

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2003

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: Frank P. Adamo
Title: Second Vice President
Phone: 973-802-5632

Signature, Place, and Date of Signing:
/s/ Frank P. Adamo Newark, New Jersey August 13, 2003

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: 2
Form 13F Information Table Entry Total: 2,383
Form 13F Information Table Value Total: \$23,566,802,000

List of Other Included Managers:

No.	13F File Number	Name
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>		<C>		<C>							
<S>				FORM 13F INFORMATION TABLE	VALUE	SHARES/ SH/ PUT/ INVSTMT				-VOTING	
AUTHORITY-	NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	X\$1000	PRN	AMT	PRN	CALL	DSCRETN	-MANAGERS-	SOLE
SHARED											
NONE											
AAR CORP		COM	000361105	544	77026	SH			DEFINED	03	
77026											
A D C TELECOMMUNICATIONS		COM	000886101	2708	1177411	SH			DEFINED	03	
1177411											
ABM INDS INC		COM	000957100	2215	143814	SH			DEFINED	03	
143814											
AFC ENTERPRISES INC		COM	00104Q107	1200	73300	SH			DEFINED	03	
73300											
AFLAC INC		COM	001055102	26202	852110	SH			DEFINED	03	
852110											
AGCO CORP		COM	001084102	1070	62619	SH			DEFINED	03	

62619							
AGL RES INC	COM	001204106	3370	132454 SH	DEFINED 03		132454
AES CORP	COM	00130H105	5972	940413 SH	DEFINED 03		
940413							
AK STL HLDG CORP	COM	001547108	532	147044 SH	DEFINED 03		
147044							
AMB PROPERTY CORP	COM	00163T109	1656	58800 SH	DEFINED 03		
58800							
AMC ENTMT INC	COM	001669100	220	19200 SH	DEFINED 03		
19200							
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	266	11300 SH	DEFINED 03		
11300							
AMR CORP	COM	001765106	336	30500 SH	DEFINED 03		
30500							
AOL TIME WARNER INC	COM	00184A105	133299	8284570 SH	DEFINED 03		
8284570							
APAC CUSTOMER SERVICES INC	COM	00185E106	44	17500 SH	DEFINED 03		17500
AT&T CORP	COM NEW	001957505	56778	2949482 SH	DEFINED 03		
2949482							
AT&T CORP	COM NEW	001957505	20500	1064937 SH	DEFINED 09		
1064937							
ATMI INC	COM	00207R101	2073	83067 SH	DEFINED 03		
83067							
AT&T WIRELESS SVCS INC	COM	00209A106	59746	7277179 SH	DEFINED 03		
7277179							
ATC HEALTHCARE INC	CL A	00209C102	54	85000 SH	DEFINED 03		
85000							
AVX CORP NEW	COM	002444107	198	18000 SH	DEFINED 03		
18000							
AAIPHARMA INC	COM	00252W104	267	13450 SH	DEFINED 03		
13450							
AARON RENTS INC	COM	002535201	1393	53976 SH	DEFINED 03		53976
ABBOTT LABS	COM	002824100	131531	3005727 SH	DEFINED 03		
3005727							
ABERCROMBIE & FITCH CO	CL A	002896207	9927	349419 SH	DEFINED 03		
349419							
ABGENIX INC	COM	00339B107	345	33000 SH	DEFINED 03		
33000							
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	11	14550 SH	DEFINED 03		
14550							
ACCREDITO HEALTH INC	COM	00437V104	2596	119916 SH	DEFINED 03		
119916							
ACTIVISION INC NEW	COM NEW	004930202	2365	183754 SH	DEFINED 03		
183754							
ACTION PERFORMANCE COS INC	COM	004933107	877	46172 SH	DEFINED 03		
46172							
ACTEL CORP	COM	004934105	1454	70632 SH	DEFINED 03		70632
ACTUATE CORP	COM	00508B102	42	15300 SH	DEFINED 03		
15300							
ACTUANT CORP	CL A NEW	00508X203	868	18350 SH	DEFINED 03		
18350							
ACUITY BRANDS INC	COM	00508Y102	3798	209008 SH	DEFINED 03		
209008							
ACXIOM CORP	COM	005125109	1864	122242 SH	DEFINED 03		
122242							
ADAPTEC INC	COM	00651F108	2197	276351 SH	DEFINED 03		
276351							
ADMINISTAFF INC	COM	007094105	746	72403 SH	DEFINED 03		
72403							
ADOBES SYS INC	COM	00724F101	20567	641321 SH	DEFINED 03		
641321							
ADOLOR CORP	COM	00724X102	255	20800 SH	DEFINED 03		20800
ADTRAN INC	COM	00738A106	9908	191944 SH	DEFINED 03		
191944							
ADVANCED AUTO PARTS INC	COM	00751Y106	225	3700 SH	DEFINED 03		
3700							
ADVANCED DIGITAL INFORMATION	COM	007525108	367	37000 SH	DEFINED 03		
37000							
ADVANCED MARKETING SVCS INC	COM	00753T105	631	48561 SH	DEFINED 03		
48561							
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1794	109531 SH	DEFINED 03		
109531							
ADVO INC	COM	007585102	2831	63756 SH	DEFINED 03		
63756							
ADVISORY BRD CO	COM	00762W107	229	5700 SH	DEFINED 03		
5700							
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1436	84232 SH	DEFINED 03		84232
AEROFLEX INC	COM	007768104	1253	163100 SH	DEFINED 03		
163100							

AEROPOSTALE 15800	COM	007865108	339	15800	SH	DEFINED 03	
ADVANCED MICRO DEVICES INC 1206836	COM	007903107	7736	1206836	SH	DEFINED 03	
ADVANCED MICRO DEVICES INC 3724	COM	007903107	24	3724	SH	DEFINED 09	
ADVANCEPCS 504658	COM	00790K109	19303	504658	SH	DEFINED 03	
ADVANCED ENERGY INDS 84181	COM	007973100	1204	84181	SH	DEFINED 03	
ADVENT SOFTWARE INC 22817	COM	007974108	391	22817	SH	DEFINED 03	
AETHER SYS INC	COM	00808V105	81	16900	SH	DEFINED 03	16900
AETNA INC NEW 275681	COM	00817Y108	16596	275681	SH	DEFINED 03	
AFFILIATED COMPUTER SERVICES 110331	CL A	008190100	5045	110331	SH	DEFINED 03	
AFFILIATED MANAGERS GROUP 7100	COM	008252108	433	7100	SH	DEFINED 03	
AGERE SYS INC 178820	CL A	00845V100	417	178820	SH	DEFINED 03	
AGERE SYS INC 1168363	CL B	00845V209	2687	1168363	SH	DEFINED 03	
AGILENT TECHNOLOGIES INC 732878	COM	00846U101	14328	732878	SH	DEFINED 03	
AGILENT TECHNOLOGIES INC 1731	COM	00846U101	34	1731	SH	DEFINED 09	
AGILE SOFTWARE CORP DEL	COM	00846X105	271	28100	SH	DEFINED 03	28100
AGRIUM INC 33900	COM	008916108	372	33900	SH	DEFINED 03	
AIR PRODS & CHEMS INC 360797	COM	009158106	15009	360797	SH	DEFINED 03	
AIRBORNE INC 53931	COM	009269101	1127	53931	SH	DEFINED 03	
AIRGAS INC 181069	COM	009363102	3033	181069	SH	DEFINED 03	
AIRTRAN HLDGS INC 24700	COM	00949P108	259	24700	SH	DEFINED 03	
AKAMAI TECHNOLOGIES INC 75253	COM	00971T101	360	75253	SH	DEFINED 03	
AKSYS LTD 10400	COM	010196103	134	10400	SH	DEFINED 03	
ALABAMA NATL BANCORP DELA	COM	010317105	355	7400	SH	DEFINED 03	7400
ALASKA AIR GROUP INC 32185	COM	011659109	690	32185	SH	DEFINED 03	
ALBANY INTL CORP 129392	CL A	012348108	3545	129392	SH	DEFINED 03	
ALBANY MOLECULAR RESH INC 12900	COM	012423109	194	12900	SH	DEFINED 03	
ALBEMARLE CORP 56334	COM	012653101	1576	56334	SH	DEFINED 03	
ALBERTO CULVER CO 86616	CL B CONV	013068101	4426	86616	SH	DEFINED 03	
ALBERTSONS INC 1315817	COM	013104104	25264	1315817	SH	DEFINED 03	
ALCAN INC 137	COM	013716105	4	137	SH	DEFINED 03	
ALCAN INC	COM	013716105	2563	81900	SH	DEFINED 10	81900
ALCOA INC 1886451	COM	013817101	48105	1886451	SH	DEFINED 03	
ALCOA INC 311292	COM	013817101	7938	311292	SH	DEFINED 09	
ALDERWOODS GROUP INC 16800	COM	014383103	90	16800	SH	DEFINED 03	
ALEXANDER & BALDWIN INC 50089	COM	014482103	1307	50089	SH	DEFINED 03	
ALEXANDRIA REAL ESTATE EQ IN 10400	COM	015271109	468	10400	SH	DEFINED 03	
ALFA CORP 16300	COM	015385107	204	16300	SH	DEFINED 03	
ALIGN TECHNOLOGY INC 24100	COM	016255101	304	24100	SH	DEFINED 03	
ALKERMES INC	COM	01642T108	251	23600	SH	DEFINED 03	23600
ALLEGHENY ENERGY INC 264034	COM	017361106	2231	264034	SH	DEFINED 03	
ALLEGHENY TECHNOLOGIES INC 136350	COM	01741R102	900	136350	SH	DEFINED 03	
ALLEN TELECOM INC 83768	COM	018091108	1384	83768	SH	DEFINED 03	
ALLERGAN INC	COM	018490102	32229	418022	SH	DEFINED 03	

418022							
ALLETE INC	COM	018522102	2442	91971 SH	DEFINED 03		
91971							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	270	7400 SH	DEFINED 03		
7400							
ALLIANCE GAMING CORP	COM NEW	01859P609	439	23200 SH	DEFINED 03		
23200							
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	476	97537 SH	DEFINED 03		97537
ALLIANT ENERGY CORP	COM	018802108	6953	365364 SH	DEFINED 03		
365364							
ALLIANT TECHSYSTEMS INC	COM	018804104	4849	93411 SH	DEFINED 03		
93411							
ALLIED CAP CORP NEW	COM	01903Q108	541	23400 SH	DEFINED 03		
23400							
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	4005	398504 SH	DEFINED 03		
398504							
ALLMERICA FINL CORP	COM	019754100	1882	104626 SH	DEFINED 03		
104626							
ALLOY INC	COM	019855105	115	17800 SH	DEFINED 03		
17800							
ALLSTATE CORP	COM	020002101	72335	2029037 SH	DEFINED 03		
2029037							
ALLTEL CORP	COM	020039103	26288	545173 SH	DEFINED 03		545173
ALPHARMA INC	CL A	020813101	3870	179167 SH	DEFINED 03		
179167							
ALTERA CORP	COM	021441100	26240	1597054 SH	DEFINED 03		
1597054							
ALTERA CORP	COM	021441100	26	1589 SH	DEFINED 09		
1589							
ALTEON INC	COM	02144G107	83	17200 SH	DEFINED 03		
17200							
ALTRIA GROUP INC	COM	02209S103	190992	4203161 SH	DEFINED 03		
4203161							
ALTRIA GROUP INC	COM	02209S103	26246	577605 SH	DEFINED 09		
577605							
AMAZON COM INC	COM	023135106	2127	58560 SH	DEFINED 03		
58560							
AMBAC FINL GROUP INC	COM	023139108	11222	169387 SH	DEFINED 03		169387
AMERADA HESS CORP	COM	023551104	23617	480225 SH	DEFINED 03		
480225							
AMEREN CORP	COM	023608102	10594	240230 SH	DEFINED 03		
240230							
AMCORE FINL INC	COM	023912108	323	13900 SH	DEFINED 03		
13900							
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	1401	58600 SH	DEFINED 03		
58600							
AMERICAN CAPITAL STRATEGIES	COM	024937104	589	23550 SH	DEFINED 03		
23550							
AMERICAN ELEC PWR INC	COM	025537101	24393	817733 SH	DEFINED 03		
817733							
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	953	51817 SH	DEFINED 03		
51817							
AMERICAN EXPRESS CO	COM	025816109	98157	2347680 SH	DEFINED 03		2347680
AMERICAN FINL GROUP INC OHIO	COM	025932104	3309	145150 SH	DEFINED 03		
145150							
AMERICAN GREETINGS CORP	CL A	026375105	10146	516599 SH	DEFINED 03		
516599							
AMERICAN HEALTHWAYS INC	COM	02649V104	283	7850 SH	DEFINED 03		
7850							
AMERICAN INTL GROUP INC	COM	026874107	284245	5151240 SH	DEFINED 03		
5151240							
AMERICAN ITALIAN PASTA CO	CL A	027070101	2187	52519 SH	DEFINED 03		
52519							
AMERICAN MGMT SYS INC	COM	027352103	1657	115803 SH	DEFINED 03		
115803							
AMERICAN MED SYS HLDGS INC	COM	02744M108	1491	88200 SH	DEFINED 03		
88200							
AMERICAN NATL INS CO	COM	028591105	224	2600 SH	DEFINED 03		2600
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	617	18200 SH	DEFINED 03		
18200							
AMERICAN PWR CONVERSION CORP	COM	029066107	4556	291854 SH	DEFINED 03		
291854							
AMERICAN SOFTWARE INC	CL A	029683109	65	14800 SH	DEFINED 03		
14800							
AMERICAN STD COS INC DEL	COM	029712106	8156	110325 SH	DEFINED 03		
110325							
AMERICAN STS WTR CO	COM	029899101	1278	46826 SH	DEFINED 03		
46826							
AMERICAN TOWER CORP	CL A	029912201	623	70350 SH	DEFINED 03		
70350							

AMERICAN WOODMARK CORP 11300	COM	030506109	531	11300	SH	DEFINED 03	
AMERICREDIT CORP	COM	03060R101	1585	185345	SH	DEFINED 03	185345
AMERISTAR CASINOS INC 9500	COM	03070Q101	203	9500	SH	DEFINED 03	
AMERUS GROUP CO 172679	COM	03072M108	4868	172679	SH	DEFINED 03	
AMERISOURCEBERGEN CORP 169542	COM	03073E105	11758	169542	SH	DEFINED 03	
AMERIGROUP CORP 57400	COM	03073T102	2135	57400	SH	DEFINED 03	
AMERITRADE HLDG CORP NEW 111500	COM	03074K100	825	111500	SH	DEFINED 03	
AMETEK INC NEW 46998	COM	031100100	1722	46998	SH	DEFINED 03	
AMGEN INC 2927313	COM	031162100	193027	2927313	SH	DEFINED 03	
AMKOR TECHNOLOGY INC	COM	031652100	196	14900	SH	DEFINED 03	14900
AMPHENOL CORP NEW 4400	CL A	032095101	206	4400	SH	DEFINED 03	
AMSOUTH BANCORPORATION 574898	COM	032165102	12556	574898	SH	DEFINED 03	
AMSURG CORP 56800	COM	03232P405	1734	56800	SH	DEFINED 03	
AMYLIN PHARMACEUTICALS INC 29000	COM	032346108	638	29000	SH	DEFINED 03	
ANADARKO PETE CORP 913951	COM	032511107	40643	913951	SH	DEFINED 03	
ANALOG DEVICES INC 742769	COM	032654105	25863	742769	SH	DEFINED 03	
ANALOG DEVICES INC 807	COM	032654105	28	807	SH	DEFINED 09	
ANALOGIC CORP	COM PAR \$0.05	032657207	2614	53541	SH	DEFINED 03	53541
ANAREN INC 11800	COM	032744104	112	11800	SH	DEFINED 03	
ANCHOR BANCORP WIS INC 68447	COM	032839102	1635	68447	SH	DEFINED 03	
ANDERSEN GROUP INC 12500	COM	033501107	49	12500	SH	DEFINED 03	
ANDREW CORP 456960	COM	034425108	4268	456960	SH	DEFINED 03	
ANGELICA CORP 23406	COM	034663104	397	23406	SH	DEFINED 03	
ANHEUSER BUSCH COS INC 2212876	COM	035229103	112967	2212876	SH	DEFINED 03	
ANHEUSER BUSCH COS INC 41664	COM	035229103	2127	41664	SH	DEFINED 09	
ANIXTER INTL INC	COM	035290105	2516	107381	SH	DEFINED 03	107381
ANNALY MTG MGMT INC 35100	COM	035710409	699	35100	SH	DEFINED 03	
ANNTAYLOR STORES CORP 142748	COM	036115103	4133	142748	SH	DEFINED 03	
ANSYS INC 47080	COM	03662Q105	1477	47080	SH	DEFINED 03	
ANTHEM INC 512854	COM	03674B104	39567	512854	SH	DEFINED 03	
ANTEON INTL CORP 9900	COM	03674E108	276	9900	SH	DEFINED 03	
ANTHRACITE CAP INC 56700	COM	037023108	684	56700	SH	DEFINED 03	
ANTIGENICS INC DEL 18700	COM	037032109	215	18700	SH	DEFINED 03	
ANWORTH MORTGAGE ASSET CP	COM	037347101	160	10400	SH	DEFINED 03	10400
AON CORP 471196	COM	037389103	11346	471196	SH	DEFINED 03	
APACHE CORP 318575	COM	037411105	20726	318575	SH	DEFINED 03	
APARTMENT INVT & MGMT CO 172746	CL A	03748R101	5977	172746	SH	DEFINED 03	
APEX MORTGAGE CAPITAL 13500	COM	037564101	74	13500	SH	DEFINED 03	
APOGEE ENTERPRISES INC 90418	COM	037598109	804	90418	SH	DEFINED 03	
APHTON CORP 17200	COM	03759P101	142	17200	SH	DEFINED 03	
APOLLO GROUP INC 608214	CL A	037604105	37588	608214	SH	DEFINED 03	
APOLLO GROUP INC	COM UNV PHOENX	037604204	664	13200	SH	DEFINED 03	13200
APOGENT TECHNOLOGIES INC	COM	03760A101	2623	131165	SH	DEFINED 03	

131165							
APPLE COMPUTER INC	COM	037833100	10687	560688	SH	DEFINED 03	
560688							
APPLEBEES INTL INC	COM	037899101	1602	50975	SH	DEFINED 03	
50975							
APRIA HEALTHCARE GROUP INC	COM	037933108	1526	61349	SH	DEFINED 03	
61349							
APPLERA CORP	COM AP BIO GRP	038020103	6154	323393	SH	DEFINED 03	
323393							
APPLERA CORP	COM CE GEN GRP	038020202	365	35355	SH	DEFINED 03	
35355							
APPLICA INC	COM	03815A106	482	56725	SH	DEFINED 03	
56725							
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1649	78161	SH	DEFINED 03	78161
APPLIED MATLS INC	COM	038222105	41717	2633639	SH	DEFINED 03	
2633639							
APPLIED MATLS INC	COM	038222105	2941	185685	SH	DEFINED 09	
185685							
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2760	456985	SH	DEFINED 03	
456985							
APTARGROUP INC	COM	038336103	3297	91597	SH	DEFINED 03	
91597							
AQUANTIVE INC	COM	03839G105	144	13700	SH	DEFINED 03	
13700							
AQUILA INC	COM	03840P102	677	262350	SH	DEFINED 03	
262350							
ARBITRON INC	COM	03875Q108	2904	81350	SH	DEFINED 03	
81350							
ARCH CHEMICALS INC	COM	03937R102	1240	64918	SH	DEFINED 03	64918
ARCH COAL INC	COM	039380100	1641	71425	SH	DEFINED 03	
71425							
ARCHER DANIELS MIDLAND CO	COM	039483102	17672	1373103	SH	DEFINED 03	
1373103							
ARCHER DANIELS MIDLAND CO	COM	039483102	2206	171390	SH	DEFINED 09	
171390							
ARCHSTONE SMITH TR	COM	039583109	442	18420	SH	DEFINED 03	
18420							
ARCTIC CAT INC	COM	039670104	1301	68527	SH	DEFINED 03	
68527							
ARDEN RLTY INC	COM	039793104	272	10500	SH	DEFINED 03	
10500							
ARGONAUT GROUP INC	COM	040157109	139	11318	SH	DEFINED 03	
11318							
ARGOSY GAMING CO	COM	040228108	1752	83769	SH	DEFINED 03	83769
ARIBA INC	COM	04033V104	385	128200	SH	DEFINED 03	
128200							
ARKANSAS BEST CORP DEL	COM	040790107	1685	71354	SH	DEFINED 03	
71354							
ARMOR HOLDINGS INC	COM	042260109	1689	126060	SH	DEFINED 03	
126060							
ARQULE INC	COM	04269E107	208	50599	SH	DEFINED 03	
50599							
ARRIS GROUP INC	COM	04269Q100	138	27800	SH	DEFINED 03	
27800							
ARROW ELECTRS INC	COM	042735100	2164	141974	SH	DEFINED 03	
141974							
ARTESYN TECHNOLOGIES INC	COM	043127109	634	113202	SH	DEFINED 03	
113202							
ARTHROCARE CORP	COM	043136100	944	58001	SH	DEFINED 03	58001
ARVINMERITOR INC	COM	043353101	2157	106868	SH	DEFINED 03	
106868							
ASHLAND INC	COM	044204105	11102	361876	SH	DEFINED 03	
361876							
ASHWORTH INC	COM	04516H101	202	28491	SH	DEFINED 03	
28491							
ASIAINFO HLDGS INC	COM	04518A104	95	11600	SH	DEFINED 03	
11600							
ASPECT COMMUNICATIONS CORP	COM	04523Q102	81	23000	SH	DEFINED 03	
23000							
ASPEN TECHNOLOGY INC	COM	045327103	82	17400	SH	DEFINED 03	
17400							
ASSOCIATED BANC CORP	COM	045487105	4246	115973	SH	DEFINED 03	
115973							
ASSOCIATED ESTATES RLTY CORP	COM	045604105	93	14100	SH	DEFINED 03	14100
ASTEC INDS INC	COM	046224101	436	49954	SH	DEFINED 03	
49954							
ASTORIA FINL CORP	COM	046265104	6429	230193	SH	DEFINED 03	
230193							
ASTROPOWER INC	COM	04644A101	178	52732	SH	DEFINED 03	
52732							

ASYST TECHNOLOGY CORP 22600	COM	04648X107	152	22600	SH	DEFINED 03	
ATHEROGENICS INC 12400	COM	047439104	185	12400	SH	DEFINED 03	
ATLANTIC COAST AIRLINES HLDG 134309	COM	048396105	1788	134309	SH	DEFINED 03	
ATMEL CORP 334823	COM	049513104	850	334823	SH	DEFINED 03	
ATMOS ENERGY CORP	COM	049560105	3601	145195	SH	DEFINED 03	145195
ATWOOD OCEANICS INC 35355	COM	050095108	960	35355	SH	DEFINED 03	
AUDIOVOX CORP 59275	CL A	050757103	659	59275	SH	DEFINED 03	
AUTODESK INC 175936	COM	052769106	2845	175936	SH	DEFINED 03	
AUTOLIV INC 12300	COM	052800109	333	12300	SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN 1386497	COM	053015103	46947	1386497	SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN 54001	COM	053015103	1828	54001	SH	DEFINED 09	
AUTONATION INC 424400	COM	05329W102	6672	424400	SH	DEFINED 03	
AUTOZONE INC	COM	053332102	22944	302011	SH	DEFINED 03	302011
AVALONBAY CMNTYS INC 7669	COM	053484101	327	7669	SH	DEFINED 03	
AVANEX CORP 20400	COM	05348W109	81	20400	SH	DEFINED 03	
AVAYA INC 548029	COM	053499109	3540	548029	SH	DEFINED 03	
AVERY DENNISON CORP 169348	COM	053611109	8501	169348	SH	DEFINED 03	
AVIAL INC NEW 14425	COM	05366B102	164	14425	SH	DEFINED 03	
AVID TECHNOLOGY INC 83875	COM	05367P100	2963	83875	SH	DEFINED 03	
AVISTA CORP 155772	COM	05379B107	2204	155772	SH	DEFINED 03	
AVNET INC	COM	053807103	1433	112985	SH	DEFINED 03	112985
AVOCENT CORP 191443	COM	053893103	5722	191443	SH	DEFINED 03	
AVON PRODS INC 488102	COM	054303102	30360	488102	SH	DEFINED 03	
AXCELIS TECHNOLOGIES INC 271560	COM	054540109	1659	271560	SH	DEFINED 03	
AZTAR CORP 144674	COM	054802103	2331	144674	SH	DEFINED 03	
BB&T CORP 999569	COM	054937107	34285	999569	SH	DEFINED 03	
BEI TECHNOLOGIES INC 40542	COM	05538P104	486	40542	SH	DEFINED 03	
BISYS GROUP INC 62154	COM	055472104	1142	62154	SH	DEFINED 03	
BJ SVCS CO	COM	055482103	14514	388494	SH	DEFINED 03	388494
BJS WHOLESALE CLUB INC 238034	COM	05548J106	3585	238034	SH	DEFINED 03	
BOK FINL CORP 5848	COM NEW	05561Q201	226	5848	SH	DEFINED 03	
BMC SOFTWARE INC 362698	COM	055921100	5923	362698	SH	DEFINED 03	
BAKER HUGHES INC 606248	COM	057224107	20352	606248	SH	DEFINED 03	
BALDOR ELEC CO 101389	COM	057741100	2089	101389	SH	DEFINED 03	
BALL CORP 236906	COM	058498106	10782	236906	SH	DEFINED 03	
BALLY TOTAL FITNESS HLDG COR 84332	COM	05873K108	762	84332	SH	DEFINED 03	
BANDAG INC	COM	059815100	733	19678	SH	DEFINED 03	19678
BANK OF AMERICA CORPORATION 3828406	COM	060505104	302559	3828406	SH	DEFINED 03	
BANK OF GRANITE CORP 10575	COM	062401104	180	10575	SH	DEFINED 03	
BANK HAWAII CORP 48007	COM	062540109	1591	48007	SH	DEFINED 03	
BANK NEW YORK INC 1182383	COM	064057102	33994	1182383	SH	DEFINED 03	
BANK NOVA SCOTIA HALIFAX 21526	COM	064149107	996	21526	SH	DEFINED 03	
BANK NOVA SCOTIA HALIFAX	COM	064149107	2569	55500	SH	DEFINED 10	

55500 BANK ONE CORP	COM	06423A103	122703	3300252	SH	DEFINED 03	
3300252 BANKATLANTIC BANCORP	CL A	065908501	275	23100	SH	DEFINED 03	23100
BANKNORTH GROUP INC NEW	COM	06646R107	5441	213191	SH	DEFINED 03	
213191 BANKUNITED FINL CORP	CL A	06652B103	1504	74900	SH	DEFINED 03	
74900 BANTA CORP	COM	066821109	1784	55127	SH	DEFINED 03	
55127 BARD C R INC	COM	067383109	24733	346833	SH	DEFINED 03	
346833 BARNES & NOBLE INC	COM	067774109	1207	52383	SH	DEFINED 03	
52383 BARNES GROUP INC	COM	067806109	1365	62740	SH	DEFINED 03	
62740 BARRICK GOLD CORP	COM	067901108	218	12151	SH	DEFINED 03	
12151 BARR LABS INC	COM	068306109	2196	33530	SH	DEFINED 03	33530
BARRA INC	COM	068313105	2323	64947	SH	DEFINED 03	
64947 BASSETT FURNITURE INDS INC	COM	070203104	424	32277	SH	DEFINED 03	
32277 BAUSCH & LOMB INC	COM	071707103	3447	91924	SH	DEFINED 03	
91924 BAXTER INTL INC	COM	071813109	23499	903822	SH	DEFINED 03	
903822 BAY VIEW CAP CORP DEL	COM	07262L101	179	30900	SH	DEFINED 03	
30900 BEA SYS INC	COM	073325102	479	44000	SH	DEFINED 03	
44000 BEAR STEARNS COS INC	COM	073902108	35133	485135	SH	DEFINED 03	
485135 BEARINGPOINT INC	COM	074002106	352	36495	SH	DEFINED 03	36495
BEAZER HOMES USA INC	COM	07556Q105	585	7000	SH	DEFINED 03	
7000 BECKMAN COULTER INC	COM	075811109	4288	105506	SH	DEFINED 03	
105506 BECTON DICKINSON & CO	COM	075887109	35642	917414	SH	DEFINED 03	
917414 BECTON DICKINSON & CO	COM	075887109	1393	35867	SH	DEFINED 09	
35867 BED BATH & BEYOND INC	COM	075896100	20898	538327	SH	DEFINED 03	
538327 BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	429	15100	SH	DEFINED 03	
15100 BEL FUSE INC	CL B	077347300	623	27505	SH	DEFINED 03	
27505 BELDEN INC	COM	077459105	1109	69811	SH	DEFINED 03	69811
BELL MICROPRODUCTS INC	COM	078137106	209	49105	SH	DEFINED 03	
49105 BELLSOUTH CORP	COM	079860102	147950	5555754	SH	DEFINED 03	
5555754 BELO CORP	COM SER A	080555105	3711	165977	SH	DEFINED 03	
165977 BEMIS INC	COM	081437105	4545	97123	SH	DEFINED 03	
97123 BEMIS INC	COM	081437105	2629	56169	SH	DEFINED 09	
56169 BENCHMARK ELECTRS INC	COM	08160H101	3318	107861	SH	DEFINED 03	
107861 BERKLEY W R CORP	COM	084423102	2303	43700	SH	DEFINED 03	
43700 BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9425	130	SH	DEFINED 03	130
BEST BUY INC	COM	086516101	30174	687022	SH	DEFINED 03	
687022 BEVERLY ENTERPRISES INC	COM NEW	087851309	186	53100	SH	DEFINED 03	
53100 BIG LOTS INC	COM	089302103	2734	181780	SH	DEFINED 03	
181780 BIO RAD LABS INC	CL A	090572207	587	10600	SH	DEFINED 03	
10600 BIOGEN INC	COM	090597105	8523	224455	SH	DEFINED 03	
224455 BIOMET INC	COM	090613100	11369	396133	SH	DEFINED 03	
396133 BIOMARIN PHARMACEUTICAL INC	COM	09061G101	213	21800	SH	DEFINED 03	
21800 BIOPURE CORP	CL A	09065H105	70	11600	SH	DEFINED 03	11600

