

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

PRUDENTIAL FINANCIAL INC

Form 13F-HR

August 14, 2002

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-10077

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:  
/s/ Ellen McGlynn Koke Newark, New Jersey August 14, 2002

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
Form 13F Information Table Entry Total: 2,273  
Form 13F Information Table Value Total: \$23,314,264,000

List of Other Included Managers:

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

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Prudential Securities Group Inc., 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 89396	COM	000361105	912	89396	SH		DEFINED 0
A D C TELECOMMUNICATIONS 1163411	COM	000886101	2664	1163411	SH		DEFINED 0
ACTV INC 11700	COM	00088E104	13	11700	SH		DEFINED 0
ABM INDS INC 156094	COM	000957100	2710	156094	SH		DEFINED 0
AFC ENTERPRISES INC 6900	COM	00104Q107	216	6900	SH		DEFINED 0
AFLAC INC 756021	COM	001055102	24193	756021	SH		DEFINED 0
AGCO CORP	COM	001084102	2804	143819	SH		DEFINED 0
AGL RES INC 103877	COM	001204106	2410	103877	SH		DEFINED 0
AES CORP 818483	COM	00130H105	4436	818483	SH		DEFINED 0
AES CORP 9553	COM	00130H105	52	9553	SH		DEFINED 0
AK STL HLDG CORP 162544	COM	001547108	2082	162544	SH		DEFINED 0
AMB PROPERTY CORP 9700	COM	00163T109	301	9700	SH		DEFINED 0
AMC ENTMT INC 11300	COM	001669100	160	11300	SH		DEFINED 0
AMLI RESIDENTIAL PPTYS TR 11300	SH BEN INT	001735109	294	11300	SH		DEFINED 0
AMR CORP	COM	001765106	9256	549013	SH		DEFINED 0
AOL TIME WARNER INC 8792284	COM	00184A105	129334	8792284	SH		DEFINED 0
AOL TIME WARNER INC 8515	COM	00184A105	125	8515	SH		DEFINED 0
APAC CUSTOMER SERVICES INC 17500	COM	00185E106	103	17500	SH		DEFINED 0
AT&T CORP 6980819	COM	001957109	74695	6980819	SH		DEFINED 0
AT&T CORP 74893	COM	001957109	801	74893	SH		DEFINED 0
ATMI INC 85967	COM	00207R101	1923	85967	SH		DEFINED 0
AT&T WIRELESS SVCS INC 7393220	COM	00209A106	43250	7393220	SH		DEFINED 0
AT&T WIRELESS SVCS INC	COM	00209A106	134	22902	SH		DEFINED 0

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ATC HEALTHCARE INC 85000	CL A	00209C102	160	85000	SH	DEFINED 0
AVX CORP NEW 18000	COM	002444107	294	18000	SH	DEFINED 0
AXT INC 69256	COM	00246W103	553	69256	SH	DEFINED 0
AARON RENTS INC 57276	COM	002535201	1372	57276	SH	DEFINED 0
ABBOTT LABS 3130015	COM	002824100	117845	3130015	SH	DEFINED 0
ABBOTT LABS 633	COM	002824100	24	633	SH	DEFINED 0
ABERCROMBIE & FITCH CO 424123	CL A	002896207	10230	424123	SH	DEFINED 0
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	99	27950	SH	DEFINED 0
ACCREDO HEALTH INC 97547	COM	00437V104	4501	97547	SH	DEFINED 0
ACLARA BIOSCIENCES INC 11600	COM	00461P106	20	11600	SH	DEFINED 0
ACTIVISION INC NEW 66529	COM NEW	004930202	1933	66529	SH	DEFINED 0
ACTION PERFORMANCE COS INC 137212	COM	004933107	4336	137212	SH	DEFINED 0
ACTEL CORP 69032	COM	004934105	1451	69032	SH	DEFINED 0
ACTUATE CORP 15300	COM	00508B102	69	15300	SH	DEFINED 0
ACXIOM CORP 347800	COM	005125109	6083	347800	SH	DEFINED 0
ADAPTEC INC	COM	00651F108	2872	363951	SH	DEFINED 0
ADMINISTAFF INC 84703	COM	007094105	847	84703	SH	DEFINED 0
ADOBE SYS INC 351737	COM	00724F101	10025	351737	SH	DEFINED 0
ADOLOR CORP 14200	COM	00724X102	160	14200	SH	DEFINED 0
ADTRAN INC 42103	COM	00738A106	800	42103	SH	DEFINED 0
ADVANCED DIGITAL INFORMATION 25500	COM	007525108	215	25500	SH	DEFINED 0
ADVANCED MARKETING SVCS INC 50361	COM	00753T105	922	50361	SH	DEFINED 0
ADVANCED FIBRE COMMUNICATION 95148	COM	00754A105	1574	95148	SH	DEFINED 0
ADVANCED TISSUE SCIENCES INC	COM	00755F103	42	28900	SH	DEFINED 0
ADVO INC 63126	COM	007585102	2403	63126	SH	DEFINED 0
ADVANCED MEDICAL OPTICS INC 68600	COM	00763M108	755	68600	SH	DEFINED 0
AEROFLEX INC 167700	COM	007768104	1166	167700	SH	DEFINED 0
ADVANCED MICRO DEVICES INC 1332136	COM	007903107	12948	1332136	SH	DEFINED 0
ADVANCED MICRO DEVICES INC 6384	COM	007903107	62	6384	SH	DEFINED 0
ADVANCEPCS 145500	COM	00790K109	3483	145500	SH	DEFINED 0
ADVANCED ENERGY INDS 89881	COM	007973100	1994	89881	SH	DEFINED 0

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ADVENT SOFTWARE INC	COM	007974108	507	19727 SH	DEFINED 0
AETNA INC NEW 519043	COM	00817Y108	24898	519043 SH	DEFINED 0
AFFILIATED COMPUTER SERVICES 124904	CL A	008190100	5930	124904 SH	DEFINED 0
AFFILIATED MANAGERS GROUP 10500	COM	008252108	646	10500 SH	DEFINED 0
AFFYMETRIX INC 53400	COM	00826T108	1281	53400 SH	DEFINED 0
AGERE SYS INC 126235	CL A	00845V100	177	126235 SH	DEFINED 0
AGERE SYS INC 171	CL A	00845V100	0	171 SH	DEFINED 0
AGERE SYS INC 156505	CL B	00845V209	235	156505 SH	DEFINED 0
AGERE SYS INC	CL B	00845V209	6	4196 SH	DEFINED 0
AGILENT TECHNOLOGIES INC 686001	COM	00846U101	16224	686001 SH	DEFINED 0
AGILENT TECHNOLOGIES INC 2597	COM	00846U101	61	2597 SH	DEFINED 0
AGILE SOFTWARE CORP DEL 19300	COM	00846X105	140	19300 SH	DEFINED 0
AGRIUM INC 74280	COM	008916108	698	74280 SH	DEFINED 0
AIR PRODS & CHEMS INC 421653	COM	009158106	21281	421653 SH	DEFINED 0
AIRBORNE INC 196631	COM	009269101	3775	196631 SH	DEFINED 0
AIRGAS INC 195419	COM	009363102	3381	195419 SH	DEFINED 0
AIRTRAN HLDGS INC	COM	00949P108	57	10600 SH	DEFINED 0
AKAMAI TECHNOLOGIES INC 47053	COM	00971T101	61	47053 SH	DEFINED 0
ALABAMA NATL BANCORP DELA 5200	COM	010317105	225	5200 SH	DEFINED 0
ALAMOSA HLDGS INC 40600	COM	011589108	57	40600 SH	DEFINED 0
ALASKA AIR GROUP INC 56385	COM	011659109	1472	56385 SH	DEFINED 0
ALASKA COMMUNICATIONS SYS GR 15400	COM	01167P101	73	15400 SH	DEFINED 0
ALBANY INTL CORP 61691	CL A	012348108	1660	61691 SH	DEFINED 0
ALBEMARLE CORP 45734	COM	012653101	1406	45734 SH	DEFINED 0
ALBERTO CULVER CO	CL B CONV	013068101	3969	83033 SH	DEFINED 0
ALBERTO CULVER CO 7252	CL B CONV	013068101	347	7252 SH	DEFINED 0
ALBERTSONS INC 1588523	COM	013104104	48386	1588523 SH	DEFINED 0
ALCAN INC 837831	COM	013716105	31435	837831 SH	DEFINED 0
ALCAN INC 76000	COM	013716105	2852	76000 SH	DEFINED 1
ALCOA INC 1807363	COM	013817101	59914	1807363 SH	DEFINED 0
ALEXANDER & BALDWIN INC 43089	COM	014482103	1100	43089 SH	DEFINED 0

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ALEXANDRIA REAL ESTATE EQ IN 4900	COM	015271109	242	4900 SH	DEFINED 0
ALFA CORP	COM	015385107	323	27600 SH	DEFINED 0
ALLEGHENY ENERGY INC 405998	COM	017361106	10454	405998 SH	DEFINED 0
ALLEGHENY TECHNOLOGIES INC 130807	COM	01741R102	2067	130807 SH	DEFINED 0
ALLEGIANCE TELECOM INC 32400	COM	01747T102	59	32400 SH	DEFINED 0
ALLEN TELECOM INC 81068	COM	018091108	349	81068 SH	DEFINED 0
ALLERGAN INC 627898	COM	018490102	41912	627898 SH	DEFINED 0
ALLETE INC 89392	COM	018522102	2423	89392 SH	DEFINED 0
ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	253	7400 SH	DEFINED 0
ALLIANCE IMAGING INC	COM NEW	018606202	159	11800 SH	DEFINED 0
ALLIANCE SEMICONDUCTOR CORP 119837	COM	01877H100	851	119837 SH	DEFINED 0
ALLIANT ENERGY CORP 87134	COM	018802108	2239	87134 SH	DEFINED 0
ALLIANT TECHSYSTEMS INC 108114	COM	018804104	6898	108114 SH	DEFINED 0
ALLIED CAP CORP NEW 10900	COM	01903Q108	247	10900 SH	DEFINED 0
ALLIED WASTE INDS INC 592955	COM PAR\$.01NEW	019589308	5692	592955 SH	DEFINED 0
ALLMERICA FINL CORP 70926	COM	019754100	3277	70926 SH	DEFINED 0
ALLSTATE CORP 1737303	COM	020002101	64245	1737303 SH	DEFINED 0
ALLTEL CORP	COM	020039103	28887	614610 SH	DEFINED 0
ALPHARMA INC 141137	CL A	020813101	2397	141137 SH	DEFINED 0
ALTERA CORP 1709353	COM	021441100	23247	1709353 SH	DEFINED 0
ALTERA CORP 3785	COM	021441100	51	3785 SH	DEFINED 0
ALTEON INC 17200	COM	02144G107	35	17200 SH	DEFINED 0
AMAZON COM INC 40600	COM	023135106	660	40600 SH	DEFINED 0
AMAZON COM INC 7236	COM	023135106	118	7236 SH	DEFINED 0
AMBAC FINL GROUP INC 148125	COM	023139108	9954	148125 SH	DEFINED 0
AMERADA HESS CORP	COM	023551104	31617	383237 SH	DEFINED 0
AMEREN CORP 203202	COM	023608102	8740	203202 SH	DEFINED 0
AMCORE FINL INC 9100	COM	023912108	211	9100 SH	DEFINED 0
AMERICAN AXLE & MFG HLDGS IN 46000	COM	024061103	1368	46000 SH	DEFINED 0
AMERICAN CAPITAL STRATEGIES 11300	COM	024937104	310	11300 SH	DEFINED 0
AMERICAN ELEC PWR INC 919117	COM	025537101	36783	919117 SH	DEFINED 0

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AMERICAN EAGLE OUTFITTERS NE 53217	COM	02553E106	1125	53217	SH	DEFINED 0
AMERICAN EXPRESS CO 2053435	COM	025816109	74581	2053435	SH	DEFINED 0
AMERICAN FINL GROUP INC OHIO	COM	025932104	3929	164414	SH	DEFINED 0
AMERICAN FINL HLDGS INC 66483	COM	026075101	1989	66483	SH	DEFINED 0
AMERICAN GREETINGS CORP 738478	CL A	026375105	12303	738478	SH	DEFINED 0
AMERICAN INTL GROUP INC 4898935	COM	026874107	334254	4898935	SH	DEFINED 0
AMERICAN INTL GROUP INC 4844	COM	026874107	331	4844	SH	DEFINED 0
AMERICAN ITALIAN PASTA CO 53819	CL A	027070101	2744	53819	SH	DEFINED 0
AMERICAN MGMT SYS INC 133003	COM	027352103	2542	133003	SH	DEFINED 0
AMERICAN NATL INS CO 2600	COM	028591105	250	2600	SH	DEFINED 0
AMERICAN PWR CONVERSION CORP	COM	029066107	3300	261274	SH	DEFINED 0
AMERICAN SOFTWARE INC 14800	CL A	029683109	49	14800	SH	DEFINED 0
AMERICAN STD COS INC DEL 89550	COM	029712106	6725	89550	SH	DEFINED 0
AMERICAN STS WTR CO 43526	COM	029899101	1153	43526	SH	DEFINED 0
AMERICAN TOWER CORP 17000	CL A	029912201	59	17000	SH	DEFINED 0
AMERICAN WTR WKS INC 104232	COM	030411102	4504	104232	SH	DEFINED 0
AMERICAN WOODMARK CORP 10600	COM	030506109	595	10600	SH	DEFINED 0
AMERICREDIT CORP 121764	COM	03060R101	3415	121764	SH	DEFINED 0
AMERIPATH INC	COM	03071D109	2083	86800	SH	DEFINED 0
AMERITRADE HLDG CORP 18900	CL A	03072H109	87	18900	SH	DEFINED 0
AMERUS GROUP CO 66400	COM	03072M108	2463	66400	SH	DEFINED 0
AMERISOURCEBERGEN CORP 189530	COM	03073E105	14404	189530	SH	DEFINED 0
AMERIGROUP CORP 1855387	COM	03073T102	50615	1855387	SH	DEFINED 0
AMETEK INC NEW 48398	COM	031100100	1803	48398	SH	DEFINED 0
AMGEN INC 2499003	COM	031162100	104658	2499003	SH	DEFINED 0
AMKOR TECHNOLOGY INC 14900	COM	031652100	93	14900	SH	DEFINED 0
AMSOUTH BANCORPORATION	COM	032165102	12039	537949	SH	DEFINED 0
AMSURG CORP 9900	COM	03232P405	260	9900	SH	DEFINED 0
AMYLIN PHARMACEUTICALS INC 23100	COM	032346108	253	23100	SH	DEFINED 0
ANADARKO PETE CORP 666167	COM	032511107	32842	666167	SH	DEFINED 0
ANALOG DEVICES INC 693281	COM	032654105	20590	693281	SH	DEFINED 0

