAS INC 103925	COM	720186105	3721	103925 SH	DEFINED 0
PIER 1 IMPORTS INC 323825	COM	720279108	5615	323825 SH	DEFINED 0
PINNACLE ENTMT INC	COM	723456109	481	79825 SH	DEFINED 0
PINNACLE HLDGS INC 14100	COM	72346N101	5	14100 SH	DEFINED 0
PINNACLE SYS INC 146994	COM	723481107	1167	146994 SH	DEFINED 0
PINNACLE WEST CAP CORP 87100	COM	723484101	3645	87100 SH	DEFINED 0
PINNACLE WEST CAP CORP 131198	COM	723484101	5491	131198 SH	DEFINED 0
PIONEER NAT RES CO 43430	COM	723787107	836	43430 SH	DEFINED 0
PIONEER STD ELECTRS INC 91300	COM	723877106	1160	91300 SH	DEFINED 0
PITNEY BOWES INC 120200	COM	724479100	4521	120200 SH	DEFINED 0
PITNEY BOWES INC	COM	724479100	15593	414606 SH	DEFINED 0
PITTSTON CO 54871	COM BRINKS GRP	725701106	1213	54871 SH	DEFINED 0
PLACER DOME INC 259200	COM	725906101	2828	259200 SH	DEFINED 0
PLACER DOME INC 395135	COM	725906101	4311	395135 SH	DEFINED 0
PLAINS RES INC 51400	COM PAR \$0.10	726540503	1265	51400 SH	DEFINED 0
PLAN VISTA CORP 13000	COM	72701P105	64	13000 SH	DEFINED 0
PLANTRONICS INC NEW 65700	COM	727493108	1685	65700 SH	DEFINED 0
PLAYTEX PRODS INC 16700	COM	72813P100	163	16700 SH	DEFINED 0
PLEXUS CORP	COM	729132100	526	19800 SH	DEFINED 0
PLUM CREEK TIMBER CO INC 21955	COM	729251108	622	21955 SH	DEFINED 0
PLUM CREEK TIMBER CO INC 53585	COM	729251108	1519	53585 SH	DEFINED 0
POGO PRODUCING CO 157650	COM	730448107	4141	157650 SH	DEFINED 0
POLARIS INDS INC 78750	COM	731068102	4548	78750 SH	DEFINED 0
POLYCOM INC 9600	COM	73172K104	327	9600 SH	DEFINED 0
POLYCOM INC 23865	COM	73172K104	813	23865 SH	DEFINED 0
POLYMEDICA CORP 88700	COM	731738100	1472	88700 SH	DEFINED 0
POLYONE CORP	COM	73179P106	2789	284600 SH	DEFINED 0

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POPE & TALBOT INC 49225	COM	732827100	701	49225 SH	DEFINED 0
POPULAR INC 800	COM	733174106	23	800 SH	DEFINED 0
POPULAR INC 15316	COM	733174106	445	15316 SH	DEFINED 0
PORTAL SOFTWARE INC 34500	COM	736126103	72	34500 SH	DEFINED 0
POST PPTYS INC 12200	COM	737464107	433	12200 SH	DEFINED 0
POTLATCH CORP 13000	COM	737628107	381	13000 SH	DEFINED 0
POTOMAC ELEC PWR CO 2100	COM	737679100	47	2100 SH	DEFINED 0
POTOMAC ELEC PWR CO	COM	737679100	2806	124313 SH	DEFINED 0
POWER INTEGRATIONS INC 87500	COM	739276103	1999	87500 SH	DEFINED 0
POWER-ONE INC 5900	COM	739308104	61	5900 SH	DEFINED 0
POWER-ONE INC 109100	COM	739308104	1136	109100 SH	DEFINED 0
POWERWAVE TECHNOLOGIES INC 40300	COM	739363109	696	40300 SH	DEFINED 0
PRAECIS PHARMACEUTICALS INC 13300	COM	739421105	77	13300 SH	DEFINED 0
PRAXAIR INC 106700	COM	74005P104	5895	106700 SH	DEFINED 0
PRAXAIR INC 532715	COM	74005P104	29433	532715 SH	DEFINED 0
PRE PAID LEGAL SVCS INC	COM	740065107	1634	74600 SH	DEFINED 0
PRECISION CASTPARTS CORP 133667	COM	740189105	3776	133667 SH	DEFINED 0
PRENTISS PPTYS TR 11000	SH BEN INT	740706106	302	11000 SH	DEFINED 0
PRESIDENTIAL LIFE CORP 84400	COM	740884101	1735	84400 SH	DEFINED 0
PRICE COMMUNICATIONS CORP 22300	COM NEW	741437305	426	22300 SH	DEFINED 0
PRICE T ROWE GROUP INC 101800	COM	74144T108	3536	101800 SH	DEFINED 0
PRICE T ROWE GROUP INC 159700	COM	74144T108	5546	159700 SH	DEFINED 0
PRICELINE COM INC 35200	COM	741503106	205	35200 SH	DEFINED 0
PRIDE INTL INC DEL	COM	74153Q102	488	32323 SH	DEFINED 0
PRIMEDIA INC 59413	COM	74157K101	258	59413 SH	DEFINED 0
PRIMIX SOLUTIONS INC 21900	COM	741620108	3	21900 SH	DEFINED 0
PRIMA ENERGY CORP 35500	COM PAR \$0.015	741901201	772	35500 SH	DEFINED 0
PRIME HOSPITALITY CORP 131600	COM	741917108	1454	131600 SH	DEFINED 0
PRINCIPAL FINANCIAL GROUP INC 39100	COM	74251V102	938	39100 SH	DEFINED 0
PRIORITY HEALTHCARE CORP 128704	CL B	74264T102	4529	128704 SH	DEFINED 0
PROCTER & GAMBLE CO 476600	COM	742718109	37713	476600 SH	DEFINED 0

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PROCTER & GAMBLE CO	COM	742718109	180940	2286623	SH	DEFINED 0
PROCTER & GAMBLE CO 55129	COM	742718109	4362	55129	SH	DEFINED 0
PROFIT RECOVERY GROUP INTL INC 137400	COM	743168106	1120	137400	SH	DEFINED 0
PROGRESS ENERGY INC 112024	COM	743263105	5044	112024	SH	DEFINED 0
PROGRESS ENERGY INC 354546	COM	743263105	15965	354546	SH	DEFINED 0
PROGRESS SOFTWARE CORP 108400	COM	743312100	1873	108400	SH	DEFINED 0
PROGRESSIVE CORP OHIO 68200	COM	743315103	10182	68200	SH	DEFINED 0
PROGRESSIVE CORP OHIO 123104	COM	743315103	18379	123104	SH	DEFINED 0
PROLOGIS TR	SH BEN INT	743410102	103	4800	SH	DEFINED 0
PROLOGIS TR 35600	SH BEN INT	743410102	766	35600	SH	DEFINED 0
PROTECTION ONE INC 13600	COM	743663304	34	13600	SH	DEFINED 0
PROTECTIVE LIFE CORP 900	COM	743674103	26	900	SH	DEFINED 0
PROTECTIVE LIFE CORP 48400	COM	743674103	1400	48400	SH	DEFINED 0
PROTEIN DESIGN LABS INC 4700	COM	74369L103	154	4700	SH	DEFINED 0
PROTEIN DESIGN LABS INC 40262	COM	74369L103	1321	40262	SH	DEFINED 0
PROTEIN DESIGN LABS INC 16518	COM	74369L103	542	16518	SH	DEFINED 0
PROVIDENT BANKSHARES CORP	COM	743859100	2350	96721	SH	DEFINED 0
PROVIDENT FINL GROUP INC 38687	COM	743866105	1017	38687	SH	DEFINED 0
PROVINCE HEALTHCARE CO 93000	COM	743977100	2870	93000	SH	DEFINED 0
PROVIDIAN FINL CORP 20500	COM	74406A102	73	20500	SH	DEFINED 0
PROVIDIAN FINL CORP 396199	COM	74406A102	1407	396199	SH	DEFINED 0
PROXIM INC 78650	COM	744284100	780	78650	SH	DEFINED 0
PUBLIC SVC ENTERPRISE GROUP 176900	COM	744573106	7463	176900	SH	DEFINED 0
PUBLIC SVC ENTERPRISE GROUP 557592	COM	744573106	23525	557592	SH	DEFINED 0
PUBLIC STORAGE INC	COM	74460D109	107	3200	SH	DEFINED 0
PUBLIC STORAGE INC 14000	COM	74460D109	468	14000	SH	DEFINED 0
PUGET ENERGY INC NEW 2000	COM	745310102	44	2000	SH	DEFINED 0
PUGET ENERGY INC NEW 58391	COM	745310102	1278	58391	SH	DEFINED 0
PULTE HOMES INC 86800	COM	745867101	3877	86800	SH	DEFINED 0
PULTE HOMES INC 437937	COM	745867101	19563	437937	SH	DEFINED 0
PULTE HOMES INC 18489	COM	745867101	826	18489	SH	DEFINED 0

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PUMATECH INC 16800	COM	745887109	43	16800 SH	DEFINED 0
PURE RES INC	COM	74622E102	251	12500 SH	DEFINED 0
QRS CORP 44475	COM	74726X105	627	44475 SH	DEFINED 0
QLOGIC CORP 252900	COM	747277101	11257	252900 SH	DEFINED 0
QLOGIC CORP 119624	COM	747277101	5324	119624 SH	DEFINED 0
QAD INC 24500	COM	74727D108	71	24500 SH	DEFINED 0
QUAKER CHEM CORP 29350	COM	747316107	605	29350 SH	DEFINED 0
QUALCOMM INC 368700	COM	747525103	18619	368700 SH	DEFINED 0
QUALCOMM INC 1188668	COM	747525103	60028	1188668 SH	DEFINED 0
QUANEX CORP	COM	747620102	1277	45125 SH	DEFINED 0
QUANTA SVCS INC 15372	COM	74762E102	237	15372 SH	DEFINED 0
QUANTUM CORP 78962	COM DSSG	747906204	778	78962 SH	DEFINED 0
QUEST DIAGNOSTICS INC 5000	COM	74834L100	359	5000 SH	DEFINED 0
QUEST DIAGNOSTICS INC 195181	COM	74834L100	13996	195181 SH	DEFINED 0
QUESTAR CORP 800	COM	748356102	20	800 SH	DEFINED 0
QUESTAR CORP 49526	COM	748356102	1241	49526 SH	DEFINED 0
QUIKSILVER INC 64200	COM	74838C106	1104	64200 SH	DEFINED 0
QUINTILES TRANSNATIONAL CORP	COM	748767100	4184	260700 SH	DEFINED 0
QUINTILES TRANSNATIONAL CORP 158215	COM	748767100	2539	158215 SH	DEFINED 0
QWEST COMMUNICATIONS INTL INC 1110487	COM	749121109	15691	1110487 SH	DEFINED 0
QWEST COMMUNICATIONS INTL INC 2707637	COM	749121109	38259	2707637 SH	DEFINED 0
QWEST COMMUNICATIONS INTL INC 17745	COM	749121109	251	17745 SH	DEFINED 0
QUOVADX INC 11200	COM	74913K106	102	11200 SH	DEFINED 0
RFS HOTEL INVS INC 13200	COM	74955J108	150	13200 SH	DEFINED 0
R H DONNELLEY CORP 9854	COM NEW	74955W307	286	9854 SH	DEFINED 0
R G S ENERGY GROUP INC	COM	74956K104	4113	109400 SH	DEFINED 0
RLI CORP 27550	COM	749607107	1240	27550 SH	DEFINED 0
RPM INC OHIO 76767	COM	749685103	1110	76767 SH	DEFINED 0
RSA SEC INC 16450	COM	749719100	287	16450 SH	DEFINED 0
RTI INTL METALS INC 62300	COM	74973W107	620	62300 SH	DEFINED 0
RF MICRODEVICES INC 9300	COM	749941100	179	9300 SH	DEFINED 0