BIOSITE INC 42300	COM	090945106	2038	42300	SH	DEFINED 03	
BLACK & DECKER CORP 277871	COM	091797100	12073	277871	SH	DEFINED 03	
BLACK BOX CORP DEL 57259	COM	091826107	2068	57259	SH	DEFINED 03	
BLACK HILLS CORP 43637	COM	092113109	1340	43637	SH	DEFINED 03	
BLOCK H & R INC 860211	COM	093671105	37204	860211	SH	DEFINED 03	
BLOCK H & R INC 63208	COM	093671105	2734	63208	SH	DEFINED 09	
BLYTH INC 55760	COM	09643P108	1517	55760	SH	DEFINED 03	
BOB EVANS FARMS INC	COM	096761101	2488	88896	SH	DEFINED 03	88896
BOCA RESORTS INC 20500	CL A	09688T106	267	20500	SH	DEFINED 03	
BOEING CO 1553846	COM	097023105	53328	1553846	SH	DEFINED 03	
BOISE CASCADE CORP 108987	COM	097383103	2605	108987	SH	DEFINED 03	
BOMBAY CO INC 13000	COM	097924104	138	13000	SH	DEFINED 03	
BORDERS GROUP INC 78690	COM	099709107	1386	78690	SH	DEFINED 03	
BORG WARNER INC 55082	COM	099724106	3547	55082	SH	DEFINED 03	
BORLAND SOFTWARE CORP 35400	COM	099849101	347	35400	SH	DEFINED 03	
BOSTON COMMUNICATIONS GROUP	COM	100582105	1461	86412	SH	DEFINED 03	86412
BOSTON PRIVATE FINL HLDGS IN 61854	COM	101119105	1306	61854	SH	DEFINED 03	
BOSTON PROPERTIES INC 3036685	COM	101121101	133007	3036685	SH	DEFINED 03	
BOSTON SCIENTIFIC CORP 666677	COM	101137107	40734	666677	SH	DEFINED 03	
BOWATER INC 49600	COM	102183100	1858	49600	SH	DEFINED 03	
BOWNE & CO INC 103117	COM	103043105	1344	103117	SH	DEFINED 03	
BOYD GAMING CORP 19100	COM	103304101	330	19100	SH	DEFINED 03	
BOYDS COLLECTION LTD 10800	COM	103354106	51	10800	SH	DEFINED 03	
BOYKIN LODGING CO	COM	103430104	219	28100	SH	DEFINED 03	28100
BRADY CORP 66518	CL A	104674106	2218	66518	SH	DEFINED 03	
BRANDYWINE RLTY TR 17200	SH BEN INT NEW	105368203	423	17200	SH	DEFINED 03	
BRIGGS & STRATTON CORP 69408	COM	109043109	3505	69408	SH	DEFINED 03	
BRINKER INTL INC 168532	COM	109641100	6071	168532	SH	DEFINED 03	
BRINKS CO 58665	COM	109696104	855	58665	SH	DEFINED 03	
BRISTOL MYERS SQUIBB CO 4658170	COM	110122108	126469	4658170	SH	DEFINED 03	
BROADCOM CORP 415166	CL A	111320107	10342	415166	SH	DEFINED 03	
BROADCOM CORP	CL A	111320107	33	1339	SH	DEFINED 09	1339
BROCADE COMMUNICATIONS SYS I 42600	COM	111621108	252	42600	SH	DEFINED 03	
BROOKLINE BANCORP INC DEL 25573	COM	11373M107	358	25573	SH	DEFINED 03	
BROOKS AUTOMATION INC 100333	COM	114340102	1138	100333	SH	DEFINED 03	
BROOKTROUT INC 27320	COM	114580103	215	27320	SH	DEFINED 03	
BROWN & BROWN INC 240022	COM	115236101	7801	240022	SH	DEFINED 03	
BROWN FORMAN CORP 94143	CL B	115637209	7402	94143	SH	DEFINED 03	
BROWN FORMAN CORP 7214	CL B	115637209	567	7214	SH	DEFINED 09	
BROWN TOM INC	COM NEW	115660201	2891	104016	SH	DEFINED 03	104016
BROWN SHOE INC NEW 63671	COM	115736100	1897	63671	SH	DEFINED 03	
BRUKER DALTONICS INC 14800	COM	116795105	79	14800	SH	DEFINED 03	
BRUNSWICK CORP	COM	117043109	3511	140345	SH	DEFINED 03	

140345							
BRUSH ENGINEERED MATLS INC	COM	117421107	384	46005 SH	DEFINED 03		
46005							
BUCKEYE TECHNOLOGIES INC	COM	118255108	665	97838 SH	DEFINED 03		
97838							
BUILDING MATLS HLDG CORP	COM	120113105	613	41384 SH	DEFINED 03		
41384							
BURLINGTON COAT FACTORY	COM	121579106	2071	115716 SH	DEFINED 03		
115716							
BURLINGTON NORTHN SANTA FE C	COM	12189T104	30752	1081299 SH	DEFINED 03	1081299	
BURLINGTON RES INC	COM	122014103	42340	783052 SH	DEFINED 03		
783052							
BUTLER MFG CO DEL	COM	123655102	328	19870 SH	DEFINED 03		
19870							
C&D TECHNOLOGIES INC	COM	124661109	1147	79882 SH	DEFINED 03		
79882							
CBL & ASSOC PPTYS INC	COM	124830100	864	20100 SH	DEFINED 03		
20100							
CBL & ASSOC PPTYS INC	COM	124830100	1829	42532 SH	DEFINED 09		
42532							
CBRL GROUP INC	COM	12489V106	5971	153706 SH	DEFINED 03		
153706							
CCBT FINL COS INC	COM	12500Q102	263	11000 SH	DEFINED 03		
11000							
C COR NET CORP	COM	125010108	458	93496 SH	DEFINED 03	93496	
C D I CORP	COM	125071100	1430	55097 SH	DEFINED 03		
55097							
CEC ENTMT INC	COM	125137109	2695	72985 SH	DEFINED 03		
72985							
CH ENERGY GROUP INC	COM	12541M102	1980	43998 SH	DEFINED 03		
43998							
C H ROBINSON WORLDWIDE INC	COM	12541W100	5381	151840 SH	DEFINED 03		
151840							
CIGNA CORP	COM	125509109	24855	529502 SH	DEFINED 03		
529502							
CIGNA CORP	COM	125509109	1803	38416 SH	DEFINED 09		
38416							
CIT GROUP INC	COM	125581108	537	21800 SH	DEFINED 03		
21800							
CKE RESTAURANTS INC	COM	12561E105	137	24498 SH	DEFINED 03	24498	
CLECO CORP NEW	COM	12561W105	3679	212426 SH	DEFINED 03		
212426							
CMGI INC	COM	125750109	110	73086 SH	DEFINED 03		
73086							
CMS ENERGY CORP	COM	125896100	2316	285979 SH	DEFINED 03		
285979							
CPI CORP	COM	125902106	439	24849 SH	DEFINED 03		
24849							
CSK AUTO CORP	COM	125965103	211	14600 SH	DEFINED 03		
14600							
CNA FINL CORP	COM	126117100	598	24300 SH	DEFINED 03		
24300							
CNA SURETY CORP	COM	12612L108	143	14500 SH	DEFINED 03		
14500							
CNF INC	COM	12612W104	1562	61543 SH	DEFINED 03	61543	
CNS INC	COM	126136100	162	19000 SH	DEFINED 03		
19000							
CNET NETWORKS INC	COM	12613R104	365	61338 SH	DEFINED 03		
61338							
CSG SYS INTL INC	COM	126349109	2575	181475 SH	DEFINED 03		
181475							
CSX CORP	COM	126408103	10278	341591 SH	DEFINED 03		
341591							
CTS CORP	COM	126501105	947	90582 SH	DEFINED 03		
90582							
CUNO INC	COM	126583103	1655	45698 SH	DEFINED 03		
45698							
CVB FINL CORP	COM	126600105	376	19439 SH	DEFINED 03		
19439							
CVF TECHNOLOGIES CORP	COM	12660F102	188	647128 SH	DEFINED 03	647128	
CVS CORP	COM	126650100	16787	598878 SH	DEFINED 03		
598878							
CV THERAPEUTICS INC	COM	126667104	393	13200 SH	DEFINED 03		
13200							
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	480	23100 SH	DEFINED 03		
23100							
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	910	127282 SH	DEFINED 03		
127282							
CABOT CORP	COM	127055101	1818	63349 SH	DEFINED 03		
63349							

CABOT OIL & GAS CORP 87777	COM	127097103	2424	87777 SH	DEFINED 03	
CABOT MICROELECTRONICS CORP 21506	COM	12709P103	1085	21506 SH	DEFINED 03	
CACI INTL INC	CL A	127190304	3778	110148 SH	DEFINED 03	110148
CADENCE DESIGN SYSTEM INC 196178	COM	127387108	2366	196178 SH	DEFINED 03	
CAL DIVE INTL INC 105096	COM	127914109	2289	105096 SH	DEFINED 03	
CALGON CARBON CORP 11800	COM	129603106	68	11800 SH	DEFINED 03	
CALLAWAY GOLF CO 65175	COM	131193104	862	65175 SH	DEFINED 03	
CALPINE CORP 548430	COM	131347106	3620	548430 SH	DEFINED 03	
CAMBREX CORP 92751	COM	132011107	2135	92751 SH	DEFINED 03	
CAMPBELL SOUP CO 671949	COM	134429109	16463	671949 SH	DEFINED 03	
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2491	89000 SH	DEFINED 03	89000
CAPITAL ONE FINL CORP 605208	COM	14040H105	29764	605208 SH	DEFINED 03	
CAPITOL FED FINL 10900	COM	14057C106	308	10900 SH	DEFINED 03	
CAPTARIS INC 66696	COM	14071N104	229	66696 SH	DEFINED 03	
CARBO CERAMICS INC 56676	COM	140781105	2111	56676 SH	DEFINED 03	
CARAUSTAR INDS INC 72810	COM	140909102	583	72810 SH	DEFINED 03	
CARDIAC SCIENCE INC 21500	COM NEW	141410209	58	21500 SH	DEFINED 03	
CARDINAL HEALTH INC 685396	COM	14149Y108	44071	685396 SH	DEFINED 03	
CARDIODYNAMICS INTL CORP	COM	141597104	38	11100 SH	DEFINED 03	11100
CAREER EDUCATION CORP 60000	COM	141665109	4098	60000 SH	DEFINED 03	
CAREMARK RX INC 28088	COM	141705103	721	28088 SH	DEFINED 03	
CARLISLE COS INC 26702	COM	142339100	1126	26702 SH	DEFINED 03	
CARMAX INC 161114	COM	143130102	4858	161114 SH	DEFINED 03	
CARNIVAL CORP 1213348	PAIRED CTF	143658300	39446	1213348 SH	DEFINED 03	
CARPENTER TECHNOLOGY CORP 25857	COM	144285103	403	25857 SH	DEFINED 03	
CARRAMERICA RLTY CORP 24600	COM	144418100	684	24600 SH	DEFINED 03	
CARREKER CORP	COM	144433109	250	56641 SH	DEFINED 03	56641
CASCADE NAT GAS CORP 28934	COM	147339105	553	28934 SH	DEFINED 03	
CASEYS GEN STORES INC 141615	COM	147528103	2000	141615 SH	DEFINED 03	
CASH AMER INTL INC 82734	COM	14754D100	1094	82734 SH	DEFINED 03	
CASTLE A M & CO 34272	COM	148411101	224	34272 SH	DEFINED 03	
CATALINA MARKETING CORP 105320	COM	148867104	1859	105320 SH	DEFINED 03	
CATAPULT COMMUNICATIONS CORP 28734	COM	149016107	301	28734 SH	DEFINED 03	
CATELLUS DEV CORP 10550	COM	149111106	232	10550 SH	DEFINED 03	
CATERPILLAR INC DEL	COM	149123101	29178	524220 SH	DEFINED 03	524220
CATERPILLAR INC DEL 371218	COM	149123101	20662	371218 SH	DEFINED 09	
CATHAY BANCORP INC 6100	COM	149150104	272	6100 SH	DEFINED 03	
CATO CORP NEW 78468	CL A	149205106	1654	78468 SH	DEFINED 03	
CELL GENESYS INC 16900	COM	150921104	149	16900 SH	DEFINED 03	
CELL THERAPEUTICS INC 27900	COM	150934107	272	27900 SH	DEFINED 03	
CELESTICA INC 1000000	SUB VTG SHS	15101Q108	15760	1000000 SH	DEFINED 10	
CELGENE CORP 76100	COM	151020104	2309	76100 SH	DEFINED 03	
CENDANT CORP	COM	151313103	39796	2172296 SH	DEFINED 03	2172296

CENTENNIAL COMMUNCTNS CORP N 11500	CL A NEW	15133V208	46	11500 SH	DEFINED 03	
CENTENE CORP DEL 26200	COM	15135B101	1009	26200 SH	DEFINED 03	
CENTERPOINT ENERGY INC 474749	COM	15189T107	3869	474749 SH	DEFINED 03	
CENTEX CORP 214404	COM	152312104	16678	214404 SH	DEFINED 03	
CENTILLIUM COMMUNICATIONS IN 14200	COM	152319109	139	14200 SH	DEFINED 03	
CENTEX CONSTRUCTION PRODUCTS 6500	COM	15231R109	261	6500 SH	DEFINED 03	
CENTRAL PKG CORP 99250	COM	154785109	1227	99250 SH	DEFINED 03	
CENTRAL VT PUB SVC CORP	COM	155771108	758	38762 SH	DEFINED 03	38762
CENTURY ALUM CO 50576	COM	156431108	354	50576 SH	DEFINED 03	
CENTURY BUSINESS SVCS INC 39200	COM	156490104	126	39200 SH	DEFINED 03	
CENTURYTEL INC 220500	COM	156700106	7684	220500 SH	DEFINED 03	
CEPHALON INC 140836	COM	156708109	5781	140836 SH	DEFINED 03	
CERIDIAN CORP NEW 127383	COM	156779100	2162	127383 SH	DEFINED 03	
CERNER CORP 92788	COM	156782104	2116	92788 SH	DEFINED 03	
CERTEGY INC 82260	COM	156880106	2283	82260 SH	DEFINED 03	
CHAMPION ENTERPRISES INC	COM	158496109	788	152080 SH	DEFINED 03	152080
CHARLES RIV LABS INTL INC 28400	COM	159864107	914	28400 SH	DEFINED 03	
CHARTER ONE FINL INC 498694	COM	160903100	15549	498694 SH	DEFINED 03	
CHARTER MUN MTG ACCEP CO 22200	SH BEN INT	160908109	422	22200 SH	DEFINED 03	
CHARMING SHOPPES INC 60800	COM	161133103	294	60800 SH	DEFINED 03	
CHARTER COMMUNICATIONS INC D 42400	CL A	16117M107	158	42400 SH	DEFINED 03	
CHATEAU CMNTYS INC 12655	COM	161726104	374	12655 SH	DEFINED 03	
CHATTEM INC 25800	COM	162456107	485	25800 SH	DEFINED 03	
CHECKFREE CORP NEW	COM	162813109	11463	409376 SH	DEFINED 03	409376
CHECKPOINT SYS INC 93531	COM	162825103	1323	93531 SH	DEFINED 03	
CHEESECAKE FACTORY INC 26100	COM	163072101	935	26100 SH	DEFINED 03	
CHELSEA PPTY GROUP INC 16300	COM	163421100	657	16300 SH	DEFINED 03	
CHEMICAL FINL CORP 13124	COM	163731102	388	13124 SH	DEFINED 03	
CHESAPEAKE CORP 47676	COM	165159104	1042	47676 SH	DEFINED 03	
CHESAPEAKE ENERGY CORP 72300	COM	165167107	730	72300 SH	DEFINED 03	
CHEVRONTXACO CORP 2463522	COM	166764100	177866	2463522 SH	DEFINED 03	
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	244	3500 SH	DEFINED 03	3500
CHICOS FAS INC 68800	COM	168615102	1448	68800 SH	DEFINED 03	
CHILDRENS PL RETAIL STORES I 68700	COM	168905107	1382	68700 SH	DEFINED 03	
CHIPPAC INC 30800	CL A	169657103	234	30800 SH	DEFINED 03	
CHOICE HOTELS INTL INC 9550	COM	169905106	261	9550 SH	DEFINED 03	
CHIQUITA BRANDS INTL INC 48830	COM	170032809	708	48830 SH	DEFINED 03	
CHIRON CORP 300591	COM	170040109	13184	300591 SH	DEFINED 03	
CHITTENDEN CORP 99458	COM	170228100	2720	99458 SH	DEFINED 03	
CHOICEPOINT INC	COM	170388102	1516	43920 SH	DEFINED 03	43920
CHRISTOPHER & BANKS CORP 124611	COM	171046105	4609	124611 SH	DEFINED 03	
CHUBB CORP 426580	COM	171232101	25595	426580 SH	DEFINED 03	

CHURCH & DWIGHT INC 28716	COM	171340102	940	28716	SH	DEFINED 03	
CIBER INC 174644	COM	171638102	1226	174644	SH	DEFINED 03	
CIENA CORP 641458	COM	171779101	3316	641458	SH	DEFINED 03	
CIMA LABS INC 60800	COM	171796105	1635	60800	SH	DEFINED 03	
CIMAREX ENERGY CO 107612	COM	171798101	2556	107612	SH	DEFINED 03	
CINCINNATI BELL INC NEW	COM	171871106	1842	274906	SH	DEFINED 03	274906
CINCINNATI FINL CORP 242770	COM	172062101	8992	242770	SH	DEFINED 03	
CINERGY CORP 540106	COM	172474108	19871	540106	SH	DEFINED 03	
CIRCUIT CITY STORE INC 325062	COM	172737108	2861	325062	SH	DEFINED 03	
CIRRUS LOGIC INC 36000	COM	172755100	144	36000	SH	DEFINED 03	
CISCO SYS INC 16612259	COM	17275R102	278920	16612259	SH	DEFINED 03	
CISCO SYS INC 276438	COM	17275R102	4641	276438	SH	DEFINED 09	
CINTAS CORP 258580	COM	172908105	9161	258580	SH	DEFINED 03	
CINTAS CORP	COM	172908105	593	16739	SH	DEFINED 09	16739
CITIGROUP INC 12098148	COM	172967101	517801	12098148	SH	DEFINED 03	
CITIZENS COMMUNICATIONS CO 414928	COM	174538101	5348	414928	SH	DEFINED 03	
CITRIX SYS INC 1176997	COM	177376100	23964	1176997	SH	DEFINED 03	
CITY HLDG CO 15055	COM	177835105	441	15055	SH	DEFINED 03	
CITY NATL CORP 87979	COM	178566105	3920	87979	SH	DEFINED 03	
CLAIRES STORES INC 89042	COM	179584107	2258	89042	SH	DEFINED 03	
CLARCOR INC 74461	COM	179895107	2870	74461	SH	DEFINED 03	
CLAYTON HOMES INC	COM	184190106	1280	102008	SH	DEFINED 03	102008
CLEAR CHANNEL COMMUNICATIONS 1584791	COM	184502102	67179	1584791	SH	DEFINED 03	
CLEVELAND CLIFFS INC 38234	COM	185896107	682	38234	SH	DEFINED 03	
CLOROX CO DEL 763805	COM	189054109	32576	763805	SH	DEFINED 03	
COACH INC 294951	COM	189754104	14671	294951	SH	DEFINED 03	
COACHMEN INDS INC 40690	COM	189873102	486	40690	SH	DEFINED 03	
COCA COLA BOTTLING CO CONS 23120	COM	191098102	1262	23120	SH	DEFINED 03	
COCA COLA CO 4485039	COM	191216100	208151	4485039	SH	DEFINED 03	
COCA COLA ENTERPRISES INC	COM	191219104	12487	687991	SH	DEFINED 03	687991
COGNEX CORP 142201	COM	192422103	3175	142201	SH	DEFINED 03	
COGNIZANT TECHNOLOGY Solutio 21750	CL A	192446102	530	21750	SH	DEFINED 03	
COHERENT INC 84671	COM	192479103	2055	84671	SH	DEFINED 03	
COHU INC 66676	COM	192576106	1040	66676	SH	DEFINED 03	
COINSTAR INC 137600	COM	19259P300	2605	137600	SH	DEFINED 03	
COLGATE PALMOLIVE CO 880798	COM	194162103	51042	880798	SH	DEFINED 03	
COLONIAL BANCGROUP INC 139107	COM	195493309	1929	139107	SH	DEFINED 03	
COLONIAL PPTYS TR	COM SH BEN INT	195872106	2515	71483	SH	DEFINED 03	71483
COLUMBIA LABS INC 10300	COM	197779101	116	10300	SH	DEFINED 03	
COMCAST CORP NEW 4071566	CL A	20030N101	122880	4071566	SH	DEFINED 03	
COMCAST CORP NEW 75228	CL A	20030N101	2270	75228	SH	DEFINED 09	
COMCAST CORP NEW 426	CL A SPL	20030N200	12	426	SH	DEFINED 03	
COMCAST CORP NEW	CL A SPL	20030N200	2400	82776	SH	DEFINED 09	

82776							
COMERICA INC	COM	200340107	21801	468829	SH	DEFINED 03	
468829							
COMMERCE BANCORP INC NJ	COM	200519106	10936	294770	SH	DEFINED 03	
294770							
COMMERCE BANCSHARES INC	COM	200525103	269	6915	SH	DEFINED 03	6915
COMMERCE GROUP INC MASS	COM	200641108	467	12900	SH	DEFINED 03	
12900							
COMMERCIAL FEDERAL CORPORATI	COM	201647104	2923	137880	SH	DEFINED 03	
137880							
COMMERCIAL METALS CO	COM	201723103	1745	98076	SH	DEFINED 03	
98076							
COMMERCIAL NET LEASE RLTY IN	COM	202218103	384	22300	SH	DEFINED 03	
22300							
COMMONWEALTH INDS INC DEL	COM	203004106	173	35305	SH	DEFINED 03	
35305							
COMMONWEALTH TEL ENTERPRISES	COM	203349105	204	4633	SH	DEFINED 03	
4633							
COMMSCOPE INC	COM	203372107	965	101554	SH	DEFINED 03	
101554							
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1356	70300	SH	DEFINED 03	70300
COMMUNITY FIRST BANKSHARES I	COM	203902101	3209	117845	SH	DEFINED 03	
117845							
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	628	21188	SH	DEFINED 03	
21188							
COMPASS BANCSHARES INC	COM	20449H109	4744	136601	SH	DEFINED 03	
136601							
COMPUREDIT CORP	COM	20478N100	261	21500	SH	DEFINED 03	
21500							
COMPUTER ASSOC INTL INC	COM	204912109	19600	879717	SH	DEFINED 03	
879717							
COMPUTER NETWORK TECHNOLOGY	COM	204925101	140	17700	SH	DEFINED 03	
17700							
COMPUTER SCIENCES CORP	COM	205363104	10758	282227	SH	DEFINED 03	
282227							
COMPUWARE CORP	COM	205638109	3304	577542	SH	DEFINED 03	577542
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4323	287982	SH	DEFINED 03	
287982							
CONAGRA FOODS INC	COM	205887102	34057	1443087	SH	DEFINED 03	
1443087							
CONAGRA FOODS INC	COM	205887102	1004	42539	SH	DEFINED 09	
42539							
COMPUTER HORIZONS CORP	COM	205908106	56	12300	SH	DEFINED 03	
12300							
CONCERTO SOFTWARE INC	COM	20602T106	235	25534	SH	DEFINED 03	
25534							
CONCORD CAMERA CORP	COM	206156101	490	70353	SH	DEFINED 03	
70353							
CONCORD COMMUNICATIONS INC	COM	206186108	658	47755	SH	DEFINED 03	
47755							
CONCORD EFS INC	COM	206197105	11078	752559	SH	DEFINED 03	752559
CONCURRENT COMPUTER CORP NEW	COM	206710204	99	34200	SH	DEFINED 03	
34200							
CONE MLS CORP N C	COM	206814105	25	15600	SH	DEFINED 03	
15600							
CONEXANT SYSTEMS INC	COM	207142100	207	49300	SH	DEFINED 03	
49300							
CONMED CORP	COM	207410101	1515	82371	SH	DEFINED 03	
82371							
CONNECTICUT BANCSHARES INC	COM	207540105	274	7000	SH	DEFINED 03	
7000							
CONNETICS CORP	COM	208192104	180	12000	SH	DEFINED 03	
12000							
CONOCOPHILLIPS	COM	20825C104	89536	1633873	SH	DEFINED 03	
1633873							
CONOCOPHILLIPS	COM	20825C104	1933	35280	SH	DEFINED 09	35280
CONSOL ENERGY INC	COM	20854P109	227	10000	SH	DEFINED 03	
10000							
CONSOLIDATED EDISON INC	COM	209115104	24088	556552	SH	DEFINED 03	
556552							
CONSOLIDATED GRAPHICS INC	COM	209341106	900	39341	SH	DEFINED 03	
39341							
CONSTELLATION BRANDS INC	CL A	21036P108	2540	80900	SH	DEFINED 03	
80900							
CONSTELLATION ENERGY GROUP I	COM	210371100	8945	260785	SH	DEFINED 03	
260785							
CONTINENTAL AIRLS INC	CL B	210795308	204	13600	SH	DEFINED 03	
13600							
CONVERGYS CORP	COM	212485106	7545	471579	SH	DEFINED 03	
471579							

COOPER CAMERON CORP	COM	216640102	2282	45287	SH	DEFINED 03	45287
COOPER COS INC 95038	COM NEW	216648402	3304	95038	SH	DEFINED 03	
COOPER TIRE & RUBR CO 506182	COM	216831107	8904	506182	SH	DEFINED 03	
COORS ADOLPH CO 162927	CL B	217016104	7980	162927	SH	DEFINED 03	
COORS ADOLPH CO 11696	CL B	217016104	573	11696	SH	DEFINED 09	
COPART INC 69450	COM	217204106	656	69450	SH	DEFINED 03	
CORINTHIAN COLLEGES INC 163900	COM	218868107	7918	163900	SH	DEFINED 03	
CORIXA CORP 28106	COM	21887F100	218	28106	SH	DEFINED 03	
CORN PRODS INTL INC	COM	219023108	3481	115910	SH	DEFINED 03	115910
CORNERSTONE RLTY INCOME TR I 45845	COM	21922V102	335	45845	SH	DEFINED 03	
CORNING INC 1844394	COM	219350105	13630	1844394	SH	DEFINED 03	
CORPORATE EXECUTIVE BRD CO 59450	COM	21988R102	2427	59450	SH	DEFINED 03	
CORPORATE OFFICE PPTYS TR 12000	SH BEN INT	22002T108	203	12000	SH	DEFINED 03	
CORRECTIONS CORP AMER NEW 10970	COM NEW	22025Y407	278	10970	SH	DEFINED 03	
CORUS BANKSHARES INC 6700	COM	220873103	322	6700	SH	DEFINED 03	
CORVIS CORP 32900	COM	221009103	48	32900	SH	DEFINED 03	
COST PLUS INC CALIF	COM	221485105	2020	56622	SH	DEFINED 03	56622
COSTCO WHSL CORP NEW 848410	COM	22160K105	31052	848410	SH	DEFINED 03	
COSTCO WHSL CORP NEW 114361	COM	22160K105	4186	114361	SH	DEFINED 09	
COUNTRYWIDE FINANCIAL CORP 539250	COM	222372104	37516	539250	SH	DEFINED 03	
COVANCE INC 56064	COM	222816100	1015	56064	SH	DEFINED 03	
COVENTRY HEALTH CARE INC 30000	COM	222862104	1385	30000	SH	DEFINED 03	
COX COMMUNICATIONS INC NEW 64897	CL A	224044107	2070	64897	SH	DEFINED 03	
CRANE CO 442357	COM	224399105	10011	442357	SH	DEFINED 03	
CRAWFORD & CO	CL B	224633107	79	16100	SH	DEFINED 03	16100
CRAY INC 22300	COM	225223106	176	22300	SH	DEFINED 03	
CREDENCE SYS CORP 78800	COM	225302108	677	78800	SH	DEFINED 03	
CREDIT ACCEP CORP MICH 18400	COM	225310101	184	18400	SH	DEFINED 03	
CREE INC 150933	COM	225447101	2453	150933	SH	DEFINED 03	
CRESCENT REAL ESTATE EQUITIE 30500	COM	225756105	507	30500	SH	DEFINED 03	
CROMPTON CORP 161915	COM	227116100	1142	161915	SH	DEFINED 03	
CROSS A T CO 49912	CL A	227478104	296	49912	SH	DEFINED 03	
CROSS CTRY HEALTHCARE INC	COM	227483104	261	19800	SH	DEFINED 03	19800
CROWN AMERN RLTY TR 11700	SH BEN INT	228186102	126	11700	SH	DEFINED 03	
CROWN ANDERSEN INC 12609	COM	228190104	30	12609	SH	DEFINED 03	
CROWN CASTLE INTL CORP 90900	COM	228227104	706	90900	SH	DEFINED 03	
CROWN HOLDINGS INC 77175	COM	228368106	551	77175	SH	DEFINED 03	
CROWN MEDIA HLDGS INC 14800	CL A	228411104	60	14800	SH	DEFINED 03	
CRYOLIFE INC 50797	COM	228903100	526	50797	SH	DEFINED 03	
CUBIC CORP 66800	COM	229669106	1484	66800	SH	DEFINED 03	
CUBIST PHARMACEUTICALS INC	COM	229678107	147	13600	SH	DEFINED 03	13600
CULLEN FROST BANKERS INC 129246	COM	229899109	4149	129246	SH	DEFINED 03	
CUMMINS INC	COM	231021106	2283	63617	SH	DEFINED 03	

