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NOMURA SECURITIES CO LTD
Form 13F-HR
May 15, 2002

OMB APPROVAL

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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 32, 2002

If amended report check here: Amendment Number: _____

This Amendment (Check only one): is a restatement
 adds new holding
entries.

Nomura Securities Co., Ltd.

Name of Institutional Investment Manager

1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

Business Address (Street) (City) (State) (Zip)

13F File Number: 28-04979

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, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

David A. Leibowitz Head of Compliance and Surveillance 212-667-9387

Name (Title) (Phone)

/s/ David A.Leibowitz

(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY May 15, 2002

(Place and Date of Signing)

Report Type:

- 13F HOLDINGS REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: _____

Form 13F Information Table Entry Total: _____

Form 13F Information Table Value Total: \$ _____
(thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

13F File No.:	Name:
1. 28-05739	Global Funds Management, S.A.
2. 28-04989	Nomura Asset Capital Corporation
3. 28-04985	Nomura International plc
4. 28-04985	Nomura Securities (Bermuda)
6. 28-04983	Nomura Securities International, Inc.

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OACE LTD	ORD	G0070K103	6,956	000000166828	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	601	000000008670	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	242	000000003500	SH		DEFINED	06
GLOBALSANTAFE CORP	SHS	G3930E101	127	000000003900	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5,396	000000107883	SH		DEFINED	01
PARTNERRE LTD	COM	G6852T105	491	000000009000	SH		DEFINED	01
RENAISSANCE RE HLDGS LTD	COM	G7496G103	442	000000004300	SH		DEFINED	01
RENAISSANCE RE HLDGS LTD	COM	G7496G103	247	000000002400	SH		DEFINED	06
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	6,494	000000195451	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	7,162	000000076727	SH		DEFINED	01
MILlicom INTL CELLULAR S A	ORD	L6388F102	201	000000030000	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	154	000000005076	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	263	000000014438	SH		DEFINED	01
AAR CORP	COM	000361105	3	000000000364	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	1,903	000000467618	SH		DEFINED	01
ADE CORP MASS	COM	00089C107	2	000000000139	SH		DEFINED	01
ABM INDS INC	COM	000957100	10	000000000276	SH		DEFINED	01
AFC ENTERPRISES INC	COM	00104Q107	4	000000000145	SH		DEFINED	01
AFLAC INC	COM	001055102	8,792	000000298045	SH		DEFINED	01
AGCO CORP	COM	001084102	34	000000001523	SH		DEFINED	01
AGCO CORP	COM	001084102	248	000000001090	SH		DEFINED	06
AGL RES INC	COM	001204106	29	000000001245	SH		DEFINED	01
AES CORP	COM	00130H105	2,762	000000306955	SH		DEFINED	01
AES CORP	COM	00130H105	99	000000011100	SH		DEFINED	06
AK STL HLDG CORP	COM	001547108	11	000000000778	SH		DEFINED	01
AMC ENTMT INC	COM	001669100	3	000000000282	SH		DEFINED	01
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	5	000000000203	SH		DEFINED	01
AMR CORP	COM	001765106	2,333	000000088373	SH		DEFINED	01
AOL TIME WARNER INC	COM	00184A105	59,911	000002533247	SH		DEFINED	01
APAC CUSTOMER SERVICES INC	COM	00185E106	1	000000000372	SH		DEFINED	01
AT&T CORP	COM	001957109	37,890	000002413413	SH		DEFINED	01
ATMI INC	COM	00207R101	72	000000002316	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	14,749	000001647935	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	92	000000010300	SH		DEFINED	06
AVI BIOPHARMA INC	COM	002346104	1	000000000231	SH		DEFINED	01
AVX CORP NEW	COM	002444107	108	000000005200	SH		DEFINED	01
AXT INC	COM	00246W103	3	000000000289	SH		DEFINED	01
AAIPHARMA INC	COM	00252W104	5	000000000150	SH		DEFINED	01
AARON RENTS INC	COM	002535201	4	000000000212	SH		DEFINED	01
ABBOTT LABS	COM	002824100	49,053	000000932579	SH		DEFINED	01
ABBOTT LABS	COM	002824100	52	000000001000	SH		DEFINED	06
ABERCROMBIE & FITCH CO	CL A	002896207	111	000000003614	SH		DEFINED	01
ABGENIX INC	COM	00339B107	797	000000042201	SH		DEFINED	01
ABIOMED INC	COM	003654100	2	000000000221	SH		DEFINED	01
ACACIA RESH CORP	COM	003881109	3	000000000297	SH		DEFINED	01
ACADIA RLTY TR	COM SH BEN	004239109	2	000000000290	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OACCLAIM ENTMT INC	COM PAR \$0	004325205	3	000000000855	SH		DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	22	000000000397	SH		DEFINED	01
ACKERLEY GROUP INC	COM	004527107	8,787	000000492026	SH		DEFINED	01
ACLARA BIOSCIENCES INC	COM	00461P106	1	000000000544	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	678	000000022734	SH		DEFINED	01
ACTION PERFORMANCE COS INC	COM	004933107	11	000000000226	SH		DEFINED	01
ACTEL CORP	COM	004934105	141	000000006845	SH		DEFINED	01
ACTIVE POWER INC	COM	00504W100	2	000000000487	SH		DEFINED	01
ACTRADE FINL TECHNOLOGIES LT	COM	00507P102	1	000000000114	SH		DEFINED	01
ACTUATE CORP	COM	00508B102	4	000000000648	SH		DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	233	000000014128	SH		DEFINED	01
ACXIOM CORP	COM	005125109	10	000000000629	SH		DEFINED	01
ADAPTEC INC	COM	00651F108	1,089	000000081499	SH		DEFINED	01
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	176	000000011863	SH		DEFINED	01
ADMINISTAFF INC	COM	007094105	78	000000002840	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	6,017	000000149365	SH		DEFINED	01
ADOLOR CORP	COM	00724X102	5	000000000473	SH		DEFINED	01
ADTRAN INC	COM	00738A106	14	000000000606	SH		DEFINED	01
ADVANCED DIGITAL INFORMATION	COM	007525108	12	000000000946	SH		DEFINED	01
ADVANCED MARKETING SVCS INC	COM	00753T105	4	000000000193	SH		DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	45	000000002392	SH		DEFINED	01
ADVANCED TISSUE SCIENCES INC	COM	00755F103	3	000000001112	SH		DEFINED	01
ADVANCED NEUROMODULATION SYS	COM	00757T101	3	000000000102	SH		DEFINED	01
ADVO INC	COM	007585102	11	000000000281	SH		DEFINED	01
AEROFLEX INC	COM	007768104	11	000000000911	SH		DEFINED	01
ADVANCEPCS	COM	00790K109	1,290	000000042900	SH		DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	3,081	000000209463	SH		DEFINED	01
ADVANTA CORP	CL A	007942105	60	000000004727	SH		DEFINED	01
ADVANTA CORP	CL B	007942204	83	000000007000	SH		DEFINED	01
ADVANCED ENERGY INDS	COM	007973100	10	000000000282	SH		DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	14	000000000244	SH		DEFINED	01
AETHER SYS INC	COM	00808V105	1	000000000343	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	3,431	000000088399	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	395	000000007048	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	95	000000001700	SH		DEFINED	06
AFFILIATED MANAGERS GROUP	COM	008252108	254	000000003537	SH		DEFINED	01
AFFYMETRIX INC	COM	00826T108	196	000000006790	SH		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	10,222	000000292403	SH		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	104	000000003000	SH		DEFINED	06
AGILE SOFTWARE CORP DEL	COM	00846X105	5	000000000465	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	7,462	000000144485	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	5,165	000000100000	SH		DEFINED	04
AIR PRODS & CHEMS INC	COM	009158106	129	000000002500	SH		DEFINED	06
AIRBORNE INC	COM	009269101	34	000000001978	SH		DEFINED	01
AIRGAS INC	COM	009363102	27	000000001377	SH		DEFINED	01
AIRGATE PCS INC	COM	009367103	4	000000000345	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OAIRTRAN HLDGS INC	COM	00949P108	5	000000000926	SH		DEFINED	01
AKAMAI TECHNOLOGIES INC	COM	00971T101	4	000000001107	SH		DEFINED	01

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AKSYS LTD	COM	010196103	2	000000000315	SH	DEFINED	01
AKZO NOBEL NV	SPONSORED	010199305	28	000000000600	SH	DEFINED	01
ALABAMA NATL BANCORP DELA	COM	010317105	5	000000000138	SH	DEFINED	01
ALAMOS HLDGS INC	COM	011589108	5	000000001052	SH	DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	202	000000006095	SH	DEFINED	01
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	1	000000000140	SH	DEFINED	01
ALBANY INTL CORP	CL A	012348108	14	000000000464	SH	DEFINED	01
ALBANY MOLECULAR RESH INC	COM	012423109	7	000000000320	SH	DEFINED	01
ALBEMARLE CORP	COM	012653101	19	000000000710	SH	DEFINED	01
ALBERTA ENERGY LTD	COM	012873105	1,404	000000032000	SH	DEFINED	01
ALBERTO CULVER CO	CL B CONV	013068101	1,775	000000032877	SH	DEFINED	01
ALBERTO CULVER CO	CL A	013068200	9,379	000000194600	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	8,702	000000262613	SH	DEFINED	01
ALCAN INC	COM	013716105	7,532	000000190078	SH	DEFINED	01
ALCOA INC	COM	013817101	21,018	000000056936	SH	DEFINED	01
ALCATEL	SPONSORED	013904305	85	000000006000	SH	DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	25	000000000907	SH	DEFINED	01
ALEXANDERS INC	COM	014752109	1	000000000026	SH	DEFINED	01
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	10	000000000226	SH	DEFINED	01
ALEXION PHARMACEUTICALS INC	COM	015351109	5	000000000243	SH	DEFINED	01
ALFA CORP	COM	015385107	16	000000000595	SH	DEFINED	01
ALICO INC	COM	016230104	1	000000000053	SH	DEFINED	01
ALKERMES INC	COM	01642T108	72	000000002800	SH	DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	2,951	000000071380	SH	DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	8,270	000000200000	SH	DEFINED	04
ALLEGHENY ENERGY INC	COM	017361106	227	000000005500	SH	DEFINED	06
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	757	000000045810	SH	DEFINED	01
ALLEN TELECOM INC	COM	018091108	2	000000000387	SH	DEFINED	01
ALLERGAN INC	COM	018490102	4,829	000000074707	SH	DEFINED	01
ALLERGAN INC	COM	018490102	38	000000000600	SH	DEFINED	06
ALLETE INC	COM	018522102	17	000000000607	SH	DEFINED	01
ALLIANCE GAMING CORP	COM NEW	01859P609	1,213	000000039744	SH	DEFINED	01
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	4	000000000399	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	19	000000000632	SH	DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	625	000000006129	SH	DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	1,679	000000129222	SH	DEFINED	01
ALLMERICA FINL CORP	COM	019754100	142	000000003182	SH	DEFINED	01
ALLOY INC	COM	019855105	196	000000013048	SH	DEFINED	01
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	2	000000000472	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	15,371	000000406979	SH	DEFINED	01
ALLTEL CORP	COM	020039103	11,094	000000199728	SH	DEFINED	01
ALPHA INDS INC	COM	020753109	10	000000000672	SH	DEFINED	01
ALPHARMA INC	CL A	020813101	564	000000039460	SH	DEFINED	01
ALTERA CORP	COM	021441100	6,101	000000278993	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
AMAZON COM INC	COM	023135106	51	000000003619	SH		DEFINED	01
AMAZON COM INC	COM	023135106	187	000000013100	SH		DEFINED	06
AMBAC FINL GROUP INC	COM	023139108	5,306	000000089834	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	360	000000006100	SH		DEFINED	06
AMBASSADORS GROUP INC	COM	023177108	4	000000000320	SH		DEFINED	01
AMCOL INTL CORP	COM	02341W103	1	000000000308	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	4,541	000000057228	SH		DEFINED	01
AMERCO	COM	023586100	3	000000000193	SH		DEFINED	01
AMEREN CORP	COM	023608102	4,140	000000096850	SH		DEFINED	01
AMERICA WEST HLDG CORP	CL B	023657208	2	000000000512	SH		DEFINED	01

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AMCORE FINL INC	COM	023912108	8	000000000377	SH	DEFINED	01
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	225	000000007765	SH	DEFINED	01
AMERICAN CAPITAL STRATEGIES	COM	024937104	14	000000000481	SH	DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	12	000000000519	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	9,034	000000196027	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	31,510	000000769306	SH	DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	14	000000000493	SH	DEFINED	01
AMERICAN FINL HLDGS INC	COM	026075101	8	000000000316	SH	DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	678	000000037357	SH	DEFINED	01
AMERICAN HEALTHWAYS INC	COM	02649V104	4	000000000179	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	111,323	000001543155	SH	DEFINED	01
AMERICAN ITALIAN PASTA CO	CL A	027070101	11	000000000256	SH	DEFINED	01
AMERICAN MGMT SYS INC	COM	027352103	11	000000000633	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	COM	02744M108	10	000000000485	SH	DEFINED	01
AMERICAN PHYSICIANS CAPITAL	COM	028884104	3	000000000166	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	1,649	000000111609	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	36	000000000518	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	70	000000001000	SH	DEFINED	06
AMERICAN STS WTR CO	COM	029899101	5	000000000153	SH	DEFINED	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	2	000000000311	SH	DEFINED	01
AMERICAN WTR WKS INC	COM	030411102	8,248	000000188322	SH	DEFINED	01
AMERICAN WOODMARK CORP	COM	030506109	5	000000000083	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	23	000000000613	SH	DEFINED	01
AMERISTAR CASINOS INC	COM	03070Q101	1	000000000049	SH	DEFINED	01
AMERIPATH INC	COM	03071D109	135	000000005063	SH	DEFINED	01
AMERON INTL INC	COM	030710107	3	000000000055	SH	DEFINED	01
AMERITRADE HLDG CORP	CL A	03072H109	1,158	000000178500	SH	DEFINED	01
AMERUS GROUP CO	COM	03072M108	24	000000000635	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	4,051	000000059323	SH	DEFINED	01
AMETEK INC NEW	COM	031100100	112	000000003036	SH	DEFINED	01
AMGEN INC	COM	031162100	36,153	000000605797	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	196	000000004200	SH	DEFINED	06
AMSOUTH BANCORPORATION	COM	032165102	5,092	000000231701	SH	DEFINED	01
AMSURG CORP	COM	03232P405	8	000000000305	SH	DEFINED	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	10	000000001002	SH	DEFINED	01
ANADARKO PETE CORP	COM	032511107	9,701	000000171886	SH	DEFINED	01

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0ANADIGICS INC	COM	032515108	59	000000004861	SH		DEFINED	01
ANALOG DEVICES INC	COM	032654105	10,419	000000231339	SH		DEFINED	01
ANALOGIC CORP	COM PAR \$0	032657207	4	000000000102	SH		DEFINED	01
ANAREN MICROWAVE INC	COM	032744104	4	000000000322	SH		DEFINED	01
ANCHOR BANCORP WIS INC	COM	032839102	6	000000000322	SH		DEFINED	01
ANDREW CORP	COM	034425108	1,218	000000072850	SH		DEFINED	01
ANDRX GROUP	COM	034553107	812	000000021427	SH		DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	26,403	000000505818	SH		DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	224	000000004300	SH		DEFINED	06
ANIXTER INTL INC	COM	035290105	11	000000000404	SH		DEFINED	01
ANNALY MTG MGMT INC	COM	035710409	20	000000001213	SH		DEFINED	01
ANNTAYLOR STORES CORP	COM	036115103	16	000000000374	SH		DEFINED	01
ANSOFT CORP	COM	036384105	1	000000000094	SH		DEFINED	01
ANSYS INC	COM	03662Q105	5	000000000219	SH		DEFINED	01
ANSWERTHINK INC	COM	036916104	3	000000000587	SH		DEFINED	01
ANTHRACITE CAP INC	COM	037023108	28	000000002473	SH		DEFINED	01
ANTIGENICS INC DEL	COM	037032109	3	000000000218	SH		DEFINED	01
AON CORP	COM	037389103	6,162	000000176061	SH		DEFINED	01

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APACHE CORP	COM	037411105	5,031	000000088455	SH	DEFINED	01
APACHE CORP	COM	037411105	85	000000001500	SH	DEFINED	06
APHTON CORP	COM	03759P101	2	000000000230	SH	DEFINED	01
APOGEE ENTERPRISES INC	COM	037598109	5	000000000430	SH	DEFINED	01
ASOGENT TECHNOLOGIES INC	COM	03760A101	394	000000015969	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	575	000000010747	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	74	000000001400	SH	DEFINED	06
APPLE COMPUTER INC	COM	037833100	5,646	000000238563	SH	DEFINED	01
APPLEBEES INTL INC	COM	037899101	562	000000015508	SH	DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	350	000000014313	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	2,825	000000126435	SH	DEFINED	01
APPLERA CORP	COM CE GEN	038020202	193	000000009400	SH	DEFINED	01
APPLICA INC	COM	03815A106	2	000000000266	SH	DEFINED	01
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	4	000000000259	SH	DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2,535	000000316963	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	28,099	000000517781	SH	DEFINED	01
APPLIED MOLECULAR EVOLUTION	COM	03823E108	2	000000000246	SH	DEFINED	01
APTARGROUP INC	COM	038336103	17	000000000492	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	995	000000029444	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	6	000000000307	SH	DEFINED	01
ARCH COAL INC	COM	039380100	8	000000000378	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	5,204	000000373615	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	64	000000004600	SH	DEFINED	06
ARCHSTONE SMITH TR	COM	039583109	26	000000001000	SH	DEFINED	01
ARCTIC CAT INC	COM	039670104	4	000000000243	SH	DEFINED	01
ARDEN GROUP INC	CL A	039762109	1	000000000022	SH	DEFINED	01
ARENA PHARMACEUTICALS INC	COM	040047102	2	000000000275	SH	DEFINED	01
ARGONAUT GROUP INC	COM	040157109	6	000000000328	SH	DEFINED	01

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0ARGOSY GAMING CO	COM	040228108	16	000000000443	SH		DEFINED	01
ARIAD PHARMACEUTICALS INC	COM	04033A100	2	000000000432	SH		DEFINED	01
ARKANSAS BEST CORP DEL	COM	040790107	8	000000000313	SH		DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	8	000000000326	SH		DEFINED	01
ARMSTRONG HLDGS INC	COM	042384107	1	000000000584	SH		DEFINED	01
ARQULE INC	COM	04269E107	3	000000000293	SH		DEFINED	01
ARRIS GROUP INC	COM	04269Q100	7	000000000770	SH		DEFINED	01
ARRAY BIOPHARMA INC	COM	04269X105	3	000000000257	SH		DEFINED	01
ARROW ELECTRS INC	COM	042735100	1,217	000000043520	SH		DEFINED	01
ARROW ELECTRS INC	COM	042735100	61	000000002200	SH		DEFINED	06
ARROW FINL CORP	COM	042744102	2	000000000096	SH		DEFINED	01
ARROW INTL INC	COM	042764100	8	000000000171	SH		DEFINED	01
ART TECHNOLOGY GROUP INC	COM	04289L107	1	000000000826	SH		DEFINED	01
ARTISAN COMPONENTS INC	COM	042923102	3	000000000201	SH		DEFINED	01
ARTESYN TECHNOLOGIES INC	COM	043127109	4	000000000517	SH		DEFINED	01
ARTHROCARE CORP	COM	043136100	5	000000000307	SH		DEFINED	01
ARVINMERITOR INC	COM	043353101	288	000000010095	SH		DEFINED	01
ASCENTIAL SOFTWARE CORP	COM	04362P108	22	000000005814	SH		DEFINED	01
ASHLAND INC	COM	044204105	2,501	000000054964	SH		DEFINED	01
ASHLAND INC	COM	044204105	145	000000003200	SH		DEFINED	06
ASIAINFO HLDGS INC	COM	04518A104	5	000000000410	SH		DEFINED	01
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3	000000000789	SH		DEFINED	01
ASPECT MED SYS INC	COM	045235108	1	000000000191	SH		DEFINED	01
ASPEN TECHNOLOGY INC	COM	045327103	11	000000000483	SH		DEFINED	01
ASSOCIATED BANC CORP	COM	045487105	18	000000000474	SH		DEFINED	01
ASSOCIATED ESTATES RLTY CORP	COM	045604105	2	000000000245	SH		DEFINED	01

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ASSOCIATED MATLS INC	COM	045709102	1,091	000000021400	SH	DEFINED	01
ASTECH INDS INC	COM	046224101	4	000000000234	SH	DEFINED	01
ASTORIA FINL CORP	COM	046265104	173	0000000005966	SH	DEFINED	01
ASTORIA FINL CORP	COM	046265104	63	000000002200	SH	DEFINED	06
ASTROPOWER INC	COM	04644A101	7	000000000187	SH	DEFINED	01
ASYST TECHNOLOGY CORP	COM	04648X107	9	000000000542	SH	DEFINED	01
ATLANTIC COAST AIRLINES HLDG	COM	048396105	182	000000007607	SH	DEFINED	01
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	6	000000000526	SH	DEFINED	01
ATMEL CORP	COM	049513104	164	000000016266	SH	DEFINED	01
ATMOS ENERGY CORP	COM	049560105	14	000000000624	SH	DEFINED	01
ATRIX LABS INC	COM	04962L101	6	000000000305	SH	DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	6	000000000140	SH	DEFINED	01
AUDIOVOX CORP	CL A	050757103	1	000000000265	SH	DEFINED	01
AUGUST TECHNOLOGY CORP	COM	05106U105	1	000000000083	SH	DEFINED	01
AURORA FOODS INC	COM	05164B106	1	000000000369	SH	DEFINED	01
AUTODESK INC	COM	052769106	1,460	000000031278	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	22,797	000000391245	SH	DEFINED	01
AUTOZONE INC	COM	053332102	4,602	000000066853	SH	DEFINED	01
AUTOZONE INC	COM	053332102	495	000000007200	SH	DEFINED	06
AVANIR PHARMACEUTICALS	CL A	05348P104	2	000000000885	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DCRETN	OT MAN
AVANEX CORP	COM	05348W109	1	000000000472	SH	DEFINED	01
AVANT CORP	COM	053487104	1,119	000000055877	SH	DEFINED	01
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	1	000000000919	SH	DEFINED	01
AVATAR HLDGS INC	COM	053494100	2	000000000076	SH	DEFINED	01
AVAYA INC	COM	053499109	1,517	000000205630	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	4,773	000000078208	SH	DEFINED	01
AVIALL INC NEW	COM	05366B102	2	000000000281	SH	DEFINED	01
AVICI SYS INC	COM	05367L109	1	000000000762	SH	DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	4	000000000349	SH	DEFINED	01
AVIGEN INC	COM	053690103	3	000000000303	SH	DEFINED	01
AVISTA CORP	COM	05379B107	11	000000000723	SH	DEFINED	01
AVNET INC	COM	053807103	231	000000008557	SH	DEFINED	01
AVOCENT CORP	COM	053893103	26	000000001000	SH	DEFINED	01
AVON PRODS INC	COM	054303102	7,394	000000136134	SH	DEFINED	01
AWARE INC MASS	COM	05453N100	2	000000000344	SH	DEFINED	01
AZTAR CORP	COM	054802103	74	000000003419	SH	DEFINED	01
BB&T CORP	COM	054937107	13,099	000000343717	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	3	000000000163	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	210	000000005958	SH	DEFINED	01
BKF CAP GROUP INC	COM	05548G102	2	000000000088	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	23	000000000522	SH	DEFINED	01
BJ SVCS CO	COM	055482103	1,869	000000054230	SH	DEFINED	01
BOK FINL CORP	COM NEW	05561Q201	6	000000000177	SH	DEFINED	01
BP PLC	SPONSORED	055622104	260	000000004900	SH	DEFINED	01
BRE PROPERTIES INC	CL A	05564E106	22	000000000693	SH	DEFINED	01
BSB BANCORP	COM	055652101	3	000000000132	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2,745	000000141182	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	7,512	000000196412	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	286	000000007500	SH	DEFINED	06
BALDOR ELEC CO	COM	057741100	8	000000000358	SH	DEFINED	01
BALDWIN & LYONS INC	CL B	057755209	2	000000000097	SH	DEFINED	01
BALL CORP	COM	058498106	1,752	000000037115	SH	DEFINED	01
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	8	000000000404	SH	DEFINED	01
BANCFIRST CORP	COM	05945F103	2	000000000062	SH	DEFINED	01

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BANCORPSOUTH INC	COM	059692103	71	000000003636	SH	DEFINED	01
BANDAG INC	COM	059815100	12	000000000321	SH	DEFINED	01
BANDAG INC	CL A	059815308	142	000000004300	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	61,083	000000898023	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	646	000000009500	SH	DEFINED	06
BANK OF GRANITE CORP	COM	062401104	3	000000000168	SH	DEFINED	01
BANK MUT CORP	COM	063748107	2	000000000168	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	18,651	000000443863	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	28,012	000000670484	SH	DEFINED	01
BANK UTD CORP LITIGATN CONT	RIGHT 99/9	065416117	32	000000248800	SH	DEFINED	01
BANKATLANTIC BANCORP	CL A	065908501	6	000000000510	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	73	000000002796	SH	DEFINED	01