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RF MICRODEVICES INC 305100	COM	749941100	5867	305100 SH	DEFINED 0
RADIAN GROUP INC 400	COM	750236101	17	400 SH	DEFINED 0
RADIAN GROUP INC	COM	750236101	9946	231580 SH	DEFINED 0
RADIANT SYSTEMS INC 79800	COM	75025N102	918	79800 SH	DEFINED 0
RADIOSHACK CORP 568700	COM	750438103	17118	568700 SH	DEFINED 0
RADIOSHACK CORP 255805	COM	750438103	7700	255805 SH	DEFINED 0
RADISYS CORP 51100	COM	750459109	1005	51100 SH	DEFINED 0
RAINBOW TECHNOLOGIES INC 72100	COM	750862104	534	72100 SH	DEFINED 0
RAMBUS INC DEL 26300	COM	750917106	210	26300 SH	DEFINED 0
RAMBUS INC DEL 10126	COM	750917106	81	10126 SH	DEFINED 0
RALCORP HLDGS INC NEW	COM	751028101	2141	94325 SH	DEFINED 0
RARE HOSPITALITY INTL INC 69800	COM	753820109	1573	69800 SH	DEFINED 0
RATIONAL SOFTWARE CORP 6700	COM NEW	75409P202	131	6700 SH	DEFINED 0
RATIONAL SOFTWARE CORP 83344	COM NEW	75409P202	1625	83344 SH	DEFINED 0
RAYMOND JAMES FINANCIAL INC 148493	COM	754730109	5274	148493 SH	DEFINED 0
RAYONIER INC 29619	COM	754907103	1495	29619 SH	DEFINED 0
RAYOVAC CORP 12000	COM	755081106	211	12000 SH	DEFINED 0
RAYTHEON CO 474600	COM NEW	755111507	15410	474600 SH	DEFINED 0
RAYTHEON CO	COM NEW	755111507	36337	1119095 SH	DEFINED 0
READ-RITE CORP 355300	COM	755246105	2349	355300 SH	DEFINED 0
READERS DIGEST ASSN INC 4100	CL A NON VTG	755267101	95	4100 SH	DEFINED 0
READERS DIGEST ASSN INC 141100	CL A NON VTG	755267101	3257	141100 SH	DEFINED 0
REALNETWORKS INC 14600	COM	75605L104	87	14600 SH	DEFINED 0
REALTY INCOME CORP 9100	COM	756109104	268	9100 SH	DEFINED 0
RECKSON ASSOCS RLTY CORP 14100	COM	75621K106	329	14100 SH	DEFINED 0
RED HAT INC 14000	COM	756577102	99	14000 SH	DEFINED 0
REDBACK NETWORKS INC	COM	757209101	199	50500 SH	DEFINED 0
REEBOK INTL LTD 62900	COM	758110100	1667	62900 SH	DEFINED 0
REEBOK INTL LTD 598502	COM	758110100	15860	598502 SH	DEFINED 0
REGAL BELOIT CORP 59875	COM	758750103	1305	59875 SH	DEFINED 0
REGENCY CTRS CORP 10100	COM	758849103	280	10100 SH	DEFINED 0

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REGENT COMMUNICATIONS INC DEL 732448	COM	758865109	4944	732448	SH	DEFINED 0
REGENERON PHARMACEUTICALS 128775	COM	75886F107	3626	128775	SH	DEFINED 0
REGIS CORP MINN 132125	COM	758932107	3406	132125	SH	DEFINED 0
REGIONS FINL CORP	COM	758940100	2254	75300	SH	DEFINED 0
REGIONS FINL CORP 803413	COM	758940100	24054	803413	SH	DEFINED 0
REHABCARE GROUP INC 48900	COM	759148109	1447	48900	SH	DEFINED 0
REGISTER COM INC 17800	COM	75914G101	205	17800	SH	DEFINED 0
RELIANCE STEEL & ALUMINUM CO 92975	COM	759509102	2441	92975	SH	DEFINED 0
RELIANT RES INC 70400	COM	75952B105	1162	70400	SH	DEFINED 0
RELIANT ENERGY INC 228598	COM	75952J108	6062	228598	SH	DEFINED 0
RELIANT ENERGY INC 722827	COM	75952J108	19169	722827	SH	DEFINED 0
REMEC INC	COM	759543101	138	13800	SH	DEFINED 0
REMINGTON OIL & GAS CORP 81050	COM	759594302	1402	81050	SH	DEFINED 0
RENAISSANCE LEARNING INC 23200	COM	75968L105	707	23200	SH	DEFINED 0
RENAL CARE GROUP INC 141100	COM	759930100	4529	141100	SH	DEFINED 0
RENT A CTR INC NEW 8100	COM	76009N100	272	8100	SH	DEFINED 0
REPUBLIC BANCORP INC 23285	COM	760282103	322	23285	SH	DEFINED 0
REPUBLIC SVCS INC 65600	COM	760759100	1310	65600	SH	DEFINED 0
RESMED INC 6600	COM	761152107	356	6600	SH	DEFINED 0
RESMED INC	COM	761152107	5947	110300	SH	DEFINED 0
RESPIRONICS INC 172057	COM	761230101	5960	172057	SH	DEFINED 0
RETEK INC 55134	COM	76128Q109	1647	55134	SH	DEFINED 0
REYNOLDS & REYNOLDS CO 2900	CL A	761695105	70	2900	SH	DEFINED 0
REYNOLDS & REYNOLDS CO 80001	CL A	761695105	1940	80001	SH	DEFINED 0
REYNOLDS R J TOB HLDGS INC 1500	COM	76182K105	84	1500	SH	DEFINED 0
REYNOLDS R J TOB HLDGS INC 247693	COM	76182K105	13945	247693	SH	DEFINED 0
RIGGS NATL CORP WASH DC 103700	COM	766570105	1449	103700	SH	DEFINED 0
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	217	3100	SH	DEFINED 0
RITE AID CORP 50970	COM	767754104	258	50970	SH	DEFINED 0
RIVERSTONE NETWORKS INC 4900	COM	769320102	81	4900	SH	DEFINED 0
RIVERSTONE NETWORKS INC 12398	COM	769320102	206	12398	SH	DEFINED 0

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ROADWAY CORP 80600	COM	769742107	2958	80600	SH	DEFINED 0
ROBBINS & MYERS INC 32075	COM	770196103	751	32075	SH	DEFINED 0
ROBERT HALF INTL INC 323400	COM	770323103	8635	323400	SH	DEFINED 0
ROBERT HALF INTL INC 223300	COM	770323103	5962	223300	SH	DEFINED 0
ROCKWELL INTL CORP NEW	COM	773903109	5917	331300	SH	DEFINED 0
ROCKWELL INTL CORP NEW 1070478	COM	773903109	19119	1070478	SH	DEFINED 0
ROCKWELL COLLINS INC 10200	COM	774341101	199	10200	SH	DEFINED 0
ROCKWELL COLLINS INC 703872	COM	774341101	13726	703872	SH	DEFINED 0
ROGERS CORP 43900	COM	775133101	1330	43900	SH	DEFINED 0
ROHM & HAAS CO 160838	COM	775371107	5570	160838	SH	DEFINED 0
ROHM & HAAS CO 621943	COM	775371107	21538	621943	SH	DEFINED 0
ROHN INDS INC 13300	COM	775381106	27	13300	SH	DEFINED 0
ROLLINS INC	COM	775711104	240	12000	SH	DEFINED 0
ROPER INDS INC NEW 92225	COM	776696106	4565	92225	SH	DEFINED 0
ROSLYN BANCORP INC 2100	COM	778162107	37	2100	SH	DEFINED 0
ROSLYN BANCORP INC 181597	COM	778162107	3178	181597	SH	DEFINED 0
ROSS STORES INC 107048	COM	778296103	3434	107048	SH	DEFINED 0
ROSTELECOM OPEN JT STK LNG DST 21080	SPONSORED ADR	778529107	111	21080	SH	DEFINED 0
ROUSE CO 3300	COM	779273101	97	3300	SH	DEFINED 0
ROUSE CO 7800	COM	779273101	228	7800	SH	DEFINED 0
ROWAN COS INC	COM	779382100	4168	215200	SH	DEFINED 0
ROWAN COS INC 948640	COM	779382100	18375	948640	SH	DEFINED 0
ROXIO INC 47200	COM	780008108	781	47200	SH	DEFINED 0
ROYAL APPLIANCE MFG CO 49850	COM	780076105	249	49850	SH	DEFINED 0
ROYAL DUTCH PETE CO 770000	NY REG GLD1.25	780257804	37745	770000	SH	DEFINED 0
ROYAL DUTCH PETE CO 4405037	NY REG GLD1.25	780257804	215935	4405037	SH	DEFINED 0
RUBY TUESDAY INC 306898	COM	781182100	6331	306898	SH	DEFINED 0
RUDDICK CORP 19200	COM	781258108	307	19200	SH	DEFINED 0
RUDOLPH TECHNOLOGIES INC	COM	781270103	1613	47000	SH	DEFINED 0
RUSS BERRIE & CO 58900	COM	782233100	1767	58900	SH	DEFINED 0
RUSSELL CORP 116600	COM	782352108	1750	116600	SH	DEFINED 0