63617 CUMMINS INC	COM	231021106	2357	65660 SH	DEFINED 09	
65660 CUMULUS MEDIA INC	CL A	231082108	233	12400 SH	DEFINED 03	
12400 CURATIVE HEALTH SVCS INC	COM	231264102	552	32634 SH	DEFINED 03	
32634 CURAGEN CORP	COM	23126R101	140	26400 SH	DEFINED 03	
26400 CURTISS WRIGHT CORP	COM	231561101	2291	36250 SH	DEFINED 03	
36250 CYBERONICS INC	COM	23251P102	254	11800 SH	DEFINED 03	11800
 CYBEX INTL INC	COM	23252E106	20	14500 SH	DEFINED 03	
14500 CYMER INC	COM	232572107	2725	84960 SH	DEFINED 03	
84960 CYPRESS SEMICONDUCTOR CORP	COM	232806109	2081	173402 SH	DEFINED 03	
173402 CYTEC INDS INC	COM	232820100	3796	112313 SH	DEFINED 03	
112313 CYTYC CORP	COM	232946103	7012	664675 SH	DEFINED 03	
664675 DPL INC	COM	233293109	1805	113228 SH	DEFINED 03	
113228 DQE INC	COM	23329J104	996	66121 SH	DEFINED 03	
66121 DRS TECHNOLOGIES INC	COM	23330X100	1720	61598 SH	DEFINED 03	61598
 D R HORTON INC	COM	23331A109	7504	267053 SH	DEFINED 03	
267053 DST SYS INC DEL	COM	233326107	3085	81179 SH	DEFINED 03	
81179 DSP GROUP INC	COM	23332B106	1820	83650 SH	DEFINED 03	
83650 DTE ENERGY CO	COM	233331107	19190	496643 SH	DEFINED 03	
496643 DANA CORP	COM	235811106	5699	493029 SH	DEFINED 03	
493029 DANAHER CORP DEL	COM	235851102	32722	480846 SH	DEFINED 03	
480846 DARDEN RESTAURANTS INC	COM	237194105	5087	268008 SH	DEFINED 03	
268008 DATASCOPE CORP	COM	238113104	1312	45169 SH	DEFINED 03	45169
 DAVITA INC	COM	23918K108	1211	45207 SH	DEFINED 03	
45207 DEAN FOODS CO NEW	COM	242370104	12101	384146 SH	DEFINED 03	
384146 DECODE GENETICS INC	COM	243586104	42	13300 SH	DEFINED 03	
13300 DEERE & CO	COM	244199105	19045	416742 SH	DEFINED 03	
416742 DEL MONTE FOODS CO	COM	24522P103	1066	120638 SH	DEFINED 03	
120638 DELL COMPUTER CORP	COM	247025109	180123	5657125 SH	DEFINED 03	
5657125 DELL COMPUTER CORP	COM	247025109	4410	138490 SH	DEFINED 09	
138490 DELPHI CORP	COM	247126105	11252	1303856 SH	DEFINED 03	1303856
 DELPHI CORP	COM	247126105	1610	186592 SH	DEFINED 09	
186592 DELPHI FINL GROUP INC	CL A	247131105	2701	57720 SH	DEFINED 03	
57720 DELTA & PINE LD CO	COM	247357106	2279	103694 SH	DEFINED 03	
103694 DELTA AIR LINES INC DEL	COM	247361108	5723	389823 SH	DEFINED 03	
389823 DELTIC TIMBER CORP	COM	247850100	905	31820 SH	DEFINED 03	
31820 DENBURY RES INC	COM NEW	247916208	328	24400 SH	DEFINED 03	
24400 DELUXE CORP	COM	248019101	16110	359606 SH	DEFINED 03	
359606 DENDRITE INTL INC	COM	248239105	1362	106457 SH	DEFINED 03	106457
 DENTSPLY INTL INC NEW	COM	249030107	1992	48625 SH	DEFINED 03	
48625 DEPARTMENT 56 INC	COM	249509100	677	44134 SH	DEFINED 03	
44134 DEVELOPERS DIVERSIFIED RLTY	COM	251591103	265	9330 SH	DEFINED 03	
9330 DEVELOPERS DIVERSIFIED RLTY	COM	251591103	2118	74480 SH	DEFINED 09	
74480						

DEVON ENERGY CORP NEW 960750	COM	25179M103	51304	960750	SH	DEFINED 03	
DEVRY INC DEL 57877	COM	251893103	1348	57877	SH	DEFINED 03	
DIAGNOSTIC PRODS CORP 74625	COM	252450101	3063	74625	SH	DEFINED 03	
DIAL CORP NEW	COM	25247D101	5985	307704	SH	DEFINED 03	307704
DIAMOND OFFSHORE DRILLING IN 13300	COM	25271C102	279	13300	SH	DEFINED 03	
DIEBOLD INC 70794	COM	253651103	3062	70794	SH	DEFINED 03	
DIGENE CORP 23400	COM	253752109	640	23400	SH	DEFINED 03	
DIGI INTL INC 46526	COM	253798102	264	46526	SH	DEFINED 03	
DIGITAL INSIGHT CORP 21000	COM	25385P106	398	21000	SH	DEFINED 03	
DIGITAL RIV INC 10500	COM	25388B104	201	10500	SH	DEFINED 03	
DIGITAS INC 15203	COM	25388K104	76	15203	SH	DEFINED 03	
DIME CMNTY BANCSHARES	COM	253922108	2569	101393	SH	DEFINED 03	101393
DILLARDS INC 146643	CL A	254067101	1975	146643	SH	DEFINED 03	
DIME BANCORP INC NEW 154600	*W EXP 99/99/9	25429Q110	23	154600	SH	DEFINED 03	
DIMON INC 94098	COM	254394109	674	94098	SH	DEFINED 03	
DIONEX CORP 58549	COM	254546104	2327	58549	SH	DEFINED 03	
DISNEY WALT CO 3866913	COM DISNEY	254687106	76372	3866913	SH	DEFINED 03	
DIVERSA CORP 11100	COM	255064107	106	11100	SH	DEFINED 03	
DIXIE GROUP INC 10700	CL A	255519100	37	10700	SH	DEFINED 03	
DOCUMENTUM INC	COM	256159104	453	23100	SH	DEFINED 03	23100
DOLLAR GEN CORP 529675	COM	256669102	9672	529675	SH	DEFINED 03	
DOLLAR THRIFTY AUTOMOTIVE GP 12400	COM	256743105	230	12400	SH	DEFINED 03	
DOLLAR TREE STORES INC 64997	COM	256747106	2065	64997	SH	DEFINED 03	
DOMINION RES INC VA NEW 652493	COM	25746U109	41936	652493	SH	DEFINED 03	
DONALDSON INC 55106	COM	257651109	2449	55106	SH	DEFINED 03	
DONNELLEY R R & SONS CO 399516	COM	257867101	10443	399516	SH	DEFINED 03	
DORAL FINL CORP 15650	COM	25811P100	699	15650	SH	DEFINED 03	
DOUBLECLICK INC	COM	258609304	486	52510	SH	DEFINED 03	52510
DOVER CORP 302633	COM	260003108	9067	302633	SH	DEFINED 03	
DOW CHEM CO 1701633	COM	260543103	52683	1701633	SH	DEFINED 03	
DOW CHEM CO 55468	COM	260543103	1717	55468	SH	DEFINED 09	
DOW JONES & CO INC 133434	COM	260561105	5742	133434	SH	DEFINED 03	
DOWNEY FINL CORP 80160	COM	261018105	3311	80160	SH	DEFINED 03	
DRESS BARN INC 98966	COM	261570105	1239	98966	SH	DEFINED 03	
DRIL-QUIP INC 44349	COM	262037104	807	44349	SH	DEFINED 03	
DRUGSTORE COM INC	COM	262241102	73	12500	SH	DEFINED 03	12500
DSL NET INC 17500	COM	262506108	9	17500	SH	DEFINED 03	
DU PONT E I DE NEMOURS & CO 1541923	COM	263534109	64206	1541923	SH	DEFINED 03	
DU PONT E I DE NEMOURS & CO 515717	COM	263534109	21474	515717	SH	DEFINED 09	
DUANE READE INC 65348	COM	263578106	964	65348	SH	DEFINED 03	
DUKE ENERGY CORP 1853975	COM	264399106	36987	1853975	SH	DEFINED 03	
DUKE REALTY CORP 14216	COM NEW	264411505	392	14216	SH	DEFINED 03	
DUKE REALTY CORP	COM NEW	264411505	1820	66052	SH	DEFINED 09	

66052 DUN & BRADSTREET CORP DEL NE	COM	26483E100	2796	68024 SH	DEFINED 03	68024
DUPONT PHOTOMASKS INC	COM	26613X101	901	47926 SH	DEFINED 03	
47926 DURECT CORP	COM	266605104	35	14700 SH	DEFINED 03	
14700 DYCOM INDS INC	COM	267475101	992	60887 SH	DEFINED 03	
60887 DYNEGY INC NEW	CL A	26816Q101	2357	561084 SH	DEFINED 03	
561084 EGL INC	COM	268484102	2221	146122 SH	DEFINED 03	
146122 E M C CORP MASS	COM	268648102	40419	3860417 SH	DEFINED 03	
3860417 ENSCO INTL INC	COM	26874Q100	6747	250819 SH	DEFINED 03	
250819 EOG RES INC	COM	26875P101	9161	218962 SH	DEFINED 03	218962
E PIPHANY INC	COM	26881V100	210	41150 SH	DEFINED 03	
41150 ESS TECHNOLOGY INC	COM	269151106	1024	105076 SH	DEFINED 03	
105076 E TRADE GROUP INC	COM	269246104	3715	437021 SH	DEFINED 03	
437021 E Z EM INC	COM NEW	269305405	86	10200 SH	DEFINED 03	
10200 EARTHLINK INC	COM	270321102	630	78945 SH	DEFINED 03	
78945 EAST WEST BANCORP INC	COM	27579R104	2328	64425 SH	DEFINED 03	
64425 EASTGROUP PPTY INC	COM	277276101	292	10800 SH	DEFINED 03	
10800 EASTMAN CHEM CO	COM	277432100	8378	264527 SH	DEFINED 03	264527
EASTMAN KODAK CO	COM	277461109	25309	925393 SH	DEFINED 03	
925393 EASTMAN KODAK CO	COM	277461109	30235	1105475 SH	DEFINED 09	
1105475 EATON CORP	COM	278058102	13713	174440 SH	DEFINED 03	
174440 EATON VANCE CORP	COM NON VTG	278265103	1759	55668 SH	DEFINED 03	
55668 EBAY INC	COM	278642103	49764	478501 SH	DEFINED 03	
478501 ECHELON CORP	COM	27874N105	281	20200 SH	DEFINED 03	
20200 ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	3186	92023 SH	DEFINED 03	
92023 ECLIPSYS CORP	COM	278856109	196	18600 SH	DEFINED 03	18600
ECOLAB INC	COM	278865100	13429	524576 SH	DEFINED 03	
524576 EDISON INTL	COM	281020107	21166	1288283 SH	DEFINED 03	
1288283 EDO CORP	COM	281347104	889	50200 SH	DEFINED 03	
50200 EDUCATION MGMT CORP	COM	28139T101	8222	155012 SH	DEFINED 03	
155012 J D EDWARDS & CO	COM	281667105	172	12000 SH	DEFINED 03	
12000 EDWARDS AG INC	COM	281760108	2698	78885 SH	DEFINED 03	
78885 EDWARDS LIFESCIENCES CORP	COM	28176E108	6038	187865 SH	DEFINED 03	
187865 EFUNDS CORP	COM	28224R101	1874	162220 SH	DEFINED 03	162220
EL PASO CORP	COM	28336L109	9235	1142894 SH	DEFINED 03	
1142894 EL PASO ELEC CO	COM NEW	283677854	1744	141429 SH	DEFINED 03	
141429 ELECTRO SCIENTIFIC INDS	COM	285229100	1170	77196 SH	DEFINED 03	
77196 ELECTRONIC ARTS INC	COM	285512109	16560	224082 SH	DEFINED 03	
224082 ELECTRONIC DATA SYS NEW	COM	285661104	21831	1017750 SH	DEFINED 03	
1017750 ELECTRONICS FOR IMAGING INC	COM	286082102	1018	50400 SH	DEFINED 03	
50400 ELKCORP	COM	287456107	1149	51081 SH	DEFINED 03	
51081 EMCOR GROUP INC	COM	29084Q100	1988	40269 SH	DEFINED 03	40269
EMERSON ELEC CO	COM	291011104	42205	825926 SH	DEFINED 03	
825926						

EMMIS COMMUNICATIONS CORP 41868	CL A	291525103	968	41868	SH	DEFINED 03	
ENCYSIVE PHARMACEUTICALS INC 18200	COM	29256X107	87	18200	SH	DEFINED 03	
ENDO PHARMACEUTICALS HLDGS I 25600	COM	29264F205	429	25600	SH	DEFINED 03	
ENERGEN CORP 117567	COM	29265N108	3915	117567	SH	DEFINED 03	
ENERGY EAST CORP 157710	COM	29266M109	3274	157710	SH	DEFINED 03	
ENERGIZER HLDGS INC 534607	COM	29266R108	16787	534607	SH	DEFINED 03	
ENGELHARD CORP	COM	292845104	15267	616341	SH	DEFINED 03	616341
ENGINEERED SUPPORT SYS INC 70325	COM	292866100	2933	70325	SH	DEFINED 03	
ENESCO GROUP INC 30648	COM	292973104	227	30648	SH	DEFINED 03	
ENTEGRIS INC 30800	COM	29362U104	415	30800	SH	DEFINED 03	
ENTERASYS NETWORKS INC 80100	COM	293637104	243	80100	SH	DEFINED 03	
ENTERCOM COMMUNICATIONS CORP 37180	CL A	293639100	1822	37180	SH	DEFINED 03	
ENTERGY CORP NEW 586901	COM	29364G103	30977	586901	SH	DEFINED 03	
ENTERPRISE PRODS PARTNERS L 14800	COM	293792107	333	14800	SH	DEFINED 03	
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	276	9600	SH	DEFINED 03	9600
ENTRUST INC 24400	COM	293848107	69	24400	SH	DEFINED 03	
ENZON PHARMACEUTICALS INC 20500	COM	293904108	257	20500	SH	DEFINED 03	
ENZO BIOCHEM INC 99169	COM	294100102	2134	99169	SH	DEFINED 03	
EON LABS INC 11250	COM	29412E100	395	11250	SH	DEFINED 03	
EQUIFAX INC 220631	COM	294429105	5736	220631	SH	DEFINED 03	
EQUITABLE RES INC 95573	COM	294549100	3894	95573	SH	DEFINED 03	
EQUITY INNS INC 26900	COM	294703103	186	26900	SH	DEFINED 03	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	22212	822349	SH	DEFINED 03	822349
EQUITY ONE 30800	COM	294752100	505	30800	SH	DEFINED 03	
EQUITY RESIDENTIAL 413646	SH BEN INT	29476L107	10734	413646	SH	DEFINED 03	
ERICSSON L M TEL CO 196248	ADR B SEK 10	294821608	2086	196248	SH	DEFINED 09	
ERIE INDTY CO 7500	CL A	29530P102	309	7500	SH	DEFINED 03	
ESCO TECHNOLOGIES INC 7100	COM	296315104	312	7100	SH	DEFINED 03	
ESPEED INC 16100	CL A	296643109	318	16100	SH	DEFINED 03	
ESPERION THERAPEUTICS INC 11500	COM	29664R106	223	11500	SH	DEFINED 03	
ESSEX PPTY TR INC	COM	297178105	3197	55840	SH	DEFINED 03	55840
ESTERLINE TECHNOLOGIES CORP 74381	COM	297425100	1295	74381	SH	DEFINED 03	
ETHAN ALLEN INTERIORS INC 86223	COM	297602104	3032	86223	SH	DEFINED 03	
EVERGREEN RES INC 58290	COM NO PAR	299900308	3166	58290	SH	DEFINED 03	
EXAR CORP 119016	COM	300645108	1857	119016	SH	DEFINED 03	
EXELON CORP 1134999	COM	30161N101	67884	1134999	SH	DEFINED 03	
EXELIXIS INC 22300	COM	30161Q104	154	22300	SH	DEFINED 03	
EXPEDIA INC 4400	CL A	302125109	335	4400	SH	DEFINED 03	
EXPEDITORS INTL WASH INC	COM	302130109	3606	104640	SH	DEFINED 03	104640
EXPRESS SCRIPTS INC 394473	COM	302182100	26986	394473	SH	DEFINED 03	
EXPRESSJET HOLDINGS INC 124821	CL A	30218U108	1885	124821	SH	DEFINED 03	
EXTENDED STAY AMER INC 77303	COM	30224P101	1043	77303	SH	DEFINED 03	
EXTREME NETWORKS INC	COM	30226D106	333	63300	SH	DEFINED 03	

63300							
EXULT INC DEL	COM	302284104	256	29900 SH	DEFINED 03		
29900							
EXXON MOBIL CORP	COM	30231G102	519790	14474802 SH	DEFINED 03		
14474802							
EXXON MOBIL CORP	COM	30231G102	5125	142710 SH	DEFINED 09		
142710							
F&M BANCORP MD	COM	302367107	207	4200 SH	DEFINED 03		4200
FEI CO	COM	30241L109	1650	87900 SH	DEFINED 03		
87900							
FLIR SYS INC	COM	302445101	3011	100000 SH	DEFINED 03		
100000							
F M C CORP	COM NEW	302491303	3831	169270 SH	DEFINED 03		
169270							
FMC TECHNOLOGIES INC	COM	30249U101	2608	123906 SH	DEFINED 03		
123906							
FNB CORP PA	COM	302520101	224	7410 SH	DEFINED 03		
7410							
FPL GROUP INC	COM	302571104	21117	315890 SH	DEFINED 03		
315890							
FTI CONSULTING INC	COM	302941109	459	18375 SH	DEFINED 03		
18375							
FACTSET RESH SYS INC	COM	303075105	4192	95167 SH	DEFINED 03		95167
FAIR ISAAC CORP	COM	303250104	1831	35583 SH	DEFINED 03		
35583							
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1047	81826 SH	DEFINED 03		
81826							
FALCONSTOR SOFTWARE INC	COM	306137100	97	14500 SH	DEFINED 03		
14500							
FAMILY DLR STORES INC	COM	307000109	9696	254161 SH	DEFINED 03		
254161							
FAMILY DLR STORES INC	COM	307000109	3344	87644 SH	DEFINED 09		
87644							
FARMER BROS CO	COM	307675108	254	750 SH	DEFINED 03		
750							
FASTENAL CO	COM	311900104	1349	39590 SH	DEFINED 03		
39590							
FEDDERS CORP	COM NEW	313135501	279	90923 SH	DEFINED 03		90923
FEDERAL HOME LN MTG CORP	COM	313400301	63844	1257515 SH	DEFINED 03		
1257515							
FEDERAL NATL MTG ASSN	COM	313586109	139036	2061627 SH	DEFINED 03		
2061627							
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	574	17950 SH	DEFINED 03		
17950							
FEDERAL SIGNAL CORP	COM	313855108	928	52809 SH	DEFINED 03		
52809							
FEDERATED DEPT STORES INC DE	COM	31410H101	35663	967790 SH	DEFINED 03		
967790							
FEDERATED INVS INC PA	CL B	314211103	6427	234406 SH	DEFINED 03		
234406							
FEDEX CORP	COM	31428X106	40990	660805 SH	DEFINED 03		
660805							
FELCOR LODGING TR INC	COM	31430F101	210	26790 SH	DEFINED 03		26790
FERRO CORP	COM	315405100	1559	69177 SH	DEFINED 03		
69177							
F5 NETWORKS INC	COM	315616102	176	10600 SH	DEFINED 03		
10600							
FIDELITY NATIONAL SOLTNS INC	COM	31620P109	318	12192 SH	DEFINED 03		
12192							
FIDELITY NATL FINL INC	COM	316326107	12881	418765 SH	DEFINED 03		
418765							
FIFTH THIRD BANCORP	COM	316773100	50524	879903 SH	DEFINED 03		
879903							
FILENET CORP	COM	316869106	2121	117860 SH	DEFINED 03		
117860							
FINANCIAL FED CORP	COM	317492106	1225	50205 SH	DEFINED 03		
50205							
FINISAR	COM	31787A101	104	68300 SH	DEFINED 03		68300
FINISH LINE INC	CL A	317923100	239	10800 SH	DEFINED 03		
10800							
FIRST AMERN CORP CALIF	COM	318522307	2403	91200 SH	DEFINED 03		
91200							
FIRST BANCORP P R	COM	318672102	3008	109578 SH	DEFINED 03		
109578							
FIRST CHARTER CORP	COM	319439105	315	17900 SH	DEFINED 03		
17900							
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	393	3900 SH	DEFINED 03		
3900							
FIRST COMWLTH FINL CORP PA	COM	319829107	433	33400 SH	DEFINED 03		
33400							

FIRST DATA CORP 1219235	COM	319963104	50525	1219235	SH	DEFINED 03	
FIRST FINL BANCORP OH	COM	320209109	295	18620	SH	DEFINED 03	18620
FIRST FINL BANKSHARES 11905	COM	32020R109	398	11905	SH	DEFINED 03	
FIRST HORIZON PHARMACEUTICAL 12550	COM	32051K106	48	12550	SH	DEFINED 03	
FIRST INDUSTRIAL REALTY TRUS 25700	COM	32054K103	812	25700	SH	DEFINED 03	
FIRST IND CORP 11315	COM	32054R108	194	11315	SH	DEFINED 03	
FIRST MIDWEST BANCORP DEL 125342	COM	320867104	3611	125342	SH	DEFINED 03	
FIRST HEALTH GROUP CORP 159877	COM	320960107	4416	159877	SH	DEFINED 03	
FIRST NIAGARA FINL GP INC 24056	COM	33582V108	335	24056	SH	DEFINED 03	
FIRST REP BK SAN FRANCISCO	COM	336158100	1097	41248	SH	DEFINED 03	41248
FIRST SENTINEL BANCORP INC 15300	COM	33640T103	243	15300	SH	DEFINED 03	
1ST SOURCE CORP 10521	COM	336901103	195	10521	SH	DEFINED 03	
FIRST TENN NATL CORP 190853	COM	337162101	8380	190853	SH	DEFINED 03	
FIRST VA BANKS INC 50515	COM	337477103	2178	50515	SH	DEFINED 03	
FISERV INC 286251	COM	337738108	10208	286251	SH	DEFINED 03	
FIRSTFED FINL CORP 62819	COM	337907109	2217	62819	SH	DEFINED 03	
FIRSTMERIT CORP 88398	COM	337915102	2015	88398	SH	DEFINED 03	
FLAGSTAR BANCORP INC	COM	337930101	3846	157300	SH	DEFINED 03	157300
FIRSTENERGY CORP 1105343	COM	337932107	42500	1105343	SH	DEFINED 03	
FISHER SCIENTIFIC INTL INC 33527	COM NEW	338032204	1170	33527	SH	DEFINED 03	
FLEETBOSTON FINL CORP 2724509	COM	339030108	80945	2724509	SH	DEFINED 03	
FLEETWOOD ENTERPRISES INC 98045	COM	339099103	726	98045	SH	DEFINED 03	
FLORIDA EAST COAST INDS 14300	CL A	340632108	365	14300	SH	DEFINED 03	
FLORIDA ROCK INDS INC 75514	COM	341140101	3117	75514	SH	DEFINED 03	
FLUOR CORP NEW 353126	COM	343412102	11879	353126	SH	DEFINED 03	
FLOWERS FOODS INC	COM	343498101	2681	135702	SH	DEFINED 03	135702
FLOWSERVE CORP 43936	COM	34354P105	864	43936	SH	DEFINED 03	
FOOT LOCKER INC 13800	COM	344849104	183	13800	SH	DEFINED 03	
FOOTSTAR INC 57620	COM	344912100	749	57620	SH	DEFINED 03	
FORD MTR CO DEL 4439389	COM PAR \$0.01	345370860	48789	4439389	SH	DEFINED 03	
FOREST CITY ENTERPRISES INC 7200	CL A	345550107	298	7200	SH	DEFINED 03	
FOREST LABS INC 888824	COM	345838106	48663	888824	SH	DEFINED 03	
FOREST OIL CORP 74247	COM PAR \$0.01	346091705	1865	74247	SH	DEFINED 03	
FORGENT NETWORKS INC	COM	34629U103	59	21726	SH	DEFINED 03	21726
FORTUNE BRANDS INC 254815	COM	349631101	13301	254815	SH	DEFINED 03	
FORWARD AIR CORP 52047	COM	349853101	1314	52047	SH	DEFINED 03	
FOSSIL INC 129354	COM	349882100	3057	129354	SH	DEFINED 03	
FOUNDRY NETWORKS INC 41950	COM	35063R100	598	41950	SH	DEFINED 03	
4 KIDS ENTMT INC 33220	COM	350865101	618	33220	SH	DEFINED 03	
FOX ENTMT GROUP INC 38600	CL A	35138T107	1111	38600	SH	DEFINED 03	
FRANKLIN RES INC 387844	COM	354613101	15153	387844	SH	DEFINED 03	
FREDS INC	CL A	356108100	3789	101225	SH	DEFINED 03	101225
FREEMARKETS INC	COM	356602102	179	25800	SH	DEFINED 03	

25800							
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	5608	228901	SH	DEFINED 03	
228901							
FREMONT GEN CORP	COM	357288109	2733	199519	SH	DEFINED 03	
199519							
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	1013	75615	SH	DEFINED 03	
75615							
FRIEDMAN INDS INC	COM	358435105	62	22902	SH	DEFINED 03	
22902							
FRONTIER AIRLINES INC NEW	COM	359065109	679	74978	SH	DEFINED 03	
74978							
FRONTIER FINL CORP WASH	COM	35907K105	315	11200	SH	DEFINED 03	
11200							
FRONTIER OIL CORP	COM	35914P105	1474	97000	SH	DEFINED 03	97000
FUELCELL ENERGY INC	COM	35952H106	226	27600	SH	DEFINED 03	
27600							
FULLER H B CO	COM	359694106	1795	81500	SH	DEFINED 03	
81500							
FULTON FINL CORP PA	COM	360271100	200	10060	SH	DEFINED 03	
10060							
FURNITURE BRANDS INTL INC	COM	360921100	1013	38798	SH	DEFINED 03	
38798							
G & K SVCS INC	CL A	361268105	1846	62690	SH	DEFINED 03	
62690							
GATX CORP	COM	361448103	784	47939	SH	DEFINED 03	
47939							
GBC BANCORP CALIF	COM	361475106	1251	32712	SH	DEFINED 03	
32712							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	1956	64700	SH	DEFINED 03	64700
GALLAGHER ARTHUR J & CO	COM	363576109	1212	44549	SH	DEFINED 03	
44549							
GANNETT INC	COM	364730101	60936	793331	SH	DEFINED 03	
793331							
GAP INC DEL	COM	364760108	25703	1370118	SH	DEFINED 03	
1370118							
GARDNER DENVER INC	COM	365558105	899	43933	SH	DEFINED 03	
43933							
GARTNER INC	COM	366651107	246	32400	SH	DEFINED 03	
32400							
GARTNER INC	CL B	366651206	565	75280	SH	DEFINED 03	
75280							
GATEWAY INC	COM	367626108	1855	508336	SH	DEFINED 03	
508336							
GAYLORD ENTMT CO NEW	COM	367905106	242	12373	SH	DEFINED 03	12373
GEN-PROBE INC NEW	COM	36866T103	221	5400	SH	DEFINED 03	
5400							
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	225	44900	SH	DEFINED 03	
44900							
GENCORP INC	COM	368682100	1060	119287	SH	DEFINED 03	
119287							
GENE LOGIC INC	COM	368689105	123	20700	SH	DEFINED 03	
20700							
GENENTECH INC	COM NEW	368710406	30033	416436	SH	DEFINED 03	
416436							
GENERAL CABLE CORP DEL NEW	COM	369300108	79	14650	SH	DEFINED 03	
14650							
GENERAL COMMUNICATION INC	CL A	369385109	1353	154607	SH	DEFINED 03	
154607							
GENERAL DYNAMICS CORP	COM	369550108	34472	475481	SH	DEFINED 03	475481
GENERAL DYNAMICS CORP	COM	369550108	1953	26932	SH	DEFINED 09	
26932							
GENERAL ELEC CO	COM	369604103	558407	19470261	SH	DEFINED 03	
19470261							
GENERAL ELEC CO	COM	369604103	30849	1075614	SH	DEFINED 09	
1075614							
GENERAL GROWTH PPTYS INC	COM	370021107	1205	19300	SH	DEFINED 03	
19300							
GENERAL GROWTH PPTYS INC	COM	370021107	2081	33320	SH	DEFINED 09	
33320							
GENERAL MLS INC	COM	370334104	45973	969681	SH	DEFINED 03	
969681							
GENERAL MTRS CORP	COM	370442105	56170	1560264	SH	DEFINED 03	
1560264							
GENERAL MTRS CORP	COM	370442105	19009	528035	SH	DEFINED 09	528035
GENERAL MTRS CORP	CL H NEW	370442832	3485	272037	SH	DEFINED 03	
272037							
GENESCO INC	COM	371532102	1105	62404	SH	DEFINED 03	
62404							
GENESIS HEALTH VENTURE INC N	COM	37183F107	280	15900	SH	DEFINED 03	
15900							