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OBANKUNITED FINL CORP	CL A	06652B103	4	000000000290	SH		DEFINED	01
BANNER CORP	COM	06652V109	3	000000000160	SH		DEFINED	01
BANTA CORP	COM	066821109	19	000000000553	SH		DEFINED	01
BARD C R INC	COM	067383109	2,088	000000035369	SH		DEFINED	01
BARNES & NOBLE INC	COM	067774109	594	000000019185	SH		DEFINED	01
BARNES GROUP INC	COM	067806109	6	000000000248	SH		DEFINED	01
BARRICK GOLD CORP	COM	067901108	5,678	000000305946	SH		DEFINED	01
BARR LABS INC	COM	068306109	92	000000001411	SH		DEFINED	01
BARR LABS INC	COM	068306109	65	000000001000	SH		DEFINED	06
BARRA INC	COM	068313105	11	000000000182	SH		DEFINED	01
BASSETT FURNITURE INDS INC	COM	070203104	3	000000000155	SH		DEFINED	01
BAUSCH & LOMB INC	COM	071707103	1,363	000000030602	SH		DEFINED	01
BAXTER INTL INC	COM	071813109	20,115	000000337966	SH		DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	6	000000000950	SH		DEFINED	01
BE AEROSPACE INC	COM	073302101	4	000000000444	SH		DEFINED	01
BEA SYS INC	COM	073325102	123	000000009036	SH		DEFINED	01
BEAR STEARNS COS INC	COM	073902108	4,272	000000068095	SH		DEFINED	01
BEAR STEARNS COS INC	COM	073902108	414	000000006600	SH		DEFINED	06
BEASLEY BROADCAST GROUP INC	CL A	074014101	1	000000000116	SH		DEFINED	01
BEAZER HOMES USA INC	COM	07556Q105	948	000000012231	SH		DEFINED	01
BEBE STORES INC	COM	075571109	1	000000000057	SH		DEFINED	01
BECKMAN COULTER INC	COM	075811109	405	000000007943	SH		DEFINED	01
BECTON DICKINSON & CO	COM	075887109	7,303	000000193637	SH		DEFINED	01
BED BATH & BEYOND INC	COM	075896100	6,601	000000195603	SH		DEFINED	01
BEDFORD PPTY INVS INC	COM PAR \$0	076446301	5	000000000223	SH		DEFINED	01
BEL FUSE INC	CL B	077347300	3	000000000131	SH		DEFINED	01
BELDEN INC	COM	077459105	20	000000000873	SH		DEFINED	01
BELL MICROPRODUCTS INC	COM	078137106	2	000000000223	SH		DEFINED	01
BELLSOUTH CORP	COM	079860102	42,355	000001149079	SH		DEFINED	01
BELLSOUTH CORP	COM	079860102	110	000000003000	SH		DEFINED	06
BELO CORP	COM SER A	080555105	18	000000000795	SH		DEFINED	01
BEMIS INC	COM	081437105	2,061	000000037938	SH		DEFINED	01
BENCHMARK ELECTRS INC	COM	08160H101	8	000000000299	SH		DEFINED	01
BERKLEY W R CORP	COM	084423102	18	000000000322	SH		DEFINED	01
BERRY PETE CO	CL A	085789105	14	000000000956	SH		DEFINED	01
BEST BUY INC	COM	086516101	10,186	000000128615	SH		DEFINED	01
BEST BUY INC	COM	086516101	364	000000004600	SH		DEFINED	06
BEVERLY ENTERPRISES INC	COM NEW	087851309	10	000000001475	SH		DEFINED	01
BIG LOTS INC	COM	089302103	1,019	000000072582	SH		DEFINED	01
BIO RAD LABS INC	CL A	090572207	9	000000000252	SH		DEFINED	01
BIO TECHNOLOGY GEN CORP	COM	090578105	4	000000000885	SH		DEFINED	01
BIOGEN INC	COM	090597105	5,734	000000116879	SH		DEFINED	01

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BIOMARIN PHARMACEUTICAL INC	COM	09061G101	4	000000000410	SH	DEFINED	01
BIOMET INC	COM	090613100	4,566	000000168743	SH	DEFINED	01
BIOMET INC	COM	090613100	43	000000001600	SH	DEFINED	06
BIOPURE CORP	CL A	09065H105	2	000000000242	SH	DEFINED	01

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-----	-----	-----	-----	-----	-----	-----	-----	-----
0BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	55,472	000000463000	SH		DEFINED	01
BIOSITE INC	COM	090945106	4	000000000188	SH		DEFINED	01
BLACK & DECKER CORP	COM	091797100	2,242	000000048181	SH		DEFINED	01
BLACK BOX CORP DEL	COM	091826107	14	000000000307	SH		DEFINED	01
BLACK HILLS CORP	COM	092113109	6	000000000191	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	5,541	000000124679	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	40	000000000900	SH		DEFINED	06
BLOCKBUSTER INC	CL A	093679108	206	000000008800	SH		DEFINED	06
BLYTH INC	COM	09643P108	22	000000000837	SH		DEFINED	01
BOB EVANS FARMS INC	COM	096761101	22	000000000780	SH		DEFINED	01
BOCA RESORTS INC	CL A	09688T106	18	000000001435	SH		DEFINED	01
BOEING CO	COM	097023105	23,679	000000490773	SH		DEFINED	01
BOEING CO	COM	097023105	67	000000001400	SH		DEFINED	06
BOISE CASCADE CORP	COM	097383103	1,617	000000044620	SH		DEFINED	01
BONE CARE INTL INC	COM	098072101	2	000000000146	SH		DEFINED	01
BORDERS GROUP INC	COM	099709107	248	000000010389	SH		DEFINED	01
BORDERS GROUP INC	COM	099709107	66	000000002800	SH		DEFINED	06
BORG WARNER INC	COM	099724106	609	000000009690	SH		DEFINED	01
BORG WARNER INC	COM	099724106	245	000000003900	SH		DEFINED	06
BORLAND SOFTWARE CORP	COM	099849101	42	000000003242	SH		DEFINED	01
BORON LEPORE & ASSOCS INC	COM	10001P102	1	000000000120	SH		DEFINED	01
BOSTON BEER INC	CL A	100557107	2	000000000143	SH		DEFINED	01
BOSTON COMMUNICATIONS GROUP	COM	100582105	1	000000000230	SH		DEFINED	01
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	6	000000000252	SH		DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	232	000000005900	SH		DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	6,212	000000247622	SH		DEFINED	01
BOWATER INC	COM	102183100	383	000000007695	SH		DEFINED	01
BOWNE & CO INC	COM	103043105	7	000000000503	SH		DEFINED	01
BOYD GAMING CORP	COM	103304101	81	000000005450	SH		DEFINED	01
BOYDS COLLECTION LTD	COM	103354106	5	000000000799	SH		DEFINED	01
BOYKIN LODGING CO	COM	103430104	2	000000000261	SH		DEFINED	01
BRADY CORP	CL A	104674106	9	000000000272	SH		DEFINED	01
BRANDYWINE RLTY TR	SH BEN INT	105368203	9	000000000381	SH		DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	15	000000000329	SH		DEFINED	01
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	5	000000000170	SH		DEFINED	01
BRINKER INTL INC	COM	109641100	2,135	000000065902	SH		DEFINED	01
BRINKER INTL INC	COM	109641100	226	000000007000	SH		DEFINED	06
BRISTOL MYERS SQUIBB CO	COM	110122108	44,717	000001104399	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	137	000000003400	SH		DEFINED	06
BRITESMILE INC	COM	110415106	1	000000000218	SH		DEFINED	01
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	3,180	000000250000	SH		DEFINED	01
BROADCOM CORP	CL A	111320107	7,895	000000219917	SH		DEFINED	01
BROADWING INC	COM	111620100	69	000000009980	SH		DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	93	000000003467	SH		DEFINED	01
BROOKLINE BANCORP INC	COM	113739106	3	000000000179	SH		DEFINED	01
BROOKS AUTOMATION INC	COM	11434A100	904	000000019905	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN	
OBROWN & BROWN INC	COM	115236101	152	000000004852	SH		DEFINED	01	
BROWN FORMAN CORP	CL A	115637100	2,970	000000040800	SH		DEFINED	01	
BROWN FORMAN CORP	CL B	115637209	2,835	000000038976	SH		DEFINED	01	
BROWN TOM INC	COM NEW	115660201	196	000000007205	SH		DEFINED	01	
BROWN SHOE INC NEW	COM	115736100	4	000000000251	SH		DEFINED	01	
BRUKER DALTONICS INC	COM	116795105	6	000000000695	SH		DEFINED	01	
BRUNSWICK CORP	COM	117043109	1,368	000000050076	SH		DEFINED	01	
BRUSH ENGINEERED MATLS INC	COM	117421107	3	000000000252	SH		DEFINED	01	
BUCA INC	COM	117769109	3	000000000187	SH		DEFINED	01	
BUCKEYE TECHNOLOGIES INC	COM	118255108	3	000000000330	SH		DEFINED	01	
BUCKLE INC	COM	118440106	2	000000000096	SH		DEFINED	01	
BUILDING MATLS HLDG CORP	COM	120113105	2	000000000197	SH		DEFINED	01	
BURLINGTON COAT FACTORY	COM	121579106	5	000000000271	SH		DEFINED	01	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6,619	000000219323	SH		DEFINED	01	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	274	000000009100	SH		DEFINED	06	
BURLINGTON RES INC	COM	122014103	5,258	000000131161	SH		DEFINED	01	
BUSH INDS INC	CL A	123164105	1	000000000126	SH		DEFINED	01	
BUTLER MFG CO DEL	COM	123655102	2	000000000078	SH		DEFINED	01	
C&D TECHNOLOGIES INC	COM	124661109	8	000000000397	SH		DEFINED	01	
CBL & ASSOC PPTYS INC	COM	124830100	11	000000000312	SH		DEFINED	01	
CCC INFORMATION SVCS GROUP I	COM	12487Q109	1	000000000154	SH		DEFINED	01	
CBRL GROUP INC	COM	12489V106	861	000000030244	SH		DEFINED	01	
CCBT FINL COS INC	COM	12500Q102	3	000000000131	SH		DEFINED	01	
C COR NET CORP	COM	125010108	9	000000000545	SH		DEFINED	01	
C D I CORP	COM	125071100	4	000000000177	SH		DEFINED	01	
CDW COMPUTER CTRS INC	COM	125129106	98	000000001951	SH		DEFINED	01	
CEC ENTMT INC	COM	125137109	75	000000001624	SH		DEFINED	01	
CFS BANCORP INC	COM	12525D102	2	000000000208	SH		DEFINED	01	
CH ENERGY GROUP INC	COM	12541M102	12	000000000256	SH		DEFINED	01	
C H ROBINSON WORLDWIDE INC	COM	12541W100	20	000000000610	SH		DEFINED	01	
CIGNA CORP	COM	125509109	9,068	000000089446	SH		DEFINED	01	
CIGNA CORP	COM	125509109	233	000000002300	SH		DEFINED	06	
CLECO CORP NEW	COM	12561W105	22	000000000957	SH		DEFINED	01	
CMS ENERGY CORP	COM	125896100	2,095	000000092604	SH		DEFINED	01	
CPI CORP	COM	125902106	1	000000000103	SH		DEFINED	01	
CPB INC	COM	125903104	3	000000000106	SH		DEFINED	01	
CSS INDS INC	COM	125906107	1	000000000060	SH		DEFINED	01	
CSK AUTO CORP	COM	125965103	4	000000000432	SH		DEFINED	01	
CNA FINL CORP	COM	126117100	77	000000002600	SH		DEFINED	01	
CNA SURETY CORP	COM	12612L108	14	000000000933	SH		DEFINED	01	
CNF INC	COM	12612W104	173	000000005253	SH		DEFINED	01	
CSG SYS INTL INC	COM	126349109	269	000000009483	SH		DEFINED	01	
CSX CORP	COM	126408103	5,586	000000146588	SH		DEFINED	01	
CT COMMUNICATIONS INC	COM NEW	126426402	3	000000000234	SH		DEFINED	01	
CTS CORP	COM	126501105	81	000000005045	SH		DEFINED	01	
CUNO INC	COM	126583103	8	000000000231	SH		DEFINED	01	

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OCVB FINL CORP	COM	126600105	7	000000000396	SH		DEFINED	01
CVS CORP	COM	126650100	7,657	00000223052	SH		DEFINED	01
CV THERAPEUTICS INC	COM	126667104	1,261	000000034837	SH		DEFINED	01
CABLEVISION SYS CORP	CL A NY CA	12686C109	357	000000010500	SH		DEFINED	01

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CABLEVISION SYS CORP	CL A RAINB	12686C844	138	000000005600	SH	DEFINED	01
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	52	000000003970	SH	DEFINED	01
CABOT CORP	COM	127055101	20	000000000549	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	11	000000000174	SH	DEFINED	01
CABOT OIL & GAS CORP	CL A	127097103	11	000000000452	SH	DEFINED	01
CACI INTL INC	CL A	127190304	87	000000002490	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	288	000000012766	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	122	000000005400	SH	DEFINED	06
CADIZ INC	COM	127537108	4	000000000517	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	12	000000000495	SH	DEFINED	01
CALGON CARBON CORP	COM	129603106	4	000000000505	SH	DEFINED	01
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	5	000000000227	SH	DEFINED	01
CALIFORNIA WTR SVC GROUP	COM	130788102	5	000000000214	SH	DEFINED	01
CALIPER TECHNOLOGIES CORP	COM	130876105	4	000000000325	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	58	000000003062	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	158	000000008128	SH	DEFINED	02
CALLON PETE CO DEL	COM	13123X102	1	000000000132	SH	DEFINED	01
CALPINE CORP	COM	131347106	8,563	000000674273	SH	DEFINED	01
CAMBREX CORP	COM	132011107	43	000000001040	SH	DEFINED	01
CAMDEN PPTY TR	SH BEN INT	133131102	21	000000000545	SH	DEFINED	01
CAMINUS CORP	COM	133766105	3	000000000159	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	6,829	000000254826	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	64	000000002400	SH	DEFINED	06
CAPITAL CITY BK GROUP INC	COM	139674105	2	000000000101	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM SH BEN	139733109	6	000000000281	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	7,907	000000123845	SH	DEFINED	01
CAPITOL FED FINL	COM	14057C106	9	000000000399	SH	DEFINED	01
CAPSTEAD MTG CORP	COM NO PAR	14067E506	2	000000000133	SH	DEFINED	01
CARBO CERAMICS INC	COM	140781105	20	000000000508	SH	DEFINED	01
CARAUSTAR INDS INC	COM	140909102	4	000000000394	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	18,188	000000256567	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	177	000000002500	SH	DEFINED	06
CARDIODYNAMICS INTL CORP	COM	141597104	1	000000000442	SH	DEFINED	01
CAREER EDUCATION CORP	COM	141665109	60	000000001534	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	29	000000000679	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	12,089	000000370288	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	136	000000004178	SH	DEFINED	02
CARNIVAL CORP	COM	143658102	146	000000004500	SH	DEFINED	06
CARPENTER TECHNOLOGY CORP	COM	144285103	13	000000000455	SH	DEFINED	01
CARREKER CORP	COM	144433109	2	000000000260	SH	DEFINED	01
CASCADE NAT GAS CORP	COM	147339105	3	000000000168	SH	DEFINED	01
CASELLA WASTE SYS INC	CL A	147448104	3	000000000272	SH	DEFINED	01

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OCASEYS GEN STORES INC	COM	147528103	8	000000000601	SH		DEFINED	01
CASH AMER INTL INC	COM	14754D100	2	000000000337	SH		DEFINED	01
CASTLE A M & CO	COM	148411101	1	000000000098	SH		DEFINED	01
CATALINA MARKETING CORP	COM	148867104	299	000000008198	SH		DEFINED	01
CATALYTICA ENERGY SYS INC	COM	148884109	9	000000002764	SH		DEFINED	01
CATAPULT COMMUNICATIONS CORP	COM	149016107	1	000000000072	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	13,506	000000237582	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	136	000000002400	SH		DEFINED	06
CATHAY BANCORP INC	COM	149150104	8	000000000117	SH		DEFINED	01
CATO CORP NEW	CL A	149205106	4	000000000210	SH		DEFINED	01
CELL GENESYS INC	COM	150921104	8	000000000526	SH		DEFINED	01
CELERITEK INC	COM	150926103	1	000000000185	SH		DEFINED	01

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CELL THERAPEUTICS INC	COM	150934107	40	000000001613	SH	DEFINED	01
CELL PATHWAYS INC NEW	COM	15114R101	1	000000000411	SH	DEFINED	01
CENDANT CORP	COM	151313103	10,756	000000560221	SH	DEFINED	01
CENDANT CORP	COM	151313103	518	000000027000	SH	DEFINED	06
CENTENNIAL BANCORP	COM	15133T104	2	000000000330	SH	DEFINED	01
CENTERPOINT PPTYS TR	SH BEN INT	151895109	18	000000000346	SH	DEFINED	01
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	3	000000000099	SH	DEFINED	01
CENTEX CORP	COM	152312104	3,185	000000061338	SH	DEFINED	01
CENTEX CORP	COM	152312104	83	000000001600	SH	DEFINED	06
CENTILLIUM COMMUNICATIONS IN	COM	152319109	4	000000000387	SH	DEFINED	01
CENTRA SOFTWARE INC	COM	15234X103	860	000000178528	SH	DEFINED	01
CENTRAL COAST BANCORP	COM	153145107	2	000000000111	SH	DEFINED	01
CENTRAL PKG CORP	COM	154785109	31	000000001360	SH	DEFINED	01
CENTRAL VT PUB SVC CORP	COM	155771108	3	000000000176	SH	DEFINED	01
CENTURY ALUM CO	COM	156431108	3	000000000190	SH	DEFINED	01
CENTURY BUSINESS SVCS INC	COM	156490104	4	000000001195	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	2,738	000000080535	SH	DEFINED	01
CEPHALON INC	COM	156708109	42	000000000680	SH	DEFINED	01
CEPHALON INC	COM	156708109	189	000000003000	SH	DEFINED	06
CERIDIAN CORP NEW	COM	156779100	23	000000001057	SH	DEFINED	01
CERNER CORP	COM	156782104	19	000000000400	SH	DEFINED	01
CERTEGY INC	COM	156880106	670	000000016897	SH	DEFINED	01
CERUS CORP	COM	157085101	46	000000000873	SH	DEFINED	01
CHAMPION ENTERPRISES INC	COM	158496109	5	000000000733	SH	DEFINED	01
CHAMPIONSHIP AUTO RACING TEA	COM	158711101	2	000000000178	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	19	000000000638	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	4,354	000000139491	SH	DEFINED	01
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	9	000000000613	SH	DEFINED	01
CHARLOTTE RUSSE HLDG INC	COM	161048103	8	000000000317	SH	DEFINED	01
CHARMING SHOPPES INC	COM	161133103	12	000000001602	SH	DEFINED	01
CHARTER COMMUNICATIONS INC D	CL A	16117M107	50	000000004471	SH	DEFINED	01
CHATEAU CMNTYS INC	COM	161726104	8	000000000309	SH	DEFINED	01
CHECKFREE CORP NEW	COM	162813109	8	000000000559	SH	DEFINED	01
CHECKPOINT SYS INC	COM	162825103	7	000000000448	SH	DEFINED	01

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OCHEESECAKE FACTORY INC	COM	163072101	21	000000000577	SH	DEFINED	01
CHELSEA PPTY GROUP INC	COM	163421100	12	000000000237	SH	DEFINED	01
CHEMED CORP	COM	163596109	5	000000000134	SH	DEFINED	01
CHEMFIRST INC	COM	16361A106	4	000000000163	SH	DEFINED	01
CHEMICAL FINL CORP	COM	163731102	10	000000000342	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	41	000000001531	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	16	000000002132	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	56,356	00000624311	SH	DEFINED	01
CHICOS FAS INC	COM	168615102	2,049	000000060811	SH	DEFINED	01
CHILES OFFSHORE INC	COM	16888M104	7	000000000324	SH	DEFINED	01
CHILDRENS PL RETAIL STORES I	COM	168905107	81	000000002462	SH	DEFINED	01
CHIPPAC INC	CL A	169657103	5	000000000549	SH	DEFINED	01
CHOICE HOTELS INTL INC	COM	169905106	12	000000000509	SH	DEFINED	01
CHIRON CORP	COM	170040109	7,472	000000162844	SH	DEFINED	01
CHIRON CORP	COM	170040109	133	000000002900	SH	DEFINED	06
CHITTENDEN CORP	COM	170228100	13	000000000459	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	210	000000003654	SH	DEFINED	01
CHORDIANT SOFTWARE INC	COM	170404107	3	000000000440	SH	DEFINED	01
CHRISTOPHER & BANKS CORP	COM	171046105	11	000000000335	SH	DEFINED	01
CHUBB CORP	COM	171232101	7,939	000000108616	SH	DEFINED	01

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CHUBB CORP	COM	171232101	7,310	000000100000	SH	DEFINED	04
CHURCH & DWIGHT INC	COM	171340102	130	000000004438	SH	DEFINED	01
CHURCHILL DOWNS INC	COM	171484108	1	000000000042	SH	DEFINED	01
CIBER INC	COM	17163B102	7	000000000772	SH	DEFINED	01
CIENA CORP	COM	171779101	2,847	000000316424	SH	DEFINED	01
CIMA LABS INC	COM	171796105	757	000000028424	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	4,104	000000094000	SH	DEFINED	01
CINERGY CORP	COM	172474108	3,392	000000094905	SH	DEFINED	01
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1	000000000253	SH	DEFINED	01
CIRCOR INTL INC	COM	17273K109	2	000000000131	SH	DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	3,446	000000191035	SH	DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	93	000000005200	SH	DEFINED	06
CIRCUIT CITY STORE INC	CARMAX GRO	172737306	464	000000017951	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	75,390	000004453044	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	3,737	000000228500	SH	DEFINED	02
CISCO SYS INC	COM	17275R102	309	000000018300	SH	DEFINED	06
CIRRUS LOGIC INC	COM	172755100	11	000000000595	SH	DEFINED	01
CINTAS CORP	COM	172908105	5,059	000000101478	SH	DEFINED	01
CITIGROUP INC	COM	172967101	146,001	000002948328	SH	DEFINED	01
CITIZENS BKG CORP MICH	COM	174420109	22	000000000691	SH	DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	1,718	000000159878	SH	DEFINED	01
CITIZENS INC	CL A	174740100	3	000000000296	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	2,799	000000162003	SH	DEFINED	01
CITY BK LYNNWOOD WASH	COM	17770A109	3	000000000145	SH	DEFINED	01
CITY HLDG CO	COM	177835105	3	000000000257	SH	DEFINED	01
CITY NATL CORP	COM	178566105	1,307	000000024848	SH	DEFINED	01

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OCCLAIRES STORES INC	COM	179584107	114	000000005894	SH		DEFINED	01
CLARCOR INC	COM	179895107	10	000000000340	SH		DEFINED	01
CLARK / BARDES INC	COM	180668105	4	000000000159	SH		DEFINED	01
CLAYTON HOMES INC	COM	184190106	60	0000000003594	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	17,537	000000341126	SH		DEFINED	01
CLEVELAND CLIFFS INC	COM	185896107	3	000000000145	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	7,337	000000168187	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	244	000000005600	SH		DEFINED	06
CLOSURE MED CORP	COM	189093107	1	000000000082	SH		DEFINED	01
COACH INC	COM	189754104	639	000000012619	SH		DEFINED	01
COACH INC	COM	189754104	218	000000004300	SH		DEFINED	06
COACHMEN INDS INC	COM	189873102	3	000000000217	SH		DEFINED	01
COASTAL BANCORP INC	COM	19041P105	2	000000000064	SH		DEFINED	01
COBALT CORP	COM	19074W100	1	000000000139	SH		DEFINED	01
COBIZ INC	COM	190897108	1	000000000110	SH		DEFINED	01
COCA COLA CO	COM	191216100	74,579	000001427084	SH		DEFINED	01
COCA COLA CO	COM	191216100	67	000000001293	SH		DEFINED	02
COCA COLA ENTERPRISES INC	COM	191219104	4,964	000000264355	SH		DEFINED	01
COGNEX CORP	COM	192422103	14	000000000487	SH		DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	4	000000000116	SH		DEFINED	01
COHERENT INC	COM	192479103	52	000000001536	SH		DEFINED	01
COHU INC	COM	192576106	8	000000000311	SH		DEFINED	01
COINSTAR INC	COM	19259P300	10	000000000324	SH		DEFINED	01
COLDWATER CREEK INC	COM	193068103	1	000000000059	SH		DEFINED	01
COLE NATIONAL CORP NEW	CL A	193290103	2	000000000151	SH		DEFINED	01
COLE KENNETH PRODTNS INC	CL A	193294105	2	000000000112	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	19,642	000000343709	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	222	000000003900	SH		DEFINED	06

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COLLINS & AIKMAN CORP NEW	COM	194830105	11	000000001791	SH	DEFINED	01
COLONIAL BANCGROUP INC	COM	195493309	72	000000004883	SH	DEFINED	01
COLONIAL PPTYS TR	COM SH BEN	195872106	7	000000000222	SH	DEFINED	01
COLUMBIA BKG SYS INC	COM	197236102	2	000000000193	SH	DEFINED	01
COLUMBIA LABS INC	COM	197779101	1	000000000393	SH	DEFINED	01
COMCAST CORP	CL A	200300101	12,958	000000387400	SH	DEFINED	01
COMCAST CORP	CL A SPL	200300200	20,257	000000637041	SH	DEFINED	01
COMCAST CORP	CL A SPL	200300200	63,600	000002000000	SH	DEFINED	04
COMERICA INC	COM	200340107	6,516	000000104144	SH	DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	21	000000000478	SH	DEFINED	01
COMMERCE GROUP INC MASS	COM	200641108	14	000000000375	SH	DEFINED	01
COMMERCE ONE INC DEL	COM	200693109	6	000000004336	SH	DEFINED	01
COMMERCIAL FEDERAL CORPORATI	COM	201647104	18	000000000705	SH	DEFINED	01
COMMERCIAL METALS CO	COM	201723103	19	000000000476	SH	DEFINED	01
COMMERCIAL NET LEASE RLTY IN	COM	202218103	7	000000000531	SH	DEFINED	01
COMMONWEALTH BANCORP INC	COM	20268X102	3	000000000126	SH	DEFINED	01
COMMONWEALTH TEL ENTERPRISES	COM	203349105	6	000000000167	SH	DEFINED	01
COMMSCOPE INC	COM	203372107	80	000000004654	SH	DEFINED	01