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RYANS FAMILY STEAK HOUSE INC 154450	COM	783519101	3344	154450	SH	DEFINED 0
RYDER SYS INC 6500	COM	783549108	144	6500	SH	DEFINED 0
RYDER SYS INC 534701	COM	783549108	11844	534701	SH	DEFINED 0
RYERSON TULL INC NEW 70909	COM	78375P107	780	70909	SH	DEFINED 0
RYLAND GROUP INC 50400	COM	783764103	3689	50400	SH	DEFINED 0
S & T BANCORP INC	COM	783859101	284	11700	SH	DEFINED 0
SBC COMMUNICATIONS INC 1392697	COM	78387G103	54552	1392697	SH	DEFINED 0
SBC COMMUNICATIONS INC 6163662	COM	78387G103	241431	6163662	SH	DEFINED 0
SBC COMMUNICATIONS INC 1168675	COM	78387G103	45777	1168675	SH	DEFINED 0
SBS TECHNOLOGIES INC 39200	COM	78387P103	571	39200	SH	DEFINED 0
SCM MICROSYSTEMS INC 45200	COM	784018103	662	45200	SH	DEFINED 0
SCP POOL CORP 95125	COM	784028102	2611	95125	SH	DEFINED 0
SCPIE HLDGS INC 26550	COM	78402P104	777	26550	SH	DEFINED 0
SEI INVESTMENTS CO	COM	784117103	275	6100	SH	DEFINED 0
SEI INVESTMENTS CO 95219	COM	784117103	4295	95219	SH	DEFINED 0
SL GREEN RLTY CORP 11300	COM	78440X101	347	11300	SH	DEFINED 0
SLI INC 97450	COM	78442T108	254	97450	SH	DEFINED 0
SPS TECHNOLOGIES INC 41000	COM	784626103	1432	41000	SH	DEFINED 0
SPDR TR 345732	UNIT SER 1	78462F103	39517	345732	SH	DEFINED 0
SPSS INC 38400	COM	78462K102	682	38400	SH	DEFINED 0
SPX CORP 600	COM	784635104	82	600	SH	DEFINED 0
SPX CORP	COM	784635104	3384	24720	SH	DEFINED 0
S1 CORPORATION 16300	COM	78463B101	264	16300	SH	DEFINED 0
SABA SOFTWARE INC 11300	COM	784932105	59	11300	SH	DEFINED 0
SWS GROUP INC 84703	COM	78503N107	2156	84703	SH	DEFINED 0
SABRE HLDGS CORP 89580	CL A	785905100	3794	89580	SH	DEFINED 0
SABRE HLDGS CORP 331432	CL A	785905100	14036	331432	SH	DEFINED 0
SAFECO CORP 226900	COM	786429100	7068	226900	SH	DEFINED 0
SAFECO CORP 411034	COM	786429100	12804	411034	SH	DEFINED 0
SAFEGUARD SCIENTIFICS INC	COM	786449108	97	27800	SH	DEFINED 0
SAFEWAY INC 305400	COM NEW	786514208	12750	305400	SH	DEFINED 0

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SAFEWAY INC 987463	COM NEW	786514208	41227	987463 SH	DEFINED 0
SAGE INC 8400	COM	786632109	311	8400 SH	DEFINED 0
ST JOE CO 10800	COM	790148100	300	10800 SH	DEFINED 0
ST JUDE MED INC 48100	COM	790849103	3735	48100 SH	DEFINED 0
ST JUDE MED INC 187201	COM	790849103	14536	187201 SH	DEFINED 0
ST MARY LD & EXPL CO 86800	COM	792228108	1839	86800 SH	DEFINED 0
ST PAUL COS INC	COM	792860108	6710	152600 SH	DEFINED 0
ST PAUL COS INC 606437	COM	792860108	26665	606437 SH	DEFINED 0
SAKS INC 40940	COM	79377W108	382	40940 SH	DEFINED 0
SALTON INC 31950	COM	795757103	603	31950 SH	DEFINED 0
SAMSONITE CORP NEW 22955	COM	79604V105	31	22955 SH	DEFINED 0
SANDISK CORP 53900	COM	80004C101	776	53900 SH	DEFINED 0
SANMINA SCI CORP 244384	COM	800907107	4863	244384 SH	DEFINED 0
SANMINA SCI CORP 670242	COM	800907107	13338	670242 SH	DEFINED 0
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1664	52111 SH	DEFINED 0
SAPIENT CORP 9000	COM	803062108	69	9000 SH	DEFINED 0
SAPIENT CORP 180100	COM	803062108	1390	180100 SH	DEFINED 0
SARA LEE CORP 1341600	COM	803111103	29824	1341600 SH	DEFINED 0
SARA LEE CORP 2261721	COM	803111103	50278	2261721 SH	DEFINED 0
SAVVIS COMMUNICATIONS CORP 13200	COM	805423100	8	13200 SH	DEFINED 0
SCANA CORP NEW 1000	COM	80589M102	28	1000 SH	DEFINED 0
SCANA CORP NEW 75260	COM	80589M102	2094	75260 SH	DEFINED 0
SCANSOFT INC	COM	80603P107	61	14175 SH	DEFINED 0
SCHEIN HENRY INC 1400	COM	806407102	52	1400 SH	DEFINED 0
SCHEIN HENRY INC 139860	COM	806407102	5179	139860 SH	DEFINED 0
SCHERING PLOUGH CORP 1067900	COM	806605101	38241	1067900 SH	DEFINED 0
SCHERING PLOUGH CORP 3048159	COM	806605101	109155	3048159 SH	DEFINED 0
SCHLUMBERGER LTD 147600	COM	806857108	8111	147600 SH	DEFINED 0
SCHLUMBERGER LTD 783545	COM	806857108	43056	783545 SH	DEFINED 0
SCHLUMBERGER LTD 22614	COM	806857108	1243	22614 SH	DEFINED 0
SCHOLASTIC CORP	COM	807066105	3986	79200 SH	DEFINED 0

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SCHOOL SPECIALTY INC 60100	COM	807863105	1375	60100 SH	DEFINED 0
SCHULMAN A INC 69600	COM	808194104	950	69600 SH	DEFINED 0
SCHWAB CHARLES CORP NEW 757700	COM	808513105	11722	757700 SH	DEFINED 0
SCHWAB CHARLES CORP NEW 1907618	COM	808513105	29511	1907618 SH	DEFINED 0
SCHWAB CHARLES CORP NEW 19776	COM	808513105	306	19776 SH	DEFINED 0
SCHWEITZER-MAUDUIT INTL INC 38000	COM	808541106	903	38000 SH	DEFINED 0
SCIENTIFIC ATLANTA INC 444000	COM	808655104	10629	444000 SH	DEFINED 0
SCIENTIFIC ATLANTA INC	COM	808655104	13591	567708 SH	DEFINED 0
SCIOS INC 16900	COM	808905103	402	16900 SH	DEFINED 0
SCOTTS CO 82825	CL A	810186106	3942	82825 SH	DEFINED 0
SCRIPPS E W CO OHIO 1500	CL A	811054204	99	1500 SH	DEFINED 0
SCRIPPS E W CO OHIO 8930	CL A	811054204	589	8930 SH	DEFINED 0
SEACHANGE INTL INC 7100	COM	811699107	242	7100 SH	DEFINED 0
SEACOR SMIT INC 61712	COM	811904101	2863	61712 SH	DEFINED 0
SEALED AIR CORP NEW 135852	COM	81211K100	5545	135852 SH	DEFINED 0
SEALED AIR CORP NEW	COM	81211K100	4673	114489 SH	DEFINED 0
SEARS ROEBUCK & CO 41000	COM	812387108	1953	41000 SH	DEFINED 0
SEARS ROEBUCK & CO 1253139	COM	812387108	59700	1253139 SH	DEFINED 0
SECURE COMPUTING CORP 12400	COM	813705100	255	12400 SH	DEFINED 0
SECURITY CAP GROUP INC 900	CL B	81413P204	23	900 SH	DEFINED 0
SECURITY CAP GROUP INC 13800	CL B	81413P204	350	13800 SH	DEFINED 0
SEEBEYOND TECHNOLOGIES CORP 27500	COM	815704101	267	27500 SH	DEFINED 0
SEITEL INC 88694	COM NEW	816074306	1206	88694 SH	DEFINED 0
SELECTIVE INS GROUP INC	COM	816300107	3422	157500 SH	DEFINED 0
SEMTECH CORP 11700	COM	816850101	418	11700 SH	DEFINED 0
SEMTECH CORP 364439	COM	816850101	13007	364439 SH	DEFINED 0
SEMPRA ENERGY 165210	COM	816851109	4056	165210 SH	DEFINED 0
SEMPRA ENERGY 966336	COM	816851109	23724	966336 SH	DEFINED 0
SENIOR HSG PPTYS TR 23000	SH BEN INT	81721M109	320	23000 SH	DEFINED 0
SENSIENT TECHNOLOGIES CORP 43500	COM	81725T100	905	43500 SH	DEFINED 0
SEPRACOR INC 5700	COM	817315104	325	5700 SH	DEFINED 0

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SEPRACOR INC	COM	817315104	17963	314815 SH	DEFINED 0
SEQUA CORPORATION 4750	CL A	817320104	226	4750 SH	DEFINED 0
SERENA SOFTWARE INC 57700	COM	817492101	1254	57700 SH	DEFINED 0
SERVICE CORP INTL 47050	COM	817565104	235	47050 SH	DEFINED 0
SERVICEMASTER CO 1900	COM	81760N109	26	1900 SH	DEFINED 0
SERVICEMASTER CO 35933	COM	81760N109	496	35933 SH	DEFINED 0
7-ELEVEN INC 13400	COM NEW	817826209	157	13400 SH	DEFINED 0
SHAW GROUP INC 189800	COM	820280105	4460	189800 SH	DEFINED 0
SHERWIN WILLIAMS CO	COM	824348106	1436	52200 SH	DEFINED 0
SHERWIN WILLIAMS CO 696192	COM	824348106	19145	696192 SH	DEFINED 0
SHOPKO STORES INC 132375	COM	824911101	1258	132375 SH	DEFINED 0
SHURGARD STORAGE CTRS INC 95700	COM	82567D104	3062	95700 SH	DEFINED 0
SICOR INC 1700	COM	825846108	27	1700 SH	DEFINED 0
SICOR INC 299400	COM	825846108	4695	299400 SH	DEFINED 0
SIEBEL SYS INC 311200	COM	826170102	8707	311200 SH	DEFINED 0
SIEBEL SYS INC 626164	COM	826170102	17520	626164 SH	DEFINED 0
SIEBEL SYS INC	COM	826170102	1748	62467 SH	DEFINED 0
SIERRA HEALTH SVCS INC 96500	COM	826322109	782	96500 SH	DEFINED 0
SIERRA PAC RES NEW 68200	COM	826428104	1026	68200 SH	DEFINED 0
SIGMA ALDRICH CORP 240000	COM	826552101	9458	240000 SH	DEFINED 0
SIGMA ALDRICH CORP 101674	COM	826552101	4007	101674 SH	DEFINED 0
SILICON LABORATORIES INC 8600	COM	826919102	290	8600 SH	DEFINED 0
SILICON GRAPHICS INC 128800	COM	827056102	270	128800 SH	DEFINED 0
SILICON STORAGE TECHNOLOGY INC 37700	COM	827057100	363	37700 SH	DEFINED 0
SILICON IMAGE INC	COM	82705T102	39	10300 SH	DEFINED 0
SILICON VY BANCSHARES 19700	COM	827064106	527	19700 SH	DEFINED 0
SIMON PPTY GROUP INC NEW 2400	COM	828806109	70	2400 SH	DEFINED 0
SIMON PPTY GROUP INC NEW 20104	COM	828806109	590	20104 SH	DEFINED 0
SIMPSON MANUFACTURING CO INC 37450	COM	829073105	2146	37450 SH	DEFINED 0
SINCLAIR BROADCAST GROUP INC 13300	CL A	829226109	126	13300 SH	DEFINED 0
SIRIUS SATELLITE RADIO INC 11600	COM	82966U103	135	11600 SH	DEFINED 0