GENESIS MICROCHIP INC DEL 11956	COM	37184C103	162	11956	SH	DEFINED 03	
GENTEX CORP 327975	COM	371901109	10052	327975	SH	DEFINED 03	
GENLYTE GROUP INC 11100	COM	372302109	387	11100	SH	DEFINED 03	
GENTA INC 25700	COM NEW	37245M207	342	25700	SH	DEFINED 03	
GENUINE PARTS CO	COM	372460105	8638	269863	SH	DEFINED 03	269863
GENTIVA HEALTH SERVICES INC 11731	COM	37247A102	106	11731	SH	DEFINED 03	
GENZYME CORP 323428	COM GENL DIV	372917104	13539	323428	SH	DEFINED 03	
GEORGIA GULF CORP 120381	COM PAR \$0.01	373200203	2384	120381	SH	DEFINED 03	
GEORGIA PAC CORP 810108	COM	373298108	15352	810108	SH	DEFINED 03	
GERBER SCIENTIFIC INC 59804	COM	373730100	398	59804	SH	DEFINED 03	
GETTY IMAGES INC 17600	COM	374276103	727	17600	SH	DEFINED 03	
GILEAD SCIENCES INC 261443	COM	375558103	14523	261443	SH	DEFINED 03	
GILLETTE CO	COM	375766102	67990	2134029	SH	DEFINED 03	2134029
GLACIER BANCORP INC NEW 8230	COM	37637Q105	203	8230	SH	DEFINED 03	
GLAMIS GOLD LTD 11800	COM	376775102	135	11800	SH	DEFINED 03	
GLATFELTER 86233	COM	377316104	1272	86233	SH	DEFINED 03	
GLENBOROUGH RLTY TR INC 89200	COM	37803P105	1708	89200	SH	DEFINED 03	
GLIMCHER RLTY TR 16500	SH BEN INT	379302102	370	16500	SH	DEFINED 03	
GLOBAL INDS LTD 36500	COM	379336100	176	36500	SH	DEFINED 03	
GLOBAL IMAGING SYSTEMS 56100	COM	37934A100	1295	56100	SH	DEFINED 03	
GLOBAL PMTS INC	COM	37940X102	3448	97115	SH	DEFINED 03	97115
GLOBESPANVIRATA INC 57396	COM	37957V106	480	57396	SH	DEFINED 03	
GOLD BANC CORP INC 13200	COM	379907108	138	13200	SH	DEFINED 03	
GOAMERICA INC 11100	COM	38020R106	4	11100	SH	DEFINED 03	
GOLDEN ENTERPRISES INC 29154	COM	381010107	69	29154	SH	DEFINED 03	
GOLDEN WEST FINL CORP DEL 536147	COM	381317106	42897	536147	SH	DEFINED 03	
GOLDMAN SACHS GROUP INC 1204344	COM	38141G104	100864	1204344	SH	DEFINED 03	
GOOD GUYS INC 11000	COM	382091106	16	11000	SH	DEFINED 03	
GOODRICH CORP	COM	382388106	9948	473713	SH	DEFINED 03	473713
GOODYEAR TIRE & RUBR CO 308646	COM	382550101	1620	308646	SH	DEFINED 03	
GOODYS FAMILY CLOTHING INC 74696	COM	382588101	642	74696	SH	DEFINED 03	
GRACE W R & CO DEL NEW 35600	COM	38388F108	157	35600	SH	DEFINED 03	
GRACO INC 171375	COM	384109104	5484	171375	SH	DEFINED 03	
GRAFTECH INTL LTD 23400	COM	384313102	128	23400	SH	DEFINED 03	
GRAINGER W W INC 268496	COM	384802104	12555	268496	SH	DEFINED 03	
GRANITE CONSTR INC 49502	COM	387328107	948	49502	SH	DEFINED 03	
GRANT PRIDECO INC	COM	38821G101	720	61316	SH	DEFINED 03	61316
GRAPHIC PACKAGING INTL CORP 18200	COM	388690109	82	18200	SH	DEFINED 03	
GREAT ATLANTIC & PAC TEA INC 98916	COM	390064103	870	98916	SH	DEFINED 03	
GREAT LAKES CHEM CORP 86815	COM	390568103	1771	86815	SH	DEFINED 03	
GREAT PLAINS ENERGY INC 67531	COM	391164100	1950	67531	SH	DEFINED 03	
GREATER BAY BANCORP 39911	COM	391648102	800	39911	SH	DEFINED 03	
GREEN MOUNTAIN PWR CORP	COM	393154109	228	11406	SH	DEFINED 03	

11406							
GREENPOINT FINL CORP	COM	395384100	5887	115565 SH	DEFINED 03		
115565							
GREY GLOBAL GROUP INC	COM	39787M108	387	500 SH	DEFINED 03		500
GREY WOLF INC	COM	397888108	400	98900 SH	DEFINED 03		
98900							
GRIFFON CORP	COM	398433102	1732	108249 SH	DEFINED 03		
108249							
GROUP 1 AUTOMOTIVE INC	COM	398905109	2076	64068 SH	DEFINED 03		
64068							
GTECH HLDGS CORP	COM	400518106	2592	68848 SH	DEFINED 03		
68848							
GUIDANT CORP	COM	401698105	23601	531684 SH	DEFINED 03		
531684							
GYMBOREE CORP	COM	403777105	1783	106325 SH	DEFINED 03		
106325							
HCA INC	COM	404119109	25083	782853 SH	DEFINED 03		
782853							
HCC INS HLDGS INC	COM	404132102	1511	51111 SH	DEFINED 03		51111
HMS HLDGS CORP	COM	40425J101	34	12200 SH	DEFINED 03		
12200							
HRPT PPTYS TR	COM SH BEN INT	40426W101	650	70600 SH	DEFINED 03		
70600							
HAEMONETICS CORP	COM	405024100	1217	65089 SH	DEFINED 03		
65089							
HAGGAR CORP	COM	405173105	177	14127 SH	DEFINED 03		
14127							
HAIR CELESTIAL GROUP INC	COM	405217100	1595	99847 SH	DEFINED 03		
99847							
HALLIBURTON CO	COM	406216101	18673	811866 SH	DEFINED 03		
811866							
HANCOCK FABRICS INC	COM	409900107	925	57277 SH	DEFINED 03		
57277							
HANCOCK HLDG CO	COM	410120109	423	9045 SH	DEFINED 03		9045
HANCOCK JOHN FINL SVCS INC	COM	41014S106	35073	1141316 SH	DEFINED 03		
1141316							
HANDLEMAN CO DEL	COM	410252100	598	37400 SH	DEFINED 03		
37400							
HANDSPRING INC	COM	410293104	14	12600 SH	DEFINED 03		
12600							
HANOVER COMPRESSOR CO	COM	410768105	1495	132258 SH	DEFINED 03		
132258							
HANSEN NAT CORP	COM	411310105	108	24800 SH	DEFINED 03		
24800							
HARBOR FLA BANCSHARES INC	COM	411901101	386	16100 SH	DEFINED 03		
16100							
HARLAND JOHN H CO	COM	412693103	4251	162482 SH	DEFINED 03		
162482							
HARLEY DAVIDSON INC	COM	412822108	21240	532863 SH	DEFINED 03		532863
HARLEYSVILLE GROUP INC	COM	412824104	327	14200 SH	DEFINED 03		
14200							
HARLEYSVILLE NATL CORP PA	COM	412850109	369	13690 SH	DEFINED 03		
13690							
HARMAN INTL INDS INC	COM	413086109	16357	206688 SH	DEFINED 03		
206688							
HARMONIC INC	COM	413160102	713	175171 SH	DEFINED 03		
175171							
HARRAHS ENTMT INC	COM	413619107	18078	449262 SH	DEFINED 03		
449262							
HARRIS CORP DEL	COM	413875105	1485	49409 SH	DEFINED 03		
49409							
HARRIS INTERACTIVE INC	COM	414549105	100	15500 SH	DEFINED 03		
15500							
HARSCO CORP	COM	415864107	1375	38147 SH	DEFINED 03		38147
HARTE-HANKS INC	COM	416196103	2287	120343 SH	DEFINED 03		
120343							
HARTFORD FINL SVCS GROUP INC	COM	416515104	33495	665109 SH	DEFINED 03		
665109							
HARTMARX CORP	COM	417119104	31	10250 SH	DEFINED 03		
10250							
HARVEST NATURAL RESOURCES IN	COM	41754V103	89	13900 SH	DEFINED 03		
13900							
HASBRO INC	COM	418056107	4828	276017 SH	DEFINED 03		
276017							
HAVERTY FURNITURE INC	COM	419596101	980	56000 SH	DEFINED 03		
56000							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1218	26570 SH	DEFINED 03		
26570							
HEALTH CARE PPTY INVS INC	COM	421915109	229	5400 SH	DEFINED 03		5400

HEALTH MGMT ASSOC INC NEW 363060	CL A	421933102	6698	363060	SH	DEFINED 03	
HEALTHCARE RLTY TR 20350	COM	421946104	593	20350	SH	DEFINED 03	
HEADWATERS INC 13400	COM	42210P102	195	13400	SH	DEFINED 03	
HEALTH CARE REIT INC 17750	COM	42217K106	541	17750	SH	DEFINED 03	
HEALTH NET INC 154782	COM	42222G108	5100	154782	SH	DEFINED 03	
HEARST-ARGYLE TELEVISION INC 9969	COM	422317107	258	9969	SH	DEFINED 03	
HEARTLAND EXPRESS INC 130363	COM	422347104	2950	130363	SH	DEFINED 03	
HECLA MNG CO	COM	422704106	241	57000	SH	DEFINED 03	57000
HEIDRICK & STRUGGLES INTL IN 51483	COM	422819102	650	51483	SH	DEFINED 03	
HEINZ H J CO 655706	COM	423074103	21625	655706	SH	DEFINED 03	
HELIX TECHNOLOGY CORP 68405	COM	423319102	895	68405	SH	DEFINED 03	
HELMERICH & PAYNE INC 76923	COM	423452101	2246	76923	SH	DEFINED 03	
HENRY JACK & ASSOC INC 44026	COM	426281101	788	44026	SH	DEFINED 03	
HERCULES INC 390576	COM	427056106	3867	390576	SH	DEFINED 03	
HERITAGE PPTY INVT TR INC 4938755	COM	42725M107	133742	4938755	SH	DEFINED 03	
HERLEY INDS INC DEL	COM	427398102	339	20200	SH	DEFINED 03	20200
HERSHEY FOODS CORP 202297	COM	427866108	14092	202297	SH	DEFINED 03	
HEWLETT PACKARD CO 6299930	COM	428236103	134189	6299930	SH	DEFINED 03	
HEWLETT PACKARD CO 1592	COM	428236103	34	1592	SH	DEFINED 09	
HEXCEL CORP NEW 12200	COM	428291108	39	12200	SH	DEFINED 03	
HIBERNIA CORP 253736	CL A	428656102	4608	253736	SH	DEFINED 03	
HIGH YIELD INCOME FD INC 11000	COM	429904105	61	11000	SH	DEFINED 03	
HIGHWOODS PTYS INC 13300	COM	431284108	297	13300	SH	DEFINED 03	
HILB ROGAL & HAMILTON CO	COM	431294107	3124	91775	SH	DEFINED 03	91775
HILLENBRAND INDS INC 150582	COM	431573104	7597	150582	SH	DEFINED 03	
HILTON HOTELS CORP 581681	COM	432848109	7440	581681	SH	DEFINED 03	
HISPANIC BROADCASTING CORP 55284	CL A	43357B104	1407	55284	SH	DEFINED 03	
HOLLINGER INTL INC 25200	CL A	435569108	271	25200	SH	DEFINED 03	
HOLLYWOOD ENTMT CORP 40500	COM	436141105	704	40500	SH	DEFINED 03	
HOLOGIC INC 51433	COM	436440101	673	51433	SH	DEFINED 03	
HOME DEPOT INC 5247186	COM	437076102	173787	5247186	SH	DEFINED 03	
HOME PTYS N Y INC	COM	437306103	515	14600	SH	DEFINED 03	14600
HOMESTORE INC 19100	COM	437852106	33	19100	SH	DEFINED 03	
HON INDS INC 98460	COM	438092108	3003	98460	SH	DEFINED 03	
HONEYWELL INTL INC 2140440	COM	438516106	57471	2140440	SH	DEFINED 03	
HONEYWELL INTL INC 1250565	COM	438516106	33578	1250565	SH	DEFINED 09	
HOOPER HOLMES INC 173148	COM	439104100	1115	173148	SH	DEFINED 03	
HORACE MANN EDUCATORS CORP N 58875	COM	440327104	950	58875	SH	DEFINED 03	
HORMEL FOODS CORP 97363	COM	440452100	2308	97363	SH	DEFINED 03	
HOSPITALITY PTYS TR	COM SH BEN INT	44106M102	3742	119745	SH	DEFINED 03	119745
HOST MARRIOTT CORP NEW 28700	COM	44107P104	263	28700	SH	DEFINED 03	
HOT TOPIC INC 116304	COM	441339108	3136	116304	SH	DEFINED 03	
HOUSTON EXPL CO	COM	442120101	645	18600	SH	DEFINED 03	

18600	HOVNANIAN ENTERPRISES INC	CL A	442487203	790	13400 SH	DEFINED 03	
13400	HUBBELL INC	CL B	443510201	2402	72573 SH	DEFINED 03	
72573	HUDSON CITY BANCORP	COM	443683107	571	22400 SH	DEFINED 03	
22400	HUDSON UNITED BANCORP	COM	444165104	3975	116385 SH	DEFINED 03	
116385	HUFFY CORP	COM	444356109	231	32948 SH	DEFINED 03	32948
	HUGHES SUPPLY INC	COM	444482103	2291	66032 SH	DEFINED 03	
66032	HUMANA INC	COM	444859102	14113	934663 SH	DEFINED 03	
934663	HUMAN GENOME SCIENCES INC	COM	444903108	447	35319 SH	DEFINED 03	
35319	HUNT J B TRANS SVCS INC	COM	445658107	12140	318630 SH	DEFINED 03	
318630	HUNTINGTON BANCSHARES INC	COM	446150104	7235	370860 SH	DEFINED 03	
370860	HUTCHINSON TECHNOLOGY INC	COM	448407106	3535	106811 SH	DEFINED 03	
106811	HYDRIL CO	COM	448774109	1655	60709 SH	DEFINED 03	
60709	ICN PHARMACEUTICALS INC NEW	COM	448924100	1116	66593 SH	DEFINED 03	66593
	HYPERCOM CORP	COM	44913M105	46	11200 SH	DEFINED 03	
11200	HYPERION SOLUTIONS CORP	COM	44914M104	3449	102239 SH	DEFINED 03	
102239	ICOS CORP	COM	449295104	206	5600 SH	DEFINED 03	
5600	ICU MED INC	COM	44930G107	1085	34900 SH	DEFINED 03	
34900	IDEC PHARMACEUTICALS CORP	COM	449370105	3413	100491 SH	DEFINED 03	
100491	IGEN INC	COM	449536101	263	8400 SH	DEFINED 03	
8400	IHOP CORP	COM	449623107	1992	63083 SH	DEFINED 03	
63083	IMC GLOBAL INC	COM	449669100	584	86999 SH	DEFINED 03	86999
	IMCO RECYCLING INC	COM	449681105	224	33769 SH	DEFINED 03	
33769	IMS HEALTH INC	COM	449934108	7266	403906 SH	DEFINED 03	
403906	ISTAR FINL INC	COM	45031U101	346	9485 SH	DEFINED 03	
9485	ITT EDUCATIONAL SERVICES INC	COM	45068B109	8190	279994 SH	DEFINED 03	
279994	IXIA	COM	45071R109	155	24100 SH	DEFINED 03	
24100	ITT INDS INC IND	COM	450911102	9053	138295 SH	DEFINED 03	
138295	ITT INDS INC IND	COM	450911102	28	430 SH	DEFINED 09	
430	IDACORP INC	COM	451107106	785	29886 SH	DEFINED 03	29886
	IDEX CORP	COM	45167R104	3427	94567 SH	DEFINED 03	
94567	IDEXX LABS INC	COM	45168D104	4471	134147 SH	DEFINED 03	
134147	IKON OFFICE SOLUTIONS INC	COM	451713101	127	14216 SH	DEFINED 03	
14216	IDENTIX INC	COM	451906101	209	32900 SH	DEFINED 03	
32900	ILEX ONCOLOGY INC	COM	451923106	308	15900 SH	DEFINED 03	
15900	ILLINOIS TOOL WKS INC	COM	452308109	32022	486284 SH	DEFINED 03	
486284	IMATION CORP	COM	45245A107	2878	76108 SH	DEFINED 03	
76108	IMCLONE SYS INC	COM	45245W109	646	20221 SH	DEFINED 03	20221
	IMAGISTICS INTERNATIONAL INC	COM	45247T104	1276	49475 SH	DEFINED 03	
49475	IMMUNOGEN INC	COM	45253H101	94	22100 SH	DEFINED 03	
22100	IMPAC MTG HLDGS INC	COM	45254P102	1247	74700 SH	DEFINED 03	
74700	IMPATH INC	COM	45255G101	643	45590 SH	DEFINED 03	
45590	IMPAX LABORATORIES INC	COM	45256B101	281	23500 SH	DEFINED 03	
23500							

IMMUNOMEDICS INC 25700	COM	452907108	163	25700	SH	DEFINED 03	
INAMED CORP 69576	COM	453235103	3713	69576	SH	DEFINED 03	
INCYTE CORP	COM	45337C102	164	33700	SH	DEFINED 03	33700
INDEPENDENCE CMNTY BK CORP 83277	COM	453414104	2343	83277	SH	DEFINED 03	
INDEVUS PHARMACEUTICALS INC 29800	COM	454072109	186	29800	SH	DEFINED 03	
INDYMAC BANCORP INC 152339	COM	456607100	3872	152339	SH	DEFINED 03	
INFOCUS CORP 39821	COM	45665B106	188	39821	SH	DEFINED 03	
INFORMATICA CORP 30700	COM	45666Q102	212	30700	SH	DEFINED 03	
INFONET SVCS CORP 73000	CL B	45666T106	116	73000	SH	DEFINED 03	
INFORMATION HLDGS INC 57397	COM	456727106	1047	57397	SH	DEFINED 03	
INFOUSA INC NEW	COM	456818301	232	28700	SH	DEFINED 03	28700
INFORMATION RES INC 13100	COM	456905108	51	13100	SH	DEFINED 03	
INGRAM MICRO INC 16100	CL A	457153104	177	16100	SH	DEFINED 03	
INPUT/OUTPUT INC 138443	COM	457652105	745	138443	SH	DEFINED 03	
INSIGHT ENTERPRISES INC 122987	COM	45765U103	1230	122987	SH	DEFINED 03	
INSITUFORM TECHNOLOGIES INC 76289	CL A	457667103	1345	76289	SH	DEFINED 03	
INSIGHT COMMUNICATIONS INC 18000	CL A	45768V108	240	18000	SH	DEFINED 03	
INNKEEPERS USA TR 19200	COM	4576J0104	131	19200	SH	DEFINED 03	
INSURANCE AUTO AUCTIONS INC	COM	457875102	362	28577	SH	DEFINED 03	28577
INTEGRA LIFESCIENCES HLDGS C 71000	COM NEW	457985208	1871	71000	SH	DEFINED 03	
INTEGRATED DEVICE TECHNOLOGY 281109	COM	458118106	3101	281109	SH	DEFINED 03	
INTEGRATED ELECTRICAL SVC 13500	COM	45811E103	98	13500	SH	DEFINED 03	
INTEGRATED CIRCUIT SYS INC 10600	COM	45811K208	333	10600	SH	DEFINED 03	
INTEL CORP 14908622	COM	458140100	310248	14908622	SH	DEFINED 03	
INTEL CORP 203169	COM	458140100	4228	203169	SH	DEFINED 09	
INTELIDATA TECHNOLOGIES CORP 14800	COM	45814T107	45	14800	SH	DEFINED 03	
INTER TEL INC	COM	458372109	1836	85747	SH	DEFINED 03	85747
INTERACTIVE DATA CORP 29100	COM	45840J107	492	29100	SH	DEFINED 03	
INTERFACE INC 148936	CL A	458665106	687	148936	SH	DEFINED 03	
INTERDIGITAL COMMUNICATIONS 24950	COM	45866A105	584	24950	SH	DEFINED 03	
INTERGRAPH CORP 19500	COM	458683109	412	19500	SH	DEFINED 03	
INTERGRAPH CORP 1294	COM	458683109	27	1294	SH	DEFINED 09	
INTERLAND INC 52100	COM	458727104	51	52100	SH	DEFINED 03	
INTERMAGNETICS GEN CORP 60062	COM	458771102	1190	60062	SH	DEFINED 03	
INTERMET CORP	COM	45881K104	198	57468	SH	DEFINED 03	57468
INTERMUNE INC 13600	COM	45884X103	220	13600	SH	DEFINED 03	
INTERNAP NETWORK SVCS CORP 12800	COM	45885A102	13	12800	SH	DEFINED 03	
INTERNATIONAL BANCSHARES COR 16750	COM	459044103	595	16750	SH	DEFINED 03	
INTERNATIONAL BUSINESS MACHS 3953435	COM	459200101	326158	3953435	SH	DEFINED 03	
INTERNATIONAL FLAVORS&FRAGRA 237327	COM	459506101	7578	237327	SH	DEFINED 03	
INTERNATIONAL GAME TECHNOLOG 155601	COM	459902102	15923	155601	SH	DEFINED 03	
INTERNATIONAL MULTIFOODS COR 128947	COM	460043102	2954	128947	SH	DEFINED 03	
INTL PAPER CO	COM	460146103	46625	1304936	SH	DEFINED 03	1304936

INTL PAPER CO 475159	COM	460146103	16977	475159 SH	DEFINED 09	
INTERNATIONAL RECTIFIER CORP 140458	COM	460254105	3767	140458 SH	DEFINED 03	
INTERNATIONAL SPEEDWAY CORP 40075	CL A	460335201	1583	40075 SH	DEFINED 03	
INTERNET CAP GROUP INC 28500	COM	46059C106	14	28500 SH	DEFINED 03	
INTERNET SEC SYS INC 49422	COM	46060X107	705	49422 SH	DEFINED 03	
INTERPUBLIC GROUP COS INC 581444	COM	460690100	7780	581444 SH	DEFINED 03	
INTERSIL CORP 95756	CL A	46069S109	2548	95756 SH	DEFINED 03	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1656	130373 SH	DEFINED 03	130373
INTERVOICE INC NEW 11500	COM	461142101	55	11500 SH	DEFINED 03	
INTERWOVEN INC 51100	COM	46114T102	112	51100 SH	DEFINED 03	
INTUIT 336506	COM	461202103	15008	336506 SH	DEFINED 03	
INVACARE CORP 94560	COM	461203101	3120	94560 SH	DEFINED 03	
INTUITIVE SURGICAL INC 11800	COM	46120E107	90	11800 SH	DEFINED 03	
INTRUSION INC 12300	COM	46121E106	9	12300 SH	DEFINED 03	
INVESTMENT TECHNOLOGY GRP NE 60089	COM	46145F105	1118	60089 SH	DEFINED 03	
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	164	15400 SH	DEFINED 03	15400
INVISION TECHNOLOGIES INC 82000	COM	461851107	2016	82000 SH	DEFINED 03	
INVITROGEN CORP 116900	COM	46185R100	4489	116900 SH	DEFINED 03	
INVESTORS FINL SERVICES CORP 70372	COM	461915100	2043	70372 SH	DEFINED 03	
IOMEGA CORP 38540	COM NEW	462030305	409	38540 SH	DEFINED 03	
IONICS INC 46069	COM	462218108	1031	46069 SH	DEFINED 03	
IRON MTN INC PA 8350	COM	462846106	310	8350 SH	DEFINED 03	
IRWIN FINL CORP 84900	COM	464119106	2199	84900 SH	DEFINED 03	
ISHARES TR	S&P MIDCAP 400	464287507	9379	97700 SH	DEFINED 03	97700
ISHARES TR 51400	S&P MIDCP GROW	464287606	5256	51400 SH	DEFINED 03	
ISHARES TR 122000	RUSSELL 2000	464287655	10846	122000 SH	DEFINED 03	
ISHARES TR 71200	S&P MIDCP VALU	464287705	6326	71200 SH	DEFINED 03	
ISHARES TR 315000	S&P SMLCAP 600	464287804	34540	315000 SH	DEFINED 03	
ISIS PHARMACEUTICALS INC 25200	COM	464330109	135	25200 SH	DEFINED 03	
ITRON INC 61833	COM	465741106	1329	61833 SH	DEFINED 03	
IVANHOE ENERGY INC 149693	COM	465790103	151	149693 SH	DEFINED 03	
IVAX CORP	COM	465823102	2131	119365 SH	DEFINED 03	119365
J & J SNACK FOODS CORP 26113	COM	466032109	820	26113 SH	DEFINED 03	
JDS UNIPHASE CORP 2125979	COM	46612J101	7435	2125979 SH	DEFINED 03	
JDS UNIPHASE CORP 8341	COM	46612J101	29	8341 SH	DEFINED 09	
JDA SOFTWARE GROUP INC 80800	COM	46612K108	896	80800 SH	DEFINED 03	
J JILL GROUP INC 49800	COM	466189107	835	49800 SH	DEFINED 03	
JLG INDS INC 112509	COM	466210101	765	112509 SH	DEFINED 03	
J P MORGAN CHASE & CO 5494530	COM	46625H100	187803	5494530 SH	DEFINED 03	
J P MORGAN CHASE & CO	COM	46625H100	54393	1591377 SH	DEFINED 09	1591377
JABIL CIRCUIT INC 300801	COM	466313103	6648	300801 SH	DEFINED 03	
JACK IN THE BOX INC 120566	COM	466367109	2689	120566 SH	DEFINED 03	

JACOBS ENGR GROUP INC DEL 42230	COM	469814107	1780	42230	SH	DEFINED 03	
JACUZZI BRANDS INC 38530	COM	469865109	204	38530	SH	DEFINED 03	
JAKKS PAC INC 64333	COM	47012E106	854	64333	SH	DEFINED 03	
JANUS CAP GROUP INC 779723	COM	47102X105	12787	779723	SH	DEFINED 03	
JARDEN CORP 22100	COM	471109108	612	22100	SH	DEFINED 03	
JEFFERIES GROUP INC NEW	COM	472319102	3523	70761	SH	DEFINED 03	70761
JEFFERSON PILOT CORP 460500	COM	475070108	19092	460500	SH	DEFINED 03	
JETBLUE AWYS CORP 248100	COM	477143101	10415	248100	SH	DEFINED 03	
JO-ANN STORES INC 52983	CL A	47758P109	1340	52983	SH	DEFINED 03	
JOHNSON & JOHNSON 6422936	COM	478160104	332066	6422936	SH	DEFINED 03	
JOHNSON CTLS INC 248425	COM	478366107	21265	248425	SH	DEFINED 03	
JOHNSON CTLS INC 34042	COM	478366107	2914	34042	SH	DEFINED 09	
JONES APPAREL GROUP INC 557367	COM	480074103	16309	557367	SH	DEFINED 03	
JONES LANG LASALLE INC	COM	48020Q107	258	16300	SH	DEFINED 03	16300
JOURNAL REGISTER CO 20800	COM	481138105	376	20800	SH	DEFINED 03	
JOY GLOBAL INC 26700	COM	481165108	395	26700	SH	DEFINED 03	
JUNIPER NETWORKS INC 41300	COM	48203R104	515	41300	SH	DEFINED 03	
KLA-TENCOR CORP 313583	COM	482480100	14569	313583	SH	DEFINED 03	
KLA-TENCOR CORP 687	COM	482480100	32	687	SH	DEFINED 09	
K-SWISS INC 68840	CL A	482686102	2376	68840	SH	DEFINED 03	
KT CORP 12100	SPONSORED ADR	48268K101	238	12100	SH	DEFINED 03	
K2 INC	COM	482732104	927	75676	SH	DEFINED 03	75676
K V PHARMACEUTICAL CO 13900	CL A	482740206	386	13900	SH	DEFINED 03	
KAMAN CORP 64111	CL A	483548103	732	64111	SH	DEFINED 03	
KANSAS CITY SOUTHERN 167385	COM NEW	485170302	2014	167385	SH	DEFINED 03	
KAYDON CORP 85700	COM	486587108	1783	85700	SH	DEFINED 03	
KEANE INC 168428	COM	486665102	2296	168428	SH	DEFINED 03	
KB HOME 443532	COM	48666K109	27490	443532	SH	DEFINED 03	
KEITHLEY INSTRS INC 38640	COM	487584104	558	38640	SH	DEFINED 03	
KELLOGG CO	COM	487836108	22492	654417	SH	DEFINED 03	654417
KELLOGG CO 67504	COM	487836108	2320	67504	SH	DEFINED 09	
KELLWOOD CO 109940	COM	488044108	3477	109940	SH	DEFINED 03	
KELLY SVCS INC 45022	CL A	488152208	1069	45022	SH	DEFINED 03	
KEMET CORP 68766	COM	488360108	695	68766	SH	DEFINED 03	
KENNAMETAL INC 38490	COM	489170100	1303	38490	SH	DEFINED 03	
KERR MCGEE CORP 339983	COM	492386107	15231	339983	SH	DEFINED 03	
KEY ENERGY SVCS INC 48900	COM	492914106	524	48900	SH	DEFINED 03	
KEYCORP NEW	COM	493267108	19964	790023	SH	DEFINED 03	790023
KEYNOTE SYS INC 17200	COM	493308100	180	17200	SH	DEFINED 03	
KEYSPAN CORP 233444	COM	49337W100	8276	233444	SH	DEFINED 03	
KFORCE INC 12100	COM	493732101	59	12100	SH	DEFINED 03	
KIMBALL INTL INC 18800	CL B	494274103	293	18800	SH	DEFINED 03	
KILROY RLTY CORP	COM	49427F108	2443	88853	SH	DEFINED 03	