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ANALOG DEVICES INC 1928	COM	032654105	57	1928	SH	DEFINED 0
ANALOGIC CORP 36941	COM PAR \$0.05	032657207	1816	36941	SH	DEFINED 0
ANALYSTS INTL CORP 60547	COM	032681108	257	60547	SH	DEFINED 0
ANCHOR BANCORP WIS INC	COM	032839102	1742	72247	SH	DEFINED 0
ANDERSEN GROUP INC 12500	COM	033501107	103	12500	SH	DEFINED 0
ANDREW CORP 517747	COM	034425108	7725	517747	SH	DEFINED 0
ANGELICA CORP 21506	COM	034663104	370	21506	SH	DEFINED 0
ANHEUSER BUSCH COS INC 2231901	COM	035229103	111595	2231901	SH	DEFINED 0
ANHEUSER BUSCH COS INC 58176	COM	035229103	2909	58176	SH	DEFINED 0
ANIXTER INTL INC 119681	COM	035290105	2813	119681	SH	DEFINED 0
ANNALY MTG MGMT INC 28400	COM	035710409	551	28400	SH	DEFINED 0
ANNTAYLOR STORES CORP	COM	036115103	3614	142348	SH	DEFINED 0
ANSYS INC 39850	COM	03662Q105	801	39850	SH	DEFINED 0
ANTHEM INC 11700	COM	03674B104	790	11700	SH	DEFINED 0
ANSWERTHINK INC 12500	COM	036916104	47	12500	SH	DEFINED 0
ANTHRACITE CAP INC 41700	COM	037023108	553	41700	SH	DEFINED 0
ANTIGENICS INC DEL 10800	COM	037032109	106	10800	SH	DEFINED 0
AO TATNEFT 17600	SPON ADR REG S	03737P306	243	17600	SH	DEFINED 0
AON CORP 595988	COM	037389103	17570	595988	SH	DEFINED 0
APACHE CORP	COM	037411105	16829	292774	SH	DEFINED 0
APARTMENT INVT & MGMT CO 7867	CL A	03748R101	387	7867	SH	DEFINED 0
APOGEE ENTERPRISES INC 86918	COM	037598109	1248	86918	SH	DEFINED 0
APOLLO GROUP INC 517109	CL A	037604105	20384	517109	SH	DEFINED 0
APOLLO GROUP INC 18900	COM UNV PHOENX	037604204	560	18900	SH	DEFINED 0
APOGENT TECHNOLOGIES INC 170572	COM	03760A101	3509	170572	SH	DEFINED 0
APPLE COMPUTER INC 537521	COM	037833100	9525	537521	SH	DEFINED 0
APPLEBEES INTL INC 171021	COM	037899101	3925	171021	SH	DEFINED 0
APRIA HEALTHCARE GROUP INC	COM	037933108	3946	176153	SH	DEFINED 0
APPLERA CORP 319256	COM AP BIO GRP	038020103	6222	319256	SH	DEFINED 0
APPLICA INC 63325	COM	03815A106	785	63325	SH	DEFINED 0
APPLIED INDL TECHNOLOGIES IN 66261	COM	03820C105	1292	66261	SH	DEFINED 0

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APPLIED MATLS INC 2503771	COM	038222105	47622	2503771	SH	DEFINED 0
APPLIED MATLS INC 242194	COM	038222105	4607	242194	SH	DEFINED 0
APPLIED MICRO CIRCUITS CORP 421985	COM	03822W109	1996	421985	SH	DEFINED 0
APTARGROUP INC 108167	COM	038336103	3326	108167	SH	DEFINED 0
AQUILA INC	COM	03840P102	2751	343892	SH	DEFINED 0
ARBITRON INC 82550	COM	03875Q108	2576	82550	SH	DEFINED 0
ARCH CHEMICALS INC 67418	COM	03937R102	1665	67418	SH	DEFINED 0
ARCH COAL INC 64672	COM	039380100	1469	64672	SH	DEFINED 0
ARCHER DANIELS MIDLAND CO 2181089	COM	039483102	27896	2181089	SH	DEFINED 0
ARCHSTONE SMITH TR 18420	COM	039583109	492	18420	SH	DEFINED 0
ARCTIC CAT INC 87427	COM	039670104	1520	87427	SH	DEFINED 0
ARGOSY GAMING CO 87639	COM	040228108	2489	87639	SH	DEFINED 0
ARIBA INC	COM	04033V104	78	24500	SH	DEFINED 0
ARKANSAS BEST CORP DEL 83254	COM	040790107	2121	83254	SH	DEFINED 0
ARMOR HOLDINGS INC 88160	COM	042260109	2248	88160	SH	DEFINED 0
ARMSTRONG HLDGS INC 17100	COM	042384107	31	17100	SH	DEFINED 0
ARQULE INC 55769	COM	04269E107	376	55769	SH	DEFINED 0
ARRIS GROUP INC 14200	COM	04269Q100	64	14200	SH	DEFINED 0
ARROW ELECTRS INC 208018	COM	042735100	4316	208018	SH	DEFINED 0
ARROW INTL INC 5800	COM	042764100	226	5800	SH	DEFINED 0
ART TECHNOLOGY GROUP INC	COM	04289L107	11	10700	SH	DEFINED 0
ARTESYN TECHNOLOGIES INC 122202	COM	043127109	798	122202	SH	DEFINED 0
ARTHROCARE CORP 82411	COM	043136100	1060	82411	SH	DEFINED 0
ARVINMERITOR INC 289411	COM	043353101	6946	289411	SH	DEFINED 0
ASCENTIAL SOFTWARE CORP 254347	COM	04362P108	710	254347	SH	DEFINED 0
ASHLAND INC 466226	COM	044204105	18882	466226	SH	DEFINED 0
ASHLAND INC 26339	COM	044204105	1067	26339	SH	DEFINED 0
ASHWORTH INC 33091	COM	04516H101	298	33091	SH	DEFINED 0
ASPECT COMMUNICATIONS CORP	COM	04523Q102	460	143700	SH	DEFINED 0
ASPEN TECHNOLOGY INC 99381	COM	045327103	829	99381	SH	DEFINED 0
ASSOCIATED BANC CORP 122859	COM	045487105	4633	122859	SH	DEFINED 0

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ASSOCIATED ESTATES RLTY CORP 10600	COM	045604105	112	10600 SH	DEFINED 0
ASTEC INDS INC 52254	COM	046224101	841	52254 SH	DEFINED 0
ASTORIA FINL CORP 752891	COM	046265104	24130	752891 SH	DEFINED 0
ASTROPOWER INC 62532	COM	04644A101	1228	62532 SH	DEFINED 0
ASYST TECHNOLOGY CORP 14100	COM	04648X107	287	14100 SH	DEFINED 0
ATLANTIC COAST AIRLINES HLDG	COM	048396105	3175	146309 SH	DEFINED 0
ATLAS AIR WORLDWIDE HLDGS IN 32448	COM	049164106	120	32448 SH	DEFINED 0
ATMEL CORP 364723	COM	049513104	2283	364723 SH	DEFINED 0
ATMEL CORP 8428	COM	049513104	53	8428 SH	DEFINED 0
ATMOS ENERGY CORP 122045	COM	049560105	2861	122045 SH	DEFINED 0
ATWOOD OCEANICS INC 37455	COM	050095108	1405	37455 SH	DEFINED 0
AUDIOVOX CORP 74575	CL A	050757103	593	74575 SH	DEFINED 0
AUSPEX SYS INC 10500	COM	052116100	3	10500 SH	DEFINED 0
AUTODESK INC	COM	052769106	6230	470197 SH	DEFINED 0
AUTOMATIC DATA PROCESSING IN 1095684	COM	053015103	47717	1095684 SH	DEFINED 0
AUTOMATIC DATA PROCESSING IN 36642	COM	053015103	1596	36642 SH	DEFINED 0
AUTONATION INC 67700	COM	05329W102	982	67700 SH	DEFINED 0
AUTOZONE INC 395412	COM	053332102	30565	395412 SH	DEFINED 0
AVALONBAY CMNTYS INC 7669	COM	053484101	358	7669 SH	DEFINED 0
AVAYA INC 486859	COM	053499109	2410	486859 SH	DEFINED 0
AVERY DENNISON CORP 160298	COM	053611109	10059	160298 SH	DEFINED 0
AVIALL INC NEW	COM	05366B102	146	10425 SH	DEFINED 0
AVID TECHNOLOGY INC 89575	COM	05367P100	829	89575 SH	DEFINED 0
AVISTA CORP 165872	COM	05379B107	2289	165872 SH	DEFINED 0
AVNET INC 98803	COM	053807103	2173	98803 SH	DEFINED 0
AVOCENT CORP 226412	COM	053893103	3604	226412 SH	DEFINED 0
AVON PRODS INC 548295	COM	054303102	28643	548295 SH	DEFINED 0
AWARE INC MASS 62425	COM	05453N100	237	62425 SH	DEFINED 0
AXCELIS TECHNOLOGIES INC 254960	COM	054540109	2881	254960 SH	DEFINED 0
AZTAR CORP	COM	054802103	3679	176874 SH	DEFINED 0
BB&T CORP 689235	COM	054937107	26604	689235 SH	DEFINED 0

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BEI TECHNOLOGIES INC 49912	COM	05538P104	571	49912	SH	DEFINED 0
BISYS GROUP INC 168147	COM	055472104	5599	168147	SH	DEFINED 0
BJ SVCS CO 267799	COM	055482103	9073	267799	SH	DEFINED 0
BJS WHOLESALE CLUB INC 131134	COM	05548J106	5049	131134	SH	DEFINED 0
BOK FINL CORP 8420	COM NEW	05561Q201	282	8420	SH	DEFINED 0
BP PRUDHOE BAY RTY TR 12400	UNIT BEN INT	055630107	141	12400	SH	DEFINED 0
BRE PROPERTIES INC	CL A	05564E106	401	12900	SH	DEFINED 0
BMC SOFTWARE INC 486154	COM	055921100	8070	486154	SH	DEFINED 0
BAKER HUGHES INC 481056	COM	057224107	16014	481056	SH	DEFINED 0
BALDOR ELEC CO 95389	COM	057741100	2404	95389	SH	DEFINED 0
BALL CORP 253016	COM	058498106	10495	253016	SH	DEFINED 0
BALLY TOTAL FITNESS HLDG COR 88932	COM	05873K108	1664	88932	SH	DEFINED 0
BANCO SANTANDER CHILE 10300	SPON ADR SER A	05965F108	134	10300	SH	DEFINED 0
BANCORPSOUTH INC 20625	COM	059692103	417	20625	SH	DEFINED 0
BANDAG INC	COM	059815100	716	25278	SH	DEFINED 0
BANK OF AMERICA CORPORATION 3851601	COM	060505104	270999	3851601	SH	DEFINED 0
BANK HAWAII CORP 88207	COM	062540109	2470	88207	SH	DEFINED 0
BANK NEW YORK INC 1068629	COM	064057102	36066	1068629	SH	DEFINED 0
BANK NOVA SCOTIA HALIFAX 828	COM	064149107	28	828	SH	DEFINED 0
BANK NOVA SCOTIA HALIFAX 77000	COM	064149107	2565	77000	SH	DEFINED 1
BANK ONE CORP 2469356	COM	06423A103	95021	2469356	SH	DEFINED 0
BANKATLANTIC BANCORP 28800	CL A	065908501	357	28800	SH	DEFINED 0
BANKNORTH GROUP INC NEW	COM	06646R107	4331	166450	SH	DEFINED 0
BANKUNITED FINL CORP 13300	CL A	06652B103	255	13300	SH	DEFINED 0
BANTA CORP 70127	COM	066821109	2518	70127	SH	DEFINED 0
BARD C R INC 537235	COM	067383109	30397	537235	SH	DEFINED 0
BARNES & NOBLE INC 95383	COM	067774109	2521	95383	SH	DEFINED 0
BARNES GROUP INC 56240	COM	067806109	1288	56240	SH	DEFINED 0
BARRICK GOLD CORP 714360	COM	067901108	13566	714360	SH	DEFINED 0
BARR LABS INC 50254	COM	068306109	3193	50254	SH	DEFINED 0
BARRA INC	COM	068313105	3233	86947	SH	DEFINED 0

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BASSETT FURNITURE INDS INC 35877	COM	070203104	700	35877	SH	DEFINED 0
BAUSCH & LOMB INC 79638	COM	071707103	2696	79638	SH	DEFINED 0
BAXTER INTL INC 1252559	COM	071813109	55676	1252559	SH	DEFINED 0
BAY VIEW CAP CORP DEL 44400	COM	07262L101	285	44400	SH	DEFINED 0
BE AEROSPACE INC 111145	COM	073302101	1465	111145	SH	DEFINED 0
BEA SYS INC 44400	COM	073325102	422	44400	SH	DEFINED 0
BEAR STEARNS COS INC 388803	COM	073902108	23795	388803	SH	DEFINED 0
BEAZER HOMES USA INC	COM	07556Q105	2680	33500	SH	DEFINED 0
BECKMAN COULTER INC 84506	COM	075811109	4217	84506	SH	DEFINED 0
BECTON DICKINSON & CO 690914	COM	075887109	23802	690914	SH	DEFINED 0
BECTON DICKINSON & CO 10633	COM	075887109	366	10633	SH	DEFINED 0
BED BATH & BEYOND INC 490617	COM	075896100	18516	490617	SH	DEFINED 0
BEDFORD PPTY INVS INC 9500	COM PAR \$0.02	076446301	257	9500	SH	DEFINED 0
BEL FUSE INC 29005	CL B	077347300	785	29005	SH	DEFINED 0
BELDEN INC 92411	COM	077459105	1926	92411	SH	DEFINED 0
BELL MICROPRODUCTS INC	COM	078137106	407	50605	SH	DEFINED 0
BELLSOUTH CORP 3443328	COM	079860102	108465	3443328	SH	DEFINED 0
BELO CORP 138115	COM SER A	080555105	3123	138115	SH	DEFINED 0
BEMIS INC 80016	COM	081437105	3801	80016	SH	DEFINED 0
BEMIS INC 7154	COM	081437105	340	7154	SH	DEFINED 0
BENCHMARK ELECTRS INC 98361	COM	08160H101	2852	98361	SH	DEFINED 0
BERKLEY W R CORP 6400	COM	084423102	352	6400	SH	DEFINED 0
BERKSHIRE HATHAWAY INC DEL 130	CL A	084670108	8684	130	SH	DEFINED 0
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1180	528	SH	DEFINED 0
BEST BUY INC 824802	COM	086516101	29940	824802	SH	DEFINED 0
BEST BUY INC 592	COM	086516101	21	592	SH	DEFINED 0
BEVERLY ENTERPRISES INC 56700	COM NEW	087851309	431	56700	SH	DEFINED 0
BIG LOTS INC 171884	COM	089302103	3383	171884	SH	DEFINED 0
BIO RAD LABS INC 7600	CL A	090572207	346	7600	SH	DEFINED 0
BIO TECHNOLOGY GEN CORP 173778	COM	090578105	1044	173778	SH	DEFINED 0
BIOGEN INC 207555	COM	090597105	8599	207555	SH	DEFINED 0