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SITEL CORP 29900	COM	82980K107	72	29900	SH	DEFINED 0
SIPEX CORP	COM	829909100	135	10500	SH	DEFINED 0
SIX FLAGS INC 22600	COM	83001P109	348	22600	SH	DEFINED 0
SKECHERS U S A INC 10600	CL A	830566105	155	10600	SH	DEFINED 0
SKYLINE CORP 27100	COM	830830105	874	27100	SH	DEFINED 0
SKYWEST INC 154100	COM	830879102	3922	154100	SH	DEFINED 0
SMITH A O 88100	COM	831865209	1718	88100	SH	DEFINED 0
SMITH INTL INC 1600	COM	832110100	86	1600	SH	DEFINED 0
SMITH INTL INC 26006	COM	832110100	1394	26006	SH	DEFINED 0
SMITHFIELD FOODS INC	COM	832248108	18	800	SH	DEFINED 0
SMITHFIELD FOODS INC 115300	COM	832248108	2541	115300	SH	DEFINED 0
SMUCKER J M CO 12600	COM	832696306	446	12600	SH	DEFINED 0
SMURFIT-STONE CONTAINER CORP 26486	COM	832727101	423	26486	SH	DEFINED 0
SNAP ON INC 16300	COM	833034101	549	16300	SH	DEFINED 0
SNAP ON INC 469520	COM	833034101	15804	469520	SH	DEFINED 0
SOLA INTL INC 81900	COM	834092108	1589	81900	SH	DEFINED 0
SOLECTRON CORP 803900	COM	834182107	9068	803900	SH	DEFINED 0
SOLECTRON CORP	COM	834182107	11641	1031976	SH	DEFINED 0
SOLECTRON CORP 5000000	SR LYON ZERO	834182AK3	2425	5000000	PRN	DEFINED 0
SOLUTIA INC 77622	COM	834376105	1088	77622	SH	DEFINED 0
SOMERA COMMUNICATION 17300	COM	834458101	131	17300	SH	DEFINED 0
SONG NETWORKS HLDG AKTIEBOLAG 35222	SPONSORED ADR	83544Q101	29	35222	SH	DEFINED 0
SONIC CORP 87099	COM	835451105	3136	87099	SH	DEFINED 0
SONICBLUE INC 32256	COM	83546Q109	130	32256	SH	DEFINED 0
SONICWALL INC 12700	COM	835470105	247	12700	SH	DEFINED 0
SONOCO PRODS CO	COM	835495102	5	200	SH	DEFINED 0
SONOCO PRODS CO 54217	COM	835495102	1441	54217	SH	DEFINED 0
SOTHEBYS HLDGS INC 37500	CL A	835898107	623	37500	SH	DEFINED 0
SONUS NETWORKS INC 18200	COM	835916107	84	18200	SH	DEFINED 0
SOUNDVIEW TECHNOLOGY GROUP NEW 31600	COM	83611Q109	74	31600	SH	DEFINED 0
SOUTH FINL GROUP INC 125300	COM	837841105	2224	125300	SH	DEFINED 0

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SOUTHERN CO 345600	COM	842587107	8761	345600	SH	DEFINED 0
SOUTHERN CO 1499664	COM	842587107	38016	1499664	SH	DEFINED 0
SOUTHERN UN CO NEW	COM	844030106	2899	153730	SH	DEFINED 0
SOUTHTRUST CORP 141400	COM	844730101	3488	141400	SH	DEFINED 0
SOUTHTRUST CORP 1267548	COM	844730101	31270	1267548	SH	DEFINED 0
SOUTHWEST AIRLS CO 650866	COM	844741108	12028	650866	SH	DEFINED 0
SOUTHWEST AIRLS CO 1446218	COM	844741108	26726	1446218	SH	DEFINED 0
SOUTHWEST BANCORPORATION TEX 109450	COM	84476R109	3313	109450	SH	DEFINED 0
SOUTHWEST GAS CORP 100525	COM	844895102	2247	100525	SH	DEFINED 0
SOUTHWESTERN ENERGY CO 79900	COM	845467109	831	79900	SH	DEFINED 0
SOVEREIGN BANCORP INC	COM	845905108	5159	421495	SH	DEFINED 0
SPACELABS MED INC 28495	COM	846247104	346	28495	SH	DEFINED 0
SPARTAN MTRS INC 11400	COM	846819100	73	11400	SH	DEFINED 0
SPECTRALINK CORP 20800	COM	847580107	356	20800	SH	DEFINED 0
SPECTRASITE HLDGS INC 65200	COM	84760T100	234	65200	SH	DEFINED 0
SPHERION CORP 183660	COM	848420105	1793	183660	SH	DEFINED 0
SPIEGEL INC 32800	CL A	848457107	149	32800	SH	DEFINED 0
SPINNAKER EXPL CO 6900	COM	84855W109	284	6900	SH	DEFINED 0
SPRINT CORP	COM FON GROUP	852061100	16383	815900	SH	DEFINED 0
SPRINT CORP 1854966	COM FON GROUP	852061100	37248	1854966	SH	DEFINED 0
SPRINT CORP 1254500	PCS COM SER 1	852061506	30622	1254500	SH	DEFINED 0
SPRINT CORP 2206149	PCS COM SER 1	852061506	53852	2206149	SH	DEFINED 0
STANCORP FINL GROUP INC 16300	COM	852891100	770	16300	SH	DEFINED 0
STANDARD MICROSYSTEMS CORP 54700	COM	853626109	849	54700	SH	DEFINED 0
STANDARD MTR PRODS INC 33000	COM	853666105	459	33000	SH	DEFINED 0
STANDARD PAC CORP NEW 143775	COM	85375C101	3497	143775	SH	DEFINED 0
STANDARD REGISTER CO	COM	853887107	1501	81000	SH	DEFINED 0
STANDEX INTL CORP 33800	COM	854231107	735	33800	SH	DEFINED 0
STANLEY WKS 57700	COM	854616109	2687	57700	SH	DEFINED 0
STANLEY WKS 413878	COM	854616109	19274	413878	SH	DEFINED 0
STAPLES INC 714850	COM	855030102	13368	714850	SH	DEFINED 0

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STAPLES INC 635912	COM	855030102	11892	635912	SH	DEFINED 0
STARBUCKS CORP 255700	COM	855244109	4871	255700	SH	DEFINED 0
STARBUCKS CORP 492450	COM	855244109	9381	492450	SH	DEFINED 0
STARMEDIA NETWORK INC	COM	855546107	4	11500	SH	DEFINED 0
STARTEK INC 39900	COM	85569C107	756	39900	SH	DEFINED 0
STARWOOD HOTELS&RESORTS WRLDWD 119400	PAIRED CTF	85590A203	3564	119400	SH	DEFINED 0
STARWOOD HOTELS&RESORTS WRLDWD 352564	PAIRED CTF	85590A203	10524	352564	SH	DEFINED 0
STATE STR CORP 299500	COM	857477103	15649	299500	SH	DEFINED 0
STATE STR CORP 454219	COM	857477103	23733	454219	SH	DEFINED 0
STATEN IS BANCORP INC 202850	COM	857550107	3308	202850	SH	DEFINED 0
STATION CASINOS INC 23400	COM	857689103	262	23400	SH	DEFINED 0
STEAK N SHAKE CO	COM	857873103	891	80678	SH	DEFINED 0
STEEL DYNAMICS INC 127500	COM	858119100	1480	127500	SH	DEFINED 0
STEEL TECHNOLOGIES INC 26500	COM	858147101	241	26500	SH	DEFINED 0
STEIN MART INC 114000	COM	858375108	953	114000	SH	DEFINED 0
STELLENT INC 8400	COM	85856W105	248	8400	SH	DEFINED 0
STERLING BANCSHARES INC 148250	COM	858907108	1856	148250	SH	DEFINED 0
STERICYCLE INC 4000	COM	858912108	244	4000	SH	DEFINED 0
STERIS CORP 210568	COM	859152100	3847	210568	SH	DEFINED 0
STEWART & STEVENSON SVCS INC	COM	860342104	1311	69700	SH	DEFINED 0
STEWART ENTERPRISES INC 26500	CL A	860370105	159	26500	SH	DEFINED 0
STEWART INFORMATION SVCS CORP 43000	COM	860372101	849	43000	SH	DEFINED 0
STILLWATER MNG CO 118703	COM	86074Q102	2196	118703	SH	DEFINED 0
STILWELL FINL INC 191100	COM	860831106	5202	191100	SH	DEFINED 0
STILWELL FINL INC 465688	COM	860831106	12676	465688	SH	DEFINED 0
STMICROELECTRONICS N V 58985	NY REGISTRY	861012102	1868	58985	SH	DEFINED 0
STONE ENERGY CORP 80646	COM	861642106	3186	80646	SH	DEFINED 0
STORAGE USA INC	COM	861907103	286	6800	SH	DEFINED 0
STORAGE TECHNOLOGY CORP 11700	COM PAR \$0.10	862111200	242	11700	SH	DEFINED 0
STORAGE TECHNOLOGY CORP 189443	COM PAR \$0.10	862111200	3916	189443	SH	DEFINED 0
STORAGE COMPUTER CORP 25258	COM	86211A101	162	25258	SH	DEFINED 0

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STRATOS LIGHTWAVE INC 193194	COM	863100103	1188	193194	SH	DEFINED 0
STRIDE RITE CORP 128400	COM	863314100	841	128400	SH	DEFINED 0
STRYKER CORP 105500	COM	863667101	6158	105500	SH	DEFINED 0
STRYKER CORP 595052	COM	863667101	34733	595052	SH	DEFINED 0
STUDENT LN CORP	COM	863902102	290	3600	SH	DEFINED 0
STURM RUGER & CO INC 86200	COM	864159108	1033	86200	SH	DEFINED 0
SUMMIT PPTYS INC 12400	COM	866239106	310	12400	SH	DEFINED 0
SUN COMMUNITIES INC 7900	COM	866674104	294	7900	SH	DEFINED 0
SUN MICROSYSTEMS INC 1296309	COM	866810104	15945	1296309	SH	DEFINED 0
SUN MICROSYSTEMS INC 4720578	COM	866810104	58063	4720578	SH	DEFINED 0
SUN MICROSYSTEMS INC 976617	COM	866810104	12012	976617	SH	DEFINED 0
SUNGARD DATA SYS INC 20600	COM	867363103	596	20600	SH	DEFINED 0
SUNGARD DATA SYS INC	COM	867363103	6674	230712	SH	DEFINED 0
SUNOCO INC 30800	COM	86764P109	1150	30800	SH	DEFINED 0
SUNOCO INC 531628	COM	86764P109	19851	531628	SH	DEFINED 0
SUNTRUST BKS INC 136700	COM	867914103	8571	136700	SH	DEFINED 0
SUNTRUST BKS INC 681452	COM	867914103	42727	681452	SH	DEFINED 0
SUPERIOR ENERGY SVCS INC 24100	COM	868157108	208	24100	SH	DEFINED 0
SUPERIOR INDS INTL INC 16200	COM	868168105	652	16200	SH	DEFINED 0
SUPERTEX INC 34700	COM	868532102	608	34700	SH	DEFINED 0
SUPERVALU INC	COM	868536103	6388	288800	SH	DEFINED 0
SUPERVALU INC 1307129	COM	868536103	28914	1307129	SH	DEFINED 0
SURMODICS INC 47400	COM	868873100	1728	47400	SH	DEFINED 0
SUSQUEHANNA BANCSHARES INC PA 117600	COM	869099101	2452	117600	SH	DEFINED 0
SWIFT ENERGY CO 83400	COM	870738101	1685	83400	SH	DEFINED 0
SWIFT TRANSN CO 37990	COM	870756103	817	37990	SH	DEFINED 0
SYBASE INC 1400	COM	871130100	22	1400	SH	DEFINED 0
SYBASE INC 27218	COM	871130100	429	27218	SH	DEFINED 0
SYBASE INC	COM	871130100	277	17607	SH	DEFINED 0
SYBRON DENTAL SPECIALTIES INC 115366	COM	871142105	2490	115366	SH	DEFINED 0
SYCAMORE NETWORKS INC 27000	COM	871206108	145	27000	SH	DEFINED 0



