

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

PRUDENTIAL FINANCIAL INC

Form 13F-HR

May 14, 2003

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 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 May 8, 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: 2,371
Form 13F Information Table Value Total: \$20,340,886,000.00

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

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

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

FORM 13F INFORMATION TABLE							
NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	VALUE X\$1000	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN
NONE							
AAR CORP 81526	COM	000361105	308	81526	SH		DEFINED 0
A D C TELECOMMUNICATIONS 1184711	COM	000886101	2441	1184711	SH		DEFINED 0
ABM INDS INC 149114	COM	000957100	1959	149114	SH		DEFINED 0
AFC ENTERPRISES INC 76700	COM	00104Q107	1032	76700	SH		DEFINED 0
AFLAC INC 905757	COM	001055102	29030	905757	SH		DEFINED 0
AGCO CORP 77719	COM	001084102	1251	77719	SH		DEFINED 0
AGL RES INC 156854	COM	001204106	3706	156854	SH		DEFINED 0
AES CORP 874583	COM	00130H105	3166	874583	SH		DEFINED 0
AES CORP 5723	COM	00130H105	21	5723	SH		DEFINED 0
AK STL HLDG CORP 156848	COM	001547108	510	156848	SH		DEFINED 0
AMB PROPERTY CORP 67100	COM	00163T109	1896	67100	SH		DEFINED 0
AMC ENTMT INC 17100	COM	001669100	148	17100	SH		DEFINED 0
AMLI RESIDENTIAL PPTYS TR 11400	SH BEN INT	001735109	240	11400	SH		DEFINED 0
AMR CORP 18100	COM	001765106	38	18100	SH		DEFINED 0
AOL TIME WARNER INC 9944983	COM	00184A105	108003	9944983	SH		DEFINED 0
AOL TIME WARNER INC 3474	COM	00184A105	38	3474	SH		DEFINED 0
APAC CUSTOMER SERVICES INC 17500	COM	00185E106	41	17500	SH		DEFINED 0
AT&T CORP 2971928	COM NEW	001957505	48145	2971928	SH		DEFINED 0
AT&T CORP 600993	COM NEW	001957505	9736	600993	SH		DEFINED 0
ATMI INC 85967	COM	00207R101	1656	85967	SH		DEFINED 0
AT&T WIRELESS SVCS INC 5956153	COM	00209A106	39311	5956153	SH		DEFINED 0
ATC HEALTHCARE INC 85000	CL A	00209C102	67	85000	SH		DEFINED 0
AVX CORP NEW 18000	COM	002444107	162	18000	SH		DEFINED 0
AXT INC	COM	00246W103	7	10500	SH		DEFINED 0

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10500						
AAIPHARMA INC	COM	00252W104	105	12150 SH	DEFINED 0	
12150						
AARON RENTS INC	COM	002535201	1153	56576 SH	DEFINED 0	
56576						
ABBOTT LABS	COM	002824100	119156	3168193 SH	DEFINED 0	
3168193						
ABBOTT LABS	COM	002824100	18	478 SH	DEFINED 0	
478						
ABERCROMBIE & FITCH CO	CL A	002896207	19311	643054 SH	DEFINED 0	
643054						
ABGENIX INC	COM	00339B107	388	44600 SH	DEFINED 0	
44600						
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	6	14550 SH	DEFINED 0	
14550						
ACCREDO HEALTH INC	COM	00437V104	2970	122016 SH	DEFINED 0	
122016						
ACTIVISION INC NEW	COM NEW	004930202	767	53103 SH	DEFINED 0	
53103						
ACTION PERFORMANCE COS INC	COM	004933107	1275	60272 SH	DEFINED 0	
60272						
ACTEL CORP	COM	004934105	1224	71732 SH	DEFINED 0	
71732						
ACTUATE CORP	COM	00508B102	21	15300 SH	DEFINED 0	
15300						
ACTUANT CORP	CL A NEW	00508X203	360	10250 SH	DEFINED 0	
10250						
ACUITY BRANDS INC	COM	00508Y102	2893	215108 SH	DEFINED 0	
215108						
ACXIOM CORP	COM	005125109	2221	131974 SH	DEFINED 0	
131974						
ADAPTEC INC	COM	00651F108	1806	299451 SH	DEFINED 0	
299451						
ADMINISTAFF INC	COM	007094105	507	81103 SH	DEFINED 0	
81103						
ADOBE SYS INC	COM	00724F101	11125	360835 SH	DEFINED 0	
360835						
ADOLOR CORP	COM	00724X102	181	18300 SH	DEFINED 0	
18300						
ADTRAN INC	COM	00738A106	7051	196344 SH	DEFINED 0	
196344						
ADVANCED DIGITAL INFORMATION	COM	007525108	221	32100 SH	DEFINED 0	
32100						
ADVANCED MARKETING SVCS INC	COM	00753T105	562	50261 SH	DEFINED 0	
50261						
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1956	129207 SH	DEFINED 0	
129207						
ADVO INC	COM	007585102	2163	65556 SH	DEFINED 0	
65556						
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1163	86432 SH	DEFINED 0	
86432						
AEROFLEX INC	COM	007768104	954	168600 SH	DEFINED 0	
168600						
AEROPOSTALE	COM	007865108	148	11200 SH	DEFINED 0	
11200						
ADVANCED MICRO DEVICES INC	COM	007903107	7435	1203036 SH	DEFINED 0	
1203036						
ADVANCED MICRO DEVICES INC	COM	007903107	25	4008 SH	DEFINED 0	
4008						
ADVANCEPCS	COM	00790K109	13833	488115 SH	DEFINED 0	
488115						
ADVANCED ENERGY INDS	COM	007973100	753	87681 SH	DEFINED 0	

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87681						
ADVENT SOFTWARE INC	COM	007974108	317	26017	SH	DEFINED 0
26017						
AETHER SYS INC	COM	00808V105	39	12400	SH	DEFINED 0
12400						
AETNA INC NEW	COM	00817Y108	11670	236721	SH	DEFINED 0
236721						
AFFILIATED COMPUTER SERVICES	CL A	008190100	5304	119847	SH	DEFINED 0
119847						
AFFILIATED MANAGERS GROUP	COM	008252108	229	5500	SH	DEFINED 0
5500						
AGERE SYS INC	CL A	00845V100	286	178876	SH	DEFINED 0
178876						
AGERE SYS INC	CL A	00845V100	0	112	SH	DEFINED 0
112						
AGERE SYS INC	CL B	00845V209	2183	1455294	SH	DEFINED 0
1455294						
AGERE SYS INC	CL B	00845V209	4	2638	SH	DEFINED 0
2638						
AGILENT TECHNOLOGIES INC	COM	00846U101	9394	714353	SH	DEFINED 0
714353						
AGILENT TECHNOLOGIES INC	COM	00846U101	22	1635	SH	DEFINED 0
1635						
AGILE SOFTWARE CORP DEL	COM	00846X105	164	25500	SH	DEFINED 0
25500						
AGRIUM INC	COM	008916108	143	13300	SH	DEFINED 0
13300						
AIR PRODS & CHEMS INC	COM	009158106	15391	371497	SH	DEFINED 0
371497						
AIRBORNE INC	COM	009269101	1065	54331	SH	DEFINED 0
54331						
AIRGAS INC	COM	009363102	3225	174219	SH	DEFINED 0
174219						
AIRTRAN HLDGS INC	COM	00949P108	133	19700	SH	DEFINED 0
19700						
AKAMAI TECHNOLOGIES INC	COM	00971T101	84	59853	SH	DEFINED 0
59853						
ALABAMA NATL BANCORP DELA	COM	010317105	271	6600	SH	DEFINED 0
6600						
ALAMOSA HLDGS INC	COM	011589108	10	26800	SH	DEFINED 0
26800						
ALASKA AIR GROUP INC	COM	011659109	510	32585	SH	DEFINED 0
32585						
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	37	18600	SH	DEFINED 0
18600						
ALBANY INTL CORP	CL A	012348108	2208	96392	SH	DEFINED 0
96392						
ALBANY MOLECULAR RESH INC	COM	012423109	168	11300	SH	DEFINED 0
11300						
ALBEMARLE CORP	COM	012653101	1391	57134	SH	DEFINED 0
57134						
ALBERTO CULVER CO	CL B CONV	013068101	4160	84416	SH	DEFINED 0
84416						
ALBERTO CULVER CO	CL B CONV	013068101	401	8136	SH	DEFINED 0
8136						
ALBERTSONS INC	COM	013104104	24294	1288817	SH	DEFINED 0
1288817						
ALCAN INC	COM	013716105	7	260	SH	DEFINED 0
260						
ALCAN INC	COM	013716105	2120	76000	SH	DEFINED 1
76000						
ALCOA INC	COM	013817101	34054	1757157	SH	DEFINED 0

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1757157						
ALCOA INC	COM	013817101	3499	180543	SH	DEFINED 0
180543						
ALDERWOODS GROUP INC	COM	014383103	46	13100	SH	DEFINED 0
13100						
ALEXANDER & BALDWIN INC	COM	014482103	1220	49089	SH	DEFINED 0
49089						
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	320	7600	SH	DEFINED 0
7600						
ALFA CORP	COM	015385107	274	23600	SH	DEFINED 0
23600						
ALKERMES INC	COM	01642T108	321	35400	SH	DEFINED 0
35400						
ALLEGHENY ENERGY INC	COM	017361106	1532	246634	SH	DEFINED 0
246634						
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	383	132200	SH	DEFINED 0
132200						
ALLEGIANCE TELECOM INC	COM	01747T102	9	32400	SH	DEFINED 0
32400						
ALLEN TELECOM INC	COM	018091108	842	86368	SH	DEFINED 0
86368						
ALLERGAN INC	COM	018490102	28958	424542	SH	DEFINED 0
424542						
ALLETE INC	COM	018522102	2109	101571	SH	DEFINED 0
101571						
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	213	7400	SH	DEFINED 0
7400						
ALLIANCE GAMING CORP	COM NEW	01859P609	297	19800	SH	DEFINED 0
19800						
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	333	103937	SH	DEFINED 0
103937						
ALLIANT ENERGY CORP	COM	018802108	5992	372848	SH	DEFINED 0
372848						
ALLIANT TECHSYSTEMS INC	COM	018804104	5370	99417	SH	DEFINED 0
99417						
ALLIED CAP CORP NEW	COM	01903Q108	402	20100	SH	DEFINED 0
20100						
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	4460	558212	SH	DEFINED 0
558212						
ALLMERICA FINL CORP	COM	019754100	1478	105326	SH	DEFINED 0
105326						
ALLOY INC	COM	019855105	89	17800	SH	DEFINED 0
17800						
ALLSTATE CORP	COM	020002101	65298	1968580	SH	DEFINED 0
1968580						
ALLTEL CORP	COM	020039103	25166	562236	SH	DEFINED 0
562236						
ALPHARMA INC	CL A	020813101	2841	158467	SH	DEFINED 0
158467						
ALTERA CORP	COM	021441100	15153	1119158	SH	DEFINED 0
1119158						
ALTERA CORP	COM	021441100	32	2378	SH	DEFINED 0
2378						
ALTEON INC	COM	02144G107	68	17200	SH	DEFINED 0
17200						
ALTRIA GROUP INC	COM	02209S103	124520	4156206	SH	DEFINED 0
4156206						
ALTRIA GROUP INC	COM	02209S103	15774	526492	SH	DEFINED 0
526492						
AMAZON COM INC	COM	023135106	1384	53160	SH	DEFINED 0
53160						
AMBAC FINL GROUP INC	COM	023139108	8747	173137	SH	DEFINED 0

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173137	AMERADA HESS CORP	COM	023551104	22314	504156	SH	DEFINED 0
504156	AMEREN CORP	COM	023608102	8961	229480	SH	DEFINED 0
229480	AMCORE FINL INC	COM	023912108	259	11900	SH	DEFINED 0
11900	AMERICAN AXLE & MFG HLDGS IN	COM	024061103	844	40100	SH	DEFINED 0
40100	AMERICAN CAPITAL STRATEGIES	COM	024937104	461	20600	SH	DEFINED 0
20600	AMERICAN ELEC PWR INC	COM	025537101	24160	1057350	SH	DEFINED 0
1057350	AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	643	44317	SH	DEFINED 0
44317	AMERICAN EXPRESS CO	COM	025816109	74815	2251423	SH	DEFINED 0
2251423	AMERICAN FINL GROUP INC OHIO	COM	025932104	4011	202067	SH	DEFINED 0
202067	AMERICAN GREETINGS CORP	CL A	026375105	7356	561514	SH	DEFINED 0
561514	AMERICAN INTL GROUP INC	COM	026874107	253938	5135252	SH	DEFINED 0
5135252	AMERICAN INTL GROUP INC	COM	026874107	80	1618	SH	DEFINED 0
1618	AMERICAN ITALIAN PASTA CO	CL A	027070101	2284	52819	SH	DEFINED 0
52819	AMERICAN MGMT SYS INC	COM	027352103	1563	129403	SH	DEFINED 0
129403	AMERICAN MED SYS HLDGS INC	COM	02744M108	1316	91100	SH	DEFINED 0
91100	AMERICAN NATL INS CO	COM	028591105	203	2600	SH	DEFINED 0
2600	AMERICAN PHARMACEUTICALS PTN	COM	02886P109	320	16700	SH	DEFINED 0
16700	AMERICAN PWR CONVERSION CORP	COM	029066107	4064	285374	SH	DEFINED 0
285374	AMERICAN SOFTWARE INC	CL A	029683109	46	14800	SH	DEFINED 0
14800	AMERICAN STD COS INC DEL	COM	029712106	7152	104000	SH	DEFINED 0
104000	AMERICAN STS WTR CO	COM	029899101	1133	47426	SH	DEFINED 0
47426	AMERICAN TOWER CORP	CL A	029912201	373	67500	SH	DEFINED 0
67500	AMERICAN SUPERCONDUCTOR CORP	COM	030111108	36	10100	SH	DEFINED 0
10100	AMERICAN WOODMARK CORP	COM	030506109	609	13800	SH	DEFINED 0
13800	AMERICREDIT CORP	COM	03060R101	653	197845	SH	DEFINED 0
197845	AMERUS GROUP CO	COM	03072M108	4210	171555	SH	DEFINED 0
171555	AMERISOURCEBERGEN CORP	COM	03073E105	8735	166380	SH	DEFINED 0
166380	AMERIGROUP CORP	COM	03073T102	1747	59700	SH	DEFINED 0
59700	AMERITRADE HLDG CORP NEW	COM	03074K100	517	104200	SH	DEFINED 0
104200	AMETEK INC NEW	COM	031100100	1614	48898	SH	DEFINED 0
48898	AMGEN INC	COM	031162100	145445	2527286	SH	DEFINED 0

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2527286						
AMKOR TECHNOLOGY INC	COM	031652100	77	14900	SH	DEFINED 0
14900						
AMSOUTH BANCORPORATION	COM	032165102	11344	570605	SH	DEFINED 0
570605						
AMSURG CORP	COM	03232P405	1512	60000	SH	DEFINED 0
60000						
AMYLIN PHARMACEUTICALS INC	COM	032346108	505	31200	SH	DEFINED 0
31200						
ANADARKO PETE CORP	COM	032511107	43102	947286	SH	DEFINED 0
947286						
ANALOG DEVICES INC	COM	032654105	16377	595510	SH	DEFINED 0
595510						
ANALOG DEVICES INC	COM	032654105	33	1210	SH	DEFINED 0
1210						
ANALOGIC CORP	COM PAR \$0.05	032657207	1861	40841	SH	DEFINED 0
40841						
ANCHOR BANCORP WIS INC	COM	032839102	1555	70847	SH	DEFINED 0
70847						
ANDERSEN GROUP INC	COM	033501107	50	12500	SH	DEFINED 0
12500						
ANDREW CORP	COM	034425108	2784	506224	SH	DEFINED 0
506224						
ANGELICA CORP	COM	034663104	420	24606	SH	DEFINED 0
24606						
ANHEUSER BUSCH COS INC	COM	035229103	102105	2190634	SH	DEFINED 0
2190634						
ANHEUSER BUSCH COS INC	COM	035229103	2406	51616	SH	DEFINED 0
51616						
ANIXTER INTL INC	COM	035290105	2588	114181	SH	DEFINED 0
114181						
ANNALY MTG MGMT INC	COM	035710409	292	16700	SH	DEFINED 0
16700						
ANN TAYLOR STORES CORP	COM	036115103	3452	168148	SH	DEFINED 0
168148						
ANSYS INC	COM	03662Q105	1377	57480	SH	DEFINED 0
57480						
ANTHEM INC	COM	03674B104	17342	261773	SH	DEFINED 0
261773						
ANSWERTHINK INC	COM	036916104	38	17100	SH	DEFINED 0
17100						
ANTHRACITE CAP INC	COM	037023108	618	54000	SH	DEFINED 0
54000						
ANTIGENICS INC DEL	COM	037032109	120	14500	SH	DEFINED 0
14500						
AON CORP	COM	037389103	9310	450196	SH	DEFINED 0
450196						
APACHE CORP	COM	037411105	17730	287167	SH	DEFINED 0
287167						
APARTMENT INVT & MGMT CO	CL A	03748R101	4344	119067	SH	DEFINED 0
119067						
APEX MORTGAGE CAPITAL	COM	037564101	62	10300	SH	DEFINED 0
10300						
APOGEE ENTERPRISES INC	COM	037598109	770	93618	SH	DEFINED 0
93618						
APHTON CORP	COM	03759P101	43	17200	SH	DEFINED 0
17200						
APOLLO GROUP INC	CL A	037604105	28188	564880	SH	DEFINED 0
564880						
APOLLO GROUP INC	COM UNV PHOENX	037604204	691	16200	SH	DEFINED 0
16200						
APOGENT TECHNOLOGIES INC	COM	03760A101	2307	158252	SH	DEFINED 0

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158252	APPLE COMPUTER INC	COM	037833100	7543	533421	SH	DEFINED 0
533421	APPLEBEES INTL INC	COM	037899101	1654	58975	SH	DEFINED 0
58975	APRIA HEALTHCARE GROUP INC	COM	037933108	1869	79999	SH	DEFINED 0
79999	APPLERA CORP	COM AP BIO GRP	038020103	6016	380023	SH	DEFINED 0
380023	APPLERA CORP	COM CE GEN GRP	038020202	399	46255	SH	DEFINED 0
46255	APPLICA INC	COM	03815A106	296	60625	SH	DEFINED 0
60625	APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1101	65861	SH	DEFINED 0
65861	APPLIED MATLS INC	COM	038222105	32831	2609772	SH	DEFINED 0
2609772	APPLIED MATLS INC	COM	038222105	2413	191822	SH	DEFINED 0
191822	APPLIED MICRO CIRCUITS CORP	COM	03822W109	1468	450385	SH	DEFINED 0
450385	APTARGROUP INC	COM	038336103	3261	100797	SH	DEFINED 0
100797	AQUILA INC	COM	03840P102	563	270650	SH	DEFINED 0
270650	ARBITRON INC	COM	03875Q108	2655	83750	SH	DEFINED 0
83750	ARCH CHEMICALS INC	COM	03937R102	1261	67418	SH	DEFINED 0
67418	ARCH COAL INC	COM	039380100	1375	72342	SH	DEFINED 0
72342	ARCHER DANIELS MIDLAND CO	COM	039483102	14664	1357793	SH	DEFINED 0
1357793	ARCHER DANIELS MIDLAND CO	COM	039483102	1904	176279	SH	DEFINED 0
176279	ARCHSTONE SMITH TR	COM	039583109	405	18420	SH	DEFINED 0
18420	ARCTIC CAT INC	COM	039670104	1132	72527	SH	DEFINED 0
72527	ARGOSY GAMING CO	COM	040228108	1734	86769	SH	DEFINED 0
86769	ARIBA INC	COM	04033V104	302	107100	SH	DEFINED 0
107100	ARKANSAS BEST CORP DEL	COM	040790107	1880	73954	SH	DEFINED 0
73954	ARMOR HOLDINGS INC	COM	042260109	1315	131460	SH	DEFINED 0
131460	ARQULE INC	COM	04269E107	128	53299	SH	DEFINED 0
53299	ARRIS GROUP INC	COM	04269Q100	89	24100	SH	DEFINED 0
24100	ARROW ELECTRS INC	COM	042735100	1309	89074	SH	DEFINED 0
89074	ARTESYN TECHNOLOGIES INC	COM	043127109	370	119302	SH	DEFINED 0
119302	ARTHROCARE CORP	COM	043136100	786	63001	SH	DEFINED 0
63001	ARVINMERITOR INC	COM	043353101	1657	118468	SH	DEFINED 0
118468	ASCENTIAL SOFTWARE CORP	COM	04362P108	777	277647	SH	DEFINED 0
277647	ASHLAND INC	COM	044204105	10893	367144	SH	DEFINED 0

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367144						
ASHLAND INC	COM	044204105	303	10226	SH	DEFINED 0
10226						
ASHWORTH INC	COM	04516H101	197	31091	SH	DEFINED 0
31091						
ASPECT COMMUNICATIONS CORP	COM	04523Q102	71	23000	SH	DEFINED 0
23000						
ASPEN TECHNOLOGY INC	COM	045327103	30	12300	SH	DEFINED 0
12300						
ASSOCIATED BANC CORP	COM	045487105	3733	115479	SH	DEFINED 0
115479						
ASSOCIATED ESTATES RLTY CORP	COM	045604105	78	14100	SH	DEFINED 0
14100						
ASTEC INDS INC	COM	046224101	297	51154	SH	DEFINED 0
51154						
ASTORIA FINL CORP	COM	046265104	9163	394446	SH	DEFINED 0
394446						
ASTROPOWER INC	COM	04644A101	262	62732	SH	DEFINED 0
62732						
ASYST TECHNOLOGY CORP	COM	04648X107	106	19500	SH	DEFINED 0
19500						
ATLANTIC COAST AIRLINES HLDG	COM	048396105	864	139209	SH	DEFINED 0
139209						
ATMEL CORP	COM	049513104	598	373723	SH	DEFINED 0
373723						
ATMEL CORP	COM	049513104	8	5291	SH	DEFINED 0
5291						
ATMOS ENERGY CORP	COM	049560105	2819	132595	SH	DEFINED 0
132595						
ATWOOD OCEANICS INC	COM	050095108	1089	43155	SH	DEFINED 0
43155						
AUDIOVOX CORP	CL A	050757103	469	63675	SH	DEFINED 0
63675						
AUSPEX SYS INC	COM	052116100	2	10500	SH	DEFINED 0
10500						
AUTODESK INC	COM	052769106	2811	184209	SH	DEFINED 0
184209						
AUTOMATIC DATA PROCESSING IN	COM	053015103	47735	1550342	SH	DEFINED 0
1550342						
AUTOMATIC DATA PROCESSING IN	COM	053015103	1980	64296	SH	DEFINED 0
64296						
AUTONATION INC	COM	05329W102	5123	401800	SH	DEFINED 0
401800						
AUTOZONE INC	COM	053332102	22637	329451	SH	DEFINED 0
329451						
AVALONBAY CMNTYS INC	COM	053484101	283	7669	SH	DEFINED 0
7669						
AVAYA INC	COM	053499109	1044	511884	SH	DEFINED 0
511884						
AVERY DENNISON CORP	COM	053611109	9774	166598	SH	DEFINED 0
166598						
AVIALL INC NEW	COM	05366B102	85	10925	SH	DEFINED 0
10925						
AVID TECHNOLOGY INC	COM	05367P100	1815	81775	SH	DEFINED 0
81775						
AVISTA CORP	COM	05379B107	1686	159172	SH	DEFINED 0
159172						
AVNET INC	COM	053807103	1011	96485	SH	DEFINED 0
96485						
AVOCENT CORP	COM	053893103	3635	155740	SH	DEFINED 0
155740						
AVON PRODS INC	COM	054303102	29275	513140	SH	DEFINED 0

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513140	AXCELIS TECHNOLOGIES INC	COM	054540109	1326	280360	SH	DEFINED 0
280360	AZTAR CORP	COM	054802103	2091	155674	SH	DEFINED 0
155674	BB&T CORP	COM	054937107	24071	765870	SH	DEFINED 0
765870	BEI TECHNOLOGIES INC	COM	05538P104	441	45442	SH	DEFINED 0
45442	BISYS GROUP INC	COM	055472104	1218	74654	SH	DEFINED 0
74654	BJ SVCS CO	COM	055482103	11414	331900	SH	DEFINED 0
331900	BJS WHOLESALE CLUB INC	COM	05548J106	5293	468432	SH	DEFINED 0
468432	BMC SOFTWARE INC	COM	055921100	5510	365143	SH	DEFINED 0
365143	BAKER HUGHES INC	COM	057224107	17865	596892	SH	DEFINED 0
596892	BALDOR ELEC CO	COM	057741100	2073	96889	SH	DEFINED 0
96889	BALL CORP	COM	058498106	13658	245209	SH	DEFINED 0
245209	BALLY TOTAL FITNESS HLDG COR	COM	05873K108	452	89232	SH	DEFINED 0
89232	BANDAG INC	COM	059815100	653	20478	SH	DEFINED 0
20478	BANK OF AMERICA CORPORATION	COM	060505104	258365	3865428	SH	DEFINED 0
3865428	BANK HAWAII CORP	COM	062540109	1688	54807	SH	DEFINED 0
54807	BANK MUT CORP	COM	063748107	235	9300	SH	DEFINED 0
9300	BANK NEW YORK INC	COM	064057102	23494	1146042	SH	DEFINED 0
1146042	BANK NOVA SCOTIA HALIFAX	COM	064149107	485	13779	SH	DEFINED 0
13779	BANK NOVA SCOTIA HALIFAX	COM	064149107	1818	51700	SH	DEFINED 1
51700	BANK ONE CORP	COM	06423A103	104828	3027974	SH	DEFINED 0
3027974	BANKATLANTIC BANCORP	CL A	065908501	290	29600	SH	DEFINED 0
29600	BANKNORTH GROUP INC NEW	COM	06646R107	6983	320176	SH	DEFINED 0
320176	BANKUNITED FINL CORP	CL A	06652B103	1334	75600	SH	DEFINED 0
75600	BANTA CORP	COM	066821109	1693	57427	SH	DEFINED 0
57427	BARD C R INC	COM	067383109	23870	378534	SH	DEFINED 0
378534	BARNES & NOBLE INC	COM	067774109	1238	65183	SH	DEFINED 0
65183	BARNES GROUP INC	COM	067806109	1224	57840	SH	DEFINED 0
57840	BARR LABS INC	COM	068306109	2299	40330	SH	DEFINED 0
40330	BARRA INC	COM	068313105	2356	79347	SH	DEFINED 0
79347	BASSETT FURNITURE INDS INC	COM	070203104	383	36477	SH	DEFINED 0
36477	BAUSCH & LOMB INC	COM	071707103	3297	100252	SH	DEFINED 0

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100252						
BAXTER INTL INC	COM	071813109	18122	972189	SH	DEFINED 0
972189						
BAY VIEW CAP CORP DEL	COM	07262L101	141	25900	SH	DEFINED 0
25900						
BE AEROSPACE INC	COM	073302101	192	101045	SH	DEFINED 0
101045						
BEA SYS INC	COM	073325102	449	44300	SH	DEFINED 0
44300						
BEAR STEARNS COS INC	COM	073902108	19578	298440	SH	DEFINED 0
298440						
BEARINGPOINT INC	COM	074002106	232	36445	SH	DEFINED 0
36445						
BEAZER HOMES USA INC	COM	07556Q105	353	6000	SH	DEFINED 0
6000						
BECKMAN COULTER INC	COM	075811109	3723	109406	SH	DEFINED 0
109406						
BECTON DICKINSON & CO	COM	075887109	31240	907075	SH	DEFINED 0
907075						
BECTON DICKINSON & CO	COM	075887109	1706	49544	SH	DEFINED 0
49544						
BED BATH & BEYOND INC	COM	075896100	17940	519399	SH	DEFINED 0
519399						
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	280	10700	SH	DEFINED 0
10700						
BEL FUSE INC	CL B	077347300	593	29505	SH	DEFINED 0
29505						
BELDEN INC	COM	077459105	815	75811	SH	DEFINED 0
75811						
BELL MICROPRODUCTS INC	COM	078137106	287	56205	SH	DEFINED 0
56205						
BELLSOUTH CORP	COM	079860102	121536	5608495	SH	DEFINED 0
5608495						
BELO CORP	COM SER A	080555105	3802	187677	SH	DEFINED 0
187677						
BEMIS INC	COM	081437105	3765	89523	SH	DEFINED 0
89523						
BEMIS INC	COM	081437105	2196	52203	SH	DEFINED 0
52203						
BENCHMARK ELECTRS INC	COM	08160H101	3367	118861	SH	DEFINED 0
118861						
BERKLEY W R CORP	COM	084423102	253	5900	SH	DEFINED 0
5900						
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	8294	130	SH	DEFINED 0
130						
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	316	148	SH	DEFINED 0
148						
BEST BUY INC	COM	086516101	12689	470501	SH	DEFINED 0
470501						
BEST BUY INC	COM	086516101	12	448	SH	DEFINED 0
448						
BEVERLY ENTERPRISES INC	COM NEW	087851309	96	47700	SH	DEFINED 0
47700						
BIG LOTS INC	COM	089302103	2024	179919	SH	DEFINED 0
179919						
BIO RAD LABS INC	CL A	090572207	347	9700	SH	DEFINED 0
9700						
BIO TECHNOLOGY GEN CORP	COM	090578105	480	177878	SH	DEFINED 0
177878						
BIOGEN INC	COM	090597105	6626	221155	SH	DEFINED 0
221155						
BIOMET INC	COM	090613100	11988	391133	SH	DEFINED 0