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BIOMET INC	COM	090613100	10433	384708	SH	DEFINED 0
BIOMARIN PHARMACEUTICAL INC 10300	COM	09061G101	54	10300	SH	DEFINED 0
BIOSITE INC 55400	COM	090945106	1560	55400	SH	DEFINED 0
BLACK & DECKER CORP 375671	COM	091797100	18107	375671	SH	DEFINED 0
BLACK BOX CORP DEL 57369	COM	091826107	2337	57369	SH	DEFINED 0
BLACK HILLS CORP 28937	COM	092113109	1002	28937	SH	DEFINED 0
BLOCK H & R INC 568947	COM	093671105	26257	568947	SH	DEFINED 0
BLOCK H & R INC 63035	COM	093671105	2909	63035	SH	DEFINED 0
BLYTH INC	COM	09643P108	1266	40560	SH	DEFINED 0
BOB EVANS FARMS INC 115790	COM	096761101	3645	115790	SH	DEFINED 0
BOCA RESORTS INC 14400	CL A	09688T106	191	14400	SH	DEFINED 0
BOEING CO 1701366	COM	097023105	76561	1701366	SH	DEFINED 0
BOISE CASCADE CORP 90844	COM	097383103	3137	90844	SH	DEFINED 0
BORDERS GROUP INC 92590	COM	099709107	1704	92590	SH	DEFINED 0
BORG WARNER INC 190952	COM	099724106	11029	190952	SH	DEFINED 0
BORLAND SOFTWARE CORP 19600	COM	099849101	202	19600	SH	DEFINED 0
BOSTON COMMUNICATIONS GROUP	COM	100582105	425	52912	SH	DEFINED 0
BOSTON PRIVATE FINL HLDGS IN 63254	COM	101119105	1565	63254	SH	DEFINED 0
BOSTON PROPERTIES INC 2671314	COM	101121101	106719	2671314	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 625874	COM	101137107	18351	625874	SH	DEFINED 0
BOSTON SCIENTIFIC CORP 1385	COM	101137107	41	1385	SH	DEFINED 0
BOWATER INC 71200	COM	102183100	3871	71200	SH	DEFINED 0
BOWNE & CO INC 105717	COM	103043105	1558	105717	SH	DEFINED 0
BOYDS COLLECTION LTD 10800	COM	103354106	68	10800	SH	DEFINED 0
BRADY CORP	CL A	104674106	2514	71818	SH	DEFINED 0
BRANDYWINE RLTY TR 10900	SH BEN INT NEW	105368203	282	10900	SH	DEFINED 0
BRIGGS & STRATTON CORP 62208	COM	109043109	2385	62208	SH	DEFINED 0
BRINKER INTL INC 59471	COM	109641100	1888	59471	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO 3989463	COM	110122108	102529	3989463	SH	DEFINED 0
BRISTOL MYERS SQUIBB CO 34869	COM	110122108	896	34869	SH	DEFINED 0
BROADCOM CORP 378996	CL A	111320107	6648	378996	SH	DEFINED 0

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BROADCOM CORP 11124	CL A	111320107	195	11124 SH	DEFINED 0
BROADVISION INC	COM	111412102	24	77100 SH	DEFINED 0
BROADWING INC 243006	COM	111620100	632	243006 SH	DEFINED 0
BROCADE COMMUNICATIONS SYS I 110200	COM	111621108	1926	110200 SH	DEFINED 0
BROOKLINE BANCORP INC 14300	COM	113739106	362	14300 SH	DEFINED 0
BROOK-PRI AUTOMATION INC 95433	COM	11442E102	2439	95433 SH	DEFINED 0
BROOKTROUT INC 30820	COM	114580103	176	30820 SH	DEFINED 0
BROWN & BROWN INC 69800	COM	115236101	2199	69800 SH	DEFINED 0
BROWN FORMAN CORP 104890	CL B	115637209	7237	104890 SH	DEFINED 0
BROWN TOM INC	COM NEW	115660201	3127	110316 SH	DEFINED 0
BROWN SHOE INC NEW 66571	COM	115736100	1871	66571 SH	DEFINED 0
BRUKER DALTONICS INC 14800	COM	116795105	58	14800 SH	DEFINED 0
BRUNSWICK CORP 495045	COM	117043109	13861	495045 SH	DEFINED 0
BRUSH ENGINEERED MATLS INC 48005	COM	117421107	595	48005 SH	DEFINED 0
BUCKEYE TECHNOLOGIES INC 112238	COM	118255108	1100	112238 SH	DEFINED 0
BUILDING MATLS HLDG CORP 49984	COM	120113105	718	49984 SH	DEFINED 0
BURLINGTON COAT FACTORY 122216	COM	121579106	2597	122216 SH	DEFINED 0
BURLINGTON NORTHN SANTA FE C	COM	12189T104	37436	1247877 SH	DEFINED 0
BURLINGTON RES INC 553577	COM	122014103	21036	553577 SH	DEFINED 0
BUTLER MFG CO DEL 24570	COM	123655102	674	24570 SH	DEFINED 0
C&D TECHNOLOGIES INC 82982	COM	124661109	1495	82982 SH	DEFINED 0
CBL & ASSOC PPTYS INC 9300	COM	124830100	377	9300 SH	DEFINED 0
CBRL GROUP INC 145906	COM	12489V106	4440	145906 SH	DEFINED 0
CCBT FINL COS INC 9100	COM	12500Q102	259	9100 SH	DEFINED 0
C COR NET CORP 119296	COM	125010108	835	119296 SH	DEFINED 0
C D I CORP	COM	125071100	1933	59397 SH	DEFINED 0
CDW COMPUTER CTRS INC 75526	COM	125129106	3535	75526 SH	DEFINED 0
CEC ENTMT INC 84295	COM	125137109	3481	84295 SH	DEFINED 0
CH ENERGY GROUP INC 47698	COM	12541M102	2349	47698 SH	DEFINED 0
C H ROBINSON WORLDWIDE INC 63179	COM	12541W100	2118	63179 SH	DEFINED 0
CIGNA CORP 671754	COM	125509109	65442	671754 SH	DEFINED 0

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CLECO CORP NEW 54025	COM	12561W105	1183	54025 SH	DEFINED 0
CMGI INC 73086	COM	125750109	35	73086 SH	DEFINED 0
CMS ENERGY CORP	COM	125896100	7165	652581 SH	DEFINED 0
CPI CORP 26249	COM	125902106	512	26249 SH	DEFINED 0
CNA FINL CORP 26420	COM	126117100	700	26420 SH	DEFINED 0
CNA SURETY CORP 12400	COM	12612L108	180	12400 SH	DEFINED 0
CNF INC 45443	COM	12612W104	1726	45443 SH	DEFINED 0
CNS INC 19000	COM	126136100	114	19000 SH	DEFINED 0
CNET NETWORKS INC 12638	COM	12613R104	25	12638 SH	DEFINED 0
CSG SYS INTL INC 122270	COM	126349109	2340	122270 SH	DEFINED 0
CSX CORP	COM	126408103	12302	350971 SH	DEFINED 0
CTS CORP 92182	COM	126501105	1110	92182 SH	DEFINED 0
CUNO INC 51498	COM	126583103	1863	51498 SH	DEFINED 0
CVB FINL CORP 10712	COM	126600105	243	10712 SH	DEFINED 0
CVF TECHNOLOGIES CORP 647128	COM	12660F102	104	647128 SH	DEFINED 0
CVS CORP 558976	COM	126650100	17105	558976 SH	DEFINED 0
CABLEVISION SYS CORP 13000	CL A NY CABLVS	12686C109	123	13000 SH	DEFINED 0
CABLEVISION SYS CORP 791	CL A NY CABLVS	12686C109	7	791 SH	DEFINED 0
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1441	140582 SH	DEFINED 0
CABOT CORP 87149	COM	127055101	2497	87149 SH	DEFINED 0
CABOT OIL & GAS CORP 91377	CL A	127097103	2088	91377 SH	DEFINED 0
CABOT MICROELECTRONICS CORP 20706	COM	12709P103	894	20706 SH	DEFINED 0
CACI INTL INC 90318	CL A	127190304	3449	90318 SH	DEFINED 0
CADENCE DESIGN SYSTEM INC 390178	COM	127387108	6290	390178 SH	DEFINED 0
CAL DIVE INTL INC 118796	COM	127914109	2614	118796 SH	DEFINED 0
CALLAWAY GOLF CO 74075	COM	131193104	1173	74075 SH	DEFINED 0
CALPINE CORP	COM	131347106	3798	540280 SH	DEFINED 0
CAMBREX CORP 97023	COM	132011107	3891	97023 SH	DEFINED 0
CAMDEN PPTY TR 10156	SH BEN INT	133131102	376	10156 SH	DEFINED 0
CAMPBELL SOUP CO 665529	COM	134429109	18409	665529 SH	DEFINED 0
CAMPBELL SOUP CO 2574	COM	134429109	71	2574 SH	DEFINED 0

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CANADIAN NATL RY CO 4188	COM	136375102	217	4188 SH	DEFINED 0
CAPITAL AUTOMOTIVE REIT 14400	COM SH BEN INT	139733109	344	14400 SH	DEFINED 0
CAPITAL ONE FINL CORP 319676	COM	14040H105	19516	319676 SH	DEFINED 0
CAPITOL FED FINL	COM	14057C106	441	16900 SH	DEFINED 0
CAPTARIS INC 79496	COM	14071N104	235	79496 SH	DEFINED 0
CARBO CERAMICS INC 39176	COM	140781105	1448	39176 SH	DEFINED 0
CARAUSTAR INDS INC 75710	COM	140909102	945	75710 SH	DEFINED 0
CARDINAL HEALTH INC 834604	COM	14149Y108	51253	834604 SH	DEFINED 0
CAREER EDUCATION CORP 10900	COM	141665109	491	10900 SH	DEFINED 0
CAREMARK RX INC 24988	COM	141705103	412	24988 SH	DEFINED 0
CARLISLE COS INC 44058	COM	142339100	1982	44058 SH	DEFINED 0
CARNIVAL CORP	COM	143658102	36561	1320366 SH	DEFINED 0
CARNIVAL CORP 2138	COM	143658102	59	2138 SH	DEFINED 0
CARPENTER TECHNOLOGY CORP 27957	COM	144285103	805	27957 SH	DEFINED 0
CARRAMERICA RLTY CORP 14400	COM	144418100	444	14400 SH	DEFINED 0
CARREKER CORP 60711	COM	144433109	698	60711 SH	DEFINED 0
CASCADE NAT GAS CORP 29734	COM	147339105	621	29734 SH	DEFINED 0
CASELLA WASTE SYS INC 12300	CL A	147448104	148	12300 SH	DEFINED 0
CASEYS GEN STORES INC 148115	COM	147528103	1783	148115 SH	DEFINED 0
CASH AMER INTL INC	COM	14754D100	675	73334 SH	DEFINED 0
CASTLE A M & CO 37359	COM	148411101	466	37359 SH	DEFINED 0
CATALINA MARKETING CORP 209435	COM	148867104	5910	209435 SH	DEFINED 0
CATAPULT COMMUNICATIONS CORP 46234	COM	149016107	1011	46234 SH	DEFINED 0
CATELLUS DEV CORP 10550	COM	149111106	215	10550 SH	DEFINED 0
CATERPILLAR INC DEL 718770	COM	149123101	35184	718770 SH	DEFINED 0
CATERPILLAR INC DEL 484211	COM	149123101	23702	484211 SH	DEFINED 0
CATHAY BANCORP INC 7800	COM	149150104	324	7800 SH	DEFINED 0
CATO CORP NEW	CL A	149205106	1957	87768 SH	DEFINED 0
CELL GENESYS INC 11000	COM	150921104	148	11000 SH	DEFINED 0
CELL THERAPEUTICS INC 10500	COM	150934107	57	10500 SH	DEFINED 0
CELESTICA INC 344	SUB VTG SHS	15101Q108	8	344 SH	DEFINED 0

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CELESTICA INC 1000000	SUB VTG SHS	15101Q108	22710	1000000	SH	DEFINED 1
CELGENE CORP 22300	COM	151020104	341	22300	SH	DEFINED 0
CENDANT CORP 3081366	COM	151313103	48932	3081366	SH	DEFINED 0
CENTENNIAL COMMUNCTNS CORP N 11500	CL A NEW	15133V208	28	11500	SH	DEFINED 0
CENTERPOINT PPTYS TR	SH BEN INT	151895109	464	8000	SH	DEFINED 0
CENTEX CORP 282927	COM	152312104	16350	282927	SH	DEFINED 0
CENTEX CONSTRUCTION PRODUCTS 5600	COM	15231R109	204	5600	SH	DEFINED 0
CENTRAL PKG CORP 107420	COM	154785109	2455	107420	SH	DEFINED 0
CENTRAL VT PUB SVC CORP 38062	COM	155771108	685	38062	SH	DEFINED 0
CENTURY ALUM CO 54176	COM	156431108	807	54176	SH	DEFINED 0
CENTURY BUSINESS SVCS INC 18900	COM	156490104	62	18900	SH	DEFINED 0
CENTURYTEL INC 436842	COM	156700106	12887	436842	SH	DEFINED 0
CEPHALON INC	COM	156708109	6777	149936	SH	DEFINED 0
CERIDIAN CORP NEW 88540	COM	156779100	1680	88540	SH	DEFINED 0
CERNER CORP 107688	COM	156782104	5151	107688	SH	DEFINED 0
CERTEGY INC 66173	COM	156880106	2456	66173	SH	DEFINED 0
CHAMPION ENTERPRISES INC 146980	COM	158496109	826	146980	SH	DEFINED 0
CHAMPIONSHIP AUTO RACING TEA 30100	COM	158711101	296	30100	SH	DEFINED 0
CHARLES RIV LABS INTL INC 49300	COM	159864107	1728	49300	SH	DEFINED 0
CHARTER ONE FINL INC 325296	COM	160903100	11184	325296	SH	DEFINED 0
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	268	15000	SH	DEFINED 0
CHARMING SHOPPES INC 39200	COM	161133103	339	39200	SH	DEFINED 0
CHARTER COMMUNICATIONS INC D 28400	CL A	16117M107	116	28400	SH	DEFINED 0
CHARTER COMMUNICATIONS INC D 4308	CL A	16117M107	18	4308	SH	DEFINED 0
CHATEAU CMNTYS INC 8755	COM	161726104	268	8755	SH	DEFINED 0
CHECKFREE CORP NEW 401795	COM	162813109	6284	401795	SH	DEFINED 0
CHECKPOINT SYS INC 99231	COM	162825103	1161	99231	SH	DEFINED 0
CHEESECAKE FACTORY INC 48625	COM	163072101	1725	48625	SH	DEFINED 0
CHELSEA PPTY GROUP INC	COM	163421100	388	11600	SH	DEFINED 0
CHEMED CORP 28291	COM	163596109	1066	28291	SH	DEFINED 0
CHEMFIRST INC 44611	COM	16361A106	1278	44611	SH	DEFINED 0