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SYCAMORE NETWORKS INC 51937	COM	871206108	278	51937 SH	DEFINED 0
SYKES ENTERPRISES INC 96100	COM	871237103	898	96100 SH	DEFINED 0
SYLVAN LEARNING SYS INC 78759	COM	871399101	1738	78759 SH	DEFINED 0
SYMANTEC CORP 9400	COM	871503108	624	9400 SH	DEFINED 0
SYMANTEC CORP 60379	COM	871503108	4005	60379 SH	DEFINED 0
SYMBOL TECHNOLOGIES INC	COM	871508107	1909	120200 SH	DEFINED 0
SYMBOL TECHNOLOGIES INC 298105	COM	871508107	4734	298105 SH	DEFINED 0
SYMMETRICOM INC 80950	COM	871543104	616	80950 SH	DEFINED 0
SYMXYX TECHNOLOGIES 15500	COM	87155S108	329	15500 SH	DEFINED 0
SYNCOR INTL CORP DEL 118900	COM	87157J106	3405	118900 SH	DEFINED 0
SYNOPSIS INC 7100	COM	871607107	419	7100 SH	DEFINED 0
SYNOPSIS INC 312111	COM	871607107	18436	312111 SH	DEFINED 0
SYNOVUS FINL CORP 208800	COM	87161C105	5230	208800 SH	DEFINED 0
SYNOVUS FINL CORP	COM	87161C105	10994	438878 SH	DEFINED 0
SYNTEL INC 11250	COM	87162H103	145	11250 SH	DEFINED 0
SYSCO CORP 714800	COM	871829107	18742	714800 SH	DEFINED 0
SYSCO CORP 1269675	COM	871829107	33291	1269675 SH	DEFINED 0
SYSTEMAX INC 14400	COM	871851101	35	14400 SH	DEFINED 0
SYSTEMS & COMPUTER TECHNOLOGY 101100	COM	871873105	1045	101100 SH	DEFINED 0
TBC CORP 80650	COM	872180104	1080	80650 SH	DEFINED 0
TCF FINL CORP 1600	COM	872275102	77	1600 SH	DEFINED 0
TCF FINL CORP	COM	872275102	3335	69515 SH	DEFINED 0
TECO ENERGY INC 9200	COM	872375100	241	9200 SH	DEFINED 0
TECO ENERGY INC 186904	COM	872375100	4904	186904 SH	DEFINED 0
THQ INC 82375	COM NEW	872443403	3993	82375 SH	DEFINED 0
TJX COS INC NEW 324000	COM	872540109	12915	324000 SH	DEFINED 0
TJX COS INC NEW 384473	COM	872540109	15325	384473 SH	DEFINED 0
TRW INC 99800	COM	872649108	3697	99800 SH	DEFINED 0
TRW INC 422191	COM	872649108	15638	422191 SH	DEFINED 0
TMP WORLDWIDE INC	COM	872941109	3423	79800 SH	DEFINED 0
TMP WORLDWIDE INC 134673	COM	872941109	5777	134673 SH	DEFINED 0

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TXU CORP 91242	COM	873168108	4302	91242	SH	DEFINED 0
TXU CORP 790760	COM	873168108	37284	790760	SH	DEFINED 0
TAIWAN SEMICONDUCTOR MFG LTD 33000	SPONSORED ADR	874039100	567	33000	SH	DEFINED 0
TAKE-TWO INTERACTIVE SOFTWARE 103000	COM	874054109	1666	103000	SH	DEFINED 0
TALBOTS INC 8000	COM	874161102	290	8000	SH	DEFINED 0
TALISMAN ENERGY INC 149985	COM	87425E103	5677	149985	SH	DEFINED 0
TARGET CORP	COM	87612E106	21445	522400	SH	DEFINED 0
TARGET CORP 1300218	COM	87612E106	53374	1300218	SH	DEFINED 0
TARGET CORP 49287	COM	87612E106	2023	49287	SH	DEFINED 0
TAUBMAN CTRS INC 13200	COM	876664103	196	13200	SH	DEFINED 0
TECH DATA CORP 3800	COM	878237106	164	3800	SH	DEFINED 0
TECH DATA CORP 73638	COM	878237106	3187	73638	SH	DEFINED 0
TECHNE CORP 149700	COM	878377100	5516	149700	SH	DEFINED 0
TECHNITROL INC 108900	COM	878555101	3008	108900	SH	DEFINED 0
TECUMSEH PRODS CO	CL A	878895200	2603	51408	SH	DEFINED 0
TEKELEC 65000	COM	879101103	1177	65000	SH	DEFINED 0
TEKTRONIX INC 143100	COM	879131100	3689	143100	SH	DEFINED 0
TEKTRONIX INC 451218	COM	879131100	11632	451218	SH	DEFINED 0
TELECORP PCS INC NEW 15368	CL A	879300101	192	15368	SH	DEFINED 0
TELEDYNE TECHNOLOGIES INC 89400	COM	879360105	1456	89400	SH	DEFINED 0
TELEFLEX INC 12000	COM	879369106	568	12000	SH	DEFINED 0
TELEPHONE & DATA SYS INC 5200	COM	879433100	467	5200	SH	DEFINED 0
TELEPHONE & DATA SYS INC	COM	879433100	2307	25700	SH	DEFINED 0
TELLABS INC 412400	COM	879664100	6170	412400	SH	DEFINED 0
TELLABS INC 575476	COM	879664100	8609	575476	SH	DEFINED 0
TELLIUM INC 33900	COM	87967E107	211	33900	SH	DEFINED 0
TEMPLE INLAND INC 16400	COM	879868107	930	16400	SH	DEFINED 0
TEMPLE INLAND INC 288240	COM	879868107	16352	288240	SH	DEFINED 0
TELETECH HOLDINGS INC 13200	COM	879939106	189	13200	SH	DEFINED 0
TENET HEALTHCARE CORP 226900	COM	88033G100	13324	226900	SH	DEFINED 0
TENET HEALTHCARE CORP	COM	88033G100	62444	1063428	SH	DEFINED 0

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TERADYNE INC 104200	COM	880770102	3141	104200 SH	DEFINED 0
TERADYNE INC 240749	COM	880770102	7256	240749 SH	DEFINED 0
TERAYON COMMUNICATION SYS 18100	COM	880775101	150	18100 SH	DEFINED 0
TERREMARK WORLDWIDE INC 55600	COM	881448104	32	55600 SH	DEFINED 0
TESORO PETE CORP 16600	COM	881609101	218	16600 SH	DEFINED 0
TETRA TECHNOLOGIES INC DEL 53025	COM	88162F105	1111	53025 SH	DEFINED 0
TETRA TECH INC NEW 154017	COM	88162G103	3066	154017 SH	DEFINED 0
TEXAS INDS INC	COM	882491103	2657	72000 SH	DEFINED 0
TEXAS INSTRS INC 603100	COM	882508104	16887	603100 SH	DEFINED 0
TEXAS INSTRS INC 2676788	COM	882508104	74950	2676788 SH	DEFINED 0
TEXAS INSTRS INC 2972	COM	882508104	83	2972 SH	DEFINED 0
TEXAS REGL BANCSHARES INC 6360	CL A VTG	882673106	241	6360 SH	DEFINED 0
TEXTRON INC 57700	COM	883203101	2392	57700 SH	DEFINED 0
TEXTRON INC 771433	COM	883203101	31984	771433 SH	DEFINED 0
THERAGENICS CORP 138800	COM	883375107	1369	138800 SH	DEFINED 0
THERMA-WAVE INC	COM	88343A108	986	66100 SH	DEFINED 0
THERMO ELECTRON CORP 225800	COM	883556102	5388	225800 SH	DEFINED 0
THERMO ELECTRON CORP 669358	COM	883556102	15971	669358 SH	DEFINED 0
THOMAS & BETTS CORP 9600	COM	884315102	203	9600 SH	DEFINED 0
THOMAS & BETTS CORP 106180	COM	884315102	2246	106180 SH	DEFINED 0
THOMAS INDS INC 42875	COM	884425109	1072	42875 SH	DEFINED 0
THOR INDS INC 38450	COM	885160101	1425	38450 SH	DEFINED 0
THORATEC CORP 18511	COM NEW	885175307	315	18511 SH	DEFINED 0
3COM CORP	COM	885535104	611	95700 SH	DEFINED 0
3DO CO 14400	COM	88553W105	30	14400 SH	DEFINED 0
THREE FIVE SYS INC 70647	COM	88554L108	1124	70647 SH	DEFINED 0
3TEC ENERGY CORP 267626	COM NEW	88575R308	3747	267626 SH	DEFINED 0
TIBCO SOFTWARE INC 18600	COM	88632Q103	278	18600 SH	DEFINED 0
TIBCO SOFTWARE INC 39676	COM	88632Q103	592	39676 SH	DEFINED 0
TIDEWATER INC 45620	COM	886423102	1547	45620 SH	DEFINED 0
TIFFANY & CO NEW 55300	COM	886547108	1740	55300 SH	DEFINED 0