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391133	BIOMARIN PHARMACEUTICAL INC	COM	09061G101	211	18600	SH	DEFINED 0
18600	BIOSITE INC	COM	090945106	2973	77400	SH	DEFINED 0
77400	BLACK & DECKER CORP	COM	091797100	9706	278421	SH	DEFINED 0
278421	BLACK BOX CORP DEL	COM	091826107	1815	61259	SH	DEFINED 0
61259	BLACK HILLS CORP	COM	092113109	1103	40137	SH	DEFINED 0
40137	BLOCK H & R INC	COM	093671105	37595	880648	SH	DEFINED 0
880648	BLOCK H & R INC	COM	093671105	2684	62872	SH	DEFINED 0
62872	BLYTH INC	COM	09643P108	1543	60660	SH	DEFINED 0
60660	BOB EVANS FARMS INC	COM	096761101	2206	91590	SH	DEFINED 0
91590	BOCA RESORTS INC	CL A	09688T106	200	18200	SH	DEFINED 0
18200	BOEING CO	COM	097023105	54061	2157247	SH	DEFINED 0
2157247	BOISE CASCADE CORP	COM	097383103	2405	110053	SH	DEFINED 0
110053	BOMBAY CO INC	COM	097924104	58	10700	SH	DEFINED 0
10700	BORDERS GROUP INC	COM	099709107	1274	86690	SH	DEFINED 0
86690	BORG WARNER INC	COM	099724106	3688	77082	SH	DEFINED 0
77082	BORLAND SOFTWARE CORP	COM	099849101	250	27200	SH	DEFINED 0
27200	BOSTON COMMUNICATIONS GROUP	COM	100582105	968	61812	SH	DEFINED 0
61812	BOSTON PRIVATE FINL HLDGS IN	COM	101119105	958	64054	SH	DEFINED 0
64054	BOSTON PROPERTIES INC	COM	101121101	115090	3036685	SH	DEFINED 0
3036685	BOSTON SCIENTIFIC CORP	COM	101137107	49990	1226457	SH	DEFINED 0
1226457	BOSTON SCIENTIFIC CORP	COM	101137107	43	1046	SH	DEFINED 0
1046	BOWATER INC	COM	102183100	2021	54400	SH	DEFINED 0
54400	BOWNE & CO INC	COM	103043105	1062	106217	SH	DEFINED 0
106217	BOYD GAMING CORP	COM	103304101	214	16800	SH	DEFINED 0
16800	BOYDS COLLECTION LTD	COM	103354106	58	10800	SH	DEFINED 0
10800	BOYKIN LODGING CO	COM	103430104	141	19100	SH	DEFINED 0
19100	BRADY CORP	CL A	104674106	2025	71618	SH	DEFINED 0
71618	BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	422	19200	SH	DEFINED 0
19200	BRIGGS & STRATTON CORP	COM	109043109	2707	69708	SH	DEFINED 0
69708	BRINKER INTL INC	COM	109641100	6696	219541	SH	DEFINED 0
219541	BRISTOL MYERS SQUIBB CO	COM	110122108	95783	4533047	SH	DEFINED 0

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4533047	BROADCOM CORP	CL A	111320107	4958	401496 SH	DEFINED 0
401496	BROADCOM CORP	CL A	111320107	30	2450 SH	DEFINED 0
2450	BROADWING INC	COM	111620100	1106	276606 SH	DEFINED 0
276606	BROCADE COMMUNICATIONS SYS I	COM	111621108	209	42900 SH	DEFINED 0
42900	BROOKLINE BANCORP INC DEL	COM	11373M107	404	32273 SH	DEFINED 0
32273	BROOKS AUTOMATION INC	COM	114340102	995	102933 SH	DEFINED 0
102933	BROOKTROUT INC	COM	114580103	139	28820 SH	DEFINED 0
28820	BROWN & BROWN INC	COM	115236101	5914	188900 SH	DEFINED 0
188900	BROWN FORMAN CORP	CL B	115637209	7001	91043 SH	DEFINED 0
91043	BROWN TOM INC	COM NEW	115660201	2597	107316 SH	DEFINED 0
107316	BROWN SHOE INC NEW	COM	115736100	1761	65071 SH	DEFINED 0
65071	BRUKER DALTONICS INC	COM	116795105	44	14800 SH	DEFINED 0
14800	BRUNSWICK CORP	COM	117043109	8306	437145 SH	DEFINED 0
437145	BRUSH ENGINEERED MATLS INC	COM	117421107	249	49105 SH	DEFINED 0
49105	BUCKEYE TECHNOLOGIES INC	COM	118255108	498	104738 SH	DEFINED 0
104738	BUILDING MATLS HLDG CORP	COM	120113105	557	41884 SH	DEFINED 0
41884	BURLINGTON COAT FACTORY	COM	121579106	1948	119516 SH	DEFINED 0
119516	BURLINGTON NORTHN SANTA FE C	COM	12189T104	27115	1088949 SH	DEFINED 0
1088949	BURLINGTON RES INC	COM	122014103	34044	713565 SH	DEFINED 0
713565	BUTLER MFG CO DEL	COM	123655102	382	23270 SH	DEFINED 0
23270	C&D TECHNOLOGIES INC	COM	124661109	986	82282 SH	DEFINED 0
82282	CBL & ASSOC PPTYS INC	COM	124830100	438	10800 SH	DEFINED 0
10800	CBL & ASSOC PPTYS INC	COM	124830100	1119	27559 SH	DEFINED 0
27559	CBRL GROUP INC	COM	12489V106	3862	140706 SH	DEFINED 0
140706	CCBT FINL COS INC	COM	12500Q102	224	10200 SH	DEFINED 0
10200	C COR NET CORP	COM	125010108	329	99696 SH	DEFINED 0
99696	C D I CORP	COM	125071100	1330	57097 SH	DEFINED 0
57097	CDW COMPUTER CTRS INC	COM	125129106	2106	51618 SH	DEFINED 0
51618	CEC ENTMT INC	COM	125137109	2133	78385 SH	DEFINED 0
78385	CH ENERGY GROUP INC	COM	12541M102	1922	46098 SH	DEFINED 0
46098	C H ROBINSON WORLDWIDE INC	COM	12541W100	4276	130779 SH	DEFINED 0

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130779						
CIGNA CORP	COM	125509109	28482	622969	SH	DEFINED 0
622969						
CIGNA CORP	COM	125509109	1138	24892	SH	DEFINED 0
24892						
CIT GROUP INC	COM	125581108	366	21700	SH	DEFINED 0
21700						
CKE RESTAURANTS INC	COM	12561E105	90	20498	SH	DEFINED 0
20498						
CLECO CORP NEW	COM	12561W105	2704	215477	SH	DEFINED 0
215477						
CMGI INC	COM	125750109	57	73086	SH	DEFINED 0
73086						
CMS ENERGY CORP	COM	125896100	1162	263479	SH	DEFINED 0
263479						
CPI CORP	COM	125902106	342	26049	SH	DEFINED 0
26049						
CSK AUTO CORP	COM	125965103	112	12300	SH	DEFINED 0
12300						
CNA FINL CORP	COM	126117100	544	24300	SH	DEFINED 0
24300						
CNA SURETY CORP	COM	12612L108	116	14500	SH	DEFINED 0
14500						
CNF INC	COM	12612W104	2002	65743	SH	DEFINED 0
65743						
CNS INC	COM	126136100	129	19000	SH	DEFINED 0
19000						
CNET NETWORKS INC	COM	12613R104	129	51438	SH	DEFINED 0
51438						
CSG SYS INTL INC	COM	126349109	2115	243919	SH	DEFINED 0
243919						
CSX CORP	COM	126408103	9255	324509	SH	DEFINED 0
324509						
CTS CORP	COM	126501105	571	93682	SH	DEFINED 0
93682						
CUNO INC	COM	126583103	1734	51598	SH	DEFINED 0
51598						
CVB FINL CORP	COM	126600105	326	16839	SH	DEFINED 0
16839						
CVF TECHNOLOGIES CORP	COM	12660F102	65	647128	SH	DEFINED 0
647128						
CVS CORP	COM	126650100	13961	585378	SH	DEFINED 0
585378						
CV THERAPEUTICS INC	COM	126667104	200	11100	SH	DEFINED 0
11100						
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	439	23100	SH	DEFINED 0
23100						
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	11	597	SH	DEFINED 0
597						
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	908	136582	SH	DEFINED 0
136582						
CABOT CORP	COM	127055101	1483	62149	SH	DEFINED 0
62149						
CABOT OIL & GAS CORP	COM	127097103	2179	90777	SH	DEFINED 0
90777						
CABOT MICROELECTRONICS CORP	COM	12709P103	939	22380	SH	DEFINED 0
22380						
CACI INTL INC	CL A	127190304	2947	88348	SH	DEFINED 0
88348						
CADENCE DESIGN SYSTEM INC	COM	127387108	1756	175578	SH	DEFINED 0
175578						
CAL DIVE INTL INC	COM	127914109	1940	107696	SH	DEFINED 0

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107696						
CALGON CARBON CORP	COM	129603106	58	11800 SH	DEFINED 0	
11800						
CALLAWAY GOLF CO	COM	131193104	749	63075 SH	DEFINED 0	
63075						
CALPINE CORP	COM	131347106	1797	544680 SH	DEFINED 0	
544680						
CAMBREX CORP	COM	132011107	2429	101142 SH	DEFINED 0	
101142						
CAMPBELL SOUP CO	COM	134429109	13806	657429 SH	DEFINED 0	
657429						
CAMPBELL SOUP CO	COM	134429109	41	1946 SH	DEFINED 0	
1946						
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2008	80500 SH	DEFINED 0	
80500						
CAPITAL ONE FINL CORP	COM	14040H105	15614	520306 SH	DEFINED 0	
520306						
CAPITOL FED FINL	COM	14057C106	327	10900 SH	DEFINED 0	
10900						
CAPTARIS INC	COM	14071N104	217	75096 SH	DEFINED 0	
75096						
CARBO CERAMICS INC	COM	140781105	1310	39876 SH	DEFINED 0	
39876						
CARAUSTAR INDS INC	COM	140909102	526	77710 SH	DEFINED 0	
77710						
CARDIAC SCIENCE INC	COM NEW	141410209	33	14300 SH	DEFINED 0	
14300						
CARDINAL HEALTH INC	COM	14149Y108	71322	1251929 SH	DEFINED 0	
1251929						
CARDIODYNAMICS INTL CORP	COM	141597104	34	11100 SH	DEFINED 0	
11100						
CAREER EDUCATION CORP	COM	141665109	3258	66600 SH	DEFINED 0	
66600						
CAREMARK RX INC	COM	141705103	508	27988 SH	DEFINED 0	
27988						
CARLISLE COS INC	COM	142339100	1339	33058 SH	DEFINED 0	
33058						
CARMAX INC	COM	143130102	2482	170335 SH	DEFINED 0	
170335						
CARNIVAL CORP	COM	143658102	28458	1180345 SH	DEFINED 0	
1180345						
CARNIVAL CORP	COM	143658102	39	1618 SH	DEFINED 0	
1618						
CARPENTER TECHNOLOGY CORP	COM	144285103	267	26257 SH	DEFINED 0	
26257						
CARRAMERICA RLTY CORP	COM	144418100	322	12700 SH	DEFINED 0	
12700						
CARREKER CORP	COM	144433109	140	68441 SH	DEFINED 0	
68441						
CASCADE NAT GAS CORP	COM	147339105	581	29934 SH	DEFINED 0	
29934						
CASEYS GEN STORES INC	COM	147528103	1748	146915 SH	DEFINED 0	
146915						
CASH AMER INTL INC	COM	14754D100	733	77334 SH	DEFINED 0	
77334						
CASTLE A M & CO	COM	148411101	175	36872 SH	DEFINED 0	
36872						
CATALINA MARKETING CORP	COM	148867104	2282	118686 SH	DEFINED 0	
118686						
CATAPULT COMMUNICATIONS CORP	COM	149016107	200	31434 SH	DEFINED 0	
31434						
CATELLUS DEV CORP	COM	149111106	222	10550 SH	DEFINED 0	

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10550	CATERPILLAR INC DEL	COM	149123101	29912	607970 SH	DEFINED 0
607970	CATERPILLAR INC DEL	COM	149123101	22050	448176 SH	DEFINED 0
448176	CATHAY BANCORP INC	COM	149150104	359	9200 SH	DEFINED 0
9200	CATO CORP NEW	CL A	149205106	1557	81768 SH	DEFINED 0
81768	CELL GENESYS INC	COM	150921104	106	14300 SH	DEFINED 0
14300	CELL THERAPEUTICS INC	COM	150934107	132	15900 SH	DEFINED 0
15900	CELESTICA INC	SUB VTG SHS	15101Q108	11430	1000000 SH	DEFINED 1
1000000	CENDANT CORP	COM	151313103	27570	2170875 SH	DEFINED 0
2170875	CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	21	11500 SH	DEFINED 0
11500	CENTERPOINT ENERGY INC	COM	15189T107	4483	635923 SH	DEFINED 0
635923	CENTEX CORP	COM	152312104	13347	245525 SH	DEFINED 0
245525	CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	212	5900 SH	DEFINED 0
5900	CENTRAL PKG CORP	COM	154785109	1053	105250 SH	DEFINED 0
105250	CENTRAL VT PUB SVC CORP	COM	155771108	679	39462 SH	DEFINED 0
39462	CENTURY ALUM CO	COM	156431108	335	53076 SH	DEFINED 0
53076	CENTURY BUSINESS SVCS INC	COM	156490104	84	32700 SH	DEFINED 0
32700	CENTURYTEL INC	COM	156700106	6748	244503 SH	DEFINED 0
244503	CEPHALON INC	COM	156708109	6132	153536 SH	DEFINED 0
153536	CERIDIAN CORP NEW	COM	156779100	1965	140572 SH	DEFINED 0
140572	CERNER CORP	COM	156782104	3328	102788 SH	DEFINED 0
102788	CERTEGY INC	COM	156880106	1400	55560 SH	DEFINED 0
55560	CHAMPION ENTERPRISES INC	COM	158496109	277	150380 SH	DEFINED 0
150380	CHARLES RIV LABS INTL INC	COM	159864107	1210	47400 SH	DEFINED 0
47400	CHARTER ONE FINL INC	COM	160903100	16802	607463 SH	DEFINED 0
607463	CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	334	19000 SH	DEFINED 0
19000	CHARMING SHOPPES INC	COM	161133103	183	52200 SH	DEFINED 0
52200	CHARTER COMMUNICATIONS INC D	CL A	16117M107	24	28400 SH	DEFINED 0
28400	CHATEAU CMNTYS INC	COM	161726104	205	10855 SH	DEFINED 0
10855	CHECKFREE CORP NEW	COM	162813109	7804	347148 SH	DEFINED 0
347148	CHECKPOINT SYS INC	COM	162825103	993	100931 SH	DEFINED 0
100931	CHEESECAKE FACTORY INC	COM	163072101	997	30900 SH	DEFINED 0

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30900	CHELSEA PPTY GROUP INC	COM	163421100	562	15100 SH	DEFINED 0
15100	CHEMED CORP	COM	163596109	916	28891 SH	DEFINED 0
28891	CHEMICAL FINL CORP	COM	163731102	314	11824 SH	DEFINED 0
11824	CHESAPEAKE CORP	COM	165159104	824	48776 SH	DEFINED 0
48776	CHESAPEAKE ENERGY CORP	COM	165167107	576	73300 SH	DEFINED 0
73300	CHEVRONTEXACO CORP	COM	166764100	158100	2445471 SH	DEFINED 0
2445471	CHICOS FAS INC	COM	168615102	2016	100800 SH	DEFINED 0
100800	CHILDRENS PL RETAIL STORES I	COM	168905107	662	71900 SH	DEFINED 0
71900	CHIPPAC INC	CL A	169657103	85	23500 SH	DEFINED 0
23500	CHOICE HOTELS INTL INC	COM	169905106	335	13750 SH	DEFINED 0
13750	CHIQUITA BRANDS INTL INC	COM	170032809	302	27546 SH	DEFINED 0
27546	CHIRON CORP	COM	170040109	11952	318710 SH	DEFINED 0
318710	CHITTENDEN CORP	COM	170228100	2657	101658 SH	DEFINED 0
101658	CHOICEPOINT INC	COM	170388102	2179	64286 SH	DEFINED 0
64286	CHRISTOPHER & BANKS CORP	COM	171046105	1395	78811 SH	DEFINED 0
78811	CHUBB CORP	COM	171232101	18408	415346 SH	DEFINED 0
415346	CHURCH & DWIGHT INC	COM	171340102	1024	33716 SH	DEFINED 0
33716	CIBER INC	COM	17163B102	867	182144 SH	DEFINED 0
182144	CIENA CORP	COM	171779101	2652	606758 SH	DEFINED 0
606758	CIMA LABS INC	COM	171796105	1057	48700 SH	DEFINED 0
48700	CIMAREX ENERGY CO	COM	171798101	2167	111412 SH	DEFINED 0
111412	CINCINNATI FINL CORP	COM	172062101	8407	239710 SH	DEFINED 0
239710	CINERGY CORP	COM	172474108	18471	548906 SH	DEFINED 0
548906	CIRCUIT CITY STORE INC	COM	172737108	1663	319862 SH	DEFINED 0
319862	CIRRUS LOGIC INC	COM	172755100	61	30200 SH	DEFINED 0
30200	CISCO SYS INC	COM	17275R102	219690	16925251 SH	DEFINED 0
16925251	CISCO SYS INC	COM	17275R102	3773	290694 SH	DEFINED 0
290694	CINTAS CORP	COM	172908105	8312	252630 SH	DEFINED 0
252630	CITIGROUP INC	COM	172967101	414016	12017887 SH	DEFINED 0
12017887	CITIGROUP INC	COM	172967101	15	449 SH	DEFINED 0
449	CITIZENS COMMUNICATIONS CO	COM	17453B101	4112	412028 SH	DEFINED 0

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412028						
CITRIX SYS INC	COM	177376100	14475	1099893	SH	DEFINED 0
1099893						
CITY HLDG CO	COM	177835105	275	10055	SH	DEFINED 0
10055						
CITY NATL CORP	COM	178566105	1818	41379	SH	DEFINED 0
41379						
CLAIRES STORES INC	COM	179584107	1811	76692	SH	DEFINED 0
76692						
CLARCOR INC	COM	179895107	2772	76561	SH	DEFINED 0
76561						
CLAYTON HOMES INC	COM	184190106	1327	120239	SH	DEFINED 0
120239						
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	53008	1562747	SH	DEFINED 0
1562747						
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	16	478	SH	DEFINED 0
478						
CLEVELAND CLIFFS INC	COM	185896107	694	37234	SH	DEFINED 0
37234						
CLOROX CO DEL	COM	189054109	36663	794089	SH	DEFINED 0
794089						
COACH INC	COM	189754104	11896	310370	SH	DEFINED 0
310370						
COACHMEN INDS INC	COM	189873102	457	41590	SH	DEFINED 0
41590						
COCA COLA BOTTLING CO CONS	COM	191098102	1229	24620	SH	DEFINED 0
24620						
COCA COLA CO	COM	191216100	180126	4449742	SH	DEFINED 0
4449742						
COCA COLA ENTERPRISES INC	COM	191219104	12589	673551	SH	DEFINED 0
673551						
COGNEX CORP	COM	192422103	3512	165801	SH	DEFINED 0
165801						
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	538	8000	SH	DEFINED 0
8000						
COHERENT INC	COM	192479103	1629	86871	SH	DEFINED 0
86871						
COHU INC	COM	192576106	1002	68476	SH	DEFINED 0
68476						
COINSTAR INC	COM	19259P300	1098	65400	SH	DEFINED 0
65400						
COLGATE PALMOLIVE CO	COM	194162103	52517	964672	SH	DEFINED 0
964672						
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	63	15480	SH	DEFINED 0
15480						
COLONIAL BANCGROUP INC	COM	195493309	1595	141781	SH	DEFINED 0
141781						
COLONIAL PPTYS TR	COM SH BEN INT	195872106	2226	67283	SH	DEFINED 0
67283						
COMFORT SYS USA INC	COM	199908104	42	19200	SH	DEFINED 0
19200						
COMCAST CORP NEW	CL A	20030N101	115736	4048122	SH	DEFINED 0
4048122						
COMCAST CORP NEW	CL A	20030N101	1799	62908	SH	DEFINED 0
62908						
COMCAST CORP NEW	CL A SPL	20030N200	35	1258	SH	DEFINED 0
1258						
COMCAST CORP NEW	CL A SPL	20030N200	2885	104960	SH	DEFINED 0
104960						
COMERICA INC	COM	200340107	20431	539360	SH	DEFINED 0
539360						
COMMERCE BANCORP INC NJ	COM	200519106	7021	176684	SH	DEFINED 0

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176684	COMMERCE BANCSHARES INC	COM	200525103	253	6915 SH	DEFINED 0
6915	COMMERCE GROUP INC MASS	COM	200641108	393	11500 SH	DEFINED 0
11500	COMMERCIAL FEDERAL CORPORATI	COM	201647104	3362	154780 SH	DEFINED 0
154780	COMMERCIAL METALS CO	COM	201723103	1407	100876 SH	DEFINED 0
100876	COMMERCIAL NET LEASE RLTY IN	COM	202218103	291	19300 SH	DEFINED 0
19300	COMMONWEALTH INDS INC DEL	COM	203004106	188	38105 SH	DEFINED 0
38105	COMMONWEALTH TEL ENTERPRISES	COM	203349105	246	6333 SH	DEFINED 0
6333	COMMSCOPE INC	COM	203372107	659	87907 SH	DEFINED 0
87907	COMMUNITY HEALTH SYS INC NEW	COM	203668108	219	10700 SH	DEFINED 0
10700	COMMUNITY FIRST BANKSHARES I	COM	203902101	3139	122845 SH	DEFINED 0
122845	COMPASS BANCSHARES INC	COM	20449H109	4236	135451 SH	DEFINED 0
135451	COMPUCREDIT CORP	COM	20478N100	118	18800 SH	DEFINED 0
18800	COMPUTER ASSOC INTL INC	COM	204912109	11999	878385 SH	DEFINED 0
878385	COMPUTER NETWORK TECHNOLOGY	COM	204925101	100	14500 SH	DEFINED 0
14500	COMPUTER SCIENCES CORP	COM	205363104	8741	268527 SH	DEFINED 0
268527	COMPUTER TASK GROUP INC	COM	205477102	100	51883 SH	DEFINED 0
51883	COMPUWARE CORP	COM	205638109	2024	597142 SH	DEFINED 0
597142	COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	3182	281382 SH	DEFINED 0
281382	CONAGRA FOODS INC	COM	205887102	32782	1632548 SH	DEFINED 0
1632548	CONAGRA FOODS INC	COM	205887102	862	42918 SH	DEFINED 0
42918	CONCERTO SOFTWARE INC	COM	20602T106	157	28534 SH	DEFINED 0
28534	CONCORD CAMERA CORP	COM	206156101	366	73053 SH	DEFINED 0
73053	CONCORD COMMUNICATIONS INC	COM	206186108	427	49455 SH	DEFINED 0
49455	CONCORD EFS INC	COM	206197105	7129	758359 SH	DEFINED 0
758359	CONCURRENT COMPUTER CORP NEW	COM	206710204	63	28300 SH	DEFINED 0
28300	CONE MLS CORP N C	COM	206814105	30	15600 SH	DEFINED 0
15600	CONEXANT SYSTEMS INC	COM	207142100	38	25300 SH	DEFINED 0
25300	CONMED CORP	COM	207410101	1386	84471 SH	DEFINED 0
84471	CONNECTICUT BANCSHARES INC	COM	207540105	262	6300 SH	DEFINED 0
6300	CONOCOPHILLIPS	COM	20825C104	80364	1499320 SH	DEFINED 0
1499320	CONOCOPHILLIPS	COM	20825C104	1225	22860 SH	DEFINED 0

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22860							
CONSOL ENERGY INC	COM	20854P109	165	10000	SH	DEFINED	0
10000							
CONSOLIDATED EDISON INC	COM	209115104	21064	547552	SH	DEFINED	0
547552							
CONSOLIDATED GRAPHICS INC	COM	209341106	683	40641	SH	DEFINED	0
40641							
CONSTELLATION BRANDS INC	CL A	21036P108	2225	98000	SH	DEFINED	0
98000							
CONSTELLATION ENERGY GROUP I	COM	210371100	6674	240674	SH	DEFINED	0
240674							
CONVERGYS CORP	COM	212485106	6280	475776	SH	DEFINED	0
475776							
COOPER CAMERON CORP	COM	216640102	3574	72187	SH	DEFINED	0
72187							
COOPER COS INC	COM NEW	216648402	2922	97738	SH	DEFINED	0
97738							
COOPER TIRE & RUBR CO	COM	216831107	6153	504382	SH	DEFINED	0
504382							
COORS ADOLPH CO	CL B	217016104	6927	142827	SH	DEFINED	0
142827							
COPART INC	COM	217204106	599	78050	SH	DEFINED	0
78050							
CORINTHIAN COLLEGES INC	COM	218868107	1762	44600	SH	DEFINED	0
44600							
CORIXA CORP	COM	21887F100	170	24806	SH	DEFINED	0
24806							
CORN PRODS INTL INC	COM	219023108	3450	118310	SH	DEFINED	0
118310							
CORNERSTONE RLTY INCOME TR I	COM	21922V102	193	27700	SH	DEFINED	0
27700							
CORNING INC	COM	219350105	9791	1676604	SH	DEFINED	0
1676604							
CORPORATE EXECUTIVE BRD CO	COM	21988R102	513	14400	SH	DEFINED	0
14400							
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	346	19820	SH	DEFINED	0
19820							
CORUS BANKSHARES INC	COM	220873103	239	6000	SH	DEFINED	0
6000							
CORVIS CORP	COM	221009103	21	32900	SH	DEFINED	0
32900							
COST PLUS INC CALIF	COM	221485105	1674	63590	SH	DEFINED	0
63590							
COSTCO WHSL CORP NEW	COM	22160K105	21099	702593	SH	DEFINED	0
702593							
COSTCO WHSL CORP NEW	COM	22160K105	3592	119620	SH	DEFINED	0
119620							
COUNTRYWIDE FINANCIAL CORP	COM	222372104	41972	729946	SH	DEFINED	0
729946							
COVANCE INC	COM	222816100	1333	57664	SH	DEFINED	0
57664							
COVANSYS CORP	COM	22281W103	29	12204	SH	DEFINED	0
12204							
COVENTRY HEALTH CARE INC	COM	222862104	1207	36700	SH	DEFINED	0
36700							
COX COMMUNICATIONS INC NEW	CL A	224044107	2022	64997	SH	DEFINED	0
64997							
COX COMMUNICATIONS INC NEW	CL A	224044107	138	4433	SH	DEFINED	0
4433							
CRANE CO	COM	224399105	7732	443876	SH	DEFINED	0
443876							
CRAWFORD & CO	CL B	224633107	51	12200	SH	DEFINED	0

