

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-10077

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

Person Signing this Report on Behalf of Reporting Manager:

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

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

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

Report Summary:

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

List of Other Included Managers:

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

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.

<TABLE> <S>		<C>		<C>		FORM 13F INFORMATION TABLE		-VOTING	
AUTHORITY- NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	X\$1000	PRN	AMT	SH/ PUT/ INVSTMT	DISCRETN	-MANAGERS-	SOLE
SHARED									
NONE									
AAR CORP	COM	000361105	860	79871	SH	DEFINED	03		
79871									
A D C TELECOMMUNICATIONS	COM	000886101	4672	1147932	SH	DEFINED	03		
1147932									
ACTV INC	COM	00088E104	18	11700	SH	DEFINED	03		
11700									
ABM INDS INC	COM	000957100	2934	79947	SH	DEFINED	03		
79947									
AFLAC INC	COM	001055102	22473	761788	SH	DEFINED	03		

761788 AGCO CORP	COM	001084102	1609	70519 SH	DEFINED 03	
70519 AGL RES INC	COM	001204106	1791	76204 SH	DEFINED 03	76204
AES CORP	COM	00130H105	7101	788983 SH	DEFINED 03	
788983 AES CORP	COM	00130H105	72	7998 SH	DEFINED 09	
7998 AK STL HLDG CORP	COM	001547108	1669	116744 SH	DEFINED 03	
116744 AMB PROPERTY CORP	COM	00163T109	440	16000 SH	DEFINED 03	
16000 AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	209	8300 SH	DEFINED 03	
8300 AMR CORP	COM	001765106	14859	562613 SH	DEFINED 03	
562613 AOL TIME WARNER INC	COM	00184A105	172873	7309646 SH	DEFINED 03	
7309646 AOL TIME WARNER INC	COM	00184A105	201	8514 SH	DEFINED 09	8514
APAC CUSTOMER SERVICES INC	COM	00185E106	56	17500 SH	DEFINED 03	
17500 AT&T CORP	COM	001957109	107980	6877726 SH	DEFINED 03	
6877726 AT&T CORP	COM	001957109	1210	77055 SH	DEFINED 09	
77055 ATMI INC	COM	00207R101	2789	88667 SH	DEFINED 03	
88667 AT&T WIRELESS SVCS INC	COM	00209A106	65960	7369807 SH	DEFINED 03	
7369807 AT&T WIRELESS SVCS INC	COM	00209A106	214	23944 SH	DEFINED 09	
23944 AVX CORP NEW	COM	002444107	377	18000 SH	DEFINED 03	
18000 AXT INC	COM	00246W103	784	73281 SH	DEFINED 03	73281
AAIPHARMA INC	COM	00252W104	230	6400 SH	DEFINED 03	
6400 AARON RENTS INC	COM	002535201	1272	55676 SH	DEFINED 03	
55676 ABBOTT LABS	COM	002824100	157842	3000791 SH	DEFINED 03	
3000791 ABBOTT LABS	COM	002824100	24	450 SH	DEFINED 09	
450 ABERCROMBIE & FITCH CO	CL A	002896207	4380	142218 SH	DEFINED 03	
142218 ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	105	23150 SH	DEFINED 03	
23150 ACCREDITO HEALTH INC	COM	00437V104	6024	105186 SH	DEFINED 03	
105186 ACLARA BIOSCIENCES INC	COM	00461P106	39	11600 SH	DEFINED 03	11600
ACTIVISION INC NEW	COM NEW	004930202	1758	58940 SH	DEFINED 03	
58940 ACTION PERFORMANCE COS INC	COM	004933107	7936	161137 SH	DEFINED 03	
161137 ACTEL CORP	COM	004934105	1461	70532 SH	DEFINED 03	
70532 ACTUATE CORP	COM	00508B102	110	15300 SH	DEFINED 03	
15300 ACXIOM CORP	COM	005125109	12623	736492 SH	DEFINED 03	
736492 ADAPTEC INC	COM	00651F108	6865	513451 SH	DEFINED 03	
513451 ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	1	23693 SH	DEFINED 03	
23693 ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2829	189877 SH	DEFINED 03	189877
ADMINISTAFF INC	COM	007094105	2401	86903 SH	DEFINED 03	
86903 ADOBES SYS INC	COM	00724F101	14049	348692 SH	DEFINED 03	
348692 ADOLOR CORP	COM	00724X102	158	14200 SH	DEFINED 03	
14200 ADTRAN INC	COM	00738A106	474	19623 SH	DEFINED 03	
19623 ADVANCED DIGITAL INFORMATION	COM	007525108	217	16700 SH	DEFINED 03	
16700 ADVANCED MARKETING SVCS INC	COM	00753T105	1261	52561 SH	DEFINED 03	
52561 ADVANCED FIBRE COMMUNICATION	COM	00754A105	617	32150 SH	DEFINED 03	
32150 ADVANCED TISSUE SCIENCES INC	COM	00755F103	691	219751 SH	DEFINED 03	219751

ADVO INC 65026	COM	007585102	2747	65026	SH	DEFINED 03	
AEROFLEX INC 174100	COM	007768104	2239	174100	SH	DEFINED 03	
ADVANCED MICRO DEVICES INC 1349186	COM	007903107	19847	1349186	SH	DEFINED 03	
ADVANCED MICRO DEVICES INC 3493	COM	007903107	51	3493	SH	DEFINED 09	
ADVANCEPCS 260151	COM	00790K109	7828	260151	SH	DEFINED 03	
ADVANCED ENERGY INDS 92881	COM	007973100	3340	92881	SH	DEFINED 03	
ADVENT SOFTWARE INC 10552	COM	007974108	624	10552	SH	DEFINED 03	
AETNA INC NEW	COM	00817Y108	17118	440965	SH	DEFINED 03	440965
AFFILIATED COMPUTER SERVICES 60129	CL A	008190100	3375	60129	SH	DEFINED 03	
AFFILIATED MANAGERS GROUP 37300	COM	008252108	2679	37300	SH	DEFINED 03	
AGERE SYS INC 78900	CL A	00845V100	307	78900	SH	DEFINED 03	
AGILENT TECHNOLOGIES INC 717951	COM	00846U101	25100	717951	SH	DEFINED 03	
AGILE SOFTWARE CORP DEL 19300	COM	00846X105	234	19300	SH	DEFINED 03	
AGRIUM INC 123080	COM	008916108	1295	123080	SH	DEFINED 03	
AIR PRODS & CHEMS INC 456130	COM	009158106	23559	456130	SH	DEFINED 03	
AIRBORNE INC	COM	009269101	2426	138681	SH	DEFINED 03	138681
AIRGAS INC 86069	COM	009363102	1730	86069	SH	DEFINED 03	
AIRTRAN HLDGS INC 10600	COM	00949P108	64	10600	SH	DEFINED 03	
AKAMAI TECHNOLOGIES INC 47053	COM	00971T101	188	47053	SH	DEFINED 03	
ALAMOSA HLDGS INC 40600	COM	011589108	204	40600	SH	DEFINED 03	
ALASKA AIR GROUP INC 48085	COM	011659109	1601	48085	SH	DEFINED 03	
ALASKA COMMUNICATIONS SYS GR 15400	COM	01167P101	116	15400	SH	DEFINED 03	
ALBANY INTL CORP 46591	CL A	012348108	1412	46591	SH	DEFINED 03	
ALBANY MOLECULAR RESH INC	COM	012423109	223	9300	SH	DEFINED 03	9300
ALBEMARLE CORP 27334	COM	012653101	753	27334	SH	DEFINED 03	
ALBERTO CULVER CO 81898	CL B CONV	013068101	4422	81898	SH	DEFINED 03	
ALBERTSONS INC 1456593	COM	013104104	48271	1456593	SH	DEFINED 03	
ALCAN INC 825910	COM	013716105	32731	825910	SH	DEFINED 03	
ALCAN INC 76000	COM	013716105	3012	76000	SH	DEFINED 10	
ALCOA INC 1864780	COM	013817101	70377	1864780	SH	DEFINED 03	
ALEXANDER & BALDWIN INC 33239	COM	014482103	918	33239	SH	DEFINED 03	
ALFA CORP	COM	015385107	385	13800	SH	DEFINED 03	13800
ALLEGHENY ENERGY INC 308034	COM	017361106	12737	308034	SH	DEFINED 03	
ALLEGHENY TECHNOLOGIES INC 126698	COM	01741R102	2096	126698	SH	DEFINED 03	
ALLEGIANCE TELECOM INC 32400	COM	01747T102	97	32400	SH	DEFINED 03	
ALLEN TELECOM INC 78918	COM	018091108	527	78918	SH	DEFINED 03	
ALLERGAN INC 317812	COM	018490102	20547	317812	SH	DEFINED 03	
ALLETE INC 50042	COM	018522102	1456	50042	SH	DEFINED 03	
ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	343	7400	SH	DEFINED 03	
ALLIANCE IMAGING INC	COM NEW	018606202	145	11800	SH	DEFINED 03	11800
ALLIANCE SEMICONDUCTOR CORP 124337	COM	01877H100	1432	124337	SH	DEFINED 03	
ALLIANCE SEMICONDUCTOR CORP 8940	COM	01877H100	103	8940	SH	DEFINED 09	
ALLIANT ENERGY CORP	COM	018802108	1358	44934	SH	DEFINED 03	

44934	ALLIANT TECHSYSTEMS INC	COM	018804104	7747	75960 SH	DEFINED 03	
75960	ALLIED CAP CORP NEW	COM	01903Q108	250	9100 SH	DEFINED 03	
9100	ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	7753	596355 SH	DEFINED 03	
596355	ALLMERICA FINL CORP	COM	019754100	2100	46766 SH	DEFINED 03	
46766	ALLSTATE CORP	COM	020002101	70930	1877935 SH	DEFINED 03	1877935
	ALLTEL CORP	COM	020039103	35497	639002 SH	DEFINED 03	
639002	ALPHA INDS INC	COM	020753109	1982	129966 SH	DEFINED 03	
129966	ALPHARMA INC	CL A	020813101	1756	122787 SH	DEFINED 03	
122787	ALTERA CORP	COM	021441100	29827	1363811 SH	DEFINED 03	
1363811	ALTERA CORP	COM	021441100	86	3955 SH	DEFINED 09	
3955	ALTEON INC	COM	02144G107	60	17200 SH	DEFINED 03	
17200	AMAZON COM INC	COM	023135106	581	40600 SH	DEFINED 03	
40600	AMAZON COM INC	COM	023135106	134	9338 SH	DEFINED 09	9338
	AMBAC FINL GROUP INC	COM	023139108	8682	146975 SH	DEFINED 03	
146975	AMERADA HESS CORP	COM	023551104	34008	428531 SH	DEFINED 03	
428531	AMEREN CORP	COM	023608102	8247	192914 SH	DEFINED 03	
192914	AMCORE FINL INC	COM	023912108	214	9100 SH	DEFINED 03	
9100	AMERICAN AXLE & MFG HLDGS IN	COM	024061103	296	10200 SH	DEFINED 03	
10200	AMERICAN CAPITAL STRATEGIES	COM	024937104	350	11300 SH	DEFINED 03	
11300	AMERICAN ELEC PWR INC	COM	025537101	41733	905460 SH	DEFINED 03	
905460	AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	628	25349 SH	DEFINED 03	25349
	AMERICAN EXPRESS CO	COM	025816109	79875	1950068 SH	DEFINED 03	
1950068	AMERICAN FINL GROUP INC OHIO	COM	025932104	2267	78950 SH	DEFINED 03	
78950	AMERICAN FINL HLDGS INC	COM	026075101	1812	68083 SH	DEFINED 03	
68083	AMERICAN GREETINGS CORP	CL A	026375105	15385	847652 SH	DEFINED 03	
847652	AMERICAN INTL GROUP INC	COM	026874107	355640	4929865 SH	DEFINED 03	
4929865	AMERICAN INTL GROUP INC	COM	026874107	388	5375 SH	DEFINED 09	
5375	AMERICAN ITALIAN PASTA CO	CL A	027070101	2660	58594 SH	DEFINED 03	
58594	AMERICAN MGMT SYS INC	COM	027352103	2567	137428 SH	DEFINED 03	137428
	AMERICAN NATL INS CO	COM	028591105	246	2600 SH	DEFINED 03	
2600	AMERICAN PWR CONVERSION CORP	COM	029066107	3865	261474 SH	DEFINED 03	
261474	AMERICAN SOFTWARE INC	CL A	029683109	53	14800 SH	DEFINED 03	
14800	AMERICAN STD COS INC DEL	COM	029712106	5222	73815 SH	DEFINED 03	
73815	AMERICAN STS WTR CO	COM	029899101	1064	30184 SH	DEFINED 03	
30184	AMERICAN TOWER CORP	CL A	029912201	94	17000 SH	DEFINED 03	
17000	AMERICAN WTR WKS INC	COM	030411102	2568	58632 SH	DEFINED 03	
58632	AMERICAN WOODMARK CORP	COM	030506109	530	8400 SH	DEFINED 03	8400
	AMERICREDIT CORP	COM	03060R101	975	25676 SH	DEFINED 03	
25676	AMERIPATH INC	COM	03071D109	239	8900 SH	DEFINED 03	
8900	AMERITRADE HLDG CORP	CL A	03072H109	123	18900 SH	DEFINED 03	
18900	AMERUS GROUP CO	COM	03072M108	1307	34000 SH	DEFINED 03	
34000	AMERISOURCEBERGEN CORP	COM	03073E105	10337	151341 SH	DEFINED 03	
151341							

AMERIGROUP CORP 1855387	COM	03073T102	52229	1855387	SH	DEFINED 03	
AMETEK INC NEW 39898	COM	031100100	1485	39898	SH	DEFINED 03	
AMGEN INC	COM	031162100	129179	2164532	SH	DEFINED 03	2164532
AMKOR TECHNOLOGY INC 14900	COM	031652100	332	14900	SH	DEFINED 03	
AMPHENOL CORP NEW 4400	CL A	032095101	206	4400	SH	DEFINED 03	
AMSOUTH BANCORPORATION 530549	COM	032165102	11661	530549	SH	DEFINED 03	
AMSURG CORP 9500	COM	03232P405	258	9500	SH	DEFINED 03	
AMYLIN PHARMACEUTICALS INC 19800	COM	032346108	198	19800	SH	DEFINED 03	
ANADARKO PETE CORP 655971	COM	032511107	37023	655971	SH	DEFINED 03	
ANALOG DEVICES INC 584893	COM	032654105	26344	584893	SH	DEFINED 03	
ANALOG DEVICES INC	COM	032654105	103	2276	SH	DEFINED 09	2276
ANALOGIC CORP 38391	COM PAR \$0.05	032657207	1597	38391	SH	DEFINED 03	
ANALYSTS INTL CORP 63047	COM	032681108	252	63047	SH	DEFINED 03	
ANCHOR BANCORP WIS INC 76047	COM	032839102	1523	76047	SH	DEFINED 03	
ANDERSEN GROUP INC 12500	COM	033501107	103	12500	SH	DEFINED 03	
ANDREW CORP 520197	COM	034425108	8703	520197	SH	DEFINED 03	
ANDRX GROUP 7200	COM	034553107	273	7200	SH	DEFINED 03	
ANGELICA CORP 22456	COM	034663104	348	22456	SH	DEFINED 03	
ANHEUSER BUSCH COS INC	COM	035229103	115942	2221117	SH	DEFINED 03	2221117
ANHEUSER BUSCH COS INC 51477	COM	035229103	2687	51477	SH	DEFINED 09	
ANIXTER INTL INC 123381	COM	035290105	3656	123381	SH	DEFINED 03	
ANNALY MTG MGMT INC 23000	COM	035710409	391	23000	SH	DEFINED 03	
ANN TAYLOR STORES CORP 91057	COM	036115103	3935	91057	SH	DEFINED 03	
ANSYS INC 40400	COM	03662Q105	1095	40400	SH	DEFINED 03	
ANTHEM INC 12173	COM	03674B104	701	12173	SH	DEFINED 03	
ANSWERTHINK INC 12500	COM	036916104	81	12500	SH	DEFINED 03	
ANTHRACITE CAP INC	COM	037023108	521	45300	SH	DEFINED 03	45300
ANTIGENICS INC DEL 10800	COM	037032109	151	10800	SH	DEFINED 03	
AO TATNEFT 18100	SPON ADR REG S	03737P306	254	18100	SH	DEFINED 03	
AON CORP 690768	COM	037389103	24177	690768	SH	DEFINED 03	
APACHE CORP 211517	COM	037411105	12031	211517	SH	DEFINED 03	
APARTMENT INVT & MGMT CO 7367	CL A	03748R101	356	7367	SH	DEFINED 03	
APOGEE ENTERPRISES INC 89918	COM	037598109	1097	89918	SH	DEFINED 03	
APOLLO GROUP INC 423668	CL A	037604105	22687	423668	SH	DEFINED 03	
APOLLO GROUP INC	COM UNV PHOENX	037604204	590	14100	SH	DEFINED 03	14100
APOGENT TECHNOLOGIES INC 185937	COM	03760A101	4589	185937	SH	DEFINED 03	
APPLE COMPUTER INC 817621	COM	037833100	19353	817621	SH	DEFINED 03	
APPLEBEES INTL INC 127281	COM	037899101	4620	127281	SH	DEFINED 03	
APRIA HEALTHCARE GROUP INC 26499	COM	037933108	649	26499	SH	DEFINED 03	
APPLERA CORP 330206	COM AP BIO GRP	038020103	7380	330206	SH	DEFINED 03	
APPLICA INC 64925	COM	03815A106	558	64925	SH	DEFINED 03	
APPLIED INDL TECHNOLOGIES IN 68536	COM	03820C105	1319	68536	SH	DEFINED 03	
APPLIED MATLS INC	COM	038222105	67241	1239006	SH	DEFINED 03	1239006

APPLIED MATLS INC 174458	COM	038222105	9468	174458 SH	DEFINED 09	
APPLIED MICRO CIRCUITS CORP 484785	COM	03822W109	3878	484785 SH	DEFINED 03	
APPLIED MICRO CIRCUITS CORP 4733	COM	03822W109	38	4733 SH	DEFINED 09	
APTARGROUP INC 112417	COM	038336103	3940	112417 SH	DEFINED 03	
ARBITRON INC 85550	COM	03875Q108	2892	85550 SH	DEFINED 03	
ARCH CHEMICALS INC 69118	COM	03937R102	1524	69118 SH	DEFINED 03	
ARCH COAL INC 40422	COM	039380100	864	40422 SH	DEFINED 03	
ARCHER DANIELS MIDLAND CO	COM	039483102	26649	1913052 SH	DEFINED 03	1913052
ARCHSTONE SMITH TR 18420	COM	039583109	493	18420 SH	DEFINED 03	
ARCTIC CAT INC 89927	COM	039670104	1812	89927 SH	DEFINED 03	
ARGOSY GAMING CO 89139	COM	040228108	3271	89139 SH	DEFINED 03	
ARIBA INC 24500	COM	04033V104	111	24500 SH	DEFINED 03	
ARKANSAS BEST CORP DEL 83554	COM	040790107	2322	83554 SH	DEFINED 03	
ARMOR HOLDINGS INC 83060	COM	042260109	2251	83060 SH	DEFINED 03	
ARMSTRONG HLDGS INC 17100	COM	042384107	53	17100 SH	DEFINED 03	
ARQULE INC	COM	04269E107	707	55969 SH	DEFINED 03	55969
ARRIS GROUP INC 10300	COM	04269Q100	96	10300 SH	DEFINED 03	
ARROW ELECTRS INC 165265	COM	042735100	4622	165265 SH	DEFINED 03	
ARROW INTL INC 5800	COM	042764100	274	5800 SH	DEFINED 03	
ART TECHNOLOGY GROUP INC 10700	COM	04289L107	22	10700 SH	DEFINED 03	
ARTESYN TECHNOLOGIES INC 126052	COM	043127109	1174	126052 SH	DEFINED 03	
ARTHROCARE CORP 84611	COM	043136100	1524	84611 SH	DEFINED 03	
ARVINMERITOR INC 120325	COM	043353101	3435	120325 SH	DEFINED 03	
ASCENTIAL SOFTWARE CORP	COM	04362P108	637	165422 SH	DEFINED 03	165422
ASHLAND INC 483076	COM	044204105	21985	483076 SH	DEFINED 03	
ASHLAND INC 18215	COM	044204105	829	18215 SH	DEFINED 09	
ASHWORTH INC 34641	COM	04516H101	272	34641 SH	DEFINED 03	
ASPECT COMMUNICATIONS CORP 148075	COM	04523Q102	579	148075 SH	DEFINED 03	
ASPEN TECHNOLOGY INC 99681	COM	045327103	2283	99681 SH	DEFINED 03	
ASSOCIATED BANC CORP 86855	COM	045487105	3303	86855 SH	DEFINED 03	
ASSOCIATED ESTATES RLTY CORP 10500	COM	045604105	107	10500 SH	DEFINED 03	
ASTEC INDS INC	COM	046224101	953	54229 SH	DEFINED 03	54229
ASTORIA FINL CORP 783497	COM	046265104	22761	783497 SH	DEFINED 03	
ASTROPOWER INC 42955	COM	04644A101	1794	42955 SH	DEFINED 03	
ASYST TECHNOLOGY CORP 14100	COM	04648X107	257	14100 SH	DEFINED 03	
ATLANTIC COAST AIRLINES HLDG 145659	COM	048396105	3493	145659 SH	DEFINED 03	
ATLAS AIR WORLDWIDE HLDGS IN 22098	COM	049164106	291	22098 SH	DEFINED 03	
ATMEL CORP 140823	COM	049513104	1428	140823 SH	DEFINED 03	
ATMEL CORP 8878	COM	049513104	90	8878 SH	DEFINED 09	
ATMOS ENERGY CORP	COM	049560105	2976	126120 SH	DEFINED 03	126120
ATWOOD OCEANICS INC 38830	COM	050095108	1782	38830 SH	DEFINED 03	
AUDIOVOX CORP 77125	CL A	050757103	554	77125 SH	DEFINED 03	

AUSPEX SYS INC 15600	COM	052116100	20	15600	SH	DEFINED 03	
AUTODESK INC 102068	COM	052769106	4766	102068	SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN 1211639	COM	053015103	70602	1211639	SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN 29014	COM	053015103	1691	29014	SH	DEFINED 09	
AUTONATION INC 67700	COM	05329W102	946	67700	SH	DEFINED 03	
AUTOZONE INC	COM	053332102	33138	481312	SH	DEFINED 03	481312
AVALONBAY CMNTYS INC 7669	COM	053484101	382	7669	SH	DEFINED 03	
AVANT CORP 164688	COM	053487104	3299	164688	SH	DEFINED 03	
AVAYA INC 433327	COM	053499109	3198	433327	SH	DEFINED 03	
AVENTIS 23556	SPONSORED ADR	053561106	1619	23556	SH	DEFINED 03	
AVERY DENNISON CORP 157898	COM	053611109	9637	157898	SH	DEFINED 03	
AVIAL INC NEW 10425	COM	05366B102	94	10425	SH	DEFINED 03	
AVID TECHNOLOGY INC 92150	COM	05367P100	1282	92150	SH	DEFINED 03	
AVISTA CORP	COM	05379B107	2686	172972	SH	DEFINED 03	172972
AVNET INC 54845	COM	053807103	1484	54845	SH	DEFINED 03	
AVOCENT CORP 22237	COM	053893103	596	22237	SH	DEFINED 03	
AVON PRODS INC 408426	COM	054303102	22186	408426	SH	DEFINED 03	
AWARE INC MASS 70325	COM	05453N100	447	70325	SH	DEFINED 03	
AXCELIS TECHNOLOGIES INC 264660	COM	054540109	3785	264660	SH	DEFINED 03	
AZTAR CORP 138649	COM	054802103	3036	138649	SH	DEFINED 03	
BB&T CORP 677960	COM	054937107	25837	677960	SH	DEFINED 03	
BEI TECHNOLOGIES INC	COM	05538P104	1266	67162	SH	DEFINED 03	67162
BISYS GROUP INC 269143	COM	055472104	9487	269143	SH	DEFINED 03	
BJ SVCS CO 232799	COM	055482103	8025	232799	SH	DEFINED 03	
BJS WHOLESALE CLUB INC 150975	COM	05548J106	6749	150975	SH	DEFINED 03	
BOK FINL CORP 6202	COM NEW	05561Q201	210	6202	SH	DEFINED 03	
BP PRUDHOE BAY RTY TR 12400	UNIT BEN INT	055630107	168	12400	SH	DEFINED 03	
BRE PROPERTIES INC 12900	CL A	05564E106	419	12900	SH	DEFINED 03	
BMC SOFTWARE INC 477849	COM	055921100	9294	477849	SH	DEFINED 03	
BAKER HUGHES INC	COM	057224107	18350	479750	SH	DEFINED 03	479750
BALDOR ELEC CO 99139	COM	057741100	2241	99139	SH	DEFINED 03	
BALL CORP 262588	COM	058498106	12399	262588	SH	DEFINED 03	
BALLY TOTAL FITNESS HLDG COR 82532	COM	05873K108	1812	82532	SH	DEFINED 03	
BANCO SANTANDER CHILE 11700	SPON ADR SER A	05965F108	181	11700	SH	DEFINED 03	
BANCOLOMBIA S A 18900	SPON ADR PREF	05968L102	28	18900	SH	DEFINED 03	
BANCORPSOUTH INC 23625	COM	059692103	466	23625	SH	DEFINED 03	
BANDAG INC 16778	COM	059815100	632	16778	SH	DEFINED 03	
BANK OF AMERICA CORPORATION	COM	060505104	271117	3985841	SH	DEFINED 03	3985841
BANK NEW YORK INC 1071016	COM	064057102	45004	1071016	SH	DEFINED 03	
BANK ONE CORP 2383404	COM	06423A103	99579	2383404	SH	DEFINED 03	
BANKATLANTIC BANCORP 28800	CL A	065908501	374	28800	SH	DEFINED 03	
BANKNORTH GROUP INC NEW 137442	COM	06646R107	3622	137442	SH	DEFINED 03	
BANKUNITED FINL CORP	CL A	06652B103	160	10700	SH	DEFINED 03	

10700							
BANTA CORP	COM	066821109	1854	51927 SH	DEFINED 03		
51927							
BARD C R INC	COM	067383109	30476	516101 SH	DEFINED 03		
516101							
BARNES & NOBLE INC	COM	067774109	1693	54627 SH	DEFINED 03	54627	
BARNES GROUP INC	COM	067806109	1407	57440 SH	DEFINED 03		
57440							
BARRICK GOLD CORP	COM	067901108	13045	702860 SH	DEFINED 03		
702860							
BARR LABS INC	COM	068306109	14346	217954 SH	DEFINED 03		
217954							
BARRA INC	COM	068313105	8674	143209 SH	DEFINED 03		
143209							
BASSETT FURNITURE INDS INC	COM	070203104	710	34627 SH	DEFINED 03		
34627							
BAUSCH & LOMB INC	COM	071707103	3460	77638 SH	DEFINED 03		
77638							
BAXTER INTL INC	COM	071813109	72505	1218165 SH	DEFINED 03		
1218165							
BAY VIEW CAP CORP DEL	COM	07262L101	271	39600 SH	DEFINED 03	39600	
BE AEROSPACE INC	COM	073302101	1139	114745 SH	DEFINED 03		
114745							
BEA SYS INC	COM	073325102	609	44400 SH	DEFINED 03		
44400							
BEAR STEARNS COS INC	COM	073902108	24022	382816 SH	DEFINED 03		
382816							
BEAZER HOMES USA INC	COM	07556Q105	938	12100 SH	DEFINED 03		
12100							
BECKMAN COULTER INC	COM	075811109	5728	112156 SH	DEFINED 03		
112156							
BECTON DICKINSON & CO	COM	075887109	17862	473539 SH	DEFINED 03		
473539							
BED BATH & BEYOND INC	COM	075896100	16407	486144 SH	DEFINED 03		
486144							
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	340	13300 SH	DEFINED 03	13300	
BEL FUSE INC	CL B	077347300	729	29805 SH	DEFINED 03		
29805							
BELDEN INC	COM	077459105	2346	98461 SH	DEFINED 03		
98461							
BELL MICROPRODUCTS INC	COM	078137106	511	49105 SH	DEFINED 03		
49105							
BELLSOUTH CORP	COM	079860102	122161	3314200 SH	DEFINED 03		
3314200							
BELO CORP	COM SER A	080555105	1956	84115 SH	DEFINED 03		
84115							
BEMIS INC	COM	081437105	4285	78841 SH	DEFINED 03		
78841							
BENCHMARK ELECTRS INC	COM	08160H101	1625	58036 SH	DEFINED 03		
58036							
BERKLEY W R CORP	COM	084423102	368	6400 SH	DEFINED 03	6400	
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9243	130 SH	DEFINED 03		
130							
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1507	636 SH	DEFINED 09		
636							
BEST BUY INC	COM	086516101	28647	361699 SH	DEFINED 03		
361699							
BEST BUY INC	COM	086516101	22	281 SH	DEFINED 09		
281							
BETHLEHEM STL CORP	COM	087509105	17	37300 SH	DEFINED 03		
37300							
BEVERLY ENTERPRISES INC	COM NEW	087851309	256	35500 SH	DEFINED 03		
35500							
BIG LOTS INC	COM	089302103	12658	900934 SH	DEFINED 03		
900934							
BIO RAD LABS INC	CL A	090572207	285	7600 SH	DEFINED 03	7600	
BIO TECHNOLOGY GEN CORP	COM	090578105	883	179928 SH	DEFINED 03		
179928							
BIOGEN INC	COM	090597105	10659	217255 SH	DEFINED 03		
217255							
BIOMET INC	COM	090613100	10700	395433 SH	DEFINED 03		
395433							
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	108	10300 SH	DEFINED 03		
10300							
BIOSITE INC	COM	090945106	928	37500 SH	DEFINED 03		
37500							
BLACK & DECKER CORP	COM	091797100	17816	382821 SH	DEFINED 03		
382821							
BLACK BOX CORP DEL	COM	091826107	2833	58519 SH	DEFINED 03		
58519							