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TIFFANY & CO NEW	COM	886547108	9409	298980	SH	DEFINED 0
TIMBERLAND CO 17600	CL A	887100105	653	17600	SH	DEFINED 0
TIME WARNER TELECOM INC 12100	CL A	887319101	214	12100	SH	DEFINED 0
TIMKEN CO 184300	COM	887389104	2982	184300	SH	DEFINED 0
TITAN CORP 25405	COM	888266103	634	25405	SH	DEFINED 0
TITAN INTL INC ILL 53325	COM	88830M102	253	53325	SH	DEFINED 0
TOLL BROTHERS INC 152250	COM	889478103	6684	152250	SH	DEFINED 0
TOLLGRADE COMMUNICATIONS INC 39300	COM	889542106	1311	39300	SH	DEFINED 0
TOO INC	COM	890333107	4503	163736	SH	DEFINED 0
TOOTSIE ROLL INDS INC 13040	COM	890516107	510	13040	SH	DEFINED 0
TORCHMARK CORP 39200	COM	891027104	1542	39200	SH	DEFINED 0
TORCHMARK CORP 682420	COM	891027104	26840	682420	SH	DEFINED 0
TORO CO 44800	COM	891092108	2016	44800	SH	DEFINED 0
TOTAL FINA ELF S A 99266	SPONSORED ADR	89151E109	6972	99266	SH	DEFINED 0
TOWER AUTOMOTIVE INC 144275	COM	891707101	1303	144275	SH	DEFINED 0
TOTAL SYS SVCS INC 22350	COM	891906109	473	22350	SH	DEFINED 0
TOYS R US INC	COM	892335100	5164	249000	SH	DEFINED 0
TOYS R US INC 931764	COM	892335100	19325	931764	SH	DEFINED 0
TRANSACTION SYS ARCHITECTS 15700	CL A	893416107	192	15700	SH	DEFINED 0
TRANSATLANTIC HLDGS INC 5125	COM	893521104	466	5125	SH	DEFINED 0
TRANSKARYOTIC THERAPIES INC 6700	COM	893735100	287	6700	SH	DEFINED 0
TRANSMETA CORP DEL 12700	COM	89376R109	29	12700	SH	DEFINED 0
TRANSPRO INC 10065	COM	893885103	31	10065	SH	DEFINED 0
TRANSMONTAIGNE INC 193482	COM	893934109	1054	193482	SH	DEFINED 0
TRAVELOCITY COM INC	COM	893953109	1648	57400	SH	DEFINED 0
TRANSWITCH CORP 39139	COM	894065101	176	39139	SH	DEFINED 0
TREDEGAR CORP 110300	COM	894650100	2096	110300	SH	DEFINED 0
TRIAD HOSPITALS INC 1400	COM	89579K109	41	1400	SH	DEFINED 0
TRIAD HOSPITALS INC 21756	COM	89579K109	639	21756	SH	DEFINED 0
TRIDENT MICROSYSTEMS INC 14200	COM	895919108	109	14200	SH	DEFINED 0
TRIARC COS INC 65500	CL A	895927101	1592	65500	SH	DEFINED 0

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TRICON GLOBAL RESTAURANTS 255980	COM	895953107	12594	255980	SH	DEFINED 0
TRICON GLOBAL RESTAURANTS	COM	895953107	29683	603315	SH	DEFINED 0
TRICON GLOBAL RESTAURANTS 49577	COM	895953107	2439	49577	SH	DEFINED 0
TRIBUNE CO NEW 270300	COM	896047107	10117	270300	SH	DEFINED 0
TRIBUNE CO NEW 507130	COM	896047107	18982	507130	SH	DEFINED 0
TRIGON HEALTHCARE INC 1200	COM	89618L100	83	1200	SH	DEFINED 0
TRIGON HEALTHCARE INC 31300	COM	89618L100	2174	31300	SH	DEFINED 0
TRIMBLE NAVIGATION LTD 83400	COM	896239100	1352	83400	SH	DEFINED 0
TRIMERIS INC 5300	COM	896263100	238	5300	SH	DEFINED 0
TRINITY INDS INC	COM	896522109	2140	78750	SH	DEFINED 0
TRIQUINT SEMICONDUCTOR INC 105893	COM	89674K103	1298	105893	SH	DEFINED 0
TRITON PCS HLDGS INC 1000	CL A	89677M106	29	1000	SH	DEFINED 0
TRITON PCS HLDGS INC 6800	CL A	89677M106	200	6800	SH	DEFINED 0
TRIUMPH GROUP INC NEW 45600	COM	896818101	1482	45600	SH	DEFINED 0
TRIZETTO GROUP INC 16100	COM	896882107	211	16100	SH	DEFINED 0
TRUSTCO BK CORP N Y 208359	COM	898349105	2619	208359	SH	DEFINED 0
TRUSTMARK CORP 10400	COM	898402102	252	10400	SH	DEFINED 0
TUPPERWARE CORP	COM	899896104	1679	87200	SH	DEFINED 0
TUPPERWARE CORP 596019	COM	899896104	11473	596019	SH	DEFINED 0
TWEETER HOME ENTMT GROUP INC 16800	COM	901167106	487	16800	SH	DEFINED 0
TYCO INTL LTD NEW 460326	COM	902124106	27113	460326	SH	DEFINED 0
TYCO INTL LTD NEW 3473155	COM	902124106	204569	3473155	SH	DEFINED 0
TYCO INTL LTD NEW 29862	COM	902124106	1759	29862	SH	DEFINED 0
TYLER TECHNOLOGIES INC 17500	COM	902252105	80	17500	SH	DEFINED 0
TYSON FOODS INC 735792	CL A	902494103	8498	735792	SH	DEFINED 0
UCAR INTL INC	COM	90262K109	251	23500	SH	DEFINED 0
UCBH HOLDINGS INC 88700	COM	90262T308	2523	88700	SH	DEFINED 0
UGI CORP NEW 93100	COM	902681105	2812	93100	SH	DEFINED 0
UICI 20200	COM	902737105	273	20200	SH	DEFINED 0
UIL HLDG CORP 47225	COM	902748102	2423	47225	SH	DEFINED 0
UMB FINL CORP 6102	COM	902788108	244	6102	SH	DEFINED 0

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USX MARATHON GROUP 145400	COM NEW	902905827	4362	145400	SH	DEFINED 0
USX MARATHON GROUP 1630799	COM NEW	902905827	48924	1630799	SH	DEFINED 0
UST INC 349015	COM	902911106	15561	444600	SH	DEFINED 0
UST INC 20209	COM	902911106	12216	349015	SH	DEFINED 0
UST INC 20209	COM	902911106	707	20209	SH	DEFINED 0
US BANCORP DEL 769990	COM NEW	902973304	16116	769990	SH	DEFINED 0
US BANCORP DEL 4589095	COM NEW	902973304	96050	4589095	SH	DEFINED 0
USA NETWORKS INC 12500	COM	902984103	341	12500	SH	DEFINED 0
USA NETWORKS INC 34032	COM	902984103	929	34032	SH	DEFINED 0
URS CORP NEW 47600	COM	903236107	1305	47600	SH	DEFINED 0
USEC INC	COM	90333E108	220	30700	SH	DEFINED 0
USX-U S STL 125400	COM	90337T101	2271	125400	SH	DEFINED 0
USX-U S STL 569944	COM	90337T101	10322	569944	SH	DEFINED 0
US ONCOLOGY INC 282000	COM	90338W103	2126	282000	SH	DEFINED 0
UBIQUITEL INC 20100	COM	903474302	150	20100	SH	DEFINED 0
ULTIMATE ELECTRS INC 30500	COM	903849107	915	30500	SH	DEFINED 0
USA ED INC 202100	COM	90390U102	16980	202100	SH	DEFINED 0
USA ED INC 341202	COM	90390U102	28668	341202	SH	DEFINED 0
ULTRA PETE CORP	COM	903914109	137	22500	SH	DEFINED 0
ULTRAMAR DIAMOND SHAMROCK CORP 64932	COM	904000106	3213	64932	SH	DEFINED 0
ULTRATECH STEPPER INC 77375	COM	904034105	1278	77375	SH	DEFINED 0
UNIFI INC 48500	COM	904677101	352	48500	SH	DEFINED 0
UNILEVER N V 455550	N Y SHS NEW	904784709	26244	455550	SH	DEFINED 0
UNILEVER N V 897494	N Y SHS NEW	904784709	51705	897494	SH	DEFINED 0
UNION PAC CORP 44900	COM	907818108	2559	44900	SH	DEFINED 0
UNION PAC CORP 668034	COM	907818108	38078	668034	SH	DEFINED 0
UNION PLANTERS CORP	COM	908068109	2915	64600	SH	DEFINED 0
UNION PLANTERS CORP 243201	COM	908068109	10976	243201	SH	DEFINED 0
UNIONBANCAL CORP 1800	COM	908906100	68	1800	SH	DEFINED 0
UNIONBANCAL CORP 16610	COM	908906100	631	16610	SH	DEFINED 0
UNISOURCE ENERGY CORP 115100	COM	909205106	2094	115100	SH	DEFINED 0

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UNISYS CORP 273200	COM	909214108	3426	273200	SH	DEFINED 0
UNISYS CORP 1653874	COM	909214108	20740	1653874	SH	DEFINED 0
UNIT CORP 111800	COM	909218109	1442	111800	SH	DEFINED 0
UNITED CMNTY FINL CORP OHIO	COM	909839102	107	14800	SH	DEFINED 0
UNITED BANKSHARES INC WEST VA 132500	COM	909907107	3824	132500	SH	DEFINED 0
UNITED DOMINION REALTY TR INC 28300	COM	910197102	408	28300	SH	DEFINED 0
UNITED INDL CORP 11600	COM	910671106	194	11600	SH	DEFINED 0
UNITED MICROELECTRONICS CORP 26300	SPONSORED ADR	910873207	252	26300	SH	DEFINED 0
UNITED NAT FOODS INC 89900	COM	911163103	2248	89900	SH	DEFINED 0
UNITED PARCEL SERVICE INC 9300	CL B	911312106	507	9300	SH	DEFINED 0
UNITED PARCEL SERVICE INC 36400	CL B	911312106	1984	36400	SH	DEFINED 0
UNITED PARCEL SERVICE INC	CL B	911312106	1643	30152	SH	DEFINED 0
UNITED RENTALS INC 21768	COM	911363109	494	21768	SH	DEFINED 0
UNITED STATES CELLULAR CORP 8700	COM	911684108	394	8700	SH	DEFINED 0
US AIRWAYS GROUP INC 6200	COM	911905107	39	6200	SH	DEFINED 0
US AIRWAYS GROUP INC 125454	COM	911905107	795	125454	SH	DEFINED 0
U S INDS INC NEW 26630	COM	912080108	68	26630	SH	DEFINED 0
UNITED STATIONERS INC 118500	COM	913004107	3988	118500	SH	DEFINED 0
UNITED TECHNOLOGIES CORP 103700	COM	913017109	6702	103700	SH	DEFINED 0
UNITED TECHNOLOGIES CORP	COM	913017109	54570	844351	SH	DEFINED 0
UNITEDGLOBALCOM 2	CL A	913247508	0	2	SH	DEFINED 0
UNITEDGLOBALCOM 22200	CL A	913247508	111	22200	SH	DEFINED 0
UNITEDHEALTH GROUP INC 300500	COM	91324P102	21266	300500	SH	DEFINED 0
UNITEDHEALTH GROUP INC 961168	COM	91324P102	68022	961168	SH	DEFINED 0
UNITRIN INC 1800	COM	913275103	71	1800	SH	DEFINED 0
UNITRIN INC 34660	COM	913275103	1370	34660	SH	DEFINED 0
UNIVERSAL CORP VA 31508	COM	913456109	1147	31508	SH	DEFINED 0
UNIVERSAL FST PRODS INC	COM	913543104	1206	57600	SH	DEFINED 0
UNIVERSAL HLTH SVCS INC 4000	CL B	913903100	171	4000	SH	DEFINED 0
UNIVERSAL HLTH SVCS INC 134522	CL B	913903100	5755	134522	SH	DEFINED 0
UNIVISION COMMUNICATIONS INC 335600	CL A	914906102	13578	335600	SH	DEFINED 0