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12200						
CRAY INC	COM	225223106	124	18800 SH	DEFINED 0	
18800						
CREDENCE SYS CORP	COM	225302108	530	78000 SH	DEFINED 0	
78000						
CREDIT ACCEP CORP MICH	COM	225310101	90	18400 SH	DEFINED 0	
18400						
CREE INC	COM	225447101	4428	239083 SH	DEFINED 0	
239083						
CRESCENT REAL ESTATE EQUITIE	COM	225756105	252	17500 SH	DEFINED 0	
17500						
CROMPTON CORP	COM	227116100	668	164915 SH	DEFINED 0	
164915						
CROSS A T CO	CL A	227478104	255	53612 SH	DEFINED 0	
53612						
CROSS CTRY INC	COM	22748P105	198	17200 SH	DEFINED 0	
17200						
CROWN AMERN RLTY TR	SH BEN INT	228186102	98	10000 SH	DEFINED 0	
10000						
CROWN ANDERSEN INC	COM	228190104	31	12609 SH	DEFINED 0	
12609						
CROWN CASTLE INTL CORP	COM	228227104	537	97700 SH	DEFINED 0	
97700						
CROWN HOLDINGS INC	COM	228368106	362	64475 SH	DEFINED 0	
64475						
CROWN MEDIA HLDGS INC	CL A	228411104	28	10100 SH	DEFINED 0	
10100						
CRYOLIFE INC	COM	228903100	354	51697 SH	DEFINED 0	
51697						
CUBIC CORP	COM	229669106	1146	70200 SH	DEFINED 0	
70200						
CUBIST PHARMACEUTICALS INC	COM	229678107	95	11900 SH	DEFINED 0	
11900						
CULLEN FROST BANKERS INC	COM	229899109	4166	137146 SH	DEFINED 0	
137146						
CUMMINS INC	COM	231021106	4748	193017 SH	DEFINED 0	
193017						
CUMMINS INC	COM	231021106	1047	42545 SH	DEFINED 0	
42545						
CUMULUS MEDIA INC	CL A	231082108	218	15000 SH	DEFINED 0	
15000						
CURATIVE HEALTH SVCS INC	COM	231264102	545	31934 SH	DEFINED 0	
31934						
CURAGEN CORP	COM	23126R101	94	22900 SH	DEFINED 0	
22900						
CURTISS WRIGHT CORP	COM	231561101	2090	34550 SH	DEFINED 0	
34550						
CYBERONICS INC	COM	23251P102	691	32300 SH	DEFINED 0	
32300						
CYBEX INTL INC	COM	23252E106	19	14500 SH	DEFINED 0	
14500						
CYMER INC	COM	232572107	2106	88960 SH	DEFINED 0	
88960						
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1165	168902 SH	DEFINED 0	
168902						
CYTEC INDS INC	COM	232820100	2992	107425 SH	DEFINED 0	
107425						
CYTYC CORP	COM	232946103	7853	601771 SH	DEFINED 0	
601771						
DPL INC	COM	233293109	1674	134328 SH	DEFINED 0	
134328						
DQE INC	COM	23329J104	964	79121 SH	DEFINED 0	

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79121						
DRS TECHNOLOGIES INC	COM	23330X100	1586	63398	SH	DEFINED 0
63398						
D R HORTON INC	COM	23331A109	5711	297453	SH	DEFINED 0
297453						
DST SYS INC DEL	COM	233326107	2567	94379	SH	DEFINED 0
94379						
DSP GROUP INC	COM	23332B106	2621	144550	SH	DEFINED 0
144550						
DTE ENERGY CO	COM	233331107	18022	466293	SH	DEFINED 0
466293						
DANA CORP	COM	235811106	3510	497143	SH	DEFINED 0
497143						
DANAHER CORP DEL	COM	235851102	18471	280888	SH	DEFINED 0
280888						
DANAHER CORP DEL	COM	235851102	41	628	SH	DEFINED 0
628						
DARDEN RESTAURANTS INC	COM	237194105	4709	263783	SH	DEFINED 0
263783						
DATASCOPE CORP	COM	238113104	1315	48569	SH	DEFINED 0
48569						
DAVITA INC	COM	23918K108	746	36007	SH	DEFINED 0
36007						
DEAN FOODS CO NEW	COM	242370104	5423	126386	SH	DEFINED 0
126386						
DECODE GENETICS INC	COM	243586104	25	13300	SH	DEFINED 0
13300						
DEERE & CO	COM	244199105	20676	526643	SH	DEFINED 0
526643						
DEL MONTE FOODS CO	COM	24522P103	680	91193	SH	DEFINED 0
91193						
DELL COMPUTER CORP	COM	247025109	156107	5716095	SH	DEFINED 0
5716095						
DELL COMPUTER CORP	COM	247025109	4169	152651	SH	DEFINED 0
152651						
DELPHI CORP	COM	247126105	8885	1300861	SH	DEFINED 0
1300861						
DELPHI CORP	COM	247126105	826	120904	SH	DEFINED 0
120904						
DELPHI FINL GROUP INC	CL A	247131105	2367	60420	SH	DEFINED 0
60420						
DELTA & PINE LD CO	COM	247357106	2433	107594	SH	DEFINED 0
107594						
DELTA AIR LINES INC DEL	COM	247361108	3408	382883	SH	DEFINED 0
382883						
DELTIC TIMBER CORP	COM	247850100	792	33120	SH	DEFINED 0
33120						
DENBURY RES INC	COM NEW	247916208	261	24100	SH	DEFINED 0
24100						
DELUXE CORP	COM	248019101	17714	441419	SH	DEFINED 0
441419						
DENDRITE INTL INC	COM	248239105	943	110957	SH	DEFINED 0
110957						
DENTSPLY INTL INC NEW	COM	249030107	1979	56875	SH	DEFINED 0
56875						
DEPARTMENT 56 INC	COM	249509100	455	46334	SH	DEFINED 0
46334						
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	336	13930	SH	DEFINED 0
13930						
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1165	48260	SH	DEFINED 0
48260						
DEVON ENERGY CORP NEW	COM	25179M103	37905	786079	SH	DEFINED 0

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786079						
DEVRY INC DEL	COM	251893103	1204	64477	SH	DEFINED 0
64477						
DIAGNOSTIC PRODS CORP	COM	252450101	2929	78425	SH	DEFINED 0
78425						
DIAL CORP NEW	COM	25247D101	6397	329763	SH	DEFINED 0
329763						
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	258	13300	SH	DEFINED 0
13300						
DIEBOLD INC	COM	253651103	3441	101394	SH	DEFINED 0
101394						
DIGENE CORP	COM	253752109	246	14900	SH	DEFINED 0
14900						
DIGI INTL INC	COM	253798102	174	53526	SH	DEFINED 0
53526						
DIGITAL INSIGHT CORP	COM	25385P106	174	12500	SH	DEFINED 0
12500						
DIGITAS INC	COM	25388K104	53	16500	SH	DEFINED 0
16500						
DIME CMNTY BANCSHARES	COM	253922108	2589	113393	SH	DEFINED 0
113393						
DILLARDS INC	CL A	254067101	3048	235920	SH	DEFINED 0
235920						
DIME BANCORP INC NEW	*W EXP 99/99/9	25429Q110	23	154600	SH	DEFINED 0
154600						
DIMON INC	COM	254394109	582	101598	SH	DEFINED 0
101598						
DIONEX CORP	COM	254546104	2016	61049	SH	DEFINED 0
61049						
DISNEY WALT CO	COM DISNEY	254687106	68421	4020054	SH	DEFINED 0
4020054						
DISNEY WALT CO	COM DISNEY	254687106	47	2784	SH	DEFINED 0
2784						
DIXIE GROUP INC	CL A	255519100	32	10700	SH	DEFINED 0
10700						
DOCUMENTUM INC	COM	256159104	256	19500	SH	DEFINED 0
19500						
DOLLAR GEN CORP	COM	256669102	6143	503100	SH	DEFINED 0
503100						
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	173	10400	SH	DEFINED 0
10400						
DOLLAR TREE STORES INC	COM	256747106	1409	70797	SH	DEFINED 0
70797						
DOMINION RES INC VA NEW	COM	25746U109	36138	652663	SH	DEFINED 0
652663						
DONALDSON INC	COM	257651109	2575	70406	SH	DEFINED 0
70406						
DONNELLEY R R & SONS CO	COM	257867101	9808	535350	SH	DEFINED 0
535350						
DORAL FINL CORP	COM	25811P100	1658	46900	SH	DEFINED 0
46900						
DOUBLECLICK INC	COM	258609304	371	47810	SH	DEFINED 0
47810						
DOVER CORP	COM	260003108	7344	303233	SH	DEFINED 0
303233						
DOW CHEM CO	COM	260543103	48371	1751937	SH	DEFINED 0
1751937						
DOW CHEM CO	COM	260543103	992	35941	SH	DEFINED 0
35941						
DOW JONES & CO INC	COM	260561105	4886	137873	SH	DEFINED 0
137873						
DOWNEY FINL CORP	COM	261018105	3872	98250	SH	DEFINED 0

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98250						
DRESS BARN INC	COM	261570105	1412	104966	SH	DEFINED 0
104966						
DREYERS GRAND ICE CREAM INC	COM	261878102	1517	21880	SH	DEFINED 0
21880						
DRIL-QUIP INC	COM	262037104	646	47249	SH	DEFINED 0
47249						
DSL NET INC	COM	262506108	7	17500	SH	DEFINED 0
17500						
DU PONT E I DE NEMOURS & CO	COM	263534109	59681	1535783	SH	DEFINED 0
1535783						
DU PONT E I DE NEMOURS & CO	COM	263534109	19550	503076	SH	DEFINED 0
503076						
DUANE READE INC	COM	263578106	876	69048	SH	DEFINED 0
69048						
DUKE ENERGY CORP	COM	264399106	26608	1829975	SH	DEFINED 0
1829975						
DUKE REALTY CORP	COM NEW	264411505	384	14216	SH	DEFINED 0
14216						
DUKE REALTY CORP	COM NEW	264411505	1155	42799	SH	DEFINED 0
42799						
DUN & BRADSTREET CORP DEL NE	COM	26483E100	6057	158353	SH	DEFINED 0
158353						
DUPONT PHOTOMASKS INC	COM	26613X101	1250	62326	SH	DEFINED 0
62326						
DURECT CORP	COM	266605104	21	14700	SH	DEFINED 0
14700						
DYCOM INDS INC	COM	267475101	624	60387	SH	DEFINED 0
60387						
DYNEGY INC NEW	CL A	26816Q101	1404	537984	SH	DEFINED 0
537984						
EGL INC	COM	268484102	2463	165758	SH	DEFINED 0
165758						
E M C CORP MASS	COM	268648102	27270	3771796	SH	DEFINED 0
3771796						
ENSCO INTL INC	COM	26874Q100	7264	284735	SH	DEFINED 0
284735						
EOG RES INC	COM	26875P101	7013	177264	SH	DEFINED 0
177264						
E PIPHANY INC	COM	26881V100	144	36150	SH	DEFINED 0
36150						
ESS TECHNOLOGY INC	COM	269151106	756	126776	SH	DEFINED 0
126776						
E TRADE GROUP INC	COM	269246104	1960	465521	SH	DEFINED 0
465521						
E Z EM INC	COM NEW	269305405	95	10200	SH	DEFINED 0
10200						
EARTHLINK INC	COM	270321102	288	50145	SH	DEFINED 0
50145						
EAST WEST BANCORP INC	COM	27579R104	2290	74225	SH	DEFINED 0
74225						
EASTGROUP PPTY INC	COM	277276101	222	8700	SH	DEFINED 0
8700						
EASTMAN CHEM CO	COM	277432100	7657	264127	SH	DEFINED 0
264127						
EASTMAN KODAK CO	COM	277461109	23089	780046	SH	DEFINED 0
780046						
EASTMAN KODAK CO	COM	277461109	31319	1058058	SH	DEFINED 0
1058058						
EATON CORP	COM	278058102	13664	195340	SH	DEFINED 0
195340						
EATON VANCE CORP	COM NON VTG	278265103	1419	53068	SH	DEFINED 0

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53068						
EBAY INC	COM	278642103	44583	522597	SH	DEFINED 0
522597						
EBAY INC	COM	278642103	69	809	SH	DEFINED 0
809						
ECHELON CORP	COM	27874N105	193	18300	SH	DEFINED 0
18300						
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	4023	139304	SH	DEFINED 0
139304						
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	84	2905	SH	DEFINED 0
2905						
ECLIPSYS CORP	COM	278856109	126	15800	SH	DEFINED 0
15800						
ECOLAB INC	COM	278865100	10931	221592	SH	DEFINED 0
221592						
EDISON INTL	COM	281020107	18602	1358822	SH	DEFINED 0
1358822						
EDO CORP	COM	281347104	948	52400	SH	DEFINED 0
52400						
EDUCATION MGMT CORP	COM	28139T101	5840	146836	SH	DEFINED 0
146836						
J D EDWARDS & CO	COM	281667105	345	31252	SH	DEFINED 0
31252						
EDWARDS AG INC	COM	281760108	2343	90476	SH	DEFINED 0
90476						
EDWARDS LIFESCIENCES CORP	COM	28176E108	3701	135076	SH	DEFINED 0
135076						
EFUNDS CORP	COM	28224R101	1141	166020	SH	DEFINED 0
166020						
EL PASO CORP	COM	28336L109	6852	1132601	SH	DEFINED 0
1132601						
EL PASO ELEC CO	COM NEW	283677854	1565	144929	SH	DEFINED 0
144929						
ELECTRO SCIENTIFIC INDS	COM	285229100	1001	79696	SH	DEFINED 0
79696						
ELECTRONIC ARTS INC	COM	285512109	13335	227409	SH	DEFINED 0
227409						
ELECTRONIC DATA SYS NEW	COM	285661104	17864	1015000	SH	DEFINED 0
1015000						
ELECTRONICS FOR IMAGING INC	COM	286082102	409	23100	SH	DEFINED 0
23100						
ELKCORP	COM	287456107	999	52581	SH	DEFINED 0
52581						
EMCOR GROUP INC	COM	29084Q100	2107	43669	SH	DEFINED 0
43669						
EMERSON ELEC CO	COM	291011104	37485	826573	SH	DEFINED 0
826573						
EMMIS COMMUNICATIONS CORP	CL A	291525103	713	42268	SH	DEFINED 0
42268						
EMULEX CORP	COM NEW	292475209	1162	60700	SH	DEFINED 0
60700						
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	320	23700	SH	DEFINED 0
23700						
ENERGEN CORP	COM	29265N108	3583	111767	SH	DEFINED 0
111767						
ENERGY EAST CORP	COM	29266M109	2871	161310	SH	DEFINED 0
161310						
ENERGIZER HLDGS INC	COM	29266R108	14620	573541	SH	DEFINED 0
573541						
ENGELHARD CORP	COM	292845104	15306	714548	SH	DEFINED 0
714548						
ENGINEERED SUPPORT SYS INC	COM	292866100	2620	66925	SH	DEFINED 0

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66925	ENESCO GROUP INC	COM	292973104	237	33048 SH	DEFINED 0
33048	ENNIS BUSINESS FORMS INC	COM	293389102	221	19487 SH	DEFINED 0
19487	ENTEGRIS INC	COM	29362U104	270	27100 SH	DEFINED 0
27100	ENTERASYS NETWORKS INC	COM	293637104	124	67200 SH	DEFINED 0
67200	ENTERCOM COMMUNICATIONS CORP	CL A	293639100	2559	58280 SH	DEFINED 0
58280	ENERGY CORP NEW	COM	29364G103	25629	532268 SH	DEFINED 0
532268	ENTERPRISE PRODS PARTNERS L	COM	293792107	309	14800 SH	DEFINED 0
14800	ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	212	8000 SH	DEFINED 0
8000	ENTRUST INC	COM	293848107	61	24400 SH	DEFINED 0
24400	ENZON PHARMACEUTICALS INC	COM	293904108	193	17000 SH	DEFINED 0
17000	ENZO BIOCHEM INC	COM	294100102	1275	97549 SH	DEFINED 0
97549	EON LABS INC	COM	29412E100	256	9600 SH	DEFINED 0
9600	EQUIFAX INC	COM	294429105	4317	215933 SH	DEFINED 0
215933	EQUITABLE RES INC	COM	294549100	3532	94173 SH	DEFINED 0
94173	EQUITY INNS INC	COM	294703103	143	24400 SH	DEFINED 0
24400	EQUITY OFFICE PROPERTIES TRU	COM	294741103	20086	789251 SH	DEFINED 0
789251	EQUITY ONE	COM	294752100	239	15600 SH	DEFINED 0
15600	EQUITY RESIDENTIAL	SH BEN INT	29476L107	9783	406446 SH	DEFINED 0
406446	ERICSSON L M TEL CO	ADR B SEK 10	294821608	986	154999 SH	DEFINED 0
154999	ERIE INDY CO	CL A	29530P102	272	7500 SH	DEFINED 0
7500	ESCO TECHNOLOGIES INC	COM	296315104	285	8700 SH	DEFINED 0
8700	ESPEED INC	CL A	296643109	166	14300 SH	DEFINED 0
14300	ESSEX PPTY TR INC	COM	297178105	2685	51390 SH	DEFINED 0
51390	ESTERLINE TECHNOLOGIES CORP	COM	297425100	1290	76281 SH	DEFINED 0
76281	ETHAN ALLEN INTERIORS INC	COM	297602104	2811	95523 SH	DEFINED 0
95523	EVERGREEN RES INC	COM NO PAR	299900308	2840	62690 SH	DEFINED 0
62690	EXAR CORP	COM	300645108	1560	122716 SH	DEFINED 0
122716	EXELON CORP	COM	30161N101	48751	967081 SH	DEFINED 0
967081	EXELIXIS INC	COM	30161Q104	124	18700 SH	DEFINED 0
18700	EXPEDIA INC	CL A	302125109	227	4400 SH	DEFINED 0
4400	EXPEDITORS INTL WASH INC	COM	302130109	5906	164290 SH	DEFINED 0

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164290	EXPRESS SCRIPTS INC	COM	302182100	24433	438659	SH	DEFINED 0
438659	EXPRESSJET HOLDINGS INC	CL A	30218U108	130	15800	SH	DEFINED 0
15800	EXTENDED STAY AMER INC	COM	30224P101	765	75703	SH	DEFINED 0
75703	EXTREME NETWORKS INC	COM	30226D106	239	55100	SH	DEFINED 0
55100	EXULT INC DEL	COM	302284104	191	26100	SH	DEFINED 0
26100	EXXON MOBIL CORP	COM	30231G102	476730	13640356	SH	DEFINED 0
13640356	EXXON MOBIL CORP	COM	30231G102	10739	307277	SH	DEFINED 0
307277	FEI CO	COM	30241L109	1443	90400	SH	DEFINED 0
90400	FLIR SYS INC	COM	302445101	2589	54600	SH	DEFINED 0
54600	F M C CORP	COM NEW	302491303	2924	186474	SH	DEFINED 0
186474	FMC TECHNOLOGIES INC	COM	30249U101	1616	84182	SH	DEFINED 0
84182	FNB CORP PA	COM	302520101	255	8912	SH	DEFINED 0
8912	FPL GROUP INC	COM	302571104	16041	272206	SH	DEFINED 0
272206	FTI CONSULTING INC	COM	302941109	478	10350	SH	DEFINED 0
10350	FACTSET RESH SYS INC	COM	303075105	3379	104117	SH	DEFINED 0
104117	FAIR ISAAC & CO INC	COM	303250104	3747	73729	SH	DEFINED 0
73729	FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	962	91926	SH	DEFINED 0
91926	FALCONSTOR SOFTWARE INC	COM	306137100	43	11100	SH	DEFINED 0
11100	FAMILY DLR STORES INC	COM	307000109	8495	275111	SH	DEFINED 0
275111	FAMILY DLR STORES INC	COM	307000109	2624	84958	SH	DEFINED 0
84958	FARMER BROS CO	COM	307675108	230	750	SH	DEFINED 0
750	FASTENAL CO	COM	311900104	1339	47490	SH	DEFINED 0
47490	FEDDERS CORP	COM NEW	313135501	318	96723	SH	DEFINED 0
96723	FEDERAL HOME LN MTG CORP	COM	313400301	95994	1807802	SH	DEFINED 0
1807802	FEDERAL NATL MTG ASSN	COM	313586109	156438	2393841	SH	DEFINED 0
2393841	FEDERAL REALTY INVNT TR	SH BEN INT NEW	313747206	498	16400	SH	DEFINED 0
16400	FEDERAL SIGNAL CORP	COM	313855108	628	44209	SH	DEFINED 0
44209	FEDERATED DEPT STORES INC DE	COM	31410H101	29226	1043029	SH	DEFINED 0
1043029	FEDERATED INVS INC PA	CL B	314211103	366	14400	SH	DEFINED 0
14400	FEDEX CORP	COM	31428X106	38995	708105	SH	DEFINED 0
708105	FELCOR LODGING TR INC	COM	31430F101	288	46190	SH	DEFINED 0

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46190						
FERRO CORP	COM	315405100	1455	68077	SH	DEFINED 0
68077						
F5 NETWORKS INC	COM	315616102	144	11400	SH	DEFINED 0
11400						
FIDELITY NATIONAL SOLTNS INC	COM	31620P109	195	10992	SH	DEFINED 0
10992						
FIDELITY NATL FINL INC	COM	316326107	12005	351551	SH	DEFINED 0
351551						
FIFTH THIRD BANCORP	COM	316773100	43878	873519	SH	DEFINED 0
873519						
FILENET CORP	COM	316869106	1362	129860	SH	DEFINED 0
129860						
FINANCIAL FED CORP	COM	317492106	1014	53105	SH	DEFINED 0
53105						
FINISAR	COM	31787A101	49	62300	SH	DEFINED 0
62300						
FIRST AMERN CORP CALIF	COM	318522307	1379	56500	SH	DEFINED 0
56500						
FIRST BANCORP P R	COM	318672102	3083	114278	SH	DEFINED 0
114278						
FIRST CHARTER CORP	COM	319439105	267	15400	SH	DEFINED 0
15400						
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	320	3400	SH	DEFINED 0
3400						
FIRST COMWLTH FINL CORP PA	COM	319829107	334	28700	SH	DEFINED 0
28700						
FIRST DATA CORP	COM	319963104	44785	1210083	SH	DEFINED 0
1210083						
FIRST FINL BANCORP OH	COM	320209109	249	15720	SH	DEFINED 0
15720						
FIRST FINL BANKSHARES	COM	32020R109	303	8525	SH	DEFINED 0
8525						
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	32	12550	SH	DEFINED 0
12550						
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	252	8900	SH	DEFINED 0
8900						
FIRST IND CORP	COM	32054R108	179	11315	SH	DEFINED 0
11315						
FIRST MIDWEST BANCORP DEL	COM	320867104	3449	133642	SH	DEFINED 0
133642						
FIRST HEALTH GROUP CORP	COM	320960107	1722	67670	SH	DEFINED 0
67670						
FIRST NIAGARA FINL GP INC	COM	33582V108	283	24056	SH	DEFINED 0
24056						
FIRST REP BK SAN FRANCISCO	COM	336158100	900	41648	SH	DEFINED 0
41648						
FIRST SENTINEL BANCORP INC	COM	33640T103	195	14100	SH	DEFINED 0
14100						
FIRST TENN NATL CORP	COM	337162101	7448	187560	SH	DEFINED 0
187560						
FIRST VA BANKS INC	COM	337477103	2666	67965	SH	DEFINED 0
67965						
FISERV INC	COM	337738108	8781	278926	SH	DEFINED 0
278926						
FIRSTFED FINL CORP	COM	337907109	1957	64819	SH	DEFINED 0
64819						
FIRSTMERIT CORP	COM	337915102	1792	97198	SH	DEFINED 0
97198						
FLAGSTAR BANCORP INC	COM	337930101	2489	94400	SH	DEFINED 0
94400						
FIRSTENERGY CORP	COM	337932107	36505	1158888	SH	DEFINED 0

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1158888	FISHER SCIENTIFIC INTL INC	COM NEW	338032204	602	21519 SH	DEFINED 0
21519	FLEETBOSTON FINL CORP	COM	339030108	72273	3026519 SH	DEFINED 0
3026519	FLEETWOOD ENTERPRISES INC	COM	339099103	417	102745 SH	DEFINED 0
102745	FLEMING COS INC	COM	339130106	8	16500 SH	DEFINED 0
16500	FLORIDA EAST COAST INDS	CL A	340632108	306	12500 SH	DEFINED 0
12500	FLORIDA ROCK INDS INC	COM	341140101	2664	78714 SH	DEFINED 0
78714	FLUOR CORP NEW	COM	343412102	11912	353684 SH	DEFINED 0
353684	FLOW INTL CORP	COM	343468104	73	36376 SH	DEFINED 0
36376	FLOWERS FOODS INC	COM	343498101	354	12935 SH	DEFINED 0
12935	FLOWSERVE CORP	COM	34354P105	619	53136 SH	DEFINED 0
53136	FOOT LOCKER INC	COM	344849104	148	13800 SH	DEFINED 0
13800	FOOTSTAR INC	COM	344912100	488	58120 SH	DEFINED 0
58120	FORD MTR CO DEL	COM PAR \$0.01	345370860	24509	3259125 SH	DEFINED 0
3259125	FOREST CITY ENTERPRISES INC	CL A	345550107	250	7200 SH	DEFINED 0
7200	FOREST LABS INC	COM	345838106	63548	1177469 SH	DEFINED 0
1177469	FOREST OIL CORP	COM PAR \$0.01	346091705	950	42605 SH	DEFINED 0
42605	FORGENT NETWORKS INC	COM	34629U103	29	21726 SH	DEFINED 0
21726	FORTUNE BRANDS INC	COM	349631101	9987	232954 SH	DEFINED 0
232954	FORWARD AIR CORP	COM	349853101	1204	55347 SH	DEFINED 0
55347	FOSSIL INC	COM	349882100	2331	135354 SH	DEFINED 0
135354	FOUNDRY NETWORKS INC	COM	35063R100	310	38500 SH	DEFINED 0
38500	4 KIDS ENTMT INC	COM	350865101	391	33120 SH	DEFINED 0
33120	FOX ENTMT GROUP INC	CL A	35138T107	1503	56350 SH	DEFINED 0
56350	FRANKLIN RES INC	COM	354613101	12839	390112 SH	DEFINED 0
390112	FRANKLIN RES INC	COM	354613101	30	897 SH	DEFINED 0
897	FREDS INC	CL A	356108100	2582	92725 SH	DEFINED 0
92725	FREEMARKETS INC	COM	356602102	112	20500 SH	DEFINED 0
20500	FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	5066	297110 SH	DEFINED 0
297110	FREMONT GEN CORP	COM	357288109	1430	205819 SH	DEFINED 0
205819	FRIEDMAN INDS INC	COM	358435105	55	22902 SH	DEFINED 0
22902	FRONTIER AIRLINES INC NEW	COM	359065109	388	78078 SH	DEFINED 0

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78078	FRONTIER FINL CORP WASH	COM	35907K105	242	9800 SH	DEFINED 0
9800	FRONTIER OIL CORP	COM	35914P105	1421	83100 SH	DEFINED 0
83100	FUELCELL ENERGY INC	COM	35952H106	128	25400 SH	DEFINED 0
25400	FULLER H B CO	COM	359694106	1866	80700 SH	DEFINED 0
80700	FURNITURE BRANDS INTL INC	COM	360921100	863	44098 SH	DEFINED 0
44098	G & K SVCS INC	CL A	361268105	1586	66090 SH	DEFINED 0
66090	GATX CORP	COM	361448103	593	40939 SH	DEFINED 0
40939	GBC BANCORP CALIF	COM	361475106	936	38712 SH	DEFINED 0
38712	GABLES RESIDENTIAL TR	SH BEN INT	362418105	1828	68300 SH	DEFINED 0
68300	GALLAGHER ARTHUR J & CO	COM	363576109	1302	53049 SH	DEFINED 0
53049	GANNETT INC	COM	364730101	55095	782266 SH	DEFINED 0
782266	GAP INC DEL	COM	364760108	18968	1309019 SH	DEFINED 0
1309019	GAP INC DEL	COM	364760108	62	4255 SH	DEFINED 0
4255	GARDNER DENVER INC	COM	365558105	830	45133 SH	DEFINED 0
45133	GARTNER INC	COM	366651107	179	25800 SH	DEFINED 0
25800	GARTNER INC	CL B	366651206	672	89280 SH	DEFINED 0
89280	GATEWAY INC	COM	367626108	1199	508236 SH	DEFINED 0
508236	GAYLORD ENTMT CO NEW	COM	367905106	192	10673 SH	DEFINED 0
10673	GEMSTAR-TV GUIDE INTL INC	COM	36866W106	165	44900 SH	DEFINED 0
44900	GENCORP INC	COM	368682100	831	132887 SH	DEFINED 0
132887	GENE LOGIC INC	COM	368689105	89	17600 SH	DEFINED 0
17600	GENENTECH INC	COM NEW	368710406	8014	228894 SH	DEFINED 0
228894	GENERAL CABLE CORP DEL NEW	COM	369300108	51	13650 SH	DEFINED 0
13650	GENERAL COMMUNICATION INC	CL A	369385109	960	160507 SH	DEFINED 0
160507	GENERAL DYNAMICS CORP	COM	369550108	29301	532074 SH	DEFINED 0
532074	GENERAL DYNAMICS CORP	COM	369550108	1526	27710 SH	DEFINED 0
27710	GENERAL ELEC CO	COM	369604103	486378	19073645 SH	DEFINED 0
19073645	GENERAL ELEC CO	COM	369604103	25863	1014254 SH	DEFINED 0
1014254	GENERAL GROWTH PPTYS INC	COM	370021107	361	6700 SH	DEFINED 0
6700	GENERAL GROWTH PPTYS INC	COM	370021107	1165	21590 SH	DEFINED 0
21590	GENERAL MLS INC	COM	370334104	39522	867653 SH	DEFINED 0