BLACK HILLS CORP	COM	092113109	585	17487	SH	DEFINED 03	17487
BLOCK H & R INC 531746	COM	093671105	23636	531746	SH	DEFINED 03	
BLOCK H & R INC 54317	COM	093671105	2414	54317	SH	DEFINED 09	
BLOCKBUSTER INC 14400	CL A	093679108	338	14400	SH	DEFINED 03	
BLYTH INC 27460	COM	09643P108	728	27460	SH	DEFINED 03	
BOB EVANS FARMS INC 115493	COM	096761101	3259	115493	SH	DEFINED 03	
BOCA RESORTS INC 14400	CL A	09688T106	186	14400	SH	DEFINED 03	
BOEING CO 1720263	COM	097023105	83003	1720263	SH	DEFINED 03	
BOISE CASCADE CORP	COM	097383103	3812	105199	SH	DEFINED 03	105199
BORDERS GROUP INC 54890	COM	099709107	1312	54890	SH	DEFINED 03	
BORG WARNER INC 147933	COM	099724106	9308	147933	SH	DEFINED 03	
BORLAND SOFTWARE CORP 19600	COM	099849101	255	19600	SH	DEFINED 03	
BOSTON COMMUNICATIONS GROUP 54612	COM	100582105	470	54612	SH	DEFINED 03	
BOSTON PROPERTIES INC 2671314	COM	101121101	105383	2671314	SH	DEFINED 03	
BOSTON SCIENTIFIC CORP 623974	COM	101137107	15656	623974	SH	DEFINED 03	
BOSTON SCIENTIFIC CORP 985	COM	101137107	25	985	SH	DEFINED 09	
BOWATER INC	COM	102183100	3825	76800	SH	DEFINED 03	76800
BOWNE & CO INC 108267	COM	103043105	1523	108267	SH	DEFINED 03	
BOYDS COLLECTION LTD 10800	COM	103354106	71	10800	SH	DEFINED 03	
BRADY CORP 74218	CL A	104674106	2694	74218	SH	DEFINED 03	
BRANDYWINE RLTY TR 10900	SH BEN INT NEW	105368203	261	10900	SH	DEFINED 03	
BRIGGS & STRATTON CORP 64608	COM	109043109	2972	64608	SH	DEFINED 03	
BRINKER INTL INC 261721	COM	109641100	8482	261721	SH	DEFINED 03	
BRISTOL MYERS SQUIBB CO 4031634	COM	110122108	163241	4031634	SH	DEFINED 03	
BRISTOL MYERS SQUIBB CO	COM	110122108	1420	35066	SH	DEFINED 09	35066
BROADCOM CORP 378096	CL A	111320107	13574	378096	SH	DEFINED 03	
BROADCOM CORP 13252	CL A	111320107	476	13252	SH	DEFINED 09	
BROADVISION INC 77100	COM	111412102	133	77100	SH	DEFINED 03	
BROADWING INC 142006	COM	111620100	993	142006	SH	DEFINED 03	
BROCADE COMMUNICATIONS SYS I 23600	COM	111621108	637	23600	SH	DEFINED 03	
BROOKLINE BANCORP INC 14300	COM	113739106	244	14300	SH	DEFINED 03	
BROOKS AUTOMATION INC 57033	COM	11434A100	2592	57033	SH	DEFINED 03	
BROOKTROUT INC	COM	114580103	202	32820	SH	DEFINED 03	32820
BROWN & BROWN INC 14400	COM	115236101	452	14400	SH	DEFINED 03	
BROWN FORMAN CORP 105340	CL B	115637209	7665	105340	SH	DEFINED 03	
BROWN TOM INC 117816	COM NEW	115660201	3216	117816	SH	DEFINED 03	
BROWN SHOE INC NEW 68171	COM	115736100	1327	68171	SH	DEFINED 03	
BRUKER DALTONICS INC 14800	COM	116795105	142	14800	SH	DEFINED 03	
BRUNSWICK CORP 693345	COM	117043109	18942	693345	SH	DEFINED 03	
BRUSH ENGINEERED MATLS INC 49805	COM	117421107	633	49805	SH	DEFINED 03	
BUCKEYE TECHNOLOGIES INC	COM	118255108	1195	115988	SH	DEFINED 03	115988
BUILDING MATLS HLDG CORP 51234	COM	120113105	738	51234	SH	DEFINED 03	
BURLINGTON COAT FACTORY	COM	121579106	2395	124416	SH	DEFINED 03	

124416							
BURLINGTON NORTHN SANTA FE C	COM	12189T104	38243	1267165 SH	DEFINED 03		
1267165							
BURLINGTON RES INC	COM	122014103	19002	473978 SH	DEFINED 03		
473978							
BUTLER MFG CO DEL	COM	123655102	679	25270 SH	DEFINED 03		
25270							
C&D TECHNOLOGIES INC	COM	124661109	1812	86182 SH	DEFINED 03		
86182							
CBL & ASSOC PPTYS INC	COM	124830100	329	9300 SH	DEFINED 03		
9300							
CBRL GROUP INC	COM	12489V106	6172	216806 SH	DEFINED 03		216806
CCBT FINL COS INC	COM	12500Q102	244	9100 SH	DEFINED 03		
9100							
C COR NET CORP	COM	125010108	2740	152221 SH	DEFINED 03		
152221							
C D I CORP	COM	125071100	1287	56097 SH	DEFINED 03		
56097							
CDW COMPUTER CTRS INC	COM	125129106	4582	91022 SH	DEFINED 03		
91022							
CEC ENTMT INC	COM	125137109	3982	86195 SH	DEFINED 03		
86195							
CH ENERGY GROUP INC	COM	12541M102	2352	49573 SH	DEFINED 03		
49573							
C H ROBINSON WORLDWIDE INC	COM	12541W100	1587	47245 SH	DEFINED 03		
47245							
CIGNA CORP	COM	125509109	45439	448157 SH	DEFINED 03		448157
CLECO CORP NEW	COM	12561W105	794	33227 SH	DEFINED 03		
33227							
CMGI INC	COM	125750109	99	73086 SH	DEFINED 03		
73086							
CMS ENERGY CORP	COM	125896100	12185	538426 SH	DEFINED 03		
538426							
CPI CORP	COM	125902106	440	26749 SH	DEFINED 03		
26749							
CNA FINL CORP	COM	126117100	722	24300 SH	DEFINED 03		
24300							
CNA SURETY CORP	COM	12612L108	187	12400 SH	DEFINED 03		
12400							
CNF INC	COM	12612W104	1281	38843 SH	DEFINED 03		
38843							
CNS INC	COM	126136100	131	19000 SH	DEFINED 03		19000
CNET NETWORKS INC	COM	12613R104	69	12638 SH	DEFINED 03		
12638							
CP HOLDRS	DEP RCPTS CP	12616K106	3105	69824 SH	DEFINED 03		
69824							
CSG SYS INTL INC	COM	126349109	1195	41987 SH	DEFINED 03		
41987							
CSX CORP	COM	126408103	12787	335521 SH	DEFINED 03		
335521							
CTS CORP	COM	126501105	1371	84357 SH	DEFINED 03		
84357							
CUNO INC	COM	126583103	1967	52998 SH	DEFINED 03		
52998							
CVF TECHNOLOGIES CORP	COM	12660F102	104	647128 SH	DEFINED 03		
647128							
CVS CORP	COM	126650100	21013	612080 SH	DEFINED 03		612080
CV THERAPEUTICS INC	COM	126667104	246	6800 SH	DEFINED 03		
6800							
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3817	112278 SH	DEFINED 03		
112278							
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	19	563 SH	DEFINED 09		
563							
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1935	144919 SH	DEFINED 03		
144919							
CABOT CORP	COM	127055101	1841	49949 SH	DEFINED 03		
49949							
CABOT OIL & GAS CORP	CL A	127097103	2317	93577 SH	DEFINED 03		
93577							
CABOT MICROELECTRONICS CORP	COM	12709P103	551	8143 SH	DEFINED 03		
8143							
CACI INTL INC	CL A	127190304	3231	92018 SH	DEFINED 03		92018
CADENCE DESIGN SYSTEM INC	COM	127387108	7120	314889 SH	DEFINED 03		
314889							
CAL DIVE INTL INC	COM	127914109	2721	109296 SH	DEFINED 03		
109296							
CALLAWAY GOLF CO	COM	131193104	668	34725 SH	DEFINED 03		
34725							
CALPINE CORP	COM	131347106	6220	489780 SH	DEFINED 03		
489780							

CAMBREX CORP 94168	COM	132011107	3964	94168 SH	DEFINED 03	
CAMDEN PPTY TR 10156	SH BEN INT	133131102	397	10156 SH	DEFINED 03	
CAMINUS CORP 24100	COM	133766105	542	24100 SH	DEFINED 03	
CAMPBELL SOUP CO	COM	134429109	18214	679641 SH	DEFINED 03	679641
CAMPBELL SOUP CO 1830	COM	134429109	49	1830 SH	DEFINED 09	
CANADIAN NATL RY CO 4688	COM	136375102	234	4688 SH	DEFINED 03	
CAPITAL AUTOMOTIVE REIT 14400	COM SH BEN INT	139733109	331	14400 SH	DEFINED 03	
CAPITAL ONE FINL CORP 306428	COM	14040H105	19565	306428 SH	DEFINED 03	
CAPITOL FED FINL 16900	COM	14057C106	383	16900 SH	DEFINED 03	
CAPTARIS INC 82996	COM	14071N104	287	82996 SH	DEFINED 03	
CARBO CERAMICS INC 40376	COM	140781105	1654	40376 SH	DEFINED 03	
CARAUSTAR INDS INC	COM	140909102	823	78710 SH	DEFINED 03	78710
CARDINAL HEALTH INC 780582	COM	14149Y108	55335	780582 SH	DEFINED 03	
CAREER EDUCATION CORP 12400	COM	141665109	491	12400 SH	DEFINED 03	
CAREMARK RX INC 48488	COM	141705103	946	48488 SH	DEFINED 03	
CARLISLE COS INC 30852	COM	142339100	1349	30852 SH	DEFINED 03	
CARNIVAL CORP 1951767	COM	143658102	63725	1951767 SH	DEFINED 03	
CARNIVAL CORP 1520	COM	143658102	50	1520 SH	DEFINED 09	
CARPENTER TECHNOLOGY CORP 24907	COM	144285103	721	24907 SH	DEFINED 03	
CARRAMERICA RLTY CORP	COM	144418100	261	8300 SH	DEFINED 03	8300
CARREKER CORP 59311	COM	144433109	517	59311 SH	DEFINED 03	
CASCADE NAT GAS CORP 31034	COM	147339105	659	31034 SH	DEFINED 03	
CASEYS GEN STORES INC 147215	COM	147528103	1987	147215 SH	DEFINED 03	
CASH AMER INTL INC 76134	COM	14754D100	670	76134 SH	DEFINED 03	
CASTLE A M & CO 37259	COM	148411101	404	37259 SH	DEFINED 03	
CATALINA MARKETING CORP 156924	COM	148867104	5728	156924 SH	DEFINED 03	
CATAPULT COMMUNICATIONS CORP 54934	COM	149016107	1387	54934 SH	DEFINED 03	
CATELLUS DEV CORP	COM	149111106	274	13950 SH	DEFINED 03	13950
CATERPILLAR INC DEL 724807	COM	149123101	41205	724807 SH	DEFINED 03	
CATERPILLAR INC DEL 586382	COM	149123101	33336	586382 SH	DEFINED 09	
CATHAY BANCORP INC 3900	COM	149150104	281	3900 SH	DEFINED 03	
CATO CORP NEW 90468	CL A	149205106	2016	90468 SH	DEFINED 03	
CELL GENESYS INC 11000	COM	150921104	186	11000 SH	DEFINED 03	
CELL THERAPEUTICS INC 10500	COM	150934107	261	10500 SH	DEFINED 03	
CELESTICA INC 344	SUB VTG SHS	15101Q108	12	344 SH	DEFINED 03	
CELESTICA INC	SUB VTG SHS	15101Q108	36260	1000000 SH	DEFINED 10	1000000
CELGENE CORP 46300	COM	151020104	1146	46300 SH	DEFINED 03	
CENDANT CORP 2903917	COM	151313103	55755	2903917 SH	DEFINED 03	
CENTENNIAL COMMUNCTNS CORP N 11500	CL A NEW	15133V208	41	11500 SH	DEFINED 03	
CENTERPOINT PPTYS TR 8000	SH BEN INT	151895109	432	8000 SH	DEFINED 03	
CENTEX CORP 288881	COM	152312104	15002	288881 SH	DEFINED 03	
CENTRAL PKG CORP 110970	COM	154785109	2551	110970 SH	DEFINED 03	
CENTRAL VT PUB SVC CORP	COM	155771108	699	39162 SH	DEFINED 03	

39162	CENTURY ALUM CO	COM	156431108	905	55676 SH	DEFINED 03	55676
	CENTURY BUSINESS SVCS INC	COM	156490104	66	18900 SH	DEFINED 03	
18900	CENTURYTEL INC	COM	156700106	12121	356489 SH	DEFINED 03	
356489	CEPHALON INC	COM	156708109	9446	149936 SH	DEFINED 03	
149936	CERIDIAN CORP NEW	COM	156779100	1025	46500 SH	DEFINED 03	
46500	CERNER CORP	COM	156782104	5199	108963 SH	DEFINED 03	
108963	CERTEGY INC	COM	156880106	2027	51060 SH	DEFINED 03	
51060	CERUS CORP	COM	157085101	241	4500 SH	DEFINED 03	
4500	CHAMPION ENTERPRISES INC	COM	158496109	1209	151180 SH	DEFINED 03	151180
	CHAMPIONSHIP AUTO RACING TEA	COM	158711101	539	38200 SH	DEFINED 03	
38200	CHARLES RIV LABS INTL INC	COM	159864107	1277	41200 SH	DEFINED 03	
41200	CHARTER ONE FINL INC	COM	160903100	11237	359922 SH	DEFINED 03	
359922	CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	423	26800 SH	DEFINED 03	
26800	CHARMING SHOPPES INC	COM	161133103	285	36000 SH	DEFINED 03	
36000	CHARTER COMMUNICATIONS INC D	CL A	16117M107	321	28400 SH	DEFINED 03	
28400	CHARTER COMMUNICATIONS INC D	CL A	16117M107	64	5648 SH	DEFINED 09	
5648	CHATEAU CMNTYS INC	COM	161726104	252	8755 SH	DEFINED 03	8755
	CHECKFREE CORP NEW	COM	162813109	851	55513 SH	DEFINED 03	
55513	CHECKPOINT SYS INC	COM	162825103	1571	98481 SH	DEFINED 03	
98481	CHEESECAKE FACTORY INC	COM	163072101	5331	144459 SH	DEFINED 03	
144459	CHELSEA PPTY GROUP INC	COM	163421100	313	5800 SH	DEFINED 03	
5800	CHEMED CORP	COM	163596109	1105	29591 SH	DEFINED 03	
29591	CHEMFIRST INC	COM	16361A106	1103	41236 SH	DEFINED 03	
41236	CHEMICAL FINL CORP	COM	163731102	222	7424 SH	DEFINED 03	
7424	CHESAPEAKE CORP	COM	165159104	1362	50176 SH	DEFINED 03	50176
	CHESAPEAKE ENERGY CORP	COM	165167107	439	56700 SH	DEFINED 03	
56700	CHEVRONTXACO CORP	COM	166764100	210066	2327081 SH	DEFINED 03	
2327081	CHICOS FAS INC	COM	168615102	4587	136100 SH	DEFINED 03	
136100	CHILDRENS PL RETAIL STORES I	COM	168905107	277	8400 SH	DEFINED 03	
8400	CHIPPAC INC	CL A	169657103	151	15400 SH	DEFINED 03	
15400	CHOICE HOTELS INTL INC	COM	169905106	457	18950 SH	DEFINED 03	
18950	CHIRON CORP	COM	170040109	23236	506332 SH	DEFINED 03	
506332	CHITTENDEN CORP	COM	170228100	2787	95594 SH	DEFINED 03	95594
	CHOICEPOINT INC	COM	170388102	2044	35491 SH	DEFINED 03	
35491	CHRISTOPHER & BANKS CORP	COM	171046105	2633	80161 SH	DEFINED 03	
80161	CHUBB CORP	COM	171232101	35418	484509 SH	DEFINED 03	
484509	CHURCH & DWIGHT INC	COM	171340102	581	19716 SH	DEFINED 03	
19716	CIBER INC	COM	171638102	1578	172439 SH	DEFINED 03	
172439	CIENA CORP	COM	171779101	3732	414674 SH	DEFINED 03	
414674	CINCINNATI FINL CORP	COM	172062101	11762	269410 SH	DEFINED 03	
269410	CINERGY CORP	COM	172474108	21659	605833 SH	DEFINED 03	605833
	CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	5404	299562 SH	DEFINED 03	
299562							

CIRRUS LOGIC INC 28757	COM	172755100	543	28757	SH	DEFINED 03	
CIRRUS LOGIC INC 4698	COM	172755100	89	4698	SH	DEFINED 09	
CISCO SYS INC 15817996	COM	17275R102	267799	15817996	SH	DEFINED 03	
CISCO SYS INC 729456	COM	17275R102	12350	729456	SH	DEFINED 09	
CINTAS CORP 234820	COM	172908105	11708	234820	SH	DEFINED 03	
CITIGROUP INC 9926503	COM	172967101	491560	9926503	SH	DEFINED 03	
CITIGROUP INC	COM	172967101	21	422	SH	DEFINED 09	422
CITIZENS BKG CORP MICH 12650	COM	174420109	411	12650	SH	DEFINED 03	
CITIZENS COMMUNICATIONS CO 364046	COM	17453B101	3913	364046	SH	DEFINED 03	
CITRIX SYS INC 272485	COM	177376100	4709	272485	SH	DEFINED 03	
CITY NATL CORP 21440	COM	178566105	1128	21440	SH	DEFINED 03	
CLAIRES STORES INC 43092	COM	179584107	839	43092	SH	DEFINED 03	
CLARCOR INC 79411	COM	179895107	2541	79411	SH	DEFINED 03	
CLAYTON HOMES INC 66039	COM	184190106	1106	66039	SH	DEFINED 03	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	64012	1245137	SH	DEFINED 03	1245137
CLEAR CHANNEL COMMUNICATIONS 450	COM	184502102	23	450	SH	DEFINED 09	
CLEVELAND CLIFFS INC 39984	COM	185896107	880	39984	SH	DEFINED 03	
CLOROX CO DEL 623524	COM	189054109	27204	623524	SH	DEFINED 03	
COACH INC 61969	COM	189754104	3142	61969	SH	DEFINED 03	
COACHMEN INDS INC 44690	COM	189873102	728	44690	SH	DEFINED 03	
COCA COLA BOTTLING CO CONS 25795	COM	191098102	1264	25795	SH	DEFINED 03	
COCA COLA CO 4346261	COM	191216100	227136	4346261	SH	DEFINED 03	
COCA COLA ENTERPRISES INC	COM	191219104	11936	635557	SH	DEFINED 03	635557
COGNEX CORP 125651	COM	192422103	3651	125651	SH	DEFINED 03	
COHERENT INC 82671	COM	192479103	2803	82671	SH	DEFINED 03	
COHU INC 74626	COM	192576106	2126	74626	SH	DEFINED 03	
COLGATE PALMOLIVE CO 1064025	COM	194162103	60809	1064025	SH	DEFINED 03	
COLGATE PALMOLIVE CO 41371	COM	194162103	2364	41371	SH	DEFINED 09	
COLLINS & AIKMAN CORP NEW 1446876	COM	194830105	9694	1446876	SH	DEFINED 03	
COLONIAL BANCGROUP INC 75415	COM	195493309	1125	75415	SH	DEFINED 03	
COLONIAL PPTYS TR	COM SH BEN INT	195872106	2208	64083	SH	DEFINED 03	64083
COLUMBIA SPORTSWEAR CO 28600	COM	198516106	960	28600	SH	DEFINED 03	
COMCAST CORP 1552945	CL A SPL	200300200	49384	1552945	SH	DEFINED 03	
COMCAST CORP 161108	CL A SPL	200300200	5123	161108	SH	DEFINED 09	
COMDISCO INC 17870	COM	200336105	6	17870	SH	DEFINED 03	
COMERICA INC 565027	COM	200340107	35354	565027	SH	DEFINED 03	
COMMERCE BANCORP INC NJ 49621	COM	200519106	2228	49621	SH	DEFINED 03	
COMMERCE BANCSHARES INC 6481	COM	200525103	287	6481	SH	DEFINED 03	
COMMERCE GROUP INC MASS	COM	200641108	306	7900	SH	DEFINED 03	7900
COMMERCE ONE INC DEL 70840	COM	200693109	111	70840	SH	DEFINED 03	
COMMERCIAL FEDERAL CORPORATI 192305	COM	201647104	5173	192305	SH	DEFINED 03	
COMMERCIAL METALS CO 52438	COM	201723103	2202	52438	SH	DEFINED 03	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	334	23900	SH	DEFINED 03	

23900 COMMONWEALTH INDS INC DEL	COM	203004106	319	43105 SH	DEFINED 03	
43105 COMMSCOPE INC	COM	203372107	715	41107 SH	DEFINED 03	
41107 COMMUNITY HEALTH SYS INC NEW	COM	203668108	272	12300 SH	DEFINED 03	
12300 COMMUNITY FIRST BANKSHARES I	COM	203902101	3691	142745 SH	DEFINED 03	142745
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	417	27850 SH	DEFINED 03	
27850 COMPAQ COMPUTER CORP	COM	204493100	34940	3343523 SH	DEFINED 03	
3343523 COMPASS BANCSHARES INC	COM	20449H109	5309	171970 SH	DEFINED 03	
171970 COMPUCREDIT CORP	COM	20478N100	98	17100 SH	DEFINED 03	
17100 COMPUTER ASSOC INTL INC	COM	204912109	32048	1464070 SH	DEFINED 03	
1464070 COMPUTER NETWORK TECHNOLOGY	COM	204925101	420	31800 SH	DEFINED 03	
31800 COMPUTER SCIENCES CORP	COM	205363104	12965	255460 SH	DEFINED 03	
255460 COMPUTER TASK GROUP INC	COM	205477102	329	56883 SH	DEFINED 03	56883
COMPUWARE CORP	COM	205638109	14034	1087096 SH	DEFINED 03	
1087096 COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	3289	259616 SH	DEFINED 03	
259616 CONAGRA FOODS INC	COM	205887102	43051	1775304 SH	DEFINED 03	
1775304 CONCORD CAMERA CORP	COM	206156101	678	75303 SH	DEFINED 03	
75303 CONCORD COMMUNICATIONS INC	COM	206186108	1109	52455 SH	DEFINED 03	
52455 CONCORD EFS INC	COM	206197105	26190	787661 SH	DEFINED 03	
787661 CONCURRENT COMPUTER CORP NEW	COM	206710204	155	18600 SH	DEFINED 03	
18600 CONE MLS CORP N C	COM	206814105	42	15600 SH	DEFINED 03	15600
CONECTIV INC	COM	206829103	1432	57550 SH	DEFINED 03	
57550 CONEXANT SYSTEMS INC	COM	207142100	4348	360858 SH	DEFINED 03	
360858 CONMED CORP	COM	207410101	2465	98596 SH	DEFINED 03	
98596 CONOCO INC	COM	208251504	57601	1973995 SH	DEFINED 03	
1973995 CONSECO INC	COM	208464107	1711	472557 SH	DEFINED 03	
472557 CONSOL ENERGY INC	COM	20854P109	263	10000 SH	DEFINED 03	
10000 CONSOLIDATED EDISON INC	COM	209115104	24574	586352 SH	DEFINED 03	
586352 CONSOLIDATED GRAPHICS INC	COM	209341106	839	42141 SH	DEFINED 03	42141
CONSTELLATION BRANDS INC	CL A	21036P108	7516	136751 SH	DEFINED 03	
136751 CONSTELLATION ENERGY GROUP I	COM	210371100	7323	237368 SH	DEFINED 03	
237368 CONTINENTAL AIRLS INC	CL B	210795308	215	7600 SH	DEFINED 03	
7600 CONVERGYS CORP	COM	212485106	7030	237729 SH	DEFINED 03	
237729 COOPER CAMERON CORP	COM	216640102	873	17087 SH	DEFINED 03	
17087 COOPER COS INC	COM NEW	216648402	2558	53969 SH	DEFINED 03	
53969 COOPER INDS INC	COM	216669101	21327	508388 SH	DEFINED 03	
508388 COOPER TIRE & RUBR CO	COM	216831107	13902	642132 SH	DEFINED 03	642132
COORS ADOLPH CO	CL B	217016104	7316	108427 SH	DEFINED 03	
108427 COPART INC	COM	217204106	1070	59650 SH	DEFINED 03	
59650 CORINTHIAN COLLEGES INC	COM	218868107	4524	89490 SH	DEFINED 03	
89490 CORIXA CORP	COM	21887F100	113	18306 SH	DEFINED 03	
18306 CORN PRODS INTL INC	COM	219023108	4499	139710 SH	DEFINED 03	
139710 CORNERSTONE RLTY INCOME TR I	COM	21922V102	232	20800 SH	DEFINED 03	
20800						