88853 KIMBERLY CLARK CORP 1228244	COM	494368103	64041	1228244	SH	DEFINED 03	
KIMCO REALTY CORP 10850	COM	49446R109	411	10850	SH	DEFINED 03	
KINDER MORGAN INC KANS	COM	49455P101	21128	386605	SH	DEFINED 03	386605
KING PHARMACEUTICALS INC 368876	COM	495582108	5445	368876	SH	DEFINED 03	
KIRBY CORP 65190	COM	497266106	1838	65190	SH	DEFINED 03	
KNIGHT RIDDER INC 190924	COM	499040103	13160	190924	SH	DEFINED 03	
KNIGHT TRADING GROUP INC 51900	COM	499063105	327	51900	SH	DEFINED 03	
KNIGHT TRANSN INC 108625	COM	499064103	2696	108625	SH	DEFINED 03	
KOGER EQUITY INC 12800	COM	500228101	221	12800	SH	DEFINED 03	
KOHL'S CORP 559437	COM	500255104	28744	559437	SH	DEFINED 03	
KOPIN CORP	COM	500600101	1307	212829	SH	DEFINED 03	212829
KOREA ELECTRIC PWR 35200	SPONSORED ADR	500631106	314	35200	SH	DEFINED 03	
KORN FERRY INTL 45044	COM NEW	500643200	365	45044	SH	DEFINED 03	
KOS PHARMACEUTICALS INC 14700	COM	500648100	345	14700	SH	DEFINED 03	
KRAFT FOODS INC 289189	CL A	50075N104	9413	289189	SH	DEFINED 03	
KRISPY KREME DOUGHNUTS INC 29100	COM	501014104	1198	29100	SH	DEFINED 03	
KROGER CO 2321657	COM	501044101	38725	2321657	SH	DEFINED 03	
KROLL INC 107511	COM	501049100	2902	107511	SH	DEFINED 03	
KRONOS INC	COM	501052104	3122	61395	SH	DEFINED 03	61395
KULICKE & SOFFA INDS INC 135401	COM	501242101	865	135401	SH	DEFINED 03	
LNR PPTY CORP 27400	COM	501940100	1025	27400	SH	DEFINED 03	
LSI LOGIC CORP 569491	COM	502161102	4032	569491	SH	DEFINED 03	
LTX CORP 52139	COM	502392103	450	52139	SH	DEFINED 03	
L-3 COMMUNICATIONS HLDGS INC 385299	COM	502424104	16757	385299	SH	DEFINED 03	
LA JOLLA PHARMACEUTICAL CO 17900	COM	503459109	58	17900	SH	DEFINED 03	
LA QUINTA CORP 69693	PAIRED CTF	50419U202	300	69693	SH	DEFINED 03	
LA Z BOY INC	COM	505336107	3214	143621	SH	DEFINED 03	143621
LABOR READY INC 111148	COM NEW	505401208	797	111148	SH	DEFINED 03	
LABORATORY CORP AMER HLDGS 17847	COM NEW	50540R409	538	17847	SH	DEFINED 03	
LABRANCHE & CO INC 40923	COM	505447102	847	40923	SH	DEFINED 03	
LACLEDE GROUP INC 52147	COM	505597104	1398	52147	SH	DEFINED 03	
LAFARGE NORTH AMERICA INC 18700	COM	505862102	578	18700	SH	DEFINED 03	
LAM RESEARCH CORP 71049	COM	512807108	1294	71049	SH	DEFINED 03	
LAMAR ADVERTISING CO 9000	CL A	512815101	320	9000	SH	DEFINED 03	
LANCASTER COLONY CORP	COM	513847103	1499	38740	SH	DEFINED 03	38740
LANCE INC 80132	COM	514606102	732	80132	SH	DEFINED 03	
LANDAMERICA FINL GROUP INC 82113	COM	514936103	3900	82113	SH	DEFINED 03	
LANDRYS RESTAURANTS INC 78997	COM	51508L103	1864	78997	SH	DEFINED 03	
LANDSTAR SYS INC 51398	COM	515098101	3215	51398	SH	DEFINED 03	
LATTICE SEMICONDUCTOR CORP 111301	COM	518415104	923	111301	SH	DEFINED 03	
LAUDER ESTEE COS INC 19019	CL A	518439104	638	19019	SH	DEFINED 03	
LAWSON PRODS INC 26084	COM	520776105	715	26084	SH	DEFINED 03	

LEAR CORP	COM	521865105	4939	107322	SH	DEFINED 03	107322
LEARNING TREE INTL INC 14400	COM	522015106	226	14400	SH	DEFINED 03	
LEE ENTERPRISES INC 63107	COM	523768109	2368	63107	SH	DEFINED 03	
LEGATO SYS INC 283944	COM	524651106	2391	283944	SH	DEFINED 03	
LEGGETT & PLATT INC 300691	COM	524660107	6164	300691	SH	DEFINED 03	
LEGG MASON INC 55622	COM	524901105	3613	55622	SH	DEFINED 03	
LEHMAN BROS HLDGS INC 651751	COM	524908100	43328	651751	SH	DEFINED 03	
LENNAR CORP 82916	CL A	526057104	5928	82916	SH	DEFINED 03	
LENNAR CORP	CL B	526057302	348	5070	SH	DEFINED 03	5070
LENNOX INTL INC 183325	COM	526107107	2359	183325	SH	DEFINED 03	
LEUCADIA NATL CORP 46613	COM	527288104	1730	46613	SH	DEFINED 03	
LEVEL 3 COMMUNICATIONS INC 46600	COM	52729N100	310	46600	SH	DEFINED 03	
LEXAR MEDIA INC 13800	COM	52886P104	131	13800	SH	DEFINED 03	
LEXICON GENETICS INC 27000	COM	528872104	178	27000	SH	DEFINED 03	
LEXINGTON CORP PPTYS TR 23200	COM	529043101	411	23200	SH	DEFINED 03	
LEXMARK INTL NEW 524295	CL A	529771107	37104	524295	SH	DEFINED 03	
LIBBEY INC	COM	529898108	898	39549	SH	DEFINED 03	39549
LIBERTY CORP S C 8678	COM	530370105	369	8678	SH	DEFINED 03	
LIBERTY MEDIA CORP NEW 615789	COM SER A	530718105	7119	615789	SH	DEFINED 03	
LIBERTY PPTY TR 94800	SH BEN INT	531172104	3280	94800	SH	DEFINED 03	
LIFEPOINT HOSPITALS INC 29170	COM	53219L109	616	29170	SH	DEFINED 03	
LIGAND PHARMACEUTICALS INC 29600	CL B	53220K207	402	29600	SH	DEFINED 03	
LILLY ELI & CO 1892539	COM	532457108	130528	1892539	SH	DEFINED 03	
LIMITED BRANDS INC 1205233	COM	532716107	18681	1205233	SH	DEFINED 03	
LINCARE HLDGS INC	COM	532791100	7561	239201	SH	DEFINED 03	239201
LINCOLN ELEC HLDGS INC 18700	COM	533900106	382	18700	SH	DEFINED 03	
LINCOLN NATL CORP IND 458971	COM	534187109	16353	458971	SH	DEFINED 03	
LINDSAY MFG CO 30278	COM	535555106	703	30278	SH	DEFINED 03	
LINEAR TECHNOLOGY CORP 1137370	COM	535678106	36828	1137370	SH	DEFINED 03	
LINEAR TECHNOLOGY CORP 809	COM	535678106	26	809	SH	DEFINED 09	
LINENS N THINGS INC 117345	COM	535679104	2771	117345	SH	DEFINED 03	
LITTELFUSE INC 13700	COM	537008104	301	13700	SH	DEFINED 03	
LIZ CLAIBORNE INC	COM	539320101	16752	475227	SH	DEFINED 03	475227
LIZ CLAIBORNE INC 74638	COM	539320101	2631	74638	SH	DEFINED 09	
LOCAL FINL CORP 15200	COM	539553107	218	15200	SH	DEFINED 03	
LOCKHEED MARTIN CORP 1189703	COM	539830109	56594	1189703	SH	DEFINED 03	
LOEWS CORP 511197	COM	540424108	24175	511197	SH	DEFINED 03	
LONE STAR STEAKHOUSE SALOON 61840	COM	542307103	1367	61840	SH	DEFINED 03	
LONE STAR TECHNOLOGIES INC 113898	COM	542312103	2412	113898	SH	DEFINED 03	
LONGS DRUG STORES CORP 40044	COM	543162101	665	40044	SH	DEFINED 03	
LONGVIEW FIBRE CO	COM	543213102	709	86456	SH	DEFINED 03	86456
LOOKSMART LTD 36800	COM	543442107	103	36800	SH	DEFINED 03	
LOUISIANA PAC CORP	COM	546347105	5120	472285	SH	DEFINED 03	

472285							
LOWES COS INC	COM	548661107	62518	1455591	SH	DEFINED 03	
1455591							
LUBRIZOL CORP	COM	549271104	3327	107365	SH	DEFINED 03	
107365							
LUCENT TECHNOLOGIES INC	COM	549463107	12246	6032317	SH	DEFINED 03	
6032317							
LUCENT TECHNOLOGIES INC	COM	549463107	24	11729	SH	DEFINED 09	
11729							
LUMINEX CORP DEL	COM	55027E102	52	10100	SH	DEFINED 03	
10100							
LYDALL INC DEL	COM	550819106	443	41390	SH	DEFINED 03	41390
LYONDELL CHEMICAL CO	COM	552078107	2506	185201	SH	DEFINED 03	
185201							
M & T BK CORP	COM	55261F104	7555	89706	SH	DEFINED 03	
89706							
MAF BANCORP INC	COM	55261R108	2663	71836	SH	DEFINED 03	
71836							
MBIA INC	COM	55262C100	21101	432848	SH	DEFINED 03	
432848							
MBNA CORP	COM	55262L100	48678	2335778	SH	DEFINED 03	
2335778							
MB FINANCIAL INC NEW	COM	55264U108	257	6400	SH	DEFINED 03	
6400							
M D C HLDGS INC	COM	552676108	3947	81742	SH	DEFINED 03	
81742							
MDU RES GROUP INC	COM	552690109	2696	80514	SH	DEFINED 03	80514
MEMC ELECTR MATLS INC	COM	552715104	406	41450	SH	DEFINED 03	
41450							
MFA MTG INVTS INC	COM	55272X102	172	17100	SH	DEFINED 03	
17100							
MGE ENERGY INC	COM	55277P104	320	10200	SH	DEFINED 03	
10200							
MGIC INVT CORP WIS	COM	552848103	15358	329281	SH	DEFINED 03	
329281							
MGI PHARMA INC	COM	552880106	2055	80347	SH	DEFINED 03	
80347							
MGM MIRAGE	COM	552953101	589	17230	SH	DEFINED 03	
17230							
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	248	5800	SH	DEFINED 03	
5800							
MPS GROUP INC	COM	553409103	868	126118	SH	DEFINED 03	126118
MRV COMMUNICATIONS INC	COM	553477100	113	58444	SH	DEFINED 03	
58444							
MRO SOFTWARE INC	COM	55347W105	607	70554	SH	DEFINED 03	
70554							
MSC SOFTWARE CORP	COM	553531104	113	16700	SH	DEFINED 03	
16700							
MACDERMID INC	COM	554273102	3300	125489	SH	DEFINED 03	
125489							
MACERICH CO	COM	554382101	587	16700	SH	DEFINED 03	
16700							
MACK CALI RLTY CORP	COM	554489104	1641	45100	SH	DEFINED 03	
45100							
MACROVISION CORP	COM	555904101	816	40928	SH	DEFINED 03	
40928							
MACROMEDIA INC	COM	556100105	3610	171837	SH	DEFINED 03	171837
MADDEN STEVEN LTD	COM	556269108	469	21700	SH	DEFINED 03	
21700							
MAGMA DESIGN AUTOMATION	COM	559181102	262	15300	SH	DEFINED 03	
15300							
MAGNA ENMTT CORP	CL A	559211107	95	18900	SH	DEFINED 03	
18900							
MAGNETEK INC	COM	559424106	134	52748	SH	DEFINED 03	
52748							
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	151	18950	SH	DEFINED 03	
18950							
MAIL-WELL INC	COM	560321200	41	16300	SH	DEFINED 03	
16300							
MANDALAY RESORT GROUP	COM	562567107	6570	206270	SH	DEFINED 03	
206270							
MANHATTAN ASSOCS INC	COM	562750109	1981	76210	SH	DEFINED 03	76210
MANITOWOC INC	COM	563571108	107	4800	SH	DEFINED 00	
4800							
MANITOWOC INC	COM	563571108	1817	81469	SH	DEFINED 03	
81469							
MANOR CARE INC NEW	COM	564055101	3496	139791	SH	DEFINED 03	
139791							
MANPOWER INC	COM	56418H100	1840	49604	SH	DEFINED 03	
49604							

MANUFACTURED HOME CMNTYS INC 9200	COM	564682102	323	9200	SH	DEFINED 03	
MANUGISTICS GROUP INC 29000	COM	565011103	119	29000	SH	DEFINED 03	
MAPINFO CORP 36819	COM	565105103	263	36819	SH	DEFINED 03	
MARATHON OIL CORP	COM	565849106	33936	1287908	SH	DEFINED 03	1287908
MARCUS CORP 80872	COM	566330106	1209	80872	SH	DEFINED 03	
MARKEL CORP 1100	COM	570535104	282	1100	SH	DEFINED 03	
MARSH & MCLENNAN COS INC 825631	COM	571748102	42165	825631	SH	DEFINED 03	
MARSHALL & ILSLEY CORP 329220	COM	571834100	10068	329220	SH	DEFINED 03	
MARRIOTT INTL INC NEW 389717	CL A	571903202	14973	389717	SH	DEFINED 03	
MARTEK BIOSCIENCES CORP 29400	COM	572901106	1262	29400	SH	DEFINED 03	
MARTIN MARIETTA MATLS INC 39239	COM	573284106	1319	39239	SH	DEFINED 03	
MARVEL ENTERPRISES INC	COM	57383M108	711	37250	SH	DEFINED 03	37250
MASCO CORP 909799	COM	574599106	21699	909799	SH	DEFINED 03	
MASSEY ENERGY CORP 208695	COM	576206106	2744	208695	SH	DEFINED 03	
MASTEC INC 12650	COM	576323109	73	12650	SH	DEFINED 03	
MATERIAL SCIENCES CORP 34994	COM	576674105	339	34994	SH	DEFINED 03	
MATRIXONE INC 22700	COM	57685P304	133	22700	SH	DEFINED 03	
MATTEL INC 1068186	COM	577081102	20210	1068186	SH	DEFINED 03	
MATTHEWS INTL CORP 19800	CL A	577128101	490	19800	SH	DEFINED 03	
MAXTOR CORP	COM NEW	577729205	607	80800	SH	DEFINED 03	80800
MAXIM INTEGRATED PRODS INC 530382	COM	57772K101	18086	530382	SH	DEFINED 03	
MAXIM INTEGRATED PRODS INC 735	COM	57772K101	25	735	SH	DEFINED 09	
MAXYGEN INC 17300	COM	577776107	189	17300	SH	DEFINED 03	
MAY DEPT STORES CO 791103	COM	577778103	17610	791103	SH	DEFINED 03	
MAVERICK TUBE CORP 129800	COM	577914104	2486	129800	SH	DEFINED 03	
MAXIMUS INC 55595	COM	577933104	1536	55595	SH	DEFINED 03	
MAYTAG CORP 448914	COM	578592107	10962	448914	SH	DEFINED 03	
MCCLATCHY CO	CL A	579489105	281	4875	SH	DEFINED 03	4875
MCCORMICK & CO INC 206150	COM NON VTG	579780206	5607	206150	SH	DEFINED 03	
MCCORMICK & CO INC 23603	COM NON VTG	579780206	642	23603	SH	DEFINED 09	
MCDATA CORP 336126	CL A	580031201	4924	336126	SH	DEFINED 03	
MCDERMOTT INTL INC 89102	COM	580037109	564	89102	SH	DEFINED 03	
MCDONALDS CORP 2833963	COM	580135101	62517	2833963	SH	DEFINED 03	
MCG CAPITAL CORP 14600	COM	58047P107	212	14600	SH	DEFINED 03	
MCGRAW HILL COS INC 598708	COM	580645109	37120	598708	SH	DEFINED 03	
MCKESSON CORP	COM	58155Q103	16409	459121	SH	DEFINED 03	459121
MEADE INSTRUMENTS CORP 43255	COM	583062104	138	43255	SH	DEFINED 03	
MEADWESTVACO CORP 624056	COM	583334107	15414	624056	SH	DEFINED 03	
MEDAREX INC 34900	COM	583916101	228	34900	SH	DEFINED 03	
MEDIA GEN INC 37481	CL A	584404107	2144	37481	SH	DEFINED 03	
MEDIACOM COMMUNICATIONS CORP 34400	CL A	58446K105	335	34400	SH	DEFINED 03	
MEDICINES CO 17900	COM	584688105	349	17900	SH	DEFINED 03	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4063	71653	SH	DEFINED 03	

71653 MEDIMMUNE INC	COM	584699102	20130	553465 SH	DEFINED 03	553465
MEDTRONIC INC	COM	585055106	97422	2030899 SH	DEFINED 03	
2030899 MELLON FINL CORP	COM	58551A108	18900	681076 SH	DEFINED 03	
681076 MEMBERWORKS INC	COM	586002107	1371	69180 SH	DEFINED 03	
69180 MENS WEARHOUSE INC	COM	587118100	2282	104455 SH	DEFINED 03	
104455 MENTOR CORP MINN	COM	587188103	4213	217184 SH	DEFINED 03	
217184 MENTOR GRAPHICS CORP	COM	587200106	3520	242280 SH	DEFINED 03	
242280 MERCANTILE BANKSHARES CORP	COM	587405101	3946	100277 SH	DEFINED 03	
100277 MERCK & CO INC	COM	589331107	322310	5323044 SH	DEFINED 03	5323044
MERCK & CO INC	COM	589331107	10685	176458 SH	DEFINED 09	
176458 MERCURY COMPUTER SYS	COM	589378108	2815	154697 SH	DEFINED 03	
154697 MERCURY GENL CORP NEW	COM	589400100	247	5400 SH	DEFINED 03	
5400 MERCURY INTERACTIVE CORP	COM	589405109	4916	126843 SH	DEFINED 03	
126843 MEREDITH CORP	COM	589433101	10839	246351 SH	DEFINED 03	
246351 MERISTAR HOSPITALITY CORP	COM	58984Y103	113	22000 SH	DEFINED 03	
22000 MERITAGE CORP	COM	59001A102	394	8000 SH	DEFINED 03	
8000 MERRILL LYNCH & CO INC	COM	590188108	91259	1954995 SH	DEFINED 03	1954995
MESA AIR GROUP INC	COM	590479101	711	89309 SH	DEFINED 03	
89309 METALS USA INC	COM NEW	591324207	598	144000 SH	DEFINED 00	
144000 METHODE ELECTRS INC	CL A	591520200	1743	162167 SH	DEFINED 03	
162167 METLIFE INC	COM	59156R108	63009	2224890 SH	DEFINED 03	
2224890 METRIS COS INC	COM	591598107	110	19750 SH	DEFINED 03	
19750 METRO GOLDWYN MAYER INC	COM	591610100	333	26800 SH	DEFINED 03	
26800 METRO ONE TELECOMMUNICATIONS	COM	59163F105	333	64691 SH	DEFINED 03	
64691 MICHAELS STORES INC	COM	594087108	1309	34400 SH	DEFINED 03	34400
MICREL INC	COM	594793101	1891	181801 SH	DEFINED 03	
181801 MICROS SYS INC	COM	594901100	1626	49269 SH	DEFINED 03	
49269 MICROSOFT CORP	COM	594918104	558927	21799010 SH	DEFINED 03	
21799010 MICROSOFT CORP	COM	594918104	3745	146072 SH	DEFINED 09	
146072 MICROCHIP TECHNOLOGY INC	COM	595017104	2945	118995 SH	DEFINED 03	
118995 MICROCHIP TECHNOLOGY INC	COM	595017104	34	1375 SH	DEFINED 09	
1375 MICROMUSE INC	COM	595094103	847	106300 SH	DEFINED 03	
106300 MICRON TECHNOLOGY INC	COM	595112103	11073	952140 SH	DEFINED 03	952140
MICRON TECHNOLOGY INC	COM	595112103	31	2678 SH	DEFINED 09	
2678 MICROSEMI CORP	COM	595137100	1265	79455 SH	DEFINED 03	
79455 MICROTUNE INC DEL	COM	59514P109	64	20100 SH	DEFINED 03	
20100 MICROTEK MEDICAL HLDGS INC	COM	59515B109	42	20000 SH	DEFINED 03	
20000 MID-AMER APT CMNTYS INC	COM	59522J103	292	10800 SH	DEFINED 03	
10800 MID ATLANTIC MED SVCS INC	COM	59523C107	6242	119344 SH	DEFINED 03	
119344 MID-STATE BANCSHARES	COM	595440108	268	13900 SH	DEFINED 03	
13900 MIDAS GROUP INC	COM	595626102	480	39642 SH	DEFINED 03	39642
MIDWAY GAMES INC	COM	598148104	445	122576 SH	DEFINED 03	
122576						

MILACRON INC 93660	COM	598709103	458	93660	SH	DEFINED 03	
MILLENNIUM PHARMACEUTICALS I 215158	COM	599902103	3384	215158	SH	DEFINED 03	
MILLENNIUM CHEMICALS INC 39200	COM	599903101	373	39200	SH	DEFINED 03	
MILLER HERMAN INC 40284	COM	600544100	808	40284	SH	DEFINED 03	
MILLIPORE CORP 76468	COM	601073109	3393	76468	SH	DEFINED 03	
MILLS CORP 12850	COM	601148109	431	12850	SH	DEFINED 03	
MINE SAFETY APPLIANCES CO	COM	602720104	218	5000	SH	DEFINED 03	5000
MINERALS TECHNOLOGIES INC 42351	COM	603158106	2061	42351	SH	DEFINED 03	
MIPS TECHNOLOGIES INC 32200	CL A	604567107	82	32200	SH	DEFINED 03	
MIRANT CORP 615395	COM	604675108	1785	615395	SH	DEFINED 03	
MOBILE MINI INC 39805	COM	60740F105	649	39805	SH	DEFINED 03	
MODINE MFG CO 35056	COM	607828100	666	35056	SH	DEFINED 03	
MOHAWK INDS INC 128942	COM	608190104	7160	128942	SH	DEFINED 03	
MOLEX INC 288686	COM	608554101	7789	288686	SH	DEFINED 03	
MONACO COACH CORP	COM	60886R103	1182	77075	SH	DEFINED 03	77075
MONOLITHIC SYS TECHNOLOGY IN 14100	COM	609842109	129	14100	SH	DEFINED 03	
MONSANTO CO NEW 1088289	COM	61166W101	23551	1088289	SH	DEFINED 03	
MONSTER WORLDWIDE INC 169015	COM	611742107	3335	169015	SH	DEFINED 03	
MONY GROUP INC 59972	COM	615337102	1616	59972	SH	DEFINED 03	
MOODYS CORP 521360	COM	615369105	27481	521360	SH	DEFINED 03	
MOOG INC 5900	CL A	615394202	205	5900	SH	DEFINED 03	
MORGAN STANLEY 2805492	COM NEW	617446448	119935	2805492	SH	DEFINED 03	
MOTOROLA INC	COM	620076109	33311	3532442	SH	DEFINED 03	3532442
MOTOROLA INC 3142	COM	620076109	30	3142	SH	DEFINED 09	
MOVIE GALLERY INC 87100	COM	624581104	1623	87100	SH	DEFINED 03	
MUELLER INDS INC 87924	COM	624756102	2384	87924	SH	DEFINED 03	
MURPHY OIL CORP 55550	COM	626717102	2922	55550	SH	DEFINED 03	
MYERS INDS INC 82876	COM	628464109	787	82876	SH	DEFINED 03	
MYKROLIS CORP 25518	COM	62852P103	259	25518	SH	DEFINED 03	
MYLAN LABS INC 344245	COM	628530107	11969	344245	SH	DEFINED 03	
MYRIAD GENETICS INC	COM	62855J104	171	12600	SH	DEFINED 03	12600
NBT BANCORP INC 20500	COM	628778102	397	20500	SH	DEFINED 03	
NBTY INC 173799	COM	628782104	3657	173799	SH	DEFINED 03	
NCO GROUP INC 69450	COM	628858102	1247	69450	SH	DEFINED 03	
NCR CORP NEW 143607	COM	62886E108	3679	143607	SH	DEFINED 03	
NIC INC 17600	COM	62914B100	51	17600	SH	DEFINED 03	
NN INC 18300	COM	629337106	232	18300	SH	DEFINED 03	
NPS PHARMACEUTICALS INC 15300	COM	62936P103	372	15300	SH	DEFINED 03	
NTL INC DEL	COM	62940M104	1952	56697	SH	DEFINED 00	56697
NTL INC DEL 8500	COM	62940M104	293	8500	SH	DEFINED 03	
NUI CORP 54148	COM	629431107	840	54148	SH	DEFINED 03	
NVR INC 26244	COM	62944T105	10786	26244	SH	DEFINED 03	
NABI BIOPHARMACEUTICALS	COM	629519109	109	15700	SH	DEFINED 03	

15700							
NACCO INDS INC	CL A	629579103	206	3500 SH	DEFINED 03		
3500							
NASH FINCH CO	COM	631158102	660	39612 SH	DEFINED 03		
39612							
NATIONAL CITY CORP	COM	635405103	61916	1892878 SH	DEFINED 03		
1892878							
NATIONAL COMMERCE FINL CORP	COM	63545P104	4938	222544 SH	DEFINED 03	222544	
NATIONAL FUEL GAS CO N J	COM	636180101	2832	108704 SH	DEFINED 03		
108704							
NATIONAL HEALTH INVS INC	COM	63633D104	1335	72400 SH	DEFINED 03		
72400							
NATIONAL INSTRS CORP	COM	636518102	990	26086 SH	DEFINED 03		
26086							
NATIONAL-OILWELL INC	COM	637071101	1542	70081 SH	DEFINED 03		
70081							
NATIONAL PENN BANCSHARES INC	COM	637138108	340	12087 SH	DEFINED 03		
12087							
NATIONAL PRESTO INDS INC	COM	637215104	526	16634 SH	DEFINED 03		
16634							
NATIONAL SEMICONDUCTOR CORP	COM	637640103	9118	462362 SH	DEFINED 03		
462362							
NATIONAL SEMICONDUCTOR CORP	COM	637640103	24	1203 SH	DEFINED 09	1203	
NATIONAL WESTN LIFE INS CO	CL A	638522102	210	1900 SH	DEFINED 03		
1900							
NATIONWIDE HEALTH PPTYS INC	COM	638620104	1717	107800 SH	DEFINED 03		
107800							
NATURES SUNSHINE PRODUCTS IN	COM	639027101	269	33700 SH	DEFINED 03		
33700							
NAUTICA ENTERPRISES INC	COM	639089101	1390	105817 SH	DEFINED 03		
105817							
NAUTILUS GROUP INC	COM	63910B102	1214	97900 SH	DEFINED 03		
97900							
NAVISTAR INTL CORP NEW	COM	63934E108	5235	160444 SH	DEFINED 03		
160444							
NAVIGANT CONSULTING INC	COM	63935N107	463	39050 SH	DEFINED 03		
39050							
NDCHEALTH CORP	COM	639480102	1731	94353 SH	DEFINED 03	94353	
NEIMAN MARCUS GROUP INC	CL A	640204202	2491	68073 SH	DEFINED 03		
68073							
NEKTAR THERAPEUTICS	COM	640268108	241	26300 SH	DEFINED 03		
26300							
NELSON THOMAS INC	COM	640376109	395	31615 SH	DEFINED 03		
31615							
NETBANK INC	COM	640933107	367	28136 SH	DEFINED 03		
28136							
NETWORKS ASSOCS INC	COM	640938106	1624	128084 SH	DEFINED 03		
128084							
NETFLIX COM INC	COM	64110L106	1806	70700 SH	DEFINED 03		
70700							
NETEGRITY INC	COM	64110P107	522	87124 SH	DEFINED 03		
87124							
NETIQ CORP	COM	64115P102	251	16195 SH	DEFINED 03	16195	
NETSCREEN TECHNOLOGIES INC	COM	64117V107	2562	114900 SH	DEFINED 03		
114900							
NETWORK EQUIP TECHNOLOGIES	COM	641208103	557	66161 SH	DEFINED 03		
66161							
NETWORK APPLIANCE INC	COM	64120L104	8131	505646 SH	DEFINED 03		
505646							
NEUBERGER BERMAN INC	COM	641234109	2270	56890 SH	DEFINED 03		
56890							
NEUROCRINE BIOSCIENCES INC	COM	64125C109	574	11500 SH	DEFINED 03		
11500							
NEW CENTURY FINANCIAL CORP	COM	64352D101	4212	96950 SH	DEFINED 03		
96950							
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1231	41027 SH	DEFINED 03		
41027							
NEW FOCUS INC	COM	644383101	101	27100 SH	DEFINED 03	27100	
NEW JERSEY RES	COM	646025106	2818	79389 SH	DEFINED 03		
79389							
NEW PLAN EXCEL RLTY TR INC	COM	648053106	2259	105801 SH	DEFINED 03		
105801							
NEW YORK CMNTY BANCORP INC	COM	649445103	19391	666595 SH	DEFINED 03		
666595							
NEW YORK TIMES CO	CL A	650111107	14911	327721 SH	DEFINED 03		
327721							
NEWELL RUBBERMAID INC	COM	651229106	11687	417409 SH	DEFINED 03		
417409							
NEWFIELD EXPL CO	COM	651290108	5125	136495 SH	DEFINED 03		
136495							