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867653	GENERAL MTRS CORP	COM	370442105	46718	1389600	SH	DEFINED 0
1389600	GENERAL MTRS CORP	COM	370442105	16172	481012	SH	DEFINED 0
481012	GENERAL MTRS CORP	CL H NEW	370442832	1181	105454	SH	DEFINED 0
105454	GENESCO INC	COM	371532102	917	64504	SH	DEFINED 0
64504	GENESIS HEALTH VENTURE INC N	COM	37183F107	202	13600	SH	DEFINED 0
13600	GENTEX CORP	COM	371901109	5596	219873	SH	DEFINED 0
219873	GENLYTE GROUP INC	COM	372302109	240	7300	SH	DEFINED 0
7300	GENTA INC	COM NEW	37245M207	159	22300	SH	DEFINED 0
22300	GENUINE PARTS CO	COM	372460105	8074	264620	SH	DEFINED 0
264620	GENZYME CORP	COM GENL DIV	372917104	11559	317128	SH	DEFINED 0
317128	GEORGIA GULF CORP	COM PAR \$0.01	373200203	2307	114581	SH	DEFINED 0
114581	GEORGIA PAC CORP	COM	373298108	11961	860477	SH	DEFINED 0
860477	GERBER SCIENTIFIC INC	COM	373730100	422	64204	SH	DEFINED 0
64204	GILEAD SCIENCES INC	COM	375558103	12454	296594	SH	DEFINED 0
296594	GILLETTE CO	COM	375766102	49357	1595248	SH	DEFINED 0
1595248	GLAMIS GOLD LTD	COM	376775102	122	11800	SH	DEFINED 0
11800	GLATFELTER	COM	377316104	975	91433	SH	DEFINED 0
91433	GLENBOROUGH RLTY TR INC	COM	37803P105	1498	96900	SH	DEFINED 0
96900	GLIMCHER RLTY TR	SH BEN INT	379302102	271	14100	SH	DEFINED 0
14100	GLOBAL INDS LTD	COM	379336100	145	31200	SH	DEFINED 0
31200	GLOBAL IMAGING SYSTEMS	COM	37934A100	1112	60100	SH	DEFINED 0
60100	GLOBAL PMTS INC	COM	37940X102	3148	103155	SH	DEFINED 0
103155	GLOBESPANVIRATA INC	COM	37957V106	219	48596	SH	DEFINED 0
48596	GOLD BANC CORP INC	COM	379907108	85	10500	SH	DEFINED 0
10500	GOAMERICA INC	COM	38020R106	3	11100	SH	DEFINED 0
11100	GOLDEN ENTERPRISES INC	COM	381010107	64	29154	SH	DEFINED 0
29154	GOLDEN WEST FINL CORP DEL	COM	381317106	44307	615977	SH	DEFINED 0
615977	GOLDMAN SACHS GROUP INC	COM	38141G104	55050	808601	SH	DEFINED 0
808601	GOOD GUYS INC	COM	382091106	17	11000	SH	DEFINED 0
11000	GOODRICH CORP	COM	382388106	7903	562118	SH	DEFINED 0
562118	GOODYEAR TIRE & RUBR CO	COM	382550101	1339	258976	SH	DEFINED 0

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258976	GOODYS FAMILY CLOTHING INC	COM	382588101	315	78196 SH	DEFINED 0
78196	GRACE W R & CO DEL NEW	COM	38388F108	44	29600 SH	DEFINED 0
29600	GRACO INC	COM	384109104	3649	129875 SH	DEFINED 0
129875	GRAFTECH INTL LTD	COM	384313102	67	23600 SH	DEFINED 0
23600	GRAINGER W W INC	COM	384802104	12532	292110 SH	DEFINED 0
292110	GRANITE CONSTR INC	COM	387328107	793	50502 SH	DEFINED 0
50502	GRANT PRIDECO INC	COM	38821G101	1156	95816 SH	DEFINED 0
95816	GRAPHIC PACKAGING INTL CORP	COM	388690109	100	18200 SH	DEFINED 0
18200	GREAT ATLANTIC & PAC TEA INC	COM	390064103	482	111916 SH	DEFINED 0
111916	GREAT LAKES CHEM CORP	COM	390568103	2005	90315 SH	DEFINED 0
90315	GREAT PLAINS ENERGY INC	COM	391164100	1944	81431 SH	DEFINED 0
81431	GREATER BAY BANCORP	COM	391648102	784	54611 SH	DEFINED 0
54611	GREEN MOUNTAIN PWR CORP	COM	393154109	245	12106 SH	DEFINED 0
12106	GREENPOINT FINL CORP	COM	395384100	16853	376091 SH	DEFINED 0
376091	GREY GLOBAL GROUP INC	COM	39787M108	247	400 SH	DEFINED 0
400	GREY WOLF INC	COM	397888108	337	85600 SH	DEFINED 0
85600	GRIFFON CORP	COM	398433102	1217	94349 SH	DEFINED 0
94349	GROUP 1 AUTOMOTIVE INC	COM	398905109	1448	67668 SH	DEFINED 0
67668	GTECH HLDGS CORP	COM	400518106	2448	74948 SH	DEFINED 0
74948	GUIDANT CORP	COM	401698105	18051	498634 SH	DEFINED 0
498634	GYMBOREE CORP	COM	403777105	1402	93225 SH	DEFINED 0
93225	HCA INC	COM	404119109	37208	899607 SH	DEFINED 0
899607	HCC INS HLDGS INC	COM	404132102	1237	48411 SH	DEFINED 0
48411	HMS HLDGS CORP	COM	40425J101	27	12200 SH	DEFINED 0
12200	HRPT PPTYS TR	COM SH BEN INT	40426W101	557	65500 SH	DEFINED 0
65500	HAEMONETICS CORP	COM	405024100	1501	68689 SH	DEFINED 0
68689	HAGGAR CORP	COM	405173105	163	15327 SH	DEFINED 0
15327	HAIN CELESTIAL GROUP INC	COM	405217100	1581	104647 SH	DEFINED 0
104647	HALLIBURTON CO	COM	406216101	15430	744348 SH	DEFINED 0
744348	HANCOCK FABRICS INC	COM	409900107	834	59977 SH	DEFINED 0
59977	HANCOCK HLDG CO	COM	410120109	342	7945 SH	DEFINED 0

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7945	HANCOCK JOHN FINL SVCS INC	COM	41014S106	25925	933216	SH	DEFINED 0
933216	HANDLEMAN CO DEL	COM	410252100	315	21400	SH	DEFINED 0
21400	HANDSPRING INC	COM	410293104	8	12600	SH	DEFINED 0
12600	HANOVER COMPRESSOR CO	COM	410768105	872	134158	SH	DEFINED 0
134158	HANSEN NAT CORP	COM	411310105	108	24800	SH	DEFINED 0
24800	HARBOR FLA BANCSHARES INC	COM	411901101	336	14400	SH	DEFINED 0
14400	HARLAND JOHN H CO	COM	412693103	3099	127482	SH	DEFINED 0
127482	HARLEY DAVIDSON INC	COM	412822108	20315	511595	SH	DEFINED 0
511595	HARLEYSVILLE GROUP INC	COM	412824104	297	11900	SH	DEFINED 0
11900	HARLEYSVILLE NATL CORP PA	COM	412850109	297	12190	SH	DEFINED 0
12190	HARMAN INTL INDS INC	COM	413086109	7947	135688	SH	DEFINED 0
135688	HARMONIC INC	COM	413160102	600	180271	SH	DEFINED 0
180271	HARRAHS ENTMT INC	COM	413619107	15818	443095	SH	DEFINED 0
443095	HARRIS CORP DEL	COM	413875105	1547	55709	SH	DEFINED 0
55709	HARRIS INTERACTIVE INC	COM	414549105	65	11900	SH	DEFINED 0
11900	HARSCO CORP	COM	415864107	1420	46586	SH	DEFINED 0
46586	HARTE-HANKS INC	COM	416196103	2770	145009	SH	DEFINED 0
145009	HARTFORD FINL SVCS GROUP INC	COM	416515104	23059	653417	SH	DEFINED 0
653417	HARTMARX CORP	COM	417119104	21	10250	SH	DEFINED 0
10250	HARVEST NATURAL RESOURCES IN	COM	41754V103	52	10800	SH	DEFINED 0
10800	HASBRO INC	COM	418056107	6100	439198	SH	DEFINED 0
439198	HAVERTY FURNITURE INC	COM	419596101	616	57300	SH	DEFINED 0
57300	HAWAIIAN ELEC INDUSTRIES	COM	419870100	1201	29470	SH	DEFINED 0
29470	HEALTH MGMT ASSOC INC NEW	CL A	421933102	6954	366025	SH	DEFINED 0
366025	HEALTHCARE RLT TR	COM	421946104	457	18700	SH	DEFINED 0
18700	HEADWATERS INC	COM	42210P102	157	11200	SH	DEFINED 0
11200	HEALTH CARE REIT INC	COM	42217K106	409	15600	SH	DEFINED 0
15600	HEALTH NET INC	COM	42222G108	4726	176556	SH	DEFINED 0
176556	HEARST-ARGYLE TELEVISION INC	COM	422317107	206	9969	SH	DEFINED 0
9969	HEARTLAND EXPRESS INC	COM	422347104	2612	136163	SH	DEFINED 0
136163	HECLA MNG CO	COM	422704106	135	41000	SH	DEFINED 0

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41000	HEIDRICK & STRUGGLES INTL IN	COM	422819102	620	53483 SH	DEFINED 0
53483	HEINZ H J CO	COM	423074103	17535	600526 SH	DEFINED 0
600526	HELIX TECHNOLOGY CORP	COM	423319102	609	70705 SH	DEFINED 0
70705	HELMERICH & PAYNE INC	COM	423452101	1297	50623 SH	DEFINED 0
50623	HENRY JACK & ASSOC INC	COM	426281101	723	68226 SH	DEFINED 0
68226	HERCULES INC	COM	427056106	4332	497934 SH	DEFINED 0
497934	HERITAGE PPTY INVT TR INC	COM	42725M107	123716	4938755 SH	DEFINED 0
4938755	HERSHEY FOODS CORP	COM	427866108	12632	201597 SH	DEFINED 0
201597	HEWLETT PACKARD CO	COM	428236103	94248	6060982 SH	DEFINED 0
6060982	HEWLETT PACKARD CO	COM	428236103	39	2487 SH	DEFINED 0
2487	HEXCEL CORP NEW	COM	428291108	36	12200 SH	DEFINED 0
12200	HIBERNIA CORP	CL A	428656102	4488	264623 SH	DEFINED 0
264623	HIGH YIELD INCOME FD INC	COM	429904105	61	11000 SH	DEFINED 0
11000	HIGHWOODS PPTYS INC	COM	431284108	256	12500 SH	DEFINED 0
12500	HILB ROGAL & HAMILTON CO	COM	431294107	2755	88175 SH	DEFINED 0
88175	HILLENBRAND INDS INC	COM	431573104	8784	172303 SH	DEFINED 0
172303	HILTON HOTELS CORP	COM	432848109	6532	562581 SH	DEFINED 0
562581	HISPANIC BROADCASTING CORP	CL A	43357B104	1562	75584 SH	DEFINED 0
75584	HOLLINGER INTL INC	CL A	435569108	199	25200 SH	DEFINED 0
25200	HOLLY CORP	COM PAR \$0.01	435758305	243	8500 SH	DEFINED 0
8500	HOLLYWOOD ENTMT CORP	COM	436141105	369	23100 SH	DEFINED 0
23100	HOLOGIC INC	COM	436440101	446	51833 SH	DEFINED 0
51833	HOME DEPOT INC	COM	437076102	128743	5285006 SH	DEFINED 0
5285006	HOME DEPOT INC	COM	437076102	24	988 SH	DEFINED 0
988	HOME PPTYS N Y INC	COM	437306103	4213	126900 SH	DEFINED 0
126900	HOMESTORE INC	COM	437852106	6	10100 SH	DEFINED 0
10100	HON INDS INC	COM	438092108	1628	57124 SH	DEFINED 0
57124	HONEYWELL INTL INC	COM	438516106	44666	2091123 SH	DEFINED 0
2091123	HONEYWELL INTL INC	COM	438516106	20348	952619 SH	DEFINED 0
952619	HOOPER HOLMES INC	COM	439104100	898	179548 SH	DEFINED 0
179548	HORACE MANN EDUCATORS CORP N	COM	440327104	769	58575 SH	DEFINED 0

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58575	HORMEL FOODS CORP	COM	440452100	2368	111863 SH	DEFINED 0
111863	HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	3872	126745 SH	DEFINED 0
126745	HOST MARRIOTT CORP NEW	COM	44107P104	199	28700 SH	DEFINED 0
28700	HOT TOPIC INC	COM	441339108	2392	102604 SH	DEFINED 0
102604	HOUSTON EXPL CO	COM	442120101	529	19600 SH	DEFINED 0
19600	HOVNANIAN ENTERPRISES INC	CL A	442487203	269	7800 SH	DEFINED 0
7800	HUBBELL INC	CL B	443510201	2519	80473 SH	DEFINED 0
80473	HUDSON CITY BANCORP	COM	443683107	453	22400 SH	DEFINED 0
22400	HUDSON UNITED BANCORP	COM	444165104	3949	128223 SH	DEFINED 0
128223	HUFFY CORP	COM	444356109	181	36748 SH	DEFINED 0
36748	HUGHES SUPPLY INC	COM	444482103	1596	68532 SH	DEFINED 0
68532	HUGOTON RTY TR TEX	UNIT BEN INT	444717102	187	13400 SH	DEFINED 0
13400	HUMANA INC	COM	444859102	9434	982755 SH	DEFINED 0
982755	HUMAN GENOME SCIENCES INC	COM	444903108	103	12100 SH	DEFINED 0
12100	HUNT J B TRANS SVCS INC	COM	445658107	7305	271347 SH	DEFINED 0
271347	HUNTINGTON BANCSHARES INC	COM	446150104	6889	370576 SH	DEFINED 0
370576	HUTCHINSON TECHNOLOGY INC	COM	448407106	2969	120111 SH	DEFINED 0
120111	HYDRIL CO	COM	448774109	1622	64909 SH	DEFINED 0
64909	ICN PHARMACEUTICALS INC NEW	COM	448924100	585	65693 SH	DEFINED 0
65693	HYPERION SOLUTIONS CORP	COM	44914M104	2557	105439 SH	DEFINED 0
105439	ICU MED INC	COM	44930G107	1023	37200 SH	DEFINED 0
37200	IDEC PHARMACEUTICALS CORP	COM	449370105	3962	115791 SH	DEFINED 0
115791	IGEN INC	COM	449536101	251	7100 SH	DEFINED 0
7100	IHOP CORP	COM	449623107	1568	69583 SH	DEFINED 0
69583	IMC GLOBAL INC	COM	449669100	676	70299 SH	DEFINED 0
70299	IMCO RECYCLING INC	COM	449681105	228	35969 SH	DEFINED 0
35969	IMS HEALTH INC	COM	449934108	6300	403619 SH	DEFINED 0
403619	ISTAR FINL INC	COM	45031U101	277	9485 SH	DEFINED 0
9485	ITT EDUCATIONAL SERVICES INC	COM	45068B109	6381	227894 SH	DEFINED 0
227894	IXIA	COM	45071R109	117	24100 SH	DEFINED 0
24100	ITT INDS INC IND	COM	450911102	7290	136495 SH	DEFINED 0

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136495						
ITT INDS INC IND	COM	450911102	38	720	SH	DEFINED 0
720						
IDACORP INC	COM	451107106	973	42686	SH	DEFINED 0
42686						
IDEX CORP	COM	45167R104	2873	99067	SH	DEFINED 0
99067						
IDEXX LABS INC	COM	45168D104	4048	115747	SH	DEFINED 0
115747						
IKON OFFICE SOLUTIONS INC	COM	451713101	101	14216	SH	DEFINED 0
14216						
IDENTIX INC	COM	451906101	118	26200	SH	DEFINED 0
26200						
ILEX ONCOLOGY INC	COM	451923106	130	14000	SH	DEFINED 0
14000						
ILLINOIS TOOL WKS INC	COM	452308109	33274	572211	SH	DEFINED 0
572211						
IMATION CORP	COM	45245A107	2449	65808	SH	DEFINED 0
65808						
IMCLONE SYS INC	COM	45245W109	395	23871	SH	DEFINED 0
23871						
IMAGISTICS INTERNATIONAL INC	COM	45247T104	988	53075	SH	DEFINED 0
53075						
IMMUNOGEN INC	COM	45253H101	41	17400	SH	DEFINED 0
17400						
IMPAC MTG HLDGS INC	COM	45254P102	965	74300	SH	DEFINED 0
74300						
IMPATH INC	COM	45255G101	630	46790	SH	DEFINED 0
46790						
IMPAX LABORATORIES INC	COM	45256B101	106	23500	SH	DEFINED 0
23500						
IMMUNOMEDICS INC	COM	452907108	56	20900	SH	DEFINED 0
20900						
INAMED CORP	COM	453235103	2832	79176	SH	DEFINED 0
79176						
INCYTE GENOMICS INC	COM	45337C102	80	26600	SH	DEFINED 0
26600						
INDEPENDENCE CMNTY BK CORP	COM	453414104	3962	149777	SH	DEFINED 0
149777						
INDEVUS PHARMACEUTICALS INC	COM	454072109	58	24000	SH	DEFINED 0
24000						
INDYMAC BANCORP INC	COM	456607100	4188	215339	SH	DEFINED 0
215339						
INFOCUS CORP	COM	45665B106	214	43221	SH	DEFINED 0
43221						
INFORMATICA CORP	COM	45666Q102	168	26100	SH	DEFINED 0
26100						
INFONET SVCS CORP	CL B	45666T106	93	73000	SH	DEFINED 0
73000						
INFORMATION HLDGS INC	COM	456727106	992	61597	SH	DEFINED 0
61597						
INFOUSA INC NEW	COM	456818301	123	25600	SH	DEFINED 0
25600						
INFORMATION RES INC	COM	456905108	24	18500	SH	DEFINED 0
18500						
INGRAM MICRO INC	CL A	457153104	178	16100	SH	DEFINED 0
16100						
INPUT/OUTPUT INC	COM	457652105	512	142143	SH	DEFINED 0
142143						
INSIGHT ENTERPRISES INC	COM	45765U103	896	127087	SH	DEFINED 0
127087						
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1065	79189	SH	DEFINED 0

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79189	INSIGHT COMMUNICATIONS INC	CL A	45768V108	336	28100	SH	DEFINED 0
28100	INNKEEPERS USA TR	COM	4576J0104	126	19400	SH	DEFINED 0
19400	INSURANCE AUTO AUCTIONS INC	COM	457875102	354	32177	SH	DEFINED 0
32177	INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1750	76100	SH	DEFINED 0
76100	INTEGRATED DEVICE TECHNOLOGY	COM	458118106	653	82209	SH	DEFINED 0
82209	INTEGRATED ELECTRICAL SVC	COM	45811E103	46	10700	SH	DEFINED 0
10700	INTEGRATED CIRCUIT SYS INC	COM	45811K208	703	32400	SH	DEFINED 0
32400	INTEL CORP	COM	458140100	221524	13607124	SH	DEFINED 0
13607124	INTEL CORP	COM	458140100	3358	206287	SH	DEFINED 0
206287	INTELIDATA TECHNOLOGIES CORP	COM	45814T107	20	14800	SH	DEFINED 0
14800	INTER TEL INC	COM	458372109	1361	90647	SH	DEFINED 0
90647	INTERACTIVE DATA CORP	COM	45840J107	429	30600	SH	DEFINED 0
30600	INTERFACE INC	CL A	458665106	502	152036	SH	DEFINED 0
152036	INTERDIGITAL COMMUNICATIONS	COM	45866A105	681	30100	SH	DEFINED 0
30100	INTERGRAPH CORP	COM	458683109	430	24800	SH	DEFINED 0
24800	INTERLAND INC	COM	458727104	28	43100	SH	DEFINED 0
43100	INTERMAGNETICS GEN CORP	COM	458771102	1505	84362	SH	DEFINED 0
84362	INTERMET CORP	COM	45881K104	252	69168	SH	DEFINED 0
69168	INTERMUNE INC	COM	45884X103	248	11600	SH	DEFINED 0
11600	INTERNAP NETWORK SVCS CORP	COM	45885A102	5	12800	SH	DEFINED 0
12800	INTERNATIONAL BANCSHARES COR	COM	459044103	485	12501	SH	DEFINED 0
12501	INTERNATIONAL BUSINESS MACHS	COM	459200101	281357	3587362	SH	DEFINED 0
3587362	INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	7061	227127	SH	DEFINED 0
227127	INTERNATIONAL GAME TECHNOLOG	COM	459902102	10795	131812	SH	DEFINED 0
131812	INTERNATIONAL MULTIFOODS COR	COM	460043102	2294	118747	SH	DEFINED 0
118747	INTL PAPER CO	COM	460146103	47338	1400519	SH	DEFINED 0
1400519	INTL PAPER CO	COM	460146103	21686	641610	SH	DEFINED 0
641610	INTERNATIONAL RECTIFIER CORP	COM	460254105	2476	125858	SH	DEFINED 0
125858	INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1834	45775	SH	DEFINED 0
45775	INTERNET CAP GROUP INC	COM	46059C106	8	28500	SH	DEFINED 0
28500	INTERNET SEC SYS INC	COM	46060X107	419	42122	SH	DEFINED 0

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42122	INTERPUBLIC GROUP COS INC	COM	460690100	5245	563997	SH	DEFINED 0
563997	INTERSIL CORP	CL A	46069S109	1675	107656	SH	DEFINED 0
107656	INTERSTATE BAKERIES CORP DEL	COM	46072H108	2099	199873	SH	DEFINED 0
199873	INTERVOICE INC NEW	COM	461142101	19	11500	SH	DEFINED 0
11500	INTERWOVEN INC	COM	46114T102	76	41900	SH	DEFINED 0
41900	INTUIT	COM	461202103	31630	850275	SH	DEFINED 0
850275	INVACARE CORP	COM	461203101	3211	101960	SH	DEFINED 0
101960	INTRUSION INC	COM	46121E106	3	12300	SH	DEFINED 0
12300	INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	684	48989	SH	DEFINED 0
48989	INVISION TECHNOLOGIES INC	COM	461851107	1124	50000	SH	DEFINED 0
50000	INVITROGEN CORP	COM	46185R100	622	20300	SH	DEFINED 0
20300	INVESTORS FINL SERVICES CORP	COM	461915100	3062	125866	SH	DEFINED 0
125866	IOMEGA CORP	COM NEW	462030305	932	83940	SH	DEFINED 0
83940	IONICS INC	COM	462218108	789	47669	SH	DEFINED 0
47669	IRON MTN INC PA	COM	462846106	319	8350	SH	DEFINED 0
8350	IRWIN FINL CORP	COM	464119106	1553	79700	SH	DEFINED 0
79700	ISHARES TR	S&P MIDCAP 400	464287507	8042	98000	SH	DEFINED 0
98000	ISHARES TR	S&P MIDCP GROW	464287606	4067	45700	SH	DEFINED 0
45700	ISHARES TR	RUSSELL 2000	464287655	8928	124000	SH	DEFINED 0
124000	ISHARES TR	S&P MIDCP VALU	464287705	4844	64300	SH	DEFINED 0
64300	ISHARES TR	S&P SMLCAP 600	464287804	27234	297700	SH	DEFINED 0
297700	ISIS PHARMACEUTICALS INC	COM	464330109	78	21800	SH	DEFINED 0
21800	ITRON INC	COM	465741106	1082	64733	SH	DEFINED 0
64733	I2 TECHNOLOGIES INC	COM	465754109	32	40060	SH	DEFINED 0
40060	IVANHOE ENERGY INC	COM	465790103	75	149693	SH	DEFINED 0
149693	IVAX CORP	COM	465823102	1461	119265	SH	DEFINED 0
119265	J & J SNACK FOODS CORP	COM	466032109	849	28013	SH	DEFINED 0
28013	JDS UNIPHASE CORP	COM	46612J101	5998	2104679	SH	DEFINED 0
2104679	JDS UNIPHASE CORP	COM	46612J101	31	10892	SH	DEFINED 0
10892	JDA SOFTWARE GROUP INC	COM	46612K108	841	83200	SH	DEFINED 0
83200	J JILL GROUP INC	COM	466189107	599	51600	SH	DEFINED 0

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51600						
JLG INDS INC	COM	466210101	569	120509 SH	DEFINED 0	
120509						
J P MORGAN CHASE & CO	COM	46625H100	120957	5101537 SH	DEFINED 0	
5101537						
J P MORGAN CHASE & CO	COM	46625H100	37775	1593219 SH	DEFINED 0	
1593219						
JABIL CIRCUIT INC	COM	466313103	5380	307411 SH	DEFINED 0	
307411						
JACK IN THE BOX INC	COM	466367109	2267	125166 SH	DEFINED 0	
125166						
JACOBS ENGR GROUP INC DEL	COM	469814107	1787	42530 SH	DEFINED 0	
42530						
JAKKS PAC INC	COM	47012E106	684	66033 SH	DEFINED 0	
66033						
JANUS CAP GROUP INC	COM	47102X105	8550	750681 SH	DEFINED 0	
750681						
JARDEN CORP	COM	471109108	325	12500 SH	DEFINED 0	
12500						
JEFFERIES GROUP INC NEW	COM	472319102	2627	73061 SH	DEFINED 0	
73061						
JEFFERSON PILOT CORP	COM	475070108	17722	460550 SH	DEFINED 0	
460550						
JETBLUE AWYS CORP	COM	477143101	840	30300 SH	DEFINED 0	
30300						
JO-ANN STORES INC	CL A	47758P109	1090	54483 SH	DEFINED 0	
54483						
JOHNSON & JOHNSON	COM	478160104	373043	6446218 SH	DEFINED 0	
6446218						
JOHNSON CTLS INC	COM	478366107	17910	247233 SH	DEFINED 0	
247233						
JOHNSON CTLS INC	COM	478366107	1978	27308 SH	DEFINED 0	
27308						
JONES APPAREL GROUP INC	COM	480074103	18368	669649 SH	DEFINED 0	
669649						
JONES LANG LASALLE INC	COM	48020Q107	190	13900 SH	DEFINED 0	
13900						
JOURNAL REGISTER CO	COM	481138105	359	23500 SH	DEFINED 0	
23500						
JOY GLOBAL INC	COM	481165108	249	23000 SH	DEFINED 0	
23000						
JUNIPER NETWORKS INC	COM	48203R104	290	35500 SH	DEFINED 0	
35500						
KLA-TENCOR CORP	COM	482480100	10832	301384 SH	DEFINED 0	
301384						
K-SWISS INC	CL A	482686102	1378	53940 SH	DEFINED 0	
53940						
KT CORP	SPONSORED ADR	48268K101	208	12100 SH	DEFINED 0	
12100						
K2 INC	COM	482732104	416	53876 SH	DEFINED 0	
53876						
K V PHARMACEUTICAL CO	CL A	482740206	219	12100 SH	DEFINED 0	
12100						
KAMAN CORP	CL A	483548103	636	65011 SH	DEFINED 0	
65011						
KANSAS CITY SOUTHERN	COM NEW	485170302	1922	171185 SH	DEFINED 0	
171185						
KAYDON CORP	COM	486587108	2199	116833 SH	DEFINED 0	
116833						
KEANE INC	COM	486665102	694	84883 SH	DEFINED 0	
84883						
KB HOME	COM	48666K109	20026	440616 SH	DEFINED 0	