CORNING INC 1571244	COM	219350105	11973	1571244	SH	DEFINED 03	
CORPORATE EXECUTIVE BRD CO	COM	21988R102	383	10200	SH	DEFINED 03	10200
CORRECTIONS CORP AMER NEW 27120	COM NEW	22025Y407	353	27120	SH	DEFINED 03	
CORUS BANKSHARES INC 4900	COM	220873103	233	4900	SH	DEFINED 03	
CORVIS CORP 32900	COM	221009103	41	32900	SH	DEFINED 03	
CORVIS CORP 68823	COM	221009103	86	68823	SH	DEFINED 09	
COST PLUS INC CALIF 65690	COM	221485105	1797	65690	SH	DEFINED 03	
COSTCO WHSL CORP NEW 685076	COM	22160K105	27280	685076	SH	DEFINED 03	
COSTCO WHSL CORP NEW 319162	COM	22160K105	12709	319162	SH	DEFINED 09	
COUNTRYWIDE CR INDS INC DEL	COM	222372104	34824	778179	SH	DEFINED 03	778179
COUSINS PPTYS INC 10550	COM	222795106	275	10550	SH	DEFINED 03	
COVANCE INC 31764	COM	222816100	644	31764	SH	DEFINED 03	
COVANTA ENERGY CORP 16155	COM	22281N103	12	16155	SH	DEFINED 03	
COVENTRY HEALTH CARE INC 252538	COM	222862104	6566	252538	SH	DEFINED 03	
COX COMMUNICATIONS INC NEW 63497	CL A	224044107	2390	63497	SH	DEFINED 03	
COX COMMUNICATIONS INC NEW 10125	CL A	224044107	381	10125	SH	DEFINED 09	
CRANE CO 482564	COM	224399105	13193	482564	SH	DEFINED 03	
CRAWFORD & CO	CL B	224633107	165	12200	SH	DEFINED 03	12200
CREDENCE SYS CORP 29200	COM	225302108	641	29200	SH	DEFINED 03	
CREDIT ACCEP CORP MICH 18400	COM	225310101	199	18400	SH	DEFINED 03	
CREE INC 22424	COM	225447101	306	22424	SH	DEFINED 03	
CRESCENT REAL ESTATE EQUITIE 13700	COM	225756105	266	13700	SH	DEFINED 03	
CROMPTON CORP 213915	COM	227116100	2642	213915	SH	DEFINED 03	
CROSS A T CO 59812	CL A	227478104	413	59812	SH	DEFINED 03	
CROWN ANDERSEN INC 12609	COM	228190104	78	12609	SH	DEFINED 03	
CROWN CASTLE INTL CORP	COM	228227104	128	19400	SH	DEFINED 03	19400
CROWN CORK & SEAL INC 38275	COM	228255105	343	38275	SH	DEFINED 03	
CRYOLIFE INC 52722	COM	228903100	1102	52722	SH	DEFINED 03	
CULLEN FROST BANKERS INC 152746	COM	229899109	5479	152746	SH	DEFINED 03	
CUMMINS INC 239117	COM	231021106	11293	239117	SH	DEFINED 03	
CUMULUS MEDIA INC 18700	CL A	231082108	335	18700	SH	DEFINED 03	
CURATIVE HEALTH SVCS INC 23534	COM	231264102	251	23534	SH	DEFINED 03	
CURTISS WRIGHT CORP 31100	COM	231561101	2068	31100	SH	DEFINED 03	
CYBERONICS INC	COM	23251P102	339	21200	SH	DEFINED 03	21200
CYBEX INTL INC 14500	COM	23252E106	29	14500	SH	DEFINED 03	
CYGNUS INC 95060	COM	232560102	372	95060	SH	DEFINED 03	
CYMER INC 90560	COM	232572107	4497	90560	SH	DEFINED 03	
CYPRESS SEMICONDUCTOR CORP 170002	COM	232806109	3910	170002	SH	DEFINED 03	
CYPRESS SEMICONDUCTOR CORP 5065	COM	232806109	116	5065	SH	DEFINED 09	
CYTEC INDS INC 48626	COM	232820100	1479	48626	SH	DEFINED 03	
CYTOGEN CORP 23200	COM	232824102	50	23200	SH	DEFINED 03	
CYTYC CORP	COM	232946103	2152	79924	SH	DEFINED 03	79924
DDI CORP	COM	233162106	119	13900	SH	DEFINED 03	

13900							
DMC STRATEX NETWORKS INC	COM	23322L106	1353	248668 SH	DEFINED 03		
248668							
DPL INC	COM	233293109	2423	94828 SH	DEFINED 03		
94828							
DQE INC	COM	23329J104	868	40721 SH	DEFINED 03		
40721							
DRS TECHNOLOGIES INC	COM	23330X100	1969	47498 SH	DEFINED 03		
47498							
D R HORTON INC	COM	23331A109	2178	57777 SH	DEFINED 03		
57777							
DST SYS INC DEL	COM	233326107	8360	167879 SH	DEFINED 03		
167879							
DSP GROUP INC	COM	23332B106	1027	50189 SH	DEFINED 03	50189	
DTE ENERGY CO	COM	233331107	23742	521793 SH	DEFINED 03		
521793							
DAISYTEK INTL CORP	COM	234053106	258	16200 SH	DEFINED 03		
16200							
DANA CORP	COM	235811106	11868	552788 SH	DEFINED 03		
552788							
DANAHER CORP DEL	COM	235851102	15030	211635 SH	DEFINED 03		
211635							
DANAHER CORP DEL	COM	235851102	970	13654 SH	DEFINED 09		
13654							
DARDEN RESTAURANTS INC	COM	237194105	8029	197818 SH	DEFINED 03		
197818							
DATASCOPE CORP	COM	238113104	1597	54419 SH	DEFINED 03		
54419							
DAVITA INC	COM	23918K108	380	15007 SH	DEFINED 03	15007	
DAVOX CORP	COM	239208101	259	32434 SH	DEFINED 03		
32434							
DEAN FOODS CO NEW	COM	242370104	6688	88331 SH	DEFINED 03		
88331							
DEERE & CO	COM	244199105	23240	510201 SH	DEFINED 03		
510201							
DEL MONTE FOODS CO	COM	24522P103	256	26300 SH	DEFINED 03		
26300							
DELL COMPUTER CORP	COM	247025109	129727	4968465 SH	DEFINED 03		
4968465							
DELL COMPUTER CORP	COM	247025109	13812	528997 SH	DEFINED 09		
528997							
DELPHI CORP	COM	247126105	21798	1363211 SH	DEFINED 03		
1363211							
DELPHI FINL GROUP INC	CL A	247131105	2511	64050 SH	DEFINED 03	64050	
DELTA & PINE LD CO	COM	247357106	2280	120214 SH	DEFINED 03		
120214							
DELTA AIR LINES INC DEL	COM	247361108	17178	524992 SH	DEFINED 03		
524992							
DELTIC TIMBER CORP	COM	247850100	1003	33170 SH	DEFINED 03		
33170							
DELUXE CORP	COM	248019101	27657	597850 SH	DEFINED 03		
597850							
DENDRITE INTL INC	COM	248239105	1433	133952 SH	DEFINED 03		
133952							
DENTSPLY INTL INC NEW	COM	249030107	5206	140475 SH	DEFINED 03		
140475							
DEPARTMENT 56 INC	COM	249509100	674	48134 SH	DEFINED 03		
48134							
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	330	15700 SH	DEFINED 03	15700	
DEVON ENERGY CORP NEW	COM	25179M103	18529	383863 SH	DEFINED 03		
383863							
DEVRY INC DEL	COM	251893103	1566	51977 SH	DEFINED 03		
51977							
DIAGNOSTIC PRODS CORP	COM	252450101	4096	94825 SH	DEFINED 03		
94825							
DIAL CORP NEW	COM	25247D101	4198	232937 SH	DEFINED 03		
232937							
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4945	158195 SH	DEFINED 03		
158195							
DIEBOLD INC	COM	253651103	4903	120344 SH	DEFINED 03		
120344							
DIGENE CORP	COM	253752109	243	6800 SH	DEFINED 03		
6800							
DIGI INTL INC	COM	253798102	266	48876 SH	DEFINED 03	48876	
DIGITAL INSIGHT CORP	COM	25385P106	220	8000 SH	DEFINED 03		
8000							
DIGITAS INC	COM	25388K104	74	13500 SH	DEFINED 03		
13500							
DIME CMNTY BANCSHARES	COM	253922108	2426	78762 SH	DEFINED 03		
78762							

DILLARDS INC 449543	CL A	254067101	10726	449543	SH	DEFINED 03	
DIME BANCORP INC NEW 154600	*W EXP 99/99/9	25429Q110	20	154600	SH	DEFINED 03	
DIMON INC 114048	COM	254394109	787	114048	SH	DEFINED 03	
DIONEX CORP 64304	COM	254546104	1565	64304	SH	DEFINED 03	
DISNEY WALT CO	COM DISNEY	254687106	96910	4198864	SH	DEFINED 03	4198864
DISNEY WALT CO 10661	COM DISNEY	254687106	246	10661	SH	DEFINED 09	
DIRECT FOCUS INC 10200	COM	254931108	388	10200	SH	DEFINED 03	
DIVINE INC 14229	CL A	255402109	7	14229	SH	DEFINED 03	
DIXIE GROUP INC 10700	CL A	255519100	51	10700	SH	DEFINED 03	
DOBSON COMMUNICATIONS CORP 13800	CL A	256069105	43	13800	SH	DEFINED 03	
DOCUMENTUM INC 11600	COM	256159104	295	11600	SH	DEFINED 03	
DOLE FOOD INC 81921	COM	256605106	2540	81921	SH	DEFINED 03	
DOLLAR GEN CORP	COM	256669102	7775	477575	SH	DEFINED 03	477575
DOLLAR TREE STORES INC 61544	COM	256747106	2019	61544	SH	DEFINED 03	
DOMINION RES INC VA NEW 704923	COM	25746U109	45933	704923	SH	DEFINED 03	
DONALDSON INC 77206	COM	257651109	3104	77206	SH	DEFINED 03	
DONNELLEY R R & SONS CO 724000	COM	257867101	22516	724000	SH	DEFINED 03	
DORAL FINL CORP 21600	COM	25811P100	733	21600	SH	DEFINED 03	
DOUBLECLICK INC 10710	COM	258609304	128	10710	SH	DEFINED 03	
DOVER CORP 288983	COM	260003108	11848	288983	SH	DEFINED 03	
DOW CHEM CO	COM	260543103	62878	1921687	SH	DEFINED 03	1921687
DOW JONES & CO INC 124032	COM	260561105	7221	124032	SH	DEFINED 03	
DOWNNEY FINL CORP 143550	COM	261018105	6546	143550	SH	DEFINED 03	
DRESS BARN INC 71433	COM	261570105	2115	71433	SH	DEFINED 03	
DREYERS GRAND ICE CREAM INC 15730	COM	261878102	648	15730	SH	DEFINED 03	
DRIL-QUIP INC 51194	COM	262037104	1313	51194	SH	DEFINED 03	
DSL NET INC 17500	COM	262506108	14	17500	SH	DEFINED 03	
DU PONT E I DE NEMOURS & CO 1517008	COM	263534109	71527	1517008	SH	DEFINED 03	
DU PONT E I DE NEMOURS & CO	COM	263534109	43450	921530	SH	DEFINED 09	921530
DUANE READE INC 6800	COM	263578106	231	6800	SH	DEFINED 03	
DUKE ENERGY CORP 1855522	WHEN ISSUED	264399106	70139	1855522	SH	DEFINED 03	
DUKE REALTY CORP 14216	COM NEW	264411505	370	14216	SH	DEFINED 03	
DUN & BRADSTREET CORP DEL NE 49024	COM	26483E100	1961	49024	SH	DEFINED 03	
DURA AUTOMOTIVE SYSTEMS CORP 30000	CL A	265903104	575	30000	SH	DEFINED 03	
DUPONT PHOTOMASKS INC 67426	COM	26613X101	3506	67426	SH	DEFINED 03	
DURECT CORP 14700	COM	266605104	115	14700	SH	DEFINED 03	
DYCOM INDS INC	COM	267475101	791	52937	SH	DEFINED 03	52937
DYNEGY INC NEW 691784	CL A	26816Q101	20062	691784	SH	DEFINED 03	
EEX CORP 14523	COM NEW	26842V207	30	14523	SH	DEFINED 03	
EGL INC 26472	COM	268484102	420	26472	SH	DEFINED 03	
E M C CORP MASS 3608583	COM	268648102	43014	3608583	SH	DEFINED 03	
ENSCO INTL INC 248480	COM	26874Q100	7489	248480	SH	DEFINED 03	
EOG RES INC	COM	26875P101	6450	159014	SH	DEFINED 03	

159014 E PIPHANY INC	COM	26881V100	208	27550 SH	DEFINED 03	
27550 ESS TECHNOLOGY INC	COM	269151106	6904	332866 SH	DEFINED 03	332866
E TRADE GROUP INC	COM	269246104	8213	871894 SH	DEFINED 03	
871894 E Z EM INC	CL A	269305207	122	10200 SH	DEFINED 03	
10200 EARTHLINK INC	COM	270321102	112	11045 SH	DEFINED 03	
11045 EAST WEST BANCORP INC	COM	27579R104	2256	77025 SH	DEFINED 03	
77025 EASTMAN CHEM CO	COM	277432100	18624	381727 SH	DEFINED 03	
381727 EASTMAN KODAK CO	COM	277461109	25479	817417 SH	DEFINED 03	
817417 EASTMAN KODAK CO	COM	277461109	41763	1339859 SH	DEFINED 09	
1339859 EATON CORP	COM	278058102	17029	210290 SH	DEFINED 03	210290
EATON VANCE CORP	COM NON VTG	278265103	1307	32725 SH	DEFINED 03	
32725 EBAY INC	COM	278642103	1705	30100 SH	DEFINED 03	
30100 EBAY INC	COM	278642103	140	2469 SH	DEFINED 09	
2469 EHOSTAR COMMUNICATIONS NEW	CL A	278762109	1164	41100 SH	DEFINED 03	
41100 EHOSTAR COMMUNICATIONS NEW	CL A	278762109	295	10420 SH	DEFINED 09	
10420 ECLIPSYS CORP	COM	278856109	217	13200 SH	DEFINED 03	
13200 ECOLAB INC	COM	278865100	8746	191292 SH	DEFINED 03	
191292 ECOLAB INC	COM	278865100	938	20515 SH	DEFINED 09	20515
EDISON INTL	COM	281020107	8122	484870 SH	DEFINED 03	
484870 EDISON SCHOOLS INC	CL A	281033100	156	11200 SH	DEFINED 03	
11200 EDUCATION MGMT CORP	COM	28139T101	4777	113278 SH	DEFINED 03	
113278 J D EDWARDS & CO	COM	281667105	1082	60000 SH	DEFINED 03	
60000 EDWARDS AG INC	COM	281760108	2383	54190 SH	DEFINED 03	
54190 EDWARDS LIFESCIENCES CORP	COM	28176E108	2559	91574 SH	DEFINED 03	
91574 EFUNDS CORP	COM	28224R101	2191	136520 SH	DEFINED 03	
136520 EL PASO CORP	COM	28336L109	37538	852555 SH	DEFINED 03	852555
EL PASO ELEC CO	COM NEW	283677854	2378	151929 SH	DEFINED 03	
151929 ELANTEC SEMICONDUCTOR INC	COM	284155108	3572	83511 SH	DEFINED 03	
83511 ELCOR CORP	COM	284443108	2021	91026 SH	DEFINED 03	
91026 ELECTRO SCIENTIFIC INDS	COM	285229100	2935	80071 SH	DEFINED 03	
80071 ELECTROGLAS INC	COM	285324109	1154	68297 SH	DEFINED 03	
68297 ELECTRONIC ARTS INC	COM	285512109	20807	342220 SH	DEFINED 03	
342220 ELECTRONIC DATA SYS NEW	COM	285661104	73095	1260479 SH	DEFINED 03	
1260479 ELECTRONICS FOR IMAGING INC	COM	286082102	1105	60400 SH	DEFINED 03	60400
EMBOTELLADORA ANDINA S A	SPON ADR A	29081P204	89	11000 SH	DEFINED 03	
11000 EMCOR GROUP INC	COM	29084Q100	2533	43669 SH	DEFINED 03	
43669 EMERSON ELEC CO	COM	291011104	55779	971928 SH	DEFINED 03	
971928 EMMIS COMMUNICATIONS CORP	CL A	291525103	946	35368 SH	DEFINED 03	
35368 EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	267	28400 SH	DEFINED 03	
28400 EMULEX CORP	COM NEW	292475209	4031	122400 SH	DEFINED 03	
122400 ENCOMPASS SVCS CORP	COM	29255U104	29	16492 SH	DEFINED 03	
16492 ENERGEN CORP	COM	29265N108	3033	114667 SH	DEFINED 03	114667

ENERGY EAST CORP 117441	COM	29266M109	2554	117441	SH	DEFINED 03	
ENERGIZER HLDGS INC 308210	COM	29266R108	7320	308210	SH	DEFINED 03	
ENERSIS S A 17463	SPONSORED ADR	29274F104	158	17463	SH	DEFINED 03	
ENGAGE INC 17100	COM	292827102	4	17100	SH	DEFINED 03	
ENGELHARD CORP 697441	COM	292845104	21642	697441	SH	DEFINED 03	
ENGINEERED SUPPORT SYS INC 5100	COM	292866100	236	5100	SH	DEFINED 03	
ENESCO GROUP INC 35898	COM	292973104	248	35898	SH	DEFINED 03	
ENNIS BUSINESS FORMS INC	COM	293389102	183	14987	SH	DEFINED 03	14987
ENTERASYS NETWORKS INC 182051	COM	293637104	770	182051	SH	DEFINED 03	
ENTERCOM COMMUNICATIONS CORP 15230	CL A	293639100	836	15230	SH	DEFINED 03	
ENTERGY CORP NEW 844094	COM	29364G103	36642	844094	SH	DEFINED 03	
ENTERPRISE PRODS PARTNERS L 4600	COM	293792107	222	4600	SH	DEFINED 03	
ENTRUST INC 19400	COM	293848107	99	19400	SH	DEFINED 03	
ENZON INC 19600	COM	293904108	868	19600	SH	DEFINED 03	
ENZO BIOCHEM INC 101411	COM	294100102	2055	101411	SH	DEFINED 03	
EPRESENCE INC	COM	294348107	273	64425	SH	DEFINED 03	64425
EQUIFAX INC 210783	COM	294429105	6302	210783	SH	DEFINED 03	
EQUINIX INC 15400	COM	29444U106	19	15400	SH	DEFINED 03	
EQUITABLE RES INC 37373	COM	294549100	1301	37373	SH	DEFINED 03	
EQUITY INNS INC 37600	COM	294703103	301	37600	SH	DEFINED 03	
EQUITY OFFICE PROPERTIES TRU 727412	COM	294741103	21815	727412	SH	DEFINED 03	
EQUITY RESIDENTIAL PPTYS TR 374846	SH BEN INT	29476L107	10773	374846	SH	DEFINED 03	
ERICSSON L M TEL CO 2737520	ADR CL B SEK10	294821400	11443	2737520	SH	DEFINED 09	
ERIE INDTY CO	CL A	29530P102	305	7500	SH	DEFINED 03	7500
ESCO TECHNOLOGIES INC 6400	COM	296315104	249	6400	SH	DEFINED 03	
ESSEX PPTY TR INC 6500	COM	297178105	339	6500	SH	DEFINED 03	
ESTERLINE TECHNOLOGIES CORP 83981	COM	297425100	1713	83981	SH	DEFINED 03	
ETHAN ALLEN INTERIORS INC 122123	COM	297602104	4648	122123	SH	DEFINED 03	
ETHYL CORP 21800	COM	297659104	25	21800	SH	DEFINED 03	
EVERGREEN RES INC 85540	COM NO PAR	299900308	3567	85540	SH	DEFINED 03	
EXAR CORP 114116	COM	300645108	2344	114116	SH	DEFINED 03	
EXCELON CORP	COM	300691102	15	10029	SH	DEFINED 03	10029
EXELON CORP 723840	COM	30161N101	38342	723840	SH	DEFINED 03	
EXELIXIS INC 11500	COM	30161Q104	159	11500	SH	DEFINED 03	
EXPEDIA INC 5800	CL A	302125109	405	5800	SH	DEFINED 03	
EXPEDITORS INTL WASH INC 29866	COM	302130109	1822	29866	SH	DEFINED 03	
EXPRESS SCRIPTS INC 158045	COM	302182100	9102	158045	SH	DEFINED 03	
EXTENDED STAY AMER INC 31103	COM	30224P101	541	31103	SH	DEFINED 03	
EXTREME NETWORKS INC 114300	COM	30226D106	1189	114300	SH	DEFINED 03	
EXULT INC DEL	COM	302284104	123	11300	SH	DEFINED 03	11300
EXXON MOBIL CORP 12739195	COM	30231G102	558359	12739195	SH	DEFINED 03	
EXXON MOBIL CORP 700944	COM	30231G102	30722	700944	SH	DEFINED 09	
FEI CO	COM	30241L109	504	14187	SH	DEFINED 03	

14187							
FLIR SYS INC	COM	302445101	621	13000 SH	DEFINED 03		
13000							
F M C CORP	COM NEW	302491303	2514	59970 SH	DEFINED 03		
59970							
FMC TECHNOLOGIES INC	COM	30249U101	814	40838 SH	DEFINED 03		
40838							
FNB CORP PA	COM	302520101	413	14107 SH	DEFINED 03		
14107							
FPL GROUP INC	COM	302571104	15591	261808 SH	DEFINED 03		261808
FACTORY 2-U INC	COM	303072102	462	35834 SH	DEFINED 03		
35834							
FACTSET RESH SYS INC	COM	303075105	4287	106242 SH	DEFINED 03		
106242							
FAIR ISAAC & CO INC	COM	303250104	4274	67430 SH	DEFINED 03		
67430							
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1530	53489 SH	DEFINED 03		
53489							
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	150	5257 SH	DEFINED 09		
5257							
FAMILY DLR STORES INC	COM	307000109	7625	227553 SH	DEFINED 03		
227553							
FAMILY DLR STORES INC	COM	307000109	1605	47882 SH	DEFINED 09		
47882							
FASTENAL CO	COM	311900104	1220	16195 SH	DEFINED 03		16195
FEDERAL HOME LN MTG CORP	COM	313400301	102650	1619854 SH	DEFINED 03		
1619854							
FEDERAL MOGUL CORP	COM	313549107	16	19900 SH	DEFINED 03		
19900							
FEDERAL NATL MTG ASSN	COM	313586109	161243	2018569 SH	DEFINED 03		
2018569							
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	305	11900 SH	DEFINED 03		
11900							
FEDERAL SIGNAL CORP	COM	313855108	547	23059 SH	DEFINED 03		
23059							
FEDERATED DEPT STORES INC DE	COM	31410H101	38187	934802 SH	DEFINED 03		
934802							
FEDERATED INVS INC PA	CL B	314211103	1307	40400 SH	DEFINED 03		
40400							
FEDEX CORP	COM	31428X106	29601	509491 SH	DEFINED 03		509491
FELCOR LODGING TR INC	COM	31430F101	788	37090 SH	DEFINED 03		
37090							
FERRO CORP	COM	315405100	1033	35877 SH	DEFINED 03		
35877							
FIDELITY NATL FINL INC	COM	316326107	10229	387906 SH	DEFINED 03		
387906							
FIFTH THIRD BANCORP	COM	316773100	56811	841894 SH	DEFINED 03		
841894							
FILENET CORP	COM	316869106	2306	134910 SH	DEFINED 03		
134910							
FINANCIAL FED CORP	COM	317492106	1634	49805 SH	DEFINED 03		
49805							
FINISAR	COM	31787A101	136	17700 SH	DEFINED 03		
17700							
FIRST AMERN CORP CALIF	COM	318522307	5317	249866 SH	DEFINED 03		249866
FIRST BANCORP P R	COM	318672102	2225	76989 SH	DEFINED 03		
76989							
FIRST CHARTER CORP	COM	319439105	217	11600 SH	DEFINED 03		
11600							
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	268	2600 SH	DEFINED 03		
2600							
FIRST COMWLTH FINL CORP PA	COM	319829107	293	22100 SH	DEFINED 03		
22100							
FIRST DATA CORP	COM	319963104	84779	971681 SH	DEFINED 03		
971681							
FIRST FINL BANCORP OH	COM	320209109	176	11220 SH	DEFINED 03		
11220							
FIRST FINL BANKSHARES	COM	32020R109	230	6925 SH	DEFINED 03		
6925							
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	839	24500 SH	DEFINED 03		24500
FIRST MIDWEST BANCORP DEL	COM	320867104	4702	161899 SH	DEFINED 03		
161899							
FIRST HEALTH GROUP CORP	COM	320960107	2585	107147 SH	DEFINED 03		
107147							
FIRST NIAGARA FINL GROUP INC	COM	33582U100	281	16100 SH	DEFINED 03		
16100							
FIRST REP BK SAN FRANCISCO	COM	336158100	1072	37748 SH	DEFINED 03		
37748							
FIRST SENTINEL BANCORP INC	COM	33640T103	165	12600 SH	DEFINED 03		
12600							

FIRST TENN NATL CORP 148106	COM	337162101	5191	148106	SH	DEFINED 03	
FIRST VA BANKS INC 31577	COM	337477103	1693	31577	SH	DEFINED 03	
FISERV INC	COM	337738108	12252	266401	SH	DEFINED 03	266401
FIRSTFED FINL CORP 62419	COM	337907109	1632	62419	SH	DEFINED 03	
FIRSTMERIT CORP 53311	COM	337915102	1535	53311	SH	DEFINED 03	
FLAGSTAR BANCORP INC 9500	COM	337930101	221	9500	SH	DEFINED 03	
FIRSTENERGY CORP 1059099	COM	337932107	36624	1059099	SH	DEFINED 03	
FISHER SCIENTIFIC INTL INC 15200	COM NEW	338032204	427	15200	SH	DEFINED 03	
FLEETBOSTON FINL CORP 3209893	COM	339030108	112346	3209893	SH	DEFINED 03	
FLEETWOOD ENTERPRISES INC 106495	COM	339099103	1150	106495	SH	DEFINED 03	
FLEMING COS INC	COM	339130106	3107	138684	SH	DEFINED 03	138684
FLORIDA EAST COAST INDS 13700	CL A	340632108	388	13700	SH	DEFINED 03	
FLORIDA ROCK INDS INC 83426	COM	341140101	3324	83426	SH	DEFINED 03	
FLUOR CORP NEW 401499	COM	343412102	16377	401499	SH	DEFINED 03	
FLOW INTL CORP 40276	COM	343468104	394	40276	SH	DEFINED 03	
FLOWERS FOODS INC 17235	COM	343498101	439	17235	SH	DEFINED 03	
FLOWSERVE CORP 24736	COM	34354P105	792	24736	SH	DEFINED 03	
FOOT LOCKER INC 18300	COM	344849104	296	18300	SH	DEFINED 03	
FOOTSTAR INC	COM	344912100	1845	60520	SH	DEFINED 03	60520
FORD MTR CO DEL 3266008	COM PAR \$0.01	345370860	53856	3266008	SH	DEFINED 03	
FOREST CITY ENTERPRISES INC 11550	CL A	345550107	439	11550	SH	DEFINED 03	
FOREST LABS INC 262801	COM	345838106	21471	262801	SH	DEFINED 03	
FOREST OIL CORP 19655	COM PAR \$0.01	346091705	582	19655	SH	DEFINED 03	
FORGENT NETWORKS INC 21726	COM	34629U103	63	21726	SH	DEFINED 03	
FORTUNE BRANDS INC 232954	COM	349631101	11501	232954	SH	DEFINED 03	
FORWARD AIR CORP 59547	COM	349853101	1885	59547	SH	DEFINED 03	
FOSSIL INC	COM	349882100	2630	98928	SH	DEFINED 03	98928
FOUNDRY NETWORKS INC 11600	COM	35063R100	83	11600	SH	DEFINED 03	
4 KIDS ENMT INC 33420	COM	350865101	666	33420	SH	DEFINED 03	
FOX ENMT GROUP INC 32400	CL A	35138T107	766	32400	SH	DEFINED 03	
FRANKLIN COVEY CO 56561	COM	353469109	145	56561	SH	DEFINED 03	
FRANKLIN RES INC 372504	COM	354613101	15615	372504	SH	DEFINED 03	
FRANKLIN RES INC 844	COM	354613101	35	844	SH	DEFINED 09	
FREDS INC 75225	CL A	356108100	2708	75225	SH	DEFINED 03	
FREEMARKETS INC	COM	356602102	983	42800	SH	DEFINED 03	42800
FREEPORT-MCMORAN COPPER & GO 206142	CL B	35671D857	3632	206142	SH	DEFINED 03	
FREMONT GEN CORP 205819	COM	357288109	1255	205819	SH	DEFINED 03	
FRIEDMAN INDS INC 22902	COM	358435105	61	22902	SH	DEFINED 03	
FRONTIER AIRLINES INC NEW 79878	COM	359065109	1463	79878	SH	DEFINED 03	
FRONTIER FINL CORP WASH 8100	COM	35907K105	215	8100	SH	DEFINED 03	
FRONTIER OIL CORP 55000	COM	35914P105	1181	55000	SH	DEFINED 03	
FRONTLINE CAP GROUP 15400	COM	35921N101	0	15400	SH	DEFINED 03	
FUELCELL ENERGY INC	COM	35952H106	303	19200	SH	DEFINED 03	19200