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CHEMICAL FINL CORP 7424	COM	163731102	278	7424 SH	DEFINED 0
CHESAPEAKE CORP 48976	COM	165159104	1290	48976 SH	DEFINED 0
CHESAPEAKE ENERGY CORP 56700	COM	165167107	408	56700 SH	DEFINED 0
CHEVRONTEXACO CORP 2426954	COM	166764100	214785	2426954 SH	DEFINED 0
CHICOS FAS INC 132925	COM	168615102	4828	132925 SH	DEFINED 0
CHILDRENS PL RETAIL STORES I	COM	168905107	1980	74700 SH	DEFINED 0
CHIPPAC INC 18800	CL A	169657103	116	18800 SH	DEFINED 0
CHOICE HOTELS INTL INC 19350	COM	169905106	387	19350 SH	DEFINED 0
CHIRON CORP 266723	COM	170040109	9429	266723 SH	DEFINED 0
CHITTENDEN CORP 92288	COM	170228100	2675	92288 SH	DEFINED 0
CHOICEPOINT INC 67453	COM	170388102	3067	67453 SH	DEFINED 0
CHRISTOPHER & BANKS CORP 85911	COM	171046105	3634	85911 SH	DEFINED 0
CHUBB CORP 442972	COM	171232101	31362	442972 SH	DEFINED 0
CHURCH & DWIGHT INC	COM	171340102	969	30916 SH	DEFINED 0
CIBER INC 166514	COM	17163B102	1207	166514 SH	DEFINED 0
CIENA CORP 500758	COM	171779101	2098	500758 SH	DEFINED 0
CINCINNATI FINL CORP 234810	COM	172062101	10926	234810 SH	DEFINED 0
CINERGY CORP 597156	COM	172474108	21492	597156 SH	DEFINED 0
CIRCUIT CITY STORE INC 338637	CIRCT CITY GRP	172737108	6349	338637 SH	DEFINED 0
CIRRUS LOGIC INC 66257	COM	172755100	488	66257 SH	DEFINED 0
CISCO SYS INC 16169512	COM	17275R102	225565	16169512 SH	DEFINED 0
CISCO SYS INC	COM	17275R102	8663	620995 SH	DEFINED 0
CINTAS CORP 245511	COM	172908105	12136	245511 SH	DEFINED 0
CITIGROUP INC 10175629	COM	172967101	394306	10175629 SH	DEFINED 0
CITIGROUP INC 593	COM	172967101	23	593 SH	DEFINED 0
CITIZENS BKG CORP MICH 12650	COM	174420109	367	12650 SH	DEFINED 0
CITIZENS COMMUNICATIONS CO 380496	COM	17453B101	3181	380496 SH	DEFINED 0
CITRIX SYS INC 279140	COM	177376100	1686	279140 SH	DEFINED 0
CITY NATL CORP 44837	COM	178566105	2410	44837 SH	DEFINED 0
CLAIRES STORES INC	COM	179584107	1388	60592 SH	DEFINED 0
CLARCOR INC 77061	COM	179895107	2439	77061 SH	DEFINED 0

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CLAYTON HOMES INC 128839	COM	184190106	2036	128839	SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS 1392053	COM	184502102	44574	1392053	SH	DEFINED 0
CLEAR CHANNEL COMMUNICATIONS 633	COM	184502102	20	633	SH	DEFINED 0
CLEVELAND CLIFFS INC 39934	COM	185896107	1102	39934	SH	DEFINED 0
CLOROX CO DEL 682093	COM	189054109	28205	682093	SH	DEFINED 0
COACH INC 71716	COM	189754104	3937	71716	SH	DEFINED 0
COACHMEN INDS INC	COM	189873102	631	43490	SH	DEFINED 0
COCA COLA BOTTLING CO CONS 24820	COM	191098102	1067	24820	SH	DEFINED 0
COCA COLA CO 4314095	COM	191216100	241589	4314095	SH	DEFINED 0
COCA COLA ENTERPRISES INC 636607	COM	191219104	14056	636607	SH	DEFINED 0
COGNEX CORP 122901	COM	192422103	2464	122901	SH	DEFINED 0
COHERENT INC 80871	COM	192479103	2425	80871	SH	DEFINED 0
COHU INC 68876	COM	192576106	1190	68876	SH	DEFINED 0
COLGATE PALMOLIVE CO 1040823	COM	194162103	52093	1040823	SH	DEFINED 0
COLGATE PALMOLIVE CO	COM	194162103	2027	40493	SH	DEFINED 0
COLLINS & AIKMAN CORP NEW 578750	COM NEW	194830204	5267	578750	SH	DEFINED 0
COLONIAL BANCGROUP INC 136444	COM	195493309	2047	136444	SH	DEFINED 0
COLONIAL PPTYS TR 64083	COM SH BEN INT	195872106	2496	64083	SH	DEFINED 0
COLUMBIA SPORTSWEAR CO 28250	COM	198516106	904	28250	SH	DEFINED 0
COMCAST CORP 2703844	CL A SPL	200300200	64460	2703844	SH	DEFINED 0
COMCAST CORP 187432	CL A SPL	200300200	4468	187432	SH	DEFINED 0
COMERICA INC 550771	COM	200340107	33817	550771	SH	DEFINED 0
COMMERCE BANCORP INC NJ	COM	200519106	3051	69021	SH	DEFINED 0
COMMERCE BANCSHARES INC 6481	COM	200525103	287	6481	SH	DEFINED 0
COMMERCE GROUP INC MASS 7900	COM	200641108	312	7900	SH	DEFINED 0
COMMERCE ONE INC DEL 70840	COM	200693109	27	70840	SH	DEFINED 0
COMMERCIAL FEDERAL CORPORATI 186380	COM	201647104	5405	186380	SH	DEFINED 0
COMMERCIAL METALS CO 49738	COM	201723103	2335	49738	SH	DEFINED 0
COMMERCIAL NET LEASE RLTY IN 23900	COM	202218103	382	23900	SH	DEFINED 0
COMMONWEALTH INDS INC DEL 40405	COM	203004106	291	40405	SH	DEFINED 0
COMMONWEALTH TEL ENTERPRISES	COM	203349105	541	13433	SH	DEFINED 0

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COMMSCOPE INC 57507	COM	203372107	719	57507 SH	DEFINED 0
COMMUNITY HEALTH SYS INC NEW 8500	COM	203668108	228	8500 SH	DEFINED 0
COMMUNITY FIRST BANKSHARES I 126745	COM	203902101	3307	126745 SH	DEFINED 0
COMPANIA DE TELECOMUNICS CHI 27850	SPON ADR NEW	204449300	341	27850 SH	DEFINED 0
COMPASS BANCSHARES INC 187270	COM	20449H109	6292	187270 SH	DEFINED 0
COMPUCREDIT CORP 17100	COM	20478N100	117	17100 SH	DEFINED 0
COMPUTER ASSOC INTL INC 848078	COM	204912109	13476	848078 SH	DEFINED 0
COMPUTER NETWORK TECHNOLOGY	COM	204925101	80	13000 SH	DEFINED 0
COMPUTER SCIENCES CORP 439513	COM	205363104	21009	439513 SH	DEFINED 0
COMPUTER TASK GROUP INC 54683	COM	205477102	272	54683 SH	DEFINED 0
COMPUWARE CORP 584264	COM	205638109	3546	584264 SH	DEFINED 0
COMVERSE TECHNOLOGY INC 268332	COM PAR \$0.10	205862402	2485	268332 SH	DEFINED 0
CONAGRA FOODS INC 1768306	COM	205887102	48894	1768306 SH	DEFINED 0
CONCERTO SOFTWARE INC 31934	COM	20602T106	201	31934 SH	DEFINED 0
CONCORD CAMERA CORP 72353	COM	206156101	369	72353 SH	DEFINED 0
CONCORD COMMUNICATIONS INC	COM	206186108	866	52555 SH	DEFINED 0
CONCORD EFS INC 767024	COM	206197105	23118	767024 SH	DEFINED 0
CONCURRENT COMPUTER CORP NEW 18600	COM	206710204	86	18600 SH	DEFINED 0
CONE MLS CORP N C 15600	COM	206814105	42	15600 SH	DEFINED 0
CONECTIV INC 99150	COM	206829103	2559	99150 SH	DEFINED 0
CONEXANT SYSTEMS INC 129450	COM	207142100	210	129450 SH	DEFINED 0
CONMED CORP 98071	COM	207410101	2190	98071 SH	DEFINED 0
CONOCO INC 2192701	COM	208251504	60957	2192701 SH	DEFINED 0
CONSECO INC	COM	208464107	964	481757 SH	DEFINED 0
CONSOL ENERGY INC 10000	COM	20854P109	213	10000 SH	DEFINED 0
CONSOLIDATED EDISON INC 581902	COM	209115104	24294	581902 SH	DEFINED 0
CONSOLIDATED GRAPHICS INC 40941	COM	209341106	778	40941 SH	DEFINED 0
CONSTELLATION BRANDS INC 84400	CL A	21036P108	2701	84400 SH	DEFINED 0
CONSTELLATION ENERGY GROUP I 475571	COM	210371100	13953	475571 SH	DEFINED 0
CONVERGYS CORP 279828	COM	212485106	5451	279828 SH	DEFINED 0
COOPER CAMERON CORP 65687	COM	216640102	3181	65687 SH	DEFINED 0

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COOPER COS INC	COM NEW	216648402	2429	51569 SH	DEFINED 0
COOPER TIRE & RUBR CO 601682	COM	216831107	12365	601682 SH	DEFINED 0
COORS ADOLPH CO 118527	CL B	217016104	7384	118527 SH	DEFINED 0
COPART INC 62584	COM	217204106	1016	62584 SH	DEFINED 0
CORINTHIAN COLLEGES INC 152580	COM	218868107	5171	152580 SH	DEFINED 0
CORIXA CORP 18306	COM	21887F100	125	18306 SH	DEFINED 0
CORN PRODS INTL INC 136010	COM	219023108	4233	136010 SH	DEFINED 0
CORNERSTONE RLTY INCOME TR I 20800	COM	21922V102	235	20800 SH	DEFINED 0
CORNING INC	COM	219350105	5029	1416544 SH	DEFINED 0
CORPORATE EXECUTIVE BRD CO 10200	COM	21988R102	349	10200 SH	DEFINED 0
CORRECTIONS CORP AMER NEW 28120	COM NEW	22025Y407	486	28120 SH	DEFINED 0
CORUS BANKSHARES INC 4900	COM	220873103	225	4900 SH	DEFINED 0
CORVIS CORP 32900	COM	221009103	21	32900 SH	DEFINED 0
CORVIS CORP 57779	COM	221009103	38	57779 SH	DEFINED 0
COST PLUS INC CALIF 63490	COM	221485105	1934	63490 SH	DEFINED 0
COSTCO WHSL CORP NEW 705350	COM	22160K105	27241	705350 SH	DEFINED 0
COSTCO WHSL CORP NEW	COM	22160K105	10068	260705 SH	DEFINED 0
COUNTRYWIDE CR INDS INC DEL 691462	COM	222372104	33363	691462 SH	DEFINED 0
COUSINS PPTYS INC 10550	COM	222795106	261	10550 SH	DEFINED 0
COVANCE INC 48564	COM	222816100	911	48564 SH	DEFINED 0
COVENTRY HEALTH CARE INC 226613	COM	222862104	6440	226613 SH	DEFINED 0
COX COMMUNICATIONS INC NEW 63497	CL A	224044107	1749	63497 SH	DEFINED 0
COX COMMUNICATIONS INC NEW 10059	CL A	224044107	277	10059 SH	DEFINED 0
CRANE CO 470514	COM	224399105	11942	470514 SH	DEFINED 0
CRAWFORD & CO	CL B	224633107	99	12200 SH	DEFINED 0
CREDENCE SYS CORP 57300	COM	225302108	1018	57300 SH	DEFINED 0
CREDIT ACCEP CORP MICH 18400	COM	225310101	231	18400 SH	DEFINED 0
CREE INC 55874	COM	225447101	739	55874 SH	DEFINED 0
CRESCENT REAL ESTATE EQUITIE 33100	COM	225756105	619	33100 SH	DEFINED 0
CROMPTON CORP 166315	COM	227116100	2121	166315 SH	DEFINED 0
CROSS A T CO 56612	CL A	227478104	425	56612 SH	DEFINED 0