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440616						
KEITHLEY INSTRS INC	COM	487584104	440	40740	SH	DEFINED 0
40740						
KELLOGG CO	COM	487836108	19694	642557	SH	DEFINED 0
642557						
KELLOGG CO	COM	487836108	969	31623	SH	DEFINED 0
31623						
KELLWOOD CO	COM	488044108	2493	86140	SH	DEFINED 0
86140						
KELLY SVCS INC	CL A	488152208	1040	48322	SH	DEFINED 0
48322						
KEMET CORP	COM	488360108	539	69166	SH	DEFINED 0
69166						
KENNAMETAL INC	COM	489170100	1091	38790	SH	DEFINED 0
38790						
KERR MCGEE CORP	COM	492386107	13495	332303	SH	DEFINED 0
332303						
KEY ENERGY SVCS INC	COM	492914106	448	44400	SH	DEFINED 0
44400						
KEYCORP NEW	COM	493267108	26474	1173479	SH	DEFINED 0
1173479						
KEYNOTE SYS INC	COM	493308100	136	14600	SH	DEFINED 0
14600						
KEYSPAN CORP	COM	49337W100	7409	229744	SH	DEFINED 0
229744						
KFORCE INC	COM	493732101	33	12100	SH	DEFINED 0
12100						
KIMBALL INTL INC	CL B	494274103	225	16100	SH	DEFINED 0
16100						
KILROY RLTY CORP	COM	49427F108	2103	95153	SH	DEFINED 0
95153						
KIMBERLY CLARK CORP	COM	494368103	68897	1515553	SH	DEFINED 0
1515553						
KIMCO REALTY CORP	COM	49446R109	374	10650	SH	DEFINED 0
10650						
KINDER MORGAN INC KANS	COM	49455P101	14689	326427	SH	DEFINED 0
326427						
KING PHARMACEUTICALS INC	COM	495582108	4570	383041	SH	DEFINED 0
383041						
KIRBY CORP	COM	497266106	1663	67590	SH	DEFINED 0
67590						
KNIGHT RIDDER INC	COM	499040103	9054	154765	SH	DEFINED 0
154765						
KNIGHT TRADING GROUP INC	COM	499063105	188	48200	SH	DEFINED 0
48200						
KNIGHT TRANSN INC	COM	499064103	1901	96525	SH	DEFINED 0
96525						
KOGER EQUITY INC	COM	500228101	170	11100	SH	DEFINED 0
11100						
KOHL'S CORP	COM	500255104	30761	543668	SH	DEFINED 0
543668						
KOPIN CORP	COM	500600101	1125	223129	SH	DEFINED 0
223129						
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	273	34200	SH	DEFINED 0
34200						
KORN FERRY INTL	COM NEW	500643200	294	44844	SH	DEFINED 0
44844						
KOS PHARMACEUTICALS INC	COM	500648100	217	12400	SH	DEFINED 0
12400						
KRAFT FOODS INC	CL A	50075N104	866	30700	SH	DEFINED 0
30700						
KRISPY KREME DOUGHNUTS INC	COM	501014104	1161	34300	SH	DEFINED 0

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34300							
KROGER CO	COM	501044101	32615	2480191	SH	DEFINED	0
2480191							
KROLL INC	COM	501049100	2323	108511	SH	DEFINED	0
108511							
KRONOS INC	COM	501052104	2250	64195	SH	DEFINED	0
64195							
KULICKE & SOFFA INDS INC	COM	501242101	673	141701	SH	DEFINED	0
141701							
LNR PPTY CORP	COM	501940100	762	22600	SH	DEFINED	0
22600							
LSI LOGIC CORP	COM	502161102	2571	568874	SH	DEFINED	0
568874							
LSI LOGIC CORP	COM	502161102	17	3774	SH	DEFINED	0
3774							
LTX CORP	COM	502392103	313	62539	SH	DEFINED	0
62539							
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	6543	162880	SH	DEFINED	0
162880							
LA JOLLA PHARMACEUTICAL CO	COM	503459109	22	13200	SH	DEFINED	0
13200							
LA QUINTA CORP	PAIRED CTF	50419U202	179	58693	SH	DEFINED	0
58693							
LA Z BOY INC	COM	505336107	2713	157021	SH	DEFINED	0
157021							
LABOR READY INC	COM NEW	505401208	667	116948	SH	DEFINED	0
116948							
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	445	15000	SH	DEFINED	0
15000							
LABRANCHE & CO INC	COM	505447102	892	48523	SH	DEFINED	0
48523							
LACLEDE GROUP INC	COM	505597104	1245	53647	SH	DEFINED	0
53647							
LAFARGE NORTH AMERICA INC	COM	505862102	543	18700	SH	DEFINED	0
18700							
LAM RESEARCH CORP	COM	512807108	870	76349	SH	DEFINED	0
76349							
LAMAR ADVERTISING CO	CL A	512815101	1580	53859	SH	DEFINED	0
53859							
LANCASTER COLONY CORP	COM	513847103	1781	46440	SH	DEFINED	0
46440							
LANCE INC	COM	514606102	668	83032	SH	DEFINED	0
83032							
LANDAMERICA FINL GROUP INC	COM	514936103	3475	87413	SH	DEFINED	0
87413							
LANDRYS RESTAURANTS INC	COM	51508L103	1386	82497	SH	DEFINED	0
82497							
LANDSTAR SYS INC	COM	515098101	3030	52698	SH	DEFINED	0
52698							
LATTICE SEMICONDUCTOR CORP	COM	518415104	861	114201	SH	DEFINED	0
114201							
LAUDER ESTEE COS INC	CL A	518439104	407	13400	SH	DEFINED	0
13400							
LAUDER ESTEE COS INC	CL A	518439104	55	1796	SH	DEFINED	0
1796							
LAWSON PRODS INC	COM	520776105	697	27084	SH	DEFINED	0
27084							
LEAR CORP	COM	521865105	7869	222605	SH	DEFINED	0
222605							
LEARNING TREE INTL INC	COM	522015106	178	13200	SH	DEFINED	0
13200							
LEE ENTERPRISES INC	COM	523768109	2118	67207	SH	DEFINED	0

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67207						
LEGATO SYS INC	COM	524651106	914	178251	SH	DEFINED 0
178251						
LEGGETT & PLATT INC	COM	524660107	5394	295091	SH	DEFINED 0
295091						
LEGG MASON INC	COM	524901105	2404	49322	SH	DEFINED 0
49322						
LEHMAN BROS HLDGS INC	COM	524908100	32854	568905	SH	DEFINED 0
568905						
LENNAR CORP	COM	526057104	8978	167657	SH	DEFINED 0
167657						
LENNOX INTL INC	COM	526107107	2722	189025	SH	DEFINED 0
189025						
LEUCADIA NATL CORP	COM	527288104	1795	50213	SH	DEFINED 0
50213						
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	240	46600	SH	DEFINED 0
46600						
LEXAR MEDIA INC	COM	52886P104	37	11300	SH	DEFINED 0
11300						
LEXICON GENETICS INC	COM	528872104	91	22700	SH	DEFINED 0
22700						
LEXINGTON CORP PPTYS TR	COM	529043101	249	14600	SH	DEFINED 0
14600						
LEXMARK INTL NEW	CL A	529771107	35359	528147	SH	DEFINED 0
528147						
LIBBEY INC	COM	529898108	946	38449	SH	DEFINED 0
38449						
LIBERTY CORP S C	COM	530370105	322	7378	SH	DEFINED 0
7378						
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6692	687799	SH	DEFINED 0
687799						
LIBERTY MEDIA CORP NEW	COM SER A	530718105	57	5842	SH	DEFINED 0
5842						
LIBERTY PPTY TR	SH BEN INT	531172104	2567	82000	SH	DEFINED 0
82000						
LIFEPOINT HOSPITALS INC	COM	53219L109	612	24370	SH	DEFINED 0
24370						
LIGAND PHARMACEUTICALS INC	CL B	53220K207	235	36200	SH	DEFINED 0
36200						
LILLY ELI & CO	COM	532457108	110787	1938522	SH	DEFINED 0
1938522						
LIMITED BRANDS INC	COM	532716107	15374	1194548	SH	DEFINED 0
1194548						
LINCARE HLDGS INC	COM	532791100	5878	191522	SH	DEFINED 0
191522						
LINCOLN ELEC HLDGS INC	COM	533900106	291	16100	SH	DEFINED 0
16100						
LINCOLN NATL CORP IND	COM	534187109	14701	525033	SH	DEFINED 0
525033						
LINDSAY MFG CO	COM	535555106	675	31378	SH	DEFINED 0
31378						
LINEAR TECHNOLOGY CORP	COM	535678106	23852	772653	SH	DEFINED 0
772653						
LINEAR TECHNOLOGY CORP	COM	535678106	36	1166	SH	DEFINED 0
1166						
LINENS N THINGS INC	COM	535679104	2474	121745	SH	DEFINED 0
121745						
LITTELFUSE INC	COM	537008104	216	12100	SH	DEFINED 0
12100						
LIZ CLAIBORNE INC	COM	539320101	14965	483981	SH	DEFINED 0
483981						
LIZ CLAIBORNE INC	COM	539320101	2825	91379	SH	DEFINED 0

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91379	LOCAL FINL CORP	COM	539553107	177	12300	SH	DEFINED 0
12300	LOCKHEED MARTIN CORP	COM	539830109	41939	881993	SH	DEFINED 0
881993	LOEWS CORP	COM	540424108	22848	573484	SH	DEFINED 0
573484	LOEWS CORP	COM	540424108	20	508	SH	DEFINED 0
508	LONE STAR STEAKHOUSE SALOON	COM	542307103	1514	71440	SH	DEFINED 0
71440	LONE STAR TECHNOLOGIES INC	COM	542312103	1633	77298	SH	DEFINED 0
77298	LONGS DRUG STORES CORP	COM	543162101	623	41544	SH	DEFINED 0
41544	LONGVIEW FIBRE CO	COM	543213102	580	87256	SH	DEFINED 0
87256	LOOKSMART LTD	COM	543442107	83	29900	SH	DEFINED 0
29900	LOUISIANA PAC CORP	COM	546347105	3767	475045	SH	DEFINED 0
475045	LOWES COS INC	COM	548661107	91904	2251437	SH	DEFINED 0
2251437	LUBRIZOL CORP	COM	549271104	3339	111265	SH	DEFINED 0
111265	LUCENT TECHNOLOGIES INC	COM	549463107	8110	5516672	SH	DEFINED 0
5516672	LUCENT TECHNOLOGIES INC	COM	549463107	15	9959	SH	DEFINED 0
9959	LUMINEX CORP DEL	COM	55027E102	47	10100	SH	DEFINED 0
10100	LYDALL INC DEL	COM	550819106	387	43990	SH	DEFINED 0
43990	LYONDELL CHEMICAL CO	COM	552078107	3479	249407	SH	DEFINED 0
249407	M & T BK CORP	COM	55261F104	6483	82506	SH	DEFINED 0
82506	MAF BANCORP INC	COM	55261R108	2649	78736	SH	DEFINED 0
78736	MAI SYSTEMS CORP	COM	552620205	10	34800	SH	DEFINED 0
34800	MBIA INC	COM	55262C100	16949	438648	SH	DEFINED 0
438648	MBNA CORP	COM	55262L100	39532	2626744	SH	DEFINED 0
2626744	MBNA CORP	COM	55262L100	26	1708	SH	DEFINED 0
1708	MB FINANCIAL INC NEW	COM	55264U108	200	5600	SH	DEFINED 0
5600	M D C HLDGS INC	COM	552676108	3043	79286	SH	DEFINED 0
79286	MDU RES GROUP INC	COM	552690109	2348	84114	SH	DEFINED 0
84114	MEMC ELECTR MATLS INC	COM	552715104	441	39200	SH	DEFINED 0
39200	MFA MTG INVTS INC	COM	55272X102	183	21200	SH	DEFINED 0
21200	MGE ENERGY INC	COM	55277P104	236	8900	SH	DEFINED 0
8900	MGIC INVT CORP WIS	COM	552848103	21109	537523	SH	DEFINED 0
537523	MGI PHARMA INC	COM	552880106	1058	83947	SH	DEFINED 0

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83947						
MGM MIRAGE	COM	552953101	504	17230	SH	DEFINED 0
17230						
MPS GROUP INC	COM	553409103	688	131718	SH	DEFINED 0
131718						
MRV COMMUNICATIONS INC	COM	553477100	57	50444	SH	DEFINED 0
50444						
MRO SOFTWARE INC	COM	55347W105	548	79854	SH	DEFINED 0
79854						
MSC SOFTWARE CORP	COM	553531104	108	13900	SH	DEFINED 0
13900						
MACDERMID INC	COM	554273102	2280	111489	SH	DEFINED 0
111489						
MACERICH CO	COM	554382101	589	18600	SH	DEFINED 0
18600						
MACK CALI RLTY CORP	COM	554489104	1567	50600	SH	DEFINED 0
50600						
MACROVISION CORP	COM	555904101	510	42528	SH	DEFINED 0
42528						
MACROMEDIA INC	COM	556100105	2255	186547	SH	DEFINED 0
186547						
MADDEN STEVEN LTD	COM	556269108	323	20600	SH	DEFINED 0
20600						
MAGMA DESIGN AUTOMATION	COM	559181102	102	13200	SH	DEFINED 0
13200						
MAGNA ENTMT CORP	CL A	559211107	64	14800	SH	DEFINED 0
14800						
MAGNETEK INC	COM	559424106	153	63548	SH	DEFINED 0
63548						
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	86	15450	SH	DEFINED 0
15450						
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	47	11400	SH	DEFINED 0
11400						
MAIL-WELL INC	COM	560321200	33	16300	SH	DEFINED 0
16300						
MANDALAY RESORT GROUP	COM	562567107	13145	476975	SH	DEFINED 0
476975						
MANHATTAN ASSOCS INC	COM	562750109	1380	78710	SH	DEFINED 0
78710						
MANITOWOC INC	COM	563571108	81	4800	SH	DEFINED 0
4800						
MANITOWOC INC	COM	563571108	1440	85669	SH	DEFINED 0
85669						
MANOR CARE INC NEW	COM	564055101	3530	183591	SH	DEFINED 0
183591						
MANPOWER INC	COM	56418H100	1665	55728	SH	DEFINED 0
55728						
MANUFACTURED HOME CMNTYS INC	COM	564682102	243	8200	SH	DEFINED 0
8200						
MANUGISTICS GROUP INC	COM	565011103	57	25100	SH	DEFINED 0
25100						
MAPINFO CORP	COM	565105103	159	41019	SH	DEFINED 0
41019						
MARATHON OIL CORP	COM	565849106	30970	1292050	SH	DEFINED 0
1292050						
MARCUS CORP	COM	566330106	1147	84372	SH	DEFINED 0
84372						
MARKEL CORP	COM	570535104	246	1100	SH	DEFINED 0
1100						
MARSH & MCLENNAN COS INC	COM	571748102	34625	812224	SH	DEFINED 0
812224						
MARSHALL & ILSLEY CORP	COM	571834100	8141	318522	SH	DEFINED 0

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318522	MARRIOTT INTL INC NEW	CL A	571903202	12392	389566	SH	DEFINED 0
389566	MARRIOTT INTL INC NEW	CL A	571903202	16	508	SH	DEFINED 0
508	MARTEK BIOSCIENCES CORP	COM	572901106	297	10400	SH	DEFINED 0
10400	MARTIN MARIETTA MATLS INC	COM	573284106	1202	43539	SH	DEFINED 0
43539	MASCO CORP	COM	574599106	13599	730325	SH	DEFINED 0
730325	MASSEY ENERGY CORP	COM	576206106	2034	216395	SH	DEFINED 0
216395	MASTEC INC	COM	576323109	28	12650	SH	DEFINED 0
12650	MATERIAL SCIENCES CORP	COM	576674105	373	36994	SH	DEFINED 0
36994	MATRIXONE INC	COM	57685P304	64	18800	SH	DEFINED 0
18800	MATTEL INC	COM	577081102	14460	642686	SH	DEFINED 0
642686	MATTHEWS INTL CORP	CL A	577128101	303	13100	SH	DEFINED 0
13100	MAXTOR CORP	COM NEW	577729205	483	85800	SH	DEFINED 0
85800	MAXIM INTEGRATED PRODS INC	COM	57772K101	19064	527795	SH	DEFINED 0
527795	MAXIM INTEGRATED PRODS INC	COM	57772K101	34	945	SH	DEFINED 0
945	MAXYGEN INC	COM	577776107	109	15000	SH	DEFINED 0
15000	MAY DEPT STORES CO	COM	577778103	15988	803803	SH	DEFINED 0
803803	MAVERICK TUBE CORP	COM	577914104	2081	111900	SH	DEFINED 0
111900	MAXIMUS INC	COM	577933104	1318	62095	SH	DEFINED 0
62095	MAYTAG CORP	COM	578592107	8920	468714	SH	DEFINED 0
468714	MCCLATCHY CO	CL A	579489105	261	4875	SH	DEFINED 0
4875	MCCORMICK & CO INC	COM NON VTG	579780206	4002	165800	SH	DEFINED 0
165800	MCDATA CORP	CL A	580031201	2593	301872	SH	DEFINED 0
301872	MCDERMOTT INTL INC	COM	580037109	247	85202	SH	DEFINED 0
85202	MCDONALDS CORP	COM	580135101	53892	3726989	SH	DEFINED 0
3726989	MCG CAPITAL CORP	COM	58047P107	131	13100	SH	DEFINED 0
13100	MCGRAW HILL COS INC	COM	580645109	31063	558789	SH	DEFINED 0
558789	MCKESSON CORP	COM	58155Q103	13359	535851	SH	DEFINED 0
535851	MEADE INSTRUMENTS CORP	COM	583062104	125	46655	SH	DEFINED 0
46655	MEADWESTVACO CORP	COM	583334107	18144	796495	SH	DEFINED 0
796495	MEDAREX INC	COM	583916101	95	29400	SH	DEFINED 0
29400	MEDIA GEN INC	CL A	584404107	1895	38481	SH	DEFINED 0

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38481	MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	266	30200 SH	DEFINED 0
30200	MEDICINES CO	COM	584688105	268	14400 SH	DEFINED 0
14400	MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	5101	91753 SH	DEFINED 0
91753	MEDIMMUNE INC	COM	584699102	12254	373246 SH	DEFINED 0
373246	MEDTRONIC INC	COM	585055106	97373	2158096 SH	DEFINED 0
2158096	MELLON FINL CORP	COM	58551A108	13890	653326 SH	DEFINED 0
653326	MEMBERWORKS INC	COM	586002107	1569	75780 SH	DEFINED 0
75780	MENS WEARHOUSE INC	COM	587118100	1640	109655 SH	DEFINED 0
109655	MENTOR CORP MINN	COM	587188103	4507	263284 SH	DEFINED 0
263284	MENTOR GRAPHICS CORP	COM	587200106	2194	245426 SH	DEFINED 0
245426	MERCANTILE BANKSHARES CORP	COM	587405101	3064	90277 SH	DEFINED 0
90277	MERCK & CO INC	COM	589331107	291388	5319240 SH	DEFINED 0
5319240	MERCK & CO INC	COM	589331107	13304	242866 SH	DEFINED 0
242866	MERCURY COMPUTER SYS	COM	589378108	3816	140297 SH	DEFINED 0
140297	MERCURY GENL CORP NEW	COM	589400100	205	5400 SH	DEFINED 0
5400	MERCURY INTERACTIVE CORP	COM	589405109	3726	125529 SH	DEFINED 0
125529	MEREDITH CORP	COM	589433101	9173	240261 SH	DEFINED 0
240261	MERISTAR HOSPITALITY CORP	COM	58984Y103	63	18600 SH	DEFINED 0
18600	MERITAGE CORP	COM	59001A102	245	7300 SH	DEFINED 0
7300	MERRILL LYNCH & CO INC	COM	590188108	61763	1744715 SH	DEFINED 0
1744715	MESA AIR GROUP INC	COM	590479101	462	93009 SH	DEFINED 0
93009	METHODE ELECTRS INC	CL A	591520200	1452	179267 SH	DEFINED 0
179267	METLIFE INC	COM	59156R108	58111	2202855 SH	DEFINED 0
2202855	METRIS COS INC	COM	591598107	34	14550 SH	DEFINED 0
14550	METRO GOLDWYN MAYER INC	COM	591610100	281	26800 SH	DEFINED 0
26800	METRO GOLDWYN MAYER INC	COM	591610100	18	1737 SH	DEFINED 0
1737	METRO ONE TELECOMMUNICATIONS	COM	59163F105	371	74541 SH	DEFINED 0
74541	MICHAELS STORES INC	COM	594087108	1043	41700 SH	DEFINED 0
41700	MICREL INC	COM	594793101	508	55101 SH	DEFINED 0
55101	MICROS SYS INC	COM	594901100	1212	51569 SH	DEFINED 0
51569	MICROSOFT CORP	COM	594918104	535024	22099289 SH	DEFINED 0

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22099289						
MICROSOFT CORP	COM	594918104	4233	174826	SH	DEFINED 0
174826						
MICROCHIP TECHNOLOGY INC	COM	595017104	3343	167973	SH	DEFINED 0
167973						
MICROCHIP TECHNOLOGY INC	COM	595017104	30	1487	SH	DEFINED 0
1487						
MICROMUSE INC	COM	595094103	200	38400	SH	DEFINED 0
38400						
MICRON TECHNOLOGY INC	COM	595112103	7508	922384	SH	DEFINED 0
922384						
MICRON TECHNOLOGY INC	COM	595112103	16	1958	SH	DEFINED 0
1958						
MICROSEMI CORP	COM	595137100	901	82255	SH	DEFINED 0
82255						
MICROTUNE INC DEL	COM	59514P109	42	20100	SH	DEFINED 0
20100						
MICROTEK MEDICAL HLDGS INC	COM	59515B109	46	20000	SH	DEFINED 0
20000						
MID-AMER APT CMNTYS INC	COM	59522J103	206	8700	SH	DEFINED 0
8700						
MID ATLANTIC MED SVCS INC	COM	59523C107	5265	129844	SH	DEFINED 0
129844						
MID-STATE BANCSHARES	COM	595440108	201	12000	SH	DEFINED 0
12000						
MIDAS GROUP INC	COM	595626102	307	42042	SH	DEFINED 0
42042						
MIDWAY GAMES INC	COM	598148104	432	130576	SH	DEFINED 0
130576						
MILACRON INC	COM	598709103	412	99360	SH	DEFINED 0
99360						
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1845	234758	SH	DEFINED 0
234758						
MILLENNIUM CHEMICALS INC	COM	599903101	399	34200	SH	DEFINED 0
34200						
MILLER HERMAN INC	COM	600544100	777	48284	SH	DEFINED 0
48284						
MILLIPORE CORP	COM	601073109	2440	74618	SH	DEFINED 0
74618						
MILLS CORP	COM	601148109	371	11900	SH	DEFINED 0
11900						
MINERALS TECHNOLOGIES INC	COM	603158106	2327	61051	SH	DEFINED 0
61051						
MIPS TECHNOLOGIES INC	CL A	604567107	59	32200	SH	DEFINED 0
32200						
MIRANT CORP	COM	604675108	963	601856	SH	DEFINED 0
601856						
MOBILE MINI INC	COM	60740F105	655	41005	SH	DEFINED 0
41005						
MODINE MFG CO	COM	607828100	536	35756	SH	DEFINED 0
35756						
MOHAWK INDS INC	COM	608190104	4695	97942	SH	DEFINED 0
97942						
MOLEX INC	COM	608554101	6158	286671	SH	DEFINED 0
286671						
MONACO COACH CORP	COM	60886R103	825	79675	SH	DEFINED 0
79675						
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	84	11900	SH	DEFINED 0
11900						
MONSANTO CO NEW	COM	61166W101	14533	886146	SH	DEFINED 0
886146						
MONY GROUP INC	COM	615337102	1222	58472	SH	DEFINED 0

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58472						
MOODYS CORP	COM	615369105	10916	236128	SH	DEFINED 0
236128						
MORGAN STANLEY	COM NEW	617446448	95304	2485098	SH	DEFINED 0
2485098						
MOTOROLA INC	COM	620076109	31501	3813654	SH	DEFINED 0
3813654						
MOTOROLA INC	COM	620076109	24	2917	SH	DEFINED 0
2917						
MOVIE GALLERY INC	COM	624581104	254	14600	SH	DEFINED 0
14600						
MUELLER INDS INC	COM	624756102	2473	99024	SH	DEFINED 0
99024						
MURPHY OIL CORP	COM	626717102	4216	95450	SH	DEFINED 0
95450						
MYERS INDS INC	COM	628464109	823	86176	SH	DEFINED 0
86176						
MYKROLIS CORP	COM	62852P103	186	22318	SH	DEFINED 0
22318						
MYLAN LABS INC	COM	628530107	15500	539145	SH	DEFINED 0
539145						
MYRIAD GENETICS INC	COM	62855J104	105	10400	SH	DEFINED 0
10400						
NBT BANCORP INC	COM	628778102	315	18100	SH	DEFINED 0
18100						
NBTY INC	COM	628782104	3836	202299	SH	DEFINED 0
202299						
NCI BUILDING SYS INC	COM	628852105	175	11300	SH	DEFINED 0
11300						
NCO GROUP INC	COM	628858102	1064	73350	SH	DEFINED 0
73350						
NCR CORP NEW	COM	62886E108	2713	147919	SH	DEFINED 0
147919						
NIC INC	COM	62914B100	31	17600	SH	DEFINED 0
17600						
NL INDS INC	COM NEW	629156407	233	14500	SH	DEFINED 0
14500						
NN INC	COM	629337106	131	15000	SH	DEFINED 0
15000						
NPS PHARMACEUTICALS INC	COM	62936P103	201	13000	SH	DEFINED 0
13000						
NTL INC DEL	COM	62940M104	503	56696	SH	DEFINED 0
56696						
NTL INC DEL	COM	62940M104	75	8500	SH	DEFINED 0
8500						
NUI CORP	COM	629431107	817	55948	SH	DEFINED 0
55948						
NVR INC	COM	62944T105	8845	26884	SH	DEFINED 0
26884						
NABI BIOPHARMACEUTICALS	COM	629519109	62	10400	SH	DEFINED 0
10400						
NASH FINCH CO	COM	631158102	351	41612	SH	DEFINED 0
41612						
NATIONAL CITY CORP	COM	635405103	54823	1968507	SH	DEFINED 0
1968507						
NATIONAL COMMERCE FINL CORP	COM	63545P104	5348	225644	SH	DEFINED 0
225644						
NATIONAL FUEL GAS CO N J	COM	636180101	2474	113104	SH	DEFINED 0
113104						
NATIONAL HEALTH INVS INC	COM	63633D104	557	36300	SH	DEFINED 0
36300						
NATIONAL INSTRS CORP	COM	636518102	1386	39286	SH	DEFINED 0

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39286	NATIONAL-OILWELL INC	COM	637071101	2183	97481	SH	DEFINED 0
97481	NATIONAL PENN BANCSHARES INC	COM	637138108	260	9787	SH	DEFINED 0
9787	NATIONAL PRESTO INDS INC	COM	637215104	461	17634	SH	DEFINED 0
17634	NATIONAL SEMICONDUCTOR CORP	COM	637640103	10520	617362	SH	DEFINED 0
617362	NATIONAL SEMICONDUCTOR CORP	COM	637640103	25	1473	SH	DEFINED 0
1473	NATIONWIDE HEALTH PPTYS INC	COM	638620104	1121	87200	SH	DEFINED 0
87200	NATURES SUNSHINE PRODUCTS IN	COM	639027101	339	38700	SH	DEFINED 0
38700	NAUTICA ENTERPRISES INC	COM	639089101	1057	109017	SH	DEFINED 0
109017	NAUTILUS GROUP INC	COM	63910B102	1245	87300	SH	DEFINED 0
87300	NAVISTAR INTL CORP NEW	COM	63934E108	6354	258178	SH	DEFINED 0
258178	NAVIGANT CONSULTING INC	COM	63935N107	92	17350	SH	DEFINED 0
17350	NDCHEALTH CORP	COM	639480102	1633	97353	SH	DEFINED 0
97353	NEIMAN MARCUS GROUP INC	CL A	640204202	2136	73669	SH	DEFINED 0
73669	NEKTAR THERAPEUTICS	COM	640268108	138	21900	SH	DEFINED 0
21900	NELSON THOMAS INC	COM	640376109	290	34115	SH	DEFINED 0
34115	NETBANK INC	COM	640933107	251	27036	SH	DEFINED 0
27036	NETWORKS ASSOCS INC	COM	640938106	1492	108036	SH	DEFINED 0
108036	NETEGRITY INC	COM	64110P107	344	92824	SH	DEFINED 0
92824	NETRO CORP	COM	64114R109	31	11400	SH	DEFINED 0
11400	NETIQ CORP	COM	64115P102	213	19095	SH	DEFINED 0
19095	NETSCREEN TECHNOLOGIES INC	COM	64117V107	1067	63600	SH	DEFINED 0
63600	NETWORK EQUIP TECHNOLOGIES	COM	641208103	394	65261	SH	DEFINED 0
65261	NETWORK APPLIANCE INC	COM	64120L104	5655	505386	SH	DEFINED 0
505386	NEUBERGER BERMAN INC	COM	641234109	1685	59690	SH	DEFINED 0
59690	NEUROCRINE BIOSCIENCES INC	COM	64125C109	517	12400	SH	DEFINED 0
12400	NEW CENTURY FINANCIAL CORP	COM	64352D101	2692	86350	SH	DEFINED 0
86350	NEW ENGLAND BUSINESS SVC INC	COM	643872104	1091	42627	SH	DEFINED 0
42627	NEW FOCUS INC	COM	644383101	85	27100	SH	DEFINED 0
27100	NEW JERSEY RES	COM	646025106	2563	78489	SH	DEFINED 0
78489	NEW PLAN EXCEL RLTY TR INC	COM	648053106	1604	81901	SH	DEFINED 0
81901	NEW YORK CMNTY BANCORP INC	COM	649445103	16906	567307	SH	DEFINED 0