FULLER H B CO 27019	COM	359694106	809	27019 SH	DEFINED 03	
FURNITURE BRANDS INTL INC 49498	COM	360921100	1804	49498 SH	DEFINED 03	
G & K SVCS INC 81590	CL A	361268105	3040	81590 SH	DEFINED 03	
GATX CORP 17189	COM	361448103	547	17189 SH	DEFINED 03	
GBC BANCORP CALIF 41012	COM	361475106	1372	41012 SH	DEFINED 03	
GABLES RESIDENTIAL TR 7700	SH BEN INT	362418105	239	7700 SH	DEFINED 03	
GALLAGHER ARTHUR J & CO 73949	COM	363576109	2423	73949 SH	DEFINED 03	
GANNETT INC	COM	364730101	46674	613329 SH	DEFINED 03	613329
GAP INC DEL 1246296	COM	364760108	18744	1246296 SH	DEFINED 03	
GAP INC DEL 11566	COM	364760108	174	11566 SH	DEFINED 09	
GARDNER DENVER INC 43583	COM	365558105	1068	43583 SH	DEFINED 03	
GARTNER INC 15900	COM	366651107	205	15900 SH	DEFINED 03	
GARTNER INC 54480	CL B	366651206	708	54480 SH	DEFINED 03	
GATEWAY INC 468986	COM	367626108	2964	468986 SH	DEFINED 03	
GATEWAY INC 20529	COM	367626108	130	20529 SH	DEFINED 09	
GAYLORD ENTMT CO NEW	COM	367905106	215	8073 SH	DEFINED 03	8073
GEMSTAR-TV GUIDE INTL INC 45500	COM	36866W106	673	45500 SH	DEFINED 03	
GENCORP INC 144862	COM	368682100	2277	144862 SH	DEFINED 03	
GENE LOGIC INC 14900	COM	368689105	290	14900 SH	DEFINED 03	
GENENTECH INC 61336	COM NEW	368710406	3094	61336 SH	DEFINED 03	
GENERAL CABLE CORP DEL NEW 10350	COM	369300108	148	10350 SH	DEFINED 03	
GENERAL COMMUNICATION INC 164607	CL A	369385109	1432	164607 SH	DEFINED 03	
GENERAL DYNAMICS CORP 676894	COM	369550108	63594	676894 SH	DEFINED 03	
GENERAL DYNAMICS CORP	COM	369550108	2621	27901 SH	DEFINED 09	27901
GENERAL ELEC CO 18365088	COM	369604103	687773	18365088 SH	DEFINED 03	
GENERAL GROWTH PPTYS INC 5200	COM	370021107	230	5200 SH	DEFINED 03	
GENERAL MLS INC 513608	COM	370334104	25090	513608 SH	DEFINED 03	
GENERAL MLS INC 15179	COM	370334104	741	15179 SH	DEFINED 09	
GENERAL MTRS CORP 1419535	COM	370442105	85811	1419535 SH	DEFINED 03	
GENERAL MTRS CORP 447733	COM	370442105	27065	447733 SH	DEFINED 09	
GENERAL MTRS CORP 310854	CL H NEW	370442832	5114	310854 SH	DEFINED 03	
GENESCO INC	COM	371532102	1872	67904 SH	DEFINED 03	67904
GENTEX CORP 27075	COM	371901109	802	27075 SH	DEFINED 03	
GENTA INC 14600	COM NEW	37245M207	245	14600 SH	DEFINED 03	
GENUINE PARTS CO 253263	COM	372460105	9312	253263 SH	DEFINED 03	
GENUITY INC 43400	CL A	37248E103	38	43400 SH	DEFINED 03	
GENZYME CORP 297754	COM GENL DIV	372917104	13003	297754 SH	DEFINED 03	
GEORGIA GULF CORP 89181	COM PAR \$0.01	373200203	2395	89181 SH	DEFINED 03	
GEORGIA PAC CORP 1249581	COM	373298108	37425	1249581 SH	DEFINED 03	
GERBER SCIENTIFIC INC	COM	373730100	534	72704 SH	DEFINED 03	72704
GETTY IMAGES INC 10200	COM	374276103	306	10200 SH	DEFINED 03	
GILEAD SCIENCES INC 95244	COM	375558103	3428	95244 SH	DEFINED 03	

GILLETTE CO 1592089	COM	375766102	54147	1592089	SH	DEFINED 03	
GLATFELTER 27483	COM	377316104	493	27483	SH	DEFINED 03	
GLENBOROUGH RLTY TR INC 13000	COM	37803P105	280	13000	SH	DEFINED 03	
GLOBAL INDS LTD 21900	COM	379336100	204	21900	SH	DEFINED 03	
GLOBAL PMTS INC 116895	COM	37940X102	4284	116895	SH	DEFINED 03	
GLOBESPANVIRATA INC	COM	37957V106	2319	155396	SH	DEFINED 03	155396
GOAMERICA INC 11100	COM	38020R106	15	11100	SH	DEFINED 03	
GOLDEN ENTERPRISES INC 29154	COM	381010107	113	29154	SH	DEFINED 03	
GOLDEN ST BANCORP INC 241815	COM	381197102	7179	241815	SH	DEFINED 03	
GOLDEN WEST FINL CORP DEL 847129	COM	381317106	53793	847129	SH	DEFINED 03	
GOLDMAN SACHS GROUP INC 77680	COM	38141G104	7011	77680	SH	DEFINED 03	
GOOD GUYS INC 11000	COM	382091106	30	11000	SH	DEFINED 03	
GOODRICH CORP 976363	COM	382388106	30892	976363	SH	DEFINED 03	
GOODYEAR TIRE & RUBR CO	COM	382550101	5892	230426	SH	DEFINED 03	230426
GOODYS FAMILY CLOTHING INC 85396	COM	382588101	670	85396	SH	DEFINED 03	
GRACO INC 99467	COM	384109104	4063	99467	SH	DEFINED 03	
GRAINGER W W INC 134112	COM	384802104	7541	134112	SH	DEFINED 03	
GRANITE CONSTR INC 41852	COM	387328107	1030	41852	SH	DEFINED 03	
GRANT PRIDECO INC 34916	COM	38821G101	478	34916	SH	DEFINED 03	
GRAPHIC PACKAGING INTL CORP 11300	COM	388690109	72	11300	SH	DEFINED 03	
GREAT ATLANTIC & PAC TEA INC 128616	COM	390064103	3586	128616	SH	DEFINED 03	
GREAT LAKES CHEM CORP	COM	390568103	2177	77265	SH	DEFINED 03	77265
GREAT PLAINS ENERGY INC 28131	COM	391164100	702	28131	SH	DEFINED 03	
GREATER BAY BANCORP 23961	COM	391648102	818	23961	SH	DEFINED 03	
GREEN MOUNTAIN PWR CORP 15206	COM	393154109	278	15206	SH	DEFINED 03	
GREENPOINT FINL CORP 273935	COM	395384100	11971	273935	SH	DEFINED 03	
GREY GLOBAL GROUP INC 400	COM	39787M108	272	400	SH	DEFINED 03	
GREY WOLF INC 66300	COM	397888108	263	66300	SH	DEFINED 03	
GRIFFON CORP 98059	COM	398433102	1642	98059	SH	DEFINED 03	
GROUP 1 AUTOMOTIVE INC	COM	398905109	3429	87818	SH	DEFINED 03	87818
GTECH HLDGS CORP 164224	COM	400518106	8006	164224	SH	DEFINED 03	
GUIDANT CORP 1142110	COM	401698105	49476	1142110	SH	DEFINED 03	
GYMBOREE CORP 79525	COM	403777105	1173	79525	SH	DEFINED 03	
HCA INC 1147691	COM	404119109	50590	1147691	SH	DEFINED 03	
HCC INS HLDGS INC 17911	COM	404132102	501	17911	SH	DEFINED 03	
HNC SOFTWARE INC 106452	COM	40425P107	1788	106452	SH	DEFINED 03	
HRPT PPTYS TR 39200	COM SH BEN INT	40426W101	353	39200	SH	DEFINED 03	
H POWER CORP	COM	40427A108	26	10100	SH	DEFINED 03	10100
HAEMONETICS CORP 78689	COM	405024100	2498	78689	SH	DEFINED 03	
HAGGAR CORP 16727	COM	405173105	206	16727	SH	DEFINED 03	
HAIR CELESTIAL GROUP INC 99592	COM	405217100	2216	99592	SH	DEFINED 03	
HALL KINION ASSOCIATES INC 43641	COM	406069104	362	43641	SH	DEFINED 03	
HALLIBURTON CO	COM	406216101	10604	621225	SH	DEFINED 03	

621225							
HALLIBURTON CO	COM	406216101	600	35143 SH	DEFINED 09		
35143							
HANCOCK FABRICS INC	COM	409900107	992	54977 SH	DEFINED 03		
54977							
HANCOCK HLDG CO	COM	410120109	227	4230 SH	DEFINED 03		4230
HANCOCK JOHN FINL SVCS INC	COM	410145106	23621	618501 SH	DEFINED 03		
618501							
HANDLEMAN CO DEL	COM	410252100	126	12300 SH	DEFINED 03		
12300							
HANDSPRING INC	COM	410293104	59	12600 SH	DEFINED 03		
12600							
HANOVER COMPRESSOR CO	COM	410768105	343	19039 SH	DEFINED 03		
19039							
HANSEN NAT CORP	COM	411310105	105	24800 SH	DEFINED 03		
24800							
HARBOR FLA BANCSHARES INC	COM	411901101	224	11700 SH	DEFINED 03		
11700							
HARLAND JOHN H CO	COM	412693103	3185	109557 SH	DEFINED 03		
109557							
HARLEY DAVIDSON INC	COM	412822108	52090	944858 SH	DEFINED 03		944858
HARLEY DAVIDSON INC	COM	412822108	2453	44487 SH	DEFINED 09		
44487							
HARLEYSVILLE GROUP INC	COM	412824104	306	11600 SH	DEFINED 03		
11600							
HARMAN INTL INDS INC	COM	413086109	4944	100188 SH	DEFINED 03		
100188							
HARMONIC INC	COM	413160102	3084	265871 SH	DEFINED 03		
265871							
HARRAHS ENTMT INC	COM	413619107	26252	593130 SH	DEFINED 03		
593130							
HARRIS CORP DEL	COM	413875105	3294	91733 SH	DEFINED 03		
91733							
HARSCO CORP	COM	415864107	1931	49329 SH	DEFINED 03		
49329							
HARTE-HANKS INC	COM	416196103	2523	79753 SH	DEFINED 03		79753
HARTFORD FINL SVCS GROUP INC	COM	416515104	44339	650895 SH	DEFINED 03		
650895							
HARTMARX CORP	COM	417119104	22	10250 SH	DEFINED 03		
10250							
HASBRO INC	COM	418056107	14017	886048 SH	DEFINED 03		
886048							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1779	40420 SH	DEFINED 03		
40420							
HEALTH CARE PPTY INVS INC	COM	421915109	219	5400 SH	DEFINED 03		
5400							
HEALTHSOUTH CORP	COM	421924101	22441	1563823 SH	DEFINED 03		
1563823							
HEALTH MGMT ASSOC INC NEW	CL A	421933102	7383	356169 SH	DEFINED 03		
356169							
HEALTHCARE RLTY TR	COM	421946104	404	13300 SH	DEFINED 03		13300
HEALTH CARE REIT INC	COM	42217K106	276	9900 SH	DEFINED 03		
9900							
HEALTH MGMT SYS INC	COM	42219M100	61	12200 SH	DEFINED 03		
12200							
HEALTH NET INC	COM	42222G108	4589	167223 SH	DEFINED 03		
167223							
HEARST-ARGYLE TELEVISION INC	COM	422317107	247	9969 SH	DEFINED 03		
9969							
HEARTLAND EXPRESS INC	COM	422347104	2874	143974 SH	DEFINED 03		
143974							
HECLA MNG CO	COM	422704106	27	14100 SH	DEFINED 03		
14100							
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1220	58633 SH	DEFINED 03		
58633							
HEINZ H J CO	COM	423074103	21226	511468 SH	DEFINED 03		511468
HELIX TECHNOLOGY CORP	COM	423319102	1784	70475 SH	DEFINED 03		
70475							
HELMERICH & PAYNE INC	COM	423452101	1177	29356 SH	DEFINED 03		
29356							
HENRY JACK & ASSOC INC	COM	426281101	598	26942 SH	DEFINED 03		
26942							
HERBALIFE INTL INC	CL A	426908208	152	10433 SH	DEFINED 03		
10433							
HERCULES INC	COM	427056106	8630	648419 SH	DEFINED 03		
648419							
HERSHEY FOODS CORP	COM	427866108	13951	203540 SH	DEFINED 03		
203540							
HEWLETT PACKARD CO	COM	428236103	96943	5403716 SH	DEFINED 03		
5403716							

HEWLETT PACKARD CO	COM	428236103	120	6680 SH	DEFINED 09	6680
HEXCEL CORP NEW 12200	COM	428291108	49	12200 SH	DEFINED 03	
HIBERNIA CORP 154666	CL A	428656102	2954	154666 SH	DEFINED 03	
HIGH YIELD INCOME FD INC 11000	COM	429904105	59	11000 SH	DEFINED 00	
HIGHWOODS PPTYS INC 22500	COM	431284108	632	22500 SH	DEFINED 03	
HILB ROGAL & HAMILTON CO 124025	COM	431294107	3870	124025 SH	DEFINED 03	
HILLENBRAND INDS INC 110845	COM	431573104	6831	110845 SH	DEFINED 03	
HILTON HOTELS CORP 518081	COM	432848109	7409	518081 SH	DEFINED 03	
HISPANIC BROADCASTING CORP	CL A	43357B104	2035	69884 SH	DEFINED 03	69884
HOLLYWOOD ENTMT CORP 118800	COM	436141105	1996	118800 SH	DEFINED 03	
HOLOGIC INC 48783	COM	436440101	754	48783 SH	DEFINED 03	
HOME DEPOT INC 4748130	COM	437076102	230807	4748130 SH	DEFINED 03	
HOME DEPOT INC 3067	COM	437076102	149	3067 SH	DEFINED 09	
HOME PPTYS N Y INC 8000	COM	437306103	276	8000 SH	DEFINED 03	
HOMESTORE COM INC 10100	COM	437852106	27	10100 SH	DEFINED 03	
HON INDS INC 58874	COM	438092108	1673	58874 SH	DEFINED 03	
HONEYWELL INTL INC	COM	438516106	82350	2151814 SH	DEFINED 03	2151814
HONEYWELL INTL INC 685527	COM	438516106	26235	685527 SH	DEFINED 09	
HOOPER HOLMES INC 194992	COM	439104100	2045	194992 SH	DEFINED 03	
HORACE MANN EDUCATORS CORP N 37745	COM	440327104	850	37745 SH	DEFINED 03	
HORMEL FOODS CORP 57960	COM	440452100	1585	57960 SH	DEFINED 03	
HOSPITALITY PPTYS TR 30245	COM SH BEN INT	44106M102	1038	30245 SH	DEFINED 03	
HOST MARRIOTT CORP NEW 28800	COM	44107P104	344	28800 SH	DEFINED 03	
HOT TOPIC INC 93174	COM	441339108	1947	93174 SH	DEFINED 03	
HOUSEHOLD INTL INC	COM	441815107	53379	939774 SH	DEFINED 03	939774
HOUSTON EXPL CO 10400	COM	442120101	322	10400 SH	DEFINED 03	
HUBBELL INC 52273	CL B	443510201	1720	52273 SH	DEFINED 03	
HUDSON CITY BANCORP 11200	COM	443683107	364	11200 SH	DEFINED 03	
HUDSON UNITED BANCORP 156908	COM	444165104	4991	156908 SH	DEFINED 03	
HUFFY CORP 27498	COM	444356109	187	27498 SH	DEFINED 03	
HUGHES SUPPLY INC 70982	COM	444482103	2765	70982 SH	DEFINED 03	
HUGOTON RTY TR TEX 13400	UNIT BEN INT	444717102	161	13400 SH	DEFINED 03	
HUMANA INC	COM	444859102	17595	1300479 SH	DEFINED 03	1300479
HUMAN GENOME SCIENCES INC 12100	COM	444903108	264	12100 SH	DEFINED 03	
HUNT J B TRANS SVCS INC 36679	COM	445658107	1043	36679 SH	DEFINED 03	
HUNTINGTON BANCSHARES INC 367766	COM	446150104	7245	367766 SH	DEFINED 03	
HUTCHINSON TECHNOLOGY INC 84461	COM	448407106	1822	84461 SH	DEFINED 03	
ICN PHARMACEUTICALS INC NEW 28593	COM	448924100	908	28593 SH	DEFINED 03	
IDT CORP 12200	COM	448947101	246	12200 SH	DEFINED 03	
HYPERION SOLUTIONS CORP 110784	COM	44914M104	2992	110784 SH	DEFINED 03	
HYSEQ INC	COM	449163302	66	12400 SH	DEFINED 03	12400
ICOS CORP 5600	COM	449295104	258	5600 SH	DEFINED 03	
IDEC PHARMACEUTICALS CORP	COM	449370105	7611	118370 SH	DEFINED 03	

118370							
IHOP CORP	COM	449623107	2615	77583 SH	DEFINED 03		
77583							
IMC GLOBAL INC	COM	449669100	1246	84499 SH	DEFINED 03		
84499							
IMCO RECYCLING INC	COM	449681105	345	38719 SH	DEFINED 03		
38719							
IMS HEALTH INC	COM	449934108	9718	432869 SH	DEFINED 03		
432869							
IRT PPTY CO	COM	450058102	245	21200 SH	DEFINED 03		
21200							
ISTAR FINL INC	COM	45031U101	815	28185 SH	DEFINED 03		28185
ITT EDUCATIONAL SERVICES INC	COM	45068B109	5303	117847 SH	DEFINED 03		
117847							
IXIA	COM	45071R109	205	24100 SH	DEFINED 03		
24100							
ITT INDS INC IND	COM	450911102	10130	160685 SH	DEFINED 03		
160685							
IDACORP INC	COM	451107106	1785	44086 SH	DEFINED 03		
44086							
IDEX CORP	COM	45167R104	3385	91492 SH	DEFINED 03		
91492							
IDEXX LABS INC	COM	45168D104	2677	99742 SH	DEFINED 03		
99742							
IKON OFFICE SOLUTIONS INC	COM	451713101	480	40916 SH	DEFINED 03		
40916							
ILLINOIS TOOL WKS INC	COM	452308109	38851	536989 SH	DEFINED 03		536989
IMATION CORP	COM	45245A107	1043	39328 SH	DEFINED 03		
39328							
IMMUNEX CORP NEW	COM	452528102	51183	1691445 SH	DEFINED 03		
1691445							
IMMUNOGEN INC	COM	45253H101	148	13400 SH	DEFINED 03		
13400							
IMPATH INC	COM	45255G101	2031	49490 SH	DEFINED 03		
49490							
IMPAX LABORATORIES INC	COM	45256B101	123	17700 SH	DEFINED 03		
17700							
IMMUNOMEDICS INC	COM	452907108	315	16600 SH	DEFINED 03		
16600							
INAMED CORP	COM	453235103	3023	91876 SH	DEFINED 03		
91876							
INCO LTD	COM	453258402	13822	706263 SH	DEFINED 03		706263
INCYTE GENOMICS INC	COM	45337C102	388	32617 SH	DEFINED 03		
32617							
INDEPENDENCE CMNTY BK CORP	COM	453414104	1310	46577 SH	DEFINED 03		
46577							
INDYMAC BANCORP INC	COM	456607100	6296	254915 SH	DEFINED 03		
254915							
INFOCUS CORP	COM	45665B106	360	19752 SH	DEFINED 03		
19752							
INFONET SVCS CORP	CL B	45666T106	204	92200 SH	DEFINED 03		
92200							
INFORMATION HLDGS INC	COM	456727106	1879	65247 SH	DEFINED 03		
65247							
INFOSPACE INC	COM	45678T102	147	96696 SH	DEFINED 03		
96696							
INFOUSA INC NEW	COM	456818301	195	25600 SH	DEFINED 03		25600
INFORMATION RES INC	COM	456905108	881	95872 SH	DEFINED 03		
95872							
INGRAM MICRO INC	CL A	457153104	2335	141117 SH	DEFINED 03		
141117							
INKTOMI CORP	COM	457277101	191	55400 SH	DEFINED 03		
55400							
INPUT/OUTPUT INC	COM	457652105	1352	148543 SH	DEFINED 03		
148543							
INSIGHT ENTERPRISES INC	COM	45765U103	2751	121499 SH	DEFINED 03		
121499							
INSITUFORM TECHNOLOGIES INC	CL A	457667103	2093	82839 SH	DEFINED 03		
82839							
INNKEEPERS USA TR	COM	4576J0104	158	13900 SH	DEFINED 03		
13900							
INSTINET GROUP INC	COM	457750107	204	31400 SH	DEFINED 03		31400
INSURANCE AUTO AUCTIONS INC	COM	457875102	576	34427 SH	DEFINED 03		
34427							
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1376	41409 SH	DEFINED 03		
41409							
INTEGRATED CIRCUIT SYS INC	COM	45811K208	328	16100 SH	DEFINED 03		
16100							
INTEL CORP	COM	458140100	417327	13723337 SH	DEFINED 03		
13723337							

INTEL CORP 480396	COM	458140100	14609	480396	SH	DEFINED 09	
INTELIDATA TECHNOLOGIES CORP 26600	COM	45814T107	40	26600	SH	DEFINED 03	
INTER TEL INC 94297	COM	458372109	1742	94297	SH	DEFINED 03	
INTERACTIVE DATA CORP	COM	45840J107	1088	62000	SH	DEFINED 03	62000
INTERCEPT INC 14200	COM	45845L107	515	14200	SH	DEFINED 03	
INTERFACE INC 168936	CL A	458665106	1073	168936	SH	DEFINED 03	
INTERDIGITAL COMMUNICATIONS 24200	COM	45866A105	232	24200	SH	DEFINED 03	
INTERGRAPH CORP 18300	COM	458683109	322	18300	SH	DEFINED 03	
INTERLAND INC 22100	COM	458727104	57	22100	SH	DEFINED 03	
INTERMAGNETICS GEN CORP 76495	COM	458771102	2084	76495	SH	DEFINED 03	
INTERMET CORP 2431168	COM	45881K104	17067	2431168	SH	DEFINED 03	
INTERMUNE INC	COM	45884X103	280	9300	SH	DEFINED 03	9300
INTERNAP NETWORK SVCS CORP 34800	COM	45885A102	27	34800	SH	DEFINED 03	
INTERNATIONAL BANCSHARES COR 8421	COM	459044103	372	8421	SH	DEFINED 03	
INTERNATIONAL BUSINESS MACHS 3351863	COM	459200101	348594	3351863	SH	DEFINED 03	
INTERNATIONAL FLAVORS&FRAGRA 273277	COM	459506101	9556	273277	SH	DEFINED 03	
INTERNATIONAL GAME TECHNOLOG 277522	COM	459902102	17295	277522	SH	DEFINED 03	
INTERNATIONAL MULTIFOODS COR 92447	COM	460043102	2197	92447	SH	DEFINED 03	
INTL PAPER CO 1186333	COM	460146103	51024	1186333	SH	DEFINED 03	
INTL PAPER CO	COM	460146103	54228	1260831	SH	DEFINED 09	1260831
INTERNATIONAL RECTIFIER CORP 19358	COM	460254105	879	19358	SH	DEFINED 03	
INTERNATIONAL SPEEDWAY CORP 92747	CL A	460335201	4239	92747	SH	DEFINED 03	
INTL SPECIALTY PRODS INC NEW 15700	COM	460337108	150	15700	SH	DEFINED 03	
INTERNEURON PHARMACEUTICALS 20800	COM	460573108	182	20800	SH	DEFINED 03	
INTERNET CAP GROUP INC 49200	COM	46059C106	31	49200	SH	DEFINED 03	
INTERNET SEC SYS INC 144568	COM	46060X107	3303	144568	SH	DEFINED 03	
INTERPUBLIC GROUP COS INC 527528	COM	460690100	18084	527528	SH	DEFINED 03	
INTERSIL CORP	CL A	46069S109	1877	66200	SH	DEFINED 03	66200
INTERSTATE BAKERIES CORP DEL 161823	COM	46072H108	3918	161823	SH	DEFINED 03	
INTERTRUST TECHNOLOGIES CORP 19800	COM	46113Q109	25	19800	SH	DEFINED 03	
INTERVOICE-BRITE INC 120210	COM	461142101	769	120210	SH	DEFINED 03	
INTERWOVEN INC 13600	COM	46114T102	68	13600	SH	DEFINED 03	
INTUIT 368613	COM	461202103	14140	368613	SH	DEFINED 03	
INVACARE CORP 108485	COM	461203101	4079	108485	SH	DEFINED 03	
INTRUSION INC 12300	COM	46121E106	21	12300	SH	DEFINED 03	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	2209	41876	SH	DEFINED 03	41876
INVITROGEN CORP 16300	COM	46185R100	559	16300	SH	DEFINED 03	
INVESTORS FINL SERVICES CORP 28536	COM	461915100	2170	28536	SH	DEFINED 03	
IOMEGA CORP 59580	COM NEW	462030305	528	59580	SH	DEFINED 03	
IONICS INC 59694	COM	462218108	1914	59694	SH	DEFINED 03	
IRON MTN INC PA 8350	COM	462846106	265	8350	SH	DEFINED 03	
ISHARES TR 69900	S&P MIDCAP 400	464287507	7546	69900	SH	DEFINED 03	
ISHARES TR	RUSSELL 2000	464287655	13091	130775	SH	DEFINED 03	

130775 ISHARES TR	S&P SMLCAP 600	464287804	23457	191500 SH	DEFINED 03	191500
ISIS PHARMACEUTICALS INC 14200	COM	464330109	228	14200 SH	DEFINED 03	
ISOLYSER INC 20000	COM	464888106	59	20000 SH	DEFINED 03	
ITRON INC 91083	COM	465741106	2710	91083 SH	DEFINED 03	
I2 TECHNOLOGIES INC 40060	COM	465754109	203	40060 SH	DEFINED 03	
I2 TECHNOLOGIES INC 35657	COM	465754109	180	35657 SH	DEFINED 09	
IVANHOE ENERGY INC 149693	COM	465790103	290	149693 SH	DEFINED 03	
IVAX CORP 215765	COM	465823102	3463	215765 SH	DEFINED 03	
JDN RLTY CORP	COM	465917102	130	10200 SH	DEFINED 03	10200
J & J SNACK FOODS CORP 26263	COM	466032109	982	26263 SH	DEFINED 03	
JDS UNIPHASE CORP 1934179	COM	46612J101	11392	1934179 SH	DEFINED 03	
JDS UNIPHASE CORP 12237	COM	46612J101	72	12237 SH	DEFINED 09	
JDA SOFTWARE GROUP INC 10200	COM	46612K108	325	10200 SH	DEFINED 03	
JLG INDS INC 124309	COM	466210101	1840	124309 SH	DEFINED 03	
J P MORGAN CHASE & CO 4576435	COM	46625H100	163150	4576435 SH	DEFINED 03	
J P MORGAN CHASE & CO 1308814	COM	46625H100	46659	1308814 SH	DEFINED 09	
JABIL CIRCUIT INC	COM	466313103	6445	273901 SH	DEFINED 03	273901
JACK IN THE BOX INC 130216	COM	466367109	3861	130216 SH	DEFINED 03	
JACOBS ENGR GROUP INC DEL 25890	COM	469814107	1846	25890 SH	DEFINED 03	
JAKKS PAC INC 75108	COM	47012E106	1709	75108 SH	DEFINED 03	
JANUS HOTELS & RESORTS INC 421930	COM NEW	47102C309	464	421930 SH	DEFINED 03	
JEFFERIES GROUP INC NEW 75461	COM	472319102	3637	75461 SH	DEFINED 03	
JEFFERSON PILOT CORP 613700	COM	475070108	30734	613700 SH	DEFINED 03	
JO-ANN STORES INC 48733	CL A	47758P109	787	48733 SH	DEFINED 03	
JOHN NUVEEN CO	CL A	478035108	323	5850 SH	DEFINED 03	5850
JOHNSON & JOHNSON 6058550	COM	478160104	393503	6058550 SH	DEFINED 03	
JOHNSON CTLS INC 339311	COM	478366107	29965	339311 SH	DEFINED 03	
JONES APPAREL GROUP INC 162393	COM	480074103	5676	162393 SH	DEFINED 03	
JONES LANG LASALLE INC 10100	COM	48020Q107	224	10100 SH	DEFINED 03	
JOURNAL REGISTER CO 19500	COM	481138105	413	19500 SH	DEFINED 03	
JUNIPER NETWORKS INC 35100	COM	48203R104	443	35100 SH	DEFINED 03	
JUNIPER NETWORKS INC 6513	COM	48203R104	82	6513 SH	DEFINED 09	
KLA-TENCOR CORP	COM	482480100	20789	312611 SH	DEFINED 03	312611
K MART CORP 49900	COM	482584109	80	49900 SH	DEFINED 03	
KPMG CONSULTING INC 15300	COM	48265R109	309	15300 SH	DEFINED 03	
K-SWISS INC 35295	CL A	482686102	1482	35295 SH	DEFINED 03	
K2 INC 56876	COM	482732104	371	56876 SH	DEFINED 03	
KAISER ALUMINUM CORP 13200	COM	483007100	5	13200 SH	DEFINED 03	
KAMAN CORP 67711	CL A	483548103	1148	67711 SH	DEFINED 03	
KANSAS CITY SOUTHN INDS INC 170885	COM NEW	485170302	2724	170885 SH	DEFINED 03	
KAYDON CORP	COM	486587108	833	30847 SH	DEFINED 03	30847
KEANE INC 42883	COM	486665102	731	42883 SH	DEFINED 03	