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UNIVISION COMMUNICATIONS INC 270750	CL A	914906102	10955	270750 SH	DEFINED 0
UNOCAL CORP 77200	COM	915289102	2785	77200 SH	DEFINED 0
UNOCAL CORP 333804	COM	915289102	12040	333804 SH	DEFINED 0
UNOVA INC 14140	COM	91529B106	82	14140 SH	DEFINED 0
UNUMPROVIDENT CORP	COM	91529Y106	11860	447389 SH	DEFINED 0
UNUMPROVIDENT CORP 819037	COM	91529Y106	21713	819037 SH	DEFINED 0
USFREIGHTWAYS CORP 95300	COM	916906100	2992	95300 SH	DEFINED 0
UTILICORP UTD INC 350238	COM	918005109	8815	350238 SH	DEFINED 0
V F CORP 49200	COM	918204108	1919	49200 SH	DEFINED 0
V F CORP 475745	COM	918204108	18559	475745 SH	DEFINED 0
VTEL CORP 21726	COM	918333105	93	21726 SH	DEFINED 0
VALASSIS COMMUNICATIONS INC 900	COM	918866104	32	900 SH	DEFINED 0
VALASSIS COMMUNICATIONS INC	COM	918866104	1203	33769 SH	DEFINED 0
VALENCE TECHNOLOGY INC 124875	COM	918914102	421	124875 SH	DEFINED 0
VALERO ENERGY CORP NEW 1300	COM	91913Y100	50	1300 SH	DEFINED 0
VALERO ENERGY CORP NEW 178029	COM	91913Y100	6786	178029 SH	DEFINED 0
VALLEY NATL BANCORP 1785	COM	919794107	59	1785 SH	DEFINED 0
VALLEY NATL BANCORP 8500	COM	919794107	280	8500 SH	DEFINED 0
VALMONT INDS INC 74400	COM	920253101	1076	74400 SH	DEFINED 0
VALSPAR CORP 64400	COM	920355104	2550	64400 SH	DEFINED 0
VALUEVISION INTL INC	CL A	92047K107	313	16000 SH	DEFINED 0
VARCO INTL INC DEL 89944	COM	922122106	1347	89944 SH	DEFINED 0
VARIAN INC 11600	COM	922206107	376	11600 SH	DEFINED 0
VARIAN SEMICONDUCTOR EQUIPMNT 94800	COM	922207105	3279	94800 SH	DEFINED 0
VARIAN MED SYS INC 1500	COM	92220P105	107	1500 SH	DEFINED 0
VARIAN MED SYS INC 94075	COM	92220P105	6704	94075 SH	DEFINED 0
VECTREN CORP 15800	COM	92240G101	379	15800 SH	DEFINED 0
VEECO INSTRS INC DEL 9200	COM	922417100	332	9200 SH	DEFINED 0
VENTAS INC	COM	92276F100	236	20479 SH	DEFINED 0
VENTRO CORP 3300	COM	922815105	1	3300 SH	DEFINED 0
VENTRO CORP 19263	COM	922815105	8	19263 SH	DEFINED 0



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VERITAS SOFTWARE CO 191296	COM	923436109	8576	191296	SH	DEFINED 0
VERITAS SOFTWARE CO 568565	COM	923436109	25489	568565	SH	DEFINED 0
VERITY INC 114825	COM	92343C106	2325	114825	SH	DEFINED 0
VERISIGN INC 13400	COM	92343E102	510	13400	SH	DEFINED 0
VERISIGN INC 26378	COM	92343E102	1003	26378	SH	DEFINED 0
VERITAS DGC INC	COM	92343P107	1661	89800	SH	DEFINED 0
VERIZON COMMUNICATIONS 919364	COM	92343V104	43633	919364	SH	DEFINED 0
VERIZON COMMUNICATIONS 5333019	COM	92343V104	253105	5333019	SH	DEFINED 0
VERTEX PHARMACEUTICALS INC 600	COM	92532F100	15	600	SH	DEFINED 0
VERTEX PHARMACEUTICALS INC 18164	COM	92532F100	447	18164	SH	DEFINED 0
VESTA INS GROUP INC 10200	COM	925391104	82	10200	SH	DEFINED 0
VIACOM INC 683116	CL B	925524308	30160	683116	SH	DEFINED 0
VIACOM INC 3160242	CL B	925524308	139525	3160242	SH	DEFINED 0
VIACOM INC	CL B	925524308	449	10165	SH	DEFINED 0
VIAD CORP 88800	COM	92552R109	2103	88800	SH	DEFINED 0
VIASAT INC 79400	COM	92552V100	1239	79400	SH	DEFINED 0
VIASYSTEMS GROUP INC 16600	COM	92553H100	10	16600	SH	DEFINED 0
VIASYS HEALTHCARE INC 613	COM NEW	92553Q209	12	613	SH	DEFINED 0
VIASYS HEALTHCARE INC 65305	COM NEW	92553Q209	1320	65305	SH	DEFINED 0
VICOR CORP 121375	COM	925815102	1966	121375	SH	DEFINED 0
VIGNETTE CORP 21744	COM	926734104	117	21744	SH	DEFINED 0
VINTAGE PETE INC	COM	927460105	2738	189450	SH	DEFINED 0
VISHAY INTERTECHNOLOGY INC 7800	COM	928298108	152	7800	SH	DEFINED 0
VISHAY INTERTECHNOLOGY INC 146196	COM	928298108	2851	146196	SH	DEFINED 0
VISTEON CORP 316430	COM	92839U107	4759	316430	SH	DEFINED 0
VISTEON CORP 712471	COM	92839U107	10716	712471	SH	DEFINED 0
VISUAL NETWORKS INC 93600	COM	928444108	432	93600	SH	DEFINED 0
VISX INC DEL 76913	COM	92844S105	1019	76913	SH	DEFINED 0
VITAL SIGNS INC 39200	COM	928469105	1368	39200	SH	DEFINED 0
VITESSE SEMICONDUCTOR CORP	COM	928497106	2331	187500	SH	DEFINED 0
VITESSE SEMICONDUCTOR CORP 240650	COM	928497106	2991	240650	SH	DEFINED 0

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VITESSE SEMICONDUCTOR CORP 3618	COM	928497106	45	3618 SH	DEFINED 0
VITRIA TECHNOLOGY 19600	COM	92849Q104	125	19600 SH	DEFINED 0
VIVENDI UNIVERSAL 35180	SPON ADR NEW	92851S204	1892	35180 SH	DEFINED 0
VIVUS INC 11700	COM	928551100	57	11700 SH	DEFINED 0
VODAFONE GROUP PLC NEW 58907	SPONSORED ADR	92857W100	1513	58907 SH	DEFINED 0
VOLT INFORMATION SCIENCES INC 42650	COM	928703107	729	42650 SH	DEFINED 0
VORNADO RLTY TR	SH BEN INT	929042109	125	3000 SH	DEFINED 0
VORNADO RLTY TR 9400	SH BEN INT	929042109	391	9400 SH	DEFINED 0
VULCAN MATLS CO 25100	COM	929160109	1203	25100 SH	DEFINED 0
VULCAN MATLS CO 139200	COM	929160109	6673	139200 SH	DEFINED 0
WD-40 CO 44500	COM	929236107	1186	44500 SH	DEFINED 0
WGL HLDGS INC 43600	COM	92924F106	1267	43600 SH	DEFINED 0
W HLDG CO INC 16000	COM	929251106	259	16000 SH	DEFINED 0
WJ COMMUNICATIONS INC 17300	COM	929284107	63	17300 SH	DEFINED 0
WMS INDS INC	COM	929297109	1906	95300 SH	DEFINED 0
WPS RESOURCES CORP 7900	COM	92931B106	289	7900 SH	DEFINED 0
WABASH NATL CORP 68350	COM	929566107	533	68350 SH	DEFINED 0
WABTEC CORP 21300	COM	929740108	262	21300 SH	DEFINED 0
WACHOVIA CORP 2ND NEW 699454	COM	929903102	21935	699454 SH	DEFINED 0
WACHOVIA CORP 2ND NEW 3665809	COM	929903102	114960	3665809 SH	DEFINED 0
WADDELL & REED FINL INC 18100	CL A	930059100	583	18100 SH	DEFINED 0
WADDELL & REED FINL INC 68914	CL A	930059100	2219	68914 SH	DEFINED 0
WAL MART STORES INC	COM	931142103	94002	1633400 SH	DEFINED 0
WAL MART STORES INC 7680592	COM	931142103	442018	7680592 SH	DEFINED 0
WAL MART STORES INC 53148	COM	931142103	3059	53148 SH	DEFINED 0
WALGREEN CO 751700	COM	931422109	25302	751700 SH	DEFINED 0
WALGREEN CO 1425288	COM	931422109	47975	1425288 SH	DEFINED 0
WALLACE COMPUTER SERVICES INC 61011	COM	932270101	1159	61011 SH	DEFINED 0
WASHINGTON FED INC 600	COM	938824109	15	600 SH	DEFINED 0
WASHINGTON FED INC 198160	COM	938824109	5109	198160 SH	DEFINED 0
WASHINGTON MUT INC	COM	939322103	14828	453459 SH	DEFINED 0

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WASHINGTON MUT INC 2956834	COM	939322103	96688	2956834	SH	DEFINED 0
WASHINGTON POST CO 200	CL B	939640108	106	200	SH	DEFINED 0
WASHINGTON POST CO 4200	CL B	939640108	2226	4200	SH	DEFINED 0
WASHINGTON REAL ESTATE INVT TR 11200	SH BEN INT	939653101	279	11200	SH	DEFINED 0
WASTE CONNECTIONS INC 84200	COM	941053100	2609	84200	SH	DEFINED 0
WASTE MGMT INC DEL 175231	COM	94106L109	5592	175231	SH	DEFINED 0
WASTE MGMT INC DEL 866967	COM	94106L109	27665	866967	SH	DEFINED 0
WATERS CORP	COM	941848103	306	7900	SH	DEFINED 0
WATERS CORP 181900	COM	941848103	7049	181900	SH	DEFINED 0
WATSCO INC 78900	COM	942622200	1120	78900	SH	DEFINED 0
WATSON PHARMACEUTICALS INC 193400	COM	942683103	6071	193400	SH	DEFINED 0
WATSON PHARMACEUTICALS INC 145267	COM	942683103	4560	145267	SH	DEFINED 0
WATTS INDS INC 86725	CL A	942749102	1301	86725	SH	DEFINED 0
WAUSAU-MOSINEE PAPER CORP 19500	COM	943315101	236	19500	SH	DEFINED 0
WAVE SYSTEMS CORP 20900	CL A	943526103	47	20900	SH	DEFINED 0
WAYPOINT FINL CORP	COM	946756103	288	19100	SH	DEFINED 0
WEATHERFORD INTL INC 100	COM	947074100	4	100	SH	DEFINED 0
WEATHERFORD INTL INC 104340	COM	947074100	3888	104340	SH	DEFINED 0
WEBEX INC 9400	COM	94767L109	234	9400	SH	DEFINED 0
WEBSense INC 6900	COM	947684106	221	6900	SH	DEFINED 0
WEBMETHODS INC 15412	COM	94768C108	258	15412	SH	DEFINED 0
WEBMD CORP 35050	COM	94769M105	247	35050	SH	DEFINED 0
WEBSTER FINL CORP CONN 1000	COM	947890109	32	1000	SH	DEFINED 0
WEBSTER FINL CORP CONN	COM	947890109	6573	208462	SH	DEFINED 0
WEIGHT WATCHERS INTL INC NEW 11400	COM	948626106	386	11400	SH	DEFINED 0
WEINGARTEN RLTY INVS 8700	SH BEN INT	948741103	418	8700	SH	DEFINED 0
WELLMAN INC 112200	COM	949702104	1738	112200	SH	DEFINED 0
WELLPOINT HEALTH NETWORK NEW 37600	COM	94973H108	4394	37600	SH	DEFINED 0
WELLPOINT HEALTH NETWORK NEW 249287	COM	94973H108	29129	249287	SH	DEFINED 0
WELLS FARGO & CO NEW 688640	COM	949746101	29935	688640	SH	DEFINED 0
WELLS FARGO & CO NEW 3109722	COM	949746101	135180	3109722	SH	DEFINED 0