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0COMMUNITY BK SYS INC	COM	203607106	5	000000000174	SH		DEFINED	01
COMMUNITY BKS INC MILLERSBUR	COM	203628102	3	000000000112	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	384	000000017400	SH		DEFINED	01
COMMUNITY FIRST BANKSHARES I	COM	203902101	7	000000000301	SH		DEFINED	01
COMMUNITY TR BANCORP INC	COM	204149108	3	000000000154	SH		DEFINED	01
COMPANIA DE TELECOMUNICS CHI	SPON ADR N	204449300	149	000000010000	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	692	000000022421	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	209	000000006800	SH		DEFINED	06
COMPAQ COMPUTER CORP	COM	204493100	10,237	000000979618	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	7,214	000000329589	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	166	000000007600	SH		DEFINED	06
COMPUTER NETWORK TECHNOLOGY	COM	204925101	6	000000000456	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	5,447	000000107334	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	131	000000002600	SH		DEFINED	06
COMPUTERIZED THERMAL IMAGING	COM	20557C108	1	000000000992	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	2,795	000000216506	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	65	000000005100	SH		DEFINED	06
COMSTOCK RES INC	COM NEW	205768203	2	000000000342	SH		DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	1,891	000000149322	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	7,665	000000316119	SH		DEFINED	01
CONCEPTUS INC	COM	206016107	3	000000000151	SH		DEFINED	01
CONCORD CAMERA CORP	COM	206156101	3	000000000363	SH		DEFINED	01
CONCORD EFS INC	COM	206197105	9,923	000000298445	SH		DEFINED	01
CONCURRENT COMPUTER CORP NEW	COM	206710204	7	000000000935	SH		DEFINED	01
CONECTIV INC	COM	206829103	15	000000000641	SH		DEFINED	01
CONESTOGA ENTERPRISES INC	COM	207015108	3	000000000123	SH		DEFINED	01
CONEXANT SYSTEMS INC	COM	207142100	2,080	000000172661	SH		DEFINED	01
CONEXANT SYSTEMS INC	COM	207142100	118	000000009800	SH		DEFINED	06
CONMED CORP	COM	207410101	9	000000000360	SH		DEFINED	01
CONNECTICUT BANCSHARES INC	COM	207540105	4	000000000171	SH		DEFINED	01
CONNECTICUT WTR SVC INC	COM	207797101	3	000000000116	SH		DEFINED	01
CONNETICS CORP	COM	208192104	4	000000000456	SH		DEFINED	01
CONOCO INC	COM	208251504	10,432	000000357533	SH		DEFINED	01
CONSECO INC	COM	208464107	1,508	000000416769	SH		DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	5,613	000000133940	SH		DEFINED	01
CONSOLIDATED FREIGHTWAYS COR	COM	209232107	1	000000000256	SH		DEFINED	01

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CONSOLIDATED GRAPHICS INC	COM	209341106	3	000000000154	SH	DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	115	000000002100	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	3,274	000000106141	SH	DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	1,478	000000052200	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	3,253	000000110017	SH	DEFINED	01
COOPER CAMERON CORP	COM	216640102	454	00000008890	SH	DEFINED	01
COOPER COS INC	COM NEW	216648402	81	000000001716	SH	DEFINED	01
COOPER INDS INC	COM	216669101	2,240	000000053414	SH	DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	1,120	000000051776	SH	DEFINED	01
COORS ADOLPH CO	CL B	217016104	1,390	000000020613	SH	DEFINED	01

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0COORSTEK INC	COM	217020106	4	000000000126	SH		DEFINED	01
COPART INC	COM	217204106	122	000000006826	SH		DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	6	000000000120	SH		DEFINED	01
CORIXA CORP	COM	21887F100	3	000000000632	SH		DEFINED	01
CORN PRODS INTL INC	COM	219023108	17	000000000537	SH		DEFINED	01
CORNERSTONE RLTY INCOME TR I	COM	21922V102	8	000000000720	SH		DEFINED	01
CORNING INC	COM	219350105	4,304	000000564847	SH		DEFINED	01
CORPORATE EXECUTIVE BRD CO	COM	21988R102	19	000000000530	SH		DEFINED	01
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	1	000000000141	SH		DEFINED	01
CORRECTIONS CORP AMER NEW	PFD CV B 1	22025Y308	1	000000000081	SH		DEFINED	01
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	4	000000000382	SH		DEFINED	01
CORUS BANKSHARES INC	COM	220873103	6	000000000138	SH		DEFINED	01
CORVAS INTL INC	COM	221005101	2	000000000417	SH		DEFINED	01
CORVEL CORP	COM	221006109	2	000000000100	SH		DEFINED	01
COSINE COMMUNICATIONS INC	COM	221222102	1	000000001299	SH		DEFINED	01
COST PLUS INC CALIF	COM	221485105	8	000000000327	SH		DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	12,528	000000314628	SH		DEFINED	01
COSTAR GROUP INC	COM	22160N109	4	000000000194	SH		DEFINED	01
COUNTRYWIDE CR INDS INC DEL	COM	222372104	5,148	000000115043	SH		DEFINED	01
COUNTRYWIDE CR INDS INC DEL	COM	222372104	93	000000002100	SH		DEFINED	06
COUSINS PPTYS INC	COM	222795106	14	000000000544	SH		DEFINED	01
COVANSYS CORP	COM	22281W103	2	000000000272	SH		DEFINED	01
COVANCE INC	COM	222816100	71	000000003539	SH		DEFINED	01
COVENANT TRANS INC	CL A	22284P105	1	000000000109	SH		DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	23	000000000889	SH		DEFINED	01
CRANE CO	COM	224399105	931	000000034058	SH		DEFINED	01
CRAWFORD & CO	CL B	224633107	7	000000000527	SH		DEFINED	01
CRAWFORD & CO	CL A	224633206	55	000000004900	SH		DEFINED	01
CREDENCE SYS CORP	COM	225302108	110	000000005018	SH		DEFINED	01
CREDIT ACCEP CORP MICH	COM	225310101	2	000000000197	SH		DEFINED	01
CREE INC	COM	225447101	693	000000050850	SH		DEFINED	01
CRESCENT REAL ESTATE EQUITIE	COM	225756105	5	000000000300	SH		DEFINED	01
CRESTLINE CAP CORP	COM	226153104	6	000000000203	SH		DEFINED	01
CROMPTON CORP	COM	227116100	31	000000002533	SH		DEFINED	01
CROSSMANN CMNTYS INC	COM	22764E109	5,093	000000112603	SH		DEFINED	01
CROSSROADS SYS INC	COM	22765D100	1	000000000288	SH		DEFINED	01
CROWN AMERN RLTY TR	SH BEN INT	228186102	3	000000000321	SH		DEFINED	01
CROWN CASTLE INTL CORP	COM	228227104	258	000000039100	SH		DEFINED	01
CROWN CORK & SEAL INC	COM	228255105	16	000000001810	SH		DEFINED	01
CROWN MEDIA HLDGS INC	CL A	228411104	4	000000000402	SH		DEFINED	01
CRYOLIFE INC	COM	228903100	4	000000000237	SH		DEFINED	01
CUBIC CORP	COM	229669106	5	000000000078	SH		DEFINED	01
CUBIST PHARMACEUTICALS INC	COM	229678107	142	000000007713	SH		DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	717	000000020000	SH		DEFINED	01

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CUMMINS INC	COM	231021106	1,188	000000025163	SH	DEFINED	01
CUMULUS MEDIA INC	CL A	231082108	7	000000000446	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
OCURAGEN CORP	COM	23126R101	78	000000004891	SH		DEFINED	01
CURIS INC	COM	231269101	1	000000000491	SH		DEFINED	01
CURTISS WRIGHT CORP	COM	231561101	10	000000000153	SH		DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	1,611	000000024700	SH		DEFINED	01
CYBERONICS INC	COM	23251P102	4	000000000294	SH		DEFINED	01
CYGNUS INC	COM	232560102	2	000000000566	SH		DEFINED	01
CYMER INC	COM	232572107	23	000000000467	SH		DEFINED	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	413	000000017969	SH		DEFINED	01
CYTEC INDS INC	COM	232820100	27	000000000890	SH		DEFINED	01
CYTOGEN CORP	COM	232824102	2	000000001213	SH		DEFINED	01
CYTYC CORP	COM	232946103	707	000000026265	SH		DEFINED	01
DDI CORP	COM	233162106	5	000000000631	SH		DEFINED	01
DMC STRATEX NETWORKS INC	COM	23322L106	6	000000001251	SH		DEFINED	01
DQE INC	COM	23329J104	26	000000001253	SH		DEFINED	01
DPL INC	COM	233293109	92	000000003614	SH		DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	254	000000006151	SH		DEFINED	01
D R HORTON INC	COM	23331A109	1,594	000000042300	SH		DEFINED	01
DSP GROUP INC	COM	23332B106	11	000000000556	SH		DEFINED	01
DST SYS INC DEL	COM	233326107	43	000000000869	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	4,356	000000095743	SH		DEFINED	01
DVI INC	COM	233343102	3	000000000187	SH		DEFINED	01
DAISYTEK INTL CORP	COM	234053106	4	000000000269	SH		DEFINED	01
DAKTRONICS INC	COM	234264109	1	000000000210	SH		DEFINED	01
DANA CORP	COM	235811106	2,593	000000120797	SH		DEFINED	01
DANAHER CORP DEL	COM	235851102	6,150	000000086601	SH		DEFINED	01
DANAHER CORP DEL	COM	235851102	248	000000003500	SH		DEFINED	06
DARDEN RESTAURANTS INC	COM	237194105	5,788	000000142617	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	316	000000007800	SH		DEFINED	06
DATASCOPE CORP	COM	238113104	5	000000000175	SH		DEFINED	01
DATASTREAM SYS INC	COM	238124101	2	000000000243	SH		DEFINED	01
DAVITA INC	COM	23918K108	123	000000004900	SH		DEFINED	01
DAVITA INC	COM	23918K108	265	000000010500	SH		DEFINED	06
DEAN FOODS CO NEW	COM	242370104	1,247	000000016475	SH		DEFINED	01
DEAN FOODS CO NEW	COM	242370104	151	000000002000	SH		DEFINED	06
DEB SHOPS INC	COM	242728103	1	000000000062	SH		DEFINED	01
DECODE GENETICS INC	COM	243586104	2	000000000466	SH		DEFINED	01
DEERE & CO	COM	244199105	9,768	000000214449	SH		DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	3	000000000379	SH		DEFINED	01
DELIAS CORP	CL A	24688Q101	3	000000000473	SH		DEFINED	01
DELL COMPUTER CORP	COM	247025109	39,219	000001502077	SH		DEFINED	01
DELL COMPUTER CORP	COM	247025109	571	000000021900	SH		DEFINED	06
DELPHI CORP	COM	247126105	5,551	000000347177	SH		DEFINED	01
DELPHI FINL GROUP INC	CL A	247131105	7	000000000199	SH		DEFINED	01
DELTA & PINE LD CO	COM	247357106	9	000000000500	SH		DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	3,911	000000119544	SH		DEFINED	01
DELTAGEN INC	COM	24783R103	1	000000000178	SH		DEFINED	01

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NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT
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	OF CLASS		X1000	PRN AMT	PRN CALL	DISCRETN	MAN
ODELTIC TIMBER CORP	COM	247850100	4	000000000151	SH	DEFINED	01
DENBURY RES INC	COM NEW	247916208	2	000000000289	SH	DEFINED	01
DELUXE CORP	COM	248019101	2,367	000000051179	SH	DEFINED	01
DENDREON CORP	COM	24823Q107	1	000000000234	SH	DEFINED	01
DENDRITE INTL INC	COM	248239105	4	000000000445	SH	DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	20	000000000562	SH	DEFINED	01
DEUTSCHE TELEKOM AG	SPONSORED	251566105	599	000000040000	SH	DEFINED	01
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	17	000000000849	SH	DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	4,758	000000098589	SH	DEFINED	01
DEVRY INC DEL	COM	251893103	307	000000010204	SH	DEFINED	01
DIAGNOSTIC PRODS CORP	COM	252450101	14	000000000325	SH	DEFINED	01
DIAL CORP NEW	COM	25247D101	247	000000013727	SH	DEFINED	01
DIAL CORP NEW	COM	25247D101	171	000000009500	SH	DEFINED	06
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	778	000000024900	SH	DEFINED	01
DIAMONDCLUSTER INTL INC	CL A	25278P106	5	000000000416	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	497,808	000004800000	SH	DEFINED	01
DIANON SYS INC	COM	252826102	8	000000000133	SH	DEFINED	01
DIEBOLD INC	COM	253651103	200	000000004916	SH	DEFINED	01
DIGENE CORP	COM	253752109	1,171	000000032777	SH	DEFINED	01
DIGEX INC DEL	CL A	253756100	1	000000001532	SH	DEFINED	01
DIGIMARC CORP	COM	253807101	2	000000000153	SH	DEFINED	01
DIGITAL INSIGHT CORP	COM	25385P106	11	000000000421	SH	DEFINED	01
DIGITAL LIGHTWAVE INC	COM	253855100	1	000000000195	SH	DEFINED	01
DIME CMNTY BANCSHARES	COM	253922108	6	000000000213	SH	DEFINED	01
DILLARDS INC	CL A	254067101	1,162	000000048735	SH	DEFINED	01
DIMON INC	COM	254394109	4	000000000632	SH	DEFINED	01
DIONEX CORP	COM	254546104	7	000000000288	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	29,442	000001275676	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	227	000000009985	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	394	000000017100	SH	DEFINED	06
DIRECT FOCUS INC	COM	254931108	306	000000008051	SH	DEFINED	01
DITECH COMMUNICATIONS CORP	COM	25500M103	1	000000000364	SH	DEFINED	01
DIVERSA CORP	COM	255064107	4	000000000385	SH	DEFINED	01
DIVINE INC	CL A	255402109	2	000000004312	SH	DEFINED	01
DOBSON COMMUNICATIONS CORP	CL A	256069105	1	000000000354	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	14	000000000582	SH	DEFINED	01
DOLE FOOD INC	COM	256605106	249	000000008043	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	4,358	00000267725	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	48,840	000003000000	SH	DEFINED	04
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	36	000000001742	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	354	000000010811	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	10,058	000000154359	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	208	000000003200	SH	DEFINED	06
DONALDSON INC	COM	257651109	36	000000000912	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	2,322	000000074665	SH	DEFINED	01
DORAL FINL CORP	COM	25811P100	124	000000003667	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN CALL	PUT	INVSTMT DISCRETN	OT MAN
ODOUBLECLICK INC	COM	258609304	501	000000041793	SH		DEFINED	01
DOVER CORP	COM	260003108	5,087	000000124085	SH		DEFINED	01
DOVER CORP	COM	260003108	229	000000005600	SH		DEFINED	06
DOVER DOWNS ENTMT INC	EX-DISTRIB	260086103	3	000000000246	SH		DEFINED	01
DOW CHEM CO	COM	260543103	17,399	000000531784	SH		DEFINED	01
DOW CHEM CO	COM	260543103	47,444	000001450000	SH		DEFINED	04

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DOW JONES & CO INC	COM	260561105	3,036	000000052160	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	13	000000000301	SH	DEFINED	01
DRESS BARN INC	COM	261570105	6	000000000211	SH	DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	22	000000000548	SH	DEFINED	01
DRIL-QUIP INC	COM	262037104	2	000000000094	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	28,940	000000613798	SH	DEFINED	01
DUANE READE INC	COM	263578106	5	000000000155	SH	DEFINED	01
DUKE ENERGY CORP	WHEN ISSUE	264399106	17,822	000000471483	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	441	000000011035	SH	DEFINED	01
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	4	000000000209	SH	DEFINED	01
DUPONT PHOTOMASKS INC	COM	26613X101	315	000000006074	SH	DEFINED	01
DURECT CORP	COM	266605104	2	000000000289	SH	DEFINED	01
DYAX CORP	COM	26746E103	1	000000000293	SH	DEFINED	01
DYCOM INDS INC	COM	267475101	78	000000005271	SH	DEFINED	01
DYNACQ INTL INC	COM PAR \$.	267919306	1	000000000066	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	7,660	000000264162	SH	DEFINED	01
EGL INC	COM	268484102	13	000000000868	SH	DEFINED	01
E M C CORP MASS	COM	268648102	15,329	000001286009	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	589	000000019572	SH	DEFINED	01
EOG RES INC	COM	26875P101	2,673	000000065912	SH	DEFINED	01
E PIPHANY INC	COM	26881V100	7	000000000944	SH	DEFINED	01
EPIQ SYS INC	COM	26882D109	2	000000000149	SH	DEFINED	01
ESS TECHNOLOGY INC	COM	269151106	9	000000000472	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	25	000000002691	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	61	000000006500	SH	DEFINED	06
EASTGROUP PPTY INC	COM	277276101	6	000000000242	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	2,440	000000050013	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	5,759	000000184791	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	140	000000004504	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	134	000000004300	SH	DEFINED	06
EATON CORP	COM	278058102	4,239	000000052353	SH	DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	179	000000004500	SH	DEFINED	01
EBAY INC	COM	278642103	1,801	000000031807	SH	DEFINED	01
ECHELON CORP	COM	27874N105	6	000000000354	SH	DEFINED	01
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	103	000000003660	SH	DEFINED	01
ECLIPSYS CORP	COM	278856109	69	000000004219	SH	DEFINED	01
ECOLAB INC	COM	278865100	3,349	000000073268	SH	DEFINED	01
EDISON INTL	COM	281020107	3,114	000000185968	SH	DEFINED	01
EDISON SCHOOLS INC	CL A	281033100	5	000000000398	SH	DEFINED	01
EDO CORP	COM	281347104	152	000000005652	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0EDUCATION MGMT CORP	COM	28139T101	232	000000005507	SH		DEFINED	01
J D EDWARDS & CO	COM	281667105	28	000000001589	SH		DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	176	000000006328	SH		DEFINED	01
EDWARDS AG INC	COM	281760108	139	000000003176	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	1,487	000000092705	SH		DEFINED	01
EL PASO CORP	COM	28336L109	13,600	000000308882	SH		DEFINED	01
EL PASO ELEC CO	COM NEW	283677854	11	000000000766	SH		DEFINED	01
ELANTEC SEMICONDUCTOR INC	COM	284155108	5,378	000000125751	SH		DEFINED	01
ELCOR CORP	COM	284443108	6	000000000294	SH		DEFINED	01
ELECTRO RENT CORP	COM	285218103	3	000000000219	SH		DEFINED	01
ELECTRO SCIENTIFIC INDS	COM	285229100	110	000000003015	SH		DEFINED	01
ELECTROGLAS INC	COM	285324109	5	000000000320	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	184	000000003040	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	376	000000006200	SH		DEFINED	06

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ELECTRONIC DATA SYS NEW	COM	285661104	16,111	000000277828	SH	DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	313	000000005400	SH	DEFINED	06
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	5	000000000152	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	14	000000000817	SH	DEFINED	01
ELIZABETH ARDEN INC	COM	28660G106	1	000000000149	SH	DEFINED	01
EMBARCADERO TECHNOLOGIES INC	COM	290787100	1	000000000137	SH	DEFINED	01
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD	29081M102	406	000000020156	SH	DEFINED	01
EMBRAER-EMPRESA BRASILEIRA D	SP ADR REP	29081M300	28	000000001421	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	9	000000000163	SH	DEFINED	01
EMCORE CORP	COM	290846104	3	000000000352	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	14,194	000000247328	SH	DEFINED	01
EMISPHERE TECHNOLOGIES INC	COM	291345106	3	000000000233	SH	DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	124	000000004643	SH	DEFINED	01
EMPIRE DIST ELEC CO	COM	291641108	6	000000000295	SH	DEFINED	01
EMULEX CORP	COM NEW	292475209	69	000000002100	SH	DEFINED	01
ENCOMPASS SVCS CORP	COM	29255U104	1	000000000968	SH	DEFINED	01
ENCORE ACQUISITION CO	COM	29255W100	1	000000000109	SH	DEFINED	01
ENCORE WIRE CORP	COM	292562105	3	000000000199	SH	DEFINED	01
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	3	000000000315	SH	DEFINED	01
ENDOCARE INC	COM	29264P104	3	000000000198	SH	DEFINED	01
ENERGEN CORP	COM	29265N108	11	000000000427	SH	DEFINED	01
ENERGY CONVERSION DEVICES IN	COM	292659109	4	000000000217	SH	DEFINED	01
ENERGY EAST CORP	COM	29266M109	18	000000000844	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	15	000000000660	SH	DEFINED	01
ENERGY PARTNERS LTD	COM	29270U105	2	000000000334	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	2,299	000000074090	SH	DEFINED	01
ENGINEERED SUPPORT SYS INC	COM	292866100	5	000000000112	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	9	000000000609	SH	DEFINED	01
ENTERASYS NETWORKS INC	COM	293637104	6	000000001427	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	397	000000007253	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	5,845	000000134667	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	225	000000005200	SH	DEFINED	06

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0ENTERTAINMENT PPTYS TR	COM SH BEN	29380T105	5	000000000255	SH		DEFINED	01
ENTREMED INC	COM	29382F103	1	000000000232	SH		DEFINED	01
ENTRUST INC	COM	293848107	3	000000000722	SH		DEFINED	01
ENZO BIOCHEM INC	COM	294100102	7	000000000348	SH		DEFINED	01
EQUIFAX INC	COM	294429105	2,550	000000085290	SH		DEFINED	01
EQUIFAX INC	COM	294429105	68	000000002300	SH		DEFINED	06
EQUITABLE RES INC	COM	294549100	71	000000002062	SH		DEFINED	01
EQUITY INNS INC	COM	294703103	4	000000000560	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	7,092	000000236497	SH		DEFINED	01
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	4,442	000000154567	SH		DEFINED	01
ERICSSON L M TEL CO	ADR CL B S	294821400	59	000000014176	SH		DEFINED	01
ESCO TECHNOLOGIES INC	COM	296315104	37	000000000963	SH		DEFINED	01
ESPERION THERAPEUTICS INC	COM	29664R106	2	000000000346	SH		DEFINED	01
ESPEED INC	CL A	296643109	1,383	000000130740	SH		DEFINED	01
ESSEX PPTY TR INC	COM	297178105	11	000000000217	SH		DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	30	000000001515	SH		DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	384	000000010100	SH		DEFINED	01
EVERGREEN RES INC	COM NO PAR	299900308	394	000000009452	SH		DEFINED	01
EXAR CORP	COM	300645108	406	000000019812	SH		DEFINED	01
EXCEL TECHNOLOGY INC	COM	30067T103	2	000000000128	SH		DEFINED	01
EXE TECHNOLOGIES INC	COM	301504106	1	000000000472	SH		DEFINED	01
EXELON CORP	COM	30161N101	11,216	000000211754	SH		DEFINED	01

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EXELIXIS INC	COM	30161Q104	8	000000000602	SH	DEFINED	01
EXPEDIA INC	CL A	302125109	6	000000000100	SH	DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	516	000000008473	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	121	000000002104	SH	DEFINED	01
EXTENDED STAY AMER INC	COM	30224P101	156	000000008975	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	172,835	000003943325	SH	DEFINED	01
F&M BANCORP MD	COM	302367107	4	000000000165	SH	DEFINED	01
FBL FINL GROUP INC	CL A	30239F106	3	000000000177	SH	DEFINED	01
FEI CO	COM	30241L109	66	000000001865	SH	DEFINED	01
FLIR SYS INC	COM	302445101	472	000000009895	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	9	000000000469	SH	DEFINED	01
F M C CORP	COM NEW	302491303	26	000000000625	SH	DEFINED	01
FNB CORP PA	COM	302520101	18	000000000634	SH	DEFINED	01
FPL GROUP INC	COM	302571104	6,227	000000104584	SH	DEFINED	01
FSI INTL INC	COM	302633102	4	000000000397	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	6	000000000222	SH	DEFINED	01
FACTORY 2-U INC	COM	303072102	2	000000000195	SH	DEFINED	01
FACTSET RESH SYS INC	COM	303075105	12	000000000314	SH	DEFINED	01
FAIR ISAAC & CO INC	COM	303250104	17	000000000280	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	117	000000004120	SH	DEFINED	01
FALCONSTOR SOFTWARE INC	COM	306137100	4	000000000680	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	3,404	000000101608	SH	DEFINED	01
FARMER BROS CO	COM	307675108	3	000000000013	SH	DEFINED	01
FARMERS CAP BK CORP	COM	309562106	3	000000000105	SH	DEFINED	01