KB HOME 328737	COM	48666K109	14267	328737	SH	DEFINED 03	
KEITHLEY INSTRS INC 44640	COM	487584104	981	44640	SH	DEFINED 03	
KELLOGG CO 690457	COM	487836108	23179	690457	SH	DEFINED 03	
KELLWOOD CO 80790	COM	488044108	1962	80790	SH	DEFINED 03	
KELLY SVCS INC 43898	CL A	488152208	1239	43898	SH	DEFINED 03	
KEMET CORP 41861	COM	488360108	811	41861	SH	DEFINED 03	
KENNAMETAL INC	COM	489170100	1159	28666	SH	DEFINED 03	28666
KERR MCGEE CORP 423030	COM	492386107	26587	423030	SH	DEFINED 03	
KEY ENERGY SVCS INC 27900	COM	492914106	299	27900	SH	DEFINED 03	
KEY PRODTN INC 40855	COM	493138101	774	40855	SH	DEFINED 03	
KEYCORP NEW 1281815	COM	493267108	34160	1281815	SH	DEFINED 03	
KEY3MEDIA GROUP INC 21650	COM	49326R104	99	21650	SH	DEFINED 03	
KEYNOTE SYS INC 12600	COM	493308100	122	12600	SH	DEFINED 03	
KEYSPAN CORP 198830	COM	49337W100	7235	198830	SH	DEFINED 03	
KFORCE INC	COM	493732101	62	12100	SH	DEFINED 03	12100
KIMBALL INTL INC 10400	CL B	494274103	170	10400	SH	DEFINED 03	
KILROY RLTY CORP 82103	COM	49427F108	2316	82103	SH	DEFINED 03	
KIMBERLY CLARK CORP 1202434	COM	494368103	77737	1202434	SH	DEFINED 03	
KIMCO REALTY CORP 10650	COM	49446R109	348	10650	SH	DEFINED 03	
KINDER MORGAN INC KANS 171170	COM	49455P101	8290	171170	SH	DEFINED 03	
KING PHARMACEUTICALS INC 427843	COM	495582108	14979	427843	SH	DEFINED 03	
KIRBY CORP 72240	COM	497266106	2160	72240	SH	DEFINED 03	
KNIGHT RIDDER INC	COM	499040103	8881	129296	SH	DEFINED 03	129296
KNIGHT TRADING GROUP INC 11800	COM	499063105	84	11800	SH	DEFINED 03	
KOGER EQUITY INC 10000	COM	500228101	179	10000	SH	DEFINED 03	
KOHL'S CORP 888577	COM	500255104	63222	888577	SH	DEFINED 03	
KOPIN CORP 200099	COM	500600101	1823	200099	SH	DEFINED 03	
KOREA TELECOM 11600	SPONSORED ADR	50063P103	278	11600	SH	DEFINED 03	
KORN FERRY INTL 22294	COM NEW	500643200	222	22294	SH	DEFINED 03	
KOS PHARMACEUTICALS INC 7300	COM	500648100	203	7300	SH	DEFINED 03	
KRAFT FOODS INC	CL A	50075N104	1175	30400	SH	DEFINED 03	30400
KRISPY KREME DOUGHNUTS INC 6600	COM	501014104	270	6600	SH	DEFINED 03	
KROGER CO 1753542	COM	501044101	38858	1753542	SH	DEFINED 03	
KROLL INC 61811	COM	501049100	1029	61811	SH	DEFINED 03	
KRONOS INC 71970	COM	501052104	3381	71970	SH	DEFINED 03	
KULICKE & SOFFA INDS INC 144551	COM	501242101	3008	144551	SH	DEFINED 03	
LNR PPTY CORP 6600	COM	501940100	231	6600	SH	DEFINED 03	
LSI LOGIC CORP 519991	COM	502161102	8840	519991	SH	DEFINED 03	
LSI LOGIC CORP	COM	502161102	91	5327	SH	DEFINED 09	5327
LTX CORP 23289	COM	502392103	633	23289	SH	DEFINED 03	
L-3 COMMUNICATIONS HLDGS INC 53192	COM	502424104	5958	53192	SH	DEFINED 03	
LA Z BOY INC 182371	COM	505336107	5006	182371	SH	DEFINED 03	
LABOR READY INC	COM NEW	505401208	954	122298	SH	DEFINED 03	

122298							
LABONE INC NEW	COM	50540L105	189	10950 SH	DEFINED 03		
10950							
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1898	19800 SH	DEFINED 03		
19800							
LABRANCHE & CO INC	COM	505447102	3719	119773 SH	DEFINED 03		
119773							
LAFARGE NORTH AMERICA INC	COM	505862102	406	9400 SH	DEFINED 03		9400
LAM RESEARCH CORP	COM	512807108	5093	173699 SH	DEFINED 03		
173699							
LAM RESEARCH CORP	COM	512807108	104	3530 SH	DEFINED 09		
3530							
LAMAR ADVERTISING CO	CL A	512815101	2477	60986 SH	DEFINED 03		
60986							
LANCASTER COLONY CORP	COM	513847103	857	23140 SH	DEFINED 03		
23140							
LANCE INC	COM	514606102	1232	86132 SH	DEFINED 03		
86132							
LANDAMERICA FINL GROUP INC	COM	514936103	3454	99733 SH	DEFINED 03		
99733							
LANDS END INC	COM	515086106	1694	37743 SH	DEFINED 03		
37743							
LANDRYS RESTAURANTS INC	COM	51508L103	1437	62597 SH	DEFINED 03		62597
LANDSTAR SYS INC	COM	515098101	2612	28149 SH	DEFINED 03		
28149							
LATTICE SEMICONDUCTOR CORP	COM	518415104	571	32601 SH	DEFINED 03		
32601							
LATTICE SEMICONDUCTOR CORP	COM	518415104	78	4426 SH	DEFINED 09		
4426							
LAUDER ESTEE COS INC	CL A	518439104	458	13400 SH	DEFINED 03		
13400							
LAUDER ESTEE COS INC	CL A	518439104	151	4407 SH	DEFINED 09		
4407							
LAWSON PRODS INC	COM	520776105	850	29484 SH	DEFINED 03		
29484							
LEAP WIRELESS INTL INC	COM	521863100	128	15200 SH	DEFINED 03		
15200							
LEAR CORP	COM	521865105	13303	279482 SH	DEFINED 03		279482
LEARNING TREE INTL INC	COM	522015106	605	25000 SH	DEFINED 03		
25000							
LEE ENTERPRISES INC	COM	523768109	1343	36407 SH	DEFINED 03		
36407							
LEGATO SYS INC	COM	524651106	1192	132339 SH	DEFINED 03		
132339							
LEGGETT & PLATT INC	COM	524660107	7045	284091 SH	DEFINED 03		
284091							
LEGG MASON INC	COM	524901105	2140	40322 SH	DEFINED 03		
40322							
LEHMAN BROS HLDGS INC	COM	524908100	63800	987007 SH	DEFINED 03		
987007							
LENNAR CORP	COM	526057104	2965	56195 SH	DEFINED 03		
56195							
LENNOX INTL INC	COM	526107107	2551	192950 SH	DEFINED 03		192950
LEUCADIA NATL CORP	COM	527288104	783	21913 SH	DEFINED 03		
21913							
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	128	35900 SH	DEFINED 03		
35900							
LEXICON GENETICS INC	COM	528872104	191	20200 SH	DEFINED 03		
20200							
LEXMARK INTL NEW	CL A	529771107	13048	228189 SH	DEFINED 03		
228189							
LIBBEY INC	COM	529898108	1824	47351 SH	DEFINED 03		
47351							
LIBERATE TECHNOLOGIES	COM	530129105	171	28800 SH	DEFINED 03		
28800							
LIBERTY CORP S C	COM	530370105	206	5178 SH	DEFINED 03		
5178							
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8593	679790 SH	DEFINED 03		679790
LIBERTY MEDIA CORP NEW	COM SER A	530718105	207	16404 SH	DEFINED 09		
16404							
LIBERTY PPTY TR	SH BEN INT	531172104	252	7800 SH	DEFINED 03		
7800							
LIFEPOINT HOSPITALS INC	COM	53219L109	7018	189892 SH	DEFINED 03		
189892							
LIGAND PHARMACEUTICALS INC	CL B	53220K207	560	28400 SH	DEFINED 03		
28400							
LILLY ELI & CO	COM	532457108	151850	1992777 SH	DEFINED 03		
1992777							
LIMITED INC	COM	532716107	12859	718385 SH	DEFINED 03		
718385							

LINCARE HLDGS INC 54733	COM	532791100	1484	54733 SH	DEFINED 03	
LINCOLN ELEC HLDGS INC	COM	533900106	383	13400 SH	DEFINED 03	13400
LINCOLN NATL CORP IND 596883	COM	534187109	30280	596883 SH	DEFINED 03	
LINDSAY MFG CO 32628	COM	535555106	794	32628 SH	DEFINED 03	
LINEAR TECHNOLOGY CORP 463843	COM	535678106	20511	463843 SH	DEFINED 03	
LINEAR TECHNOLOGY CORP 2094	COM	535678106	93	2094 SH	DEFINED 09	
LINENS N THINGS INC 118620	COM	535679104	3621	118620 SH	DEFINED 03	
LITTELFUSE INC 9700	COM	537008104	240	9700 SH	DEFINED 03	
LIZ CLAIBORNE INC 500059	COM	539320101	14182	500059 SH	DEFINED 03	
LIZ CLAIBORNE INC	COM	539320101	1671	58918 SH	DEFINED 09	58918
LOCKHEED MARTIN CORP 1101676	COM	539830109	63435	1101676 SH	DEFINED 03	
LOEWS CORP 815553	COM	540424108	47775	815553 SH	DEFINED 03	
LOEWS CORP 478	COM	540424108	28	478 SH	DEFINED 09	
LONE STAR STEAKHOUSE SALOON 96640	COM	542307103	2019	96640 SH	DEFINED 03	
LONE STAR TECHNOLOGIES INC 70368	COM	542312103	1605	70368 SH	DEFINED 03	
LONGS DRUG STORES CORP 28394	COM	543162101	791	28394 SH	DEFINED 03	
LONGVIEW FIBRE CO 51033	COM	543213102	526	51033 SH	DEFINED 03	
LOUISIANA PAC CORP	COM	546347105	9295	865458 SH	DEFINED 03	865458
LOWES COS INC 2049169	COM	548661107	89118	2049169 SH	DEFINED 03	
LUBRIZOL CORP 55435	COM	549271104	1929	55435 SH	DEFINED 03	
LUBYS INC 66114	COM	549282101	450	66114 SH	DEFINED 03	
LUCENT TECHNOLOGIES INC 5515602	COM	549463107	26089	5515602 SH	DEFINED 03	
LYDALL INC DEL 46090	COM	550819106	654	46090 SH	DEFINED 03	
LYONDELL CHEMICAL CO 139307	COM	552078107	2314	139307 SH	DEFINED 03	
M & T BK CORP 66406	COM	55261F104	5337	66406 SH	DEFINED 03	
MAF BANCORP INC	COM	55261R108	2844	80686 SH	DEFINED 03	80686
MAI SYSTEMS CORP 34800	COM	552620205	9	34800 SH	DEFINED 03	
MBIA INC 485423	COM	55262C100	26548	485423 SH	DEFINED 03	
MBNA CORP 1344662	COM	55262L100	51864	1344662 SH	DEFINED 03	
MBNA CORP 3065	COM	55262L100	118	3065 SH	DEFINED 09	
M D C HLDGS INC 82175	COM	552676108	3550	82175 SH	DEFINED 03	
MDU RES GROUP INC 57964	COM	552690109	1797	57964 SH	DEFINED 03	
MEMC ELECTR MATLS INC 15500	COM	552715104	91	15500 SH	DEFINED 03	
MGIC INVT CORP WIS	COM	552848103	26296	384273 SH	DEFINED 03	384273
MGI PHARMA INC 92447	COM	552880106	1272	92447 SH	DEFINED 03	
MGM MIRAGE 15630	COM	552953101	566	15630 SH	DEFINED 03	
MKS INSTRUMENT INC 7357	COM	55306N104	252	7357 SH	DEFINED 03	
MPS GROUP INC 66418	COM	553409103	581	66418 SH	DEFINED 03	
MRV COMMUNICATIONS INC 39544	COM	553477100	112	39544 SH	DEFINED 03	
MRO SOFTWARE INC 84254	COM	55347W105	1048	84254 SH	DEFINED 03	
MSC INDL DIRECT INC 14300	CL A	553530106	327	14300 SH	DEFINED 03	
MSC SOFTWARE CORP	COM	553531104	225	9800 SH	DEFINED 03	9800
MACDERMID INC	COM	554273102	1898	87639 SH	DEFINED 03	

87639							
MACERICH CO	COM	554382101	314	10400 SH	DEFINED 03		
10400							
MACROVISION CORP	COM	555904101	422	15834 SH	DEFINED 03		
15834							
MACROMEDIA INC	COM	556100105	2269	111124 SH	DEFINED 03		
111124							
MAGNETEK INC	COM	559424106	731	62518 SH	DEFINED 03		
62518							
MAIL-WELL INC	COM	560321200	102	16300 SH	DEFINED 03		
16300							
MANDALAY RESORT GROUP	COM	562567107	11533	375682 SH	DEFINED 03		
375682							
MANHATTAN ASSOCS INC	COM	562750109	2980	78210 SH	DEFINED 03		78210
MANITOWOC INC	COM	563571108	3289	83269 SH	DEFINED 03		
83269							
MANOR CARE INC NEW	COM	564055101	5953	255491 SH	DEFINED 03		
255491							
MANPOWER INC	COM	56418H100	1158	29792 SH	DEFINED 03		
29792							
MANUFACTURED HOME CMNTYS INC	COM	564682102	244	7400 SH	DEFINED 03		
7400							
MAPINFO CORP	COM	565105103	413	41269 SH	DEFINED 03		
41269							
MARATHON OIL CORP	COM	565849106	34333	1192105 SH	DEFINED 03		
1192105							
MARCUS CORP	COM	566330106	1427	88497 SH	DEFINED 03		
88497							
MARSH & MCLENNAN COS INC	COM	571748102	54596	484269 SH	DEFINED 03		484269
MARSHALL & ILSLEY CORP	COM	571834100	10065	161709 SH	DEFINED 03		
161709							
MARRIOTT INTL INC NEW	CL A	571903202	17114	380737 SH	DEFINED 03		
380737							
MARRIOTT INTL INC NEW	CL A	571903202	968	21545 SH	DEFINED 09		
21545							
MARTEK BIOSCIENCES CORP	COM	572901106	236	7500 SH	DEFINED 03		
7500							
MARTIN MARIETTA MATLS INC	COM	573284106	721	17089 SH	DEFINED 03		
17089							
MASCO CORP	COM	574599106	22017	802083 SH	DEFINED 03		
802083							
MASSEY ENERGY CORP	COM	576206106	3602	213165 SH	DEFINED 03		
213165							
MATERIAL SCIENCES CORP	COM	576674105	403	38594 SH	DEFINED 03		38594
MATRIXONE INC	COM	57685P304	89	10000 SH	DEFINED 03		
10000							
MATTEL INC	COM	577081102	16059	770592 SH	DEFINED 03		
770592							
MATTHEWS INTL CORP	CL A	577128101	248	9900 SH	DEFINED 03		
9900							
MAXTOR CORP	COM NEW	577729205	164	23600 SH	DEFINED 03		
23600							
MAXIM INTEGRATED PRODS INC	COM	57772K101	26611	477662 SH	DEFINED 03		
477662							
MAXIM INTEGRATED PRODS INC	COM	57772K101	116	2082 SH	DEFINED 09		
2082							
MAXYGEN INC	COM	577776107	140	11200 SH	DEFINED 03		
11200							
MAY DEPT STORES CO	COM	577778103	30510	875453 SH	DEFINED 03		875453
MAXIMUS INC	COM	577933104	2017	65625 SH	DEFINED 03		
65625							
MAYTAG CORP	COM	578592107	18800	424853 SH	DEFINED 03		
424853							
MCAFEE COM CORP	CL A	579062100	1015	61600 SH	DEFINED 03		
61600							
MCCLATCHY CO	CL A	579489105	289	4875 SH	DEFINED 03		
4875							
MCCORMICK & CO INC	COM NON VTG	579780206	2350	45965 SH	DEFINED 03		
45965							
MCDATA CORP	CL A	580031201	1622	136632 SH	DEFINED 03		
136632							
MCDERMOTT INTL INC	COM	580037109	14264	917275 SH	DEFINED 03		
917275							
MCDONALDS CORP	COM	580135101	53841	1940217 SH	DEFINED 03		1940217
MCGRAW HILL COS INC	COM	580645109	19042	279009 SH	DEFINED 03		
279009							
MCKESSON CORP	COM	58155Q103	24316	649641 SH	DEFINED 03		
649641							
MEADE INSTRUMENTS CORP	COM	583062104	155	43305 SH	DEFINED 03		
43305							

MEADWESTVACO CORP 970862	COM	583334107	32184	970862	SH	DEFINED 03	
MEDIA GEN INC 36321	CL A	584404107	2306	36321	SH	DEFINED 03	
MEDIACOM COMMUNICATIONS CORP 11900	CL A	58446K105	167	11900	SH	DEFINED 03	
MEDICIS PHARMACEUTICAL CORP 120528	CL A NEW	584690309	6689	120528	SH	DEFINED 03	
MEDIMMUNE INC	COM	584699102	15143	385021	SH	DEFINED 03	385021
MEDTRONIC INC 2196944	COM	585055106	99324	2196944	SH	DEFINED 03	
MELLON FINL CORP 701235	COM	58551A108	27061	701235	SH	DEFINED 03	
MEMBERWORKS INC 84380	COM	586002107	1597	84380	SH	DEFINED 03	
MENS WEARHOUSE INC 121830	COM	587118100	2845	121830	SH	DEFINED 03	
MENTOR CORP MINN 95232	COM	587188103	3436	95232	SH	DEFINED 03	
MENTOR GRAPHICS CORP 120682	COM	587200106	2551	120682	SH	DEFINED 03	
MERCANTILE BANKSHARES CORP 38677	COM	587405101	1673	38677	SH	DEFINED 03	
MERCK & CO INC	COM	589331107	261093	4534433	SH	DEFINED 03	4534433
MERCK & CO INC 82234	COM	589331107	4735	82234	SH	DEFINED 09	
MERCURY COMPUTER SYS 80372	COM	589378108	2569	80372	SH	DEFINED 03	
MERCURY GENL CORP NEW 5400	COM	589400100	251	5400	SH	DEFINED 03	
MERCURY INTERACTIVE CORP 111793	COM	589405109	4209	111793	SH	DEFINED 03	
MEREDITH CORP 79096	COM	589433101	3362	79096	SH	DEFINED 03	
MERIDIAN GOLD INC 15000	COM	589975101	218	15000	SH	DEFINED 03	
MERRILL LYNCH & CO INC 1851182	COM	590188108	102518	1851182	SH	DEFINED 03	
MESA AIR GROUP INC	COM	590479101	1137	101489	SH	DEFINED 03	101489
METHODE ELECTRS INC 180917	CL A	591520200	2252	180917	SH	DEFINED 03	
METLIFE INC 1724540	COM	59156R108	54323	1724540	SH	DEFINED 03	
METRIS COS INC 19516	COM	591598107	390	19516	SH	DEFINED 03	
METRO GOLDWYN MAYER INC 26000	COM	591610100	432	26000	SH	DEFINED 03	
METRO GOLDWYN MAYER INC 6159	COM	591610100	102	6159	SH	DEFINED 09	
METRO ONE TELECOMMUNICATIONS 131841	COM	59163F105	3342	131841	SH	DEFINED 03	
METROMEDIA FIBER NETWORK INC 46220	CL A	591689104	5	46220	SH	DEFINED 03	
METROMEDIA FIBER NETWORK INC	CL A	591689104	1	5022	SH	DEFINED 09	5022
METROMEDIA INTL GROUP INC 12900	COM	591695101	4	12900	SH	DEFINED 03	
MICHAELS STORES INC 202149	COM	594087108	7641	202149	SH	DEFINED 03	
MICREL INC 27501	COM	594793101	694	27501	SH	DEFINED 03	
MICROS SYS INC 55919	COM	594901100	1423	55919	SH	DEFINED 03	
MICROSOFT CORP 10308542	COM	594918104	621708	10308542	SH	DEFINED 03	
MICROSOFT CORP 239693	COM	594918104	14456	239693	SH	DEFINED 09	
MICROCHIP TECHNOLOGY INC 64805	COM	595017104	2711	64805	SH	DEFINED 03	
MICROCHIP TECHNOLOGY INC	COM	595017104	170	4076	SH	DEFINED 09	4076
MICROCELL TELECOMMUNICATIONS 121601	CL B NON VTG	59501T304	150	121601	SH	DEFINED 03	
MICRON TECHNOLOGY INC 884124	COM	595112103	29088	884124	SH	DEFINED 03	
MICRON TECHNOLOGY INC 2681	COM	595112103	88	2681	SH	DEFINED 09	
MICROSEMI CORP 84425	COM	595137100	1378	84425	SH	DEFINED 03	
MICROTUNE INC DEL 10000	COM	59514P109	144	10000	SH	DEFINED 03	
MID ATLANTIC MED SVCS INC	COM	59523C107	5181	181794	SH	DEFINED 03	

181794							
MIDAS GROUP INC	COM	595626102	647	45392 SH	DEFINED 03		
45392							
MIDWEST EXPRESS HLDGS INC	COM	597911106	842	46030 SH	DEFINED 03		46030
MIDWAY GAMES INC	COM	598148104	1696	126026 SH	DEFINED 03		
126026							
MILACRON INC	COM	598709103	1825	125110 SH	DEFINED 03		
125110							
MILLENNIUM PHARMACEUTICALS I	COM	599902103	6054	271356 SH	DEFINED 03		
271356							
MILLENNIUM CHEMICALS INC	COM	599903101	408	27700 SH	DEFINED 03		
27700							
MILLER HERMAN INC	COM	600544100	630	26484 SH	DEFINED 03		
26484							
MILLIPORE CORP	COM	601073109	3118	70468 SH	DEFINED 03		
70468							
MINERALS TECHNOLOGIES INC	COM	603158106	1367	26059 SH	DEFINED 03		
26059							
MINNESOTA MNG & MFG CO	COM	604059105	72505	630427 SH	DEFINED 03		630427
MINNESOTA MNG & MFG CO	COM	604059105	15535	135079 SH	DEFINED 09		
135079							
MIPS TECHNOLOGIES INC	CL A	604567107	194	26300 SH	DEFINED 03		
26300							
MIPS TECHNOLOGIES INC	CL B	604567206	99	14815 SH	DEFINED 03		
14815							
MIRANT CORP	COM	604675108	16933	1171862 SH	DEFINED 03		
1171862							
MIRAVANT MED TECHNOLOGIES	COM	604690107	14	13400 SH	DEFINED 03		
13400							
MISSISSIPPI CHEM CORP	COM NEW	605288208	224	81450 SH	DEFINED 03		
81450							
MOBILE MINI INC	COM	60740F105	1247	38755 SH	DEFINED 03		
38755							
MODINE MFG CO	COM	607828100	432	16006 SH	DEFINED 03		16006
MOHAWK INDS INC	COM	608190104	8558	142425 SH	DEFINED 03		
142425							
MOLEX INC	COM	608554101	9674	279021 SH	DEFINED 03		
279021							
MONACO COACH CORP	COM	60886R103	2018	83037 SH	DEFINED 03		
83037							
MONSANTO CO NEW	COM	61166W101	278	8800 SH	DEFINED 03		
8800							
MONY GROUP INC	COM	615337102	2604	64572 SH	DEFINED 03		
64572							
MOODY'S CORP	COM	615369105	9650	234788 SH	DEFINED 03		
234788							
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	142727	2490439 SH	DEFINED 03		
2490439							
MOTOROLA INC	COM	620076109	55310	3895079 SH	DEFINED 03		3895079
MUELLER INDS INC	COM	624756102	3727	106524 SH	DEFINED 03		
106524							
MURPHY OIL CORP	COM	626717102	3972	41375 SH	DEFINED 03		
41375							
MYERS INDS INC	COM	628464109	1054	72659 SH	DEFINED 03		
72659							
MYKROLIS CORP	COM	62852P103	223	14553 SH	DEFINED 03		
14553							
MYLAN LABS INC	COM	628530107	14917	506352 SH	DEFINED 03		
506352							
NBTY INC	COM	628782104	3703	217074 SH	DEFINED 03		
217074							
NCO GROUP INC	COM	628858102	595	21425 SH	DEFINED 03		
21425							
NCR CORP NEW	COM	62886E108	15032	335912 SH	DEFINED 03		335912
NL INDS INC	COM NEW	629156407	204	12300 SH	DEFINED 03		
12300							
NMS COMMUNICATIONS CORP	COM	629248105	49	11500 SH	DEFINED 03		
11500							
NN INC	COM	629337106	135	12300 SH	DEFINED 03		
12300							
NPS PHARMACEUTICALS INC	COM	62936P103	303	9300 SH	DEFINED 03		
9300							
NRG ENERGY INC	COM	629377102	197	16300 SH	DEFINED 03		
16300							
NTL INC	COM	629407107	8	27276 SH	DEFINED 03		
27276							
NUI CORP	COM	629431107	1103	44348 SH	DEFINED 03		
44348							
NVR INC	COM	62944T105	7778	24654 SH	DEFINED 03		24654

NABI BIOPHARMACEUTICALS 38000	COM	629519109	234	38000	SH	DEFINED 03	
NABORS INDS INC 526886	COM	629568106	22261	526886	SH	DEFINED 03	
NASH FINCH CO 62262	COM	631158102	1697	62262	SH	DEFINED 03	
NATIONAL CITY CORP 1924301	COM	635405103	59191	1924301	SH	DEFINED 03	
NATIONAL COMMERCE FINL CORP 132244	COM	63545P104	3676	132244	SH	DEFINED 03	
NATIONAL FUEL GAS CO N J 51754	COM	636180101	1260	51754	SH	DEFINED 03	
NATIONAL INFO CONSORTIUM INC 17600	COM	636491102	69	17600	SH	DEFINED 03	
NATIONAL INSTRS CORP	COM	636518102	938	22436	SH	DEFINED 03	22436
NATIONAL-OILWELL INC 24449	COM	637071101	619	24449	SH	DEFINED 03	
NATIONAL PRESTO INDS INC 19009	COM	637215104	547	19009	SH	DEFINED 03	
NATIONAL PROCESSING INC 9100	COM	637229105	260	9100	SH	DEFINED 03	
NATIONAL SEMICONDUCTOR CORP 794261	COM	637640103	26759	794261	SH	DEFINED 03	
NATIONAL SEMICONDUCTOR CORP 4233	COM	637640103	143	4233	SH	DEFINED 09	
NATIONWIDE HEALTH PPTYS INC 14000	COM	638620104	282	14000	SH	DEFINED 03	
NATURES SUNSHINE PRODUCTS IN 43050	COM	639027101	483	43050	SH	DEFINED 03	
NAUTICA ENTERPRISES INC	COM	639089101	1713	112967	SH	DEFINED 03	112967
NAVISTAR INTL CORP NEW 306632	COM	63934E108	13584	306632	SH	DEFINED 03	
NAVIGANT CONSULTING INC 11050	COM	63935N107	72	11050	SH	DEFINED 03	
NDCHEALTH CORP 133878	COM	639480102	4872	133878	SH	DEFINED 03	
NEIMAN MARCUS GROUP INC 44372	CL A	640204202	1529	44372	SH	DEFINED 03	
NELSON THOMAS INC 37365	COM	640376109	454	37365	SH	DEFINED 03	
NETBANK INC 41800	COM	640933107	706	41800	SH	DEFINED 03	
NETWORKS ASSOCS INC 528887	COM	640938106	12799	528887	SH	DEFINED 03	
NETEGRITY INC	COM	64110P107	1406	95074	SH	DEFINED 03	95074
NETMANAGE INC 41194	COM	641144100	32	41194	SH	DEFINED 03	
NETRO CORP 11400	COM	64114R109	32	11400	SH	DEFINED 03	
NETIQ CORP 14095	COM	64115P102	307	14095	SH	DEFINED 03	
NETWORK EQUIP TECHNOLOGIES 68911	COM	641208103	355	68911	SH	DEFINED 03	
NETWORK APPLIANCE INC 500086	COM	64120L104	10192	500086	SH	DEFINED 03	
NEUBERGER BERMAN INC 48090	COM	641234109	2253	48090	SH	DEFINED 03	
NEUROCRINE BIOSCIENCES INC 8100	COM	64125C109	329	8100	SH	DEFINED 03	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1002	39027	SH	DEFINED 03	39027
NEW FOCUS INC 12100	COM	644383101	36	12100	SH	DEFINED 03	
NEW JERSEY RES 79776	COM	646025106	2412	79776	SH	DEFINED 03	
NEW PLAN EXCEL RLTY TR INC 29901	COM	648053106	600	29901	SH	DEFINED 03	
NEW YORK CMNTY BANCORP INC 142852	COM	649445103	3950	142852	SH	DEFINED 03	
NEW YORK TIMES CO 388075	CL A	650111107	18573	388075	SH	DEFINED 03	
NEWELL RUBBERMAID INC 388350	COM	651229106	12412	388350	SH	DEFINED 03	
NEWFIELD EXPL CO 132909	COM	651290108	4916	132909	SH	DEFINED 03	
NEWHALL LAND & FARMING CO CA	DEPOSITARY REC	651426108	225	7200	SH	DEFINED 03	7200
NEWMONT MINING CORP 1631799	COM	651639106	45185	1631799	SH	DEFINED 03	
NEWPARK RES INC 27800	COM PAR \$.01NE	651718504	215	27800	SH	DEFINED 03	
NEWPORT CORP	COM	651824104	482	20172	SH	DEFINED 03	