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CROSS CTRY INC 7100	COM	22748P105	268	7100 SH	DEFINED 0
CROWN ANDERSEN INC	COM	228190104	68	12609 SH	DEFINED 0
CROWN CASTLE INTL CORP 19400	COM	228227104	76	19400 SH	DEFINED 0
CROWN CORK & SEAL INC 38275	COM	228255105	262	38275 SH	DEFINED 0
CROWN MEDIA HLDGS INC 10100	CL A	228411104	80	10100 SH	DEFINED 0
CRYOLIFE INC 52097	COM	228903100	837	52097 SH	DEFINED 0
CULLEN FROST BANKERS INC 146546	COM	229899109	5268	146546 SH	DEFINED 0
CUMMINS INC 219817	COM	231021106	7276	219817 SH	DEFINED 0
CUMULUS MEDIA INC 18700	CL A	231082108	258	18700 SH	DEFINED 0
CURATIVE HEALTH SVCS INC	COM	231264102	480	28634 SH	DEFINED 0
CURTISS WRIGHT CORP 31350	COM	231561101	2508	31350 SH	DEFINED 0
CYBERONICS INC 29800	COM	23251P102	391	29800 SH	DEFINED 0
CYBEX INTL INC 14500	COM	23252E106	23	14500 SH	DEFINED 0
CYGNUS INC 100260	COM	232560102	216	100260 SH	DEFINED 0
CYMER INC 94760	COM	232572107	3320	94760 SH	DEFINED 0
CYPRESS SEMICONDUCTOR CORP 186102	COM	232806109	2825	186102 SH	DEFINED 0
CYTEC INDS INC 64126	COM	232820100	2016	64126 SH	DEFINED 0
CYTOGEN CORP	COM	232824102	25	23200 SH	DEFINED 0
CYTYC CORP 117274	COM	232946103	894	117274 SH	DEFINED 0
DMC STRATEX NETWORKS INC 239718	COM	23322L106	482	239718 SH	DEFINED 0
DPL INC 119028	COM	233293109	3148	119028 SH	DEFINED 0
DQE INC 93521	COM	23329J104	1309	93521 SH	DEFINED 0
DRS TECHNOLOGIES INC 47698	COM	23330X100	2039	47698 SH	DEFINED 0
D R HORTON INC 214075	COM	23331A109	5572	214075 SH	DEFINED 0
DST SYS INC DEL 191679	COM	233326107	8762	191679 SH	DEFINED 0
DSP GROUP INC	COM	23332B106	2816	143654 SH	DEFINED 0
DTE ENERGY CO 499293	COM	233331107	22288	499293 SH	DEFINED 0
DAISYTEK INTL CORP 10000	COM	234053106	170	10000 SH	DEFINED 0
DANA CORP 547138	COM	235811106	10138	547138 SH	DEFINED 0
DANAHER CORP DEL 212835	COM	235851102	14122	212835 SH	DEFINED 0
DANAHER CORP DEL 13184	COM	235851102	875	13184 SH	DEFINED 0

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DARDEN RESTAURANTS INC 378029	COM	237194105	9337	378029	SH	DEFINED 0
DATASCOPE CORP 48469	COM	238113104	1340	48469	SH	DEFINED 0
DAVITA INC	COM	23918K108	357	15007	SH	DEFINED 0
DEAN FOODS CO NEW 158652	COM	242370104	5918	158652	SH	DEFINED 0
DEERE & CO 510915	COM	244199105	24473	510915	SH	DEFINED 0
DEL MONTE FOODS CO 26300	COM	24522P103	310	26300	SH	DEFINED 0
DELL COMPUTER CORP 5542193	COM	247025109	144873	5542193	SH	DEFINED 0
DELL COMPUTER CORP 435984	COM	247025109	11397	435984	SH	DEFINED 0
DELPHI CORP 1368861	COM	247126105	18069	1368861	SH	DEFINED 0
DELPHI FINL GROUP INC 61120	CL A	247131105	2650	61120	SH	DEFINED 0
DELTA & PINE LD CO	COM	247357106	2323	115564	SH	DEFINED 0
DELTA AIR LINES INC DEL 544551	COM	247361108	10891	544551	SH	DEFINED 0
DELTIC TIMBER CORP 31920	COM	247850100	1101	31920	SH	DEFINED 0
DELUXE CORP 579450	COM	248019101	22535	579450	SH	DEFINED 0
DENDRITE INTL INC 115727	COM	248239105	1119	115727	SH	DEFINED 0
DENTSPLY INTL INC NEW 120275	COM	249030107	4439	120275	SH	DEFINED 0
DEPARTMENT 56 INC 47034	COM	249509100	766	47034	SH	DEFINED 0
DEVELOPERS DIVERSIFIED RLTY 16128	COM	251591103	363	16128	SH	DEFINED 0
DEVON ENERGY CORP NEW	COM	25179M103	21776	441876	SH	DEFINED 0
DEVRY INC DEL 61577	COM	251893103	1406	61577	SH	DEFINED 0
DIAGNOSTIC PRODS CORP 89825	COM	252450101	3324	89825	SH	DEFINED 0
DIAL CORP NEW 232666	COM	25247D101	4658	232666	SH	DEFINED 0
DIAMOND OFFSHORE DRILLING IN 81552	COM	25271C102	2324	81552	SH	DEFINED 0
DIEBOLD INC 117369	COM	253651103	4371	117369	SH	DEFINED 0
DIGI INTL INC 56926	COM	253798102	188	56926	SH	DEFINED 0
DIGITAS INC 13500	COM	25388K104	61	13500	SH	DEFINED 0
DIME CMNTY BANCSHARES	COM	253922108	2545	112143	SH	DEFINED 0
DILLARDS INC 254756	CL A	254067101	6698	254756	SH	DEFINED 0
DIME BANCORP INC NEW 154600	*W EXP 99/99/9	25429Q110	15	154600	SH	DEFINED 0
DIMON INC 109098	COM	254394109	755	109098	SH	DEFINED 0
DIONEX CORP 61104	COM	254546104	1637	61104	SH	DEFINED 0

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DISNEY WALT CO 4022977	COM DISNEY	254687106	76034	4022977	SH	DEFINED 0
DISNEY WALT CO 9813	COM DISNEY	254687106	185	9813	SH	DEFINED 0
DIXIE GROUP INC 10700	CL A	255519100	66	10700	SH	DEFINED 0
DOBSON COMMUNICATIONS CORP	CL A	256069105	12	13800	SH	DEFINED 0
DOCUMENTUM INC 11600	COM	256159104	139	11600	SH	DEFINED 0
DOLE FOOD INC 185321	COM	256605106	5347	185321	SH	DEFINED 0
DOLLAR GEN CORP 472609	COM	256669102	8994	472609	SH	DEFINED 0
DOLLAR THRIFTY AUTOMOTIVE GP 32200	COM	256743105	834	32200	SH	DEFINED 0
DOLLAR TREE STORES INC 109930	COM	256747106	4332	109930	SH	DEFINED 0
DOMINION RES INC VA NEW 569878	COM	25746U109	37726	569878	SH	DEFINED 0
DONALDSON INC 86306	COM	257651109	3024	86306	SH	DEFINED 0
DONNELLEY R R & SONS CO	COM	257867101	19541	709300	SH	DEFINED 0
DORAL FINL CORP 20600	COM	25811P100	688	20600	SH	DEFINED 0
DOUBLECLICK INC 10710	COM	258609304	78	10710	SH	DEFINED 0
DOVER CORP 287633	COM	260003108	10067	287633	SH	DEFINED 0
DOW CHEM CO 1875875	COM	260543103	64493	1875875	SH	DEFINED 0
DOW JONES & CO INC 121632	COM	260561105	5893	121632	SH	DEFINED 0
DOWNNEY FINL CORP 139350	COM	261018105	6591	139350	SH	DEFINED 0
DRESS BARN INC 138666	COM	261570105	2145	138666	SH	DEFINED 0
DREYERS GRAND ICE CREAM INC	COM	261878102	1700	24780	SH	DEFINED 0
DRIL-QUIP INC 49319	COM	262037104	1231	49319	SH	DEFINED 0
DSL NET INC 17500	COM	262506108	6	17500	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 1540643	COM	263534109	68405	1540643	SH	DEFINED 0
DU PONT E I DE NEMOURS & CO 781659	COM	263534109	34706	781659	SH	DEFINED 0
DUANE READE INC 67000	COM	263578106	2281	67000	SH	DEFINED 0
DUKE ENERGY CORP 1813741	COM	264399106	56407	1813741	SH	DEFINED 0
DUKE REALTY CORP 14216	COM NEW	264411505	412	14216	SH	DEFINED 0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	7218	218400	SH	DEFINED 0
DURA AUTOMOTIVE SYSTEMS CORP 30000	CL A	265903104	623	30000	SH	DEFINED 0
DUPONT PHOTOMASKS INC 65226	COM	26613X101	2119	65226	SH	DEFINED 0
DURECT CORP 14700	COM	266605104	118	14700	SH	DEFINED 0

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DYCOM INDS INC 72487	COM	267475101	847	72487	SH	DEFINED 0
DYNEGY INC NEW 649384	CL A	26816Q101	4676	649384	SH	DEFINED 0
EEX CORP 14523	COM NEW	26842V207	29	14523	SH	DEFINED 0
EGL INC 51622	COM	268484102	876	51622	SH	DEFINED 0
E M C CORP MASS	COM	268648102	25331	3355150	SH	DEFINED 0
ENSCO INTL INC 314692	COM	26874Q100	8579	314692	SH	DEFINED 0
EOG RES INC 165714	COM	26875P101	6579	165714	SH	DEFINED 0
E PIPHANY INC 27550	COM	26881V100	121	27550	SH	DEFINED 0
ESS TECHNOLOGY INC 363466	COM	269151106	6375	363466	SH	DEFINED 0
E TRADE GROUP INC 1051694	COM	269246104	5742	1051694	SH	DEFINED 0
E Z EM INC 10200	CL A	269305207	99	10200	SH	DEFINED 0
EARTHLINK INC 11045	COM	270321102	73	11045	SH	DEFINED 0
EAST WEST BANCORP INC	COM	27579R104	2583	74825	SH	DEFINED 0
EASTMAN CHEM CO 349327	COM	277432100	16383	349327	SH	DEFINED 0
EASTMAN KODAK CO 975649	COM	277461109	28460	975649	SH	DEFINED 0
EASTMAN KODAK CO 1411161	COM	277461109	41164	1411161	SH	DEFINED 0
EATON CORP 211140	COM	278058102	15360	211140	SH	DEFINED 0
EATON VANCE CORP 50283	COM NON VTG	278265103	1569	50283	SH	DEFINED 0
EBAY INC 46654	COM	278642103	2875	46654	SH	DEFINED 0
EBAY INC 2284	COM	278642103	141	2284	SH	DEFINED 0
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	503	27090	SH	DEFINED 0
EHOSTAR COMMUNICATIONS NEW 9585	CL A	278762109	178	9585	SH	DEFINED 0
ECLIPSYS CORP 13200	COM	278856109	87	13200	SH	DEFINED 0
ECOLAB INC 187242	COM	278865100	8656	187242	SH	DEFINED 0
ECOLAB INC 19400	COM	278865100	897	19400	SH	DEFINED 0
EDISON INTL 476563	COM	281020107	8102	476563	SH	DEFINED 0
EDUCATION MGMT CORP 63147	COM	28139T101	2572	63147	SH	DEFINED 0
J D EDWARDS & CO 33200	COM	281667105	403	33200	SH	DEFINED 0
EDWARDS AG INC	COM	281760108	2940	75630	SH	DEFINED 0
EDWARDS LIFESCIENCES CORP 144061	COM	28176E108	3342	144061	SH	DEFINED 0
EFUNDS CORP 134820	COM	28224R101	1279	134820	SH	DEFINED 0

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EL PASO CORP 1623883	COM	28336L109	33468	1623883	SH	DEFINED 0
EL PASO ELEC CO 146729	COM NEW	283677854	2032	146729	SH	DEFINED 0
ELCOR CORP 83451	COM	284443108	2282	83451	SH	DEFINED 0
ELECTRO SCIENTIFIC INDS 76896	COM	285229100	1869	76896	SH	DEFINED 0
ELECTROGLAS INC 66097	COM	285324109	661	66097	SH	DEFINED 0
ELECTRONIC ARTS INC	COM	285512109	34825	527258	SH	DEFINED 0
ELECTRONIC DATA SYS NEW 970958	COM	285661104	36071	970958	SH	DEFINED 0
ELECTRONICS FOR IMAGING INC 52300	COM	286082102	832	52300	SH	DEFINED 0
EMBOTELLADORA ANDINA S A 10000	SPON ADR A	29081P204	72	10000	SH	DEFINED 0
EMCOR GROUP INC 42769	COM	29084Q100	2511	42769	SH	DEFINED 0
EMERSON ELEC CO 889648	COM	291011104	47605	889648	SH	DEFINED 0
EMMIS COMMUNICATIONS CORP 60968	CL A	291525103	1292	60968	SH	DEFINED 0
EMPRESA NACIONAL DE ELCTRCID 28400	SPONSORED ADR	29244T101	227	28400	SH	DEFINED 0
EMULEX CORP	COM NEW	292475209	3029	134500	SH	DEFINED 0
ENCOMPASS SVCS CORP 16492	COM	29255U104	9	16492	SH	DEFINED 0
ENERGEN CORP 122567	COM	29265N108	3371	122567	SH	DEFINED 0
ENERGY EAST CORP 158441	COM	29266M109	3581	158441	SH	DEFINED 0
ENERGIZER HLDGS INC 382672	COM	29266R108	10493	382672	SH	DEFINED 0
ENERSIS S A 17463	SPONSORED ADR	29274F104	101	17463	SH	DEFINED 0
ENGAGE INC 17100	COM	292827102	2	17100	SH	DEFINED 0
ENGELHARD CORP 686546	COM	292845104	19443	686546	SH	DEFINED 0
ENGINEERED SUPPORT SYS INC	COM	292866100	220	4200	SH	DEFINED 0
ENESCO GROUP INC 34648	COM	292973104	303	34648	SH	DEFINED 0
ENNIS BUSINESS FORMS INC 14987	COM	293389102	196	14987	SH	DEFINED 0
ENPRO INDS INC 38840	COM	29355X107	204	38840	SH	DEFINED 0
ENTERASYS NETWORKS INC 16700	COM	293637104	30	16700	SH	DEFINED 0
ENTERCOM COMMUNICATIONS CORP 29480	CL A	293639100	1353	29480	SH	DEFINED 0
ENERGY CORP NEW 799969	COM	29364G103	33951	799969	SH	DEFINED 0
ENTERPRISE PRODS PARTNERS L 10000	COM	293792107	163	10000	SH	DEFINED 0
ENTRUST INC	COM	293848107	53	19400	SH	DEFINED 0
ENZO BIOCHEM INC 98219	COM	294100102	1407	98219	SH	DEFINED 0