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OFASTENAL CO	COM	311900104	133	000000001774	SH		DEFINED	01
FEDDERS CORP	COM	313135105	1	000000000366	SH		DEFINED	01
FEDERAL AGRIC MTG CORP	CL C	313148306	45	000000001024	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	26,968	000000425566	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	602	000000009500	SH		DEFINED	06
FEDERAL NATL MTG ASSN	COM	313586109	52,186	000000653309	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	599	000000007500	SH		DEFINED	06
FEDERAL REALTY INVT TR	SH BEN INT	313747206	14	000000000547	SH		DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	24	000000001014	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	5,372	000000131508	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	204	000000005000	SH		DEFINED	06
FEDEX CORP	COM	31428X106	11,684	000000201103	SH		DEFINED	01
FEDEX CORP	COM	31428X106	290	000000005000	SH		DEFINED	06
FELCOR LODGING TR INC	COM	31430F101	9	000000000456	SH		DEFINED	01
FERRO CORP	COM	315405100	18	000000000655	SH		DEFINED	01
F5 NETWORKS INC	COM	315616102	6	000000000290	SH		DEFINED	01
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4	000000000240	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	351	000000013319	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	22,575	000000334550	SH		DEFINED	01
FILENET CORP	COM	316869106	9	000000000535	SH		DEFINED	01
FINANCIAL FED CORP	COM	317492106	5	000000000162	SH		DEFINED	01
FINANCIAL INSTNS INC	COM	317585404	3	000000000126	SH		DEFINED	01
FINISH LINE INC	CL A	317923100	4	000000000261	SH		DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	168	000000007938	SH		DEFINED	01
FIRST BANCORP P R	COM	318672102	20	000000000720	SH		DEFINED	01
FIRST BANCORP N C	COM	318910106	2	000000000104	SH		DEFINED	01
FIRST BUSEY CORP	COM	319383105	2	000000000137	SH		DEFINED	01
FIRST CHARTER CORP	COM	319439105	8	000000000474	SH		DEFINED	01
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	9	000000000092	SH		DEFINED	01
FIRST COMWLTH FINL CORP PA	COM	319829107	11	000000000888	SH		DEFINED	01

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FIRST CMNTY BANCSHARES INC N	COM	31983A103	4	000000000134	SH	DEFINED	01
FIRST CONSULTING GROUP INC	COM	31986R103	2	000000000259	SH	DEFINED	01
FIRST FED CAP CORP	COM	319960100	4	000000000253	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	19,077	000000218658	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	715	000000008200	SH	DEFINED	06
FIRST ESSEX BANCORP INC	COM	320103104	3	000000000099	SH	DEFINED	01
FIRST FINL BANKSHARES	COM	32020R109	5	000000000164	SH	DEFINED	01
FIRST FINL BANCORP OH	COM	320209109	8	000000000548	SH	DEFINED	01
FIRST FINL CORP IND	COM	320218100	4	000000000104	SH	DEFINED	01
FIRST FINL HLDGS INC	COM	320239106	5	000000000204	SH	DEFINED	01
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	84	000000003776	SH	DEFINED	01
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	20	000000000596	SH	DEFINED	01
FIRST IND CORP	COM	32054R108	3	000000000177	SH	DEFINED	01
FIRST MERCHANTS CORP	COM	320817109	4	000000000172	SH	DEFINED	01
FIRST MIDWEST BANCORP DEL	COM	320867104	21	000000000741	SH	DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	484	000000020069	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0FIRST NIAGARA FINL GROUP INC	COM	33582U100	2	000000000148	SH		DEFINED	01
FIRST PL FINL CORP	COM	33610T109	3	000000000220	SH		DEFINED	01
FIRST REP BK SAN FRANCISCO	COM	336158100	4	000000000161	SH		DEFINED	01
FIRST SENTINEL BANCORP INC	COM	33640T103	5	000000000396	SH		DEFINED	01
1ST SOURCE CORP	COM	336901103	4	000000000196	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	2,114	000000060314	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	63	000000001800	SH		DEFINED	06
FIRST VA BANKS INC	COM	337477103	115	000000002145	SH		DEFINED	01
FISERV INC	COM	337738108	5,208	000000113255	SH		DEFINED	01
FISERV INC	COM	337738108	427	000000009300	SH		DEFINED	06
FISHER COMMUNICATIONS INC	COM	337756209	2	000000000062	SH		DEFINED	01
FIRSTFED FINL CORP	COM	337907109	6	000000000263	SH		DEFINED	01
FIRSTMERIT CORP	COM	337915102	17	000000000613	SH		DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	2	000000000105	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	6,721	000000194368	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	197	000000005700	SH		DEFINED	06
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	166	000000005923	SH		DEFINED	01
FIVE STAR QUALITY CARE INC	COM	33832D106	408	000000055800	SH		DEFINED	01
FLEETBOSTON FINL CORP	COM	339030108	22,366	000000639047	SH		DEFINED	01
FLEETWOOD ENTERPRISES INC	COM	339099103	5	000000000531	SH		DEFINED	01
FLEMING COS INC	COM	339130106	164	000000007334	SH		DEFINED	01
FLORIDA EAST COAST INDS	CL A	340632108	9	000000000345	SH		DEFINED	01
FLORIDA EAST COAST INDS	CL B	340632207	812	000000031000	SH		DEFINED	01
FLORIDA ROCK INDS INC	COM	341140101	99	000000002486	SH		DEFINED	01
FLUOR CORP NEW	COM	343412102	2,024	000000049622	SH		DEFINED	01
FLOW INTL CORP	COM	343468104	1	000000000200	SH		DEFINED	01
FLOWERS FOODS INC	COM	343498101	9	000000000385	SH		DEFINED	01
FLOWERVE CORP	COM	34354P105	31	000000000994	SH		DEFINED	01
FLUSHING FINL CORP	COM	343873105	2	000000000160	SH		DEFINED	01
FOAMEX INTL INC	COM	344123104	2	000000000250	SH		DEFINED	01
FOOT LOCKER INC	COM	344849104	385	000000023800	SH		DEFINED	01
FOOTSTAR INC	COM	344912100	164	000000005403	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	18,754	000001137316	SH		DEFINED	01
FOREST CITY ENTERPRISES INC	CL A	345550107	15	000000000408	SH		DEFINED	01
FOREST LABS INC	COM	345838106	8,575	000000104965	SH		DEFINED	01
FOREST LABS INC	COM	345838106	465	000000005700	SH		DEFINED	06
FOREST OIL CORP	COM PAR \$0	346091705	95	000000003238	SH		DEFINED	01
FORRESTER RESH INC	COM	346563109	3	000000000204	SH		DEFINED	01

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FORTUNE BRANDS INC	COM	349631101	4,428	000000089708	SH	DEFINED	01
FORTUNE BRANDS INC	COM	349631101	69	000000001400	SH	DEFINED	06
FORWARD AIR CORP	COM	349853101	7	000000000234	SH	DEFINED	01
FOSSIL INC	COM	349882100	5	000000000195	SH	DEFINED	01
4 KIDS ENTMT INC	COM	350865101	2	000000000128	SH	DEFINED	01
FRANKLIN ELEC INC	COM	353514102	6	000000000128	SH	DEFINED	01
FRANKLIN RES INC	COM	354613101	6,652	000000158697	SH	DEFINED	01
FREDS INC	CL A	356108100	10	000000000283	SH	DEFINED	01

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0FREEMARKETS INC	COM	356602102	10	000000000450	SH		DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	2,080	000000118078	SH		DEFINED	01
FREMONT GEN CORP	COM	357288109	5	000000000870	SH		DEFINED	01
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358433100	2	000000000339	SH		DEFINED	01
FRIEDMANS INC	CL A	358438109	2	000000000265	SH		DEFINED	01
FRONTIER AIRLINES INC NEW	COM	359065109	8	000000000444	SH		DEFINED	01
FRONTIER FINL CORP WASH	COM	35907K105	6	000000000261	SH		DEFINED	01
FRONTIER OIL CORP	COM	35914P105	8	000000000388	SH		DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	7	000000000502	SH		DEFINED	01
FULLER H B CO	COM	359694106	18	000000000634	SH		DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	855	000000023463	SH		DEFINED	01
FUSION MED TECHNOLOGIES INC	COM	361128101	489	000000050000	SH		DEFINED	01
G & K SVCS INC	CL A	361268105	11	000000000314	SH		DEFINED	01
GATX CORP	COM	361448103	132	000000004152	SH		DEFINED	01
GBC BANCORP CALIF	COM	361475106	3	000000000119	SH		DEFINED	01
GABELLI ASSET MGMT INC	CL A	36239Y102	3	000000000081	SH		DEFINED	01
GABLES RESIDENTIAL TR	SH BEN INT	362418105	11	000000000369	SH		DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	249	000000007612	SH		DEFINED	01
GANNETT INC	COM	364730101	14,289	000000187774	SH		DEFINED	01
GANNETT INC	COM	364730101	342	000000004500	SH		DEFINED	06
GAP INC DEL	COM	364760108	7,424	000000493644	SH		DEFINED	01
GARAN INC	COM	364802108	2	000000000049	SH		DEFINED	01
GARDNER DENVER INC	COM	365558105	5	000000000222	SH		DEFINED	01
GARTNER INC	COM	366651107	440	000000034183	SH		DEFINED	01
GARTNER INC	CL B	366651206	7	000000000611	SH		DEFINED	01
GATEWAY INC	COM	367626108	1,168	000000184934	SH		DEFINED	01
GAYLORD ENTMT CO NEW	COM	367905106	8	000000000332	SH		DEFINED	01
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	167	000000011351	SH		DEFINED	01
GENCORP INC	COM	368682100	56	000000003578	SH		DEFINED	01
GENE LOGIC INC	COM	368689105	7	000000000406	SH		DEFINED	01
GENELABS TECHNOLOGIES INC	COM	368706107	1	000000000619	SH		DEFINED	01
GENENCOR INTL INC	COM	368709101	1	000000000150	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	10	000000000200	SH		DEFINED	01
GENERAL CABLE CORP DEL NEW	COM	369300108	7	000000000499	SH		DEFINED	01
GENERAL COMMUNICATION INC	CL A	369385109	5	000000000593	SH		DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	11,055	000000117678	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	215,511	000005754635	SH		DEFINED	01
GENERAL MLS INC	COM	370334104	10,350	000000211892	SH		DEFINED	01
GENERAL MTRS CORP	COM	370442105	20,016	000000331124	SH		DEFINED	01
GENERAL MTRS CORP	CL H NEW	370442832	806	000000049000	SH		DEFINED	01
GENESCO INC	COM	371532102	215	000000007831	SH		DEFINED	01
GENTEX CORP	COM	371901109	104	000000003542	SH		DEFINED	01
GENLYTE GROUP INC	COM	372302109	6	000000000182	SH		DEFINED	01
GENOME THERAPEUTICS CORP	COM	372430108	1	000000000346	SH		DEFINED	01
GENTA INC	COM NEW	37245M207	397	000000023680	SH		DEFINED	01
GENZYME TRANSGENICS CORP	COM	37246E105	1	000000000311	SH		DEFINED	01

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OGENUINE PARTS CO	COM	372460105	3,982	000000108319	SH		DEFINED	01
GENTIVA HEALTH SERVICES INC	COM	37247A102	7	000000000310	SH		DEFINED	01
GENUITY INC	CL A	37248E103	2	000000002673	SH		DEFINED	01
GENZYME CORP	COM GENL D	372917104	5,459	000000125014	SH		DEFINED	01
GENZYME CORP	COM GENL D	372917104	100	000000002300	SH		DEFINED	06
GENZYME CORP	COM-MOLECU	372917500	1	000000000239	SH		DEFINED	01
GENZYME CORP	COM BIOSUR	372917708	3	000000000564	SH		DEFINED	01
GEORGIA GULF CORP	COM PAR \$0	373200203	9	000000000367	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	3,927	000000131145	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	113	000000003800	SH		DEFINED	06
GERBER SCIENTIFIC INC	COM	373730100	2	000000000282	SH		DEFINED	01
GERMAN AMERN BANCORP	COM	373865104	2	000000000144	SH		DEFINED	01
GERON CORP	COM	374163103	2	000000000328	SH		DEFINED	01
GETTY IMAGES INC	COM	374276103	15	000000000518	SH		DEFINED	01
GETTY RLTY CORP NEW	COM	374297109	3	000000000170	SH		DEFINED	01
GIBRALTAR STL CORP	COM	37476F103	1	000000000083	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	203	000000005642	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	219	000000006100	SH		DEFINED	06
GILLETTE CO	COM	375766102	22,765	000000669364	SH		DEFINED	01
GLACIER BANCORP INC NEW	COM	37637Q105	4	000000000212	SH		DEFINED	01
GLATFELTER	COM	377316104	9	000000000502	SH		DEFINED	01
GLENBOROUGH RLTY TR INC	COM	37803P105	6	000000000294	SH		DEFINED	01
GLIMCHER RLTY TR	SH BEN INT	379302102	7	000000000384	SH		DEFINED	01
GLOBAL IMAGING SYSTEMS	COM	37934A100	1	000000000104	SH		DEFINED	01
GLOBAL SPORTS INC	COM	37937A107	3	000000000208	SH		DEFINED	01
GLOBAL PMTS INC	COM	37940X102	569	000000015535	SH		DEFINED	01
GLOBESPANVIRATA INC	COM	37957V106	23	000000001599	SH		DEFINED	01
GOLD BANC CORP INC	COM	379907108	4	000000000447	SH		DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	940	000000031680	SH		DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	219	000000007400	SH		DEFINED	06
GOLDEN TELECOM INC	COM	38122G107	2	000000000131	SH		DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	6,062	000000095467	SH		DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	1,317	000000014600	SH		DEFINED	01
GOODRICH CORP	COM	382388106	2,653	000000083854	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	3,183	000000124512	SH		DEFINED	01
GORMAN RUPP CO	COM	383082104	2	000000000112	SH		DEFINED	01
GRACO INC	COM	384109104	133	000000003272	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	3,980	000000070790	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	264	000000004700	SH		DEFINED	06
GRANITE CONSTR INC	COM	387328107	18	000000000772	SH		DEFINED	01
GRANT PRIDECO INC	COM	38821G101	10	000000000790	SH		DEFINED	01
GRAY COMMUNICATIONS SYS INC	COM	389190109	133	000000008340	SH		DEFINED	01
GREAT AMERN FINL RES INC	COM	389915109	1	000000000089	SH		DEFINED	01
GREAT ATLANTIC & PAC TEA INC	COM	390064103	8	000000000293	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	806	000000028645	SH		DEFINED	01
GREAT LAKES REIT INC	COM	390752103	3	000000000184	SH		DEFINED	01

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OGREAT SOUTHN BANCORP INC	COM	390905107	2	000000000086	SH	DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	11	000000000447	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	38	000000001121	SH	DEFINED	01
GREEN MTN COFFEE INC	COM	393122106	1	000000000070	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	1,167	000000026723	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	253	000000005800	SH	DEFINED	06
GREIF BROS CORP	CL A	397624107	6	000000000196	SH	DEFINED	01
GREY GLOBAL GROUP INC	COM	39787M108	7	000000000011	SH	DEFINED	01
GREY WOLF INC	COM	397888108	8	000000002169	SH	DEFINED	01
GRIFFON CORP	COM	398433102	75	000000004505	SH	DEFINED	01
GROUP 1 AUTOMOTIVE INC	COM	398905109	9	000000000239	SH	DEFINED	01
GTECH HLDGS CORP	COM	400518106	473	000000009716	SH	DEFINED	01
GUIDANT CORP	COM	401698105	8,509	000000196437	SH	DEFINED	01
GUIDANT CORP	COM	401698105	264	000000006100	SH	DEFINED	06
GUILFORD PHARMACEUTICALS INC	COM	401829106	2	000000000372	SH	DEFINED	01
GUITAR CTR MGMT INC	COM	402040109	4	000000000255	SH	DEFINED	01
GULF ISLAND FABRICATION INC	COM	402307102	1	000000000116	SH	DEFINED	01
GULF WEST BKS INC	COM	402582100	175	000000012600	SH	DEFINED	01
GULFMARK OFFSHORE INC	COM	402629109	2	000000000069	SH	DEFINED	01
GYMBOREE CORP	COM	403777105	6	000000000434	SH	DEFINED	01
HCA INC	COM	404119109	15,003	000000340365	SH	DEFINED	01
HCC INS HLDGS INC	COM	404132102	151	000000005438	SH	DEFINED	01
HNC SOFTWARE INC	COM	40425P107	9	000000000539	SH	DEFINED	01
HRPT PPTYS TR	COM SH BEN	40426W101	17	000000001959	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	9	000000000305	SH	DEFINED	01
HAIN CELESTIAL GROUP INC	COM	405217100	7	000000000355	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	4,756	000000278672	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	109	000000006400	SH	DEFINED	06
HANCOCK FABRICS INC	COM	409900107	4	000000000248	SH	DEFINED	01
HANCOCK HLDG CO	COM	410120109	6	000000000114	SH	DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	7,980	000000208975	SH	DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	301	000000007900	SH	DEFINED	06
HANDLEMAN CO DEL	COM	410252100	3	000000000377	SH	DEFINED	01
HANDSPRING INC	COM	410293104	78	000000016935	SH	DEFINED	01
HANOVER COMPRESSOR CO	COM	410768105	772	000000042956	SH	DEFINED	01
HARBOR FLA BANCSHARES INC	COM	411901101	6	000000000328	SH	DEFINED	01
HARLAND JOHN H CO	COM	412693103	108	000000003741	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	9,537	000000172994	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	275	000000005000	SH	DEFINED	06
HARLEYSVILLE GROUP INC	COM	412824104	11	000000000447	SH	DEFINED	01
HARLEYSVILLE NATL CORP PA	COM	412850109	6	000000000278	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	349	000000007091	SH	DEFINED	01
HARMONIC INC	COM	413160102	872	000000075245	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	2,861	000000064648	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	137	000000003100	SH	DEFINED	06
HARRIS CORP DEL	COM	413875105	139	000000003878	SH	DEFINED	01

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OHARSCO CORP	COM	415864107	35	000000000896	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	14	000000000455	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	10,765	000000158040	SH	DEFINED	01
HASBRO INC	COM	418056107	1,783	000000112706	SH	DEFINED	01
HAVERTY FURNITURE INC	COM	419596101	40	000000002343	SH	DEFINED	01
HAWAIIAN ELEC INDUSTRIES	COM	419870100	34	000000000783	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	3,335	000000232420	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3,330	000000160678	SH	DEFINED	01

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HEALTHCARE RLTY TR	COM	421946104	19	000000000630	SH	DEFINED	01
HEADWATERS INC	COM	42210P102	5	000000000370	SH	DEFINED	01
HEALTH CARE REIT INC	COM	42217K106	13	000000000495	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	548	000000019992	SH	DEFINED	01
HEARTLAND EXPRESS INC	COM	422347104	7	000000000357	SH	DEFINED	01
HEICO CORP NEW	COM	422806109	2	000000000173	SH	DEFINED	01
HEICO CORP NEW	CL A	422806208	277	000000021200	SH	DEFINED	01
HEIDRICK & STRUGGLES INTL IN	COM	422819102	5	000000000274	SH	DEFINED	01
HEINZ H J CO	COM	423074103	8,818	000000212498	SH	DEFINED	01
HEINZ H J CO	COM	423074103	12,450	000000300000	SH	DEFINED	04
HELIX TECHNOLOGY CORP	COM	423319102	8	000000000344	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	14	000000000360	SH	DEFINED	01
HEMISPHERX BIOPHARMA INC	COM	42366C103	1	000000000277	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	14	000000000645	SH	DEFINED	01
HERBALIFE INTL INC	CL A	426908208	3	000000000229	SH	DEFINED	01
HERCULES INC	COM	427056106	824	000000061929	SH	DEFINED	01
HERSHEY FOODS CORP	COM	427866108	6,546	000000095508	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	21,468	000001196665	SH	DEFINED	01
HEXCEL CORP NEW	COM	428291108	1	000000000363	SH	DEFINED	01
HI / FN INC	COM	428358105	1	000000000124	SH	DEFINED	01
HIBBETT SPORTING GOODS INC	COM	428565105	1	000000000085	SH	DEFINED	01
HIBERNIA CORP	CL A	428656102	207	000000010849	SH	DEFINED	01
HICKORY TECH CORP	COM	429060106	3	000000000197	SH	DEFINED	01
HIGHWOODS PPTYS INC	COM	431284108	22	000000000803	SH	DEFINED	01
HILB ROGAL & HAMILTON CO	COM	431294107	197	000000006330	SH	DEFINED	01
HILLENBRAND INDS INC	COM	431573104	465	000000007553	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	3,014	000000210787	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	146	000000010370	SH	DEFINED	02
HISPANIC BROADCASTING CORP	CL A	43357B104	270	000000009283	SH	DEFINED	01
HOLLY CORP	COM PAR \$0	435758305	6	000000000329	SH	DEFINED	01
HOLLYWOOD CASINO CORP	CL A	436132203	2	000000000152	SH	DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	11	000000000656	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	66,162	000001361091	SH	DEFINED	01
HOME PPTYS N Y INC	COM	437306103	9	000000000273	SH	DEFINED	01
HON INDS INC	COM	438092108	12	000000000423	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	18,105	000000473109	SH	DEFINED	01
HOOPER HOLMES INC	COM	439104100	9	000000000863	SH	DEFINED	01
HORACE MANN EDUCATORS CORP N	COM	440327104	20	000000000913	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OHORIZON OFFSHORE INC	COM	44043J105	2	000000000223	SH		DEFINED	01
HORMEL FOODS CORP	COM	440452100	147	000000005402	SH		DEFINED	01
HOSPITALITY PPTYS TR	COM SH BEN	44106M102	15	000000000451	SH		DEFINED	01
HOT TOPIC INC	COM	441339108	640	000000030668	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	15,249	000000268476	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	181	000000003200	SH		DEFINED	06
HOUSTON EXPL CO	COM	442120101	29	000000000948	SH		DEFINED	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	93	000000003522	SH		DEFINED	01
HUBBELL INC	CL A	443510102	227	000000007200	SH		DEFINED	01
HUBBELL INC	CL B	443510201	33	000000001023	SH		DEFINED	01
HUDSON RIV BANCORP INC	COM	444128102	5	000000000231	SH		DEFINED	01
HUDSON UNITED BANCORP	COM	444165104	22	000000000702	SH		DEFINED	01
HUGHES SUPPLY INC	COM	444482103	13	000000000358	SH		DEFINED	01
HUMANA INC	COM	444859102	2,130	000000157491	SH		DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	79	000000003626	SH		DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	14	000000000496	SH		DEFINED	01

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HUNTINGTON BANCSHARES INC	COM	446150104	2,983	000000151436	SH	DEFINED	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	8	000000000384	SH	DEFINED	01
HYDRIL CO	COM	448774109	4	000000000195	SH	DEFINED	01
ICN PHARMACEUTICALS INC NEW	COM	448924100	18	000000000589	SH	DEFINED	01
IDT CORP	COM	448947101	105	000000005246	SH	DEFINED	01
IDT CORP	CL B	448947309	707	000000040100	SH	DEFINED	01
HYPERION SOLUTIONS CORP	COM	44914M104	13	000000000499	SH	DEFINED	01
HYSEQ INC	COM	449163302	1	000000000198	SH	DEFINED	01
ICOS CORP	COM	449295104	224	000000004875	SH	DEFINED	01
ICU MED INC	COM	44930G107	4	000000000136	SH	DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	515	000000008023	SH	DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	77	000000001200	SH	DEFINED	06
IDX SYS CORP	COM	449491109	4	000000000255	SH	DEFINED	01
IGEN INC	COM	449536101	250	000000006613	SH	DEFINED	01
IHOP CORP	COM	449623107	9	000000000278	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	114	000000007777	SH	DEFINED	01
I-MANY INC	COM	44973Q103	2	000000000561	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	4,579	000000203977	SH	DEFINED	01
IRT PPTY CO	COM	450058102	5	000000000463	SH	DEFINED	01
I-STAT CORP	COM	450312103	1	000000000272	SH	DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	16	000000000359	SH	DEFINED	01
ITXC CORP	COM	45069F109	2	000000000361	SH	DEFINED	01
IXIA	COM	45071R109	5	000000000647	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	2	000000000082	SH	DEFINED	01
ITT INDS INC IND	COM	450911102	3,439	000000054558	SH	DEFINED	01
IDACORP INC	COM	451107106	10	000000000271	SH	DEFINED	01
IDEX CORP	COM	45167R104	72	000000001966	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	59	000000002211	SH	DEFINED	01
IKON OFFICE SOLUTIONS INC	COM	451713101	186	000000015874	SH	DEFINED	01
IDENTIX INC	COM	451906101	4	000000000504	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
OILEX ONCOLOGY INC	COM	451923106	8	000000000479	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	14,376	000000198708	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	62,423	000000862800	SH		DEFINED	04
ILLUMINA INC	COM	452327109	2	000000000282	SH		DEFINED	01
IMATION CORP	COM	45245A107	19	000000000753	SH		DEFINED	01
IMCLONE SYS INC	COM	45245W109	27	000000001103	SH		DEFINED	01
IMAGISTICS INTERNATIONAL INC	COM	45247T104	216	000000013600	SH		DEFINED	01
IMMUNEX CORP NEW	COM	452528102	19,494	000000644221	SH		DEFINED	01
IMMUNOGEN INC	COM	45253H101	6	000000000605	SH		DEFINED	01
IMPATH INC	COM	45255G101	10	000000000244	SH		DEFINED	01
IMPACO TECHNOLOGIES INC	COM	45255W106	1	000000000123	SH		DEFINED	01
IMPAX LABORATORIES INC	COM	45256B101	1	000000000269	SH		DEFINED	01
IMMUNOMEDICS INC	COM	452907108	10	000000000573	SH		DEFINED	01
INAMED CORP	COM	453235103	7	000000000223	SH		DEFINED	01
INCO LTD	COM	453258402	2,771	000000141613	SH		DEFINED	01
INCYTE GENOMICS INC	COM	45337C102	17	000000001489	SH		DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	37	000000001319	SH		DEFINED	01
INDEPENDENT BANK CORP MASS	COM	453836108	4	000000000187	SH		DEFINED	01
INDEPENDENT BANK CORP MICH	COM	453838104	5	000000000181	SH		DEFINED	01
INDUS INTL INC	COM	45578L100	2	000000000471	SH		DEFINED	01
INDYMAC BANCORP INC	COM	456607100	1,229	000000049760	SH		DEFINED	01
INET TECHNOLOGIES INC	COM	45662V105	1	000000000149	SH		DEFINED	01
INFOCUS CORP	COM	45665B106	192	000000010555	SH		DEFINED	01
INFOGRAMS INC	COM	45665T107	1	000000000223	SH		DEFINED	01