20172							
NEWPOWER HLDGS INC	COM	652463100	8	21200 SH	DEFINED 03		
21200							
NEWS CORP LTD	ADR NEW	652487703	221	7798 SH	DEFINED 09		
7798							
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6286	1168467 SH	DEFINED 03		
1168467							
NEXTEL COMMUNICATIONS INC	CL A	65332V103	42	7832 SH	DEFINED 09		
7832							
NEXTEL PARTNERS INC	CL A	65333F107	352	58400 SH	DEFINED 03	58400	
NICOR INC	COM	654086107	16211	355890 SH	DEFINED 03		
355890							
NIKE INC	CL B	654106103	29184	486321 SH	DEFINED 03		
486321							
NIKE INC	CL B	654106103	44	732 SH	DEFINED 09		
732							
NIKU CORP	COM	654113109	28	14400 SH	DEFINED 03		
14400							
99 CENTS ONLY STORES	COM	65440K106	8880	231620 SH	DEFINED 03		
231620							
NISOURCE INC	COM	65473P105	11833	515600 SH	DEFINED 03		
515600							
NOBLE AFFILIATES INC	COM	654894104	734	18800 SH	DEFINED 03		
18800							
NOKIA CORP	SPONSORED ADR	654902204	4188	201921 SH	DEFINED 03	201921	
NOBLE DRILLING CORP	COM	655042109	7707	186205 SH	DEFINED 03		
186205							
NORDSON CORP	COM	655663102	763	25306 SH	DEFINED 03		
25306							
NORDSTROM INC	COM	655664100	4859	198341 SH	DEFINED 03		
198341							
NORFOLK SOUTHERN CORP	COM	655844108	13243	553166 SH	DEFINED 03		
553166							
NORTEK INC	COM	656559101	547	15200 SH	DEFINED 03		
15200							
NORTEL NETWORKS CORP NEW	COM	656568102	19478	4338122 SH	DEFINED 03		
4338122							
NORTH FORK BANCORPORATION NY	COM	659424105	7906	222318 SH	DEFINED 03		
222318							
NORTHEAST UTILS	COM	664397106	2584	130066 SH	DEFINED 03	130066	
NORTHERN TR CORP	COM	665859104	19097	317693 SH	DEFINED 03		
317693							
NORTHROP GRUMMAN CORP	COM	666807102	37252	329521 SH	DEFINED 03		
329521							
NORTHWEST AIRLS CORP	CL A	667280101	221	11600 SH	DEFINED 03		
11600							
NORTHWEST BANCORP INC PA	COM	667328108	193	16300 SH	DEFINED 03		
16300							
NORTHWEST NAT GAS CO	COM	667655104	2162	77171 SH	DEFINED 03		
77171							
NORTHWESTERN CORP	COM	668074107	2493	113303 SH	DEFINED 03		
113303							
NOVATEL WIRELESS INC	COM	66987M109	8	11900 SH	DEFINED 03		
11900							
NOVELL INC	COM	670006105	2335	600159 SH	DEFINED 03	600159	
NOVELLUS SYS INC	COM	670008101	10821	199879 SH	DEFINED 03		
199879							
NOVEN PHARMACEUTICALS INC	COM	670009109	1400	67511 SH	DEFINED 03		
67511							
NOVOSTE CORP	COM	67010C100	892	108100 SH	DEFINED 03		
108100							
NU SKIN ENTERPRISES INC	CL A	67018T105	112	10500 SH	DEFINED 03		
10500							
NSTAR	COM	67019E107	1564	34498 SH	DEFINED 03		
34498							
NUCOR CORP	COM	670346105	22329	347582 SH	DEFINED 03		
347582							
NUEVO ENERGY CO	COM	670509108	1068	71705 SH	DEFINED 03		
71705							
NUMERICAL TECHNOLOGIES INC	COM	67053T101	288	21300 SH	DEFINED 03	21300	
NVIDIA CORP	COM	67066G104	35695	804656 SH	DEFINED 03		
804656							
NYFIX INC	COM	670712108	1200	80210 SH	DEFINED 03		
80210							
O CHARLEYS INC	COM	670823103	1137	52740 SH	DEFINED 03		
52740							
OGE ENERGY CORP	COM	670837103	1110	46327 SH	DEFINED 03		
46327							
OM GROUP INC	COM	670872100	5967	82525 SH	DEFINED 03		
82525							

OAK TECHNOLOGY INC 66700	COM	671802106	992	66700	SH	DEFINED 03	
OCCIDENTAL PETE CORP DEL 1069156	COM	674599105	31166	1069156	SH	DEFINED 03	
OCEAN ENERGY INC DEL	COM	67481E106	7524	380188	SH	DEFINED 03	380188
OCEANEERING INTL INC 84640	COM	675232102	2455	84640	SH	DEFINED 03	
OCULAR SCIENCES INC 7300	COM	675744106	204	7300	SH	DEFINED 03	
OCWEN FINL CORP 34700	COM	675746101	229	34700	SH	DEFINED 03	
OFFICE DEPOT INC 1036586	COM	676220106	20576	1036586	SH	DEFINED 03	
OFFICEMAX INC 36000	COM	67622M108	201	36000	SH	DEFINED 03	
OFFSHORE LOGISTICS INC 62004	COM	676255102	1336	62004	SH	DEFINED 03	
OHIO CAS CORP 36998	COM	677240103	701	36998	SH	DEFINED 03	
OIL STS INTL INC	COM	678026105	167	15500	SH	DEFINED 03	15500
OLD REP INTL CORP 411103	COM	680223104	13143	411103	SH	DEFINED 03	
OLIN CORP 21293	COM PAR \$1	680665205	400	21293	SH	DEFINED 03	
OMNICARE INC 34828	COM	681904108	902	34828	SH	DEFINED 03	
OMNICOM GROUP INC 450816	COM	681919106	42557	450816	SH	DEFINED 03	
OMEGA WORLDWIDE INC 28175	COM	68210B108	59	28175	SH	DEFINED 03	
OMNOVA SOLUTIONS INC 117730	COM	682129101	977	117730	SH	DEFINED 03	
ON ASSIGNMENT INC 74218	COM	682159108	1329	74218	SH	DEFINED 03	
ONEOK INC NEW	COM	682680103	988	47394	SH	DEFINED 03	47394
ONI SYSTEMS CORP 37000	COM	68273F103	228	37000	SH	DEFINED 03	
ON2 TECHNOLOGIES INC 10100	COM	68338A107	4	10100	SH	DEFINED 03	
ONYX SOFTWARE CORP 12700	COM	683402101	63	12700	SH	DEFINED 03	
OPENWAVE SYS INC 16347	COM	683718100	104	16347	SH	DEFINED 03	
OPLINK COMMUNICATIONS INC 27900	COM	68375Q106	43	27900	SH	DEFINED 03	
OPTICAL CABLE CORP 18400	COM	683827109	19	18400	SH	DEFINED 03	
ORACLE CORP 9700874	COM	68389X105	124171	9700874	SH	DEFINED 03	
ORACLE CORP	COM	68389X105	11857	926357	SH	DEFINED 09	926357
ORBITAL SCIENCES CORP 10200	COM	685564106	53	10200	SH	DEFINED 03	
ORGANOGENESIS INC 33300	COM	685906109	46	33300	SH	DEFINED 03	
O REILLY AUTOMOTIVE INC 166372	COM	686091109	5252	166372	SH	DEFINED 03	
ORTHODONTIC CTRS AMER INC 146322	COM	68750P103	4040	146322	SH	DEFINED 03	
OSHKOSH B GOSH INC 48722	CL A	688222207	2088	48722	SH	DEFINED 03	
OSHKOSH TRUCK CORP 56105	COM	688239201	3192	56105	SH	DEFINED 03	
OSTEOTECH INC 36655	COM	688582105	245	36655	SH	DEFINED 03	
OSTEX INTL INC	COM	68859Q101	107	46500	SH	DEFINED 03	46500
OTTER TAIL CORP 8100	COM	689648103	250	8100	SH	DEFINED 03	
OUTBACK STEAKHOUSE INC 52400	COM	689899102	1874	52400	SH	DEFINED 03	
OVERSEAS SHIPHOLDING GROUP I 50929	COM	690368105	1238	50929	SH	DEFINED 03	
OVERTURE SVCS INC 11000	COM	69039R100	307	11000	SH	DEFINED 03	
OWENS & MINOR INC NEW 123203	COM	690732102	2420	123203	SH	DEFINED 03	
OWENS ILL INC 50300	COM NEW	690768403	855	50300	SH	DEFINED 03	
OXFORD HEALTH PLANS INC 155684	COM	691471106	6506	155684	SH	DEFINED 03	
OXFORD INDS INC	COM	691497309	526	19941	SH	DEFINED 03	19941

PC-TEL INC 65361	COM	69325Q105	565	65361 SH	DEFINED 03	
P-COM INC 10800	COM	693262107	2	10800 SH	DEFINED 03	
PG&E CORP 559277	COM	69331C108	13177	559277 SH	DEFINED 03	
P F CHANGS CHINA BISTRO INC 53120	COM	69333Y108	3539	53120 SH	DEFINED 03	
PMC-SIERRA INC 202518	COM	69344F106	3297	202518 SH	DEFINED 03	
PMC-SIERRA INC 2803	COM	69344F106	46	2803 SH	DEFINED 09	
PMI GROUP INC 66364	COM	69344M101	5028	66364 SH	DEFINED 03	
PNC FINL SVCS GROUP INC	COM	693475105	51139	831665 SH	DEFINED 03	831665
PNM RES INC 134715	COM	69349H107	4130	134715 SH	DEFINED 03	
PPG INDS INC 485896	COM	693506107	26681	485896 SH	DEFINED 03	
PPL CORP 214906	COM	69351T106	8512	214906 SH	DEFINED 03	
PRG-SCHULTZ INTERNATIONAL IN 190201	COM	69357C107	2672	190201 SH	DEFINED 03	
PS BUSINESS PKS INC CALIF 7100	COM	69360J107	247	7100 SH	DEFINED 03	
PSS WORLD MED INC 54600	COM	69366A100	535	54600 SH	DEFINED 03	
PACCAR INC 265681	COM	693718108	19451	265681 SH	DEFINED 03	
PACIFIC CAP BANCORP NEW	COM	69404P101	296	9600 SH	DEFINED 03	9600
PACIFIC CENTY FINL CORP 114307	COM	694058108	2979	114307 SH	DEFINED 03	
PACIFIC SUNWEAR CALIF INC 99572	COM	694873100	2449	99572 SH	DEFINED 03	
PACIFICARE HEALTH SYS DEL 102907	COM	695112102	1796	102907 SH	DEFINED 03	
PACKAGING CORP AMER 53433	COM	695156109	1057	53433 SH	DEFINED 03	
PACTIV CORP 332162	COM	695257105	6650	332162 SH	DEFINED 03	
PALL CORP 180301	COM	696429307	3694	180301 SH	DEFINED 03	
PALM INC 818127	COM	696642107	3264	818127 SH	DEFINED 03	
PANAMSAT CORP NEW	COM	697933109	1511	66126 SH	DEFINED 03	66126
PAN PACIFIC RETAIL PPTYS INC 11404	COM	69806L104	349	11404 SH	DEFINED 03	
PANERA BREAD CO 43105	CL A	69840W108	2746	43105 SH	DEFINED 03	
PAPA JOHNS INTL INC 69317	COM	698813102	1933	69317 SH	DEFINED 03	
PARAMETRIC TECHNOLOGY CORP 418021	COM	699173100	2525	418021 SH	DEFINED 03	
PAREXEL INTL CORP 79354	COM	699462107	1273	79354 SH	DEFINED 03	
PARK ELECTROCHEMICAL CORP 66704	COM	700416209	1934	66704 SH	DEFINED 03	
PARK NATL CORP 3700	COM	700658107	365	3700 SH	DEFINED 03	
PARK PL ENTMT CORP	COM	700690100	3421	324218 SH	DEFINED 03	324218
PARKER DRILLING CO 14300	COM	701081101	63	14300 SH	DEFINED 03	
PARKER HANNIFIN CORP 476425	COM	701094104	23774	476425 SH	DEFINED 03	
PATINA OIL & GAS CORP 116190	COM	703224105	3662	116190 SH	DEFINED 03	
PATHMARK STORES INC NEW 12100	COM	70322A101	290	12100 SH	DEFINED 03	
PATHMARK STORES INC NEW 17625	*W EXP 09/10/2	70322A119	152	17625 SH	DEFINED 03	
PATTERSON DENTAL CO 58939	COM	703412106	2577	58939 SH	DEFINED 03	
PATTERSON UTI ENERGY INC 25396	COM	703481101	755	25396 SH	DEFINED 03	
PAXAR CORP	COM	704227107	3292	191730 SH	DEFINED 03	191730
PAXSON COMMUNICATIONS CORP 24100	COM	704231109	264	24100 SH	DEFINED 03	
PAYCHEX INC 535897	COM	704326107	21275	535897 SH	DEFINED 03	

PAYCHEX INC 64843	COM	704326107	2574	64843 SH	DEFINED 09	
PAYLESS SHOESOURCE INC 53907	COM	704379106	3291	53907 SH	DEFINED 03	
PEDIATRIX MED GROUP 75129	COM	705324101	3062	75129 SH	DEFINED 03	
PEGASUS COMMUNICATIONS CORP 134600	CL A	705904100	406	134600 SH	DEFINED 03	
PEGASUS SOLUTIONS INC 85561	COM	705906105	1583	85561 SH	DEFINED 03	
PENFORD CORP	COM	707051108	313	19434 SH	DEFINED 03	19434
PENN NATL GAMING INC 13200	COM	707569109	462	13200 SH	DEFINED 03	
PENNEY J C INC 821382	COM	708160106	17011	821382 SH	DEFINED 03	
PENNSYLVANIA RL ESTATE INVT 9600	SH BEN INT	709102107	245	9600 SH	DEFINED 03	
PENNZOIL-QUAKER STATE COMPAN 264425	COM	709323109	5677	264425 SH	DEFINED 03	
PENTAIR INC 76298	COM	709631105	3431	76298 SH	DEFINED 03	
PENTON MEDIA INC 102489	COM	709668107	774	102489 SH	DEFINED 03	
PEOPLES BK BRIDGEPORT CONN 8850	COM	710198102	218	8850 SH	DEFINED 03	
PEOPLES ENERGY CORP	COM	711030106	12590	319703 SH	DEFINED 03	319703
PEOPLESOFT INC 613558	COM	712713106	22413	613558 SH	DEFINED 03	
PEP BOYS MANNY MOE & JACK 183350	COM	713278109	3051	183350 SH	DEFINED 03	
PEPSI BOTTLING GROUP INC 1104082	COM	713409100	28563	1104082 SH	DEFINED 03	
PEPSIAMERICAS INC 212154	COM	71343P200	3059	212154 SH	DEFINED 03	
PEPSICO INC 3172572	COM	713448108	163387	3172572 SH	DEFINED 03	
PEREGRINE PHARMACEUTICALS IN 14000	COM	713661106	30	14000 SH	DEFINED 03	
PEREGRINE SYSTEMS INC 17957	COM	71366Q101	171	17957 SH	DEFINED 03	
PERFORMANCE FOOD GROUP CO	COM	713755106	4385	134259 SH	DEFINED 03	134259
PERICOM SEMICONDUCTOR CORP 79761	COM	713831105	1128	79761 SH	DEFINED 03	
PERKINELMER INC 166982	COM	714046109	3089	166982 SH	DEFINED 03	
PEROT SYS CORP 23100	CL A	714265105	461	23100 SH	DEFINED 03	
PERRIGO CO 93547	COM	714290103	1118	93547 SH	DEFINED 03	
PETSMART INC 32200	COM	716768106	437	32200 SH	DEFINED 03	
PFIZER INC 12984435	COM	717081103	516001	12984435 SH	DEFINED 03	
PHARMACEUTICAL PROD DEV INC 160550	COM	717124101	5595	160550 SH	DEFINED 03	
PHARMOS CORP	COM NEW	717139208	18	10800 SH	DEFINED 03	10800
PHARMACIA CORP 2307691	COM	71713U102	104031	2307691 SH	DEFINED 03	
PHELPS DODGE CORP 328254	COM	717265102	13819	328254 SH	DEFINED 03	
PHILADELPHIA CONS HLDG CORP 59083	COM	717528103	2352	59083 SH	DEFINED 03	
PHILADELPHIA SUBN CORP 197792	COM PAR \$0.50	718009608	4648	197792 SH	DEFINED 03	
PHILIP MORRIS COS INC 4140288	COM	718154107	218069	4140288 SH	DEFINED 03	
PHILIP MORRIS COS INC 650013	COM	718154107	34236	650013 SH	DEFINED 09	
PHILLIPS PETE CO 911136	COM	718507106	57219	911136 SH	DEFINED 03	
PHILLIPS VAN HEUSEN CORP	COM	718592108	1136	80503 SH	DEFINED 03	80503
PHOENIX COS INC NEW 10500	COM	71902E109	202	10500 SH	DEFINED 03	
PHOENIX TECHNOLOGY LTD 93161	COM	719153108	1272	93161 SH	DEFINED 03	
PHOTON DYNAMICS INC 46855	COM	719364101	2384	46855 SH	DEFINED 03	
PHOTRONICS INC 114700	COM	719405102	3869	114700 SH	DEFINED 03	
PIEDMONT NAT GAS INC	COM	720186105	3717	104414 SH	DEFINED 03	

104414							
PIER 1 IMPORTS INC	COM	720279108	6499	315641 SH	DEFINED 03		
315641							
PINNACLE ENTMT INC	COM	723456109	631	78293 SH	DEFINED 03		
78293							
PINNACLE HLDGS INC	COM	72346N101	1	14100 SH	DEFINED 03		14100
PINNACLE SYS INC	COM	723481107	1482	185937 SH	DEFINED 03		
185937							
PINNACLE WEST CAP CORP	COM	723484101	6115	134838 SH	DEFINED 03		
134838							
PIONEER NAT RES CO	COM	723787107	1094	49098 SH	DEFINED 03		
49098							
PIONEER STD ELECTRS INC	COM	723877106	1435	101388 SH	DEFINED 03		
101388							
PITNEY BOWES INC	COM	724479100	25314	591457 SH	DEFINED 03		
591457							
PITTSTON CO	COM BRINKS GRP	725701106	1929	76865 SH	DEFINED 03		
76865							
PLACER DOME INC	COM	725906101	5372	438512 SH	DEFINED 03		
438512							
PLAINS RES INC	COM PAR \$0.10	726540503	1944	78132 SH	DEFINED 03		78132
PLAN VISTA CORP	COM	72701P105	83	13000 SH	DEFINED 03		
13000							
PLANTRONICS INC NEW	COM	727493108	2007	95960 SH	DEFINED 03		
95960							
PLAYTEX PRODS INC	COM	72813P100	181	16700 SH	DEFINED 03		
16700							
PLEXUS CORP	COM	729132100	518	21962 SH	DEFINED 03		
21962							
PLUM CREEK TIMBER CO INC	COM	729251108	7618	256416 SH	DEFINED 03		
256416							
POGO PRODUCING CO	COM	730448107	4950	156136 SH	DEFINED 03		
156136							
POLARIS INDS INC	COM	731068102	4916	77182 SH	DEFINED 03		
77182							
POLYCOM INC	COM	73172K104	775	31486 SH	DEFINED 03		31486
POLYMEDICA CORP	COM	731738100	2215	87027 SH	DEFINED 03		
87027							
POLYONE CORP	COM	73179P106	3452	282931 SH	DEFINED 03		
282931							
POPE & TALBOT INC	COM	732827100	724	49408 SH	DEFINED 03		
49408							
POPULAR INC	COM	733174106	474	16216 SH	DEFINED 03		
16216							
PORTAL SOFTWARE INC	COM	736126103	66	34500 SH	DEFINED 03		
34500							
POSSIS MEDICAL INC	COM	737407106	290	14700 SH	DEFINED 03		
14700							
POST PPTYS INC	COM	737464107	410	12200 SH	DEFINED 03		
12200							
POTLATCH CORP	COM	737628107	486	14419 SH	DEFINED 03		14419
POTOMAC ELEC PWR CO	COM	737679100	3067	131346 SH	DEFINED 03		
131346							
POWER INTEGRATIONS INC	COM	739276103	1675	87918 SH	DEFINED 03		
87918							
POWER-ONE INC	COM	739308104	926	113142 SH	DEFINED 03		
113142							
POWERWAVE TECHNOLOGIES INC	COM	739363109	7149	555479 SH	DEFINED 03		
555479							
PRAECIS PHARMACEUTICALS INC	COM	739421105	69	13300 SH	DEFINED 03		
13300							
PRAXAIR INC	COM	74005P104	32735	547409 SH	DEFINED 03		
547409							
PRE PAID LEGAL SVCS INC	COM	740065107	2113	73990 SH	DEFINED 03		
73990							
PRECISION CASTPARTS CORP	COM	740189105	5588	157810 SH	DEFINED 03		157810
PRENTISS PPTYS TR	SH BEN INT	740706106	325	11000 SH	DEFINED 03		
11000							
PRESIDENTIAL LIFE CORP	COM	740884101	1985	87239 SH	DEFINED 03		
87239							
PRICE COMMUNICATIONS CORP	COM NEW	741437305	443	25104 SH	DEFINED 03		
25104							
PRICE T ROWE GROUP INC	COM	74144T108	6710	172357 SH	DEFINED 03		
172357							
PRICELINE COM INC	COM	741503106	184	35200 SH	DEFINED 03		
35200							
PRIDE INTL INC DEL	COM	74153Q102	624	39233 SH	DEFINED 03		
39233							
PRIMEDIA INC	COM	74157K101	188	59413 SH	DEFINED 03		
59413							

PRIMA ENERGY CORP 130430	COM PAR \$0.015	741901201	957	38434	SH	DEFINED 03	38434
PRIME HOSPITALITY CORP 130430	COM	741917108	1715	130430	SH	DEFINED 03	
PRINCIPAL FINANCIAL GROUP IN 39100	COM	74251V102	989	39100	SH	DEFINED 03	
PRIORITY HEALTHCARE CORP 183242	CL B	74264T102	4766	183242	SH	DEFINED 03	
PROCTER & GAMBLE CO 2373735	COM	742718109	213850	2373735	SH	DEFINED 03	
PROCTER & GAMBLE CO 54016	COM	742718109	4866	54016	SH	DEFINED 09	
PROGRESS ENERGY INC 346444	COM	743263105	17336	346444	SH	DEFINED 03	
PROGRESS SOFTWARE CORP 108760	COM	743312100	1973	108760	SH	DEFINED 03	
PROGRESSIVE CORP OHIO	COM	743315103	21226	127391	SH	DEFINED 03	127391
PROLOGIS TR 29000	SH BEN INT	743410102	677	29000	SH	DEFINED 03	
PROQUEST COMPANY 5800	COM	74346P102	249	5800	SH	DEFINED 03	
PROTECTION ONE INC 13600	COM	743663304	38	13600	SH	DEFINED 03	
PROTECTIVE LIFE CORP 40756	COM	743674103	1271	40756	SH	DEFINED 03	
PROTEIN DESIGN LABS INC 30771	COM	74369L103	527	30771	SH	DEFINED 03	
PROVIDENT BANKSHARES CORP 93692	COM	743859100	2249	93692	SH	DEFINED 03	
PROVIDENT FINL GROUP INC 41189	COM	743866105	1186	41189	SH	DEFINED 03	
PROVINCE HEALTHCARE CO	COM	743977100	2970	93474	SH	DEFINED 03	93474
PROVIDIAN FINL CORP 409269	COM	74406A102	3090	409269	SH	DEFINED 03	
PUBLIC SVC ENTERPRISE GROUP 570982	COM	744573106	26151	570982	SH	DEFINED 03	
PUBLIC STORAGE INC 14000	COM	74460D109	518	14000	SH	DEFINED 03	
PUGET ENERGY INC NEW 48663	COM	745310102	1012	48663	SH	DEFINED 03	
PULITZER INC 3800	COM	745769109	203	3800	SH	DEFINED 03	
PULTE HOMES INC 359478	COM	745867101	17201	359478	SH	DEFINED 03	
PULTE HOMES INC 52709	COM	745867101	2522	52709	SH	DEFINED 09	
PUMATECH INC	COM	745887109	22	16800	SH	DEFINED 03	16800
PURE RES INC 12500	COM	74622E102	282	12500	SH	DEFINED 03	
QRS CORP 44658	COM	74726X105	527	44658	SH	DEFINED 03	
QLOGIC CORP 452767	COM	747277101	22421	452767	SH	DEFINED 03	
QAD INC 24500	COM	74727D108	119	24500	SH	DEFINED 03	
QUAKER CHEM CORP 26727	COM	747316107	624	26727	SH	DEFINED 03	
QUALCOMM INC 1180336	COM	747525103	44428	1180336	SH	DEFINED 03	
QUANEX CORP 45173	COM	747620102	1604	45173	SH	DEFINED 03	
QUANTA SVCS INC	COM	74762E102	895	51739	SH	DEFINED 03	51739
QUANTUM CORP 91993	COM DSSG	747906204	732	91993	SH	DEFINED 03	
QUEST DIAGNOSTICS INC 199829	COM	74834L100	16556	199829	SH	DEFINED 03	
QUESTAR CORP 65990	COM	748356102	1697	65990	SH	DEFINED 03	
QUIKSILVER INC 65218	COM	74838C106	1427	65218	SH	DEFINED 03	
QUINTILES TRANSNATIONAL CORP 168624	COM	748767100	2993	168624	SH	DEFINED 03	
QWEST COMMUNICATIONS INTL IN 2840471	COM	749121109	23349	2840471	SH	DEFINED 03	
QWEST COMMUNICATIONS INTL IN 18426	COM	749121109	151	18426	SH	DEFINED 09	
R H DONNELLEY CORP	COM NEW	74955W307	300	9854	SH	DEFINED 03	9854
R G S ENERGY GROUP INC 109345	COM	74956K104	4292	109345	SH	DEFINED 03	
RLI CORP	COM	749607107	1413	27327	SH	DEFINED 03	