NEWHALL LAND & FARMING CO CA 7200	DEPOSITARY REC	651426108	218	7200	SH	DEFINED 03	
NEWMONT MINING CORP	COM	651639106	23056	710283	SH	DEFINED 03	710283
NEWPARK RES INC 43800	COM PAR \$.01NE	651718504	240	43800	SH	DEFINED 03	
NEWPORT CORP 44052	COM	651824104	653	44052	SH	DEFINED 03	
NEWS CORP LTD 192343	SP ADR PFD	652487802	4818	192343	SH	DEFINED 03	
NEWTEK BUSINESS SVCS INC 12600	COM	652526104	67	12600	SH	DEFINED 03	
NEXTEL COMMUNICATIONS INC 50000	CL A	65332V103	904	50000	SH	DEFINED 00	
NEXTEL COMMUNICATIONS INC 3891788	CL A	65332V103	70325	3891788	SH	DEFINED 03	
NEXTEL COMMUNICATIONS INC 147863	CL A	65332V103	2672	147863	SH	DEFINED 09	
NEXTEL PARTNERS INC	CL A	65333F107	292	39800	SH	DEFINED 03	39800
NICOR INC 334484	COM	654086107	12413	334484	SH	DEFINED 03	
NIKE INC 400234	CL B	654106103	21409	400234	SH	DEFINED 03	
NIKE INC 10996	CL B	654106103	588	10996	SH	DEFINED 09	
99 CENTS ONLY STORES 136559	COM	65440K106	4687	136559	SH	DEFINED 03	
NISOURCE INC 508745	COM	65473P105	9666	508745	SH	DEFINED 03	
NOKIA CORP 50804	SPONSORED ADR	654902204	835	50804	SH	DEFINED 03	
NOBLE ENERGY INC 108599	COM	655044105	4105	108599	SH	DEFINED 03	
NORDSON CORP	COM	655663102	857	35006	SH	DEFINED 03	35006
NORDSTROM INC 216660	COM	655664100	4229	216660	SH	DEFINED 03	
NORFOLK SOUTHERN CORP 598966	COM	655844108	11500	598966	SH	DEFINED 03	
NORTEL NETWORKS CORP NEW 20370000	NOTE 4.250% 9	656568AB8	16703	20370000	PRN	DEFINED 00	
NORTH FORK BANCORPORATION NY 300512	COM	659424105	10235	300512	SH	DEFINED 03	
NORTHEAST UTILS 203366	COM	664397106	3404	203366	SH	DEFINED 03	
NORTHERN TR CORP 331484	COM	665859104	13790	331484	SH	DEFINED 03	
NORTHROP GRUMMAN CORP 377110	COM	666807102	32541	377110	SH	DEFINED 03	
NORTHWEST NAT GAS CO	COM	667655104	1994	73171	SH	DEFINED 03	73171
NORTHWESTERN CORP 92103	COM	668074107	184	92103	SH	DEFINED 03	
NOVASTAR FINL INC 7800	COM	669947400	466	7800	SH	DEFINED 03	
NUANCE COMMUNICATIONS INC 10500	COM	669967101	54	10500	SH	DEFINED 03	
NOVELL INC 691609	COM	670006105	2151	691609	SH	DEFINED 03	
NOVELLUS SYS INC 250440	COM	670008101	9179	250440	SH	DEFINED 03	
NOVELLUS SYS INC 971	COM	670008101	36	971	SH	DEFINED 09	
NOVEN PHARMACEUTICALS INC 63411	COM	670009109	649	63411	SH	DEFINED 03	
NU SKIN ENTERPRISES INC	CL A	67018T105	182	17400	SH	DEFINED 03	17400
NSTAR 62284	COM	67019E107	2837	62284	SH	DEFINED 03	
NUCOR CORP 256932	COM	670346105	12551	256932	SH	DEFINED 03	
NUEVO ENERGY CO 70805	COM	670509108	1236	70805	SH	DEFINED 03	
NVIDIA CORP 233842	COM	67066G104	5357	233842	SH	DEFINED 03	
NYFIX INC 83760	COM	670712108	530	83760	SH	DEFINED 03	
O CHARLEYS INC 56870	COM	670823103	1225	56870	SH	DEFINED 03	
OGE ENERGY CORP 69027	COM	670837103	1475	69027	SH	DEFINED 03	
OM GROUP INC	COM	670872100	5566	377850	SH	DEFINED 03	377850
NUVEEN INVTS INC	CL A	67090F106	406	14900	SH	DEFINED 03	

14900							
OSI PHARMACEUTICALS INC	COM	671040103	605	18788 SH	DEFINED 03		
18788							
OAK TECHNOLOGY INC	COM	671802106	234	37900 SH	DEFINED 03		
37900							
OAKLEY INC	COM	673662102	230	19500 SH	DEFINED 03		
19500							
OCCIDENTAL PETE CORP DEL	COM	674599105	51231	1526990 SH	DEFINED 03		
1526990							
OCEANEERING INTL INC	COM	675232102	2382	93240 SH	DEFINED 03		
93240							
OCULAR SCIENCES INC	COM	675744106	222	11200 SH	DEFINED 03		
11200							
OCWEN FINL CORP	COM	675746101	182	40000 SH	DEFINED 03		40000
ODYSSEY HEALTHCARE INC	COM	67611V101	474	12800 SH	DEFINED 03		
12800							
ODYSSEY RE HLDGS CORP	COM	67612W108	243	11500 SH	DEFINED 03		
11500							
OFFICE DEPOT INC	COM	676220106	13758	948186 SH	DEFINED 03		
948186							
OFFICEMAX INC	COM	67622M108	396	60500 SH	DEFINED 03		
60500							
OFFSHORE LOGISTICS INC	COM	676255102	1599	73504 SH	DEFINED 03		
73504							
OHIO CAS CORP	COM	677240103	1092	82616 SH	DEFINED 03		
82616							
OIL STS INTL INC	COM	678026105	269	22200 SH	DEFINED 03		
22200							
OLD REP INTL CORP	COM	680223104	7966	232449 SH	DEFINED 03		232449
OLIN CORP	COM PAR \$1	680665205	1014	59315 SH	DEFINED 03		
59315							
OMNICARE INC	COM	681904108	2420	71611 SH	DEFINED 03		
71611							
OMNICOM GROUP INC	COM	681919106	20288	282953 SH	DEFINED 03		
282953							
OMNICOM GROUP INC	COM	681919106	723	10085 SH	DEFINED 09		
10085							
OMNIVISION TECHNOLOGIES INC	COM	682128103	610	19600 SH	DEFINED 03		
19600							
OMNOVA SOLUTIONS INC	COM	682129101	443	109530 SH	DEFINED 03		
109530							
ON ASSIGNMENT INC	COM	682159108	230	56818 SH	DEFINED 03		
56818							
ON SEMICONDUCTOR CORP	COM	682189105	41	15200 SH	DEFINED 03		15200
ONEOK INC NEW	COM	682680103	3113	158594 SH	DEFINED 03		
158594							
ON2 TECHNOLOGIES INC	COM	68338A107	13	10100 SH	DEFINED 03		
10100							
OPENWAVE SYS INC	COM	683718100	149	74647 SH	DEFINED 03		
74647							
OPLINK COMMUNICATIONS INC	COM	68375Q106	89	49900 SH	DEFINED 03		
49900							
ORACLE CORP	COM	68389X105	145177	12088040 SH	DEFINED 03		
12088040							
ORACLE CORP	COM	68389X105	4331	360641 SH	DEFINED 09		
360641							
ORASURE TECHNOLOGIES INC	COM	68554V108	83	10900 SH	DEFINED 03		
10900							
ORBITAL SCIENCES CORP	COM	685564106	155	21200 SH	DEFINED 03		21200
O REILLY AUTOMOTIVE INC	COM	686091109	4186	125072 SH	DEFINED 03		
125072							
ORIENTAL FINL GROUP INC	COM	68618W100	299	11644 SH	DEFINED 03		
11644							
ORTHOLOGIC CORP	COM	68750J107	51	11200 SH	DEFINED 03		
11200							
ORTHODONTIC CTRS AMER INC	COM	68750P103	988	123322 SH	DEFINED 03		
123322							
OSHKOSH B GOSH INC	CL A	688222207	1167	43322 SH	DEFINED 03		
43322							
OSHKOSH TRUCK CORP	COM	688239201	2996	50505 SH	DEFINED 03		
50505							
OSTEOTECH INC	COM	688582105	732	53855 SH	DEFINED 03		
53855							
OSTEX INTL INC	COM	68859Q101	102	46500 SH	DEFINED 03		46500
OTTER TAIL CORP	COM	689648103	272	10100 SH	DEFINED 03		
10100							
OUTBACK STEAKHOUSE INC	COM	689899102	2418	62000 SH	DEFINED 03		
62000							
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1148	52137 SH	DEFINED 03		
52137							

OVERTURE SVCS INC 52000	COM	69039R100	943	52000	SH	DEFINED 03	
OWENS & MINOR INC NEW 106403	COM	690732102	2378	106403	SH	DEFINED 03	
OWENS ILL INC 38900	COM NEW	690768403	536	38900	SH	DEFINED 03	
OXFORD HEALTH PLANS INC 116984	COM	691471106	4917	116984	SH	DEFINED 03	
OXFORD INDS INC	COM	691497309	803	19341	SH	DEFINED 03	19341
PC-TEL INC 54561	COM	69325Q105	647	54561	SH	DEFINED 03	
PDF SOLUTIONS INC 13200	COM	693282105	154	13200	SH	DEFINED 03	
PG&E CORP 968865	COM	69331C108	20491	968865	SH	DEFINED 03	
PFF BANCORP INC 7700	COM	69331W104	298	7700	SH	DEFINED 03	
P F CHANGS CHINA BISTRO INC 89890	COM	69333Y108	4423	89890	SH	DEFINED 03	
PMA CAP CORP 10400	CL A	693419202	130	10400	SH	DEFINED 03	
PMC-SIERRA INC 236418	COM	69344F106	2780	236418	SH	DEFINED 03	
PMI GROUP INC	COM	69344M101	2086	77728	SH	DEFINED 03	77728
PNC FINL SVCS GROUP INC 623727	COM	693475105	30444	623727	SH	DEFINED 03	
POSCO 24500	SPONSORED ADR	693483109	642	24500	SH	DEFINED 03	
PNM RES INC 110295	COM	69349H107	2950	110295	SH	DEFINED 03	
PPG INDS INC 476434	COM	693506107	24174	476434	SH	DEFINED 03	
PPL CORP 542583	COM	69351T106	23331	542583	SH	DEFINED 03	
PRG-SCHULTZ INTERNATIONAL IN 182251	COM	69357C107	1077	182251	SH	DEFINED 03	
PS BUSINESS PKS INC CALIF 9300	COM	69360J107	328	9300	SH	DEFINED 03	
PSS WORLD MED INC	COM	69366A100	257	44900	SH	DEFINED 03	44900
PTEK HLDGS INC 24300	COM	69366M104	122	24300	SH	DEFINED 03	
PACCAR INC 186373	COM	693718108	12627	186373	SH	DEFINED 03	
PACIFIC CAP BANCORP NEW 19899	COM	69404P101	695	19899	SH	DEFINED 03	
PACIFIC NORTHWEST BANCORP 10500	COM	69466M103	365	10500	SH	DEFINED 03	
PACIFIC SUNWEAR CALIF INC 322265	COM	694873100	7760	322265	SH	DEFINED 03	
PACIFICARE HEALTH SYS DEL 208802	COM	695112102	10300	208802	SH	DEFINED 03	
PACKAGING CORP AMER 90833	COM	695156109	1674	90833	SH	DEFINED 03	
PACKETEER INC	COM	695210104	194	12500	SH	DEFINED 03	12500
PACTIV CORP 638367	COM	695257105	12582	638367	SH	DEFINED 03	
PALL CORP 189751	COM	696429307	4269	189751	SH	DEFINED 03	
PALM INC 19554	COM NEW	696642206	314	19554	SH	DEFINED 03	
PANAMSAT CORP NEW 22026	COM	697933109	406	22026	SH	DEFINED 03	
PAN PACIFIC RETAIL PPTYS INC 14254	COM	69806L104	561	14254	SH	DEFINED 03	
PANERA BREAD CO 79810	CL A	69840W108	3192	79810	SH	DEFINED 03	
PAPA JOHNS INTL INC 151500	COM	698813102	4256	151500	SH	DEFINED 03	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1603	530821	SH	DEFINED 03	530821
PAREXEL INTL CORP 81954	COM	699462107	1143	81954	SH	DEFINED 03	
PARK ELECTROCHEMICAL CORP 64104	COM	700416209	1279	64104	SH	DEFINED 03	
PARK PL ENTMT CORP 801589	COM	700690100	7286	801589	SH	DEFINED 03	
PARKER DRILLING CO 30500	COM	701081101	89	30500	SH	DEFINED 03	
PARKER HANNIFIN CORP 274375	COM	701094104	11521	274375	SH	DEFINED 03	
PARKWAY PPTYS INC	COM	70159Q104	257	6100	SH	DEFINED 03	

6100							
PATINA OIL & GAS CORP	COM	703224105	3635	113062	SH	DEFINED 03	
113062							
PATHMARK STORES INC NEW	COM	70322A101	124	16800	SH	DEFINED 03	16800
PATTERSON DENTAL CO	COM	703412106	1573	34639	SH	DEFINED 03	
34639							
PATTERSON UTI ENERGY INC	COM	703481101	2884	89096	SH	DEFINED 03	
89096							
PAXAR CORP	COM	704227107	1767	160660	SH	DEFINED 03	
160660							
PAXSON COMMUNICATIONS CORP	COM	704231109	177	29500	SH	DEFINED 03	
29500							
PAYCHEX INC	COM	704326107	16696	568076	SH	DEFINED 03	
568076							
PAYLESS SHOESOURCE INC	COM	704379106	2795	223608	SH	DEFINED 03	
223608							
PEABODY ENERGY CORP	COM	704549104	1488	44300	SH	DEFINED 03	
44300							
PEDIATRIX MED GROUP	COM	705324101	2266	63554	SH	DEFINED 03	63554
PEGASUS SOLUTIONS INC	COM	705906105	1312	80511	SH	DEFINED 03	
80511							
PENFORD CORP	COM	707051108	205	18384	SH	DEFINED 03	
18384							
PENN NATL GAMING INC	COM	707569109	361	17600	SH	DEFINED 03	
17600							
PENNEY J C INC	COM	708160106	17215	1021667	SH	DEFINED 03	
1021667							
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	392	13100	SH	DEFINED 03	
13100							
PENTAIR INC	COM	709631105	6199	158710	SH	DEFINED 03	
158710							
PEOPLES ENERGY CORP	COM	711030106	10664	248625	SH	DEFINED 03	
248625							
PEOPLESOFT INC	COM	712713106	8369	476576	SH	DEFINED 03	476576
PEP BOYS MANNY MOE & JACK	COM	713278109	2324	172050	SH	DEFINED 03	
172050							
PEPCO HOLDINGS INC	COM	713291102	4504	235075	SH	DEFINED 03	
235075							
PEPSI BOTTLING GROUP INC	COM	713409100	26354	1316375	SH	DEFINED 03	
1316375							
PEPSIAMERICAS INC	COM	71343P200	3813	303576	SH	DEFINED 03	
303576							
PEPSICO INC	COM	713448108	160387	3604207	SH	DEFINED 03	
3604207							
PEPSICO INC	COM	713448108	1081	24301	SH	DEFINED 09	
24301							
PER-SE TECHNOLOGIES INC	COM NEW	713569309	178	16033	SH	DEFINED 03	
16033							
PEREGRINE PHARMACEUTICALS IN	COM	713661106	20	14000	SH	DEFINED 03	14000
PERFORMANCE FOOD GROUP CO	COM	713755106	3933	106309	SH	DEFINED 03	
106309							
PERICOM SEMICONDUCTOR CORP	COM	713831105	664	69261	SH	DEFINED 03	
69261							
PERKINELMER INC	COM	714046109	2545	184284	SH	DEFINED 03	
184284							
PEROT SYS CORP	CL A	714265105	136	12000	SH	DEFINED 03	
12000							
PERRIGO CO	COM	714290103	1701	108747	SH	DEFINED 03	
108747							
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2577	130400	SH	DEFINED 10	
130400							
PETSMART INC	COM	716768106	13102	784105	SH	DEFINED 03	
784105							
PFIZER INC	COM	717081103	528537	15476938	SH	DEFINED 03	15476938
PFIZER INC	COM	717081103	1805	52848	SH	DEFINED 09	
52848							
PHARMACEUTICAL PROD DEV INC	COM	717124101	4055	141250	SH	DEFINED 03	
141250							
PHARMACEUTICAL RES INC	COM	717125108	1131	23250	SH	DEFINED 03	
23250							
PHARMACOEPIA INC	COM	717138104	96	11600	SH	DEFINED 03	
11600							
PHELPS DODGE CORP	COM	717265102	11588	302234	SH	DEFINED 03	
302234							
PHILADELPHIA CONS HLDG CORP	COM	717528103	2342	58483	SH	DEFINED 03	
58483							
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	911	37350	SH	DEFINED 03	
37350							
PHILLIPS VAN HEUSEN CORP	COM	718592108	1122	82353	SH	DEFINED 03	82353

PHOENIX COS INC NEW 13500	COM	71902E109	122	13500	SH	DEFINED 03	
PHOENIX TECHNOLOGY LTD 61561	COM	719153108	350	61561	SH	DEFINED 03	
PHOTON DYNAMICS INC 42155	COM	719364101	1170	42155	SH	DEFINED 03	
PHOTRONICS INC 108450	COM	719405102	1864	108450	SH	DEFINED 03	
PIEDMONT NAT GAS INC 89039	COM	720186105	3456	89039	SH	DEFINED 03	
PIER 1 IMPORTS INC 147100	COM	720279108	3001	147100	SH	DEFINED 03	
PINNACLE ENTMT INC 73768	COM	723456109	502	73768	SH	DEFINED 03	
PINNACLE SYS INC	COM	723481107	2047	191317	SH	DEFINED 03	191317
PINNACLE WEST CAP CORP 136149	COM	723484101	5099	136149	SH	DEFINED 03	
PIONEER NAT RES CO 483079	COM	723787107	12608	483079	SH	DEFINED 03	
PIONEER STD ELECTRS INC 92188	COM	723877106	779	92188	SH	DEFINED 03	
PITNEY BOWES INC 363432	COM	724479100	13959	363432	SH	DEFINED 03	
PIXAR 58000	COM	725811103	351	5800	SH	DEFINED 03	
PIXELWORKS INC 30400	COM	72581M107	181	30400	SH	DEFINED 03	
PLAINS EXPL & PRODTN CO L P 26255	COM	726505100	284	26255	SH	DEFINED 03	
PLAINS RES INC	COM PAR \$0.10	726540503	1025	72432	SH	DEFINED 03	72432
PLANAR SYS INC 47450	COM	726900103	929	47450	SH	DEFINED 03	
PLANTRONICS INC NEW 82484	COM	727493108	1787	82484	SH	DEFINED 03	
PLEXUS CORP 58612	COM	729132100	673	58612	SH	DEFINED 03	
PLUM CREEK TIMBER CO INC 291424	COM	729251108	7562	291424	SH	DEFINED 03	
POGO PRODUCING CO 135300	COM	730448107	5784	135300	SH	DEFINED 03	
POLARIS INDS INC 57612	COM	731068102	3537	57612	SH	DEFINED 03	
POLO RALPH LAUREN CORP 18393	CL A	731572103	474	18393	SH	DEFINED 03	
POLYCOM INC	COM	73172K104	962	69412	SH	DEFINED 03	69412
POLYMEDICA CORP 45927	COM	731738100	2106	45927	SH	DEFINED 03	
POLYONE CORP 263131	COM	73179P106	1171	263131	SH	DEFINED 03	
POPE & TALBOT INC 47808	COM	732827100	528	47808	SH	DEFINED 03	
POPULAR INC 107016	COM	733174106	4124	107016	SH	DEFINED 03	
PORTAL SOFTWARE INC 50500	COM	736126103	95	50500	SH	DEFINED 03	
POSSIS MEDICAL INC 48400	COM	737407106	657	48400	SH	DEFINED 03	
POST PPTYS INC 13400	COM	737464107	355	13400	SH	DEFINED 03	
POTLATCH CORP	COM	737628107	814	31625	SH	DEFINED 03	31625
POWER INTEGRATIONS INC 92418	COM	739276103	2247	92418	SH	DEFINED 03	
POWER-ONE INC 146342	COM	739308104	1042	146342	SH	DEFINED 03	
POWERWAVE TECHNOLOGIES INC 72229	COM	739363109	445	72229	SH	DEFINED 03	
PRAECIS PHARMACEUTICALS INC 26100	COM	739421105	128	26100	SH	DEFINED 03	
PRAXAIR INC 521992	COM	74005P104	31372	521992	SH	DEFINED 03	
PRE PAID LEGAL SVCS INC 50770	COM	740065107	1245	50770	SH	DEFINED 03	
PRECISION CASTPARTS CORP 91967	COM	740189105	2860	91967	SH	DEFINED 03	
PREMCOR INC	COM	74045Q104	1134	52600	SH	DEFINED 03	52600
PRENTISS PPTYS TR 18400	SH BEN INT	740706106	552	18400	SH	DEFINED 03	
PRESIDENTIAL LIFE CORP 85619	COM	740884101	1208	85619	SH	DEFINED 03	
PRESSTEK INC	COM	741113104	95	15400	SH	DEFINED 03	

15400	PRICE COMMUNICATIONS CORP	COM NEW	741437305	1841	142604 SH	DEFINED 03	
142604	PRICE T ROWE GROUP INC	COM	74144T108	6924	183307 SH	DEFINED 03	
183307	PRIDE INTL INC DEL	COM	74153Q102	8342	443233 SH	DEFINED 03	
443233	PRIMEDIA INC	COM	74157K101	189	61813 SH	DEFINED 03	
61813	PRIMA ENERGY CORP	COM PAR \$0.015	741901201	673	32214 SH	DEFINED 03	32214
	PRIME HOSPITALITY CORP	COM	741917108	798	118960 SH	DEFINED 03	
118960	PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	33768	1047071 SH	DEFINED 03	
1047071	PRIORITY HEALTHCARE CORP	CL B	74264T102	2415	129842 SH	DEFINED 03	
129842	PROASSURANCE CORP	COM	74267C106	382	14144 SH	DEFINED 03	
14144	PROCTER & GAMBLE CO	COM	742718109	239357	2683977 SH	DEFINED 03	
2683977	PROGRESS ENERGY INC	COM	743263105	16325	371868 SH	DEFINED 03	
371868	PROGRESS SOFTWARE CORP	COM	743312100	2363	113860 SH	DEFINED 03	
113860	PROGRESSIVE CORP OHIO	COM	743315103	24678	337593 SH	DEFINED 03	337593
	PROLOGIS	SH BEN INT	743410102	590	21608 SH	DEFINED 03	
21608	PROQUEST COMPANY	COM	74346P102	237	9200 SH	DEFINED 03	
9200	PROTECTION ONE INC	COM	743663304	13	13600 SH	DEFINED 03	
13600	PROTECTIVE LIFE CORP	COM	743674103	1933	72256 SH	DEFINED 03	
72256	PROTEIN DESIGN LABS INC	COM	74369L103	1382	97309 SH	DEFINED 03	
97309	PROVIDENT BANKSHARES CORP	COM	743859100	2168	85907 SH	DEFINED 03	
85907	PROVIDENT FINL GROUP INC	COM	743866105	1616	62739 SH	DEFINED 03	
62739	PROVINCE HEALTHCARE CO	COM	743977100	1473	133061 SH	DEFINED 03	133061
	PROVIDIAN FINL CORP	COM	74406A102	4200	453587 SH	DEFINED 03	
453587	PROXIM CORP	CL A	744283102	72	49727 SH	DEFINED 03	
49727	PRUDENTIAL FINL INC	COM	744320102	28797	855788 SH	DEFINED 03	
855788	PUBLIC SVC ENTERPRISE GROUP	COM	744573106	24662	583706 SH	DEFINED 03	
583706	PUBLIC STORAGE INC	COM	74460D109	474	14000 SH	DEFINED 03	
14000	PUGET ENERGY INC NEW	COM	745310102	2199	92133 SH	DEFINED 03	
92133	PULITZER INC	COM	745769109	860	17400 SH	DEFINED 03	
17400	PULTE HOMES INC	COM	745867101	20577	333725 SH	DEFINED 03	333725
	PUMATECH INC	COM	745887109	37	11000 SH	DEFINED 03	
11000	QRS CORP	COM	74726X105	196	36933 SH	DEFINED 03	
36933	QLOGIC CORP	COM	747277101	33274	689754 SH	DEFINED 03	
689754	QLOGIC CORP	COM	747277101	29	606 SH	DEFINED 09	
606	QAD INC	COM	74727D108	145	19500 SH	DEFINED 03	
19500	QUAKER CHEM CORP	COM	747316107	706	28177 SH	DEFINED 03	
28177	QUALCOMM INC	COM	747525103	80739	2246482 SH	DEFINED 03	
2246482	QUANEX CORP	COM	747620102	1518	51073 SH	DEFINED 03	51073
	QUANTA SVCS INC	COM	74762E102	781	110011 SH	DEFINED 03	
110011	QUANTUM CORP	COM DSSG	747906204	886	218693 SH	DEFINED 03	
218693	QUEST DIAGNOSTICS INC	COM	74834L100	10222	160216 SH	DEFINED 03	
160216	QUEST SOFTWARE INC	COM	74834T103	263	22200 SH	DEFINED 03	
22200	QUESTAR CORP	COM	748356102	2865	85590 SH	DEFINED 03	
85590							

QUICKSILVER RESOURCES INC 8900	COM	74837R104	213	8900	SH	DEFINED 03	
QUIKSILVER INC 148436	COM	74838C106	2448	148436	SH	DEFINED 03	
QUINTILES TRANSNATIONAL CORP	COM	748767100	2617	184700	SH	DEFINED 03	184700
QWEST COMMUNICATIONS INTL IN 2560932	COM	749121109	12241	2560932	SH	DEFINED 03	
R & G FINANCIAL CORP 13100	CL B	749136107	389	13100	SH	DEFINED 03	
QUOVADX INC 11200	COM	74913K106	30	11200	SH	DEFINED 03	
RAIT INVT TR 8300	COM	749227104	220	8300	SH	DEFINED 03	
RCN CORP 156	COM	749361101	0	156	SH	DEFINED 00	
RCN CORP 12600	COM	749361101	25	12600	SH	DEFINED 03	
RFS HOTEL INVS INC 15500	COM	74955J108	191	15500	SH	DEFINED 03	
R H DONNELLEY CORP	COM NEW	74955W307	531	14554	SH	DEFINED 03	14554
RLI CORP 64214	COM	749607107	2113	64214	SH	DEFINED 03	
RPM INTL INC 442854	COM	749685103	6089	442854	SH	DEFINED 03	
RSA SEC INC 48980	COM	749719100	528	48980	SH	DEFINED 03	
RTI INTL METALS INC 58383	COM	74973W107	632	58383	SH	DEFINED 03	
RF MICRODEVICES INC 165652	COM	749941100	977	165652	SH	DEFINED 03	
RADIAN GROUP INC 80695	COM	750236101	2957	80695	SH	DEFINED 03	
RADIANT SYSTEMS INC 66910	COM	75025N102	458	66910	SH	DEFINED 03	
RADIO ONE INC	CL A	75040P108	200	11200	SH	DEFINED 03	11200
RADIOSHACK CORP 383982	COM	750438103	10103	383982	SH	DEFINED 03	
RADISYS CORP 53412	COM	750459109	716	53412	SH	DEFINED 03	
RAILAMERICA INC 11200	COM	750753105	95	11200	SH	DEFINED 03	
RAINBOW TECHNOLOGIES INC 87589	COM	750862104	737	87589	SH	DEFINED 03	
RAINDANCE COMM 17400	COM	75086X106	43	17400	SH	DEFINED 03	
RAMBUS INC DEL 32050	COM	750917106	529	32050	SH	DEFINED 03	
RALCORP HLDGS INC NEW 117060	COM	751028101	2922	117060	SH	DEFINED 03	
RANGE RES CORP	COM	75281A109	126	20100	SH	DEFINED 03	20100
RARE HOSPITALITY INTL INC 59090	COM	753820109	1918	59090	SH	DEFINED 03	
RAYMOND JAMES FINANCIAL INC 113396	COM	754730109	3748	113396	SH	DEFINED 03	
RAYONIER INC 46222	COM	754907103	1525	46222	SH	DEFINED 03	
RAYOVAC CORP 19500	COM	755081106	253	19500	SH	DEFINED 03	
RAYTECH CORP DEL 16600	COM	755103108	71	16600	SH	DEFINED 03	
RAYTHEON CO 838314	COM NEW	755111507	27530	838314	SH	DEFINED 03	
READERS DIGEST ASSN INC 139530	COM	755267101	1881	139530	SH	DEFINED 03	
REALNETWORKS INC	COM	75605L104	170	25200	SH	DEFINED 03	25200
REALTY INCOME CORP 15350	COM	756109104	585	15350	SH	DEFINED 03	
RECKSON ASSOCS RLTY CORP 63700	COM	75621K106	1329	63700	SH	DEFINED 03	
RED HAT INC 53900	COM	756577102	406	53900	SH	DEFINED 03	
REDBACK NETWORKS INC 87000	COM	757209101	77	87000	SH	DEFINED 03	
REDWOOD TR INC 9300	COM	758075402	371	9300	SH	DEFINED 03	
REEBOK INTL LTD 405098	COM	758110100	13623	405098	SH	DEFINED 03	
REGAL BELOIT CORP 65048	COM	758750103	1242	65048	SH	DEFINED 03	
REGAL ENTMT GROUP	CL A	758766109	200	8500	SH	DEFINED 03	8500