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INFORMATION HLDGS INC	COM	456727106	8	000000000297	SH	DEFINED	01
INFOSPACE INC	COM	45678T102	5	000000003707	SH	DEFINED	01
INFOUSA INC NEW	COM	456818301	3	000000000411	SH	DEFINED	01
INFORMATION RES INC	COM	456905108	3	000000000416	SH	DEFINED	01
INGLES MKTS INC	CL A	457030104	1	000000000149	SH	DEFINED	01
INGRAM MICRO INC	CL A	457153104	185	000000011200	SH	DEFINED	01
INHALE THERAPEUTIC SYS INC	COM	457191104	448	000000042529	SH	DEFINED	01
INKTOMI CORP	COM	457277101	6	000000001914	SH	DEFINED	01
INNKEEPERS USA TR	COM	4576J0104	3	000000000351	SH	DEFINED	01
INSIGHT ENTERPRISES INC	COM	45765U103	13	000000000599	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	6	000000000692	SH	DEFINED	01
INSITUFORM TECHNOLOGIES INC	CL A	457667103	8	000000000355	SH	DEFINED	01
INSMED INC	COM NEW	457669208	1	000000000500	SH	DEFINED	01
INSIGNIA FINL GROUP INC NEW	COM	45767A105	3	000000000296	SH	DEFINED	01
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1	000000000121	SH	DEFINED	01
INSURANCE AUTO AUCTIONS INC	COM	457875102	3	000000000184	SH	DEFINED	01
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	109	000000003880	SH	DEFINED	01
INTEGRAL SYS INC MD	COM	45810H107	2	000000000138	SH	DEFINED	01
INTEGRATED ELECTRICAL SVC	COM	45811E103	2	000000000461	SH	DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	208	000000010225	SH	DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	325	000000009796	SH	DEFINED	01
INTEGRATED SILICON SOLUTION	COM	45812P107	5	000000000406	SH	DEFINED	01

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0INTEGRA BK CORP	COM	45814P105	5	000000000262	SH		DEFINED	01
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	000000000743	SH		DEFINED	01
INTEL CORP	COM	458140100	121,697	000004001905	SH		DEFINED	01
INTEL CORP	COM	458140100	398	000000013100	SH		DEFINED	06
INTER TEL INC	COM	458372109	5	000000000277	SH		DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	9	000000000546	SH		DEFINED	01
INTERCEPT INC	COM	45845L107	7	000000000210	SH		DEFINED	01
INTERDIGITAL COMMUNICATIONS	COM	45866A105	8	000000000846	SH		DEFINED	01
INTERFACE INC	CL A	458665106	4	000000000683	SH		DEFINED	01
INTERGRAPH CORP	COM	458683109	13	000000000755	SH		DEFINED	01
INTERLAND INC	COM	458727104	2	000000000822	SH		DEFINED	01
INTERMAGNETICS GEN CORP	COM	458771102	5	000000000214	SH		DEFINED	01
INTERMUNE INC	COM	45884X103	12	000000000431	SH		DEFINED	01
INTERNAP NETWORK SVCS CORP	COM	45885A102	1	000000002298	SH		DEFINED	01
INTERNATIONAL BANCSHARES COR	COM	459044103	10	000000000249	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	74	000000000720	SH		SOLE	
INTERNATIONAL BUSINESS MACHS	COM	459200101	104,370	000001003562	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	150	000000001461	SH		DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	41	000000000400	SH		DEFINED	06
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1,892	000000054121	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4,112	000000065990	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	405	000000006500	SH		DEFINED	06
INTERNATIONAL MULTIFOODS COR	COM	460043102	5	000000000236	SH		DEFINED	01
INTL PAPER CO	COM	460146103	14,742	000000342777	SH		DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	29	000000000658	SH		DEFINED	01
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	255	000000005584	SH		DEFINED	01
INTL SPECIALTY PRODS INC NEW	COM	460337108	1	000000000194	SH		DEFINED	01
INTERNEURON PHARMACEUTICALS	COM	460573108	5	000000000590	SH		DEFINED	01
INTERNET CAP GROUP INC	COM	46059C106	1	000000002933	SH		DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	14,607	000000484000	SH		DEFINED	01
INTERNET ARCHITECTURE HOLDR	DEPOSTRY R	46060A107	504	000000015000	SH		DEFINED	01
INTERNET SEC SYS INC	COM	46060X107	1,229	000000053795	SH		DEFINED	01

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INTERPOOL INC	COM	46062R108	3	000000000198	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	87	000000003100	SH	DEFINED	06
INTERPUBLIC GROUP COS INC	COM	460690100	7,464	000000217753	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	19	000000000798	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	181	000000007500	SH	DEFINED	06
INTERTAN INC	COM	461120107	4	000000000374	SH	DEFINED	01
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	1	000000001156	SH	DEFINED	01
INTERVOICE-BRITE INC	COM	461142101	2	000000000461	SH	DEFINED	01
INTIMATE BRANDS INC	CL A	461156101	85	000000004300	SH	DEFINED	01
INTRADO INC	COM	46117A100	3	000000000182	SH	DEFINED	01
INTROGEN THERAPEUTICS INC	COM	46119F107	4,166	000000940581	SH	DEFINED	02
INTUITIVE SURGICAL INC	COM	46120E107	4	000000000469	SH	DEFINED	01
INTUIT	COM	461202103	4,876	000000127118	SH	DEFINED	01
INVACARE CORP	COM	461203101	11	000000000316	SH	DEFINED	01

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0INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	614	000000011651	SH		DEFINED	01
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	3	000000000335	SH		DEFINED	01
INVITROGEN CORP	COM	46185R100	25	000000000740	SH		DEFINED	01
INVESTORS FINL SERVICES CORP	COM	461915100	17	000000000232	SH		DEFINED	01
IOMEGA CORP	COM NEW	462030305	7	000000000792	SH		DEFINED	01
IONICS INC	COM	462218108	43	000000001365	SH		DEFINED	01
IRON MTN INC PA	COM	462846106	256	000000008100	SH		DEFINED	01
IRWIN FINL CORP	COM	464119106	3	000000000175	SH		DEFINED	01
ISIS PHARMACEUTICALS INC	COM	464330109	54	000000003381	SH		DEFINED	01
ISLE OF CAPRI CASINOS INC	COM	464592104	5	000000000293	SH		DEFINED	01
ITRON INC	COM	465741106	6	000000000218	SH		DEFINED	01
I2 TECHNOLOGIES INC	COM	465754109	379	000000074992	SH		DEFINED	01
I2 TECHNOLOGIES INC	COM	465754109	91	000000018100	SH		DEFINED	06
IVAX CORP	COM	465823102	80	000000005025	SH		DEFINED	01
IVEX PACKAGING CORP DEL	COM	465855104	1,314	000000057342	SH		DEFINED	01
JDN RLTY CORP	COM	465917102	6	000000000499	SH		DEFINED	01
IXYS CORP	COM	46600W106	1	000000000152	SH		DEFINED	01
J & J SNACK FOODS CORP	COM	466032109	3	000000000090	SH		DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	5,301	000000900151	SH		DEFINED	01
JDA SOFTWARE GROUP INC	COM	46612K108	10	000000000329	SH		DEFINED	01
J JILL GROUP INC	COM	466189107	4	000000000162	SH		DEFINED	01
JLG INDS INC	COM	466210101	9	000000000641	SH		DEFINED	01
JNI CORP	COM	46622G105	2	000000000336	SH		DEFINED	01
JP REALTY INC	COM	46624A106	6,825	00000255167	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	40,580	000001138301	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	5,828	000000163500	SH		DEFINED	04
JABIL CIRCUIT INC	COM	466313103	3,031	000000128829	SH		DEFINED	01
JACK IN THE BOX INC	COM	466367109	40	000000001364	SH		DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	85	000000001194	SH		DEFINED	01
JAKKS PAC INC	COM	47012E106	6	000000000281	SH		DEFINED	01
JEFFERIES GROUP INC NEW	COM	472319102	16	000000000352	SH		DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	4,771	000000095277	SH		DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	65	000000001300	SH		DEFINED	06
JOHNSON & JOHNSON	COM	478160104	114,960	000001769990	SH		DEFINED	01
JOHNSON & JOHNSON	COM	478160104	285	000000004400	SH		DEFINED	06
JOHNSON CTLS INC	COM	478366107	4,850	000000054929	SH		DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	3,705	000000106010	SH		DEFINED	01
JONES LANG LASALLE INC	COM	48020Q107	10	000000000457	SH		DEFINED	01
JOURNAL REGISTER CO	COM	481138105	8	000000000401	SH		DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	121	000000009613	SH		DEFINED	01

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KCS ENERGY INC	COM	482434206	1	000000000444	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	7,414	000000111492	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	332	000000005000	SH	DEFINED	06
KPMG CONSULTING INC	COM	48265R109	62	000000003081	SH	DEFINED	01
K-SWISS INC	CL A	482686102	3	000000000095	SH	DEFINED	01
K2 INC	COM	482732104	1	000000000273	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OK V PHARMACEUTICAL CO	CL B CONV	482740107	11	000000000354	SH		DEFINED	01
K V PHARMACEUTICAL CO	CL A	482740206	861	000000029600	SH		DEFINED	01
KADANT INC	COM	48282T104	2	000000000186	SH		DEFINED	01
KAMAN CORP	CL A	483548103	5	000000000340	SH		DEFINED	01
KANA SOFTWARE INC	COM NEW	483600300	4	000000000238	SH		DEFINED	01
KANSAS CITY LIFE INS CO	COM	484836101	3	000000000093	SH		DEFINED	01
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	57	000000003596	SH		DEFINED	01
KAYDON CORP	COM	486587108	17	000000000637	SH		DEFINED	01
KB HOME	COM	48666K109	3,648	000000084056	SH		DEFINED	01
KEANE INC	COM	486665102	104	000000006158	SH		DEFINED	01
KEITHLEY INSTRS INC	COM	487584104	1	000000000090	SH		DEFINED	01
KELLOGG CO	COM	487836108	8,335	000000248311	SH		DEFINED	01
KELLWOOD CO	COM	488044108	66	000000002746	SH		DEFINED	01
KELLY SVCS INC	CL A	488152208	14	000000000502	SH		DEFINED	01
KEMET CORP	COM	488360108	12	000000000620	SH		DEFINED	01
KENDLE INTERNATIONAL INC	COM	48880L107	2	000000000148	SH		DEFINED	01
KENNAMETAL INC	COM	489170100	28	000000000696	SH		DEFINED	01
KERR MCGEE CORP	COM	492386107	3,682	000000058586	SH		DEFINED	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	1	000000000190	SH		DEFINED	01
KEY ENERGY SVCS INC	COM	492914106	16	000000001519	SH		DEFINED	01
KEY PRODTN INC	COM	493138101	4	000000000212	SH		DEFINED	01
KEY3MEDIA GROUP INC	COM	49326R104	2	000000000465	SH		DEFINED	01
KEYCORP NEW	COM	493267108	7,635	000000286508	SH		DEFINED	01
KEYCORP NEW	COM	493267108	130	000000004900	SH		DEFINED	06
KEYNOTE SYS INC	COM	493308100	3	000000000361	SH		DEFINED	01
KEYSPAN CORP	COM	49337W100	3,329	000000091487	SH		DEFINED	01
KEYSTONE PPTY TR CORP	COM	493596100	1	000000000122	SH		DEFINED	01
KFORCE INC	COM	493732101	1	000000000364	SH		DEFINED	01
KILROY RLTY CORP	COM	49427F108	10	000000000375	SH		DEFINED	01
KIMBALL INTL INC	CL B	494274103	8	000000000511	SH		DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	22,061	000000341252	SH		DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	226	000000003500	SH		DEFINED	06
KINDER MORGAN INC KANS	COM	49455P101	4,554	000000094042	SH		DEFINED	01
KINDRED HEALTHCARE INC	COM	494580103	2	000000000064	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	4,908	000000140205	SH		DEFINED	01
KIRBY CORP	COM	497266106	56	000000001883	SH		DEFINED	01
KNIGHT RIDDER INC	COM	499040103	3,599	000000052397	SH		DEFINED	01
KNIGHT TRADING GROUP INC	COM	499063105	1,009	000000141392	SH		DEFINED	01
KNIGHT TRANSN INC	COM	499064103	5	000000000257	SH		DEFINED	01
KOGER EQUITY INC	COM	500228101	7	000000000407	SH		DEFINED	01
KOHL'S CORP	COM	500255104	13,732	000000193002	SH		DEFINED	01
KOHL'S CORP	COM	500255104	177	000000002500	SH		DEFINED	06
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	500472303	21	000000000700	SH		DEFINED	01
KOPIN CORP	COM	500600101	138	000000015234	SH		DEFINED	01
KOSAN BIOSCIENCES INC	COM	50064W107	1	000000000208	SH		DEFINED	01
KORN FERRY INTL	COM NEW	500643200	8	000000000847	SH		DEFINED	01

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OKOS PHARMACEUTICALS INC	COM	500648100	2	000000000074	SH		DEFINED	01
KRAFT FOODS INC	CL A	50075N104	54	000000001400	SH		DEFINED	01
KRAMONT RLTY TR	COM SH BEN	50075Q107	3	000000000287	SH		DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	73	000000001800	SH		DEFINED	01
KROGER CO	COM	501044101	11,141	000000502763	SH		DEFINED	01
KROLL INC	COM	501049100	3	000000000230	SH		DEFINED	01
KRONOS INC	COM	501052104	14	000000000301	SH		DEFINED	01
KULICKE & SOFFA INDS INC	COM	501242101	232	000000011153	SH		DEFINED	01
LNR PPTY CORP	COM	501940100	11	000000000338	SH		DEFINED	01
LSI INDS INC	COM	50216C108	4	000000000215	SH		DEFINED	01
LSI LOGIC CORP	COM	502161102	3,673	000000216098	SH		DEFINED	01
LTX CORP	COM	502392103	135	000000004989	SH		DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1,767	000000015783	SH		DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	257	000000002300	SH		DEFINED	06
LA JOLLA PHARMACEUTICAL CO	COM	503459109	3	000000000484	SH		DEFINED	01
LA QUINTA CORP	PAIRED CTF	50419U202	14	000000001972	SH		DEFINED	01
LA Z BOY INC	COM	505336107	20	000000000735	SH		DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	76	000000000800	SH		DEFINED	01
LABOR READY INC	COM NEW	505401208	4	000000000616	SH		DEFINED	01
LABRANCHE & CO INC	COM	505447102	627	000000020224	SH		DEFINED	01
LACLEDE GROUP INC	COM	505597104	6	000000000287	SH		DEFINED	01
LADISH INC	COM NEW	505754200	1	000000000139	SH		DEFINED	01
LAFARGE NORTH AMERICA INC	COM	505862102	181	000000004200	SH		DEFINED	01
LAKELAND BANCORP INC	COM	511637100	3	000000000176	SH		DEFINED	01
LAM RESEARCH CORP	COM	512807108	105	000000003609	SH		DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	653	000000016100	SH		DEFINED	01
LANCASTER COLONY CORP	COM	513847103	66	000000001788	SH		DEFINED	01
LANCE INC	COM	514606102	5	000000000361	SH		DEFINED	01
LANDAUER INC	COM	51476K103	4	000000000122	SH		DEFINED	01
LANDAMERICA FINL GROUP INC	COM	514936103	30	000000000882	SH		DEFINED	01
LANDRYS RESTAURANTS INC	COM	51508L103	55	000000002437	SH		DEFINED	01
LANDS END INC	COM	515086106	17	000000000388	SH		DEFINED	01
LANDSTAR SYS INC	COM	515098101	11	000000000123	SH		DEFINED	01
LASALLE HOTEL PPTYS	COM SH BEN	517942108	3	000000000187	SH		DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	1,199	000000068450	SH		DEFINED	01
LAWSON PRODS INC	COM	520776105	2	000000000075	SH		DEFINED	01
LEAP WIRELESS INTL INC	COM	521863100	4	000000000476	SH		DEFINED	01
LEAR CORP	COM	521865105	1,078	000000022664	SH		DEFINED	01
LEAR CORP	COM	521865105	337	000000007100	SH		DEFINED	06
LEARNING TREE INTL INC	COM	522015106	4	000000000176	SH		DEFINED	01
LECROY CORP	COM	52324W109	2	000000000126	SH		DEFINED	01
LEE ENTERPRISES INC	COM	523768109	36	000000000990	SH		DEFINED	01
LEGATO SYS INC	COM	524651106	865	000000096077	SH		DEFINED	01
LEGGETT & PLATT INC	COM	524660107	2,801	000000112948	SH		DEFINED	01
LEGG MASON INC	COM	524901105	1,156	000000021782	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	9,011	000000139410	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OLEHMAN BROS HLDGS INC	COM	524908100	6,464	000000100000	SH		DEFINED	04
LEHMAN BROS HLDGS INC	COM	524908100	297	000000004600	SH		DEFINED	06

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LENNAR CORP	COM	526057104	1,475	000000027964	SH	DEFINED	01
LENNAR CORP	COM	526057104	189	000000003600	SH	DEFINED	06
LENNOX INTL INC	COM	526107107	8	000000000657	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	14	000000000400	SH	DEFINED	01
LEXAR MEDIA INC	COM	52886P104	1	000000000497	SH	DEFINED	01
LEXICON GENETICS INC	COM	528872104	4	000000000516	SH	DEFINED	01
LEXINGTON CORP PPTYS TR	COM	529043101	5	000000000336	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	4,751	000000083092	SH	DEFINED	01
LIBBEY INC	COM	529898108	8	000000000233	SH	DEFINED	01
LIBERATE TECHNOLOGIES	COM	530129105	9	000000001619	SH	DEFINED	01
LIBERTY CORP S C	COM	530370105	10	000000000256	SH	DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	632	000000050000	SH	DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	187	000000005081	SH	DEFINED	01
LIGAND PHARMACEUTICALS INC	CL B	53220K207	12	000000000610	SH	DEFINED	01
LIGHTBRIDGE INC	COM	532226107	4	000000000381	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	51,516	000000676067	SH	DEFINED	01
LIMITED INC	COM	532716107	5,358	000000299344	SH	DEFINED	01
LIMITED INC	COM	532716107	168	000000009400	SH	DEFINED	06
LINCARE HLDGS INC	COM	532791100	265	000000009778	SH	DEFINED	01
LINCOLN ELEC HLDGS INC	COM	533900106	13	000000000478	SH	DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	7,717	000000152135	SH	DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	106	000000002100	SH	DEFINED	06
LINDSAY MFG CO	COM	535555106	3	000000000151	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	8,284	000000187337	SH	DEFINED	01
LINENS N THINGS INC	COM	535679104	624	000000020447	SH	DEFINED	01
LIQUI BOX CORP	COM	536314107	2	000000000039	SH	DEFINED	01
LITHIA MTRS INC	CL A	536797103	2	000000000099	SH	DEFINED	01
LITTELFUSE INC	COM	537008104	6	000000000279	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	2,888	000000101857	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	65	000000002300	SH	DEFINED	06
LOCAL FINL CORP	COM	539553107	4	000000000288	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	14,578	000000253180	SH	DEFINED	01
LODGENET ENTMT CORP	COM	540211109	2	000000000141	SH	DEFINED	01
LOEWS CORP	COM	540424108	6,637	000000113301	SH	DEFINED	01
LOEWS CORP	COM	540424108	123	000000002100	SH	DEFINED	06
LONE STAR STEAKHOUSE SALOON	COM	542307103	5	000000000272	SH	DEFINED	01
LONE STAR TECHNOLOGIES INC	COM	542312103	45	000000001983	SH	DEFINED	01
LONGS DRUG STORES CORP	COM	543162101	20	000000000737	SH	DEFINED	01
LONGVIEW FIBRE CO	COM	543213102	11	000000001145	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	890	000000082905	SH	DEFINED	01
LOWES COS INC	COM	548661107	19,700	000000452982	SH	DEFINED	01
LOWES COS INC	COM	548661107	200	000000004600	SH	DEFINED	06
LUBRIZOL CORP	COM	549271104	99	000000002869	SH	DEFINED	01
LUBYS INC	COM	549282101	2	000000000341	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OLUCENT TECHNOLOGIES INC	COM	549463107	9,539	000002016905	SH		DEFINED	01
LUFKIN INDS INC	COM	549764108	2	000000000085	SH		DEFINED	01
LUMINEX CORP DEL	COM	55027E102	3	000000000245	SH		DEFINED	01
LYDALL INC DEL	COM	550819106	3	000000000227	SH		DEFINED	01
LYNCH INTERACTIVE CORP	COM	551146103	1	000000000033	SH		DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	263	000000015849	SH		DEFINED	01
M & T BK CORP	COM	55261F104	495	000000006171	SH		DEFINED	01
MAF BANCORP INC	COM	55261R108	9	000000000279	SH		DEFINED	01
MBIA INC	COM	55262C100	6,727	000000123007	SH		DEFINED	01
MBIA INC	COM	55262C100	125	000000002300	SH		DEFINED	06

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MBNA CORP	COM	55262L100	18,809	000000487680	SH	DEFINED	01
MB FINANCIAL INC NEW	COM	55264U108	6	000000000211	SH	DEFINED	01
M D C HLDGS INC	COM	552676108	12	000000000278	SH	DEFINED	01
MDU RES GROUP INC	COM	552690109	15	000000000505	SH	DEFINED	01
MCSI INC	COM	55270M108	3	000000000302	SH	DEFINED	01
MEMC ELECTR MATLS INC	COM	552715104	3	000000000625	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	5,459	000000079780	SH	DEFINED	01
MGI PHARMA INC	COM	552880106	5	000000000366	SH	DEFINED	01
MGM MIRAGE	COM	552953101	101	000000002800	SH	DEFINED	01
MGM MIRAGE	COM	552953101	282	000000007800	SH	DEFINED	06
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	4	000000000087	SH	DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	10	000000000314	SH	DEFINED	01
MPS GROUP INC	COM	553409103	18	000000002104	SH	DEFINED	01
MRO SOFTWARE INC	COM	55347W105	3	000000000242	SH	DEFINED	01
MRV COMMUNICATIONS INC	COM	553477100	3	000000001258	SH	DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	13	000000000604	SH	DEFINED	01
MSC SOFTWARE CORP	COM	553531104	9	000000000433	SH	DEFINED	01
MTR GAMING GROUP INC	COM	553769100	4	000000000297	SH	DEFINED	01
MTS SYS CORP	COM	553777103	3	000000000320	SH	DEFINED	01
MACDERMID INC	COM	554273102	6	000000000323	SH	DEFINED	01
MACERICH CO	COM	554382101	14	000000000476	SH	DEFINED	01
MACROCHEM CORP DEL	COM	555903103	1	000000000349	SH	DEFINED	01
MACROVISION CORP	COM	555904101	9	000000000366	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	97	000000004759	SH	DEFINED	01
MADDEN STEVEN LTD	COM	556269108	2	000000000135	SH	DEFINED	01
MADISON GAS & ELEC CO	COM	557497104	6	000000000244	SH	DEFINED	01
MAGELLAN HEALTH SVCS INC	COM	559079108	2	000000000365	SH	DEFINED	01
MAGNA ENTMT CORP	CL A	559211107	2	000000000347	SH	DEFINED	01
MAGNA INTL INC	CL A	559222401	477	000000006500	SH	DEFINED	01
MAGNETEK INC	COM	559424106	3	000000000307	SH	DEFINED	01
MAGNUM HUNTER RES INC	COM PAR \$0	55972F203	4	000000000591	SH	DEFINED	01
MAIL-WELL INC	COM	560321200	2	000000000455	SH	DEFINED	01
MAIN STR BKS INC NEW	COM	56034R102	2	000000000146	SH	DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	844	000000027511	SH	DEFINED	01
MANHATTAN ASSOCS INC	COM	562750109	8	000000000222	SH	DEFINED	01
MANITOWOC INC	COM	563571108	89	000000002269	SH	DEFINED	01

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OMANOR CARE INC NEW	COM	564055101	1,361	000000058430	SH		DEFINED	01
MANOR CARE INC NEW	COM	564055101	67	000000002900	SH		DEFINED	06
MANPOWER INC	COM	56418H100	106	000000002749	SH		DEFINED	01
MANUFACTURED HOME CMNTYS INC	COM	564682102	7	000000000216	SH		DEFINED	01
MANUFACTURERS SVCS LTD	COM	565005105	1	000000000236	SH		DEFINED	01
MANUGISTICS GROUP INC	COM	565011103	277	000000012900	SH		DEFINED	01
MAPINFO CORP	COM	565105103	2	000000000204	SH		DEFINED	01
MARATHON OIL CORP	COM	565849106	6,606	000000229391	SH		DEFINED	01
MARATHON OIL CORP	COM	565849106	126	000000004400	SH		DEFINED	06
MARCUS CORP	COM	566330106	4	000000000265	SH		DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	17,740	000000157362	SH		DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	5,090	000000081794	SH		DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	6,232	000000138645	SH		DEFINED	01
MARTEK BIOSCIENCES CORP	COM	572901106	7	000000000249	SH		DEFINED	01
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	000000000129	SH		DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	90	000000002150	SH		DEFINED	01
MASCO CORP	COM	574599106	7,956	000000289845	SH		DEFINED	01
MASTEC INC	COM	576323109	2	000000000351	SH		DEFINED	01