27327							
RPM INC OHIO	COM	749685103	2033	130762	SH	DEFINED 03	
130762							
RSA SEC INC	COM	749719100	175	19480	SH	DEFINED 03	
19480							
RTI INTL METALS INC	COM	74973W107	726	62883	SH	DEFINED 03	
62883							
RF MICRODEVICES INC	COM	749941100	4274	238752	SH	DEFINED 03	
238752							
RADIAN GROUP INC	COM	750236101	9305	189595	SH	DEFINED 03	
189595							
RADIANT SYSTEMS INC	COM	75025N102	725	80110	SH	DEFINED 03	80110
RADIOSHACK CORP	COM	750438103	8020	266982	SH	DEFINED 03	
266982							
RADISYS CORP	COM	750459109	1099	61012	SH	DEFINED 03	
61012							
RAINBOW TECHNOLOGIES INC	COM	750862104	786	78089	SH	DEFINED 03	
78089							
RAMBUS INC DEL	COM	750917106	205	26300	SH	DEFINED 03	
26300							
RAMBUS INC DEL	COM	750917106	73	9410	SH	DEFINED 09	
9410							
RALCORP HLDGS INC NEW	COM	751028101	2611	95985	SH	DEFINED 03	
95985							
RARE HOSPITALITY INTL INC	COM	753820109	1588	62490	SH	DEFINED 03	
62490							
RATIONAL SOFTWARE CORP	COM NEW	75409P202	22303	1408889	SH	DEFINED 03	1408889
RAYMOND JAMES FINANCIAL INC	COM	754730109	5017	146571	SH	DEFINED 03	
146571							
RAYONIER INC	COM	754907103	1657	31098	SH	DEFINED 03	
31098							
RAYOVAC CORP	COM	755081106	185	12000	SH	DEFINED 03	
12000							
RAYTHEON CO	COM NEW	755111507	39963	973520	SH	DEFINED 03	
973520							
READ-RITE CORP	COM	755246105	1093	356007	SH	DEFINED 03	
356007							
READERS DIGEST ASSN INC	CL A NON VTG	755267101	2818	125730	SH	DEFINED 03	
125730							
REALNETWORKS INC	COM	75605L104	102	14600	SH	DEFINED 03	
14600							
REALTY INCOME CORP	COM	756109104	302	9100	SH	DEFINED 03	9100
RECKSON ASSOCS RLTY CORP	COM	75621K106	348	14100	SH	DEFINED 03	
14100							
RED HAT INC	COM	756577102	97	17000	SH	DEFINED 03	
17000							
REDBACK NETWORKS INC	COM	757209101	172	50500	SH	DEFINED 03	
50500							
REEBOK INTL LTD	COM	758110100	19283	713380	SH	DEFINED 03	
713380							
REGAL BELOIT CORP	COM	758750103	1573	61558	SH	DEFINED 03	
61558							
REGENCY CTRS CORP	COM	758849103	293	10100	SH	DEFINED 03	
10100							
REGENT COMMUNICATIONS INC DE	COM	758865109	6035	732448	SH	DEFINED 03	
732448							
REGENERON PHARMACEUTICALS	COM	75886F107	3218	128776	SH	DEFINED 03	128776
REGIS CORP MINN	COM	758932107	3743	133300	SH	DEFINED 03	
133300							
REGIONS FINL CORP	COM	758940100	27477	799926	SH	DEFINED 03	
799926							
REHABCARE GROUP INC	COM	759148109	1408	49412	SH	DEFINED 03	
49412							
REGISTER COM INC	COM	75914G101	160	17800	SH	DEFINED 03	
17800							
RELIANCE STEEL & ALUMINUM CO	COM	759509102	2612	94660	SH	DEFINED 03	
94660							
RELIANT RES INC	COM	75952B105	2824	167000	SH	DEFINED 03	
167000							
RELIANT ENERGY INC	COM	75952J108	19034	738036	SH	DEFINED 03	
738036							
REMEC INC	COM	759543101	128	13800	SH	DEFINED 03	13800
REMINGTON OIL & GAS CORP	COM	759594302	1429	70861	SH	DEFINED 03	
70861							
RENAISSANCE LEARNING INC	COM	75968L105	752	23000	SH	DEFINED 03	
23000							
RENAL CARE GROUP INC	COM	759930100	4835	147406	SH	DEFINED 03	
147406							
RENT A CTR INC NEW	COM	76009N100	399	7800	SH	DEFINED 03	
7800							

REPUBLIC BANCORP INC 23285	COM	760282103	326	23285	SH	DEFINED 03	
REPUBLIC SVCS INC 279329	COM	760759100	5218	279329	SH	DEFINED 03	
RESMED INC 98989	COM	761152107	3972	98989	SH	DEFINED 03	
RESPIRONICS INC	COM	761230101	5525	170524	SH	DEFINED 03	170524
RETEK INC 18066	COM	761280109	474	18066	SH	DEFINED 03	
REYNOLDS & REYNOLDS CO 100875	CL A	761695105	3026	100875	SH	DEFINED 03	
REYNOLDS R J TOB HLDGS INC 236073	COM	76182K105	15286	236073	SH	DEFINED 03	
RIGGS NATL CORP WASH DC 103325	COM	766570105	1586	103325	SH	DEFINED 03	
RITE AID CORP 50970	COM	767754104	176	50970	SH	DEFINED 03	
RIVERSTONE NETWORKS INC 11568	COM	769320102	69	11568	SH	DEFINED 03	
ROADWAY CORP 65254	COM	769742107	2414	65254	SH	DEFINED 03	
ROBBINS & MYERS INC	COM	770196103	886	32387	SH	DEFINED 03	32387
ROBERT HALF INTL INC 238206	COM	770323103	7032	238206	SH	DEFINED 03	
ROCKWELL AUTOMATION INC 1064031	COM	773903109	21344	1064031	SH	DEFINED 03	
ROCKWELL COLLINS INC 717122	COM	774341101	18086	717122	SH	DEFINED 03	
ROGERS CORP 43983	COM	775133101	1461	43983	SH	DEFINED 03	
ROHM & HAAS CO 626346	COM	775371107	26476	626346	SH	DEFINED 03	
ROHN INDS INC 13300	COM	775381106	19	13300	SH	DEFINED 03	
ROLLINS INC 13651	COM	775711104	288	13651	SH	DEFINED 03	
ROPER INDS INC NEW	COM	776696106	4879	98099	SH	DEFINED 03	98099
ROSLYN BANCORP INC 189306	COM	778162107	3919	189306	SH	DEFINED 03	
ROSS STORES INC 111064	COM	778296103	4202	111064	SH	DEFINED 03	
ROSTELECOM OPEN JT STK LNG D 21080	SPONSORED ADR	778529107	163	21080	SH	DEFINED 03	
ROUSE CO 7800	COM	779273101	242	7800	SH	DEFINED 03	
ROWAN COS INC 766694	COM	779382100	17665	766694	SH	DEFINED 03	
ROXIO INC 102712	COM	780008108	2331	102712	SH	DEFINED 03	
ROYAL APPLIANCE MFG CO 49705	COM	780076105	266	49705	SH	DEFINED 03	
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	238505	4390731	SH	DEFINED 03	4390731
RUBY TUESDAY INC 302269	COM	781182100	7028	302269	SH	DEFINED 03	
RUDDICK CORP 21345	COM	781258108	355	21345	SH	DEFINED 03	
RUDOLPH TECHNOLOGIES INC 47298	COM	781270103	2041	47298	SH	DEFINED 03	
RUSS BERRIE & CO 58669	COM	782233100	1889	58669	SH	DEFINED 03	
RUSSELL CORP 114996	COM	782352108	1713	114996	SH	DEFINED 03	
RYANS FAMILY STEAK HOUSE INC 144422	COM	783519101	3466	144422	SH	DEFINED 03	
RYDER SYS INC 544692	COM	783549108	16090	544692	SH	DEFINED 03	
RYERSON TULL INC NEW	COM	78375P107	774	70663	SH	DEFINED 03	70663
RYLAND GROUP INC 49848	COM	783764103	4496	49848	SH	DEFINED 03	
S & T BANCORP INC 11700	COM	783859101	298	11700	SH	DEFINED 03	
SBC COMMUNICATIONS INC 6241271	COM	78387G103	233673	6241271	SH	DEFINED 03	
SBC COMMUNICATIONS INC 1233401	COM	78387G103	46179	1233401	SH	DEFINED 09	
SBS TECHNOLOGIES INC 39962	COM	78387P103	511	39962	SH	DEFINED 03	
SCM MICROSYSTEMS INC 45083	COM	784018103	527	45083	SH	DEFINED 03	
SCP POOL CORP	COM	784028102	2960	94282	SH	DEFINED 03	

94282 SCPIE HLDGS INC	COM	78402P104	447	26320 SH	DEFINED 03	26320
SEI INVESTMENTS CO 101595	COM	784117103	4349	101595 SH	DEFINED 03	
SL GREEN RLTY CORP 11300	COM	78440X101	380	11300 SH	DEFINED 03	
SLI INC 93667	COM	78442T108	239	93667 SH	DEFINED 03	
SPS TECHNOLOGIES INC 40841	COM	784626103	1730	40841 SH	DEFINED 03	
SPDR TR 328972	UNIT SER 1	78462F103	37674	328972 SH	DEFINED 03	
SPSS INC 49008	COM	78462K102	860	49008 SH	DEFINED 03	
SPX CORP 26859	COM	784635104	3803	26859 SH	DEFINED 03	
S1 CORPORATION	COM	78463B101	252	16300 SH	DEFINED 03	16300
SABA SOFTWARE INC 11300	COM	784932105	47	11300 SH	DEFINED 03	
SABRE HLDGS CORP 350074	CL A	785905100	16352	350074 SH	DEFINED 03	
SAFECO CORP 364426	COM	786429100	11676	364426 SH	DEFINED 03	
SAFEGUARD SCIENTIFICS INC 27800	COM	786449108	84	27800 SH	DEFINED 03	
SAFEWAY INC 1449459	COM NEW	786514208	65255	1449459 SH	DEFINED 03	
ST JOE CO 10800	COM	790148100	324	10800 SH	DEFINED 03	
ST JUDE MED INC 185793	COM	790849103	14334	185793 SH	DEFINED 03	
ST MARY LD & EXPL CO	COM	792228108	1854	85418 SH	DEFINED 03	85418
ST PAUL COS INC 631645	COM	792860108	28961	631645 SH	DEFINED 03	
SAKS INC 48340	COM	79377W108	636	48340 SH	DEFINED 03	
SALTON INC 30855	COM	795757103	612	30855 SH	DEFINED 03	
SANDISK CORP 60251	COM	80004C101	1307	60251 SH	DEFINED 03	
SANMINA SCI CORP 739769	COM	800907107	8692	739769 SH	DEFINED 03	
SANGSTAT MED CORP 26800	COM	801003104	720	26800 SH	DEFINED 03	
SAPIENT CORP 192811	COM	803062108	916	192811 SH	DEFINED 03	
SARA LEE CORP	COM	803111103	46675	2248328 SH	DEFINED 03	2248328
SAVVIS COMMUNICATIONS CORP 13200	COM	805423100	10	13200 SH	DEFINED 03	
SCANA CORP NEW 75877	COM	80589M102	2322	75877 SH	DEFINED 03	
SCANSOFT INC 14175	COM	80603P107	83	14175 SH	DEFINED 03	
SCHEIN HENRY INC 150325	COM	806407102	6622	150325 SH	DEFINED 03	
SCHERING PLOUGH CORP 2936860	COM	806605101	91924	2936860 SH	DEFINED 03	
SCHLUMBERGER LTD 866542	COM	806857108	50970	866542 SH	DEFINED 03	
SCHOLASTIC CORP 43545	COM	807066105	2360	43545 SH	DEFINED 03	
SCHOOL SPECIALTY INC	COM	807863105	1628	60919 SH	DEFINED 03	60919
SCHULMAN A INC 41536	COM	808194104	760	41536 SH	DEFINED 03	
SCHWAB CHARLES CORP NEW 1975511	COM	808513105	25859	1975511 SH	DEFINED 03	
SCHWAB CHARLES CORP NEW 15532	COM	808513105	203	15532 SH	DEFINED 09	
SCHWEITZER-MAUDUIT INTL INC 37969	COM	808541106	944	37969 SH	DEFINED 03	
SCIENTIFIC ATLANTA INC 364094	COM	808655104	8411	364094 SH	DEFINED 03	
SCIOS INC 9600	COM	808905103	278	9600 SH	DEFINED 03	
SCOTTS CO 83550	CL A	810186106	3825	83550 SH	DEFINED 03	
SCRIPPS E W CO OHIO	CL A	811054204	733	8930 SH	DEFINED 03	8930
SEACOAST FINL SVCS CORP 13100	COM	81170Q106	258	13100 SH	DEFINED 03	

SEACOR SMIT INC 61577	COM	811904101	3017	61577 SH	DEFINED 03	
SEALED AIR CORP NEW 120220	COM	81211K100	5660	120220 SH	DEFINED 03	
SEARS ROEBUCK & CO 1304151	COM	812387108	66864	1304151 SH	DEFINED 03	
SECURITY CAP GROUP INC 10900	CL B	81413P204	278	10900 SH	DEFINED 03	
SEEBEYOND TECHNOLOGIES CORP 27500	COM	815704101	210	27500 SH	DEFINED 03	
SEITEL INC 88255	COM NEW	816074306	808	88255 SH	DEFINED 03	
SELECTIVE INS GROUP INC	COM	816300107	4202	157375 SH	DEFINED 03	157375
SEMTECH CORP 316016	COM	816850101	11535	316016 SH	DEFINED 03	
SEMPRA ENERGY 983701	COM	816851109	24740	983701 SH	DEFINED 03	
SENSIENT TECHNOLOGIES CORP 53965	COM	81725T100	1242	53965 SH	DEFINED 03	
SEPRACOR INC 63979	COM	817315104	1241	63979 SH	DEFINED 03	
SEQUA CORPORATION 5238	CL A	817320104	273	5238 SH	DEFINED 03	
SERENA SOFTWARE INC 32900	COM	817492101	642	32900 SH	DEFINED 03	
SERVICE CORP INTL 47050	COM	817565104	249	47050 SH	DEFINED 03	
SERVICEMASTER CO	COM	81760N109	494	35933 SH	DEFINED 03	35933
7-ELEVEN INC 13400	COM NEW	817826209	149	13400 SH	DEFINED 03	
SHAW GROUP INC 252259	COM	820280105	6937	252259 SH	DEFINED 03	
SHERWIN WILLIAMS CO 955880	COM	824348106	27223	955880 SH	DEFINED 03	
SHOPKO STORES INC 105014	COM	824911101	1901	105014 SH	DEFINED 03	
SHURGARD STORAGE CTRS INC 96199	COM	82567D104	3261	96199 SH	DEFINED 03	
SICOR INC 318400	COM	825846108	5438	318400 SH	DEFINED 03	
SIEBEL SYS INC 782990	COM	826170102	25533	782990 SH	DEFINED 03	
SIEBEL SYS INC	COM	826170102	187	5745 SH	DEFINED 09	5745
SIERRA HEALTH SVCS INC 98518	COM	826322109	1289	98518 SH	DEFINED 03	
SIERRA PAC RES NEW 84868	COM	826428104	1281	84868 SH	DEFINED 03	
SIGMA ALDRICH CORP 143757	COM	826552101	6751	143757 SH	DEFINED 03	
SILICON LABORATORIES INC 6700	COM	826919102	237	6700 SH	DEFINED 03	
SILICON GRAPHICS INC 101100	COM	827056102	430	101100 SH	DEFINED 03	
SILICON STORAGE TECHNOLOGY I 37700	COM	827057100	398	37700 SH	DEFINED 03	
SILICON IMAGE INC 10300	COM	82705T102	88	10300 SH	DEFINED 03	
SILICON VY BANCSHARES	COM	827064106	670	22147 SH	DEFINED 03	22147
SIMON PPTY GROUP INC NEW 20104	COM	828806109	656	20104 SH	DEFINED 03	
SIMPSON MANUFACTURING CO INC 37370	COM	829073105	2285	37370 SH	DEFINED 03	
SINCLAIR BROADCAST GROUP INC 13300	CL A	829226109	180	13300 SH	DEFINED 03	
SIRIUS SATELLITE RADIO INC 11600	COM	82966U103	62	11600 SH	DEFINED 03	
SITEL CORP 29900	COM	82980K107	97	29900 SH	DEFINED 03	
SIPEX CORP 10500	COM	829909100	117	10500 SH	DEFINED 03	
SIX FLAGS INC 27390	COM	83001P109	489	27390 SH	DEFINED 03	
SKYLINE CORP	COM	830830105	837	26964 SH	DEFINED 03	26964
SKYWEST INC 154750	COM	830879102	3858	154750 SH	DEFINED 03	
SMITH A O 85743	COM	831865209	2182	85743 SH	DEFINED 03	
SMITH INTL INC 49003	COM	832110100	3320	49003 SH	DEFINED 03	
SMITHFIELD FOODS INC	COM	832248108	4193	160643 SH	DEFINED 03	

160643							
SMUCKER J M CO	COM	832696306	333	9846	SH	DEFINED 03	
9846							
SMURFIT-STONE CONTAINER CORP	COM	832727101	454	26486	SH	DEFINED 03	
26486							
SNAP ON INC	COM	833034101	15376	451561	SH	DEFINED 03	
451561							
SOLA INTL INC	COM	834092108	1221	82947	SH	DEFINED 03	82947
SOLECTRON CORP	COM	834182107	8854	1135180	SH	DEFINED 03	
1135180							
SOLECTRON CORP	NOTE	5 834182AK3	8100	15000000	PRN	DEFINED 03	
15000000							
SOLUTIA INC	COM	834376105	847	97390	SH	DEFINED 03	
97390							
SOMERA COMMUNICATION	COM	834458101	127	17300	SH	DEFINED 03	
17300							
SONG NETWORKS HLDG AKTIEBOLA	SPONSORED ADR	83544Q101	12	35222	SH	DEFINED 03	
35222							
SONIC CORP	COM	835451105	3362	130777	SH	DEFINED 03	
130777							
SONIC AUTOMOTIVE INC	CL A	83545G102	261	8700	SH	DEFINED 03	
8700							
SONICBLUE INC	COM	83546Q109	81	32256	SH	DEFINED 03	32256
SONICWALL INC	COM	835470105	166	12700	SH	DEFINED 03	
12700							
SONOCO PRODS CO	COM	835495102	1693	59169	SH	DEFINED 03	
59169							
SOTHEBYS HLDGS INC	CL A	835898107	636	39624	SH	DEFINED 03	
39624							
SONUS NETWORKS INC	COM	835916107	48	18200	SH	DEFINED 03	
18200							
SOUNDVIEW TECHNOLOGY GROUP N	COM	83611Q109	71	31600	SH	DEFINED 03	
31600							
SOURCECORP	COM	836167106	1438	48769	SH	DEFINED 03	
48769							
SOUTH FINL GROUP INC	COM	837841105	2474	121566	SH	DEFINED 03	
121566							
SOUTHERN CO	COM	842587107	39904	1506369	SH	DEFINED 03	1506369
SOUTHERN UN CO NEW	COM	844030106	2742	149690	SH	DEFINED 03	
149690							
SOUTHTRUST CORP	COM	844730101	31569	1195780	SH	DEFINED 03	
1195780							
SOUTHWEST AIRLS CO	COM	844741108	25421	1313732	SH	DEFINED 03	
1313732							
SOUTHWEST BANCORPORATION TEX	COM	84476R109	3632	108953	SH	DEFINED 03	
108953							
SOUTHWEST GAS CORP	COM	844895102	2530	101214	SH	DEFINED 03	
101214							
SOUTHWESTERN ENERGY CO	COM	845467109	1003	79761	SH	DEFINED 03	
79761							
SOVEREIGN BANCORP INC	COM	845905108	5915	420990	SH	DEFINED 03	
420990							
SPACELABS MED INC	COM	846247104	400	28472	SH	DEFINED 03	28472
SPARTAN MTRS INC	COM	846819100	89	11400	SH	DEFINED 03	
11400							
SPECTRASITE HLDGS INC	COM	84760T100	70	65200	SH	DEFINED 03	
65200							
SPEEDWAY MOTORSPORTS INC	COM	847788106	214	7500	SH	DEFINED 03	
7500							
SPHERION CORP	COM	848420105	2020	182832	SH	DEFINED 03	
182832							
SPIEGEL INC	CL A	848457107	45	32800	SH	DEFINED 03	
32800							
SPINNAKER EXPL CO	COM	84855W109	287	6900	SH	DEFINED 03	
6900							
SPRINT CORP	COM FON GROUP	852061100	43734	2860300	SH	DEFINED 03	
2860300							
SPRINT CORP	PCS COM SER 1	852061506	14463	1405516	SH	DEFINED 03	1405516
STANCORP FINL GROUP INC	COM	852891100	1136	20649	SH	DEFINED 03	
20649							
STANDARD MICROSYSTEMS CORP	COM	853626109	1557	67698	SH	DEFINED 03	
67698							
STANDARD MTR PRODS INC	COM	853666105	482	33027	SH	DEFINED 03	
33027							
STANDARD PAC CORP NEW	COM	85375C101	3903	138914	SH	DEFINED 03	
138914							
STANDARD REGISTER CO	COM	853887107	2275	80918	SH	DEFINED 03	
80918							
STANDEX INTL CORP	COM	854231107	826	33820	SH	DEFINED 03	
33820							

STANLEY WKS 418373	COM	854616109	19350	418373	SH	DEFINED 03	
STAPLES INC	COM	855030102	13136	657775	SH	DEFINED 03	657775
STARBUCKS CORP 531569	COM	855244109	12295	531569	SH	DEFINED 03	
STARTEK INC 39855	COM	85569C107	923	39855	SH	DEFINED 03	
STARWOOD HOTELS&RESORTS WRLD 278256	PAIRED CTF	85590A203	10465	278256	SH	DEFINED 03	
STATE STR CORP 547266	COM	857477103	30308	547266	SH	DEFINED 03	
STATEN IS BANCORP INC 194213	COM	857550107	3822	194213	SH	DEFINED 03	
STATION CASINOS INC 19100	COM	857689103	318	19100	SH	DEFINED 03	
STEAK N SHAKE CO 79715	COM	857873103	1120	79715	SH	DEFINED 03	
STEEL DYNAMICS INC	COM	858119100	2211	134737	SH	DEFINED 03	134737
STEEL TECHNOLOGIES INC 24998	COM	858147101	213	24998	SH	DEFINED 03	
STEIN MART INC 113659	COM	858375108	1138	113659	SH	DEFINED 03	
STERLING BANCSHARES INC 148327	COM	858907108	1980	148327	SH	DEFINED 03	
STERICYCLE INC 4200	COM	858912108	263	4200	SH	DEFINED 03	
STERIS CORP 217136	COM	859152100	4529	217136	SH	DEFINED 03	
STEWART & STEVENSON SVCS INC 65622	COM	860342104	1270	65622	SH	DEFINED 03	
STEWART ENTERPRISES INC 26500	CL A	860370105	158	26500	SH	DEFINED 03	
STEWART INFORMATION SVCS COR	COM	860372101	983	49126	SH	DEFINED 03	49126
STILLWATER MNG CO 111713	COM	86074Q102	2106	111713	SH	DEFINED 03	
STILWELL FINL INC 925531	COM	860831106	22666	925531	SH	DEFINED 03	
STMICROELECTRONICS N V 55512	NY REGISTRY	861012102	1883	55512	SH	DEFINED 03	
STONE ENERGY CORP 76935	COM	861642106	2981	76935	SH	DEFINED 03	
STORAGE USA INC 6800	COM	861907103	290	6800	SH	DEFINED 03	
STORAGE TECHNOLOGY CORP 345263	COM PAR \$0.10	862111200	7402	345263	SH	DEFINED 03	
STORAGE COMPUTER CORP 25258	COM	86211A101	132	25258	SH	DEFINED 03	
STRATOS LIGHTWAVE INC	COM	863100103	889	201073	SH	DEFINED 03	201073
STRIDE RITE CORP 128466	COM	863314100	1060	128466	SH	DEFINED 03	
STRYKER CORP 637211	COM	863667101	38443	637211	SH	DEFINED 03	
STUDENT LN CORP 3600	COM	863902102	330	3600	SH	DEFINED 03	
STURM RUGER & CO INC 85996	COM	864159108	1109	85996	SH	DEFINED 03	
SUMMIT PPTYS INC 12400	COM	866239106	304	12400	SH	DEFINED 03	
SUN COMMUNITIES INC 7900	COM	866674104	310	7900	SH	DEFINED 03	
SUN MICROSYSTEMS INC 4882556	COM	866810104	43064	4882556	SH	DEFINED 03	
SUN MICROSYSTEMS INC	COM	866810104	9060	1027192	SH	DEFINED 09	1027192
SUNGARD DATA SYS INC 246108	COM	867363103	8114	246108	SH	DEFINED 03	
SUNOCO INC 493652	COM	86764P109	19751	493652	SH	DEFINED 03	
SUNRISE ASSISTED LIVING INC 65504	COM	86768K106	1786	65504	SH	DEFINED 03	
SUNTRUST BKS INC 862390	COM	867914103	57547	862390	SH	DEFINED 03	
SUPERIOR ENERGY SVCS INC 24100	COM	868157108	242	24100	SH	DEFINED 03	
SUPERIOR INDS INTL INC 17572	COM	868168105	857	17572	SH	DEFINED 03	
SUPERTEX INC 34827	COM	868532102	740	34827	SH	DEFINED 03	
SUPERVALU INC	COM	868536103	22485	871506	SH	DEFINED 03	871506
SURMODICS INC	COM	868873100	2176	49905	SH	DEFINED 03	

49905	SUSQUEHANNA BANCSHARES INC P	COM	869099101	2872	117319 SH	DEFINED 03	
117319	SWIFT ENERGY CO	COM	870738101	1636	83054 SH	DEFINED 03	
83054	SWIFT TRANSN CO	COM	870756103	931	42450 SH	DEFINED 03	
42450	SYBASE INC	COM	871130100	3266	186927 SH	DEFINED 03	
186927	SYBRON DENTAL SPECIALTIES IN	COM	871142105	2381	118461 SH	DEFINED 03	
118461	SYCAMORE NETWORKS INC	COM	871206108	107	27000 SH	DEFINED 03	
27000	SYCAMORE NETWORKS INC	COM	871206108	168	42650 SH	DEFINED 09	42650
	SYKES ENTERPRISES INC	COM	871237103	613	63236 SH	DEFINED 03	
63236	SYLVAN LEARNING SYS INC	COM	871399101	2749	97304 SH	DEFINED 03	
97304	SYMANTEC CORP	COM	871503108	8918	216398 SH	DEFINED 03	
216398	SYMBOL TECHNOLOGIES INC	COM	871508107	3453	307174 SH	DEFINED 03	
307174	SYMMETRICOM INC	COM	871543104	480	77561 SH	DEFINED 03	
77561	SYMYX TECHNOLOGIES	COM	871555108	322	15600 SH	DEFINED 03	
15600	SYNCOR INTL CORP DEL	COM	87157J106	2893	106147 SH	DEFINED 03	
106147	SYNOPSYS INC	COM	871607107	7727	140075 SH	DEFINED 03	140075
	SYNOVUS FINL CORP	COM	87161C105	12872	422295 SH	DEFINED 03	
422295	SYNTEL INC	COM	87162H103	158	11250 SH	DEFINED 03	
11250	SYSCO CORP	COM	871829107	38657	1296345 SH	DEFINED 03	
1296345	SYSTEMAX INC	COM	871851101	36	14400 SH	DEFINED 03	
14400	SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	1332	101003 SH	DEFINED 03	
101003	TBC CORP	COM	872180104	1169	80636 SH	DEFINED 03	
80636	TCF FINL CORP	COM	872275102	3679	69930 SH	DEFINED 03	
69930	TECO ENERGY INC	COM	872375100	5413	189053 SH	DEFINED 03	189053
	THQ INC	COM NEW	872443403	4185	85230 SH	DEFINED 03	
85230	TJX COS INC NEW	COM	872540109	15821	395427 SH	DEFINED 03	
395427	TRW INC	COM	872649108	25064	486967 SH	DEFINED 03	
486967	TMP WORLDWIDE INC	COM	872941109	4998	144986 SH	DEFINED 03	
144986	TXU CORP	COM	873168108	40500	742985 SH	DEFINED 03	
742985	TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	656	31600 SH	DEFINED 03	
31600	TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2142	106573 SH	DEFINED 03	
106573	TALBOTS INC	COM	874161102	283	8000 SH	DEFINED 03	8000
	TALISMAN ENERGY INC	COM	87425E103	7397	177221 SH	DEFINED 03	
177221	TANOX INC	COM	87588Q109	202	14300 SH	DEFINED 03	
14300	TARGET CORP	COM	87612E106	56631	1313331 SH	DEFINED 03	
1313331	TAUBMAN CTRS INC	COM	876664103	199	13200 SH	DEFINED 03	
13200	TECH DATA CORP	COM	878237106	1856	40450 SH	DEFINED 03	
40450	TECHNE CORP	COM	878377100	3840	139273 SH	DEFINED 03	
139273	TECHNITROL INC	COM	878555101	2566	107617 SH	DEFINED 03	
107617	TECUMSEH PRODS CO	CL A	878895200	2662	49938 SH	DEFINED 03	49938
	TEKELEC	COM	879101103	338	29500 SH	DEFINED 03	
29500	TEKTRONIX INC	COM	879131100	10822	457399 SH	DEFINED 03	
457399	TELEDYNE TECHNOLOGIES INC	COM	879360105	1480	89292 SH	DEFINED 03	
89292							