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WELLS GARDNER ELECTRS CORP	COM	949765101	41	14585 SH	DEFINED 0
WENDYS INTL INC 182700	COM	950590109	5329	182700 SH	DEFINED 0
WENDYS INTL INC 183127	COM	950590109	5342	183127 SH	DEFINED 0
WERNER ENTERPRISES INC 134437	COM	950755108	3267	134437 SH	DEFINED 0
WESCO FINL CORP 900	COM	950817106	284	900 SH	DEFINED 0
WEST PHARMACEUTICAL SVSC INC 21834	COM	955306105	581	21834 SH	DEFINED 0
WESTAMERICA BANCORPORATION 21700	COM	957090103	859	21700 SH	DEFINED 0
WESTERN DIGITAL CORP 69100	COM	958102105	433	69100 SH	DEFINED 0
WESTERN GAS RES INC	COM	958259103	627	19404 SH	DEFINED 0
WESTERN MULTIPLEX CORP 14500	CL A	95874P107	78	14500 SH	DEFINED 0
WESTERN RES INC 1100	COM	959425109	19	1100 SH	DEFINED 0
WESTERN RES INC 86400	COM	959425109	1486	86400 SH	DEFINED 0
WESTERN WIRELESS CORP 16400	CL A	95988E204	463	16400 SH	DEFINED 0
WESTERN WIRELESS CORP 6800	CL A	95988E204	192	6800 SH	DEFINED 0
WESTPOINT STEVENS INC 12600	COM	961238102	31	12600 SH	DEFINED 0
WESTPORT RES CORP NEW 12667	COM	961418100	220	12667 SH	DEFINED 0
WESTVACO CORP	COM	961548104	511	17950 SH	DEFINED 0
WESTVACO CORP 427515	COM	961548104	12163	427515 SH	DEFINED 0
WESTWOOD ONE INC 2200	COM	961815107	66	2200 SH	DEFINED 0
WESTWOOD ONE INC 36500	COM	961815107	1097	36500 SH	DEFINED 0
WET SEAL INC 78725	CL A	961840105	1854	78725 SH	DEFINED 0
WEYERHAEUSER CO 90800	COM	962166104	4910	90800 SH	DEFINED 0
WEYERHAEUSER CO 547947	COM	962166104	29633	547947 SH	DEFINED 0
WHIRLPOOL CORP 16700	COM	963320106	1225	16700 SH	DEFINED 0
WHIRLPOOL CORP	COM	963320106	20808	283762 SH	DEFINED 0
WHITNEY HLDG CORP 79650	COM	966612103	3493	79650 SH	DEFINED 0
WHOLE FOODS MKT INC 7300	COM	966837106	318	7300 SH	DEFINED 0
WHOLE FOODS MKT INC 179350	COM	966837106	7812	179350 SH	DEFINED 0
WILEY JOHN & SONS INC 17600	CL A	968223206	405	17600 SH	DEFINED 0
WILLAMETTE INDS INC 91000	COM	969133107	4743	91000 SH	DEFINED 0
WILLAMETTE INDS INC 358466	COM	969133107	18683	358466 SH	DEFINED 0

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WILLIAMS COMMUNICATIONS GROUP 57154	CL A	969455104	134	57154 SH	DEFINED 0
WILLIAMS COS INC DEL	COM	969457100	2409	94400 SH	DEFINED 0
WILLIAMS COS INC DEL 1744488	COM	969457100	44519	1744488 SH	DEFINED 0
WILLIAMS SONOMA INC 8200	COM	969904101	352	8200 SH	DEFINED 0
WILLIAMS SONOMA INC 66695	COM	969904101	2861	66695 SH	DEFINED 0
WILMINGTON TRUST CORP 12200	COM	971807102	772	12200 SH	DEFINED 0
WIND RIVER SYSTEMS INC 19263	COM	973149107	345	19263 SH	DEFINED 0
WINN DIXIE STORES INC 303700	COM	974280109	4328	303700 SH	DEFINED 0
WINN DIXIE STORES INC 517721	COM	974280109	7378	517721 SH	DEFINED 0
WINNEBAGO INDS INC	COM	974637100	2663	72100 SH	DEFINED 0
WISCONSIN ENERGY CORP 2300	COM	976657106	52	2300 SH	DEFINED 0
WISCONSIN ENERGY CORP 204029	COM	976657106	4603	204029 SH	DEFINED 0
WISER OIL CO DEL 26300	COM	977284108	141	26300 SH	DEFINED 0
WOLVERINE TUBE INC 34200	COM	978093102	388	34200 SH	DEFINED 0
WOLVERINE WORLD WIDE INC 136912	COM	978097103	2061	136912 SH	DEFINED 0
WOODWARD GOVERNOR CO 39000	COM	980745103	2272	39000 SH	DEFINED 0
WORLD ACCEP CORP DEL 44000	COM	981419104	321	44000 SH	DEFINED 0
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	20859	1481474 SH	DEFINED 0
WORLDCOM INC GA NEW 5543798	WRLDCOM GP COM	98157D106	78057	5543798 SH	DEFINED 0
WORLDCOM INC GA NEW 1020719	WRLDCOM GP COM	98157D106	14372	1020719 SH	DEFINED 0
WORLDCOM INC GA NEW 200447	MCI GROUP COM	98157D304	2546	200447 SH	DEFINED 0
WORLDCOM INC GA NEW 18823	MCI GROUP COM	98157D304	239	18823 SH	DEFINED 0
WORTHINGTON INDS INC 5900	COM	981811102	84	5900 SH	DEFINED 0
WORTHINGTON INDS INC 128966	COM	981811102	1831	128966 SH	DEFINED 0
WRIGLEY WM JR CO 489200	COM	982526105	25130	489200 SH	DEFINED 0
WRIGLEY WM JR CO	COM	982526105	18027	350918 SH	DEFINED 0
WRIGLEY WM JR CO 13759	COM	982526105	707	13759 SH	DEFINED 0
WYNDHAM INTL INC 69941	CL A	983101106	39	69941 SH	DEFINED 0
XM SATELLITE RADIO HLDGS INC 14200	CL A	983759101	261	14200 SH	DEFINED 0
XO COMMUNICATIONS INC 38200	CL A	983764101	4	38200 SH	DEFINED 0
XO COMMUNICATIONS INC 73019	CL A	983764101	7	73019 SH	DEFINED 0

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X-RITE INC 76900	COM	983857103	654	76900	SH	DEFINED 0
XTO ENERGY CORP 359293	COM	98385X106	6288	359293	SH	DEFINED 0
XCEL ENERGY INC	COM	98389B100	5572	200865	SH	DEFINED 0
XCEL ENERGY INC 472072	COM	98389B100	13095	472072	SH	DEFINED 0
XILINX INC 105100	COM	983919101	4104	105100	SH	DEFINED 0
XILINX INC 472727	COM	983919101	18460	472727	SH	DEFINED 0
XILINX INC 2628	COM	983919101	103	2628	SH	DEFINED 0
XEROX CORP 34100	COM	984121103	355	34100	SH	DEFINED 0
XEROX CORP 2062374	COM	984121103	21490	2062374	SH	DEFINED 0
YAHOO INC 559500	COM	984332106	9926	559500	SH	DEFINED 0
YAHOO INC	COM	984332106	14110	795404	SH	DEFINED 0
YAHOO INC 31096	COM	984332106	552	31096	SH	DEFINED 0
YANKEE CANDLE INC 11800	COM	984757104	267	11800	SH	DEFINED 0
YELLOW CORP 127900	COM	985509108	3210	127900	SH	DEFINED 0
YORK INTL CORP NEW 51137	COM	986670107	1950	51137	SH	DEFINED 0
ZALE CORP NEW 115800	COM	988858106	4850	115800	SH	DEFINED 0
ZEBRA TECHNOLOGIES CORP 91300	CL A	989207105	5068	91300	SH	DEFINED 0
ZENITH NATL INS CORP 47675	COM	989390109	1332	47675	SH	DEFINED 0
ZIMMER HLDGS INC	COM	98956P102	5913	193622	SH	DEFINED 0
ZIMMER HLDGS INC 369157	COM	98956P102	11274	369157	SH	DEFINED 0
ZIONS BANCORPORATION 36200	COM	989701107	1903	36200	SH	DEFINED 0
ZIONS BANCORPORATION 114050	COM	989701107	5997	114050	SH	DEFINED 0
ZIXIT CORP 48450	COM	98974P100	245	48450	SH	DEFINED 0
ZOMAX INC MINN 21400	COM	989929104	171	21400	SH	DEFINED 0
DAIMLERCHRYSLER AG 4870	ORD	D1668R123	203	4870	SH	DEFINED 0
DEUTSCHE BANK AG NAMEN 71969	ORD	D18190898	5049	71969	SH	DEFINED 0
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	25822	1028369	SH	DEFINED 0
APW LTD 112075	COM	G04397108	187	112075	SH	DEFINED 0
EVEREST RE GROUP LTD 45300	COM	G3223R108	3203	45300	SH	DEFINED 0
FOSTER WHEELER LTD 156000	SHS	G36535105	796	156000	SH	DEFINED 0
GLOBALSANTAFE CORP 25634	SHS	G3930E101	731	25634	SH	DEFINED 0

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LORAL SPACE & COMMUNICATIONS 71300	COM	G56462107	213	71300 SH	DEFINED 0
TRANSOCEAN SEDCO FOREX INC 215883	ORD	G90078109	7301	215883 SH	DEFINED 0
TRANSOCEAN SEDCO FOREX INC 463123	ORD	G90078109	15663	463123 SH	DEFINED 0
TRENWICK GROUP LTD	COM	G9032C109	1178	115850 SH	DEFINED 0
WHITE MTNS INS GROUP LTD 896	COM	G9618E107	312	896 SH	DEFINED 0
XL CAP LTD 13300	CL A	G98255105	1215	13300 SH	DEFINED 0
XL CAP LTD 162711	CL A	G98255105	14865	162711 SH	DEFINED 0
XOMA LTD 11100	ORD	G9825R107	109	11100 SH	DEFINED 0
QIAGEN N V 19305	ORD	N72482107	358	19305 SH	DEFINED 0
ROYAL CARIBBEAN CRUISES LTD 17100	COM	V7780T103	277	17100 SH	DEFINED 0
CREATIVE TECHNOLOGY LTD 12550	ORD	Y1775U107	103	12550 SH	DEFINED 0
FLEXTRONICS INTL LTD	ORD	Y2573F102	1273	53057 SH	DEFINED 0