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MATRIXONE INC	COM	57685P304	4	000000000471	SH	DEFINED	01
MATTEL INC	COM	577081102	5,528	000000265264	SH	DEFINED	01
MATTHEWS INTL CORP	CL A	577128101	11	000000000455	SH	DEFINED	01
MATTSON TECHNOLOGY INC	COM	577223100	3	000000000476	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	11,580	000000207875	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	139	000000002500	SH	DEFINED	06
MAXIM PHARMACEUTICALS INC	COM	57772M107	1	000000000354	SH	DEFINED	01
MAXTOR CORP	COM NEW	577729205	152	000000021900	SH	DEFINED	01
MAXWELL TECHNOLOGIES INC	COM	577767106	1	000000000155	SH	DEFINED	01
MAXYGEN INC	COM	577776107	5	000000000442	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	6,900	000000198013	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	66	000000001900	SH	DEFINED	06
MAVERICK TUBE CORP	COM	577914104	8	000000000517	SH	DEFINED	01
MAXIMUS INC	COM	577933104	205	000000006690	SH	DEFINED	01
MAYTAG CORP	COM	578592107	1,974	000000044613	SH	DEFINED	01
MCAFEE COM CORP	CL A	579062100	635	000000038582	SH	DEFINED	01
MCCLATCHY CO	CL A	579489105	41	000000000700	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	40	000000000801	SH	DEFINED	01
MCDATA CORP	CL B	580031102	8,225	000000679759	SH	DEFINED	01
MCDATA CORP	CL A	580031201	134	000000011312	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	682	000000043904	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	20,628	000000743363	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	68	000000002430	SH	DEFINED	02
MCGRATH RENTCORP	COM	580589109	3	000000000103	SH	DEFINED	01
MCGRAW HILL COS INC	COM	580645109	8,797	000000128897	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	6,369	000000170169	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	295	000000007900	SH	DEFINED	06
MEADWESTVACO CORP	COM	583334107	3,758	000000113372	SH	DEFINED	01

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OMEASUREMENT SPECIALTIES INC	COM	583421102	3	000000000508	SH		DEFINED	01
MECHANICAL DYNAMICS INC	COM	583521109	1,417	000000075200	SH		DEFINED	01
MECHANICAL TECHNOLOGY INC	COM	583538103	1	000000000291	SH		DEFINED	01
MEDAREX INC	COM	583916101	46	000000002900	SH		DEFINED	01
MED-DESIGN CORP	COM	583926100	1	000000000114	SH		DEFINED	01
MEDALLION FINL CORP	COM	583928106	1	000000000209	SH		DEFINED	01
MEDFORD BANCORP INC	COM	584131106	2	000000000094	SH		DEFINED	01
MEDIA GEN INC	CL A	584404107	136	000000002153	SH		DEFINED	01
MEDICINES CO	COM	584688105	4	000000000339	SH		DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	277	000000005000	SH		DEFINED	01
MEDIMMUNE INC	COM	584699102	6,032	000000153369	SH		DEFINED	01
MEDQUIST INC	COM	584949101	4	000000000156	SH		DEFINED	01
MEDIS TECHNOLOGIES LTD	COM	58500P107	3	000000000250	SH		DEFINED	01
MEDTRONIC INC	COM	585055106	33,627	000000743804	SH		DEFINED	01
MELLON FINL CORP	COM	58551A108	10,721	000000277828	SH		DEFINED	01
MEMBERWORKS INC	COM	586002107	2	000000000138	SH		DEFINED	01
MENS WEARHOUSE INC	COM	587118100	163	000000006998	SH		DEFINED	01
MENTOR CORP MINN	COM	587188103	11	000000000320	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	375	000000017747	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	181	000000008600	SH		DEFINED	06
MERCANTILE BANKSHARES CORP	COM	587405101	264	000000006104	SH		DEFINED	01
MERCK & CO INC	COM	589331107	81,154	000001409419	SH		DEFINED	01
MERCK & CO INC	COM	589331107	333	000000005800	SH		DEFINED	06
MERCURY COMPUTER SYS	COM	589378108	84	000000002640	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	2,063	000000054801	SH		DEFINED	01
MEREDITH CORP	COM	589433101	1,197	000000028175	SH		DEFINED	01

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MERIDIAN RESOURCE CORP	COM	58977Q109	2	000000000522	SH	DEFINED	01
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	000000000575	SH	DEFINED	01
MERITAGE CORP	COM	59001A102	3	000000000048	SH	DEFINED	01
MERIX CORP	COM	590049102	3	000000000205	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	26,619	000000480673	SH	DEFINED	01
MESA AIR GROUP INC	COM	590479101	4	000000000436	SH	DEFINED	01
MESABA HLDGS INC	COM	59066B102	1	000000000150	SH	DEFINED	01
METASOLV INC	COM	59139P104	3	000000000410	SH	DEFINED	01
METHODE ELECTRS INC	CL A	591520200	6	000000000514	SH	DEFINED	01
METLIFE INC	COM	59156R108	15,028	000000477088	SH	DEFINED	01
METLIFE INC	COM	59156R108	337	000000010700	SH	DEFINED	06
METRIS COS INC	COM	591598107	709	000000035460	SH	DEFINED	01
METRO GOLDWYN MAYER INC	COM	591610100	89	000000005400	SH	DEFINED	01
METRO ONE TELECOMMUNICATIONS	COM	59163F105	67	000000002677	SH	DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	167	000000003700	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	37	000000000998	SH	DEFINED	01
MICREL INC	COM	594793101	16	000000000671	SH	DEFINED	01
MICRO GENERAL CORP	COM NEW	594838302	2	000000000162	SH	DEFINED	01
MICROS SYS INC	COM	594901100	6	000000000266	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	193,071	000003201311	SH	DEFINED	01

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OMICROSOFT CORP	COM	594918104	134	000000002265	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	265	000000004400	SH	DEFINED	06
MICROVISION INC WASH	COM	594960106	1	000000000163	SH	DEFINED	01
MICROSTRATEGY INC	CL A	594972101	1	000000000495	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	107	000000002566	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	138	000000003300	SH	DEFINED	06
MICROMUSE INC	COM	595094103	20	000000002300	SH	DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	12,564	00000381895	SH	DEFINED	01
MICROSEMI CORP	COM	595137100	80	000000004933	SH	DEFINED	01
MICROTUNE INC DEL	COM	59514P109	6	000000000462	SH	DEFINED	01
MID-AMER APT CMNTYS INC	COM	59522J103	5	000000000214	SH	DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	266	000000009337	SH	DEFINED	01
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	3	000000000199	SH	DEFINED	01
MID-STATE BANCSHARES	COM	595440108	6	000000000367	SH	DEFINED	01
MIDAS GROUP INC	COM	595626102	3	000000000226	SH	DEFINED	01
MIDDLESEX WATER CO	COM	596680108	2	000000000116	SH	DEFINED	01
MIDLAND CO	COM	597486109	2	000000000060	SH	DEFINED	01
MIDWEST EXPRESS HLDGS INC	COM	597911106	3	000000000192	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	6	000000000470	SH	DEFINED	01
MIDWEST BANC HOLDINGS INC	COM	598251106	1	000000000088	SH	DEFINED	01
MILACRON INC	COM	598709103	3	000000000240	SH	DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	145	000000006511	SH	DEFINED	01
MILLENNIUM CHEMICALS INC	COM	599903101	14	000000000962	SH	DEFINED	01
MILLER HERMAN INC	COM	600544100	13	000000000547	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	1,528	000000034553	SH	DEFINED	01
MILLS CORP	COM	601148109	7	000000000278	SH	DEFINED	01
MINE SAFETY APPLIANCES CO	COM	602720104	4	000000000131	SH	DEFINED	01
MINERALS TECHNOLOGIES INC	COM	603158106	22	000000000438	SH	DEFINED	01
MINNESOTA MNG & MFG CO	COM	604059105	28,827	000000250650	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL A	604567107	409	000000055593	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL B	604567206	2,834	000000423066	SH	DEFINED	01
MIRANT CORP	COM	604675108	3,305	000000228742	SH	DEFINED	01
MIRANT CORP	COM	604675108	63	000000004400	SH	DEFINED	06
MISSION WEST PPTYS INC	COM	605203108	3	000000000233	SH	DEFINED	01

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MISSISSIPPI VY BANCSHARES IN	COM	605720101	3	000000000087	SH	DEFINED	01
MOBILE MINI INC	COM	60740F105	6	000000000199	SH	DEFINED	01
MODINE MFG CO	COM	607828100	17	000000000666	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	1,801	000000029980	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	216	000000003600	SH	DEFINED	06
MOLECULAR DEVICES CORP	COM	60851C107	3	000000000218	SH	DEFINED	01
MOLEX INC	COM	608554101	11,982	000000345627	SH	DEFINED	01
MONACO COACH CORP	COM	60886R103	20	000000000848	SH	DEFINED	01
MONDAVI ROBERT CORP	CL A	609200100	4	000000000128	SH	DEFINED	01
MONY GROUP INC	COM	615337102	13	000000000344	SH	DEFINED	01
MOODYS CORP	COM	615369105	4,789	000000116539	SH	DEFINED	01
MOOG INC	CL A	615394202	6	000000000216	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OOMORE LTD	COM	615785102	201	000000015500	SH		DEFINED	01
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	36,035	000000628783	SH		DEFINED	01
MOTOROLA INC	COM	620076109	18,039	000001270411	SH		DEFINED	01
MOTOROLA INC	COM	620076109	1,051	000000077000	SH		DEFINED	02
MOVADO GROUP INC	COM	624580106	3	000000000147	SH		DEFINED	01
MOVIE GALLERY INC	COM	624581104	2	000000000167	SH		DEFINED	01
MUELLER INDS INC	COM	624756102	96	000000002746	SH		DEFINED	01
MULTEX COM INC	COM	625367107	1	000000000414	SH		DEFINED	01
MURPHY OIL CORP	COM	626717102	31	000000000327	SH		DEFINED	01
MYERS INDS INC	COM	628464109	3	000000000250	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	1,499	000000050909	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	353	000000012000	SH		DEFINED	06
NBC CAP CORP	COM	628729105	2	000000000080	SH		DEFINED	01
NBT BANCORP INC	COM	628778102	5	000000000370	SH		DEFINED	01
NBTY INC	COM	628782104	11	000000000654	SH		DEFINED	01
NCI BUILDING SYS INC	COM	628852105	5	000000000244	SH		DEFINED	01
NCO GROUP INC	COM	628858102	12	000000000464	SH		DEFINED	01
NCR CORP NEW	COM	62886E108	2,481	000000055443	SH		DEFINED	01
NS GROUP INC	COM	628916108	2	000000000264	SH		DEFINED	01
NL INDS INC	COM NEW	629156407	2	000000000146	SH		DEFINED	01
NMS COMMUNICATIONS CORP	COM	629248105	2	000000000560	SH		DEFINED	01
NN INC	COM	629337106	1	000000000175	SH		DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	13	000000000420	SH		DEFINED	01
NRG ENERGY INC	COM	629377102	3,554	000000294700	SH		DEFINED	01
NUI CORP	COM	629431107	27	000000001113	SH		DEFINED	01
NVR INC	COM	62944T105	29	000000000094	SH		DEFINED	01
NVR INC	COM	62944T105	159	000000000500	SH		DEFINED	02
NABI BIOPHARMACEUTICALS	COM	629519109	3	000000000579	SH		DEFINED	01
NABORS INDS INC	COM	629568106	3,434	000000081289	SH		DEFINED	01
NACCO INDS INC	CL A	629579103	6	000000000099	SH		DEFINED	01
NANOMETRICS INC	COM	630077105	2	000000000112	SH		DEFINED	01
NANOPHASE TCHNOLOGIES CORP	COM	630079101	1	000000000177	SH		DEFINED	01
NAPRO BIOTHERAPUTICS INC	COM	630795102	3	000000000375	SH		DEFINED	01
NASH FINCH CO	COM	631158102	4	000000000165	SH		DEFINED	01
NATCO GROUP INC	CL A	63227W203	1	000000000141	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	11,441	000000371966	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	341	000000011100	SH		DEFINED	06
NATIONAL COMMERCE FINL CORP	COM	63545P104	146	000000005270	SH		DEFINED	01
NATIONAL HEALTHCARE CORP	COM	635906100	2	000000000123	SH		DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	14	000000000575	SH		DEFINED	01
NATIONAL GOLF PPTYS INC	COM	63623G109	1	000000000152	SH		DEFINED	01
NATIONAL HEALTH INVS INC	COM	63633D104	4	000000000314	SH		DEFINED	01

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NATIONAL INSTRS CORP	COM	636518102	15	000000000370	SH	DEFINED	01
NATIONAL-OILWELL INC	COM	637071101	14	000000000584	SH	DEFINED	01
NATIONAL PENN BANCSHARES INC	COM	637138108	6	000000000272	SH	DEFINED	01
NATIONAL PRESTO INDS INC	COM	637215104	2	000000000071	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
ONATIONAL PROCESSING INC	COM	637229105	3	000000000106	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3,557	000000105593	SH		DEFINED	01
NATIONAL SVC INDS INC	COM NEW	637657206	1	000000000157	SH		DEFINED	01
NATIONAL WESTN LIFE INS CO	CL A	638522102	3	000000000033	SH		DEFINED	01
NATIONWIDE FINL SVCS INC	CL A	638612101	25	000000000600	SH		DEFINED	01
NATIONWIDE HEALTH PPTYS INC	COM	638620104	14	0000000000718	SH		DEFINED	01
NATURES SUNSHINE PRODUCTS IN	COM	639027101	1	000000000176	SH		DEFINED	01
NAUTICA ENTERPRISES INC	COM	639089101	5	0000000000379	SH		DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	1,736	000000039202	SH		DEFINED	01
NAVIGANT CONSULTING INC	COM	63935N107	3	000000000600	SH		DEFINED	01
NAVIGANT INTL INC	COM	63935R108	2	000000000200	SH		DEFINED	01
NDCHEALTH CORP	COM	639480102	17	000000000492	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	511	000000014845	SH		DEFINED	01
NEOSE TECHNOLOGIES INC	COM	640522108	5	000000000177	SH		DEFINED	01
NEOPHARM INC	COM	640919106	3	000000000172	SH		DEFINED	01
NETBANK INC	COM	640933107	6	0000000000380	SH		DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	1,774	000000073316	SH		DEFINED	01
NET2PHONE	COM	64108N106	1	000000000266	SH		DEFINED	01
NETEGRITY INC	COM	64110P107	5	0000000000360	SH		DEFINED	01
NETRO CORP	COM	64114R109	1	0000000000575	SH		DEFINED	01
NETIQ CORP	COM	64115P102	327	000000015019	SH		DEFINED	01
NETSCOUT SYS INC	COM	64115T104	1	000000000262	SH		DEFINED	01
NETRATINGS INC	COM	64116M108	1	000000000110	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	3,986	000000195625	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	83	000000004100	SH		DEFINED	06
NEUBERGER BERMAN INC	COM	641234109	23	0000000000508	SH		DEFINED	01
NEUROGEN CORP	COM	64124E106	2	000000000189	SH		DEFINED	01
NEUROCRINE BIOSCIENCES INC	COM	64125C109	16	0000000000414	SH		DEFINED	01
NEW CENTURY FINANCIAL CORP	COM	64352D101	3	000000000162	SH		DEFINED	01
NEW ENGLAND BUSINESS SVC INC	COM	643872104	4	0000000000175	SH		DEFINED	01
NEW FOCUS INC	COM	644383101	2	0000000000796	SH		DEFINED	01
NEW HORIZONS WORLDWIDE INC	COM	645526104	1	0000000000102	SH		DEFINED	01
NEW JERSEY RES	COM	646025106	36	000000001208	SH		DEFINED	01
NEW PLAN EXCEL RLTY TR INC	COM	648053106	13	0000000000674	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	56	000000002047	SH		DEFINED	01
NEW YORK TIMES CO	CL A	650111107	4,176	000000087269	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	5,300	000000165840	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	521	000000014100	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	6,404	000000231292	SH		DEFINED	01
NEWPARK RES INC	COM PAR \$.	651718504	7	0000000000999	SH		DEFINED	01
NEWPORT CORP	COM	651824104	56	000000002370	SH		DEFINED	01
NEWS CORP LTD	ADR NEW	652487703	2,423	000000085400	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2,961	000000550413	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	42	000000007900	SH		DEFINED	06
NICOR INC	COM	654086107	1,152	000000025297	SH		DEFINED	01
NICOR INC	COM	654086107	186	000000004100	SH		DEFINED	06

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT	MAN
ONIKE INC	CL B	654106103	9,282	000000154688	SH		DEFINED	01	
NIKE INC	CL B	654106103	444	000000007303	SH		DEFINED	02	
NIKE INC	CL B	654106103	192	000000003200	SH		DEFINED	06	
99 CENTS ONLY STORES	COM	65440K106	30	000000000784	SH		DEFINED	01	
NISOURCE INC	COM	65473P105	2,745	000000119639	SH		DEFINED	01	
NOBLE AFFILIATES INC	COM	654894104	328	000000008409	SH		DEFINED	01	
NOBLE DRILLING CORP	COM	655042109	3,182	000000076892	SH		DEFINED	01	
NOBLE DRILLING CORP	COM	655042109	91	000000002200	SH		DEFINED	06	
NORDSON CORP	COM	655663102	18	000000000598	SH		DEFINED	01	
NORDSTROM INC	COM	655664100	2,281	000000093117	SH		DEFINED	01	
NORFOLK SOUTHERN CORP	COM	655844108	5,657	000000236325	SH		DEFINED	01	
NORTEK INC	COM	656559101	44	000000001229	SH		DEFINED	01	
NORTEL NETWORKS CORP NEW	COM	656568102	8,212	000001829163	SH		DEFINED	01	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	1	000000000108	SH		DEFINED	01	
NORTH FORK BANCORPORATION NY	COM	659424105	457	000000012872	SH		DEFINED	01	
NORTH PITTSBURGH SYS INC	COM	661562108	3	000000000228	SH		DEFINED	01	
NORTHEAST UTILS	COM	664397106	20	000000001012	SH		DEFINED	01	
NORTHERN TR CORP	COM	665859104	7,987	000000132878	SH		DEFINED	01	
NORTHFIELD LABS INC	COM	666135108	1	000000000161	SH		DEFINED	01	
NORTHROP GRUMMAN CORP	COM	666807102	7,118	000000062966	SH		DEFINED	01	
NORTHWEST AIRLS CORP	CL A	667280101	102	000000005400	SH		DEFINED	01	
NORTHWEST BANCORP INC PA	COM	667328108	2	000000000185	SH		DEFINED	01	
NORTHWEST NAT GAS CO	COM	667655104	41	000000001483	SH		DEFINED	01	
NORTHWESTERN CORP	COM	668074107	9	000000000416	SH		DEFINED	01	
NU HORIZONS ELECTRS CORP	COM	669908105	2	000000000223	SH		DEFINED	01	
NOVADIGM INC	COM	669937104	1	000000000202	SH		DEFINED	01	
NUANCE COMMUNICATIONS INC	COM	669967101	2	000000000406	SH		DEFINED	01	
NOVAVAX INC	COM	670002104	2	000000000224	SH		DEFINED	01	
NOVELL INC	COM	670006105	826	000000212392	SH		DEFINED	01	
NOVELLUS SYS INC	COM	670008101	4,815	000000088949	SH		DEFINED	01	
NOVEN PHARMACEUTICALS INC	COM	670009109	7	000000000341	SH		DEFINED	01	
NOVOSTE CORP	COM	67010C100	1	000000000226	SH		DEFINED	01	
NU SKIN ENTERPRISES INC	CL A	67018T105	6	000000000652	SH		DEFINED	01	
NSTAR	COM	67019E107	17	000000000383	SH		DEFINED	01	
NTELOS INC	COM	67019U101	1	000000000257	SH		DEFINED	01	
NUCOR CORP	COM	670346105	2,852	000000044403	SH		DEFINED	01	
NUCOR CORP	COM	670346105	141	000000002200	SH		DEFINED	06	
NUEVO ENERGY CO	COM	670509108	3	000000000222	SH		DEFINED	01	
NUMERICAL TECHNOLOGIES INC	COM	67053T101	76	000000000568	SH		DEFINED	01	
NVIDIA CORP	COM	67066G104	5,758	000000129819	SH		DEFINED	01	
NVIDIA CORP	COM	67066G104	84	000000001900	SH		DEFINED	06	
NYFIX INC	COM	670712108	5	000000000357	SH		DEFINED	01	
O CHARLEYS INC	COM	670823103	5	000000000254	SH		DEFINED	01	
OGE ENERGY CORP	COM	670837103	13	000000000563	SH		DEFINED	01	
OM GROUP INC	COM	670872100	173	000000002400	SH		DEFINED	01	
OSI PHARMACEUTICALS INC	COM	671040103	352	000000009000	SH		DEFINED	01	

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OOTG SOFTWARE INC	COM	671059103	818	000000094833	SH		DEFINED	01	
OAK TECHNOLOGY INC	COM	671802106	10	000000000731	SH		DEFINED	01	
OAKLEY INC	COM	673662102	100	000000000560	SH		DEFINED	01	
OCCIDENTAL PETE CORP DEL	COM	674599105	6,215	000000213241	SH		DEFINED	01	

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OCCIDENTAL PETE CORP DEL	COM	674599105	300	000000010300	SH	DEFINED	06
OCEAN ENERGY INC DEL	COM	67481E106	293	000000014841	SH	DEFINED	01
OCEANEERING INTL INC	COM	675232102	140	000000004835	SH	DEFINED	01
OCEANFIRST FINL CORP	COM	675234108	3	000000000113	SH	DEFINED	01
OCTEL CORP	COM	675727101	2	000000000150	SH	DEFINED	01
OCULAR SCIENCES INC	COM	675744106	7	000000000256	SH	DEFINED	01
OCWEN FINL CORP	COM	675746101	3	000000000558	SH	DEFINED	01
OFFICEMAX INC	COM	67622M108	9	000000001624	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	3,722	000000187514	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	398	000000020100	SH	DEFINED	06
OFFSHORE LOGISTICS INC	COM	676255102	5	000000000272	SH	DEFINED	01
OHIO CAS CORP	COM	677240103	24	000000001285	SH	DEFINED	01
OIL STS INTL INC	COM	678026105	1	000000000152	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	27	000000000859	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	268	000000008400	SH	DEFINED	06
OLD SECOND BANCORP INC ILL	COM	680277100	3	000000000087	SH	DEFINED	01
OLIN CORP	COM PAR \$1	680665205	96	000000005142	SH	DEFINED	01
OMNICARE INC	COM	681904108	17	000000000675	SH	DEFINED	01
OMNICOM GROUP INC	COM	681919106	11,080	000000117376	SH	DEFINED	01
1-800 CONTACTS INC	COM	681977104	1	000000000103	SH	DEFINED	01
OMEGA FINL CORP	COM	682092101	4	000000000125	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	4	000000000602	SH	DEFINED	01
ON ASSIGNMENT INC	COM	682159108	5	000000000318	SH	DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	2	000000000506	SH	DEFINED	01
1 800 FLOWERS COM	CL A	68243Q106	1	000000000127	SH	DEFINED	01
ONEIDA LTD	COM	682505102	3	000000000215	SH	DEFINED	01
ONEOK INC NEW	COM	682680103	25	000000001240	SH	DEFINED	01
ONI SYSTEMS CORP	COM	68273F103	493	000000080000	SH	DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	1	000000000281	SH	DEFINED	01
ONYX SOFTWARE CORP	COM	683402101	3	000000000606	SH	DEFINED	01
OPENWAVE SYS INC	COM	683718100	77	000000012131	SH	DEFINED	01
OPLINK COMMUNICATIONS INC	COM	68375Q106	2	000000001791	SH	DEFINED	01
OPNET TECHNOLOGIES INC	COM	683757108	1	000000000131	SH	DEFINED	01
ORACLE CORP	COM	68389X105	42,544	000003323779	SH	DEFINED	01
OPTION CARE INC	COM	683948103	1	000000000113	SH	DEFINED	01
ORASURE TECHNOLOGIES INC	COM	68554V108	2	000000000397	SH	DEFINED	01
ORBITAL SCIENCES CORP	COM	685564106	2	000000000526	SH	DEFINED	01
ORCHID BIOSCIENCES INC	COM	68571P100	2	000000000823	SH	DEFINED	01
OREGON STL MLS INC	COM	686079104	2	000000000392	SH	DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	17	000000000563	SH	DEFINED	01
ORIENTAL FINL GROUP INC	COM	68618W100	3	000000000150	SH	DEFINED	01
ORTHODONTIC CTRS AMER INC	COM	68750P103	278	000000010100	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OOSCA INC	CL A	687836106	3,883	000000139402	SH		DEFINED	01
OSHKOSH B GOSH INC	CL A	688222207	6	000000000146	SH		DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	14	000000000254	SH		DEFINED	01
OSMONICS INC	COM	688350107	2	000000000161	SH		DEFINED	01
OTTER TAIL CORP	COM	689648103	11	000000000374	SH		DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	313	000000008753	SH		DEFINED	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	16	000000000662	SH		DEFINED	01
OVERTURE SVCS INC	COM	69039R100	8	000000000298	SH		DEFINED	01
OWENS & MINOR INC NEW	COM	690732102	27	000000001415	SH		DEFINED	01
OWENS ILL INC	COM NEW	690768403	37	000000002226	SH		DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	160	000000003832	SH		DEFINED	01
OXFORD INDS INC	COM	691497309	2	000000000091	SH		DEFINED	01