REGENCY CTRS CORP 10500	COM	758849103	367	10500 SH	DEFINED 03	
REGEN COMMUNICATIONS INC DE 10500	COM	758865109	64	10500 SH	DEFINED 03	
REGENERON PHARMACEUTICALS 122701	COM	75886F107	1934	122701 SH	DEFINED 03	
REGIS CORP MINN 125455	COM	758932107	3644	125455 SH	DEFINED 03	
REGIONS FINL CORP 658989	COM	758940100	22261	658989 SH	DEFINED 03	
REHABCARE GROUP INC 41812	COM	759148109	613	41812 SH	DEFINED 03	
REGISTER COM INC 10400	COM	75914G101	63	10400 SH	DEFINED 03	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1827	88285 SH	DEFINED 03	88285
RELIANT RES INC 45721	COM	75952B105	280	45721 SH	DEFINED 03	
REMEC INC 29100	COM	759543101	201	29100 SH	DEFINED 03	
REMINGTON OIL & GAS CORP 66811	COM	759594302	1228	66811 SH	DEFINED 03	
RENAISSANCE LEARNING INC 16000	COM	75968L105	347	16000 SH	DEFINED 03	
RENAL CARE GROUP INC 127666	COM	759930100	4495	127666 SH	DEFINED 03	
RENT A CTR INC NEW 3800	COM	76009N100	288	3800 SH	DEFINED 03	
REPUBLIC BANCORP INC 169840	COM	760282103	2276	169840 SH	DEFINED 03	
REPUBLIC SVCS INC	COM	760759100	9552	421350 SH	DEFINED 03	421350
RESMED INC 89139	COM	761152107	3494	89139 SH	DEFINED 03	
RESOURCES CONNECTION INC 9800	COM	76122Q105	234	9800 SH	DEFINED 03	
RESPIRONICS INC 98429	COM	761230101	3665	98429 SH	DEFINED 03	
RETEK INC 49766	COM	76128Q109	314	49766 SH	DEFINED 03	
REYNOLDS & REYNOLDS CO 133052	CL A	761695105	3800	133052 SH	DEFINED 03	
REYNOLDS R J TOB HLDGS INC 111178	COM	76182K105	4137	111178 SH	DEFINED 03	
REYNOLDS R J TOB HLDGS INC 65273	COM	76182K105	2429	65273 SH	DEFINED 09	
RIGGS NATL CORP WASH DC	COM	766570105	1221	80225 SH	DEFINED 03	80225
RIGHT MGMT CONSULTANTS INC 43500	COM	766573109	550	43500 SH	DEFINED 03	
RITE AID CORP 50970	COM	767754104	227	50970 SH	DEFINED 03	
RIVERSTONE NETWORKS INC 62868	COM	769320102	74	62868 SH	DEFINED 03	
ROADWAY CORP 86254	COM	769742107	2462	86254 SH	DEFINED 03	
ROBBINS & MYERS INC 39062	COM	770196103	723	39062 SH	DEFINED 03	
ROBERT HALF INTL INC 275612	COM	770323103	5220	275612 SH	DEFINED 03	
ROCK-TENN CO 94600	CL A	772739207	1603	94600 SH	DEFINED 03	
ROCKWELL AUTOMATION INC	COM	773903109	6872	288248 SH	DEFINED 03	288248
ROCKWELL AUTOMATION INC 1235	COM	773903109	29	1235 SH	DEFINED 09	
ROCKWELL COLLINS INC 638472	COM	774341101	15726	638472 SH	DEFINED 03	
ROGERS CORP 42283	COM	775133101	1408	42283 SH	DEFINED 03	
ROHM & HAAS CO 559614	COM	775371107	17365	559614 SH	DEFINED 03	
ROHN INDS INC 13300	COM	775381106	2	13300 SH	DEFINED 03	
ROLLINS INC 42326	COM	775711104	798	42326 SH	DEFINED 03	
ROPER INDS INC NEW 86374	COM	776696106	3213	86374 SH	DEFINED 03	
ROSLYN BANCORP INC	COM	778162107	2278	105505 SH	DEFINED 03	105505
ROSS STORES INC 65464	COM	778296103	2812	65464 SH	DEFINED 03	
ROTO ROOTER INC NEW 27791	COM	778787101	1060	27791 SH	DEFINED 03	

ROUSE CO 9500	COM	779273101	362	9500	SH	DEFINED 03	
ROWAN COS INC 371553	COM	779382100	8323	371553	SH	DEFINED 03	
ROXIO INC 58012	COM	780008108	377	58012	SH	DEFINED 03	
ROYAL GOLD INC 11200	COM	780287108	240	11200	SH	DEFINED 03	
RUBY TUESDAY INC 34548	COM	781182100	854	34548	SH	DEFINED 03	
RUDDICK CORP	COM	781258108	729	46395	SH	DEFINED 03	46395
RUDOLPH TECHNOLOGIES INC 42828	COM	781270103	684	42828	SH	DEFINED 03	
RUSS BERRIE & CO 53669	COM	782233100	1959	53669	SH	DEFINED 03	
RUSSELL CORP 104696	COM	782352108	1989	104696	SH	DEFINED 03	
RYANS FAMILY STEAK HOUSE INC 229208	COM	783519101	3138	229208	SH	DEFINED 03	
RYDER SYS INC 496004	COM	783549108	12708	496004	SH	DEFINED 03	
RYERSON TULL INC NEW 65813	COM	78375P107	578	65813	SH	DEFINED 03	
RYLAND GROUP INC 86646	COM	783764103	6013	86646	SH	DEFINED 03	
S & T BANCORP INC	COM	783859101	456	16600	SH	DEFINED 03	16600
SBC COMMUNICATIONS INC 7403409	COM	78387G103	189157	7403409	SH	DEFINED 03	
SBC COMMUNICATIONS INC 1650130	COM	78387G103	42161	1650130	SH	DEFINED 09	
SBS TECHNOLOGIES INC 35962	COM	78387P103	351	35962	SH	DEFINED 03	
SCM MICROSYSTEMS INC 36755	COM	784018103	201	36755	SH	DEFINED 03	
SCP POOL CORP 128282	COM	784028102	4412	128282	SH	DEFINED 03	
SCPIE HLDGS INC 21870	COM	78402P104	168	21870	SH	DEFINED 03	
SEI INVESTMENTS CO 91579	COM	784117103	2930	91579	SH	DEFINED 03	
SL GREEN RLTY CORP	COM	78440X101	475	13600	SH	DEFINED 03	13600
SLM CORP 1383627	COM	78442P106	54197	1383627	SH	DEFINED 03	
SPS TECHNOLOGIES INC 39741	COM	784626103	1075	39741	SH	DEFINED 03	
SPDR TR 58120	UNIT SER 1	78462F103	5674	58120	SH	DEFINED 03	
SPSS INC 46638	COM	78462K102	774	46638	SH	DEFINED 03	
SPX CORP 63118	COM	784635104	2781	63118	SH	DEFINED 03	
S1 CORPORATION 29200	COM	78463B101	117	29200	SH	DEFINED 03	
SWS GROUP INC 62792	COM	78503N107	1265	62792	SH	DEFINED 03	
SABRE HLDGS CORP	CL A	785905100	8419	341533	SH	DEFINED 03	341533
SAFECO CORP 211938	COM	786429100	7479	211938	SH	DEFINED 03	
SAFEGUARD SCIENTIFICS INC 57100	COM	786449108	154	57100	SH	DEFINED 03	
SAFEWAY INC 1513903	COM NEW	786514208	30974	1513903	SH	DEFINED 03	
ST JOE CO 10800	COM	790148100	337	10800	SH	DEFINED 03	
ST JUDE MED INC 271395	COM	790849103	15605	271395	SH	DEFINED 03	
ST MARY LD & EXPL CO 81918	COM	792228108	2236	81918	SH	DEFINED 03	
ST PAUL COS INC 671553	COM	792860108	24518	671553	SH	DEFINED 03	
SAKS INC	COM	79377W108	1199	123594	SH	DEFINED 03	123594
SALTON INC 25505	COM	795757103	230	25505	SH	DEFINED 03	
SANDISK CORP 176251	COM	80004C101	7151	176251	SH	DEFINED 03	
SANDY SPRING BANCORP INC 8250	COM	800363103	263	8250	SH	DEFINED 03	
SANMINA SCI CORP 774830	COM	800907107	4897	774830	SH	DEFINED 03	
SANMINA SCI CORP	COM	800907107	31	4882	SH	DEFINED 09	

4882	SANGSTAT MED CORP	COM	801003104	202	15400 SH	DEFINED 03	
15400	SANTANDER BANCORP	COM	802809103	193	11770 SH	DEFINED 03	
11770	SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	3060	104737 SH	DEFINED 03	104737
	SAPIENT CORP	COM	803062108	114	41400 SH	DEFINED 03	
41400	SARA LEE CORP	COM	803111103	48794	2594058 SH	DEFINED 03	
2594058	SAVVIS COMMUNICATIONS CORP	COM	805423100	12	13200 SH	DEFINED 03	
13200	SAXON CAPITAL INC	COM	80556P302	327	18900 SH	DEFINED 03	
18900	SCANA CORP NEW	COM	80589M102	4209	122777 SH	DEFINED 03	
122777	SCANSOFT INC	COM	80603P107	188	34575 SH	DEFINED 03	
34575	SCHEIN HENRY INC	COM	806407102	1303	24815 SH	DEFINED 03	
24815	SCHERING PLOUGH CORP	COM	806605101	52596	2827759 SH	DEFINED 03	2827759
	SCHLUMBERGER LTD	COM	806857108	63543	1335781 SH	DEFINED 03	
1335781	SCHOLASTIC CORP	COM	807066105	852	28595 SH	DEFINED 03	
28595	SCHOOL SPECIALTY INC	COM	807863105	1315	46619 SH	DEFINED 03	
46619	SCHULMAN A INC	COM	808194104	1594	99100 SH	DEFINED 03	
99100	SCHWAB CHARLES CORP NEW	COM	808513105	20897	2071036 SH	DEFINED 03	
2071036	SCHWEITZER-MAUDUIT INTL INC	COM	808541106	752	31169 SH	DEFINED 03	
31169	SCIENTIFIC ATLANTA INC	COM	808655104	5674	238011 SH	DEFINED 03	
238011	SCIENTIFIC GAMES CORP	CL A	80874P109	167	17900 SH	DEFINED 03	17900
	SCOTTS CO	CL A	810186106	4174	84325 SH	DEFINED 03	
84325	SCRIPPS E W CO OHIO	CL A	811054204	1156	13030 SH	DEFINED 03	
13030	SCS TRANSN INC	COM	81111T102	180	14150 SH	DEFINED 03	
14150	SEACHANGE INTL INC	COM	811699107	121	12700 SH	DEFINED 03	
12700	SEACOAST FINL SVCS CORP	COM	81170Q106	1502	75800 SH	DEFINED 03	
75800	SEACOR SMIT INC	COM	811904101	2085	57140 SH	DEFINED 03	
57140	SEALED AIR CORP NEW	COM	81211K100	5962	125091 SH	DEFINED 03	
125091	SEARS ROEBUCK & CO	COM	812387108	26236	779892 SH	DEFINED 03	779892
	SEARS ROEBUCK & CO	COM	812387108	2123	63112 SH	DEFINED 09	
63112	SECURE COMPUTING CORP	COM	813705100	101	11500 SH	DEFINED 03	
11500	SEEBEYOND TECHNOLOGIES CORP	COM	815704101	96	42500 SH	DEFINED 03	
42500	SELECT MEDICAL CORP	COM	816196109	353	14200 SH	DEFINED 03	
14200	SELECTIVE INS GROUP INC	COM	816300107	2005	80025 SH	DEFINED 03	
80025	SEMTECH CORP	COM	816850101	594	41685 SH	DEFINED 03	
41685	SEMPRA ENERGY	COM	816851109	31425	1101486 SH	DEFINED 03	
1101486	SENIOR HSG PPTYS TR	SH BEN INT	81721M109	327	24100 SH	DEFINED 03	24100
	SENSIENT TECHNOLOGIES CORP	COM	81725T100	2865	124615 SH	DEFINED 03	
124615	SEPRACOR INC	COM	817315104	2101	117176 SH	DEFINED 03	
117176	SEQUA CORPORATION	CL A	817320104	358	10438 SH	DEFINED 03	
10438	SERENA SOFTWARE INC	COM	817492101	2122	102600 SH	DEFINED 03	
102600	SEROLOGICALS CORP	COM	817523103	180	13200 SH	DEFINED 03	
13200	SERVICE CORP INTL	COM	817565104	584	150850 SH	DEFINED 03	
150850	SERVICEMASTER CO	COM	81760N109	383	35833 SH	DEFINED 03	
35833							

7-ELEVEN INC	COM NEW	817826209	191	18100	SH	DEFINED 03	18100
SHAW GROUP INC	COM	820280105	2601	215859	SH	DEFINED 03	
215859							
SHERWIN WILLIAMS CO	COM	824348106	15191	565145	SH	DEFINED 03	
565145							
SHOPKO STORES INC	COM	824911101	1529	117639	SH	DEFINED 03	
117639							
SHUFFLE MASTER INC	COM	825549108	1503	51500	SH	DEFINED 03	
51500							
SHURGARD STORAGE CTRS INC	COM	82567D104	3209	96999	SH	DEFINED 03	
96999							
SICOR INC	COM	825846108	2071	101800	SH	DEFINED 03	
101800							
SIEBEL SYS INC	COM	826170102	6858	723148	SH	DEFINED 03	
723148							
SIERRA HEALTH SVCS INC	COM	826322109	1901	95043	SH	DEFINED 03	95043
SIERRA PAC RES NEW	COM	826428104	957	161168	SH	DEFINED 03	
161168							
SIGMA ALDRICH CORP	COM	826552101	6517	119967	SH	DEFINED 03	
119967							
SILICON LABORATORIES INC	COM	826919102	1748	65650	SH	DEFINED 03	
65650							
SILICON GRAPHICS INC	COM	827056102	144	126000	SH	DEFINED 03	
126000							
SILICON STORAGE TECHNOLOGY I	COM	827057100	226	53800	SH	DEFINED 03	
53800							
SILICON IMAGE INC	COM	82705T102	226	41000	SH	DEFINED 03	
41000							
SILICON VY BANCSHARES	COM	827064106	761	31947	SH	DEFINED 03	
31947							
SIMON PPTY GROUP INC NEW	COM	828806109	11715	300154	SH	DEFINED 03	300154
SIMPSON MANUFACTURING CO INC	COM	829073105	2527	69040	SH	DEFINED 03	
69040							
SINCLAIR BROADCAST GROUP INC	CL A	829226109	203	17500	SH	DEFINED 03	
17500							
SIRIUS SATELLITE RADIO INC	COM	82966U103	481	284650	SH	DEFINED 03	
284650							
SITEL CORP	COM	82980K107	24	15500	SH	DEFINED 03	
15500							
SIPEX CORP	COM	829909100	68	14400	SH	DEFINED 03	
14400							
SIX FLAGS INC	COM	83001P109	469	69190	SH	DEFINED 03	
69190							
SIZELER PPTY INVS INC	COM	830137105	107	10400	SH	DEFINED 03	
10400							
SKYLINE CORP	COM	830830105	740	24664	SH	DEFINED 03	24664
SKYWEST INC	COM	830879102	2659	139350	SH	DEFINED 03	
139350							
SKYWORKS SOLUTIONS INC	COM	83088M102	2556	377596	SH	DEFINED 03	
377596							
SMITH A O	COM	831865209	2664	94643	SH	DEFINED 03	
94643							
SMITH INTL INC	COM	832110100	1914	52106	SH	DEFINED 03	
52106							
SMITHFIELD FOODS INC	COM	832248108	2447	106743	SH	DEFINED 03	
106743							
SMUCKER J M CO	COM NEW	832696405	2007	50317	SH	DEFINED 03	
50317							
SMURFIT-STONE CONTAINER CORP	COM	832727101	346	26586	SH	DEFINED 03	
26586							
SNAP ON INC	COM	833034101	10511	362075	SH	DEFINED 03	362075
SOLA INTL INC	COM	834092108	1374	78947	SH	DEFINED 03	
78947							
SOLECTRON CORP	COM	834182107	6709	1793973	SH	DEFINED 03	
1793973							
SOLUTIA INC	COM	834376105	119	54580	SH	DEFINED 03	
54580							
SOMERA COMMUNICATION	COM	834458101	18	11800	SH	DEFINED 03	
11800							
SONIC CORP	COM	835451105	2923	115184	SH	DEFINED 03	
115184							
SONICWALL INC	COM	835470105	121	25000	SH	DEFINED 03	
25000							
SONOCO PRODS CO	COM	835495102	2021	84119	SH	DEFINED 03	
84119							
SOTHEBYS HLDGS INC	CL A	835898107	451	60674	SH	DEFINED 03	60674
SONUS NETWORKS INC	COM	835916107	431	89100	SH	DEFINED 03	
89100							
SOURCECORP	COM	836167106	1226	56756	SH	DEFINED 03	

56756							
SOUTH FINL GROUP INC	COM	837841105	2930	126666 SH	DEFINED 03		
126666							
SOUTH JERSEY INDS INC	COM	838518108	268	7276 SH	DEFINED 03		
7276							
SOUTHERN CO	COM	842587107	46040	1477534 SH	DEFINED 03		
1477534							
SOUTHERN PERU COPPER CORP	COM	843611104	185	12100 SH	DEFINED 03		
12100							
SOUTHERN UN CO NEW	COM	844030106	3315	195707 SH	DEFINED 03		
195707							
SOUTHTRUST CORP	COM	844730101	24968	924729 SH	DEFINED 03		924729
SOUTHWEST AIRLS CO	COM	844741108	20402	1186161 SH	DEFINED 03		
1186161							
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2926	90003 SH	DEFINED 03		
90003							
SOUTHWEST GAS CORP	COM	844895102	2087	98539 SH	DEFINED 03		
98539							
SOUTHWESTERN ENERGY CO	COM	845467109	1527	101761 SH	DEFINED 03		
101761							
SOVEREIGN BANCORP INC	COM	845905108	6408	409465 SH	DEFINED 03		
409465							
SOVRAN SELF STORAGE INC	COM	84610H108	224	7100 SH	DEFINED 03		
7100							
SPANISH BROADCASTING SYS INC	CL A	846425882	115	14200 SH	DEFINED 03		
14200							
SPARTAN MTRS INC	COM	846819100	94	11400 SH	DEFINED 03		11400
SPARTECH CORP	COM NEW	847220209	216	10200 SH	DEFINED 03		
10200							
SPEEDWAY MOTORSPORTS INC	COM	847788106	273	10200 SH	DEFINED 03		
10200							
SPHERION CORP	COM	848420105	1208	173812 SH	DEFINED 03		
173812							
SPINNAKER EXPL CO	COM	84855W109	3932	150083 SH	DEFINED 03		
150083							
SPORTS AUTH INC	COM	849176102	201	18800 SH	DEFINED 03		
18800							
SPORTS RESORTS INTL INC	COM	84918U108	48	10500 SH	DEFINED 03		
10500							
SPRINT CORP	COM FON GROUP	852061100	47995	3332997 SH	DEFINED 03		
3332997							
SPRINT CORP	PCS COM SER 1	852061506	11533	2005690 SH	DEFINED 03		2005690
STAGE STORES INC	COM NEW	85254C305	228	9700 SH	DEFINED 03		
9700							
STAMPS COM INC	COM	852857101	76	15900 SH	DEFINED 03		
15900							
STANCORP FINL GROUP INC	COM	852891100	1752	33549 SH	DEFINED 03		
33549							
STANDARD MICROSYSTEMS CORP	COM	853626109	845	56098 SH	DEFINED 03		
56098							
STANDARD MTR PRODS INC	COM	853666105	337	30377 SH	DEFINED 03		
30377							
STANDARD PAC CORP NEW	COM	85375C101	7242	218389 SH	DEFINED 03		
218389							
STANDARD REGISTER CO	COM	853887107	1234	74868 SH	DEFINED 03		
74868							
STANDEX INTL CORP	COM	854231107	654	31120 SH	DEFINED 03		31120
STANLEY WKS	COM	854616109	10128	366971 SH	DEFINED 03		
366971							
STAPLES INC	COM	855030102	13260	722625 SH	DEFINED 03		
722625							
STARBUCKS CORP	COM	855244109	16712	680740 SH	DEFINED 03		
680740							
STARTEK INC	COM	85569C107	1022	38855 SH	DEFINED 03		
38855							
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	8793	307540 SH	DEFINED 03		
307540							
STATE STR CORP	COM	857477103	20063	509215 SH	DEFINED 03		
509215							
STATEN IS BANCORP INC	COM	857550107	3210	164793 SH	DEFINED 03		
164793							
STATION CASINOS INC	COM	857689103	441	17450 SH	DEFINED 03		17450
STEAK N SHAKE CO	COM	857873103	1198	78555 SH	DEFINED 03		
78555							
STEEL DYNAMICS INC	COM	858119100	1795	130137 SH	DEFINED 03		
130137							
STEEL TECHNOLOGIES INC	COM	858147101	219	21648 SH	DEFINED 03		
21648							
STEIN MART INC	COM	858375108	591	100809 SH	DEFINED 03		
100809							

STERLING BANCSHARES INC 131268	COM	858907108	1705	131268	SH	DEFINED 03	
STERICYCLE INC 38150	COM	858912108	1463	38150	SH	DEFINED 03	
STERIS CORP 172256	COM	859152100	3977	172256	SH	DEFINED 03	
STEWART & STEVENSON SVCS INC	COM	860342104	1230	78100	SH	DEFINED 03	78100
STEWART ENTERPRISES INC 47100	CL A	860370105	203	47100	SH	DEFINED 03	
STEWART INFORMATION SVCS COR 61166	COM	860372101	1703	61166	SH	DEFINED 03	
STILLWATER MNG CO 73113	COM	860740102	376	73113	SH	DEFINED 03	
STMICROELECTRONICS N V 99728	NY REGISTRY	861012102	2073	99728	SH	DEFINED 03	
STONE ENERGY CORP 90085	COM	861642106	3776	90085	SH	DEFINED 03	
STORAGE TECHNOLOGY CORP 133784	COM PAR \$0.10	862111200	3444	133784	SH	DEFINED 03	
STORAGE COMPUTER CORP 25258	COM	86211A101	19	25258	SH	DEFINED 03	
STRATEX NETWORKS INC	COM	86279T109	160	51200	SH	DEFINED 03	51200
STRAYER ED INC 3600	COM	863236105	286	3600	SH	DEFINED 03	
STRIDE RITE CORP 112866	COM	863314100	1124	112866	SH	DEFINED 03	
STRYKER CORP 709206	COM	863667101	49198	709206	SH	DEFINED 03	
STUDENT LN CORP 2800	COM	863902102	353	2800	SH	DEFINED 03	
STURM RUGER & CO INC 79796	COM	864159108	798	79796	SH	DEFINED 03	
SUMMIT PPTYS INC 15900	COM	866239106	328	15900	SH	DEFINED 03	
SUN COMMUNITIES INC 5800	COM	866674104	228	5800	SH	DEFINED 03	
SUN MICROSYSTEMS INC	COM	866810104	22997	4945557	SH	DEFINED 03	4945557
SUN MICROSYSTEMS INC 1005594	COM	866810104	4676	1005594	SH	DEFINED 09	
SUNGARD DATA SYS INC 413290	COM	867363103	10708	413290	SH	DEFINED 03	
SUNOCO INC 319938	COM	86764P109	12074	319938	SH	DEFINED 03	
SUNOCO INC 54096	COM	86764P109	2042	54096	SH	DEFINED 09	
SUNRISE SENIOR LIVING INC 72154	COM	86768K106	1615	72154	SH	DEFINED 03	
SUNTRUST BKS INC 760836	COM	867914103	45148	760836	SH	DEFINED 03	
SUPERGEN INC 11100	COM	868059106	59	11100	SH	DEFINED 03	
SUPERIOR ENERGY SVCS INC	COM	868157108	345	36400	SH	DEFINED 03	36400
SUPERIOR INDS INTL INC 27896	COM	868168105	1163	27896	SH	DEFINED 03	
SUPERTEX INC 32277	COM	868532102	592	32277	SH	DEFINED 03	
SUPERVALU INC 679848	COM	868536103	14494	679848	SH	DEFINED 03	
SUREBEAM CORP 33328	CL A	86866R102	90	33328	SH	DEFINED 03	
SUREWEST COMMUNICATIONS 7300	COM	868733106	221	7300	SH	DEFINED 03	
SURMODICS INC 46505	COM	868873100	1419	46505	SH	DEFINED 03	
SUSQUEHANNA BANCSHARES INC P 111869	COM	869099101	2611	111869	SH	DEFINED 03	
SWIFT ENERGY CO	COM	870738101	885	80454	SH	DEFINED 03	80454
SWIFT TRANSN CO 102280	COM	870756103	1902	102280	SH	DEFINED 03	
SYBASE INC 216982	COM	871130100	3018	216982	SH	DEFINED 03	
SYBRON DENTAL SPECIALTIES IN 123061	COM	871142105	2904	123061	SH	DEFINED 03	
SYCAMORE NETWORKS INC 89400	COM	871206108	342	89400	SH	DEFINED 03	
SYKES ENTERPRISES INC 20500	COM	871237103	99	20500	SH	DEFINED 03	
SYLVAN LEARNING SYS INC 79661	COM	871399101	1815	79661	SH	DEFINED 03	
SYMANTEC CORP	COM	871503108	9607	218786	SH	DEFINED 03	

218786 SYMBOL TECHNOLOGIES INC	COM	871508107	4660	358152 SH	DEFINED 03	358152
SYMMETRICOM INC	COM	871543104	471	107061 SH	DEFINED 03	
107061 SYMYX TECHNOLOGIES	COM	871555108	320	19400 SH	DEFINED 03	
19400 SYNOPSYS INC	COM	871607107	6217	100385 SH	DEFINED 03	
100385 SYNOVUS FINL CORP	COM	87161C105	9887	459882 SH	DEFINED 03	
459882 SYNTEL INC	COM	87162H103	177	11250 SH	DEFINED 03	
11250 SYSCO CORP	COM	871829107	30337	1009880 SH	DEFINED 03	
1009880 SYSCO CORP	COM	871829107	646	21502 SH	DEFINED 09	
21502 SYSTEMAX INC	COM	871851101	49	14400 SH	DEFINED 03	14400
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	766	86903 SH	DEFINED 03	
86903 TBC CORP	COM	872180104	1389	72936 SH	DEFINED 03	
72936 TCF FINL CORP	COM	872275102	3940	98908 SH	DEFINED 03	
98908 TECO ENERGY INC	COM	872375100	2977	248253 SH	DEFINED 03	
248253 THQ INC	COM NEW	872443403	1992	110532 SH	DEFINED 03	
110532 TJX COS INC NEW	COM	872540109	15306	812395 SH	DEFINED 03	
812395 TXU CORP	COM	873168108	19400	864153 SH	DEFINED 03	
864153 TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	398	39480 SH	DEFINED 03	39480
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3539	124973 SH	DEFINED 03	
124973 TALBOTS INC	COM	874161102	236	8000 SH	DEFINED 03	
8000 TALK AMERICA HLDGS INC	COM NEW	87426R202	193	17266 SH	DEFINED 03	
17266 TALX CORP	COM	874918105	1338	59770 SH	DEFINED 03	
59770 TANOX INC	COM	87588Q109	304	19000 SH	DEFINED 03	
19000 TARGET CORP	COM	87612E106	52473	1386715 SH	DEFINED 03	
1386715 TARGET CORP	COM	87612E106	3338	88208 SH	DEFINED 09	
88208 TAUBMAN CTRS INC	COM	876664103	353	18400 SH	DEFINED 03	18400
TECH DATA CORP	COM	878237106	2512	93908 SH	DEFINED 03	
93908 TECHNE CORP	COM	878377100	5168	170273 SH	DEFINED 03	
170273 TECHNITROL INC	COM	878555101	1766	117347 SH	DEFINED 03	
117347 TECUMSEH PRODS CO	CL A	878895200	2062	53789 SH	DEFINED 03	
53789 TEKELEC	COM	879101103	284	25200 SH	DEFINED 03	
25200 TEKTRONIX INC	COM	879131100	8387	388299 SH	DEFINED 03	
388299 TELEDYNE TECHNOLOGIES INC	COM	879360105	1217	92892 SH	DEFINED 03	
92892 TELEFLEX INC	COM	879369106	1192	28012 SH	DEFINED 03	28012
TELEPHONE & DATA SYS INC	COM	879433100	3128	62931 SH	DEFINED 03	
62931 TELIK INC	COM	87959M109	296	18500 SH	DEFINED 03	
18500 TELLABS INC	COM	879664100	4042	616161 SH	DEFINED 03	
616161 TELLIUM INC	COM	87967E107	30	33900 SH	DEFINED 03	
33900 TEMPLE INLAND INC	COM	879868107	11510	268234 SH	DEFINED 03	
268234 TELETECH HOLDINGS INC	COM	879939106	87	22600 SH	DEFINED 03	
22600 TENET HEALTHCARE CORP	COM	88033G100	12802	1098918 SH	DEFINED 03	
1098918 TENNECO AUTOMOTIVE INC	COM	880349105	59	16413 SH	DEFINED 03	16413
TERADYNE INC	COM	880770102	4875	281604 SH	DEFINED 03	
281604						