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567307							
NEW YORK TIMES CO	CL A	650111107	13754	318750	SH	DEFINED	0
318750							
NEWELL RUBBERMAID INC	COM	651229106	11270	397543	SH	DEFINED	0
397543							
NEWFIELD EXPL CO	COM	651290108	4636	136795	SH	DEFINED	0
136795							
NEWHALL LAND & FARMING CO CA	DEPOSITARY REC	651426108	209	7200	SH	DEFINED	0
7200							
NEWMONT MINING CORP	COM	651639106	17888	684050	SH	DEFINED	0
684050							
NEWPARK RES INC	COM PAR \$.01NE	651718504	164	36100	SH	DEFINED	0
36100							
NEWPORT CORP	COM	651824104	521	44152	SH	DEFINED	0
44152							
NEWTEK BUSINESS SVCS INC	COM	652526104	53	12600	SH	DEFINED	0
12600							
NEXTEL COMMUNICATIONS INC	CL A	65332V103	670	50000	SH	DEFINED	0
50000							
NEXTEL COMMUNICATIONS INC	CL A	65332V103	42504	3174328	SH	DEFINED	0
3174328							
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1631	121831	SH	DEFINED	0
121831							
NEXTEL PARTNERS INC	CL A	65333F107	188	37400	SH	DEFINED	0
37400							
NICOR INC	COM	654086107	11276	412728	SH	DEFINED	0
412728							
NIKE INC	CL B	654106103	20260	394004	SH	DEFINED	0
394004							
NIKE INC	CL B	654106103	447	8695	SH	DEFINED	0
8695							
99 CENTS ONLY STORES	COM	65440K106	1508	59150	SH	DEFINED	0
59150							
NISOURCE INC	COM	65473P105	9453	519415	SH	DEFINED	0
519415							
NOKIA CORP	SPONSORED ADR	654902204	755	53890	SH	DEFINED	0
53890							
NOBLE ENERGY INC	COM	655044105	3474	101299	SH	DEFINED	0
101299							
NORDSON CORP	COM	655663102	889	36906	SH	DEFINED	0
36906							
NORDSTROM INC	COM	655664100	3291	203141	SH	DEFINED	0
203141							
NORFOLK SOUTHERN CORP	COM	655844108	10838	583966	SH	DEFINED	0
583966							
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9	656568AB8	14724	20170000	PRN	DEFINED	0
20170000							
NORTH FORK BANCORPORATION NY	COM	659424105	8134	276188	SH	DEFINED	0
276188							
NORTHEAST UTILS	COM	664397106	2866	205866	SH	DEFINED	0
205866							
NORTHERN TR CORP	COM	665859104	10043	329826	SH	DEFINED	0
329826							
NORTHROP GRUMMAN CORP	COM	666807102	32424	377898	SH	DEFINED	0
377898							
NORTHWEST AIRLS CORP	CL A	667280101	80	11600	SH	DEFINED	0
11600							
NORTHWEST BANCORP INC PA	COM	667328108	250	15500	SH	DEFINED	0
15500							
NORTHWEST NAT GAS CO	COM	667655104	1879	74871	SH	DEFINED	0
74871							
NORTHWESTERN CORP	COM	668074107	236	112403	SH	DEFINED	0

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112403	NOVASTAR FINL INC	COM	669947400	389	11400 SH	DEFINED 0
11400	NOVELL INC	COM	670006105	1410	655709 SH	DEFINED 0
655709	NOVELLUS SYS INC	COM	670008101	6491	238023 SH	DEFINED 0
238023	NOVELLUS SYS INC	COM	670008101	26	957 SH	DEFINED 0
957	NOVEN PHARMACEUTICALS INC	COM	670009109	1222	86511 SH	DEFINED 0
86511	NU SKIN ENTERPRISES INC	CL A	67018T105	162	16100 SH	DEFINED 0
16100	NSTAR	COM	67019E107	2301	57484 SH	DEFINED 0
57484	NUCOR CORP	COM	670346105	9792	256532 SH	DEFINED 0
256532	NUEVO ENERGY CO	COM	670509108	982	72505 SH	DEFINED 0
72505	NVIDIA CORP	COM	67066G104	2864	222342 SH	DEFINED 0
222342	NVIDIA CORP	COM	67066G104	16	1251 SH	DEFINED 0
1251	NYFIX INC	COM	670712108	318	85760 SH	DEFINED 0
85760	O CHARLEYS INC	COM	670823103	1098	57270 SH	DEFINED 0
57270	OGE ENERGY CORP	COM	670837103	1355	75427 SH	DEFINED 0
75427	OM GROUP INC	COM	670872100	1871	213850 SH	DEFINED 0
213850	NUVEEN INVTS INC	CL A	67090F106	261	11700 SH	DEFINED 0
11700	OSI PHARMACEUTICALS INC	COM	671040103	310	19400 SH	DEFINED 0
19400	OAK TECHNOLOGY INC	COM	671802106	122	34700 SH	DEFINED 0
34700	OAKLEY INC	COM	673662102	146	17700 SH	DEFINED 0
17700	OCCIDENTAL PETE CORP DEL	COM	674599105	53730	1793403 SH	DEFINED 0
1793403	OCEAN ENERGY INC DEL	COM	67481E106	6309	315451 SH	DEFINED 0
315451	OCEANEERING INTL INC	COM	675232102	2018	92340 SH	DEFINED 0
92340	OCULAR SCIENCES INC	COM	675744106	142	10200 SH	DEFINED 0
10200	OCWEN FINL CORP	COM	675746101	121	40000 SH	DEFINED 0
40000	ODYSSEY HEALTHCARE INC	COM	67611V101	271	11400 SH	DEFINED 0
11400	ODYSSEY RE HLDGS CORP	COM	67612W108	195	10800 SH	DEFINED 0
10800	OFFICE DEPOT INC	COM	676220106	11170	944186 SH	DEFINED 0
944186	OFFICEMAX INC	COM	67622M108	264	51300 SH	DEFINED 0
51300	OFFSHORE LOGISTICS INC	COM	676255102	1545	85604 SH	DEFINED 0
85604	OHIO CAS CORP	COM	677240103	1128	87301 SH	DEFINED 0
87301	OIL STS INTL INC	COM	678026105	311	25900 SH	DEFINED 0

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25900						
OLD REP INTL CORP	COM	680223104	7405	276833	SH	DEFINED 0
276833						
OLIN CORP	COM PAR \$1	680665205	1116	61393	SH	DEFINED 0
61393						
OMNICARE INC	COM	681904108	2180	80111	SH	DEFINED 0
80111						
OMNICOM GROUP INC	COM	681919106	15135	279393	SH	DEFINED 0
279393						
OMNICOM GROUP INC	COM	681919106	262	4838	SH	DEFINED 0
4838						
OMNIVISION TECHNOLOGIES INC	COM	682128103	953	46000	SH	DEFINED 0
46000						
OMNOVA SOLUTIONS INC	COM	682129101	328	111130	SH	DEFINED 0
111130						
ON ASSIGNMENT INC	COM	682159108	291	68718	SH	DEFINED 0
68718						
ON SEMICONDUCTOR CORP	COM	682189105	19	15200	SH	DEFINED 0
15200						
ONEOK INC NEW	COM	682680103	2535	138244	SH	DEFINED 0
138244						
ON2 TECHNOLOGIES INC	COM	68338A107	4	10100	SH	DEFINED 0
10100						
ONYX SOFTWARE CORP	COM	683402101	11	12700	SH	DEFINED 0
12700						
OPENWAVE SYS INC	COM	683718100	92	64447	SH	DEFINED 0
64447						
OPLINK COMMUNICATIONS INC	COM	68375Q106	33	33900	SH	DEFINED 0
33900						
ORACLE CORP	COM	68389X105	135395	12479927	SH	DEFINED 0
12479927						
ORACLE CORP	COM	68389X105	4290	395438	SH	DEFINED 0
395438						
ORBITAL SCIENCES CORP	COM	685564106	91	17600	SH	DEFINED 0
17600						
O REILLY AUTOMOTIVE INC	COM	686091109	3608	133272	SH	DEFINED 0
133272						
ORIENTAL FINL GROUP INC	COM	68618W100	228	10544	SH	DEFINED 0
10544						
ORTHOLOGIC CORP	COM	68750J107	38	11200	SH	DEFINED 0
11200						
ORTHODONTIC CTRS AMER INC	COM	68750P103	728	139722	SH	DEFINED 0
139722						
OSHKOSH B GOSH INC	CL A	688222207	1181	45422	SH	DEFINED 0
45422						
OSHKOSH TRUCK CORP	COM	688239201	3365	54005	SH	DEFINED 0
54005						
OSTEOTECH INC	COM	688582105	259	41555	SH	DEFINED 0
41555						
OSTEX INTL INC	COM	68859Q101	89	46500	SH	DEFINED 0
46500						
OTTER TAIL CORP	COM	689648103	282	10900	SH	DEFINED 0
10900						
OUTBACK STEAKHOUSE INC	COM	689899102	2809	79400	SH	DEFINED 0
79400						
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	808	48379	SH	DEFINED 0
48379						
OVERTURE SVCS INC	COM	69039R100	793	52300	SH	DEFINED 0
52300						
OWENS & MINOR INC NEW	COM	690732102	1938	110403	SH	DEFINED 0
110403						
OWENS ILL INC	COM NEW	690768403	352	38900	SH	DEFINED 0

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38900						
OXFORD HEALTH PLANS INC	COM	691471106	6542	215484	SH	DEFINED 0
215484						
OXFORD INDS INC	COM	691497309	494	20041	SH	DEFINED 0
20041						
PC-TEL INC	COM	69325Q105	550	61061	SH	DEFINED 0
61061						
PDF SOLUTIONS INC	COM	693282105	84	13200	SH	DEFINED 0
13200						
PG&E CORP	COM	69331C108	13051	970365	SH	DEFINED 0
970365						
PFF BANCORP INC	COM	69331W104	263	8200	SH	DEFINED 0
8200						
P F CHANGS CHINA BISTRO INC	COM	69333Y108	2897	78290	SH	DEFINED 0
78290						
PLX TECHNOLOGY INC	COM	693417107	25	10400	SH	DEFINED 0
10400						
PMC-SIERRA INC	COM	69344F106	1297	217918	SH	DEFINED 0
217918						
PMI GROUP INC	COM	69344M101	3856	150928	SH	DEFINED 0
150928						
PNC FINL SVCS GROUP INC	COM	693475105	26044	614524	SH	DEFINED 0
614524						
POSCO	SPONSORED ADR	693483109	502	25500	SH	DEFINED 0
25500						
PNM RES INC	COM	69349H107	2262	100595	SH	DEFINED 0
100595						
PPG INDS INC	COM	693506107	21248	471334	SH	DEFINED 0
471334						
PPL CORP	COM	69351T106	14023	393781	SH	DEFINED 0
393781						
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1418	196651	SH	DEFINED 0
196651						
PS BUSINESS PKS INC CALIF	COM	69360J107	211	7100	SH	DEFINED 0
7100						
PSS WORLD MED INC	COM	69366A100	256	39300	SH	DEFINED 0
39300						
PTEK HLDGS INC	COM	69366M104	74	19900	SH	DEFINED 0
19900						
PACCAR INC	COM	693718108	10069	200298	SH	DEFINED 0
200298						
PACIFIC CAP BANCORP NEW	COM	69404P101	514	17099	SH	DEFINED 0
17099						
PACIFIC NORTHWEST BANCORP	COM	69466M103	255	9200	SH	DEFINED 0
9200						
PACIFIC SUNWEAR CALIF INC	COM	694873100	2905	142765	SH	DEFINED 0
142765						
PACIFICARE HEALTH SYS DEL	COM	695112102	6627	274526	SH	DEFINED 0
274526						
PACKAGING CORP AMER	COM	695156109	1459	81033	SH	DEFINED 0
81033						
PACKETEER INC	COM	695210104	108	11000	SH	DEFINED 0
11000						
PACTIV CORP	COM	695257105	10575	520921	SH	DEFINED 0
520921						
PALL CORP	COM	696429307	3710	185501	SH	DEFINED 0
185501						
PALM INC	COM NEW	696642206	172	17254	SH	DEFINED 0
17254						
PANAMSAT CORP NEW	COM	697933109	382	27026	SH	DEFINED 0
27026						
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	674	17804	SH	DEFINED 0

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17804	PANERA BREAD CO	CL A	69840W108	2494	81810 SH	DEFINED 0
81810	PAPA JOHNS INTL INC	COM	698813102	4175	166809 SH	DEFINED 0
166809	PARAMETRIC TECHNOLOGY CORP	COM	699173100	1085	500221 SH	DEFINED 0
500221	PAREXEL INTL CORP	COM	699462107	1081	78754 SH	DEFINED 0
78754	PARK ELECTROCHEMICAL CORP	COM	700416209	1019	67304 SH	DEFINED 0
67304	PARK PL ENTMT CORP	COM	700690100	5903	829048 SH	DEFINED 0
829048	PARKER DRILLING CO	COM	701081101	56	23800 SH	DEFINED 0
23800	PARKER HANNIFIN CORP	COM	701094104	10513	271375 SH	DEFINED 0
271375	PATINA OIL & GAS CORP	COM	703224105	3981	121012 SH	DEFINED 0
121012	PATHMARK STORES INC NEW	COM	70322A101	96	14400 SH	DEFINED 0
14400	PATHMARK STORES INC NEW	*W EXP 09/10/2	70322A119	18	17625 SH	DEFINED 0
17625	PATTERSON DENTAL CO	COM	703412106	2188	47639 SH	DEFINED 0
47639	PATTERSON UTI ENERGY INC	COM	703481101	3150	97496 SH	DEFINED 0
97496	PAXAR CORP	COM	704227107	2008	175360 SH	DEFINED 0
175360	PAXSON COMMUNICATIONS CORP	COM	704231109	64	29500 SH	DEFINED 0
29500	PAYCHEX INC	COM	704326107	15409	560939 SH	DEFINED 0
560939	PAYLESS SHOESOURCE INC	COM	704379106	3945	252074 SH	DEFINED 0
252074	PEABODY ENERGY CORP	COM	704549104	1149	41200 SH	DEFINED 0
41200	PEARSON PLC	SPONSORED ADR	705015105	151	19337 SH	DEFINED 0
19337	PEDIATRIX MED GROUP	COM	705324101	1759	69954 SH	DEFINED 0
69954	PEGASUS SOLUTIONS INC	COM	705906105	923	82411 SH	DEFINED 0
82411	PENFORD CORP	COM	707051108	254	21184 SH	DEFINED 0
21184	PENN NATL GAMING INC	COM	707569109	270	15200 SH	DEFINED 0
15200	PENNEY J C INC	COM	708160106	12185	620432 SH	DEFINED 0
620432	PENTAIR INC	COM	709631105	5870	166043 SH	DEFINED 0
166043	PEOPLES ENERGY CORP	COM	711030106	9391	262525 SH	DEFINED 0
262525	PEOPLESOFT INC	COM	712713106	7282	475976 SH	DEFINED 0
475976	PEP BOYS MANNY MOE & JACK	COM	713278109	1354	178150 SH	DEFINED 0
178150	PEPCO HOLDINGS INC	COM	713291102	4173	239825 SH	DEFINED 0
239825	PEPSI BOTTLING GROUP INC	COM	713409100	22236	1240176 SH	DEFINED 0
1240176	PEPSIAMERICAS INC	COM	71343P200	3799	323076 SH	DEFINED 0

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323076						
PEPSICO INC	COM	713448108	140021	3500525	SH	DEFINED 0
3500525						
PEPSICO INC	COM	713448108	1019	25484	SH	DEFINED 0
25484						
PER-SE TECHNOLOGIES INC	COM NEW	713569309	108	13633	SH	DEFINED 0
13633						
PEREGRINE PHARMACEUTICALS IN	COM	713661106	7	14000	SH	DEFINED 0
14000						
PERFORMANCE FOOD GROUP CO	COM	713755106	3468	113109	SH	DEFINED 0
113109						
PERICOM SEMICONDUCTOR CORP	COM	713831105	595	76461	SH	DEFINED 0
76461						
PERKINELMER INC	COM	714046109	1643	184852	SH	DEFINED 0
184852						
PEROT SYS CORP	CL A	714265105	103	10000	SH	DEFINED 0
10000						
PERRIGO CO	COM	714290103	1306	109947	SH	DEFINED 0
109947						
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	172	12500	SH	DEFINED 0
12500						
PETSMART INC	COM	716768106	10037	796612	SH	DEFINED 0
796612						
PFIZER INC	COM	717081103	419483	13462235	SH	DEFINED 0
13462235						
PFIZER INC	COM	717081103	373	11985	SH	DEFINED 0
11985						
PHARMACEUTICAL PROD DEV INC	COM	717124101	4093	152450	SH	DEFINED 0
152450						
PHARMACEUTICAL RES INC	COM	717125108	1083	25500	SH	DEFINED 0
25500						
PHARMACIA CORP	COM	71713U102	100013	2309769	SH	DEFINED 0
2309769						
PHARMACIA CORP	COM	71713U102	1133	26157	SH	DEFINED 0
26157						
PHELPS DODGE CORP	COM	717265102	9804	301854	SH	DEFINED 0
301854						
PHILADELPHIA CONS HLDG CORP	COM	717528103	2163	60083	SH	DEFINED 0
60083						
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	945	43050	SH	DEFINED 0
43050						
PHILLIPS VAN HEUSEN CORP	COM	718592108	1060	85853	SH	DEFINED 0
85853						
PHOENIX COS INC NEW	COM	71902E109	76	10500	SH	DEFINED 0
10500						
PHOENIX TECHNOLOGY LTD	COM	719153108	283	66661	SH	DEFINED 0
66661						
PHOTON DYNAMICS INC	COM	719364101	762	46555	SH	DEFINED 0
46555						
PHOTRONICS INC	COM	719405102	1326	111550	SH	DEFINED 0
111550						
PIEDMONT NAT GAS INC	COM	720186105	3311	92889	SH	DEFINED 0
92889						
PIER 1 IMPORTS INC	COM	720279108	1442	90900	SH	DEFINED 0
90900						
PINNACLE ENTMT INC	COM	723456109	382	78268	SH	DEFINED 0
78268						
PINNACLE SYS INC	COM	723481107	2348	225517	SH	DEFINED 0
225517						
PINNACLE WEST CAP CORP	COM	723484101	4328	130199	SH	DEFINED 0
130199						
PIONEER NAT RES CO	COM	723787107	7396	294652	SH	DEFINED 0

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294652	PIONEER STD ELECTRS INC	COM	723877106	804	95288 SH	DEFINED 0
95288	PITNEY BOWES INC	COM	724479100	11390	356832 SH	DEFINED 0
356832	PITTSTON CO	COM BRINKS GRP	725701106	1154	83265 SH	DEFINED 0
83265	PIXAR	COM	725811103	254	4700 SH	DEFINED 0
4700	PIXELWORKS INC	COM	72581M107	96	17600 SH	DEFINED 0
17600	PLAINS EXPL & PRODTN CO L P	COM	726505100	138	16700 SH	DEFINED 0
16700	PLAINS RES INC	COM PAR \$0.10	726540503	802	75132 SH	DEFINED 0
75132	PLANAR SYS INC	COM	726900103	617	52450 SH	DEFINED 0
52450	PLANTRONICS INC NEW	COM	727493108	1238	84710 SH	DEFINED 0
84710	PLAYTEX PRODS INC	COM	72813P100	162	20100 SH	DEFINED 0
20100	PLEXUS CORP	COM	729132100	548	59912 SH	DEFINED 0
59912	PLUM CREEK TIMBER CO INC	COM	729251108	6100	282524 SH	DEFINED 0
282524	POGO PRODUCING CO	COM	730448107	2553	64200 SH	DEFINED 0
64200	POLARIS INDS INC	COM	731068102	3267	65712 SH	DEFINED 0
65712	POLO RALPH LAUREN CORP	CL A	731572103	420	18350 SH	DEFINED 0
18350	POLYCOM INC	COM	73172K104	832	103012 SH	DEFINED 0
103012	POLYMEDICA CORP	COM	731738100	1465	48127 SH	DEFINED 0
48127	POLYONE CORP	COM	73179P106	1062	272331 SH	DEFINED 0
272331	POPE & TALBOT INC	COM	732827100	614	48908 SH	DEFINED 0
48908	POPULAR INC	COM	733174106	1584	46616 SH	DEFINED 0
46616	PORTAL SOFTWARE INC	COM	736126103	30	40500 SH	DEFINED 0
40500	POSSIS MEDICAL INC	COM	737407106	748	46300 SH	DEFINED 0
46300	POST PPTYS INC	COM	737464107	319	13200 SH	DEFINED 0
13200	POTLATCH CORP	COM	737628107	632	32525 SH	DEFINED 0
32525	POWER INTEGRATIONS INC	COM	739276103	1978	95418 SH	DEFINED 0
95418	POWER-ONE INC	COM	739308104	602	136842 SH	DEFINED 0
136842	POWERWAVE TECHNOLOGIES INC	COM	739363109	249	73129 SH	DEFINED 0
73129	PRAECIS PHARMACEUTICALS INC	COM	739421105	90	22500 SH	DEFINED 0
22500	PRAXAIR INC	COM	74005P104	29185	517923 SH	DEFINED 0
517923	PRE PAID LEGAL SVCS INC	COM	740065107	1188	68770 SH	DEFINED 0
68770	PRECISION CASTPARTS CORP	COM	740189105	2537	106467 SH	DEFINED 0

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106467						
PRENTISS PPTYS TR	SH BEN INT	740706106	428	15800 SH	DEFINED 0	
15800						
PRESIDENTIAL LIFE CORP	COM	740884101	559	88919 SH	DEFINED 0	
88919						
PRESSTEK INC	COM	741113104	55	12200 SH	DEFINED 0	
12200						
PRICE COMMUNICATIONS CORP	COM NEW	741437305	2039	170504 SH	DEFINED 0	
170504						
PRICE T ROWE GROUP INC	COM	74144T108	4859	179157 SH	DEFINED 0	
179157						
PRICELINE COM INC	COM	741503106	92	56200 SH	DEFINED 0	
56200						
PRIDE INTL INC DEL	COM	74153Q102	1487	110233 SH	DEFINED 0	
110233						
PRIMEDIA INC	COM	74157K101	251	102513 SH	DEFINED 0	
102513						
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	645	34414 SH	DEFINED 0	
34414						
PRIME HOSPITALITY CORP	COM	741917108	638	123560 SH	DEFINED 0	
123560						
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	25795	950432 SH	DEFINED 0	
950432						
PRIORITY HEALTHCARE CORP	CL B	74264T102	5486	205842 SH	DEFINED 0	
205842						
PROASSURANCE CORP	COM	74267C106	288	12244 SH	DEFINED 0	
12244						
PROCTER & GAMBLE CO	COM	742718109	235043	2639448 SH	DEFINED 0	
2639448						
PROGRESS ENERGY INC	COM	743263105	13853	353842 SH	DEFINED 0	
353842						
PROGRESS SOFTWARE CORP	COM	743312100	1963	109360 SH	DEFINED 0	
109360						
PROGRESSIVE CORP OHIO	COM	743315103	19377	326699 SH	DEFINED 0	
326699						
PROLOGIS	SH BEN INT	743410102	547	21608 SH	DEFINED 0	
21608						
PROTECTION ONE INC	COM	743663304	22	13600 SH	DEFINED 0	
13600						
PROTECTIVE LIFE CORP	COM	743674103	2051	71856 SH	DEFINED 0	
71856						
PROTEIN DESIGN LABS INC	COM	74369L103	735	98959 SH	DEFINED 0	
98959						
PROVIDENT BANKSHARES CORP	COM	743859100	2003	86775 SH	DEFINED 0	
86775						
PROVIDENT FINL GROUP INC	COM	743866105	1270	59839 SH	DEFINED 0	
59839						
PROVINCE HEALTHCARE CO	COM	743977100	1212	136961 SH	DEFINED 0	
136961						
PROVIDIAN FINL CORP	COM	74406A102	2915	444434 SH	DEFINED 0	
444434						
PROXIM CORP	CL A	744283102	24	39727 SH	DEFINED 0	
39727						
PRUDENTIAL FINL INC	COM	744320102	15450	528200 SH	DEFINED 0	
528200						
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	20512	559056 SH	DEFINED 0	
559056						
PUBLIC STORAGE INC	COM	74460D109	424	14000 SH	DEFINED 0	
14000						
PUGET ENERGY INC NEW	COM	745310102	2187	102633 SH	DEFINED 0	
102633						
PULITZER INC	COM	745769109	562	12900 SH	DEFINED 0	

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12900						
PULTE HOMES INC	COM	745867101	16922	337433	SH	DEFINED 0
337433						
PUMATECH INC	COM	745887109	29	11000	SH	DEFINED 0
11000						
QRS CORP	COM	74726X105	216	43933	SH	DEFINED 0
43933						
QLOGIC CORP	COM	747277101	26878	723698	SH	DEFINED 0
723698						
QLOGIC CORP	COM	747277101	35	944	SH	DEFINED 0
944						
QAD INC	COM	74727D108	113	24500	SH	DEFINED 0
24500						
QUAKER CHEM CORP	COM	747316107	583	28577	SH	DEFINED 0
28577						
QUALCOMM INC	COM	747525103	80895	2247089	SH	DEFINED 0
2247089						
QUANEX CORP	COM	747620102	1676	52873	SH	DEFINED 0
52873						
QUANTA SVCS INC	COM	74762E102	311	97311	SH	DEFINED 0
97311						
QUANTUM CORP	COM DSSG	747906204	800	221493	SH	DEFINED 0
221493						
QUEST DIAGNOSTICS INC	COM	74834L100	8987	150554	SH	DEFINED 0
150554						
QUEST SOFTWARE INC	COM	74834T103	173	19200	SH	DEFINED 0
19200						
QUESTAR CORP	COM	748356102	2593	87690	SH	DEFINED 0
87690						
QUIKSILVER INC	COM	74838C106	2355	76918	SH	DEFINED 0
76918						
QUINTILES TRANSNATIONAL CORP	COM	748767100	2195	180500	SH	DEFINED 0
180500						
QWEST COMMUNICATIONS INTL IN	COM	749121109	8688	2489493	SH	DEFINED 0
2489493						
QWEST COMMUNICATIONS INTL IN	COM	749121109	27	7610	SH	DEFINED 0
7610						
R & G FINANCIAL CORP	CL B	749136107	352	16000	SH	DEFINED 0
16000						
QUOVADX INC	COM	74913K106	22	11200	SH	DEFINED 0
11200						
RFS HOTEL INVS INC	COM	74955J108	180	18600	SH	DEFINED 0
18600						
R H DONNELLEY CORP	COM NEW	74955W307	370	12454	SH	DEFINED 0
12454						
RLI CORP	COM	749607107	1779	66214	SH	DEFINED 0
66214						
RPM INTL INC	COM	749685103	4709	448454	SH	DEFINED 0
448454						
RSA SEC INC	COM	749719100	437	61580	SH	DEFINED 0
61580						
RTI INTL METALS INC	COM	74973W107	606	61883	SH	DEFINED 0
61883						
RF MICRODEVICES INC	COM	749941100	1664	276952	SH	DEFINED 0
276952						
RADIAN GROUP INC	COM	750236101	4337	129922	SH	DEFINED 0
129922						
RADIANT SYSTEMS INC	COM	75025N102	592	80010	SH	DEFINED 0
80010						
RADIO ONE INC	CL A	75040P108	148	11200	SH	DEFINED 0
11200						
RADIOSHACK CORP	COM	750438103	11873	532682	SH	DEFINED 0

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532682	RADISYS CORP	COM	750459109	361	54512 SH	DEFINED 0
54512	RAILAMERICA INC	COM	750753105	68	11200 SH	DEFINED 0
11200	RAINBOW TECHNOLOGIES INC	COM	750862104	941	99689 SH	DEFINED 0
99689	RAINDANCE COMM	COM	75086X106	29	17400 SH	DEFINED 0
17400	RAMBUS INC DEL	COM	750917106	493	37300 SH	DEFINED 0
37300	RALCORP HLDGS INC NEW	COM	751028101	3046	116960 SH	DEFINED 0
116960	RANGE RES CORP	COM	75281A109	92	16100 SH	DEFINED 0
16100	RARE HOSPITALITY INTL INC	COM	753820109	1692	60790 SH	DEFINED 0
60790	RAYMOND JAMES FINANCIAL INC	COM	754730109	3182	122996 SH	DEFINED 0
122996	RAYONIER INC	COM	754907103	1487	33748 SH	DEFINED 0
33748	RAYOVAC CORP	COM	755081106	193	17800 SH	DEFINED 0
17800	RAYTECH CORP DEL	COM	755103108	79	13400 SH	DEFINED 0
13400	RAYTHEON CO	COM NEW	755111507	23747	837049 SH	DEFINED 0
837049	READERS DIGEST ASSN INC	COM	755267101	1530	149830 SH	DEFINED 0
149830	REALNETWORKS INC	COM	75605L104	104	25200 SH	DEFINED 0
25200	REALTY INCOME CORP	COM	756109104	501	14000 SH	DEFINED 0
14000	RECOTON CORP	COM	756268108	36	151429 SH	DEFINED 0
151429	RED HAT INC	COM	756577102	268	49400 SH	DEFINED 0
49400	REDBACK NETWORKS INC	COM	757209101	50	87000 SH	DEFINED 0
87000	REDWOOD TR INC	COM	758075402	234	7200 SH	DEFINED 0
7200	REEBOK INTL LTD	COM	758110100	12873	391882 SH	DEFINED 0
391882	REGAL BELOIT CORP	COM	758750103	1030	67248 SH	DEFINED 0
67248	REGAL ENTMT GROUP	CL A	758766109	219	12200 SH	DEFINED 0
12200	REGENCY CTRS CORP	COM	758849103	204	6200 SH	DEFINED 0
6200	REGENERON PHARMACEUTICALS	COM	75886F107	916	121801 SH	DEFINED 0
121801	REGIS CORP MINN	COM	758932107	3267	131155 SH	DEFINED 0
131155	REGIONS FINL CORP	COM	758940100	21414	660915 SH	DEFINED 0
660915	REHABCARE GROUP INC	COM	759148109	807	45212 SH	DEFINED 0
45212	RELIANCE STEEL & ALUMINUM CO	COM	759509102	1383	91585 SH	DEFINED 0
91585	RELIANT RES INC	COM	75952B105	164	46121 SH	DEFINED 0
46121	REMEC INC	COM	759543101	118	24500 SH	DEFINED 0