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P C CONNECTION	COM	69318J100	1	000000000101	SH	DEFINED	01
PC-TEL INC	COM	69325Q105	1	000000000207	SH	DEFINED	01
PDI INC	COM	69329V100	1	000000000117	SH	DEFINED	01
PG&E CORP	COM	69331C108	5,216	000000221418	SH	DEFINED	01
PG&E CORP	COM	69331C108	73	000000003100	SH	DEFINED	06
PFF BANCORP INC	COM	69331W104	5	000000000175	SH	DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	82	000000001240	SH	DEFINED	01
PICO HLDGS INC	COM NEW	693366205	2	000000000162	SH	DEFINED	01
PLX TECHNOLOGY INC	COM	693417107	3	000000000257	SH	DEFINED	01
PMA CAP CORP	CL A	693419202	5	000000000249	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	2,603	000000159916	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	994	000000013122	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	68	000000000900	SH	DEFINED	06
PNC FINL SVCS GROUP INC	COM	693475105	10,168	000000165369	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	86	000000001400	SH	DEFINED	06
PNM RES INC	COM	69349H107	26	000000000877	SH	DEFINED	01
PPG INDS INC	COM	693506107	6,328	000000115248	SH	DEFINED	01
PPG INDS INC	COM	693506107	131	000000002400	SH	DEFINED	06
PPL CORP	COM	69351T106	3,381	000000085367	SH	DEFINED	01
PPL CORP	COM	69351T106	83	000000002100	SH	DEFINED	06
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	7	0000000000510	SH	DEFINED	01
PRI AUTOMATION INC	COM	69357H106	3,504	000000150359	SH	DEFINED	01
PS BUSINESS PKS INC CALIF	COM	69360J107	5	0000000000162	SH	DEFINED	01
PSS WORLD MED INC	COM	69366A100	10	000000001082	SH	DEFINED	01
PACCAR INC	COM	693718108	3,898	000000053249	SH	DEFINED	01
PACIFIC CAP BANCORP NEW	COM	69404P101	12	000000000400	SH	DEFINED	01
PACIFIC CENTY FINL CORP	COM	694058108	368	000000014155	SH	DEFINED	01
PACIFIC NORTHWEST BANCORP	COM	69466M103	5	0000000000210	SH	DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	224	000000009141	SH	DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	11	0000000000681	SH	DEFINED	01
PACKAGING CORP AMER	COM	695156109	15	0000000000762	SH	DEFINED	01
PACKETEER INC	COM	695210104	2	0000000000340	SH	DEFINED	01
PACTIV CORP	COM	695257105	2,004	000000100124	SH	DEFINED	01
PAIN THERAPEUTICS INC	COM	69562K100	2	0000000000243	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OPALL CORP	COM	696429307	1,610	000000078618	SH		DEFINED	01
PALM HARBOR HOMES	COM	696639103	5	000000000248	SH		DEFINED	01
PALM INC	COM	696642107	1,315	000000329632	SH		DEFINED	01
PANAMSAT CORP NEW	COM	697933109	170	000000007483	SH		DEFINED	01
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	11	000000000366	SH		DEFINED	01
PANERA BREAD CO	CL A	69840W108	9	000000000149	SH		DEFINED	01
PAPA JOHNS INTL INC	COM	698813102	10	000000000388	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,181	000000195685	SH		DEFINED	01
PAREXEL INTL CORP	COM	699462107	6	000000000380	SH		DEFINED	01
PARK ELECTROCHEMICAL CORP	COM	700416209	7	000000000253	SH		DEFINED	01
PARK NATL CORP	COM	700658107	17	000000000176	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	22	000000002176	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	99	000000009548	SH		DEFINED	02
PARKER DRILLING CO	COM	701081101	5	000000001312	SH		DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	3,825	000000076672	SH		DEFINED	01
PARKERVISION INC	COM	701354102	2	000000000128	SH		DEFINED	01
PARKWAY PPTYS INC	COM	70159Q104	4	000000000126	SH		DEFINED	01
PATHMARK STORES INC NEW	COM	70322A101	10	000000000457	SH		DEFINED	01
PATINA OIL & GAS CORP	COM	703224105	72	000000002287	SH		DEFINED	01
PATTERSON DENTAL CO	COM	703412106	152	000000003489	SH		DEFINED	01

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PATTERSON UTI ENERGY INC	COM	703481101	440	000000014816	SH	DEFINED	01
PAXAR CORP	COM	704227107	64	000000003740	SH	DEFINED	01
PAXSON COMMUNICATIONS CORP	COM	704231109	5	000000000479	SH	DEFINED	01
PAYCHEX INC	COM	704326107	8,698	000000219107	SH	DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	595	000000009761	SH	DEFINED	01
PECO II INC	COM	705221109	1	000000002029	SH	DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	74	000000001820	SH	DEFINED	01
PEGASUS COMMUNICATIONS CORP	CL A	705904100	1	000000000654	SH	DEFINED	01
PEGASUS SOLUTIONS INC	COM	705906105	6	000000000374	SH	DEFINED	01
PEMSTAR INC	COM	706552106	3	000000000327	SH	DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	10	000000000600	SH	DEFINED	01
PENN ENGR & MFG CORP	COM NON VT	707389300	3	000000000181	SH	DEFINED	01
PENN NATL GAMING INC	COM	707569109	5	000000000157	SH	DEFINED	01
PENN VA CORP	COM	707882106	65	000000001621	SH	DEFINED	01
PENNEY J C INC	COM	708160106	4,278	000000206581	SH	DEFINED	01
PENNFED FINL SVCS INC	COM	708167101	2	000000000086	SH	DEFINED	01
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	5	000000000201	SH	DEFINED	01
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	154	000000007182	SH	DEFINED	01
PENTAIR INC	COM	709631105	362	000000008054	SH	DEFINED	01
PENTON MEDIA INC	COM	709668107	2	000000000353	SH	DEFINED	01
PENWEST PHARMACEUTICALS CO	COM	709754105	3	000000000204	SH	DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	818	000000020779	SH	DEFINED	01
PEOPLES HLDG CO	COM	711148106	3	000000000087	SH	DEFINED	01
PEOPLESOFT INC	COM	712713106	6,599	000000180652	SH	DEFINED	01
PEP BOYS MANNY MOE & JACK	COM	713278109	88	000000005291	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	4,212	000000162840	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OPEPSI BOTTLING GROUP INC	COM	713409100	72	000000002800	SH	DEFINED	06
PEPSIAMERICAS INC	COM	71343P200	16	000000001126	SH	DEFINED	01
PEPSICO INC	COM	713448108	52,840	000001026036	SH	DEFINED	01
PEPSICO INC	COM	713448108	108	000000002105	SH	DEFINED	02
PER-SE TECHNOLOGIES INC	COM NEW	713569309	5	000000000455	SH	DEFINED	01
PEREGRINE PHARMACEUTICALS IN	COM	713661106	3	000000001671	SH	DEFINED	01
PERFORMANCE FOOD GROUP CO	COM	713755106	21	000000000665	SH	DEFINED	01
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	1	000000000151	SH	DEFINED	01
PERICOM SEMICONDUCTOR CORP	COM	713831105	4	000000000326	SH	DEFINED	01
PERKINELMER INC	COM	714046109	1,627	000000087981	SH	DEFINED	01
PEROT SYS CORP	CL A	714265105	18	000000000946	SH	DEFINED	01
PERRIGO CO	COM	714290103	17	000000001452	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	3,602	000000144500	SH	DEFINED	01
PETROQUEST ENERGY INC	COM	716748108	2	000000000389	SH	DEFINED	01
PETSMART INC	COM	716768106	97	000000007204	SH	DEFINED	01
PHARMACYCLICS INC	COM	716933106	1	000000000245	SH	DEFINED	01
PFIZER INC	COM	717081103	142,982	000003597955	SH	DEFINED	01
PFIZER INC	COM	717081103	23	000000000600	SH	DEFINED	02
PFIZER INC	COM	717081103	246	000000006200	SH	DEFINED	06
PHARMACEUTICAL PROD DEV INC	COM	717124101	289	000000008300	SH	DEFINED	06
PHARMACEUTICAL RES INC	COM	717125108	196	000000009284	SH	DEFINED	01
PHARMACOPEIA INC	COM	71713B104	4	000000000337	SH	DEFINED	01
PHARMACIA CORP	COM	71713U102	34,024	000000754755	SH	DEFINED	01
PHARMOS CORP	COM NEW	717139208	1	000000000860	SH	DEFINED	01
PHELPS DODGE CORP	COM	717265102	1,925	000000045726	SH	DEFINED	01
PHILADELPHIA CONS HLDG CORP	COM	717528103	6	000000000174	SH	DEFINED	01
PHILADELPHIA SUBN CORP	COM PAR \$0	718009608	20	000000000861	SH	DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	65,545	000001244460	SH	DEFINED	01

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PHILLIPS PETE CO	COM	718507106	14,929	000000237732	SH	DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	4	000000000345	SH	DEFINED	01
PHOENIX COS INC NEW	COM	71902E109	819	000000042700	SH	DEFINED	01
PHOENIX TECHNOLOGY LTD	COM	719153108	4	000000000354	SH	DEFINED	01
PHOTON DYNAMICS INC	COM	719364101	13	000000000257	SH	DEFINED	01
PHOTRONICS INC	COM	719405102	593	000000017601	SH	DEFINED	01
PIEDMONT NAT GAS INC	COM	720186105	16	000000000466	SH	DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	391	000000019019	SH	DEFINED	01
PILGRIMS PRIDE CORP	CL B	721467108	115	000000008228	SH	DEFINED	01
PINNACLE ENTMT INC	COM	723456109	2	000000000278	SH	DEFINED	01
PINNACLE SYS INC	COM	723481107	6	000000000869	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	2,445	000000053916	SH	DEFINED	01
PIONEER NAT RES CO	COM	723787107	94	000000004251	SH	DEFINED	01
PIONEER STD ELECTRS INC	COM	723877106	5	000000000420	SH	DEFINED	01
PITNEY BOWES INC	COM	724479100	6,436	000000150382	SH	DEFINED	01
PITTSTON CO	COM BRINKS	725701106	58	000000002317	SH	DEFINED	01
PIXELWORKS INC	COM	72581M107	4	000000000333	SH	DEFINED	01
PIXAR	COM	725811103	22	000000000600	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OPLACER DOME INC	COM	725906101	2,568	000000209641	SH		DEFINED	01
PLAINS RES INC	COM PAR \$0	726540503	46	000000001864	SH		DEFINED	01
PLANAR SYS INC	COM	726900103	4	000000000162	SH		DEFINED	01
PLANTRONICS INC NEW	COM	727493108	94	000000004538	SH		DEFINED	01
PLATO LEARNING INC	COM	72764Y100	3	000000000215	SH		DEFINED	01
PLAYBOY ENTERPRISES INC	CL B	728117300	3	000000000198	SH		DEFINED	01
PLAYTEX PRODS INC	COM	72813P100	4	000000000405	SH		DEFINED	01
PLEXUS CORP	COM	729132100	241	000000010251	SH		DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	3,171	000000106737	SH		DEFINED	01
POLARIS INDS INC	COM	731068102	136	000000002149	SH		DEFINED	01
POLYCOM INC	COM	73172K104	836	0000000034021	SH		DEFINED	01
POLYMEDICA CORP	COM	731738100	4	000000000179	SH		DEFINED	01
POLYONE CORP	COM	73179P106	14	000000001175	SH		DEFINED	01
POMEROY COMPUTER RES	COM	731822102	2	000000000151	SH		DEFINED	01
POPE & TALBOT INC	COM	732827100	3	000000000237	SH		DEFINED	01
PORT FINL CORP	COM	734119100	2	000000000081	SH		DEFINED	01
PORTAL SOFTWARE INC	COM	736126103	2	000000001494	SH		DEFINED	01
POSSIS MEDICAL INC	COM	737407106	5	000000000258	SH		DEFINED	01
POST PPTYS INC	COM	737464107	18	000000000560	SH		DEFINED	01
POTASH CORP SASK INC	COM	73755L107	274	000000004200	SH		DEFINED	01
POTLATCH CORP	COM	737628107	21	000000000634	SH		DEFINED	01
POTOMAC ELEC PWR CO	COM	737679100	18	000000000776	SH		DEFINED	01
POWELL INDS INC	COM	739128106	2	000000000096	SH		DEFINED	01
POWER INTEGRATIONS INC	COM	739276103	7	000000000399	SH		DEFINED	01
POWER-ONE INC	COM	739308104	537	000000065657	SH		DEFINED	01
POWERWAVE TECHNOLOGIES INC	COM	739363109	17	000000001391	SH		DEFINED	01
POZEN INC	COM	73941U102	1	000000000296	SH		DEFINED	01
PRAECIS PHARMACEUTICALS INC	COM	739421105	4	000000000776	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	7,140	000000119409	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	131	000000002200	SH		DEFINED	06
PRE PAID LEGAL SVCS INC	COM	740065107	6	000000000228	SH		DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	363	000000010275	SH		DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	12	000000000400	SH		DEFINED	01
PRENTISS PPTYS TR	SH BEN INT	740706106	14	000000000475	SH		DEFINED	01
PRESIDENTIAL LIFE CORP	COM	740884101	7	000000000329	SH		DEFINED	01
PRESSTEK INC	COM	741113104	2	000000000466	SH		DEFINED	01

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PRICE COMMUNICATIONS CORP	COM NEW	741437305	90	000000005128	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	3,456	000000088793	SH	DEFINED	01
PRICELINE COM INC	COM	741503106	8	000000001588	SH	DEFINED	01
PRICESMART INC	COM	741511109	2	000000000057	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	592	000000037259	SH	DEFINED	01
PRIMA ENERGY CORP	COM PAR \$0	741901201	3	000000000147	SH	DEFINED	01
PRIME HOSPITALITY CORP	COM	741917108	8	000000000680	SH	DEFINED	01
PRIORITY HEALTHCARE CORP	CL B	74264T102	309	000000011900	SH	DEFINED	01
PRIVATE MEDIA GROUP INC	COM	74266R104	1	000000000219	SH	DEFINED	01
PROASSURANCE CORP	COM	74267C106	6	000000000346	SH	DEFINED	01

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OPROBUSINESS SERVICES INC	COM	742674104	6	000000000308	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	498	000000005530	SH	SOLE	
PROCTER & GAMBLE CO	COM	742718109	67,762	000000752168	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	67	000000000752	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	702	000000007800	SH	DEFINED	06
PROGENICS PHARMACEUTICALS IN	COM	743187106	1	000000000121	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	6,302	000000125952	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	235	000000004700	SH	DEFINED	06
PROGRESS SOFTWARE CORP	COM	743312100	8	000000000443	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	7,821	000000046943	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	416	000000002500	SH	DEFINED	06
PROQUEST COMPANY	COM	74346P102	34	000000000806	SH	DEFINED	01
PROSPERITY BANCSHARES INC	COM	743606105	2	000000000084	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	27	000000000895	SH	DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	2,469	000000144159	SH	DEFINED	01
PROTON ENERGY SYS INC	COM	74371K101	3	000000000505	SH	DEFINED	01
PROVIDENT BANCORP INC MONTEB	COM	743835100	1	000000000048	SH	DEFINED	01
PROVIDENT BANKSHARES CORP	COM	743859100	9	000000000388	SH	DEFINED	01
PROVIDENT FINL GROUP INC	COM	743866105	10	000000000355	SH	DEFINED	01
PROVINCE HEALTHCARE CO	COM	743977100	577	000000018181	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	2,583	000000342222	SH	DEFINED	01
PROXIM INC	COM	744284100	2	000000000477	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	5,866	000000128093	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	137	000000003000	SH	DEFINED	06
PUGET ENERGY INC NEW	COM	745310102	121	000000005826	SH	DEFINED	01
PULITZER INC	COM	745769109	6	000000000125	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	2,787	000000058248	SH	DEFINED	01
PURE RES INC	COM	74622E102	20	000000000904	SH	DEFINED	01
QRS CORP	COM	74726X105	2	000000000204	SH	DEFINED	01
QLOGIC CORP	COM	747277101	2,774	000000056022	SH	DEFINED	01
QLOGIC CORP	COM	747277101	74	000000001500	SH	DEFINED	06
QUAKER CITY BANCORP INC	COM	74731K106	1	000000000058	SH	DEFINED	01
QUAKER CHEM CORP	COM	747316107	2	000000000118	SH	DEFINED	01
QUAKER FABRIC CORP NEW	COM	747399103	1	000000000176	SH	DEFINED	01
QUALCOMM INC	COM	747525103	17,059	000000453216	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	123	000000007139	SH	DEFINED	01
QUANEX CORP	COM	747620102	14	000000000406	SH	DEFINED	01
QUANTUM CORP	COM DSSG	747906204	8	000000001124	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	132	000000001595	SH	DEFINED	01
QUEST SOFTWARE INC	COM	74834T103	401	000000026578	SH	DEFINED	01
QUESTAR CORP	COM	748356102	15	000000000588	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	2	000000000124	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	140	000000006432	SH	DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM	748767100	1,319	000000074313	SH	DEFINED	01

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QUIXOTE CORP COM 749056107 1 000000000097 SH DEFINED 01
 QWEST COMMUNICATIONS INTL IN COM 749121109 8,485 000001032319 SH DEFINED 01
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
OR & G FINANCIAL CORP	CL B	749136107	3	000000000156	SH		DEFINED	01
RFS HOTEL INVS INC	COM	74955J108	6	000000000445	SH		DEFINED	01
R H DONNELLEY CORP	COM NEW	74955W307	13	000000000449	SH		DEFINED	01
R G S ENERGY GROUP INC	COM	74956K104	5,319	000000135527	SH		DEFINED	01
RLI CORP	COM	749607107	5	000000000100	SH		DEFINED	01
RPC INC	COM	749660106	2	000000000164	SH		DEFINED	01
RPM INC OHIO	COM	749685103	345	000000022241	SH		DEFINED	01
RSA SEC INC	COM	749719100	16	000000001806	SH		DEFINED	01
RTI INTL METALS INC	COM	74973W107	3	000000000315	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	71	000000003993	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	1,009	000000020577	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	132	000000002700	SH		DEFINED	06
RADIANT SYSTEMS INC	COM	75025N102	2	000000000226	SH		DEFINED	01
RADIO ONE INC	CL D NON V	75040P405	8,821	000000428228	SH		DEFINED	01
RADIOSHACK CORP	COM	750438103	3,148	000000104806	SH		DEFINED	01
RADISYS CORP	COM	750459109	4	000000000241	SH		DEFINED	01
RAILAMERICA INC	COM	750753105	4	000000000435	SH		DEFINED	01
RAINBOW TECHNOLOGIES INC	COM	750862104	3	000000000352	SH		DEFINED	01
RAMBUS INC DEL	COM	750917106	84	000000010862	SH		DEFINED	01
RALCORP HLDGS INC NEW	COM	751028101	12	000000000455	SH		DEFINED	01
RANGE RES CORP	COM	75281A109	3	000000000741	SH		DEFINED	01
RARE HOSPITALITY INTL INC	COM	753820109	8	000000000326	SH		DEFINED	01
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2,238	000000141424	SH		DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	19	000000000581	SH		DEFINED	01
RAYONIER INC	COM	754907103	197	000000003711	SH		DEFINED	01
RAYOVAC CORP	COM	755081106	4	000000000311	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	9,697	000000236227	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	18,472	000000450000	SH		DEFINED	04
READ-RITE CORP	COM	755246105	5	000000001830	SH		DEFINED	01
READERS DIGEST ASSN INC	CL A NON V	755267101	435	000000019419	SH		DEFINED	01
READERS DIGEST ASSN INC	CL B	755267200	21	000000000900	SH		DEFINED	01
REALNETWORKS INC	COM	75605L104	43	000000006200	SH		DEFINED	01
REALTY INCOME CORP	COM	756109104	16	000000000498	SH		DEFINED	01
RECKSON ASSOCS RLTY CORP	COM	75621K106	168	000000006851	SH		DEFINED	01
RECKSON ASSOCS RLTY CORP	CL B	75621K304	5	000000000200	SH		DEFINED	01
RED HAT INC	COM	756577102	2	000000000409	SH		DEFINED	01
REDWOOD TR INC	COM	758075402	2	000000000108	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	1,457	000000053923	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	292	000000010831	SH		DEFINED	02
REGAL BELOIT CORP	COM	758750103	22	000000000890	SH		DEFINED	01
REGENCY CTRS CORP	COM	758849103	10	000000000353	SH		DEFINED	01
REGENERON PHARMACEUTICALS	COM	75886F107	53	000000002124	SH		DEFINED	01
REGENERATION TECH INC DEL	COM	75886N100	1	000000000192	SH		DEFINED	01
REGENT COMMUNICATIONS INC DE	COM	758865109	2	000000000291	SH		DEFINED	01
REGIS CORP MINN	COM	758932107	15	000000000563	SH		DEFINED	01
REGIONS FINL CORP	COM	758940100	4,850	000000141215	SH		DEFINED	01

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	OF CLASS		X1000	PRN AMT	PRN CALL	DSCRETN	MAN
OREGISTER COM INC	COM	75914G101	2	000000000296	SH	DEFINED	01
REHABCARE GROUP INC	COM	759148109	6	000000000241	SH	DEFINED	01
RELIANCE STEEL & ALUMINUM CO	COM	759509102	9	000000000362	SH	DEFINED	01
RELIANT ENERGY INC	COM	75952J108	4,739	000000183783	SH	DEFINED	01
RELIANT ENERGY INC	COM	75952J108	103	000000004000	SH	DEFINED	06
REMEC INC	COM	759543101	6	000000000684	SH	DEFINED	01
REMINGTON OIL & GAS CORP	COM	759594302	5	000000000249	SH	DEFINED	01
RENAISSANCE LEARNING INC	COM	75968L105	3	000000000118	SH	DEFINED	01
REPUBLIC BANCSHARES INC	COM	759929102	1	000000000072	SH	DEFINED	01
RENAL CARE GROUP INC	COM	759930100	24	000000000748	SH	DEFINED	01
RENT A CTR INC NEW	COM	76009N100	5	000000000107	SH	DEFINED	01
RENT WAY INC	COM	76009U104	3	000000000373	SH	DEFINED	01
REPUBLIC BANCORP KY	CL A	760281204	1	000000000107	SH	DEFINED	01
REPUBLIC BANCORP INC	COM	760282103	10	000000000740	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	22	000000001221	SH	DEFINED	01
RESEARCH FRONTIERS INC	COM	760911107	2	000000000148	SH	DEFINED	01
RESORTQUEST INTL INC	COM	761183102	1	000000000245	SH	DEFINED	01
RESOURCE AMERICA INC	CL A	761195205	2	000000000233	SH	DEFINED	01
RESOURCE BANCSHARES MTG GROU	COM	761197102	2,923	000000153000	SH	DEFINED	01
RESOURCES CONNECTION INC	COM	76122Q105	2	000000000102	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	217	000000006727	SH	DEFINED	01
RETEK INC	COM	76128Q109	9	000000000368	SH	DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	15	000000000506	SH	DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1,027	000000015873	SH	DEFINED	01
RIGEL PHARMACEUTICALS INC	COM	766559108	1	000000000400	SH	DEFINED	01
RIGGS NATL CORP WASH DC	COM	766570105	2	000000000194	SH	DEFINED	01
RIGHT MGMT CONSULTANTS INC	COM	766573109	3	000000000144	SH	DEFINED	01
RIVERSTONE NETWORKS INC	COM	769320102	148	000000024757	SH	DEFINED	01
RIVIANA FOODS INC	COM	769536103	1	000000000088	SH	DEFINED	01
ROADWAY CORP	COM	769742107	91	000000002481	SH	DEFINED	01
ROANOKE ELEC STL CORP	COM	769841107	2	000000000166	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	3	000000000121	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	2,955	000000100103	SH	DEFINED	01
ROCK-TENN CO	CL A	772739207	3	000000000178	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	2,258	000000112564	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	2,719	000000107849	SH	DEFINED	01
ROGERS CORP	COM	775133101	7	000000000239	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	7,811	000000184795	SH	DEFINED	01
ROLLINS INC	COM	775711104	9	000000000435	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	22	000000000449	SH	DEFINED	01
ROSLYN BANCORP INC	COM	778162107	13	000000000635	SH	DEFINED	01
ROSS STORES INC	COM	778296103	21	000000000574	SH	DEFINED	01
ROSS STORES INC	COM	778296103	215	000000005700	SH	DEFINED	06
ROWAN COS INC	COM	779382100	1,310	000000056901	SH	DEFINED	01
ROXIO INC	COM	780008108	577	000000025432	SH	DEFINED	01
ROYAL BANCSHARES PA INC	CL A	780081105	1	000000000058	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN CALL	PUT	INVSTMT DSCRETN	OT MAN
ROYAL DUTCH PETE CO	NY REG GLD	780257804	66,163	000001218041	SH		DEFINED	01
ROYAL DUTCH PETE CO	NY REG GLD	780257804	434	000000008000	SH		DEFINED	06
RUBY TUESDAY INC	COM	781182100	22	000000000980	SH		DEFINED	01
RUDDICK CORP	COM	781258108	13	000000000797	SH		DEFINED	01
RUDOLPH TECHNOLOGIES INC	COM	781270103	312	000000007245	SH		DEFINED	01
RUSS BERRIE & CO	COM	782233100	4	000000000140	SH		DEFINED	01