TELEFLEX INC 13712	COM	879369106	750	13712	SH	DEFINED 03	
TELEPHONE & DATA SYS INC 37771	COM	879433100	3333	37771	SH	DEFINED 03	
TELLABS INC 596661	COM	879664100	6247	596661	SH	DEFINED 03	
TELLIUM INC 33900	COM	87967E107	78	33900	SH	DEFINED 03	
TEMPLE INLAND INC	COM	879868107	17569	309742	SH	DEFINED 03	309742
TELETECH HOLDINGS INC 13200	COM	879939106	177	13200	SH	DEFINED 03	
TENET HEALTHCARE CORP 1077343	COM	88033G100	72204	1077343	SH	DEFINED 03	
TERADYNE INC 252654	COM	880770102	9962	252654	SH	DEFINED 03	
TERAYON COMMUNICATION SYS 18100	COM	880775101	153	18100	SH	DEFINED 03	
TERREMARK WORLDWIDE INC 55600	COM	881448104	25	55600	SH	DEFINED 03	
TESORO PETE CORP 16600	COM	881609101	233	16600	SH	DEFINED 03	
TETRA TECHNOLOGIES INC DEL 53280	COM	88162F105	1548	53280	SH	DEFINED 03	
TETRA TECH INC NEW	COM	88162G103	2235	156379	SH	DEFINED 03	156379
TEXAS INDS INC 70883	COM	882491103	2920	70883	SH	DEFINED 03	
TEXAS INSTRS INC 3669484	COM	882508104	121460	3669484	SH	DEFINED 03	
TEXAS INSTRS INC 2766	COM	882508104	92	2766	SH	DEFINED 09	
TEXAS REGL BANCSHARES INC 6360	CL A VTG	882673106	278	6360	SH	DEFINED 03	
TEXTRON INC 517166	COM	883203101	26427	517166	SH	DEFINED 03	
THERAGENICS CORP 134246	COM	883375107	1329	134246	SH	DEFINED 03	
THERMA-WAVE INC 77640	COM	88343A108	1121	77640	SH	DEFINED 03	
THERMO ELECTRON CORP	COM	883556102	14237	686802	SH	DEFINED 03	686802
THOMAS & BETTS CORP 108243	COM	884315102	2290	108243	SH	DEFINED 03	
THOMAS INDS INC 43251	COM	884425109	1265	43251	SH	DEFINED 03	
THOR INDS INC 39401	COM	885160101	1864	39401	SH	DEFINED 03	
THORATEC CORP 18511	COM NEW	885175307	203	18511	SH	DEFINED 03	
THORNBURG MTG INC 10900	COM	885218107	218	10900	SH	DEFINED 03	
3COM CORP 114169	COM	885535104	698	114169	SH	DEFINED 03	
3DO CO 14400	COM	88553W105	15	14400	SH	DEFINED 03	
THREE FIVE SYS INC	COM	88554L108	1045	70537	SH	DEFINED 03	70537
3TEC ENERGY CORP 267626	COM NEW	88575R308	4563	267626	SH	DEFINED 03	
TIBCO SOFTWARE INC 18600	COM	88632Q103	219	18600	SH	DEFINED 03	
TICKETMASTER 9600	CL B	88633P203	284	9600	SH	DEFINED 03	
TIDEWATER INC 86708	COM	886423102	3672	86708	SH	DEFINED 03	
TIFFANY & CO NEW 315897	COM	886547108	11230	315897	SH	DEFINED 03	
TIMBERLAND CO 12111	CL A	887100105	512	12111	SH	DEFINED 03	
TIME WARNER TELECOM INC 12100	CL A	887319101	74	12100	SH	DEFINED 03	
TIMKEN CO	COM	887389104	4228	183107	SH	DEFINED 03	183107
TITAN CORP 34269	COM	888266103	708	34269	SH	DEFINED 03	
TITAN INTL INC ILL 53401	COM	88830M102	272	53401	SH	DEFINED 03	
TOLL BROTHERS INC 110595	WHEN ISSUED	889478103	5513	110595	SH	DEFINED 03	
TOLLGRADE COMMUNICATIONS INC 39448	COM	889542106	967	39448	SH	DEFINED 03	
T00 INC 162417	COM	890333107	4790	162417	SH	DEFINED 03	
TOOTSIE ROLL INDS INC	COM	890516107	742	16136	SH	DEFINED 03	

16136 TORCHMARK CORP 712274	COM	891027104	28698	712274 SH	DEFINED 03	
TORO CO	COM	891092108	2630	44134 SH	DEFINED 03	44134
TOTAL FINA ELF S A 98897	SPONSORED ADR	89151E109	7576	98897 SH	DEFINED 03	
TOUCH AMERICA HLDGS INC 72000	COM	891539108	274	72000 SH	DEFINED 03	
TOWER AUTOMOTIVE INC 154062	COM	891707101	2155	154062 SH	DEFINED 03	
TOTAL SYS SVCS INC 22350	COM	891906109	562	22350 SH	DEFINED 03	
TOYS R US INC 707280	COM	892335100	12703	707280 SH	DEFINED 03	
TRANSACTION SYS ARCHITECTS 43272	CL A	893416107	493	43272 SH	DEFINED 03	
TRANSATLANTIC HLDGS INC 5125	COM	893521104	421	5125 SH	DEFINED 03	
TRANSKARYOTIC THERAPIES INC	COM	893735100	366	8500 SH	DEFINED 03	8500
TRANSMETA CORP DEL 12700	COM	89376R109	49	12700 SH	DEFINED 03	
TRANSPRO INC 10065	COM	893885103	43	10065 SH	DEFINED 03	
TRANSWITCH CORP 43891	COM	894065101	143	43891 SH	DEFINED 03	
TREDEGAR CORP 110002	COM	894650100	2057	110002 SH	DEFINED 03	
TRIAD HOSPITALS INC 25675	COM	89579K109	883	25675 SH	DEFINED 03	
TRIDENT MICROSYSTEMS INC 14200	COM	895919108	111	14200 SH	DEFINED 03	
TRIARC COS INC 60876	CL A	895927101	1692	60876 SH	DEFINED 03	
TRICON GLOBAL RESTAURANTS	COM	895953107	41554	706938 SH	DEFINED 03	706938
TRIBUNE CO NEW 586103	COM	896047107	26644	586103 SH	DEFINED 03	
TRIGON HEALTHCARE INC 28755	COM	89618L100	2123	28755 SH	DEFINED 03	
TRIMBLE NAVIGATION LTD 87161	COM	896239100	1449	87161 SH	DEFINED 03	
TRIMERIS INC 5700	COM	896263100	246	5700 SH	DEFINED 03	
TRINITY INDS INC 70056	COM	896522109	1703	70056 SH	DEFINED 03	
TRIQUINT SEMICONDUCTOR INC 68548	COM	89674K103	823	68548 SH	DEFINED 03	
TRIUMPH GROUP INC NEW 45790	COM	896818101	1795	45790 SH	DEFINED 03	
TRIZETTO GROUP INC	COM	896882107	196	16100 SH	DEFINED 03	16100
TRUSTCO BK CORP N Y 207076	COM	898349105	2673	207076 SH	DEFINED 03	
TRUSTMARK CORP 10400	COM	898402102	263	10400 SH	DEFINED 03	
TUPPERWARE CORP 586153	COM	899896104	13335	586153 SH	DEFINED 03	
TYCO INTL LTD NEW 2950910	COM	902124106	95373	2950910 SH	DEFINED 03	
TYLER TECHNOLOGIES INC 17500	COM	902252105	100	17500 SH	DEFINED 03	
TYSON FOODS INC 765625	CL A	902494103	9555	765625 SH	DEFINED 03	
UCAR INTL INC 26419	COM	90262K109	375	26419 SH	DEFINED 03	
UCBH HOLDINGS INC	COM	90262T308	2509	69747 SH	DEFINED 03	69747
UGI CORP NEW 94496	COM	902681105	2962	94496 SH	DEFINED 03	
UICI 48800	COM	902737105	925	48800 SH	DEFINED 03	
UIL HLDG CORP 47384	COM	902748102	2753	47384 SH	DEFINED 03	
UMB FINL CORP 6102	COM	902788108	262	6102 SH	DEFINED 03	
UST INC 358935	COM	902911106	13973	358935 SH	DEFINED 03	
UST INC 67187	COM	902911106	2616	67187 SH	DEFINED 09	
US BANCORP DEL 4835493	COM NEW	902973304	109137	4835493 SH	DEFINED 03	
USA NETWORKS INC	COM	902984103	1182	37193 SH	DEFINED 03	37193

URS CORP NEW 49933	COM	903236107	1583	49933	SH	DEFINED 03	
USEC INC 30700	COM	90333E108	196	30700	SH	DEFINED 03	
US ONCOLOGY INC 281552	COM	90338W103	2480	281552	SH	DEFINED 03	
UBIQUITEL INC 20100	COM	903474302	49	20100	SH	DEFINED 03	
ULTIMATE ELECTRS INC 30698	COM	903849107	861	30698	SH	DEFINED 03	
USA ED INC 246769	COM	90390U102	24134	246769	SH	DEFINED 03	
ULTRA PETE CORP 22500	COM	903914109	180	22500	SH	DEFINED 03	
ULTRATECH STEPPER INC	COM	904034105	1618	77779	SH	DEFINED 03	77779
UNIFI INC 51286	COM	904677101	482	51286	SH	DEFINED 03	
UNILEVER N V 927390	N Y SHS NEW	904784709	52676	927390	SH	DEFINED 03	
UNION PAC CORP 803496	COM	907818108	49929	803496	SH	DEFINED 03	
UNION PLANTERS CORP 236242	COM	908068109	11196	236242	SH	DEFINED 03	
UNIONBANCAL CORP 16610	COM	908906100	731	16610	SH	DEFINED 03	
UNISOURCE ENERGY CORP 111210	COM	909205106	2275	111210	SH	DEFINED 03	
UNISYS CORP 1669307	COM	909214108	21083	1669307	SH	DEFINED 03	
UNIT CORP	COM	909218109	2040	111560	SH	DEFINED 03	111560
UNITED AUTO GROUP INC 37200	COM	909440109	838	37200	SH	DEFINED 03	
UNITED CMNTY FINL CORP OHIO 14800	COM	909839102	110	14800	SH	DEFINED 03	
UNITED BANKSHARES INC WEST V 136330	COM	909907107	4026	136330	SH	DEFINED 03	
UNITED DOMINION REALTY TR IN 70700	COM	910197102	1120	70700	SH	DEFINED 03	
UNITED INDL CORP 11600	COM	910671106	258	11600	SH	DEFINED 03	
UNITED MICROELECTRONICS CORP 26300	SPONSORED ADR	910873207	280	26300	SH	DEFINED 03	
UNITED NAT FOODS INC 90040	COM	911163103	2243	90040	SH	DEFINED 03	
UNITED PARCEL SERVICE INC	CL B	911312106	2228	36650	SH	DEFINED 03	36650
UNITED RENTALS INC 25644	COM	911363109	705	25644	SH	DEFINED 03	
UNITED STATES CELLULAR CORP 8700	COM	911684108	357	8700	SH	DEFINED 03	
US AIRWAYS GROUP INC 130400	COM	911905107	841	130400	SH	DEFINED 03	
U S INDS INC NEW 26630	COM	912080108	101	26630	SH	DEFINED 03	
UNITED STATES STL CORP NEW 577975	COM	912909108	10490	577975	SH	DEFINED 03	
UNITED STATIONERS INC 115824	COM	913004107	4413	115824	SH	DEFINED 03	
UNITED TECHNOLOGIES CORP 1045278	COM	913017109	77560	1045278	SH	DEFINED 03	
UNITEDGLOBALCOM	CL A	913247508	210	38902	SH	DEFINED 03	38902
UNITEDHEALTH GROUP INC 872035	COM	91324P102	66641	872035	SH	DEFINED 03	
UNITRIN INC 38190	COM	913275103	1535	38190	SH	DEFINED 03	
UNIVERSAL ACCESS GLOBAL HLDG 13200	COM	91336M105	20	13200	SH	DEFINED 03	
UNIVERSAL CORP VA 28694	COM	913456109	1129	28694	SH	DEFINED 03	
UNIVERSAL FST PRODS INC 61061	COM	913543104	1459	61061	SH	DEFINED 03	
UNIVERSAL HLTH SVCS INC 276821	CL B	913903100	11419	276821	SH	DEFINED 03	
UNIVISION COMMUNICATIONS INC 291884	CL A	914906102	12259	291884	SH	DEFINED 03	
UNOCAL CORP	COM	915289102	13502	346660	SH	DEFINED 03	346660
UNOVA INC 14140	COM	91529B106	113	14140	SH	DEFINED 03	
UNUMPROVIDENT CORP 844739	COM	91529Y106	23594	844739	SH	DEFINED 03	
USFREIGHTWAYS CORP	COM	916906100	3373	95182	SH	DEFINED 03	

95182 V F CORP	COM	918204108	20802	480971 SH	DEFINED 03	
480971 VALASSIS COMMUNICATIONS INC	COM	918866104	1403	36329 SH	DEFINED 03	
36329 VALENCE TECHNOLOGY INC	COM	918914102	380	124612 SH	DEFINED 03	
124612 VALERO ENERGY CORP NEW	COM	91913Y100	6396	129159 SH	DEFINED 03	
129159 VALLEY NATL BANCORP	COM	919794107	299	8500 SH	DEFINED 03	8500
 VALMONT INDS INC	COM	920253101	1342	74961 SH	DEFINED 03	
74961 VALSPAR CORP	COM	920355104	2767	58806 SH	DEFINED 03	
58806 VALUEVISION INTL INC	CL A	92047K107	332	16000 SH	DEFINED 03	
16000 VARCO INTL INC DEL	COM	922122106	1829	90971 SH	DEFINED 03	
90971 VARIAN INC	COM	922206107	440	11600 SH	DEFINED 03	
11600 VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	4284	95196 SH	DEFINED 03	
95196 VARIAN MED SYS INC	COM	92220P105	7714	188599 SH	DEFINED 03	
188599 VECTREN CORP	COM	92240G101	574	22337 SH	DEFINED 03	22337
 VEECO INSTRS INC DEL	COM	922417100	2900	82868 SH	DEFINED 03	
82868 VENTAS INC	COM	92276F100	259	20479 SH	DEFINED 03	
20479 VERITAS SOFTWARE CO	COM	923436109	28106	641239 SH	DEFINED 03	
641239 VERITY INC	COM	92343C106	2047	115770 SH	DEFINED 03	
115770 VERISIGN INC	COM	92343E102	697	25807 SH	DEFINED 03	
25807 VERITAS DGC INC	COM	92343P107	1614	95467 SH	DEFINED 03	
95467 VERIZON COMMUNICATIONS	COM	92343V104	281944	6115929 SH	DEFINED 03	
6115929 VERTEX PHARMACEUTICALS INC	COM	92532F100	617	22135 SH	DEFINED 03	22135
 VESTA INS GROUP INC	COM	925391104	61	10200 SH	DEFINED 03	
10200 VIACOM INC	CL B	925524308	168112	3475546 SH	DEFINED 03	
3475546 VIACOM INC	CL B	925524308	393	8119 SH	DEFINED 09	
8119 VIAD CORP	COM	92552R109	2277	81322 SH	DEFINED 03	
81322 VIASAT INC	COM	92552V100	1003	71554 SH	DEFINED 03	
71554 VIASYSTEMS GROUP INC	COM	92553H100	5	16600 SH	DEFINED 03	
16600 VICOR CORP	COM	925815102	2034	120355 SH	DEFINED 03	
120355 VIGNETTE CORP	COM	926734104	75	21744 SH	DEFINED 03	21744
 VINTAGE PETE INC	COM	927460105	2771	188513 SH	DEFINED 03	
188513 VISHAY INTERTECHNOLOGY INC	COM	928298108	1102	54162 SH	DEFINED 03	
54162 VISTEON CORP	COM	92839U107	6698	404697 SH	DEFINED 03	
404697 VISUAL NETWORKS INC	COM	928444108	275	93689 SH	DEFINED 03	
93689 VISX INC DEL	COM	92844S105	650	36784 SH	DEFINED 03	
36784 VITAL SIGNS INC	COM	928469105	1447	39248 SH	DEFINED 03	
39248 VITESSE SEMICONDUCTOR CORP	COM	928497106	2532	258334 SH	DEFINED 03	
258334 VITESSE SEMICONDUCTOR CORP	COM	928497106	33	3366 SH	DEFINED 09	3366
 VITRIA TECHNOLOGY	COM	92849Q104	77	19600 SH	DEFINED 03	
19600 VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1112	28880 SH	DEFINED 03	
28880 VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	26	675 SH	DEFINED 09	
675 VIVUS INC	COM	928551100	104	11700 SH	DEFINED 03	
11700 VOLT INFORMATION SCIENCES IN	COM	928703107	797	42726 SH	DEFINED 03	
42726						

VORNADO RLTY TR 9400	SH BEN INT	929042109	415	9400	SH	DEFINED 03	
VULCAN MATLS CO 144254	COM	929160109	6858	144254	SH	DEFINED 03	
WD-40 CO	COM	929236107	1512	50183	SH	DEFINED 03	50183
WGL HLDGS INC 46089	COM	92924F106	1238	46089	SH	DEFINED 03	
W HLDG CO INC 16000	COM	929251106	282	16000	SH	DEFINED 03	
WJ COMMUNICATIONS INC 17300	COM	929284107	56	17300	SH	DEFINED 03	
WMS INDS INC 95696	COM	929297109	1818	95696	SH	DEFINED 03	
WPS RESOURCES CORP 14400	COM	92931B106	568	14400	SH	DEFINED 03	
WABASH NATL CORP 68282	COM	929566107	676	68282	SH	DEFINED 03	
WABTEC CORP 21300	COM	929740108	319	21300	SH	DEFINED 03	
WACHOVIA CORP 2ND NEW	COM	929903102	130668	3523944	SH	DEFINED 03	3523944
WADDELL & REED FINL INC 73078	CL A	930059100	2227	73078	SH	DEFINED 03	
WAL MART STORES INC 8133311	COM	931142103	498572	8133311	SH	DEFINED 03	
WAL MART STORES INC 41408	COM	931142103	2538	41408	SH	DEFINED 09	
WALGREEN CO 1469865	COM	931422109	57604	1469865	SH	DEFINED 03	
WALLACE COMPUTER SERVICES IN 76450	COM	932270101	1544	76450	SH	DEFINED 03	
WASHINGTON FED INC 219813	COM	938824109	5262	219813	SH	DEFINED 03	
WASHINGTON MUT INC 3258907	COM	939322103	107968	3258907	SH	DEFINED 03	
WASHINGTON POST CO	CL B	939640108	2899	4775	SH	DEFINED 03	4775
WASHINGTON REAL ESTATE INVT 11200	SH BEN INT	939653101	322	11200	SH	DEFINED 03	
WASTE CONNECTIONS INC 121910	COM	941053100	4085	121910	SH	DEFINED 03	
WASTE MGMT INC DEL 908435	COM	94106L109	24755	908435	SH	DEFINED 03	
WATERS CORP 418741	COM	941848103	11712	418741	SH	DEFINED 03	
WATSCO INC 78800	COM	942622200	1407	78800	SH	DEFINED 03	
WATSON PHARMACEUTICALS INC 153243	COM	942683103	4151	153243	SH	DEFINED 03	
WATSON WYATT & CO HLDGS 7700	CL A	942712100	211	7700	SH	DEFINED 03	
WATTS INDS INC	CL A	942749102	1415	84221	SH	DEFINED 03	84221
WAUSAU-MOSINEE PAPER CORP 22245	COM	943315101	284	22245	SH	DEFINED 03	
WAVE SYSTEMS CORP 20900	CL A	943526103	51	20900	SH	DEFINED 03	
WAYPOINT FINL CORP 19100	COM	946756103	316	19100	SH	DEFINED 03	
WEATHERFORD INTL INC 64984	COM	947074100	3095	64984	SH	DEFINED 03	
WEBMETHODS INC 16212	COM	94768C108	279	16212	SH	DEFINED 03	
WEBMD CORP 35050	COM	94769M105	269	35050	SH	DEFINED 03	
WEBSTER FINL CORP CONN 211624	COM	947890109	7921	211624	SH	DEFINED 03	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	447	8700	SH	DEFINED 03	8700
WELLMAN INC 107696	COM	949702104	1772	107696	SH	DEFINED 03	
WELLPOINT HEALTH NETWORK NEW 457154	COM	94973H108	29107	457154	SH	DEFINED 03	
WELLS FARGO & CO NEW 3094461	COM	949746101	152866	3094461	SH	DEFINED 03	
WELLS GARDNER ELECTRS CORP 14585	COM	949765101	41	14585	SH	DEFINED 03	
WENDYS INTL INC 148140	COM	950590109	5182	148140	SH	DEFINED 03	
WENDYS INTL INC 50196	COM	950590109	1756	50196	SH	DEFINED 09	
WERNER ENTERPRISES INC 179474	COM	950755108	3760	179474	SH	DEFINED 03	
WESCO FINL CORP	COM	950817106	281	900	SH	DEFINED 03	900

WEST CORP 7100	COM	952355105	225	7100 SH	DEFINED 03	
WEST PHARMACEUTICAL SVSC INC 18634	COM	955306105	566	18634 SH	DEFINED 03	
WESTAMERICA BANCORPORATION 23434	COM	957090103	1002	23434 SH	DEFINED 03	
WESTERN DIGITAL CORP 69100	COM	958102105	430	69100 SH	DEFINED 03	
WESTERN GAS RES INC 60900	COM	958259103	2267	60900 SH	DEFINED 03	
WESTERN RES INC 129881	COM	959425109	2227	129881 SH	DEFINED 03	
WESTPOINT STEVENS INC 12600	COM	961238102	28	12600 SH	DEFINED 03	
WESTPORT RES CORP NEW	COM	961418100	249	12667 SH	DEFINED 03	12667
WESTWOOD ONE INC 81182	COM	961815107	3113	81182 SH	DEFINED 03	
WET SEAL INC 75186	CL A	961840105	2623	75186 SH	DEFINED 03	
WEYERHAEUSER CO 489986	COM	962166104	30801	489986 SH	DEFINED 03	
WHIRLPOOL CORP 290237	COM	963320106	21927	290237 SH	DEFINED 03	
WHITNEY HLDG CORP 79434	COM	966612103	3961	79434 SH	DEFINED 03	
WHOLE FOODS MKT INC 204036	COM	966837106	9322	204036 SH	DEFINED 03	
WILEY JOHN & SONS INC 17600	CL A	968223206	461	17600 SH	DEFINED 03	
WILLIAMS COS INC DEL	COM	969457100	27041	1147768 SH	DEFINED 03	1147768
WILLIAMS SONOMA INC 81154	COM	969904101	3732	81154 SH	DEFINED 03	
WILMINGTON TRUST CORP 13898	COM	971807102	935	13898 SH	DEFINED 03	
WIND RIVER SYSTEMS INC 23287	COM	973149107	316	23287 SH	DEFINED 03	
WINN DIXIE STORES INC 559292	COM	974280109	8971	559292 SH	DEFINED 03	
WINNEBAGO INDS INC 72376	COM	974637100	3039	72376 SH	DEFINED 03	
WISCONSIN ENERGY CORP 220660	COM	976657106	5490	220660 SH	DEFINED 03	
WISER OIL CO DEL 26300	COM	977284108	139	26300 SH	DEFINED 03	
WOLVERINE TUBE INC	COM	978093102	299	34320 SH	DEFINED 03	34320
WOLVERINE WORLD WIDE INC 136576	COM	978097103	2452	136576 SH	DEFINED 03	
WOODWARD GOVERNOR CO 45605	COM	980745103	3138	45605 SH	DEFINED 03	
WORLD ACCEP CORP DEL 44000	COM	981419104	309	44000 SH	DEFINED 03	
WORLDCOM INC GA NEW 6815696	WRLDCOM GP COM	98157D106	45938	6815696 SH	DEFINED 03	
WORLDCOM INC GA NEW 977387	WRLDCOM GP COM	98157D106	6588	977387 SH	DEFINED 09	
WORLDCOM INC GA NEW 414447	MCI GROUP COM	98157D304	2449	414447 SH	DEFINED 03	
WORLDCOM INC GA NEW 5937	MCI GROUP COM	98157D304	35	5937 SH	DEFINED 09	
WORTHINGTON INDS INC	COM	981811102	2105	137029 SH	DEFINED 03	137029
WRIGLEY WM JR CO 338533	COM	982526105	18047	338533 SH	DEFINED 03	
WRIGLEY WM JR CO 44268	COM	982526105	2360	44268 SH	DEFINED 09	
WYETH 2516672	COM	983024100	165220	2516672 SH	DEFINED 03	
WYNDHAM INTL INC 69941	CL A	983101106	63	69941 SH	DEFINED 03	
XM SATELLITE RADIO HLDGS INC 14200	CL A	983759101	196	14200 SH	DEFINED 03	
X-RITE INC 76590	COM	983857103	613	76590 SH	DEFINED 03	
XTO ENERGY CORP 356078	COM	98385X106	7139	356078 SH	DEFINED 03	
XCEL ENERGY INC	COM	98389B100	17246	680317 SH	DEFINED 03	680317
XILINX INC 898317	COM	983919101	35807	898317 SH	DEFINED 03	
XILINX INC 2448	COM	983919101	98	2448 SH	DEFINED 09	

XEROX CORP 2351108	COM	984121103	25274	2351108 SH	DEFINED 03	
YAHOO INC 847087	COM	984332106	15646	847087 SH	DEFINED 03	
YAHOO INC 22346	COM	984332106	413	22346 SH	DEFINED 09	
YANKEE CANDLE INC 11800	COM	984757104	273	11800 SH	DEFINED 03	
YELLOW CORP 109654	COM	985509108	2894	109654 SH	DEFINED 03	
YORK INTL CORP NEW	COM	986670107	1907	53111 SH	DEFINED 03	53111
ZALE CORP NEW 116545	COM	988858106	4732	116545 SH	DEFINED 03	
ZEBRA TECHNOLOGIES CORP 101589	CL A	989207105	5495	101589 SH	DEFINED 03	
ZENITH NATL INS CORP 47694	COM	989390109	1393	47694 SH	DEFINED 03	
ZIMMER HLDGS INC 359339	COM	98956P102	12235	359339 SH	DEFINED 03	
ZIONS BANCORPORATION 120575	COM	989701107	7146	120575 SH	DEFINED 03	
ZIXIT CORP 49462	COM	98974P100	322	49462 SH	DEFINED 03	
ZORAN CORP 5700	COM	98975F101	249	5700 SH	DEFINED 03	
ZOMAX INC MINN	COM	989929104	156	21400 SH	DEFINED 03	21400
DAIMLERCHRYSLER AG 4870	ORD	D1668R123	219	4870 SH	DEFINED 03	
DEUTSCHE BANK AG NAMEN 86192	ORD	D18190898	5551	86192 SH	DEFINED 03	
ACE LTD 356950	ORD	G0070K103	14885	356950 SH	DEFINED 03	
ANNUITY AND LIFE RE HLDGS 1028369	ORD	G03910109	19899	1028369 SH	DEFINED 03	
EVEREST RE GROUP LTD 53647	COM	G3223R108	3720	53647 SH	DEFINED 03	
INGERSOLL-RAND COMPANY LTD 524408	CL A	G4776G101	26231	524408 SH	DEFINED 03	
LORAL SPACE & COMMUNICATIONS 71300	COM	G56462107	153	71300 SH	DEFINED 03	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	16075	483750 SH	DEFINED 03	483750
TRENWICK GROUP LTD 115327	COM	G9032C109	1034	115327 SH	DEFINED 03	
WHITE MTNS INS GROUP LTD 896	COM	G9618E107	309	896 SH	DEFINED 03	
XL CAP LTD 221328	CL A	G98255105	20661	221328 SH	DEFINED 03	
XOMA LTD 11100	ORD	G9825R107	95	11100 SH	DEFINED 03	
ROYAL CARIBBEAN CRUISES LTD 20800	COM	V7780T103	469	20800 SH	DEFINED 03	
CREATIVE TECHNOLOGY LTD 13850	ORD	Y1775U107	168	13850 SH	DEFINED 03	