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EPRESENCE INC 61225	COM	294348107	230	61225 SH	DEFINED 0
EQUIFAX INC 204033	COM	294429105	5509	204033 SH	DEFINED 0
EQUINIX INC 15400	COM	29444U106	5	15400 SH	DEFINED 0
EQUITABLE RES INC 86973	COM	294549100	2983	86973 SH	DEFINED 0
EQUITY INNS INC 40200	COM	294703103	324	40200 SH	DEFINED 0
EQUITY OFFICE PROPERTIES TRU 806286	COM	294741103	24269	806286 SH	DEFINED 0
EQUITY RESIDENTIAL	SH BEN INT	29476L107	11013	383046 SH	DEFINED 0
ERICSSON L M TEL CO 2498660	ADR CL B SEK10	294821400	3598	2498660 SH	DEFINED 0
ERIE INDTY CO 7500	CL A	29530P102	304	7500 SH	DEFINED 0
ESCO TECHNOLOGIES INC 7000	COM	296315104	245	7000 SH	DEFINED 0
ESSEX PPTY TR INC 53400	COM	297178105	2921	53400 SH	DEFINED 0
ESTERLINE TECHNOLOGIES CORP 79381	COM	297425100	1802	79381 SH	DEFINED 0
ETHAN ALLEN INTERIORS INC 117923	COM	297602104	4110	117923 SH	DEFINED 0
ETHYL CORP 21800	COM	297659104	16	21800 SH	DEFINED 0
EVERGREEN RES INC	COM NO PAR	299900308	4475	105290 SH	DEFINED 0
EXAR CORP 133516	COM	300645108	2633	133516 SH	DEFINED 0
EXCELON CORP 10029	COM	300691102	9	10029 SH	DEFINED 0
EXELON CORP 760366	COM	30161N101	39767	760366 SH	DEFINED 0
EXELIXIS INC 11500	COM	30161Q104	87	11500 SH	DEFINED 0
EXPEDITORS INTL WASH INC 96790	COM	302130109	3210	96790 SH	DEFINED 0
EXPRESS SCRIPTS INC 502424	COM	302182100	25176	502424 SH	DEFINED 0
EXPRESSJET HOLDINGS INC 10510	CL A	30218U108	137	10510 SH	DEFINED 0
EXTENDED STAY AMER INC	COM	30224P101	1179	72703 SH	DEFINED 0
EXTREME NETWORKS INC 10000	COM	30226D106	101	10000 SH	DEFINED 0
EXULT INC DEL 11300	COM	302284104	73	11300 SH	DEFINED 0
EXXON MOBIL CORP 12675969	COM	30231G102	518701	12675969 SH	DEFINED 0
EXXON MOBIL CORP 861789	COM	30231G102	35264	861789 SH	DEFINED 0
FEI CO 22637	COM	30241L109	555	22637 SH	DEFINED 0
FLIR SYS INC 46000	COM	302445101	1931	46000 SH	DEFINED 0
F M C CORP 122789	COM NEW	302491303	3705	122789 SH	DEFINED 0
FMC TECHNOLOGIES INC	COM	30249U101	1243	59876 SH	DEFINED 0

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FNB CORP PA 14812	COM	302520101	407	14812	SH	DEFINED 0
FPL GROUP INC 252124	COM	302571104	15125	252124	SH	DEFINED 0
FACTORY 2-U INC 34684	COM	303072102	480	34684	SH	DEFINED 0
FACTSET RESH SYS INC 103617	COM	303075105	3085	103617	SH	DEFINED 0
FAIR ISAAC & CO INC 96652	COM	303250104	3177	96652	SH	DEFINED 0
FAIRCHILD SEMICONDUCTOR INTL 136750	CL A	303726103	3323	136750	SH	DEFINED 0
FAMILY DLR STORES INC 246103	COM	307000109	8675	246103	SH	DEFINED 0
FAMILY DLR STORES INC	COM	307000109	2093	59373	SH	DEFINED 0
FARMER BROS CO 600	COM	307675108	218	600	SH	DEFINED 0
FASTENAL CO 51996	COM	311900104	2002	51996	SH	DEFINED 0
FEDDERS CORP 112223	COM NEW	313135501	284	112223	SH	DEFINED 0
FEDERAL HOME LN MTG CORP 1587297	COM	313400301	97143	1587297	SH	DEFINED 0
FEDERAL NATL MTG ASSN 2039764	COM	313586109	150433	2039764	SH	DEFINED 0
FEDERAL REALTY INVT TR 11900	SH BEN INT NEW	313747206	330	11900	SH	DEFINED 0
FEDERAL SIGNAL CORP 46709	COM	313855108	1121	46709	SH	DEFINED 0
FEDERATED DEPT STORES INC DE	COM	31410H101	37198	936976	SH	DEFINED 0
FEDERATED INVS INC PA 14400	CL B	314211103	498	14400	SH	DEFINED 0
FEDEX CORP 630469	COM	31428X106	33667	630469	SH	DEFINED 0
FELCOR LODGING TR INC 69490	COM	31430F101	1275	69490	SH	DEFINED 0
FERRO CORP 47277	COM	315405100	1425	47277	SH	DEFINED 0
FIDELITY NATL FINL INC 376120	COM	316326107	11885	376120	SH	DEFINED 0
FIFTH THIRD BANCORP 866333	COM	316773100	57741	866333	SH	DEFINED 0
FILENET CORP 130360	COM	316869106	1890	130360	SH	DEFINED 0
FINANCIAL FED CORP	COM	317492106	1622	49005	SH	DEFINED 0
FINISAR 17700	COM	31787A101	42	17700	SH	DEFINED 0
FIRST AMERN CORP CALIF 220766	COM	318522307	5078	220766	SH	DEFINED 0
FIRST BANCORP P R 76089	COM	318672102	2869	76089	SH	DEFINED 0
FIRST CHARTER CORP 11600	COM	319439105	210	11600	SH	DEFINED 0
FIRST CTZNS BANCSHARES INC N 2600	CL A	31946M103	288	2600	SH	DEFINED 0
FIRST COMWLTH FINL CORP PA 22100	COM	319829107	298	22100	SH	DEFINED 0
FIRST DATA CORP 1256812	COM	319963104	46753	1256812	SH	DEFINED 0

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FIRST FINL BANCORP OH	COM	320209109	220	11220 SH	DEFINED 0
FIRST FINL BANKSHARES 6925	COM	32020R109	290	6925 SH	DEFINED 0
FIRST INDUSTRIAL REALTY TRUS 24600	COM	32054K103	808	24600 SH	DEFINED 0
FIRST IND CORP 9715	COM	32054R108	211	9715 SH	DEFINED 0
FIRST MIDWEST BANCORP DEL 155899	COM	320867104	4331	155899 SH	DEFINED 0
FIRST HEALTH GROUP CORP 128643	COM	320960107	3607	128643 SH	DEFINED 0
FIRST NIAGARA FINL GROUP INC 9300	COM	33582U100	258	9300 SH	DEFINED 0
FIRST REP BK SAN FRANCISCO 38148	COM	336158100	1049	38148 SH	DEFINED 0
FIRST SENTINEL BANCORP INC	COM	33640T103	173	12600 SH	DEFINED 0
FIRST TENN NATL CORP 202710	COM	337162101	7764	202710 SH	DEFINED 0
FIRST VA BANKS INC 55077	COM	337477103	2953	55077 SH	DEFINED 0
FISERV INC 281499	COM	337738108	10334	281499 SH	DEFINED 0
FIRSTFED FINL CORP 60519	COM	337907109	1755	60519 SH	DEFINED 0
FIRSTMERIT CORP 94111	COM	337915102	2596	94111 SH	DEFINED 0
FLAGSTAR BANCORP INC 17450	COM	337930101	403	17450 SH	DEFINED 0
FIRSTENERGY CORP 866137	COM	337932107	28912	866137 SH	DEFINED 0
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	511	18240 SH	DEFINED 0
FLEETBOSTON FINL CORP 3300932	COM	339030108	106785	3300932 SH	DEFINED 0
FLEETWOOD ENTERPRISES INC 129845	COM	339099103	1130	129845 SH	DEFINED 0
FLEMING COS INC 155509	COM	339130106	2822	155509 SH	DEFINED 0
FLORIDA EAST COAST INDS 13700	CL A	340632108	347	13700 SH	DEFINED 0
FLORIDA ROCK INDS INC 80614	COM	341140101	2887	80614 SH	DEFINED 0
FLUOR CORP NEW 400549	COM	343412102	15601	400549 SH	DEFINED 0
FLOW INTL CORP 38776	COM	343468104	261	38776 SH	DEFINED 0
FLOWERS FOODS INC	COM	343498101	407	15735 SH	DEFINED 0
FLOWSERVE CORP 41336	COM	34354P105	1232	41336 SH	DEFINED 0
FOOT LOCKER INC 13800	COM	344849104	199	13800 SH	DEFINED 0
FOOTSTAR INC 58720	COM	344912100	1437	58720 SH	DEFINED 0
FORD MTR CO DEL 3247173	COM PAR \$0.01	345370860	51955	3247173 SH	DEFINED 0
FOREST CITY ENTERPRISES INC 11550	CL A	345550107	401	11550 SH	DEFINED 0
FOREST LABS INC 262622	COM	345838106	18594	262622 SH	DEFINED 0

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FOREST OIL CORP 41305	COM PAR \$0.01	346091705	1174	41305 SH	DEFINED 0
FORGENT NETWORKS INC	COM	34629U103	109	21726 SH	DEFINED 0
FORTUNE BRANDS INC 241054	COM	349631101	13499	241054 SH	DEFINED 0
FORWARD AIR CORP 57547	COM	349853101	1886	57547 SH	DEFINED 0
FOSSIL INC 144854	COM	349882100	2978	144854 SH	DEFINED 0
FOUNDRY NETWORKS INC 11600	COM	35063R100	82	11600 SH	DEFINED 0
4 KIDS ENTMT INC 32920	COM	350865101	681	32920 SH	DEFINED 0
FOX ENTMT GROUP INC 36385	CL A	35138T107	791	36385 SH	DEFINED 0
FRANKLIN COVEY CO 54461	COM	353469109	158	54461 SH	DEFINED 0
FRANKLIN RES INC	COM	354613101	16020	375712 SH	DEFINED 0
FRANKLIN RES INC 1187	COM	354613101	51	1187 SH	DEFINED 0
FREDS INC 69425	CL A	356108100	2553	69425 SH	DEFINED 0
FREEMARKETS INC 14800	COM	356602102	209	14800 SH	DEFINED 0
FREEPORT-MCMORAN COPPER & GO 210095	CL B	35671D857	3750	210095 SH	DEFINED 0
FREMONT GEN CORP 201919	COM	357288109	844	201919 SH	DEFINED 0
FRIEDMAN INDS INC 22902	COM	358435105	60	22902 SH	DEFINED 0
FRONTIER AIRLINES INC NEW 79278	COM	359065109	645	79278 SH	DEFINED 0
FRONTIER FINL CORP WASH	COM	35907K105	238	8100 SH	DEFINED 0
FRONTIER OIL CORP 101100	COM	35914P105	1779	101100 SH	DEFINED 0
FUELCELL ENERGY INC 22500	COM	35952H106	232	22500 SH	DEFINED 0
FULLER H B CO 35193	COM	359694106	1031	35193 SH	DEFINED 0
FURNITURE BRANDS INTL INC 69998	COM	360921100	2117	69998 SH	DEFINED 0
G & K SVCS INC 79490	CL A	361268105	2722	79490 SH	DEFINED 0
GATX CORP 39839	COM	361448103	1199	39839 SH	DEFINED 0
GBC BANCORP CALIF 38612	COM	361475106	1118	38612 SH	DEFINED 0
GSI COMMERCE INC	COM	36238G102	448	59300 SH	DEFINED 0
GABLES RESIDENTIAL TR 8400	SH BEN INT	362418105	268	8400 SH	DEFINED 0
GALLAGHER ARTHUR J & CO 96549	COM	363576109	3345	96549 SH	DEFINED 0
GANNETT INC 661839	COM	364730101	50234	661839 SH	DEFINED 0
GAP INC DEL 1242174	COM	364760108	17639	1242174 SH	DEFINED 0
GAP INC DEL 11755	COM	364760108	167	11755 SH	DEFINED 0

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GARDNER DENVER INC 42433	COM	365558105	849	42433 SH	DEFINED 0
GARTNER INC 15900	COM	366651107	161	15900 SH	DEFINED 0
GARTNER INC	CL B	366651206	715	76080 SH	DEFINED 0
GATEWAY INC 480336	COM	367626108	2133	480336 SH	DEFINED 0
GATEWAY INC 16792	COM	367626108	75	16792 SH	DEFINED 0
GEMSTAR-TV GUIDE INTL INC 45500	COM	36866W106	245	45500 SH	DEFINED 0
GENCORP INC 134587	COM	368682100	1925	134587 SH	DEFINED 0
GENE LOGIC INC 14900	COM	368689105	209	14900 SH	DEFINED 0
GENENTECH INC 93103	COM NEW	368710406	3119	93103 SH	DEFINED 0
GENERAL CABLE CORP DEL NEW 10350	COM	369300108	65	10350 SH	DEFINED 0
GENERAL COMMUNICATION INC	CL A	369385109	1069	160207 SH	DEFINED 0
GENERAL DYNAMICS CORP 535641	COM	369550108	56965	535641 SH	DEFINED 0
GENERAL DYNAMICS CORP 27278	COM	369550108	2901	27278 SH	DEFINED 0
GENERAL ELEC CO 18083885	COM	369604103	525337	18083885 SH	DEFINED 0
GENERAL ELEC CO 99263	COM	369604103	2884	99263 SH	DEFINED 0
GENERAL GROWTH PPTYS INC 6700	COM	370021107	342	6700 SH	DEFINED 0
GENERAL MLS INC 518861	COM	370334104	22871	518861 SH	DEFINED 0
GENERAL MLS INC 14354	COM	370334104	633	14354 SH	DEFINED 0
GENERAL MTRS CORP	COM	370442105	89273	1670212 SH	DEFINED 0
GENERAL MTRS CORP 416689	COM	370442105	22272	416689 SH	DEFINED 0
GENERAL MTRS CORP 250254	CL H NEW	370442832	2603	250254 SH	DEFINED 0
GENESCO INC 68804	COM	371532102	1675	68804 SH	DEFINED 0
GENTEX CORP 91865	COM	371901109	2524	91865 SH	DEFINED 0
GENTA INC 14600	COM NEW	37245M207	121	14600 SH	DEFINED 0
GENUINE PARTS CO 247963	COM	372460105	8646	247963 SH	DEFINED 0
GENZYME CORP 300874	COM GENL DIV	372917104	5789	300874 SH	DEFINED 0
GEORGIA GULF CORP	COM PAR \$0.01	373200203	2281	86281 SH	DEFINED 0
GEORGIA PAC CORP 1504917	COM	373298108	36991	1504917 SH	DEFINED 0
GERBER SCIENTIFIC INC 70404	COM	373730100	247	70404 SH	DEFINED 0
GETTY IMAGES INC 19400	COM	374276103	422	19400 SH	DEFINED 0
GILEAD SCIENCES INC 162994	COM	375558103	5359	162994 SH	DEFINED 0