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24500						
REMYNGTON OIL & GAS CORP	COM	759594302	1180	69311 SH	DEFINED 0	
69311						
RENAISSANCE LEARNING INC	COM	75968L105	226	12800 SH	DEFINED 0	
12800						
RENAL CARE GROUP INC	COM	759930100	4713	151166 SH	DEFINED 0	
151166						
RENT A CTR INC NEW	COM	76009N100	264	4800 SH	DEFINED 0	
4800						
REPUBLIC BANCORP INC	COM	760282103	346	29340 SH	DEFINED 0	
29340						
REPUBLIC SVCS INC	COM	760759100	10331	520696 SH	DEFINED 0	
520696						
RESMED INC	COM	761152107	2982	93239 SH	DEFINED 0	
93239						
RESPIRONICS INC	COM	761230101	3400	98929 SH	DEFINED 0	
98929						
RETEK INC	COM	76128Q109	349	60466 SH	DEFINED 0	
60466						
REYNOLDS & REYNOLDS CO	CL A	761695105	3852	152252 SH	DEFINED 0	
152252						
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3513	108892 SH	DEFINED 0	
108892						
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1663	51564 SH	DEFINED 0	
51564						
RIGGS NATL CORP WASH DC	COM	766570105	1201	83725 SH	DEFINED 0	
83725						
RIGHT MGMT CONSULTANTS INC	COM	766573109	547	42100 SH	DEFINED 0	
42100						
RITE AID CORP	COM	767754104	114	50970 SH	DEFINED 0	
50970						
RIVERSTONE NETWORKS INC	COM	769320102	73	52368 SH	DEFINED 0	
52368						
ROADWAY CORP	COM	769742107	3022	90154 SH	DEFINED 0	
90154						
ROBBINS & MYERS INC	COM	770196103	542	40262 SH	DEFINED 0	
40262						
ROBERT HALF INTL INC	COM	770323103	4277	321334 SH	DEFINED 0	
321334						
ROCK-TENN CO	CL A	772739207	1265	98800 SH	DEFINED 0	
98800						
ROCKWELL AUTOMATION INC	COM	773903109	5837	281981 SH	DEFINED 0	
281981						
ROCKWELL COLLINS INC	COM	774341101	11752	639722 SH	DEFINED 0	
639722						
ROGERS CORP	COM	775133101	1292	43483 SH	DEFINED 0	
43483						
ROHM & HAAS CO	COM	775371107	15864	532707 SH	DEFINED 0	
532707						
ROHN INDS INC	COM	775381106	1	13300 SH	DEFINED 0	
13300						
ROLLINS INC	COM	775711104	1096	47576 SH	DEFINED 0	
47576						
ROPER INDS INC NEW	COM	776696106	2501	86674 SH	DEFINED 0	
86674						
ROSLYN BANCORP INC	COM	778162107	3152	175284 SH	DEFINED 0	
175284						
ROSS STORES INC	COM	778296103	3195	88464 SH	DEFINED 0	
88464						
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	92	11500 SH	DEFINED 0	
11500						
ROUSE CO	COM	779273101	328	9500 SH	DEFINED 0	

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9500						
ROWAN COS INC	COM	779382100	7110	361644	SH	DEFINED 0
361644						
ROXIO INC	COM	780008108	337	54412	SH	DEFINED 0
54412						
ROYAL APPLIANCE MFG CO	COM	780076105	330	44905	SH	DEFINED 0
44905						
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	12487	306430	SH	DEFINED 0
306430						
ROYAL GOLD INC	COM	780287108	148	10100	SH	DEFINED 0
10100						
RUBY TUESDAY INC	COM	781182100	780	38248	SH	DEFINED 0
38248						
RUDDICK CORP	COM	781258108	593	48195	SH	DEFINED 0
48195						
RUDOLPH TECHNOLOGIES INC	COM	781270103	649	44928	SH	DEFINED 0
44928						
RUSS BERRIE & CO	COM	782233100	1797	56169	SH	DEFINED 0
56169						
RUSSELL CORP	COM	782352108	1904	108796	SH	DEFINED 0
108796						
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2255	214708	SH	DEFINED 0
214708						
RYDER SYS INC	COM	783549108	10581	515884	SH	DEFINED 0
515884						
RYERSON TULL INC NEW	COM	78375P107	420	67213	SH	DEFINED 0
67213						
RYLAND GROUP INC	COM	783764103	4351	100746	SH	DEFINED 0
100746						
S & T BANCORP INC	COM	783859101	371	14500	SH	DEFINED 0
14500						
SBC COMMUNICATIONS INC	COM	78387G103	149764	7465807	SH	DEFINED 0
7465807						
SBC COMMUNICATIONS INC	COM	78387G103	31420	1566305	SH	DEFINED 0
1566305						
SBS TECHNOLOGIES INC	COM	78387P103	280	38562	SH	DEFINED 0
38562						
SCM MICROSYSTEMS INC	COM	784018103	106	42355	SH	DEFINED 0
42355						
SCP POOL CORP	COM	784028102	3404	114582	SH	DEFINED 0
114582						
SCPIE HLDGS INC	COM	78402P104	147	23570	SH	DEFINED 0
23570						
SEI INVESTMENTS CO	COM	784117103	2706	103279	SH	DEFINED 0
103279						
SL GREEN RLTY CORP	COM	78440X101	351	11500	SH	DEFINED 0
11500						
SLM CORP	COM	78442P106	44843	404286	SH	DEFINED 0
404286						
SPS TECHNOLOGIES INC	COM	784626103	987	40441	SH	DEFINED 0
40441						
SPDR TR	UNIT SER 1	78462F103	4188	49420	SH	DEFINED 0
49420						
SPSS INC	COM	78462K102	536	47338	SH	DEFINED 0
47338						
SPX CORP	COM	784635104	4445	130118	SH	DEFINED 0
130118						
S1 CORPORATION	COM	78463B101	174	33900	SH	DEFINED 0
33900						
SWS GROUP INC	COM	78503N107	948	67302	SH	DEFINED 0
67302						
SABRE HLDGS CORP	CL A	785905100	8024	504344	SH	DEFINED 0

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504344						
SAFECO CORP	COM	786429100	7160	204738	SH	DEFINED 0
204738						
SAFEGUARD SCIENTIFICS INC	COM	786449108	67	47500	SH	DEFINED 0
47500						
SAFEWAY INC	COM NEW	786514208	27410	1447951	SH	DEFINED 0
1447951						
ST JOE CO	COM	790148100	294	10800	SH	DEFINED 0
10800						
ST JUDE MED INC	COM	790849103	13972	286595	SH	DEFINED 0
286595						
ST MARY LD & EXPL CO	COM	792228108	2077	82918	SH	DEFINED 0
82918						
ST PAUL COS INC	COM	792860108	25426	799572	SH	DEFINED 0
799572						
SAKS INC	COM	79377W108	1050	136560	SH	DEFINED 0
136560						
SALTON INC	COM	795757103	304	28905	SH	DEFINED 0
28905						
SANDISK CORP	COM	80004C101	4270	253851	SH	DEFINED 0
253851						
SANDY SPRING BANCORP INC	COM	800363103	233	7150	SH	DEFINED 0
7150						
SANMINA SCI CORP	COM	800907107	3208	793970	SH	DEFINED 0
793970						
SANMINA SCI CORP	COM	800907107	15	3660	SH	DEFINED 0
3660						
SANGSTAT MED CORP	COM	801003104	132	13500	SH	DEFINED 0
13500						
SANTANDER BANCORP	COM	802809103	157	11770	SH	DEFINED 0
11770						
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1946	102640	SH	DEFINED 0
102640						
SAPIENT CORP	COM	803062108	47	30900	SH	DEFINED 0
30900						
SARA LEE CORP	COM	803111103	50110	2679704	SH	DEFINED 0
2679704						
SAVVIS COMMUNICATIONS CORP	COM	805423100	5	13200	SH	DEFINED 0
13200						
SCANA CORP NEW	COM	80589M102	3754	125477	SH	DEFINED 0
125477						
SCANSOFT INC	COM	80603P107	140	31175	SH	DEFINED 0
31175						
SCHEIN HENRY INC	COM	806407102	1683	37326	SH	DEFINED 0
37326						
SCHERING PLOUGH CORP	COM	806605101	40625	2278442	SH	DEFINED 0
2278442						
SCHLUMBERGER LTD	COM	806857108	37390	983700	SH	DEFINED 0
983700						
SCHOLASTIC CORP	COM	807066105	1195	44454	SH	DEFINED 0
44454						
SCHOOL SPECIALTY INC	COM	807863105	868	48819	SH	DEFINED 0
48819						
SCHULMAN A INC	COM	808194104	1812	124700	SH	DEFINED 0
124700						
SCHWAB CHARLES CORP NEW	COM	808513105	14586	2020234	SH	DEFINED 0
2020234						
SCHWAB CHARLES CORP NEW	COM	808513105	17	2367	SH	DEFINED 0
2367						
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	762	33869	SH	DEFINED 0
33869						
SCIENTIFIC ATLANTA INC	COM	808655104	3358	244371	SH	DEFINED 0

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244371	SCIENTIFIC GAMES CORP	CL A	80874P109	77	14300 SH	DEFINED 0
14300	SCIOS INC	COM	808905103	855	19400 SH	DEFINED 0
19400	SCOTTS CO	CL A	810186106	4068	78525 SH	DEFINED 0
78525	SCRIPPS E W CO OHIO	CL A	811054204	1032	13630 SH	DEFINED 0
13630	SCS TRANSN INC	COM	81111T102	127	12050 SH	DEFINED 0
12050	SEACHANGE INTL INC	COM	811699107	73	10100 SH	DEFINED 0
10100	SEACOAST FINL SVCS CORP	COM	81170Q106	1415	77500 SH	DEFINED 0
77500	SEACOR SMIT INC	COM	811904101	2105	60140 SH	DEFINED 0
60140	SEALED AIR CORP NEW	COM	81211K100	4899	122070 SH	DEFINED 0
122070	SEARS ROEBUCK & CO	COM	812387108	27575	1141813 SH	DEFINED 0
1141813	SEARS ROEBUCK & CO	COM	812387108	988	40894 SH	DEFINED 0
40894	SEEBEYOND TECHNOLOGIES CORP	COM	815704101	70	34600 SH	DEFINED 0
34600	SELECT MEDICAL CORP	COM	816196109	185	13000 SH	DEFINED 0
13000	SELECTIVE INS GROUP INC	COM	816300107	2001	81525 SH	DEFINED 0
81525	SEMTECH CORP	COM	816850101	1633	107785 SH	DEFINED 0
107785	SEMPRA ENERGY	COM	816851109	28552	1143895 SH	DEFINED 0
1143895	SENIOR HSG PPTYS TR	SH BEN INT	81721M109	237	20500 SH	DEFINED 0
20500	SENSIENT TECHNOLOGIES CORP	COM	81725T100	2196	109715 SH	DEFINED 0
109715	SEPRACOR INC	COM	817315104	1238	91443 SH	DEFINED 0
91443	SEQUA CORPORATION	CL A	817320104	371	10838 SH	DEFINED 0
10838	SERENA SOFTWARE INC	COM	817492101	1722	107900 SH	DEFINED 0
107900	SEROLOGICALS CORP	COM	817523103	98	11500 SH	DEFINED 0
11500	SERVICE CORP INTL	COM	817565104	386	138850 SH	DEFINED 0
138850	SERVICEMASTER CO	COM	81760N109	358	35833 SH	DEFINED 0
35833	7-ELEVEN INC	COM NEW	817826209	105	15100 SH	DEFINED 0
15100	SHAW GROUP INC	COM	820280105	2214	220259 SH	DEFINED 0
220259	SHERWIN WILLIAMS CO	COM	824348106	16124	610074 SH	DEFINED 0
610074	SHOPKO STORES INC	COM	824911101	1394	119639 SH	DEFINED 0
119639	SHUFFLE MASTER INC	COM	825549108	959	47600 SH	DEFINED 0
47600	SHURGARD STORAGE CTRS INC	COM	82567D104	3142	101199 SH	DEFINED 0
101199	SICOR INC	COM	825846108	2530	151500 SH	DEFINED 0

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151500						
SIEBEL SYS INC	COM	826170102	5721	714268	SH	DEFINED 0
714268						
SIERRA HEALTH SVCS INC	COM	826322109	1153	89343	SH	DEFINED 0
89343						
SIERRA PAC RES NEW	COM	826428104	468	147168	SH	DEFINED 0
147168						
SIGMA ALDRICH CORP	COM	826552101	5259	118207	SH	DEFINED 0
118207						
SILICON LABORATORIES INC	COM	826919102	345	13200	SH	DEFINED 0
13200						
SILICON GRAPHICS INC	COM	827056102	192	125200	SH	DEFINED 0
125200						
SILICON STORAGE TECHNOLOGY I	COM	827057100	98	42600	SH	DEFINED 0
42600						
SILICON IMAGE INC	COM	82705T102	144	36300	SH	DEFINED 0
36300						
SILICON VY BANCSHARES	COM	827064106	645	35447	SH	DEFINED 0
35447						
SIMON PPTY GROUP INC NEW	COM	828806109	9827	274254	SH	DEFINED 0
274254						
SIMPSON MANUFACTURING CO INC	COM	829073105	2432	71940	SH	DEFINED 0
71940						
SINCLAIR BROADCAST GROUP INC	CL A	829226109	118	15000	SH	DEFINED 0
15000						
SIRIUS SATELLITE RADIO INC	COM	82966U103	8	11600	SH	DEFINED 0
11600						
SITEL CORP	COM	82980K107	31	29900	SH	DEFINED 0
29900						
SIPEX CORP	COM	829909100	54	14400	SH	DEFINED 0
14400						
SIX FLAGS INC	COM	83001P109	404	72190	SH	DEFINED 0
72190						
SKYLINE CORP	COM	830830105	659	25264	SH	DEFINED 0
25264						
SKYWEST INC	COM	830879102	1486	143850	SH	DEFINED 0
143850						
SKYWORKS SOLUTIONS INC	COM	83088M102	2501	401496	SH	DEFINED 0
401496						
SMITH A O	COM	831865209	2630	98143	SH	DEFINED 0
98143						
SMITH INTL INC	COM	832110100	2206	62606	SH	DEFINED 0
62606						
SMITHFIELD FOODS INC	COM	832248108	2368	133643	SH	DEFINED 0
133643						
SMUCKER J M CO	COM NEW	832696405	1945	55617	SH	DEFINED 0
55617						
SMURFIT-STONE CONTAINER CORP	COM	832727101	353	26486	SH	DEFINED 0
26486						
SNAP ON INC	COM	833034101	9038	365005	SH	DEFINED 0
365005						
SOLA INTL INC	COM	834092108	1004	81247	SH	DEFINED 0
81247						
SOLETRON CORP	COM	834182107	5225	1730124	SH	DEFINED 0
1730124						
SOLUTIA INC	COM	834376105	236	152290	SH	DEFINED 0
152290						
SOMERA COMMUNICATION	COM	834458101	21	22200	SH	DEFINED 0
22200						
SONIC CORP	COM	835451105	3070	120584	SH	DEFINED 0
120584						
SONICBLUE INC	COM	83546Q109	0	15356	SH	DEFINED 0

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15356	SONICWALL INC	COM	835470105	77	21400 SH	DEFINED 0
21400	SONOCO PRODS CO	COM	835495102	1941	92719 SH	DEFINED 0
92719	SOTHEBYS HLDGS INC	CL A	835898107	603	65674 SH	DEFINED 0
65674	SONUS NETWORKS INC	COM	835916107	162	71900 SH	DEFINED 0
71900	SOUNDVIEW TECHNOLOGY GROUP N	COM	83611Q109	40	31600 SH	DEFINED 0
31600	SOURCECORP	COM	836167106	718	51256 SH	DEFINED 0
51256	SOUTH FINL GROUP INC	COM	837841105	2874	132766 SH	DEFINED 0
132766	SOUTHERN CO	COM	842587107	41574	1461804 SH	DEFINED 0
1461804	SOUTHERN UN CO NEW	COM	844030106	2007	165207 SH	DEFINED 0
165207	SOUTHTRUST CORP	COM	844730101	23751	930329 SH	DEFINED 0
930329	SOUTHWEST AIRLS CO	COM	844741108	16294	1134663 SH	DEFINED 0
1134663	SOUTHWEST BANCORPORATION TEX	COM	84476R109	2847	94803 SH	DEFINED 0
94803	SOUTHWEST GAS CORP	COM	844895102	2064	101439 SH	DEFINED 0
101439	SOUTHWESTERN ENERGY CO	COM	845467109	1279	97661 SH	DEFINED 0
97661	SOVEREIGN BANCORP INC	COM	845905108	8296	599016 SH	DEFINED 0
599016	SPANISH BROADCASTING SYS INC	CL A	846425882	69	11300 SH	DEFINED 0
11300	SPARTAN MTRS INC	COM	846819100	131	14900 SH	DEFINED 0
14900	SPEEDWAY MOTORSPORTS INC	COM	847788106	217	9200 SH	DEFINED 0
9200	SPHERION CORP	COM	848420105	709	178612 SH	DEFINED 0
178612	SPINNAKER EXPL CO	COM	84855W109	1598	82271 SH	DEFINED 0
82271	SPORTS AUTH INC	COM	849176102	122	17500 SH	DEFINED 0
17500	SPRINT CORP	COM FON GROUP	852061100	43063	3664911 SH	DEFINED 0
3664911	SPRINT CORP	PCS COM SER 1	852061506	7246	1661915 SH	DEFINED 0
1661915	STAGE STORES INC	COM NEW	85254C305	449	21200 SH	DEFINED 0
21200	STAMPS COM INC	COM	852857101	67	15900 SH	DEFINED 0
15900	STANCORP FINL GROUP INC	COM	852891100	1508	29249 SH	DEFINED 0
29249	STANDARD MICROSYSTEMS CORP	COM	853626109	920	60598 SH	DEFINED 0
60598	STANDARD MTR PRODS INC	COM	853666105	363	32677 SH	DEFINED 0
32677	STANDARD PAC CORP NEW	COM	85375C101	3711	145489 SH	DEFINED 0
145489	STANDARD REGISTER CO	COM	853887107	1184	79468 SH	DEFINED 0
79468	STANDEX INTL CORP	COM	854231107	618	32420 SH	DEFINED 0

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32420						
STANLEY WKS	COM	854616109	8856	369171	SH	DEFINED 0
369171						
STAPLES INC	COM	855030102	12854	701275	SH	DEFINED 0
701275						
STARBUCKS CORP	COM	855244109	17235	669063	SH	DEFINED 0
669063						
STARTEK INC	COM	85569C107	956	41855	SH	DEFINED 0
41855						
STATE AUTO FINL CORP	COM	855707105	191	11300	SH	DEFINED 0
11300						
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6928	291206	SH	DEFINED 0
291206						
STATE STR CORP	COM	857477103	15599	493165	SH	DEFINED 0
493165						
STATEN IS BANCORP INC	COM	857550107	2894	193993	SH	DEFINED 0
193993						
STATION CASINOS INC	COM	857689103	361	17100	SH	DEFINED 0
17100						
STEAK N SHAKE CO	COM	857873103	711	77755	SH	DEFINED 0
77755						
STEEL DYNAMICS INC	COM	858119100	2477	211537	SH	DEFINED 0
211537						
STEEL TECHNOLOGIES INC	COM	858147101	275	30648	SH	DEFINED 0
30648						
STEIN MART INC	COM	858375108	535	104809	SH	DEFINED 0
104809						
STERLING BANCSHARES INC	COM	858907108	1689	142068	SH	DEFINED 0
142068						
STERICYCLE INC	COM	858912108	1714	45600	SH	DEFINED 0
45600						
STERIS CORP	COM	859152100	10116	386708	SH	DEFINED 0
386708						
STEWART & STEVENSON SVCS INC	COM	860342104	884	81100	SH	DEFINED 0
81100						
STEWART ENTERPRISES INC	CL A	860370105	106	39400	SH	DEFINED 0
39400						
STEWART INFORMATION SVCS COR	COM	860372101	1633	70366	SH	DEFINED 0
70366						
STILLWATER MNG CO	COM	86074Q102	299	119413	SH	DEFINED 0
119413						
STMICROELECTRONICS N V	NY REGISTRY	861012102	1432	75786	SH	DEFINED 0
75786						
STONE ENERGY CORP	COM	861642106	3163	94185	SH	DEFINED 0
94185						
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	3916	193684	SH	DEFINED 0
193684						
STORAGE COMPUTER CORP	COM	86211A101	8	25258	SH	DEFINED 0
25258						
STRATEX NETWORKS INC	COM	86279T109	93	44700	SH	DEFINED 0
44700						
STRIDE RITE CORP	COM	863314100	1004	118066	SH	DEFINED 0
118066						
STRYKER CORP	COM	863667101	49272	717729	SH	DEFINED 0
717729						
STUDENT LN CORP	COM	863902102	273	2800	SH	DEFINED 0
2800						
STURM RUGER & CO INC	COM	864159108	723	82496	SH	DEFINED 0
82496						
SUMMIT PPTYS INC	COM	866239106	261	14100	SH	DEFINED 0
14100						
SUN COMMUNITIES INC	COM	866674104	326	9100	SH	DEFINED 0

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9100						
SUN MICROSYSTEMS INC	COM	866810104	15914	4881664	SH	DEFINED 0
4881664						
SUN MICROSYSTEMS INC	COM	866810104	3202	982359	SH	DEFINED 0
982359						
SUNGARD DATA SYS INC	COM	867363103	8758	411190	SH	DEFINED 0
411190						
SUNOCO INC	COM	86764P109	4489	122748	SH	DEFINED 0
122748						
SUNOCO INC	COM	86764P109	1282	35052	SH	DEFINED 0
35052						
SUNRISE ASSISTED LIVING INC	COM	86768K106	2147	89454	SH	DEFINED 0
89454						
SUNTRUST BKS INC	COM	867914103	39442	749136	SH	DEFINED 0
749136						
SUPERIOR ENERGY SVCS INC	COM	868157108	278	32500	SH	DEFINED 0
32500						
SUPERIOR INDS INTL INC	COM	868168105	1067	29296	SH	DEFINED 0
29296						
SUPERTEX INC	COM	868532102	459	33377	SH	DEFINED 0
33377						
SUPERVALU INC	COM	868536103	12491	805887	SH	DEFINED 0
805887						
SUREBEAM CORP	CL A	86866R102	92	25828	SH	DEFINED 0
25828						
SURMODICS INC	COM	868873100	1509	48805	SH	DEFINED 0
48805						
SUSQUEHANNA BANCSHARES INC P	COM	869099101	2390	115369	SH	DEFINED 0
115369						
SWIFT ENERGY CO	COM	870738101	706	82954	SH	DEFINED 0
82954						
SWIFT TRANSN CO	COM	870756103	2100	131280	SH	DEFINED 0
131280						
SYBASE INC	COM	871130100	3721	287332	SH	DEFINED 0
287332						
SYBRON DENTAL SPECIALTIES IN	COM	871142105	2474	141761	SH	DEFINED 0
141761						
SYCAMORE NETWORKS INC	COM	871206108	234	76700	SH	DEFINED 0
76700						
SYKES ENTERPRISES INC	COM	871237103	80	20500	SH	DEFINED 0
20500						
SYLVAN LEARNING SYS INC	COM	871399101	1640	103261	SH	DEFINED 0
103261						
SYMANTEC CORP	COM	871503108	8712	222361	SH	DEFINED 0
222361						
SYMBOL TECHNOLOGIES INC	COM	871508107	2934	340724	SH	DEFINED 0
340724						
SYMMETRICOM INC	COM	871543104	429	113261	SH	DEFINED 0
113261						
SYMYX TECHNOLOGIES	COM	87155S108	269	17900	SH	DEFINED 0
17900						
SYNOPSYS INC	COM	871607107	5545	130257	SH	DEFINED 0
130257						
SYNOVUS FINL CORP	COM	87161C105	8040	449395	SH	DEFINED 0
449395						
SYNTEL INC	COM	87162H103	216	11250	SH	DEFINED 0
11250						
SYNTROLEUM CORP	COM	871630109	31	11900	SH	DEFINED 0
11900						
SYSCO CORP	COM	871829107	25266	993159	SH	DEFINED 0
993159						
SYSTEMAX INC	COM	871851101	29	14400	SH	DEFINED 0

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14400						
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	689	89903 SH	DEFINED 0	
89903						
TBC CORP	COM	872180104	1049	74936 SH	DEFINED 0	
74936						
TCF FINL CORP	COM	872275102	2839	70908 SH	DEFINED 0	
70908						
TECO ENERGY INC	COM	872375100	3367	316788 SH	DEFINED 0	
316788						
THQ INC	COM NEW	872443403	1517	116132 SH	DEFINED 0	
116132						
TJX COS INC NEW	COM	872540109	14144	803657 SH	DEFINED 0	
803657						
TMP WORLDWIDE INC	COM	872941109	1771	165065 SH	DEFINED 0	
165065						
TXU CORP	COM	873168108	16306	913508 SH	DEFINED 0	
913508						
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	250	36480 SH	DEFINED 0	
36480						
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3517	157773 SH	DEFINED 0	
157773						
TALBOTS INC	COM	874161102	206	8000 SH	DEFINED 0	
8000						
TALX CORP	COM	874918105	913	70070 SH	DEFINED 0	
70070						
TANOX INC	COM	87588Q109	227	17500 SH	DEFINED 0	
17500						
TARGET CORP	COM	87612E106	39578	1352647 SH	DEFINED 0	
1352647						
TARGET CORP	COM	87612E106	2084	71213 SH	DEFINED 0	
71213						
TAUBMAN CTRS INC	COM	876664103	274	16100 SH	DEFINED 0	
16100						
TECH DATA CORP	COM	878237106	2454	102489 SH	DEFINED 0	
102489						
TECHNE CORP	COM	878377100	2924	140873 SH	DEFINED 0	
140873						
TECHNITROL INC	COM	878555101	1766	120647 SH	DEFINED 0	
120647						
TECUMSEH PRODS CO	CL A	878895200	1874	45738 SH	DEFINED 0	
45738						
TEKELEC	COM	879101103	187	21500 SH	DEFINED 0	
21500						
TEKTRONIX INC	COM	879131100	6706	390999 SH	DEFINED 0	
390999						
TELEDYNE TECHNOLOGIES INC	COM	879360105	1230	97192 SH	DEFINED 0	
97192						
TELEFLEX INC	COM	879369106	1125	31512 SH	DEFINED 0	
31512						
TELEPHONE & DATA SYS INC	COM	879433100	3229	78931 SH	DEFINED 0	
78931						
TELIK INC	COM	87959M109	214	15900 SH	DEFINED 0	
15900						
TELLABS INC	COM	879664100	3551	613361 SH	DEFINED 0	
613361						
TELLIUM INC	COM	87967E107	18	33900 SH	DEFINED 0	
33900						
TEMPLE INLAND INC	COM	879868107	10378	277493 SH	DEFINED 0	
277493						
TELETECH HOLDINGS INC	COM	879939106	99	18300 SH	DEFINED 0	
18300						
TENET HEALTHCARE CORP	COM	88033G100	18649	1116698 SH	DEFINED 0	