31600 TERAYON COMMUNICATION SYS	COM	880775101	86	31600	SH	DEFINED 03	
24300 TEREX CORP NEW	COM	880779103	474	24300	SH	DEFINED 03	
33800 TERREMARK WORLDWIDE INC	COM	881448104	29	33800	SH	DEFINED 03	
69700 TESORO PETE CORP	COM	881609101	480	69700	SH	DEFINED 03	
12759 TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	726	12759	SH	DEFINED 03	
45755 TETRA TECHNOLOGIES INC DEL	COM	88162F105	1357	45755	SH	DEFINED 03	
TETRA TECH INC NEW	COM	88162G103	2586	148642	SH	DEFINED 03	148642
63183 TEXAS INDS INC	COM	882491103	1504	63183	SH	DEFINED 03	
3986792 TEXAS INSTRS INC	COM	882508104	70168	3986792	SH	DEFINED 03	
1431 TEXAS INSTRS INC	COM	882508104	25	1431	SH	DEFINED 09	
10414 TEXAS REGL BANCSHARES INC	CL A VTG	882673106	355	10414	SH	DEFINED 03	
436069 TEXTRON INC	COM	883203101	17015	436069	SH	DEFINED 03	
82946 THERAGENICS CORP	COM	883375107	357	82946	SH	DEFINED 03	
14500 THERASENSE INC	COM	883381105	145	14500	SH	DEFINED 03	
THERMO ELECTRON CORP	COM	883556102	6592	313629	SH	DEFINED 03	313629
119993 THOMAS & BETTS CORP	COM	884315102	1734	119993	SH	DEFINED 03	
46626 THOMAS INDS INC	COM	884425109	1261	46626	SH	DEFINED 03	
76402 THOR INDS INC	COM	885160101	3119	76402	SH	DEFINED 03	
30811 THORATEC CORP	COM NEW	885175307	452	30811	SH	DEFINED 03	
19750 THORNBURG MTG INC	COM	885218107	488	19750	SH	DEFINED 03	
253449 3COM CORP	COM	885535104	1184	253449	SH	DEFINED 03	
55638 THREE FIVE SYS INC	COM	88554L108	384	55638	SH	DEFINED 03	
3M CO	COM	88579Y101	108382	840302	SH	DEFINED 03	840302
50100 TIBCO SOFTWARE INC	COM	88632Q103	257	50100	SH	DEFINED 03	
112108 TIDEWATER INC	COM	886423102	3293	112108	SH	DEFINED 03	
297130 TIFFANY & CO NEW	COM	886547108	9710	297130	SH	DEFINED 03	
57546 TIMBERLAND CO	CL A	887100105	3042	57546	SH	DEFINED 03	
28800 TIME WARNER TELECOM INC	CL A	887319101	177	28800	SH	DEFINED 03	
200307 TIMKEN CO	COM	887389104	3507	200307	SH	DEFINED 03	
58271 TITAN CORP	COM	888266103	600	58271	SH	DEFINED 03	
TOLL BROTHERS INC	COM	889478103	1435	50700	SH	DEFINED 03	50700
38698 TOLLGRADE COMMUNICATIONS INC	COM	889542106	722	38698	SH	DEFINED 03	
107530 T00 INC	COM	890333107	2177	107530	SH	DEFINED 03	
26687 TOOTSIE ROLL INDS INC	COM	890516107	814	26687	SH	DEFINED 03	
14600 TOPPS INC	COM	890786106	124	14600	SH	DEFINED 03	
453138 TORCHMARK CORP	COM	891027104	16879	453138	SH	DEFINED 03	
72668 TORO CO	COM	891092108	2889	72668	SH	DEFINED 03	
79748 TOTAL S A	SPONSORED ADR	89151E109	6045	79748	SH	DEFINED 03	
TOWER AUTOMOTIVE INC	COM	891707101	604	164917	SH	DEFINED 03	164917
22350 TOTAL SYS SVCS INC	COM	891906109	498	22350	SH	DEFINED 03	
1033411 TOYS R US INC	COM	892335100	12525	1033411	SH	DEFINED 03	
50000 TRACTOR SUPPLY CO	COM	892356106	2368	50000	SH	DEFINED 03	
TRAMMELL CROW CO	COM	89288R106	175	16500	SH	DEFINED 03	

16500	TRANSACTION SYS ARCHITECTS	CL A	893416107	267	29522 SH	DEFINED 03	
29522	TRANSATLANTIC HLDGS INC	COM	893521104	354	5125 SH	DEFINED 03	
5125	TRANSKARYOTIC THERAPIES INC	COM	893735100	161	14000 SH	DEFINED 03	
14000	TRANSMETA CORP DEL	COM	89376R109	76	47500 SH	DEFINED 03	47500
	TRANSPRO INC	COM	893885103	45	10065 SH	DEFINED 03	
10065	TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	5034	316594 SH	DEFINED 03	
316594	TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	48266	3060648 SH	DEFINED 03	
3060648	TREDEGAR CORP	COM	894650100	1519	101352 SH	DEFINED 03	
101352	TREX INC	COM	89531P105	1291	32900 SH	DEFINED 03	
32900	TRIAD HOSPITALS INC	COM	89579K109	1513	60979 SH	DEFINED 03	
60979	TRIDENT MICROSYSTEMS INC	COM	895919108	127	14200 SH	DEFINED 03	
14200	TRIAD GTY INC	COM	895925105	201	5300 SH	DEFINED 03	5300
	TRIARC COS INC	CL A	895927101	1700	56676 SH	DEFINED 03	
56676	TRIBUNE CO NEW	COM	896047107	35200	728769 SH	DEFINED 03	
728769	TRIMBLE NAVIGATION LTD	COM	896239100	2456	106661 SH	DEFINED 03	
106661	TRIMERIS INC	COM	896263100	370	8100 SH	DEFINED 03	
8100	TRINITY INDS INC	COM	896522109	2967	160308 SH	DEFINED 03	
160308	TRIQUINT SEMICONDUCTOR INC	COM	89674K103	599	145998 SH	DEFINED 03	
145998	TRIUMPH GROUP INC NEW	COM	896818101	1150	40820 SH	DEFINED 03	
40820	TRIZEC PROPERTIES INC	COM	89687P107	244	21500 SH	DEFINED 03	21500
	TRIZETTO GROUP INC	COM	896882107	136	22700 SH	DEFINED 03	
22700	TRUST CO NJ JERSEY CITY NEW	COM	898304100	370	12200 SH	DEFINED 03	
12200	TRUSTCO BK CORP N Y	COM	898349105	2222	200879 SH	DEFINED 03	
200879	TUESDAY MORNING CORP	COM NEW	899035505	234	8900 SH	DEFINED 03	
8900	TULARIK INC	COM	899165104	202	20400 SH	DEFINED 03	
20400	TUPPERWARE CORP	COM	899896104	7324	510005 SH	DEFINED 03	
510005	TURNSTONE SYSTEMS INC	COM	900423104	34	13500 SH	DEFINED 03	
13500	II VI INC	COM	902104108	259	11400 SH	DEFINED 03	11400
	TYCO INTL LTD NEW	COM	902124106	106797	5626801 SH	DEFINED 03	
5626801	TYLER TECHNOLOGIES INC	COM	902252105	121	28400 SH	DEFINED 03	
28400	TYSON FOODS INC	CL A	902494103	9766	919609 SH	DEFINED 03	
919609	UCBH HOLDINGS INC	COM	90262T308	3804	132594 SH	DEFINED 03	
132594	UGI CORP NEW	COM	902681105	4245	133919 SH	DEFINED 03	
133919	UICI	COM	902737105	1902	126220 SH	DEFINED 03	
126220	UIL HLDG CORP	COM	902748102	1750	43154 SH	DEFINED 03	
43154	UMB FINL CORP	COM	902788108	395	9302 SH	DEFINED 03	9302
	UST INC	COM	902911106	11143	318085 SH	DEFINED 03	
318085	UST INC	COM	902911106	1324	37802 SH	DEFINED 09	
37802	US BANCORP DEL	COM NEW	902973304	120744	4928339 SH	DEFINED 03	
4928339	URS CORP NEW	COM	903236107	1678	86233 SH	DEFINED 03	
86233	U S G CORP	COM NEW	903293405	386	20342 SH	DEFINED 03	
20342	USEC INC	COM	90333E108	323	46000 SH	DEFINED 03	
46000							

U S I HLDGS 10600	COM	90333H101	124	10600	SH	DEFINED 03	
US ONCOLOGY INC	COM	90338W103	2586	349882	SH	DEFINED 03	349882
UBIQUITEL INC 11400	COM	903474302	15	11400	SH	DEFINED 03	
ULTIMATE ELECTRS INC 35098	COM	903849107	448	35098	SH	DEFINED 03	
ULTRA PETE CORP 11000	COM	903914109	142	11000	SH	DEFINED 03	
ULTRATECH INC 85254	COM	904034105	1578	85254	SH	DEFINED 03	
UMPQUA HLDGS CORP 17256	COM	904214103	321	17256	SH	DEFINED 03	
UNIFI INC 82136	COM	904677101	509	82136	SH	DEFINED 03	
UNILEVER N V 4100	N Y SHS NEW	904784709	221	4100	SH	DEFINED 03	
UNION PAC CORP	COM	907818108	39304	677423	SH	DEFINED 03	677423
UNION PAC CORP 27934	COM	907818108	1621	27934	SH	DEFINED 09	
UNION PLANTERS CORP 501467	COM	908068109	15561	501467	SH	DEFINED 03	
UNIONBANCAL CORP 38610	COM	908906100	1597	38610	SH	DEFINED 03	
UNISOURCE ENERGY CORP 104010	COM	909205106	1955	104010	SH	DEFINED 03	
UNISYS CORP 1304557	COM	909214108	16020	1304557	SH	DEFINED 03	
UNIT CORP 196790	COM	909218109	4115	196790	SH	DEFINED 03	
UNITED CMNTY FINL CORP OHIO 20900	COM	909839102	193	20900	SH	DEFINED 03	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	312	12500	SH	DEFINED 03	12500
UNITED BANKSHARES INC WEST V 119520	COM	909907107	3422	119520	SH	DEFINED 03	
UNITED DEFENSE INDS INC 15200	COM	91018B104	394	15200	SH	DEFINED 03	
UNITED DOMINION REALTY TR IN 57400	COM	910197102	988	57400	SH	DEFINED 03	
UNITED MICROELECTRONICS CORP 42460	SPONSORED ADR	910873207	159	42460	SH	DEFINED 03	
UNITED NATL BANCORP N J 8200	COM	910909100	226	8200	SH	DEFINED 03	
UNITED NAT FOODS INC 54440	COM	911163103	1544	54440	SH	DEFINED 03	
UNITED ONLINE INC 15223	COM	911268100	386	15223	SH	DEFINED 03	
UNITED PARCEL SERVICE INC	CL B	911312106	138731	2177883	SH	DEFINED 03	2177883
UNITED RENTALS INC 55209	COM	911363109	767	55209	SH	DEFINED 03	
UNITED STATES CELLULAR CORP 8700	COM	911684108	221	8700	SH	DEFINED 03	
UNITED STATES STL CORP NEW 989906	COM	912909108	16205	989906	SH	DEFINED 03	
UNITED STATIONERS INC 100124	COM	913004107	3587	100124	SH	DEFINED 03	
UNITED SURGICAL PARTNERS INT 12500	COM	913016309	282	12500	SH	DEFINED 03	
UNITED TECHNOLOGIES CORP 1254995	COM	913017109	88891	1254995	SH	DEFINED 03	
UNITEDGLOBALCOM 2	CL A	913247508	0	2	SH	DEFINED 00	
UNITEDGLOBALCOM	CL A	913247508	123	24100	SH	DEFINED 03	24100
UNITEDHEALTH GROUP INC 1706150	COM	91324P102	85734	1706150	SH	DEFINED 03	
UNITRIN INC 64590	COM	913275103	1752	64590	SH	DEFINED 03	
UNIVERSAL ACCESS GLOBAL HLDG 11300	COM	91336M105	5	11300	SH	DEFINED 03	
UNIVERSAL COMPRESSION HLDGS 10300	COM	913431102	215	10300	SH	DEFINED 03	
UNIVERSAL CORP VA 23691	COM	913456109	1002	23691	SH	DEFINED 03	
UNIVERSAL FST PRODS INC 66261	COM	913543104	1388	66261	SH	DEFINED 03	
UNIVERSAL HLTH SVCS INC 192045	CL B	913903100	7609	192045	SH	DEFINED 03	
UNIVISION COMMUNICATIONS INC	CL A	914906102	11439	376285	SH	DEFINED 03	376285
UNOCAL CORP	COM	915289102	17278	602242	SH	DEFINED 03	

602242							
UNIZAN FINANCIAL CORP	COM	91528W101	290	16487 SH	DEFINED 03		
16487							
UNOVA INC	COM	91529B106	256	23040 SH	DEFINED 03		
23040							
UNUMPROVIDENT CORP	COM	91529Y106	18243	1360384 SH	DEFINED 03		
1360384							
URBAN OUTFITTERS INC	COM	917047102	1776	49400 SH	DEFINED 03		
49400							
USF CORP	COM	91729Q101	2213	82082 SH	DEFINED 03		
82082							
VCA ANTECH INC	COM	918194101	330	16700 SH	DEFINED 03		
16700							
V F CORP	COM	918204108	15018	442107 SH	DEFINED 03	442107	
VALASSIS COMMUNICATIONS INC	COM	918866104	3182	123729 SH	DEFINED 03		
123729							
VALHI INC NEW	COM	918905100	204	21250 SH	DEFINED 03		
21250							
VALERO ENERGY CORP NEW	COM	91913Y100	8926	245706 SH	DEFINED 03		
245706							
VALLEY NATL BANCORP	COM	919794107	294	11156 SH	DEFINED 03		
11156							
VALMONT INDS INC	COM	920253101	1202	61761 SH	DEFINED 03		
61761							
VALSPAR CORP	COM	920355104	2246	53206 SH	DEFINED 03		
53206							
VALUECLICK INC	COM	92046N102	154	25359 SH	DEFINED 03		
25359							
VALUEVISION MEDIA INC	CL A	92047K107	224	16400 SH	DEFINED 03	16400	
VARCO INTL INC DEL	COM	922122106	1755	89521 SH	DEFINED 03		
89521							
VARIAN INC	COM	922206107	1298	37800 SH	DEFINED 03		
37800							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2905	97596 SH	DEFINED 03		
97596							
VARIAN MED SYS INC	COM	92220P105	5954	103430 SH	DEFINED 03		
103430							
VASTERA INC	COM	92239N109	131	22100 SH	DEFINED 03		
22100							
VECTREN CORP	COM	92240G101	1521	60737 SH	DEFINED 03		
60737							
VEECO INSTRS INC DEL	COM	922417100	1300	76318 SH	DEFINED 03		
76318							
VENTAS INC	COM	92276F100	557	36779 SH	DEFINED 03	36779	
VERITAS SOFTWARE CO	COM	923436109	17927	622020 SH	DEFINED 03		
622020							
VERITY INC	COM	92343C106	2170	170865 SH	DEFINED 03		
170865							
VERISIGN INC	COM	92343E102	796	57707 SH	DEFINED 03		
57707							
VERITAS DGC INC	COM	92343P107	1177	102367 SH	DEFINED 03		
102367							
VERIZON COMMUNICATIONS	COM	92343V104	250013	6337474 SH	DEFINED 03		
6337474							
VERTEX PHARMACEUTICALS INC	COM	92532F100	652	44585 SH	DEFINED 03		
44585							
VIACOM INC	CL B	925524308	200094	4583003 SH	DEFINED 03		
4583003							
VIAD CORP	COM	92552R109	3032	135422 SH	DEFINED 03	135422	
VIASAT INC	COM	92552V100	1001	69754 SH	DEFINED 03		
69754							
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1676	80982 SH	DEFINED 03		
80982							
VICOR CORP	COM	925815102	1033	106480 SH	DEFINED 03		
106480							
VICURON PHARMACEUTICALS INC	COM	926471103	216	15200 SH	DEFINED 03		
15200							
VIGNETTE CORP	COM	926734104	205	104144 SH	DEFINED 03		
104144							
VINTAGE PETE INC	COM	927460105	2083	184663 SH	DEFINED 03		
184663							
VISHAY INTERTECHNOLOGY INC	COM	928298108	1782	134996 SH	DEFINED 03		
134996							
VISTEON CORP	COM	92839U107	1585	230725 SH	DEFINED 03	230725	
VISX INC DEL	COM	92844S105	914	52704 SH	DEFINED 03		
52704							
VITAL SIGNS INC	COM	928469105	922	35448 SH	DEFINED 03		
35448							
VITALWORKS INC	COM	928483106	64	16500 SH	DEFINED 03		
16500							

VITESSE SEMICONDUCTOR CORP 104800	COM	928497106	512	104800	SH	DEFINED 03	
VIVUS INC 25700	COM	928551100	130	25700	SH	DEFINED 03	
VODAFONE GROUP PLC NEW 28432	SPONSORED ADR	92857W100	559	28432	SH	DEFINED 03	
VOLT INFORMATION SCIENCES IN 39276	COM	928703107	536	39276	SH	DEFINED 03	
VORNADO RLTY TR	SH BEN INT	929042109	493	11300	SH	DEFINED 03	11300
VULCAN MATLS CO 150854	COM	929160109	5592	150854	SH	DEFINED 03	
WD-40 CO 52633	COM	929236107	1498	52633	SH	DEFINED 03	
WFS FINL INC 6600	COM	92923B106	220	6600	SH	DEFINED 03	
WGL HLDGS INC 79539	COM	92924F106	2124	79539	SH	DEFINED 03	
W HLDG CO INC 24300	COM	929251106	411	24300	SH	DEFINED 03	
W-H ENERGY SVCS INC 73200	COM	92925E108	1432	73200	SH	DEFINED 03	
WJ COMMUNICATIONS INC 17300	COM	929284107	18	17300	SH	DEFINED 03	
WMS INDS INC	COM	929297109	1289	82696	SH	DEFINED 03	82696
WPS RESOURCES CORP 32980	COM	92931B106	1326	32980	SH	DEFINED 03	
WABASH NATL CORP 107282	COM	929566107	1505	107282	SH	DEFINED 03	
WABTEC CORP 21000	COM	929740108	292	21000	SH	DEFINED 03	
WACHOVIA CORP 2ND NEW 3783524	COM	929903102	151190	3783524	SH	DEFINED 03	
WADDELL & REED FINL INC 71928	CL A	930059100	1846	71928	SH	DEFINED 03	
WAL MART STORES INC 8499713	COM	931142103	456180	8499713	SH	DEFINED 03	
WALGREEN CO 1559738	COM	931422109	46948	1559738	SH	DEFINED 03	
WALTER INDS INC	COM	93317Q105	234	19900	SH	DEFINED 03	19900
WASHINGTON FED INC 170375	COM	938824109	3946	170375	SH	DEFINED 03	
WASHINGTON MUT INC 2839533	COM	939322103	117273	2839533	SH	DEFINED 03	
WASHINGTON POST CO 10075	CL B	939640108	7384	10075	SH	DEFINED 03	
WASHINGTON REAL ESTATE INVT 18800	SH BEN INT	939653101	511	18800	SH	DEFINED 03	
WASTE CONNECTIONS INC 86410	COM	941053100	3029	86410	SH	DEFINED 03	
WASTE MGMT INC DEL 1117793	COM	94106L109	26928	1117793	SH	DEFINED 03	
WATCHGUARD TECHNOLOGIES INC 13400	COM	941105108	61	13400	SH	DEFINED 03	
WATERS CORP	COM	941848103	5593	191995	SH	DEFINED 03	191995
WATSCO INC 83970	COM	942622200	1391	83970	SH	DEFINED 03	
WATSON PHARMACEUTICALS INC 157658	COM	942683103	6365	157658	SH	DEFINED 03	
WATSON WYATT & CO HLDGS 88400	CL A	942712100	2049	88400	SH	DEFINED 03	
WATTS INDS INC 75296	CL A	942749102	1344	75296	SH	DEFINED 03	
WAUSAU-MOSINEE PAPER CORP 54445	COM	943315101	610	54445	SH	DEFINED 03	
WAVE SYSTEMS CORP 12200	CL A	943526103	11	12200	SH	DEFINED 03	
WAYPOINT FINL CORP 94000	COM	946756103	1700	94000	SH	DEFINED 03	
WEBEX INC	COM	94767L109	190	13700	SH	DEFINED 03	13700
WEBSense INC 61000	COM	947684106	956	61000	SH	DEFINED 03	
WEBMETHODS INC 30112	COM	94768C108	244	30112	SH	DEFINED 03	
WEBMD CORP 35050	COM	94769M105	381	35050	SH	DEFINED 03	
WEBSTER FINL CORP CONN 126298	COM	947890109	4774	126298	SH	DEFINED 03	
WEIGHT WATCHERS INTL INC NEW 11400	COM	948626106	519	11400	SH	DEFINED 03	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	226	5400	SH	DEFINED 03	

5400							
WEIS MKTS INC	COM	948849104	265	8550 SH	DEFINED 03		
8550							
WELLMAN INC	COM	949702104	1153	102926 SH	DEFINED 03		102926
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	23742	281640 SH	DEFINED 03		
281640							
WELLS FARGO & CO NEW	COM	949746101	188960	3749199 SH	DEFINED 03		
3749199							
WELLS GARDNER ELECTRS CORP	COM	949765101	42	16079 SH	DEFINED 03		
16079							
WENDYS INTL INC	COM	950590109	5315	183482 SH	DEFINED 03		
183482							
WENDYS INTL INC	COM	950590109	1145	39510 SH	DEFINED 09		
39510							
WERNER ENTERPRISES INC	COM	950755108	1380	65116 SH	DEFINED 03		
65116							
WESBANCO INC	COM	950810101	320	13300 SH	DEFINED 03		
13300							
WESCO FINL CORP	COM	950817106	281	900 SH	DEFINED 03		900
WESTAMERICA BANCORPORATION	COM	957090103	906	21034 SH	DEFINED 03		
21034							
WESTAR ENERGY INC	COM	95709T100	3345	206081 SH	DEFINED 03		
206081							
WESTERN DIGITAL CORP	COM	958102105	2426	235500 SH	DEFINED 03		
235500							
WESTERN GAS RES INC	COM	958259103	956	24150 SH	DEFINED 03		
24150							
WESTERN WIRELESS CORP	CL A	95988E204	320	27700 SH	DEFINED 03		
27700							
WESTPORT RES CORP NEW	COM	961418100	331	14567 SH	DEFINED 03		
14567							
WESTWOOD ONE INC	COM	961815107	2031	59857 SH	DEFINED 03		
59857							
WET SEAL INC	CL A	961840105	887	84241 SH	DEFINED 03		84241
WEYERHAEUSER CO	COM	962166104	22638	419216 SH	DEFINED 03		
419216							
WEYERHAEUSER CO	COM	962166104	1789	33124 SH	DEFINED 09		
33124							
WHIRLPOOL CORP	COM	963320106	15449	242527 SH	DEFINED 03		
242527							
WHITNEY HLDG CORP	COM	966612103	3126	97701 SH	DEFINED 03		
97701							
WHOLE FOODS MKT INC	COM	966837106	5715	120244 SH	DEFINED 03		
120244							
WILEY JOHN & SONS INC	CL A	968223206	241	9200 SH	DEFINED 03		
9200							
WILLIAMS COS INC DEL	COM	969457100	6607	836266 SH	DEFINED 03		
836266							
WILLIAMS SONOMA INC	COM	969904101	5875	201192 SH	DEFINED 03		201192
WILMINGTON TRUST CORP	COM	971807102	1470	50096 SH	DEFINED 03		
50096							
WILSON GREATBATCH TECHNOLOGI	COM	972232102	397	11000 SH	DEFINED 03		
11000							
WIND RIVER SYSTEMS INC	COM	973149107	315	82637 SH	DEFINED 03		
82637							
WINN DIXIE STORES INC	COM	974280109	12745	1035307 SH	DEFINED 03		
1035307							
WINNEBAGO INDS INC	COM	974637100	1879	49576 SH	DEFINED 03		
49576							
WINTRUST FINANCIAL CORP	COM	97650W108	2403	80648 SH	DEFINED 03		
80648							
WIRELESS FACILITIES INC	COM	97653A103	155	13000 SH	DEFINED 03		
13000							
WISCONSIN ENERGY CORP	COM	976657106	4166	143660 SH	DEFINED 03		143660
WISER OIL CO DEL	COM	977284108	151	26300 SH	DEFINED 03		
26300							
WOLVERINE TUBE INC	COM	978093102	152	26570 SH	DEFINED 03		
26570							
WOLVERINE WORLD WIDE INC	COM	978097103	2303	119576 SH	DEFINED 03		
119576							
WOODWARD GOVERNOR CO	COM	980745103	1665	38705 SH	DEFINED 03		
38705							
WORTHINGTON INDS INC	COM	981811102	2393	178579 SH	DEFINED 03		
178579							
WRIGHT MED GROUP INC	COM	98235T107	272	14300 SH	DEFINED 03		
14300							
WRIGLEY WM JR CO	COM	982526105	19321	343613 SH	DEFINED 03		
343613							
WRIGLEY WM JR CO	COM	982526105	2238	39801 SH	DEFINED 09		39801

WYETH 3101683	COM	983024100	141282	3101683	SH	DEFINED 03	
WYNDHAM INTL INC 19841	CL A	983101106	9	19841	SH	DEFINED 03	
XM SATELLITE RADIO HLDGS INC 37500	CL A	983759101	412	37500	SH	DEFINED 03	
X-RITE INC 64890	COM	983857103	649	64890	SH	DEFINED 03	
XTO ENERGY INC 124149	COM	98385X106	2497	124149	SH	DEFINED 03	
XCEL ENERGY INC 605259	COM	98389B100	9103	605259	SH	DEFINED 03	
XILINX INC 511266	COM	983919101	12935	511266	SH	DEFINED 03	
XILINX INC	COM	983919101	25	993	SH	DEFINED 09	993
XEROX CORP 2253023	COM	984121103	23860	2253023	SH	DEFINED 03	
YAHOO INC 2003410	COM	984332106	65512	2003410	SH	DEFINED 03	
YANKEE CANDLE INC 35400	COM	984757104	822	35400	SH	DEFINED 03	
YELLOW CORP 84654	COM	985509108	1972	84654	SH	DEFINED 03	
YORK INTL CORP NEW 92572	COM	986670107	2166	92572	SH	DEFINED 03	
YUM BRANDS INC 915084	COM	988498101	27050	915084	SH	DEFINED 03	
ZALE CORP NEW 83975	COM	988858106	3359	83975	SH	DEFINED 03	
ZEBRA TECHNOLOGIES CORP	CL A	989207105	5899	78389	SH	DEFINED 03	78389
ZENITH NATL INS CORP 46819	COM	989390109	1334	46819	SH	DEFINED 03	
ZIMMER HLDGS INC 297843	COM	98956P102	13418	297843	SH	DEFINED 03	
ZIONS BANCORPORATION 253375	COM	989701107	12821	253375	SH	DEFINED 03	
ZIX CORP 49462	COM	98974P100	186	49462	SH	DEFINED 03	
ZORAN CORP 14350	COM	98975F101	275	14350	SH	DEFINED 03	
ZYMOGENETICS INC 15900	COM	98985T109	185	15900	SH	DEFINED 03	
ZOMAX INC MINN 16300	COM	989929104	54	16300	SH	DEFINED 03	
ACE LTD	ORD	G0070K103	17899	522001	SH	DEFINED 03	522001
ANNUITY AND LIFE RE HLDGS 1028369	ORD	G03910109	1285	1028369	SH	DEFINED 03	
BUNGE LIMITED 10700	COM	G16962105	306	10700	SH	DEFINED 03	
COOPER INDS LTD 405811	CL A	G24182100	16760	405811	SH	DEFINED 03	
EVEREST RE GROUP LTD 126128	COM	G3223R108	9649	126128	SH	DEFINED 03	
GLOBALSANTAFE CORP 172845	SHS	G3930E101	4034	172845	SH	DEFINED 03	
INGERSOLL-RAND COMPANY LTD 437764	CL A	G4776G101	20715	437764	SH	DEFINED 03	
NABORS INDUSTRIES LTD 640755	SHS	G6359F103	25329	640755	SH	DEFINED 03	
NOBLE CORPORATION	SHS	G65422100	7945	231643	SH	DEFINED 03	231643
SEAGATE TECHNOLOGY 11800	SHS	G7945J104	208	11800	SH	DEFINED 03	
TRANSOCEAN INC 511650	ORD	G90078109	11241	511650	SH	DEFINED 03	
WEATHERFORD INTERNATIONAL LT 105091	COM	G95089101	4403	105091	SH	DEFINED 03	
WHITE MTNS INS GROUP LTD 896	COM	G9618E107	354	896	SH	DEFINED 03	
WILLIS GROUP HOLDINGS LTD 14107	SHS	G96655108	434	14107	SH	DEFINED 03	
XL CAP LTD 244219	CL A	G98255105	20270	244219	SH	DEFINED 03	
XOMA LTD 11100	ORD	G9825R107	59	11100	SH	DEFINED 03	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	482	20800	SH	DEFINED 03	20800

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