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GILLETTE CO 1573744	COM	375766102	53303	1573744	SH	DEFINED 0
GLATFELTER 52133	COM	377316104	980	52133	SH	DEFINED 0
GLENBOROUGH RLTY TR INC 13700	COM	37803P105	325	13700	SH	DEFINED 0
GLOBAL INDS LTD	COM	379336100	99	14100	SH	DEFINED 0
GLOBAL PMTS INC 115355	COM	37940X102	3432	115355	SH	DEFINED 0
GLOBESPANVIRATA INC 34696	COM	37957V106	134	34696	SH	DEFINED 0
GOAMERICA INC 11100	COM	38020R106	5	11100	SH	DEFINED 0
GOLDEN ENTERPRISES INC 29154	COM	381010107	113	29154	SH	DEFINED 0
GOLDEN ST BANCORP INC 200002	COM	381197102	7250	200002	SH	DEFINED 0
GOLDEN WEST FINL CORP DEL 844874	COM	381317106	58110	844874	SH	DEFINED 0
GOLDMAN SACHS GROUP INC 76232	COM	38141G104	5592	76232	SH	DEFINED 0
GOOD GUYS INC	COM	382091106	39	11000	SH	DEFINED 0
GOODRICH CORP 844056	COM	382388106	23060	844056	SH	DEFINED 0
GOODYEAR TIRE & RUBR CO 232476	COM	382550101	4350	232476	SH	DEFINED 0
GOODYS FAMILY CLOTHING INC 82096	COM	382588101	947	82096	SH	DEFINED 0
GORMAN RUPP CO 6900	COM	383082104	217	6900	SH	DEFINED 0
GRACO INC 146350	COM	384109104	3679	146350	SH	DEFINED 0
GRAFTECH INTL LTD 43469	COM	384313102	535	43469	SH	DEFINED 0
GRAINGER W W INC 134562	COM	384802104	6742	134562	SH	DEFINED 0
GRANITE CONSTR INC	COM	387328107	1457	57602	SH	DEFINED 0
GRANT PRIDECO INC 64116	COM	38821G101	872	64116	SH	DEFINED 0
GRAPHIC PACKAGING INTL CORP 11300	COM	388690109	105	11300	SH	DEFINED 0
GREAT ATLANTIC & PAC TEA INC 119716	COM	390064103	2237	119716	SH	DEFINED 0
GREAT LAKES CHEM CORP 76915	COM	390568103	2037	76915	SH	DEFINED 0
GREAT PLAINS ENERGY INC 56731	COM	391164100	1154	56731	SH	DEFINED 0
GREATER BAY BANCORP 37111	COM	391648102	1142	37111	SH	DEFINED 0
GREEN MOUNTAIN PWR CORP 14606	COM	393154109	265	14606	SH	DEFINED 0
GREENPOINT FINL CORP	COM	395384100	14840	302235	SH	DEFINED 0
GREY GLOBAL GROUP INC 400	COM	39787M108	276	400	SH	DEFINED 0
GREY WOLF INC 66300	COM	397888108	271	66300	SH	DEFINED 0
GRIFFON CORP 95449	COM	398433102	1728	95449	SH	DEFINED 0

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GROUP 1 AUTOMOTIVE INC 84368	COM	398905109	3219	84368 SH	DEFINED 0
GTECH HLDGS CORP 118248	COM	400518106	3020	118248 SH	DEFINED 0
GUIDANT CORP 1123132	COM	401698105	33952	1123132 SH	DEFINED 0
GYMBOREE CORP 88925	COM	403777105	1425	88925 SH	DEFINED 0
HCA INC	COM	404119109	47162	992885 SH	DEFINED 0
HCC INS HLDGS INC 46911	COM	404132102	1236	46911 SH	DEFINED 0
HNC SOFTWARE INC 103152	COM	40425P107	1723	103152 SH	DEFINED 0
HRPT PPTYS TR 44700	COM SH BEN INT	40426W101	396	44700 SH	DEFINED 0
HAEMONETICS CORP 75589	COM	405024100	2207	75589 SH	DEFINED 0
HAGGAR CORP 16027	COM	405173105	257	16027 SH	DEFINED 0
HAIN CELESTIAL GROUP INC 96117	COM	405217100	1778	96117 SH	DEFINED 0
HALL KINION ASSOCIATES INC 40941	COM	406069104	307	40941 SH	DEFINED 0
HALLIBURTON CO	COM	406216101	9890	620477 SH	DEFINED 0
HALLIBURTON CO 33233	COM	406216101	530	33233 SH	DEFINED 0
HANCOCK FABRICS INC 56577	COM	409900107	1051	56577 SH	DEFINED 0
HANCOCK HLDG CO 4230	COM	410120109	285	4230 SH	DEFINED 0
HANCOCK JOHN FINL SVCS INC 1027306	COM	41014S106	36161	1027306 SH	DEFINED 0
HANDLEMAN CO DEL 12300	COM	410252100	178	12300 SH	DEFINED 0
HANDSPRING INC 12600	COM	410293104	22	12600 SH	DEFINED 0
HANOVER COMPRESSOR CO 70661	COM	410768105	954	70661 SH	DEFINED 0
HANSEN NAT CORP	COM	411310105	105	24800 SH	DEFINED 0
HARBOR FLA BANCSHARES INC 11700	COM	411901101	243	11700 SH	DEFINED 0
HARLAND JOHN H CO 112282	COM	412693103	3166	112282 SH	DEFINED 0
HARLEY DAVIDSON INC 781457	COM	412822108	40065	781457 SH	DEFINED 0
HARLEY DAVIDSON INC 43457	COM	412822108	2228	43457 SH	DEFINED 0
HARLEYSVILLE GROUP INC 8700	COM	412824104	241	8700 SH	DEFINED 0
HARMAN INTL INDS INC 99288	COM	413086109	4890	99288 SH	DEFINED 0
HARMONIC INC 305871	COM	413160102	1119	305871 SH	DEFINED 0
HARRAHS ENTMT INC	COM	413619107	14528	327580 SH	DEFINED 0
HARRIS CORP DEL 120378	COM	413875105	4362	120378 SH	DEFINED 0
HARSCO CORP 69429	COM	415864107	2604	69429 SH	DEFINED 0

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HARTE-HANKS INC 143880	COM	416196103	2957	143880	SH	DEFINED 0
HARTFORD FINL SVCS GROUP INC 669033	COM	416515104	39787	669033	SH	DEFINED 0
HARTMARX CORP 10250	COM	417119104	26	10250	SH	DEFINED 0
HASBRO INC 855898	COM	418056107	11606	855898	SH	DEFINED 0
HAVERTY FURNITURE INC 54400	COM	419596101	1074	54400	SH	DEFINED 0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	2079	48870	SH	DEFINED 0
HEALTH CARE PPTY INVS INC 5400	COM	421915109	232	5400	SH	DEFINED 0
HEALTHSOUTH CORP 1461823	COM	421924101	18697	1461823	SH	DEFINED 0
HEALTH MGMT ASSOC INC NEW 574260	CL A	421933102	11571	574260	SH	DEFINED 0
HEALTHCARE RLTY TR 13300	COM	421946104	426	13300	SH	DEFINED 0
HEALTH CARE REIT INC 9900	COM	42217K106	297	9900	SH	DEFINED 0
HEALTH MGMT SYS INC 12200	COM	42219M100	38	12200	SH	DEFINED 0
HEALTH NET INC 214923	COM	42222G108	5753	214923	SH	DEFINED 0
HEARST-ARGYLE TELEVISION INC	COM	422317107	225	9969	SH	DEFINED 0
HEARTLAND EXPRESS INC 138163	COM	422347104	3306	138163	SH	DEFINED 0
HECLA MNG CO 14100	COM	422704106	66	14100	SH	DEFINED 0
HEIDRICK & STRUGGLES INTL IN 58383	COM	422819102	1166	58383	SH	DEFINED 0
HEINZ H J CO 510458	COM	423074103	20980	510458	SH	DEFINED 0
HELIX TECHNOLOGY CORP 70525	COM	423319102	1453	70525	SH	DEFINED 0
HELMERICH & PAYNE INC 41256	COM	423452101	1474	41256	SH	DEFINED 0
HENRY JACK & ASSOC INC 50726	COM	426281101	847	50726	SH	DEFINED 0
HERBALIFE INTL INC	CL A	426908208	199	10433	SH	DEFINED 0
HERCULES INC 602046	COM	427056106	6984	602046	SH	DEFINED 0
HERITAGE PPTY INVT TR INC 4935555	COM	42725M107	131829	4935555	SH	DEFINED 0
HERSHEY FOODS CORP 208240	COM	427866108	13015	208240	SH	DEFINED 0
HEWLETT PACKARD CO 7677100	COM	428236103	117306	7677100	SH	DEFINED 0
HEWLETT PACKARD CO 8984	COM	428236103	137	8984	SH	DEFINED 0
HEXCEL CORP NEW 12200	COM	428291108	53	12200	SH	DEFINED 0
HIBERNIA CORP 240243	CL A	428656102	4754	240243	SH	DEFINED 0
HIGH YIELD INCOME FD INC	COM	429904105	51	11000	SH	DEFINED 0
HIGHWOODS PPTYS INC 23400	COM	431284108	608	23400	SH	DEFINED 0

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HILB ROGAL & HAMILTON CO 127375	COM	431294107	5764	127375	SH	DEFINED 0
HILLENBRAND INDS INC 176453	COM	431573104	9908	176453	SH	DEFINED 0
HILTON HOTELS CORP 527581	COM	432848109	7333	527581	SH	DEFINED 0
HISPANIC BROADCASTING CORP 123384	CL A	43357B104	3220	123384	SH	DEFINED 0
HOLLYWOOD ENTMT CORP 33600	COM	436141105	695	33600	SH	DEFINED 0
HOLOGIC INC 48133	COM	436440101	696	48133	SH	DEFINED 0
HOME DEPOT INC	COM	437076102	174293	4745251	SH	DEFINED 0
HOME DEPOT INC 2852	COM	437076102	105	2852	SH	DEFINED 0
HOME PPTYS N Y INC 8000	COM	437306103	304	8000	SH	DEFINED 0
HOMESTORE INC 10100	COM	437852106	15	10100	SH	DEFINED 0
HON INDS INC 81124	COM	438092108	2208	81124	SH	DEFINED 0
HONEYWELL INTL INC 2206221	COM	438516106	77725	2206221	SH	DEFINED 0
HONEYWELL INTL INC 632201	COM	438516106	22272	632201	SH	DEFINED 0
HOOPER HOLMES INC 191392	COM	439104100	1531	191392	SH	DEFINED 0
HORACE MANN EDUCATORS CORP N	COM	440327104	1056	56575	SH	DEFINED 0
HORMEL FOODS CORP 105163	COM	440452100	2518	105163	SH	DEFINED 0
HOSPITALITY PPTYS TR 82445	COM SH BEN INT	44106M102	3009	82445	SH	DEFINED 0
HOST MARRIOTT CORP NEW 34000	COM	44107P104	384	34000	SH	DEFINED 0
HOT TOPIC INC 91124	COM	441339108	2434	91124	SH	DEFINED 0
HOUSEHOLD INTL INC 1336222	COM	441815107	66410	1336222	SH	DEFINED 0
HOUSTON EXPL CO 27900	COM	442120101	809	27900	SH	DEFINED 0
HUBBELL INC 52973	CL B	443510201	1809	52973	SH	DEFINED 0
HUDSON CITY BANCORP	COM	443683107	446	22400	SH	DEFINED 0
HUDSON UNITED BANCORP 158482	COM	444165104	4526	158482	SH	DEFINED 0
HUFFY CORP 26348	COM	444356109	227	26348	SH	DEFINED 0
HUGHES SUPPLY INC 65632	COM	444482103	2947	65632	SH	DEFINED 0
HUGOTON RTY TR TEX 13400	UNIT BEN INT	444717102	142	13400	SH	DEFINED 0
HUMANA INC 1167750	COM	444859102	18252	1167750	SH	DEFINED 0
HUMAN GENOME SCIENCES INC 12100	COM	444903108	162	12100	SH	DEFINED 0
HUNT J B TRANS SVCS INC 53553	COM	445658107	1581	53553	SH	DEFINED 0
HUNTINGTON BANCSHARES INC	COM	446150104	8685	447216	SH	DEFINED 0

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HUTCHINSON TECHNOLOGY INC 85511	COM	448407106	1337	85511 SH	DEFINED 0
ICN PHARMACEUTICALS INC NEW 206468	COM	448924100	4999	206468 SH	DEFINED 0
IDT CORP 12200	COM	448947101	206	12200 SH	DEFINED 0
HYPERION SOLUTIONS CORP 116209	COM	44914M104	2119	116209 SH	DEFINED 0
HYSEQ INC 10600	COM	449163302	24	10600 SH	DEFINED 0
ICU MED INC 34800	COM	44930G107	1075	34800 SH	DEFINED 0
IDEC PHARMACEUTICALS CORP 148322	COM	449370105	5258	148322 SH	DEFINED 0
IHOP CORP	COM	449623107	2229	75683 SH	DEFINED 0
IMC GLOBAL INC 86699	COM	449669100	1084	86699 SH	DEFINED 0
IMCO RECYCLING INC 38369	COM	449681105	378	38369 SH	DEFINED 0
IMS HEALTH INC 437119	COM	449934108	7846	437119 SH	DEFINED 0
IRT PPTY CO 21200	COM	450058102	270	21200 SH	DEFINED 0
ISTAR FINL INC 11785	COM	45031U101	336	11785 SH	DEFINED 0
ITT EDUCATIONAL SERVICES INC 242194	COM	45068B109	5280	242194 SH	DEFINED 0
IXIA 24100	COM	45071R109	140	24100 SH	DEFINED 0
ITT INDS INC IND	COM	450911102	8990	127335 SH	DEFINED 0
ITT INDS INC IND 1142	COM	450911102	81	1142 SH	DEFINED 0
IDACORP INC 55486	COM	451107106	1537	55486 SH	DEFINED 0
IDEX CORP 96067	COM	45167R104	3218	96067 SH	DEFINED 0
IDEXX LABS INC 96967	COM	45168D104	2501	96967 SH	DEFINED 0
IKON OFFICE SOLUTIONS INC 40916	COM	451713101	385	40916 SH	DEFINED 0
ILLINOIS TOOL WKS INC 564617	COM	452308109	38563	564617 SH	DEFINED 0
IMATION CORP 59008	COM	45245A107	1756	59008 SH	DEFINED 0
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1122	52275 SH	DEFINED 0
IMMUNEX CORP NEW 1254104	COM	452528102	28017	1254104 SH	DEFINED 0
IMMUNOGEN INC 13400	COM	45253H101	36	13400 SH	DEFINED 0
IMPATH INC 48390	COM	45255G101	869	48390 SH	DEFINED 0
IMPAX LABORATORIES INC 17700	COM	45256B101	133	17700 SH	DEFINED 0
IMMUNOMEDICS INC 16600	COM	452907108	86	16600 SH	DEFINED 0
INAMED CORP 88376	COM	453235103	2361	88376 SH	DEFINED 0
INCO LTD 660313	COM	453258402	14949	660313 SH	DEFINED 0