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1116698	TENNECO AUTOMOTIVE INC	COM	880349105	37	16413 SH	DEFINED 0
16413	TERADYNE INC	COM	880770102	3224	276954 SH	DEFINED 0
276954	TERAYON COMMUNICATION SYS	COM	880775101	40	23400 SH	DEFINED 0
23400	TEREX CORP NEW	COM	880779103	257	20800 SH	DEFINED 0
20800	TERREMARK WORLDWIDE INC	COM	881448104	12	33800 SH	DEFINED 0
33800	TESORO PETE CORP	COM	881609101	230	31100 SH	DEFINED 0
31100	TETRA TECHNOLOGIES INC DEL	COM	88162F105	1085	47155 SH	DEFINED 0
47155	TETRA TECH INC NEW	COM	88162G103	2165	153142 SH	DEFINED 0
153142	TEXAS BIOTECHNOLOGY CORP	COM	88221T104	23	18200 SH	DEFINED 0
18200	TEXAS INDS INC	COM	882491103	1253	65183 SH	DEFINED 0
65183	TEXAS INSTRS INC	COM	882508104	81654	4988012 SH	DEFINED 0
4988012	TEXAS INSTRS INC	COM	882508104	25	1514 SH	DEFINED 0
1514	TEXAS REGL BANCSHARES INC	CL A VTG	882673106	423	14014 SH	DEFINED 0
14014	TEXTRON INC	COM	883203101	11914	433852 SH	DEFINED 0
433852	THERAGENICS CORP	COM	883375107	305	88046 SH	DEFINED 0
88046	THERASENSE INC	COM	883381105	84	12600 SH	DEFINED 0
12600	THERMO ELECTRON CORP	COM	883556102	7253	400693 SH	DEFINED 0
400693	THOMAS & BETTS CORP	COM	884315102	1626	114693 SH	DEFINED 0
114693	THOMAS INDS INC	COM	884425109	1176	47426 SH	DEFINED 0
47426	THOR INDS INC	COM	885160101	2022	80802 SH	DEFINED 0
80802	THORATEC CORP	COM NEW	885175307	342	26911 SH	DEFINED 0
26911	THORNBURG MTG INC	COM	885218107	466	22600 SH	DEFINED 0
22600	3COM CORP	COM	885535104	2967	602964 SH	DEFINED 0
602964	THREE FIVE SYS INC	COM	88554L108	303	59438 SH	DEFINED 0
59438	3TEC ENERGY CORP	COM NEW	88575R308	251	16674 SH	DEFINED 0
16674	3M CO	COM	88579Y101	114649	881713 SH	DEFINED 0
881713	TIBCO SOFTWARE INC	COM	88632Q103	184	43700 SH	DEFINED 0
43700	TIDEWATER INC	COM	886423102	5055	176015 SH	DEFINED 0
176015	TIFFANY & CO NEW	COM	886547108	7315	292584 SH	DEFINED 0
292584	TIMBERLAND CO	CL A	887100105	4940	118146 SH	DEFINED 0
118146	TIME WARNER TELECOM INC	CL A	887319101	75	23100 SH	DEFINED 0

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23100						
TIMKEN CO	COM	887389104	3474	222407	SH	DEFINED 0
222407						
TITAN CORP	COM	888266103	625	83871	SH	DEFINED 0
83871						
TOLL BROTHERS INC	COM	889478103	1106	57300	SH	DEFINED 0
57300						
TOLLGRADE COMMUNICATIONS INC	COM	889542106	565	39398	SH	DEFINED 0
39398						
TOO INC	COM	890333107	1799	108317	SH	DEFINED 0
108317						
TOOTSIE ROLL INDS INC	COM	890516107	910	31887	SH	DEFINED 0
31887						
TOPPS INC	COM	890786106	98	11600	SH	DEFINED 0
11600						
TORCHMARK CORP	COM	891027104	15983	446460	SH	DEFINED 0
446460						
TORO CO	COM	891092108	2710	38684	SH	DEFINED 0
38684						
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	4909	77582	SH	DEFINED 0
77582						
TOUCH AMERICA HLDGS INC	COM	891539108	3	32000	SH	DEFINED 0
32000						
TOWER AUTOMOTIVE INC	COM	891707101	404	170317	SH	DEFINED 0
170317						
TOTAL SYS SVCS INC	COM	891906109	350	22350	SH	DEFINED 0
22350						
TOYS R US INC	COM	892335100	7114	849945	SH	DEFINED 0
849945						
TRACTOR SUPPLY CO	COM	892356106	1664	50400	SH	DEFINED 0
50400						
TRAMMELL CROW CO	COM	89288R106	110	13800	SH	DEFINED 0
13800						
TRANSACTION SYS ARCHITECTS	CL A	893416107	220	37022	SH	DEFINED 0
37022						
TRANSATLANTIC HLDGS INC	COM	893521104	336	5125	SH	DEFINED 0
5125						
TRANSKARYOTIC THERAPIES INC	COM	893735100	59	10100	SH	DEFINED 0
10100						
TRANSMETA CORP DEL	COM	89376R109	41	40500	SH	DEFINED 0
40500						
TRANSPRO INC	COM	893885103	41	10065	SH	DEFINED 0
10065						
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	2588	183685	SH	DEFINED 0
183685						
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	0	18	SH	DEFINED 0
18						
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	42873	3038515	SH	DEFINED 0
3038515						
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	1	36	SH	DEFINED 0
36						
TREDEGAR CORP	COM	894650100	1269	106152	SH	DEFINED 0
106152						
TRIAD HOSPITALS INC	COM	89579K109	1615	60024	SH	DEFINED 0
60024						
TRIDENT MICROSYSTEMS INC	COM	895919108	50	14200	SH	DEFINED 0
14200						
TRIARC COS INC	CL A	895927101	1603	57576	SH	DEFINED 0
57576						
TRIBUNE CO NEW	COM	896047107	33474	743703	SH	DEFINED 0
743703						
TRIMBLE NAVIGATION LTD	COM	896239100	2086	109961	SH	DEFINED 0

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109961	TRIMERIS INC	COM	896263100	284	6900 SH	DEFINED 0
6900	TRINITY INDS INC	COM	896522109	2781	161491 SH	DEFINED 0
161491	TRIQUINT SEMICONDUCTOR INC	COM	89674K103	415	146998 SH	DEFINED 0
146998	TRIUMPH GROUP INC NEW	COM	896818101	955	42520 SH	DEFINED 0
42520	TRIZEC PROPERTIES INC	COM	89687P107	172	20200 SH	DEFINED 0
20200	TRIZETTO GROUP INC	COM	896882107	94	22700 SH	DEFINED 0
22700	TRUST CO NJ JERSEY CITY NEW	COM	898304100	292	10700 SH	DEFINED 0
10700	TRUSTCO BK CORP N Y	COM	898349105	1995	207179 SH	DEFINED 0
207179	TULARIK INC	COM	899165104	92	18200 SH	DEFINED 0
18200	TUPPERWARE CORP	COM	899896104	6923	500953 SH	DEFINED 0
500953	TURNSTONE SYSTEMS INC	COM	900423104	38	13500 SH	DEFINED 0
13500	TYCO INTL LTD NEW	COM	902124106	75823	5896010 SH	DEFINED 0
5896010	TYLER TECHNOLOGIES INC	COM	902252105	100	28400 SH	DEFINED 0
28400	TYSON FOODS INC	CL A	902494103	8059	1039915 SH	DEFINED 0
1039915	UAL CORP	COM PAR \$0.01	902549500	16	18972 SH	DEFINED 0
18972	UCBH HOLDINGS INC	COM	90262T308	2896	65847 SH	DEFINED 0
65847	UGI CORP NEW	COM	902681105	4124	90246 SH	DEFINED 0
90246	UICI	COM	902737105	1280	133220 SH	DEFINED 0
133220	UIL HLDG CORP	COM	902748102	1557	44856 SH	DEFINED 0
44856	UMB FINL CORP	COM	902788108	293	8002 SH	DEFINED 0
8002	UST INC	COM	902911106	8873	321485 SH	DEFINED 0
321485	UST INC	COM	902911106	1411	51130 SH	DEFINED 0
51130	US BANCORP DEL	COM NEW	902973304	100209	5279710 SH	DEFINED 0
5279710	USA INTERACTIVE	COM	902984103	4763	177805 SH	DEFINED 0
177805	USA INTERACTIVE	COM	902984103	821	30645 SH	DEFINED 0
30645	URS CORP NEW	COM	903236107	1010	87633 SH	DEFINED 0
87633	U S G CORP	COM NEW	903293405	73	17642 SH	DEFINED 0
17642	USEC INC	COM	90333E108	217	39500 SH	DEFINED 0
39500	US ONCOLOGY INC	COM	90338W103	2822	397482 SH	DEFINED 0
397482	UBIQUITEL INC	COM	903474302	4	11400 SH	DEFINED 0
11400	ULTIMATE ELECTRS INC	COM	903849107	299	37598 SH	DEFINED 0

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37598	ULTRA PETE CORP	COM	903914109	97	11000 SH	DEFINED 0
11000	ULTRATECH STEPPER INC	COM	904034105	792	66254 SH	DEFINED 0
66254	UMPQUA HLDGS CORP	COM	904214103	271	14956 SH	DEFINED 0
14956	UNIFI INC	COM	904677101	400	83236 SH	DEFINED 0
83236	UNILEVER N V	N Y SHS NEW	904784709	10292	173143 SH	DEFINED 0
173143	UNION PAC CORP	COM	907818108	35413	643871 SH	DEFINED 0
643871	UNION PAC CORP	COM	907818108	987	17938 SH	DEFINED 0
17938	UNION PLANTERS CORP	COM	908068109	16699	635188 SH	DEFINED 0
635188	UNIONBANCAL CORP	COM	908906100	1522	38610 SH	DEFINED 0
38610	UNISOURCE ENERGY CORP	COM	909205106	1855	107210 SH	DEFINED 0
107210	UNISYS CORP	COM	909214108	12011	1297057 SH	DEFINED 0
1297057	UNIT CORP	COM	909218109	2857	140790 SH	DEFINED 0
140790	UNITED CMNTY FINL CORP OHIO	COM	909839102	161	18400 SH	DEFINED 0
18400	UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	258	11200 SH	DEFINED 0
11200	UNITED BANKSHARES INC WEST V	COM	909907107	3488	125920 SH	DEFINED 0
125920	UNITED DEFENSE INDS INC	COM	91018B104	366	16900 SH	DEFINED 0
16900	UNITED DOMINION REALTY TR IN	COM	910197102	1373	85900 SH	DEFINED 0
85900	UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	144	47960 SH	DEFINED 0
47960	UNITED NAT FOODS INC	COM	911163103	1559	61140 SH	DEFINED 0
61140	UNITED ONLINE INC	COM	911268100	507	29423 SH	DEFINED 0
29423	UNITED PARCEL SERVICE INC	CL B	911312106	105164	1844988 SH	DEFINED 0
1844988	UNITED RENTALS INC	COM	911363109	580	60309 SH	DEFINED 0
60309	UNITED STATES CELLULAR CORP	COM	911684108	241	10200 SH	DEFINED 0
10200	U S INDS INC NEW	COM	912080108	132	33230 SH	DEFINED 0
33230	UNITED STATES STL CORP NEW	COM	912909108	11564	1176449 SH	DEFINED 0
1176449	UNITED STATIONERS INC	COM	913004107	2232	104524 SH	DEFINED 0
104524	UNITED SURGICAL PARTNERS INT	COM	913016309	207	11200 SH	DEFINED 0
11200	UNITED TECHNOLOGIES CORP	COM	913017109	63669	1101924 SH	DEFINED 0
1101924	UNITEDGLOBALCOM	CL A	913247508	0	2 SH	DEFINED 0
2	UNITEDGLOBALCOM	CL A	913247508	74	24100 SH	DEFINED 0
24100	UNITEDHEALTH GROUP INC	COM	91324P102	74549	813235 SH	DEFINED 0

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813235						
UNITRIN INC	COM	913275103	1636	70590	SH	DEFINED 0
70590						
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	2	11300	SH	DEFINED 0
11300						
UNIVERSAL COMPRESSION HLDGS	COM	913431102	180	10300	SH	DEFINED 0
10300						
UNIVERSAL CORP VA	COM	913456109	1031	27291	SH	DEFINED 0
27291						
UNIVERSAL FST PRODS INC	COM	913543104	1087	70161	SH	DEFINED 0
70161						
UNIVERSAL HLTH SVCS INC	CL B	913903100	2976	73002	SH	DEFINED 0
73002						
UNIVISION COMMUNICATIONS INC	CL A	914906102	8779	358196	SH	DEFINED 0
358196						
UNOCAL CORP	COM	915289102	15617	593572	SH	DEFINED 0
593572						
UNIZAN FINANCIAL CORP	COM	91528W101	269	14687	SH	DEFINED 0
14687						
UNOVA INC	COM	91529B106	106	19740	SH	DEFINED 0
19740						
UNUMPROVIDENT CORP	COM	91529Y106	13166	1343503	SH	DEFINED 0
1343503						
USFREIGHTWAYS CORP	COM	916906100	2315	91482	SH	DEFINED 0
91482						
VCA ANTECH INC	COM	918194101	227	14700	SH	DEFINED 0
14700						
V F CORP	COM	918204108	17766	472127	SH	DEFINED 0
472127						
VALASSIS COMMUNICATIONS INC	COM	918866104	4478	169629	SH	DEFINED 0
169629						
VALHI INC NEW	COM	918905100	223	20250	SH	DEFINED 0
20250						
VALERO ENERGY CORP NEW	COM	91913Y100	5310	128334	SH	DEFINED 0
128334						
VALLEY NATL BANCORP	COM	919794107	262	10625	SH	DEFINED 0
10625						
VALMONT INDS INC	COM	920253101	1407	65161	SH	DEFINED 0
65161						
VALSPAR CORP	COM	920355104	2448	59806	SH	DEFINED 0
59806						
VALUECLICK INC	COM	92046N102	77	25359	SH	DEFINED 0
25359						
VALUEVISION MEDIA INC	CL A	92047K107	151	15000	SH	DEFINED 0
15000						
VARCO INTL INC DEL	COM	922122106	1496	81721	SH	DEFINED 0
81721						
VARIAN INC	COM	922206107	1132	39500	SH	DEFINED 0
39500						
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2079	102196	SH	DEFINED 0
102196						
VARIAN MED SYS INC	COM	92220P105	4352	80700	SH	DEFINED 0
80700						
VASTERA INC	COM	92239N109	70	18300	SH	DEFINED 0
18300						
VECTREN CORP	COM	92240G101	1332	61937	SH	DEFINED 0
61937						
VEECO INSTRS INC DEL	COM	922417100	1332	86018	SH	DEFINED 0
86018						
VENTAS INC	COM	92276F100	365	31479	SH	DEFINED 0
31479						
VERITAS SOFTWARE CO	COM	923436109	10877	618378	SH	DEFINED 0

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618378						
VERITY INC	COM	92343C106	2529	181965	SH	DEFINED 0
181965						
VERISIGN INC	COM	92343E102	504	57707	SH	DEFINED 0
57707						
VERITAS DGC INC	COM	92343P107	745	111967	SH	DEFINED 0
111967						
VERIZON COMMUNICATIONS	COM	92343V104	219707	6215202	SH	DEFINED 0
6215202						
VERTEX PHARMACEUTICALS INC	COM	92532F100	506	45385	SH	DEFINED 0
45385						
VESTA INS GROUP INC	COM	925391104	35	15600	SH	DEFINED 0
15600						
VIACOM INC	CL B	925524308	165700	4537234	SH	DEFINED 0
4537234						
VIACOM INC	CL B	925524308	74	2036	SH	DEFINED 0
2036						
VIAD CORP	COM	92552R109	2798	130522	SH	DEFINED 0
130522						
VIASAT INC	COM	92552V100	826	72654	SH	DEFINED 0
72654						
VIASYS HEALTHCARE INC	COM NEW	92553Q209	994	70982	SH	DEFINED 0
70982						
VICOR CORP	COM	925815102	639	112180	SH	DEFINED 0
112180						
VIGNETTE CORP	COM	926734104	145	95144	SH	DEFINED 0
95144						
VINTAGE PETE INC	COM	927460105	1806	190063	SH	DEFINED 0
190063						
VISHAY INTERTECHNOLOGY INC	COM	928298108	1585	155731	SH	DEFINED 0
155731						
VISTEON CORP	COM	92839U107	1306	219805	SH	DEFINED 0
219805						
VISX INC DEL	COM	92844S105	637	60104	SH	DEFINED 0
60104						
VITAL SIGNS INC	COM	928469105	1003	37848	SH	DEFINED 0
37848						
VITALWORKS INC	COM	928483106	45	11800	SH	DEFINED 0
11800						
VITESSE SEMICONDUCTOR CORP	COM	928497106	174	81200	SH	DEFINED 0
81200						
VITRIA TECHNOLOGY	COM	92849Q104	13	19600	SH	DEFINED 0
19600						
VIVUS INC	COM	928551100	64	18800	SH	DEFINED 0
18800						
VOLT INFORMATION SCIENCES IN	COM	928703107	431	41976	SH	DEFINED 0
41976						
VORNADO RLTY TR	SH BEN INT	929042109	405	11300	SH	DEFINED 0
11300						
VULCAN MATLS CO	COM	929160109	4433	146654	SH	DEFINED 0
146654						
WD-40 CO	COM	929236107	1333	53733	SH	DEFINED 0
53733						
WGL HLDGS INC	COM	92924F106	1904	71889	SH	DEFINED 0
71889						
W HLDG CO INC	COM	929251106	382	20800	SH	DEFINED 0
20800						
W-H ENERGY SVCS INC	COM	92925E108	1294	75600	SH	DEFINED 0
75600						
WJ COMMUNICATIONS INC	COM	929284107	12	17300	SH	DEFINED 0
17300						
WMS INDS INC	COM	929297109	1122	87996	SH	DEFINED 0

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87996						
WPS RESOURCES CORP	COM	92931B106	1401	35030 SH	DEFINED 0	
35030						
WABASH NATL CORP	COM	929566107	464	73582 SH	DEFINED 0	
73582						
WABTEC CORP	COM	929740108	212	18300 SH	DEFINED 0	
18300						
WACHOVIA CORP 2ND NEW	COM	929903102	119918	3519743 SH	DEFINED 0	
3519743						
WADDELL & REED FINL INC	CL A	930059100	1380	78528 SH	DEFINED 0	
78528						
WAL MART STORES INC	COM	931142103	444724	8547448 SH	DEFINED 0	
8547448						
WAL MART STORES INC	COM	931142103	714	13722 SH	DEFINED 0	
13722						
WALGREEN CO	COM	931422109	46969	1593235 SH	DEFINED 0	
1593235						
WALLACE COMPUTER SERVICES IN	COM	932270101	1183	47500 SH	DEFINED 0	
47500						
WALTER INDS INC	COM	93317Q105	138	15800 SH	DEFINED 0	
15800						
WASHINGTON FED INC	COM	938824109	4659	221435 SH	DEFINED 0	
221435						
WASHINGTON MUT INC	COM	939322103	110608	3136028 SH	DEFINED 0	
3136028						
WASHINGTON POST CO	CL B	939640108	5979	8775 SH	DEFINED 0	
8775						
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	413	15900 SH	DEFINED 0	
15900						
WASTE CONNECTIONS INC	COM	941053100	3171	91910 SH	DEFINED 0	
91910						
WASTE MGMT INC DEL	COM	94106L109	22347	1055092 SH	DEFINED 0	
1055092						
WATERS CORP	COM	941848103	4184	197741 SH	DEFINED 0	
197741						
WATSCO INC	COM	942622200	1177	86070 SH	DEFINED 0	
86070						
WATSON PHARMACEUTICALS INC	COM	942683103	4435	154158 SH	DEFINED 0	
154158						
WATSON WYATT & CO HLDGS	CL A	942712100	1851	92100 SH	DEFINED 0	
92100						
WATTS INDS INC	CL A	942749102	1221	78396 SH	DEFINED 0	
78396						
WAUSAU-MOSINEE PAPER CORP	COM	943315101	606	59445 SH	DEFINED 0	
59445						
WAVE SYSTEMS CORP	CL A	943526103	13	12200 SH	DEFINED 0	
12200						
WAYPOINT FINL CORP	COM	946756103	1795	103800 SH	DEFINED 0	
103800						
WEBEX INC	COM	94767L109	122	11800 SH	DEFINED 0	
11800						
WEBSense INC	COM	947684106	889	60500 SH	DEFINED 0	
60500						
WEBMETHODS INC	COM	94768C108	242	26512 SH	DEFINED 0	
26512						
WEBMD CORP	COM	94769M105	316	35050 SH	DEFINED 0	
35050						
WEBSTER FINL CORP CONN	COM	947890109	6188	176188 SH	DEFINED 0	
176188						
WEIGHT WATCHERS INTL INC NEW	COM	948626106	525	11400 SH	DEFINED 0	
11400						
WEINGARTEN RLTY INVS	SH BEN INT	948741103	211	5400 SH	DEFINED 0	

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5400						
WEIS MKTS INC	COM	948849104	234	7650 SH	DEFINED 0	
7650						
WELLMAN INC	COM	949702104	948	101626 SH	DEFINED 0	
101626						
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	30117	392399 SH	DEFINED 0	
392399						
WELLS FARGO & CO NEW	COM	949746101	144702	3216324 SH	DEFINED 0	
3216324						
WELLS GARDNER ELECTRS CORP	COM	949765101	34	15314 SH	DEFINED 0	
15314						
WENDYS INTL INC	COM	950590109	4697	170740 SH	DEFINED 0	
170740						
WENDYS INTL INC	COM	950590109	1441	52397 SH	DEFINED 0	
52397						
WERNER ENTERPRISES INC	COM	950755108	1226	63666 SH	DEFINED 0	
63666						
WESBANCO INC	COM	950810101	272	11600 SH	DEFINED 0	
11600						
WESCO FINL CORP	COM	950817106	268	900 SH	DEFINED 0	
900						
WESTAMERICA BANCORPORATION	COM	957090103	977	24734 SH	DEFINED 0	
24734						
WESTAR ENERGY INC	COM	95709T100	2389	197081 SH	DEFINED 0	
197081						
WESTERN DIGITAL CORP	COM	958102105	1602	176800 SH	DEFINED 0	
176800						
WESTERN GAS RES INC	COM	958259103	876	26900 SH	DEFINED 0	
26900						
WESTERN WIRELESS CORP	CL A	95988E204	132	23500 SH	DEFINED 0	
23500						
WESTPORT RES CORP NEW	COM	961418100	277	13767 SH	DEFINED 0	
13767						
WESTWOOD ONE INC	COM	961815107	2026	64862 SH	DEFINED 0	
64862						
WET SEAL INC	CL A	961840105	765	104741 SH	DEFINED 0	
104741						
WEYERHAEUSER CO	COM	962166104	23935	500422 SH	DEFINED 0	
500422						
WEYERHAEUSER CO	COM	962166104	1027	21463 SH	DEFINED 0	
21463						
WHIRLPOOL CORP	COM	963320106	11889	242477 SH	DEFINED 0	
242477						
WHITNEY HLDG CORP	COM	966612103	3557	104001 SH	DEFINED 0	
104001						
WHOLE FOODS MKT INC	COM	966837106	10383	186609 SH	DEFINED 0	
186609						
WILEY JOHN & SONS INC	CL A	968223206	209	9200 SH	DEFINED 0	
9200						
WILLIAMS COS INC DEL	COM	969457100	3568	779102 SH	DEFINED 0	
779102						
WILLIAMS SONOMA INC	COM	969904101	1556	71360 SH	DEFINED 0	
71360						
WILMINGTON TRUST CORP	COM	971807102	1326	47696 SH	DEFINED 0	
47696						
WILSON GREATBATCH TECHNOLOGI	COM	972232102	260	9300 SH	DEFINED 0	
9300						
WIND RIVER SYSTEMS INC	COM	973149107	250	83937 SH	DEFINED 0	
83937						
WINN DIXIE STORES INC	COM	974280109	12319	931865 SH	DEFINED 0	
931865						
WINNEBAGO INDS INC	COM	974637100	1604	58976 SH	DEFINED 0	

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58976	WINTRUST FINANCIAL CORP	COM	97650W108	1523	53248	SH	DEFINED 0
53248	WIRELESS FACILITIES INC	COM	97653A103	58	10100	SH	DEFINED 0
10100	WISCONSIN ENERGY CORP	COM	976657106	3885	152960	SH	DEFINED 0
152960	WISER OIL CO DEL	COM	977284108	87	26300	SH	DEFINED 0
26300	WOLVERINE TUBE INC	COM	978093102	129	28670	SH	DEFINED 0
28670	WOLVERINE WORLD WIDE INC	COM	978097103	2050	122376	SH	DEFINED 0
122376	WOODWARD GOVERNOR CO	COM	980745103	1362	39105	SH	DEFINED 0
39105	WORLD ACCEP CORP DEL	COM	981419104	205	22800	SH	DEFINED 0
22800	WORTHINGTON INDS INC	COM	981811102	2252	188779	SH	DEFINED 0
188779	WRIGHT MED GROUP INC	COM	98235T107	235	13400	SH	DEFINED 0
13400	WRIGLEY WM JR CO	COM	982526105	18966	335683	SH	DEFINED 0
335683	WRIGLEY WM JR CO	COM	982526105	2816	49842	SH	DEFINED 0
49842	WYETH	COM	983024100	101848	2692967	SH	DEFINED 0
2692967	WYNDHAM INTL INC	CL A	983101106	13	59941	SH	DEFINED 0
59941	XM SATELLITE RADIO HLDGS INC	CL A	983759101	180	30500	SH	DEFINED 0
30500	X-RITE INC	COM	983857103	575	68390	SH	DEFINED 0
68390	XTO ENERGY CORP	COM	98385X106	2428	127797	SH	DEFINED 0
127797	XCEL ENERGY INC	COM	98389B100	7632	595774	SH	DEFINED 0
595774	XILINX INC	COM	983919101	11929	509566	SH	DEFINED 0
509566	XILINX INC	COM	983919101	29	1238	SH	DEFINED 0
1238	XEROX CORP	COM	984121103	12601	1448368	SH	DEFINED 0
1448368	YAHOO INC	COM	984332106	50005	2081789	SH	DEFINED 0
2081789	YANKEE CANDLE INC	COM	984757104	625	36700	SH	DEFINED 0
36700	YELLOW CORP	COM	985509108	2091	86754	SH	DEFINED 0
86754	YORK INTL CORP NEW	COM	986670107	2061	98123	SH	DEFINED 0
98123	YUM BRANDS INC	COM	988498101	21478	882764	SH	DEFINED 0
882764	ZALE CORP NEW	COM	988858106	3234	98775	SH	DEFINED 0
98775	ZEBRA TECHNOLOGIES CORP	CL A	989207105	5351	83089	SH	DEFINED 0
83089	ZENITH NATL INS CORP	COM	989390109	1049	48919	SH	DEFINED 0
48919	ZIMMER HLDGS INC	COM	98956P102	14303	294109	SH	DEFINED 0
294109	ZIONS BANCORPORATION	COM	989701107	10732	250875	SH	DEFINED 0

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250875						
ZIX CORP	COM	98974P100	192	44662	SH	DEFINED 0
44662						
ZORAN CORP	COM	98975F101	157	12150	SH	DEFINED 0
12150						
ZYMOGENETICS INC	COM	98985T109	134	14600	SH	DEFINED 0
14600						
ZOMAX INC MINN	COM	989929104	68	23500	SH	DEFINED 0
23500						
ACE LTD	ORD	G0070K103	15517	535991	SH	DEFINED 0
535991						
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	617	1028369	SH	DEFINED 0
1028369						
BUNGE LIMITED	COM	G16962105	269	10700	SH	DEFINED 0
10700						
COOPER INDS LTD	CL A	G24182100	14378	402637	SH	DEFINED 0
402637						
EVEREST RE GROUP LTD	COM	G3223R108	15780	275820	SH	DEFINED 0
275820						
GLOBALSANTAFE CORP	SHS	G3930E101	3484	168708	SH	DEFINED 0
168708						
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	17121	443664	SH	DEFINED 0
443664						
LORAL SPACE & COMMUNICATIONS	COM	G56462107	24	71300	SH	DEFINED 0
71300						
NABORS INDUSTRIES LTD	SHS	G6359F103	9986	250470	SH	DEFINED 0
250470						
NOBLE CORPORATION	SHS	G65422100	6909	219905	SH	DEFINED 0
219905						
SEAGATE TECHNOLOGY	SHS	G7945J104	122	11800	SH	DEFINED 0
11800						
TRANSOCEAN INC	ORD	G90078109	10452	511108	SH	DEFINED 0
511108						
WEATHERFORD INTERNATIONAL LT	COM	G95089101	3948	104530	SH	DEFINED 0
104530						
WHITE MTNS INS GROUP LTD	COM	G9618E107	305	896	SH	DEFINED 0
896						
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	206	7434	SH	DEFINED 0
7434						
XL CAP LTD	CL A	G98255105	17490	247110	SH	DEFINED 0
247110						
XOMA LTD	ORD	G9825R107	44	11100	SH	DEFINED 0
11100						
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	313	20800	SH	DEFINED 0
20800						