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INCYTE GENOMICS INC	COM	45337C102	464	63817 SH	DEFINED 0
INDEPENDENCE CMNTY BK CORP 86777	COM	453414104	2493	86777 SH	DEFINED 0
INDEVUS PHARMACEUTICALS INC 15000	COM	454072109	17	15000 SH	DEFINED 0
INDYMAC BANCORP INC 248015	COM	456607100	5625	248015 SH	DEFINED 0
INFOCUS CORP 38033	COM	45665B106	448	38033 SH	DEFINED 0
INFONET SVCS CORP 92200	CL B	45666T106	229	92200 SH	DEFINED 0
INFORMATION HLDGS INC 64097	COM	456727106	1564	64097 SH	DEFINED 0
INFOSPACE INC 96696	COM	45678T102	40	96696 SH	DEFINED 0
INFOUSA INC NEW	COM	456818301	140	25600 SH	DEFINED 0
INFORMATION RES INC 93332	COM	456905108	876	93332 SH	DEFINED 0
INGRAM MICRO INC 260268	CL A	457153104	3579	260268 SH	DEFINED 0
INKTOMI CORP 55400	COM	457277101	49	55400 SH	DEFINED 0
INPUT/OUTPUT INC 144443	COM	457652105	1300	144443 SH	DEFINED 0
INSIGHT ENTERPRISES INC 126187	COM	45765U103	3179	126187 SH	DEFINED 0
INSITUFORM TECHNOLOGIES INC 80089	CL A	457667103	1696	80089 SH	DEFINED 0
INRANGE TECHNOLOGIES CORP 14700	CL B	45769V206	70	14700 SH	DEFINED 0
INNKEEPERS USA TR	COM	4576J0104	166	17300 SH	DEFINED 0
INSURANCE AUTO AUCTIONS INC 33377	COM	457875102	651	33377 SH	DEFINED 0
INTEGRATED DEVICE TECHNOLOGY 80409	COM	458118106	1459	80409 SH	DEFINED 0
INTEGRATED CIRCUIT SYS INC 16100	COM	45811K208	325	16100 SH	DEFINED 0
INTEL CORP 13995552	COM	458140100	255699	13995552 SH	DEFINED 0
INTEL CORP 389345	COM	458140100	7113	389345 SH	DEFINED 0
INTELIDATA TECHNOLOGIES CORP 26600	COM	45814T107	35	26600 SH	DEFINED 0
INTER TEL INC 147547	COM	458372109	2525	147547 SH	DEFINED 0
INTERACTIVE DATA CORP	COM	45840J107	778	53400 SH	DEFINED 0
INTERCEPT INC 14800	COM	45845L107	307	14800 SH	DEFINED 0
INTERFACE INC 163736	CL A	458665106	1316	163736 SH	DEFINED 0
INTERDIGITAL COMMUNICATIONS 24200	COM	45866A105	219	24200 SH	DEFINED 0
INTERGRAPH CORP 20600	COM	458683109	359	20600 SH	DEFINED 0
INTERLAND INC 22100	COM	458727104	70	22100 SH	DEFINED 0
INTERMAGNETICS GEN CORP 74462	COM	458771102	1504	74462 SH	DEFINED 0

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INTERMET CORP 196568	COM	45881K104	2111	196568	SH	DEFINED 0
INTERMUNE INC	COM	45884X103	217	10300	SH	DEFINED 0
INTERNAP NETWORK SVCS CORP 12800	COM	45885A102	3	12800	SH	DEFINED 0
INTERNATIONAL BANCSHARES COR 10526	COM	459044103	445	10526	SH	DEFINED 0
INTERNATIONAL BUSINESS MACHS 3358733	COM	459200101	241829	3358733	SH	DEFINED 0
INTERNATIONAL FLAVORS&FRAGRA 280527	COM	459506101	9114	280527	SH	DEFINED 0
INTERNATIONAL GAME TECHNOLOG 227469	COM	459902102	12897	227469	SH	DEFINED 0
INTERNATIONAL MULTIFOODS COR 100647	COM	460043102	2617	100647	SH	DEFINED 0
INTL PAPER CO 1288744	COM	460146103	56163	1288744	SH	DEFINED 0
INTL PAPER CO	COM	460146103	47884	1098760	SH	DEFINED 0
INTERNATIONAL RECTIFIER CORP 35858	COM	460254105	1045	35858	SH	DEFINED 0
INTERNATIONAL SPEEDWAY CORP 104385	CL A	460335201	4186	104385	SH	DEFINED 0
INTL SPECIALTY PRODS INC NEW 15700	COM	460337108	121	15700	SH	DEFINED 0
INTERNET CAP GROUP INC 49200	COM	46059C106	13	49200	SH	DEFINED 0
INTERNET SEC SYS INC 37179	COM	46060X107	488	37179	SH	DEFINED 0
INTERPUBLIC GROUP COS INC 542003	COM	460690100	13420	542003	SH	DEFINED 0
INTERSIL CORP 81020	CL A	46069S109	1732	81020	SH	DEFINED 0
INTERSTATE BAKERIES CORP DEL	COM	46072H108	4354	150773	SH	DEFINED 0
INTERTRUST TECHNOLOGIES CORP 19800	COM	46113Q109	60	19800	SH	DEFINED 0
INTERVOICE-BRITE INC 103010	COM	461142101	166	103010	SH	DEFINED 0
INTERWOVEN INC 13600	COM	46114T102	41	13600	SH	DEFINED 0
INTUIT 446908	COM	461202103	22220	446908	SH	DEFINED 0
INVACARE CORP 106160	COM	461203101	3928	106160	SH	DEFINED 0
INTRUSION INC 12300	COM	46121E106	12	12300	SH	DEFINED 0
INVESTMENT TECHNOLOGY GRP NE 28389	COM	46145F105	928	28389	SH	DEFINED 0
INVITROGEN CORP	COM	46185R100	590	18445	SH	DEFINED 0
INVESTORS FINL SERVICES CORP 114014	COM	461915100	3824	114014	SH	DEFINED 0
IOMEGA CORP 78180	COM NEW	462030305	1005	78180	SH	DEFINED 0
IONICS INC 56869	COM	462218108	1379	56869	SH	DEFINED 0
IRON MTN INC PA 8350	COM	462846106	258	8350	SH	DEFINED 0
ISHARES TR 94800	S&P MIDCAP 400	464287507	9267	94800	SH	DEFINED 0

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ISHARES TR 8000	S&P MIDCP GROW	464287606	813	8000	SH	DEFINED 0
ISHARES TR 130775	RUSSELL 2000	464287655	11855	130775	SH	DEFINED 0
ISHARES TR	S&P SMLCAP 600	464287804	30194	263700	SH	DEFINED 0
ISIS PHARMACEUTICALS INC 14200	COM	464330109	135	14200	SH	DEFINED 0
ISOLYSER INC 20000	COM	464888106	51	20000	SH	DEFINED 0
ITRON INC 93683	COM	465741106	2457	93683	SH	DEFINED 0
I2 TECHNOLOGIES INC 40060	COM	465754109	59	40060	SH	DEFINED 0
I2 TECHNOLOGIES INC 30602	COM	465754109	45	30602	SH	DEFINED 0
IVANHOE ENERGY INC 149693	COM	465790103	189	149693	SH	DEFINED 0
IVAX CORP 110565	COM	465823102	1194	110565	SH	DEFINED 0
JDN RLTY CORP	COM	465917102	158	12600	SH	DEFINED 0
J & J SNACK FOODS CORP 26513	COM	466032109	1192	26513	SH	DEFINED 0
JDS UNIPHASE CORP 1963958	COM	46612J101	5244	1963958	SH	DEFINED 0
JDS UNIPHASE CORP 27343	COM	46612J101	73	27343	SH	DEFINED 0
JDA SOFTWARE GROUP INC 10200	COM	46612K108	288	10200	SH	DEFINED 0
J JILL GROUP INC 32400	COM	466189107	1230	32400	SH	DEFINED 0
JLG INDS INC 123609	COM	466210101	1734	123609	SH	DEFINED 0
J P MORGAN CHASE & CO 5037444	COM	46625H100	170870	5037444	SH	DEFINED 0
J P MORGAN CHASE & CO	COM	46625H100	46352	1366516	SH	DEFINED 0
JABIL CIRCUIT INC 331301	COM	466313103	6994	331301	SH	DEFINED 0
JACK IN THE BOX INC 127016	COM	466367109	4039	127016	SH	DEFINED 0
JACOBS ENGR GROUP INC DEL 58030	COM	469814107	2018	58030	SH	DEFINED 0
JAKKS PAC INC 64133	COM	47012E106	1136	64133	SH	DEFINED 0
JANUS HOTELS & RESORTS INC 421930	COM NEW	47102C309	346	421930	SH	DEFINED 0
JEFFERIES GROUP INC NEW 74861	COM	472319102	3152	74861	SH	DEFINED 0
JEFFERSON PILOT CORP 561900	COM	475070108	26409	561900	SH	DEFINED 0
JETBLUE AWYS CORP	COM	477143101	200	4400	SH	DEFINED 0
JO-ANN STORES INC 47783	CL A	47758P109	1395	47783	SH	DEFINED 0
JOHN NUVEEN CO 11700	CL A	478035108	301	11700	SH	DEFINED 0
JOHNSON & JOHNSON 6165944	COM	478160104	322232	6165944	SH	DEFINED 0
JOHNSON CTLS INC 333885	COM	478366107	27248	333885	SH	DEFINED 0

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JONES APPAREL GROUP INC 198593	COM	480074103	7447	198593 SH	DEFINED 0
JONES LANG LASALLE INC 10100	COM	48020Q107	249	10100 SH	DEFINED 0
JOURNAL REGISTER CO 18000	COM	481138105	362	18000 SH	DEFINED 0
JUNIPER NETWORKS INC	COM	48203R104	199	35200 SH	DEFINED 0
JUNIPER NETWORKS INC 5579	COM	48203R104	32	5579 SH	DEFINED 0
KLA-TENCOR CORP 317035	COM	482480100	13946	317035 SH	DEFINED 0
K MART CORP 49900	COM	482584109	51	49900 SH	DEFINED 0
KPMG CONSULTING INC 15300	COM	48265R109	227	15300 SH	DEFINED 0
K-SWISS INC 61540	CL A	482686102	1599	61540 SH	DEFINED 0
KT CORP 11600	SPONSORED ADR	48268K101	251	11600 SH	DEFINED 0
K2 INC 54776	COM	482732104	561	54776 SH	DEFINED 0
KAMAN CORP	CL A	483548103	1098	65511 SH	DEFINED 0
KANSAS CITY SOUTHERN 168585	COM NEW	485170302	2866	168585 SH	DEFINED 0
KAYDON CORP 44571	COM	486587108	1052	44571 SH	DEFINED 0
KEANE INC 77783	COM	486665102	965	77783 SH	DEFINED 0
KB HOME 317887	COM	48666K109	16374	317887 SH	DEFINED 0
KEITHLEY INSTRS INC 42940	COM	487584104	620	42940 SH	DEFINED 0
KELLOGG CO 696460	COM	487836108	24975	696460 SH	DEFINED 0
KELLWOOD CO 78740	COM	488044108	2559	78740 SH	DEFINED 0
KELLY SVCS INC	CL A	488152208	1267	46922 SH	DEFINED 0
KEMET CORP 67329	COM	488360108	1202	67329 SH	DEFINED 0
KENNAMETAL INC 42490	COM	489170100	1555	42490 SH	DEFINED 0
KERR MCGEE CORP 363137	COM	492386107	19446	363137 SH	DEFINED 0
KEY ENERGY SVCS INC 27900	COM	492914106	293	27900 SH	DEFINED 0
KEY PRODTN INC 41755	COM	493138101	814	41755 SH	DEFINED 0
KEYCORP NEW 1307958	COM	493267108	35707	1307958 SH	DEFINED 0
KEY3MEDIA GROUP INC 18050	COM	49326R104	8	18050 SH	DEFINED 0
KEYNOTE SYS INC	COM	493308100	92	12600 SH	DEFINED 0
KEYSPAN CORP 197244	COM	49337W100	7426	197244 SH	DEFINED 0
KFORCE INC 12100	COM	493732101	72	12100 SH	DEFINED 0
KIMBALL INTL INC 12100	CL B	494274103	198	12100 SH	DEFINED 0

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KILROY RLTY CORP 88053	COM	49427F108	2355	88053	SH	DEFINED 0
KIMBERLY CLARK CORP 1295866	COM	494368103	80344	1295866	SH	DEFINED 0
KIMCO REALTY CORP 10650	COM	49446R109	357	10650	SH	DEFINED 0
KINDER MORGAN INC KANS 175088	COM	49455P101	6657	175088	SH	DEFINED 0
KING PHARMACEUTICALS INC	COM	495582108	7765	348983	SH	DEFINED 0
KIRBY CORP 69290	COM	497266106	1694	69290	SH	DEFINED 0
KNIGHT RIDDER INC 134776	COM	499040103	8484	134776	SH	DEFINED 0
KNIGHT TRADING GROUP INC 22800	COM	499063105	119	22800	SH	DEFINED 0
KOGER EQUITY INC 10000	COM	500228101	193	10000	SH	DEFINED 0
KOHL'S CORP 656565	COM	500255104	46012	656565	SH	DEFINED 0
KOPIN CORP 283799	COM	500600101	1873	283799	SH	DEFINED 0
KORN FERRY INTL 39744	COM NEW	500643200	362	39744	SH	DEFINED 0
KRAFT FOODS INC	CL A	50075N104	1269	31000	SH	DEFINED 0
KROGER CO 2357531	COM	501044101	46915	2357531	SH	DEFINED 0
KROLL INC 105611	COM	501049100	2216	105611	SH	DEFINED 0
KRONOS INC 65345	COM	501052104	1992	65345	SH	DEFINED 0
KULICKE & SOFFA INDS INC 167701	COM	501242101	2078	167701	SH	DEFINED 0
LNR PPTY CORP 6600	COM	501940100	228	6600	SH	DEFINED 0
LSI LOGIC CORP 579291	COM	502161102	5069	579291	SH	DEFINED 0
LSI LOGIC CORP 6009	COM	502161102	53	6009	SH	DEFINED 0
LTX CORP	COM	502392103	653	45739	SH	DEFINED 0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7230	1		