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RUSSELL CORP	COM	782352108	30	000000002053	SH	DEFINED	01
RYANS FAMILY STEAK HOUSE INC	COM	783519101	11	000000000464	SH	DEFINED	01
RYDER SYS INC	COM	783549108	1,776	000000060128	SH	DEFINED	01
RYERSON TULL INC NEW	COM	78375P107	3	000000000339	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	18	000000000202	SH	DEFINED	01
S & T BANCORP INC	COM	783859101	9	000000000355	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	75,221	000002009125	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	36,897	000000985506	SH	DEFINED	04
SBS TECHNOLOGIES INC	COM	78387P103	2	000000000222	SH	DEFINED	01
SBA COMMUNICATIONS CORP	COM	78388J106	1	000000000601	SH	DEFINED	01
SCM MICROSYSTEMS INC	COM	784018103	2	000000000233	SH	DEFINED	01
SCPIE HLDGS INC	COM	78402P104	2	000000000134	SH	DEFINED	01
SCP POOL CORP	COM	784028102	9	000000000290	SH	DEFINED	01
SEI INVESTMENTS CO	COM	784117103	1,244	000000029080	SH	DEFINED	01
SEMCO ENERGY INC	COM	78412D109	2	000000000276	SH	DEFINED	01
SJW CORP	COM	784305104	2	000000000030	SH	DEFINED	01
SL GREEN RLTY CORP	COM	78440X101	13	000000000397	SH	DEFINED	01
SPSS INC	COM	78462K102	3	000000000181	SH	DEFINED	01
SPS TECHNOLOGIES INC	COM	784626103	6	000000000147	SH	DEFINED	01
S1 CORPORATION	COM	78463B101	14	000000000927	SH	DEFINED	01
SPX CORP	COM	784635104	1,513	000000010691	SH	DEFINED	01
SPX CORP	COM	784635104	240	000000001700	SH	DEFINED	06
SABA SOFTWARE INC	COM	784932105	1	000000000393	SH	DEFINED	01
SWS GROUP INC	COM	78503N107	4	000000000207	SH	DEFINED	01
S Y BANCORP INC	COM	785060104	3	000000000084	SH	DEFINED	01
SABRE HLDGS CORP	CL A	785905100	5,018	000000107449	SH	DEFINED	01
SABRE HLDGS CORP	CL A	785905100	126	000000002700	SH	DEFINED	06
SAFECO CORP	COM	786429100	2,797	000000087321	SH	DEFINED	01
SAFEGUARD SCIENTIFICS INC	COM	786449108	5	000000001788	SH	DEFINED	01
SAFEWAY INC	COM NEW	786514208	12,897	000000286479	SH	DEFINED	01
SAFEWAY INC	COM NEW	786514208	234	000000005200	SH	DEFINED	06
SAGA COMMUNICATIONS	CL A	786598102	3	000000000148	SH	DEFINED	01
ST FRANCIS CAP CORP	COM	789374105	2	000000000111	SH	DEFINED	01
ST JUDE MED INC	COM	790849103	4,280	000000055486	SH	DEFINED	01
ST JUDE MED INC	COM	790849103	254	000000003300	SH	DEFINED	06
ST MARY LD & EXPL CO	COM	792228108	9	000000000421	SH	DEFINED	01
ST PAUL COS INC	COM	792860108	6,968	000000151982	SH	DEFINED	01
ST PAUL COS INC	COM	792860108	8,711	000000190000	SH	DEFINED	04
SAKS INC	COM	79377W108	13	000000001025	SH	DEFINED	01
SALEM COMMUNICATIONS CORP DE	CL A	794093104	3	000000000134	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
OSALTON INC	COM	795757103	1	000000000086	SH		DEFINED	01
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	507	000000075203	SH		DEFINED	01
SANDERSON FARMS INC	COM	800013104	1	000000000069	SH		DEFINED	01
SANDISK CORP	COM	80004C101	10	000000000493	SH		DEFINED	01
SANDY SPRING BANCORP INC	COM	800363103	7	000000000219	SH		DEFINED	01
SANGAMO BIOSCIENCES INC	COM	800677106	1	000000000163	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	4,237	000000360620	SH		DEFINED	01
SANGSTAT MED CORP	COM	801003104	9	000000000343	SH		DEFINED	01
SANTANDER BANCORP	COM	802809103	2	000000000119	SH		DEFINED	01
SAPIENT CORP	COM	803062108	348	000000073342	SH		DEFINED	01
SARA LEE CORP	COM	803111103	9,511	000000458183	SH		DEFINED	01
SARA LEE CORP	COM	803111103	132	000000006400	SH		DEFINED	06
SAUER-DANFOSS INC	COM	804137107	1	000000000154	SH		DEFINED	01
SAUL CTRS INC	COM	804395101	3	000000000161	SH		DEFINED	01

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SAVIA S A DE C V	SPON ADR R	805175106	907	000000737444	SH	DEFINED	04
SCANA CORP NEW	COM	80589M102	23	000000000756	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	5	000000000087	SH	DEFINED	01
SCHAWK INC	CL A	806373106	1	000000000137	SH	DEFINED	01
SCHEIN HENRY INC	COM	806407102	502	000000011408	SH	DEFINED	01
SCHEIN HENRY INC	COM	806407102	259	000000005900	SH	DEFINED	06
SCHERING PLOUGH CORP	COM	806605101	28,782	000000919574	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	20,646	000000351008	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	36	000000000682	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	173	000000003200	SH	DEFINED	06
SCHOOL SPECIALTY INC	COM	807863105	6	000000000240	SH	DEFINED	01
SCHULMAN A INC	COM	808194104	11	000000000655	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	11,575	000000884264	SH	DEFINED	01
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	5	000000000225	SH	DEFINED	01
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2	000000000493	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	2,566	000000111089	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	196	000000008500	SH	DEFINED	06
SCIENTIFIC GAMES CORP	CL A	80874P109	2	000000000239	SH	DEFINED	01
SCIOS INC	COM	808905103	89	000000003090	SH	DEFINED	01
SCOTTS CO	CL A	810186106	97	000000002140	SH	DEFINED	01
SCRIPPS E W CO OHIO	CL A	811054204	213	000000002600	SH	DEFINED	01
SEABOARD CORP	COM	811543107	1	000000000006	SH	DEFINED	01
SEACHANGE INTL INC	COM	811699107	593	000000039073	SH	DEFINED	01
SEACOAST FINL SVCS CORP	COM	81170Q106	7	000000000374	SH	DEFINED	01
SEACOAST BKG CORP FLA	CL A	811707108	2	000000000055	SH	DEFINED	01
SEACOR SMIT INC	COM	811904101	66	000000001359	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	2,320	000000049286	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	131	000000002800	SH	DEFINED	06
SEARS ROEBUCK & CO	COM	812387108	11,158	000000217635	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	640	000000012500	SH	DEFINED	06
SECOND BANCORP INC	COM	813114105	3	000000000132	SH	DEFINED	01
SECTOR SPDR TR	SBI BASIC	81369Y100	23,710	000001000000	SH	DEFINED	01

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0SECTOR SPDR TR	SBI INT-EN	81369Y506	36,112	000001250000	SH	DEFINED	01
SECTOR SPDR TR	SBI INT-FI	81369Y605	95,025	000003500000	SH	DEFINED	01
SECTOR SPDR TR	SBI INT-TE	81369Y803	5,417	000000250000	SH	DEFINED	01
SECURE COMPUTING CORP	COM	813705100	8	000000000434	SH	DEFINED	01
SECURITY CAP GROUP INC	CL B	81413P204	17,800	000000698900	SH	DEFINED	01
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	3	000000000483	SH	DEFINED	01
SEITEL INC	COM NEW	816074306	2	000000000294	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	2	000000000142	SH	DEFINED	01
SELECTIVE INS GROUP INC	COM	816300107	10	000000000387	SH	DEFINED	01
SEMTECH CORP	COM	816850101	18	000000000509	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	3,693	000000146861	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	67	000000002700	SH	DEFINED	06
SEMITOOL INC	COM	816909105	3	000000000234	SH	DEFINED	01
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	6	000000000445	SH	DEFINED	01
SENSIENT TECHNOLOGIES CORP	COM	81725T100	24	00000001061	SH	DEFINED	01
SEPRACOR INC	COM	817315104	1,061	000000054729	SH	DEFINED	01
SEQUA CORPORATION	CL A	817320104	6	000000000128	SH	DEFINED	01
SEQUENOM INC	COM	817337108	3	000000000437	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	59	000000003038	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	4	000000000279	SH	DEFINED	01
7-ELEVEN INC	COM NEW	817826209	3	000000000352	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	2,596	000000091157	SH	DEFINED	01

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SHERWIN WILLIAMS CO	COM	824348106	65	000000002300	SH	DEFINED	06
SHOPKO STORES INC	COM	824911101	90	000000005009	SH	DEFINED	01
SHUFFLE MASTER INC	COM	825549108	5	000000000270	SH	DEFINED	01
SHURGARD STORAGE CTRS INC	COM	82567D104	16	000000000494	SH	DEFINED	01
SICOR INC	COM	825846108	112	000000006563	SH	DEFINED	01
SICOR INC	COM	825846108	126	000000007400	SH	DEFINED	06
SIEBEL SYS INC	COM	826170102	11,016	000000337840	SH	DEFINED	01
SIERRA HEALTH SVCS INC	COM	826322109	4	000000000367	SH	DEFINED	01
SIERRA PAC RES NEW	COM	826428104	64	000000004288	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	2,136	000000045490	SH	DEFINED	01
SILICON LABORATORIES INC	COM	826919102	4	000000000132	SH	DEFINED	01
SILGAN HOLDINGS INC	COM	827048109	4	000000000149	SH	DEFINED	01
SILICON IMAGE INC	COM	82705T102	7	000000000847	SH	DEFINED	01
SILICON GRAPHICS INC	COM	827056102	12	000000002991	SH	DEFINED	01
SILICON STORAGE TECHNOLOGY I	COM	827057100	92	000000008776	SH	DEFINED	01
SILICON VY BANCSHARES	COM	827064106	29	000000000967	SH	DEFINED	01
SILICONIX INC	COM NEW	827079203	2	000000000089	SH	DEFINED	01
SIMMONS 1ST NATL CORP	CL A \$5 PA	828730200	3	000000000108	SH	DEFINED	01
SIMPSON MANUFACTURING CO INC	COM	829073105	6	000000000113	SH	DEFINED	01
SINCLAIR BROADCAST GROUP INC	CL A	829226109	5	000000000370	SH	DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	92	000000017479	SH	DEFINED	01
SITEL CORP	COM	82980K107	2	000000000852	SH	DEFINED	01
SIPEX CORP	COM	829909100	4	000000000376	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	628	000000035167	SH	DEFINED	01

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OSKECHERS U S A INC	CL A	830566105	4	000000000245	SH		DEFINED	01
SKILLSOFT CORP	COM	83066P101	1	000000000078	SH		DEFINED	01
SKYLINE CORP	COM	830830105	2	000000000095	SH		DEFINED	01
SMART & FINAL INC	COM	831683107	1	000000000179	SH		DEFINED	01
SMITH A O	COM	831865209	3	000000000152	SH		DEFINED	01
SMITH INTL INC	COM	832110100	1,582	000000023357	SH		DEFINED	01
SMITH INTL INC	COM	832110100	135	000000002000	SH		DEFINED	06
SMITHFIELD FOODS INC	COM	832248108	297	000000011406	SH		DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	232	000000008900	SH		DEFINED	06
SMUCKER J M CO	COM	832696306	90	000000002670	SH		DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	220	000000012891	SH		DEFINED	01
SNAP ON INC	COM	833034101	1,309	000000038447	SH		DEFINED	01
SOLA INTL INC	COM	834092108	5	000000000352	SH		DEFINED	01
SOLETRON CORP	COM	834182107	5,063	000000649189	SH		DEFINED	01
SOLUTIA INC	COM	834376105	6	000000000755	SH		DEFINED	01
SOMERA COMMUNICATION	COM	834458101	3	000000000449	SH		DEFINED	01
SONIC AUTOMOTIVE INC	CL A	83545G102	10	000000000352	SH		DEFINED	01
SONIC CORP	COM	835451105	12	000000000478	SH		DEFINED	01
SONICBLUE INC	COM	83546Q109	3	000000001421	SH		DEFINED	01
SONICWALL INC	COM	835470105	56	000000004368	SH		DEFINED	01
SONOCO PRODS CO	COM	835495102	19	000000000690	SH		DEFINED	01
SONOSITE INC	COM	83568G104	3	000000000156	SH		DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	12	000000000748	SH		DEFINED	01
SOUNDVIEW TECHNOLOGY GROUP N	COM	83611Q109	1	000000000757	SH		DEFINED	01
SOURCECORP	COM	836167106	6	000000000215	SH		DEFINED	01
SOUTH FINL GROUP INC	COM	837841105	12	000000000628	SH		DEFINED	01
SOUTH JERSEY INDS INC	COM	838518108	5	000000000180	SH		DEFINED	01
SOUTHERN CO	COM	842587107	11,379	000000429566	SH		DEFINED	01
SOUTHERN PERU COPPER CORP	COM	843611104	2	000000000214	SH		DEFINED	01
SOUTHERN UN CO NEW	COM	844030106	9	000000000501	SH		DEFINED	01

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SOUTHTRUST CORP	COM	844730101	5,556	000000210471	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	279	000000010600	SH	DEFINED	06
SOUTHWEST AIRLS CO	COM	844741108	8,495	000000439065	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	106	000000005500	SH	DEFINED	06
SOUTHWEST BANCORPORATION TEX	COM	84476R109	13	000000000393	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	11	000000000446	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	COM	845467109	4	000000000383	SH	DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	26	000000001851	SH	DEFINED	01
SOVRAN SELF STORAGE INC	COM	84610H108	5	000000000187	SH	DEFINED	01
SPANISH BROADCASTING SYS INC	CL A	846425882	7	000000000562	SH	DEFINED	01
SPARTAN STORES INC	COM	846822104	2	000000000300	SH	DEFINED	01
SPARTECH CORP	COM NEW	847220209	5	000000000205	SH	DEFINED	01
SPECIALTY LABORATORIES INC	COM	84749R100	1	000000000078	SH	DEFINED	01
SPECTRALINK CORP	COM	847580107	2	000000000229	SH	DEFINED	01
SPECTRASITE HLDGS INC	COM	84760T100	1	000000001040	SH	DEFINED	01
SPECTRIAN CORP	COM	847608106	2	000000000173	SH	DEFINED	01

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OSPEECHWORKS INTL INC	COM	84764M101	2	000000000369	SH	DEFINED	01
SPEEDWAY MOTORSPORTS INC	COM	847788106	5	000000000201	SH	DEFINED	01
SPHERION CORP	COM	848420105	8	000000000796	SH	DEFINED	01
SPINNAKER EXPL CO	COM	84855W109	153	000000003692	SH	DEFINED	01
SPORTS RESORTS INTL INC	COM	84918U108	2	000000000370	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	7,745	000000506573	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	134	000000008800	SH	DEFINED	06
SPRINT CORP	PCS COM SE	852061506	5,807	000000564344	SH	DEFINED	01
STAMPS COM INC	COM	852857101	2	000000000535	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	36	000000000671	SH	DEFINED	01
STANDARD COML CORP	COM	853258101	2	000000000156	SH	DEFINED	01
STANDARD MICROSYSTEMS CORP	COM	853626109	5	000000000221	SH	DEFINED	01
STANDARD MTR PRODS INC	COM	853666105	1	000000000110	SH	DEFINED	01
STANDARD PAC CORP NEW	COM	85375C101	10	000000000386	SH	DEFINED	01
STANDARD REGISTER CO	COM	853887107	5	000000000201	SH	DEFINED	01
STANDEX INTL CORP	COM	854231107	4	000000000165	SH	DEFINED	01
STANLEY FURNITURE INC	COM NEW	854305208	2	000000000082	SH	DEFINED	01
STANLEY WKS	COM	854616109	3,245	000000070167	SH	DEFINED	01
STANLEY WKS	COM	854616109	60	000000001300	SH	DEFINED	06
STAPLES INC	COM	855030102	5,790	000000289944	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	5,257	000000227323	SH	DEFINED	01
STARTEK INC	COM	85569C107	2	000000000121	SH	DEFINED	01
STATE AUTO FINL CORP	COM	855707105	2	000000000189	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5,794	000000154073	SH	DEFINED	01
STATE STR CORP	COM	857477103	10,445	000000188622	SH	DEFINED	01
STATEN IS BANCORP INC	COM	857550107	74	000000003762	SH	DEFINED	01
STATION CASINOS INC	COM	857689103	8	000000000511	SH	DEFINED	01
STEAK N SHAKE CO	COM	857873103	4	000000000326	SH	DEFINED	01
STEEL DYNAMICS INC	COM	858119100	6	000000000382	SH	DEFINED	01
STEIN MART INC	COM	858375108	3	000000000378	SH	DEFINED	01
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	1	000000000093	SH	DEFINED	01
STELLENT INC	COM	85856W105	65	000000000678	SH	DEFINED	01
STEPAN CO	COM	858586100	2	000000000095	SH	DEFINED	01
STERLING BANCSHARES INC	COM	858907108	7	000000000535	SH	DEFINED	01
STERICYCLE INC	COM	858912108	15	000000000244	SH	DEFINED	01
STERIS CORP	COM	859152100	269	000000012899	SH	DEFINED	01
STERLING BANCORP	COM	859158107	4	000000000135	SH	DEFINED	01
STERLING FINL CORP	COM	859317109	4	000000000171	SH	DEFINED	01

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STEWART & STEVENSON SVCS INC	COM	860342104	11	000000000588	SH	DEFINED	01
STEWART ENTERPRISES INC	CL A	860370105	8	000000001463	SH	DEFINED	01
STEWART INFORMATION SVCS COR	COM	860372101	27	000000001388	SH	DEFINED	01
STILLWATER MNG CO	COM	86074Q102	101	000000005389	SH	DEFINED	01
STILWELL FINL INC	COM	860831106	3,669	000000149839	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	312	000000009200	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	159	000000004126	SH	DEFINED	01
STONERIDGE INC	COM	86183P102	1	000000000190	SH	DEFINED	01

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OSTORAGE USA INC	COM	861907103	6,752	000000158548	SH		DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	16	000000000760	SH		DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	205	000000009600	SH		DEFINED	06
STRATOS LIGHTWAVE INC	COM	863100103	4	000000000974	SH		DEFINED	01
STRAYER ED INC	COM	863236105	2	000000000048	SH		DEFINED	01
STRIDE RITE CORP	COM	863314100	5	000000000637	SH		DEFINED	01
STRYKER CORP	COM	863667101	7,608	000000126121	SH		DEFINED	01
STUDENT LN CORP	COM	863902102	5	000000000061	SH		DEFINED	01
STURM RUGER & CO INC	COM	864159108	3	000000000298	SH		DEFINED	01
SUFFOLK BANCORP	COM	864739107	5	000000000179	SH		DEFINED	01
SUMMIT PPTYS INC	COM	866239106	9	000000000386	SH		DEFINED	01
SUN COMMUNITIES INC	COM	866674104	9	000000000233	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	17,892	000002028648	SH		DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	676	000000020518	SH		DEFINED	01
SUNOCO INC	COM	86764P109	3,195	000000079877	SH		DEFINED	01
SUNOCO INC	COM	86764P109	100	000000002500	SH		DEFINED	06
SUNRISE ASSISTED LIVING INC	COM	86768K106	151	000000005566	SH		DEFINED	01
SUNTRUST BKS INC	COM	867914103	11,499	000000172325	SH		DEFINED	01
SUNTRUST BKS INC	COM	867914103	146	000000002200	SH		DEFINED	06
SUPERGEN INC	COM	868059106	1	000000000254	SH		DEFINED	01
SUPERIOR ENERGY SVCS INC	COM	868157108	6	000000000669	SH		DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	23	000000000472	SH		DEFINED	01
SUPERTEX INC	COM	868532102	2	000000000120	SH		DEFINED	01
SUPERVALU INC	COM	868536103	2,427	000000094081	SH		DEFINED	01
SUPERVALU INC	COM	868536103	322	000000012500	SH		DEFINED	06
SURMODICS INC	COM	868873100	8	000000000201	SH		DEFINED	01
SUSQUEHANNA BANCSHARES INC P	COM	869099101	14	000000000598	SH		DEFINED	01
SWIFT ENERGY CO	COM	870738101	18	000000000951	SH		DEFINED	01
SWIFT TRANSN CO	COM	870756103	144	000000006598	SH		DEFINED	01
SYBASE INC	COM	871130100	75	000000004313	SH		DEFINED	01
SYBRON DENTAL SPECIALTIES IN	COM	871142105	815	000000040576	SH		DEFINED	01
SYKES ENTERPRISES INC	COM	871237103	6	000000000636	SH		DEFINED	01
SYLVAN LEARNING SYS INC	COM	871399101	300	000000010642	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	1,331	000000032304	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	193	000000004700	SH		DEFINED	06
SYMBOL TECHNOLOGIES INC	COM	871508107	1,487	000000132361	SH		DEFINED	01
SYMMETRICOM INC	COM	871543104	2	000000000339	SH		DEFINED	01
SYMYX TECHNOLOGIES	COM	87155S108	8	000000000390	SH		DEFINED	01
SYNCOR INTL CORP DEL	COM	87157J106	70	000000002600	SH		DEFINED	01
SYNPPLICITY INC	COM	87160Y108	1	000000000160	SH		DEFINED	01
SYNOPSYS INC	COM	871607107	410	000000007444	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	5,631	000000184762	SH		DEFINED	01
SYNTEL INC	COM	87162H103	1	000000000077	SH		DEFINED	01
SYNTROLEUM CORP	COM	871630109	1	000000000328	SH		DEFINED	01
SYSCO CORP	COM	871829107	12,272	000000411553	SH		DEFINED	01
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	6	000000000472	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
OTBC CORP	COM	872180104	3	000000000263	SH		DEFINED	01
TCF FINL CORP	COM	872275102	134	000000002553	SH		DEFINED	01
TCF FINL CORP	COM	872275102	63	000000001200	SH		DEFINED	06
TECO ENERGY INC	COM	872375100	2,520	000000088024	SH		DEFINED	01
THQ INC	COM NEW	872443403	18	000000000375	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	6,281	000000156990	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	224	000000005600	SH		DEFINED	06
TRC COS INC	COM	872625108	2	000000000122	SH		DEFINED	01
TRW INC	COM	872649108	5,513	000000107123	SH		DEFINED	01
TMP WORLDWIDE INC	COM	872941109	2,235	000000064842	SH		DEFINED	01
TTM TECHNOLOGIES INC	COM	87305R109	1	000000000183	SH		DEFINED	01
TXU CORP	COM	873168108	9,344	000000171419	SH		DEFINED	01
TXU CORP	COM	873168108	468	000000008600	SH		DEFINED	06
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	11	000000000559	SH		DEFINED	01
TALBOTS INC	COM	874161102	113	000000003200	SH		DEFINED	01
TALX CORP	COM	874918105	2	000000000178	SH		DEFINED	01
TANGER FACTORY OUTLET CTRS I	COM	875465106	2	000000000079	SH		DEFINED	01
TANOX INC	COM	87588Q109	5	000000000358	SH		DEFINED	01
TARGET CORP	COM	87612E106	22,387	000000519192	SH		DEFINED	01
TARGETED GENETICS CORP	COM	87612M108	1	000000000571	SH		DEFINED	01
TAUBMAN CTRS INC	COM	876664103	6	000000000440	SH		DEFINED	01
TECH DATA CORP	COM	878237106	2,220	000000048398	SH		DEFINED	01
TECHNE CORP	COM	878377100	544	000000019733	SH		DEFINED	01
TECHNITROL INC	COM	878555101	10	000000000460	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	2,477	000000050053	SH		DEFINED	01
TECUMSEH PRODS CO	CL A	878895200	19	000000000363	SH		DEFINED	01
TEJON RANCH CO DEL	COM	879080109	3	000000000108	SH		DEFINED	01
TEKELEC	COM	879101103	462	000000040332	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	1,945	000000082215	SH		DEFINED	01
TELE NORTE LESTE PART S A	SPON ADR P	879246106	1,073	000000085500	SH		DEFINED	01
TELEDYNE TECHNOLOGIES INC	COM	879360105	8	000000000484	SH		DEFINED	01
TELEFLEX INC	COM	879369106	15	000000000281	SH		DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR O	879403780	686	000000017000	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	205	000000002323	SH		DEFINED	01
TELIK INC	COM	87959M109	3	000000000321	SH		DEFINED	01
TELLABS INC	COM	879664100	2,918	000000278785	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	2,075	000000036585	SH		DEFINED	01
TELETECH HOLDINGS INC	COM	879939106	7	000000000548	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	12,449	000000185764	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	348	000000005200	SH		DEFINED	06
TENNANT CO	COM	880345103	5	000000000137	SH		DEFINED	01
TERADYNE INC	COM	880770102	5,779	000000146577	SH		DEFINED	01
TERAYON COMMUNICATION SYS	COM	880775101	7	000000000931	SH		DEFINED	01
TEREX CORP NEW	COM	880779103	12	000000000553	SH		DEFINED	01
TERRA INDS INC	COM	880915103	1	000000000587	SH		DEFINED	01
TERREMARK WORLDWIDE INC	COM	881448104	1	000000002295	SH		DEFINED	01

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OTESORO PETE CORP	COM	881609101	311	000000022140	SH	DEFINED	01
TETRA TECHNOLOGIES INC DEL	COM	88162F105	5	000000000183	SH	DEFINED	01
TETRA TECH INC NEW	COM	88162G103	10	000000000747	SH	DEFINED	01
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	4	000000000662	SH	DEFINED	01
TEXAS INDS INC	COM	882491103	83	000000002018	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	35,000	000001057424	SH	DEFINED	01
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	9	000000000210	SH	DEFINED	01
TEXTRON INC	COM	883203101	4,196	000000082121	SH	DEFINED	01
THERAGENICS CORP	COM	883375107	4	000000000451	SH	DEFINED	01
THERMA-WAVE INC	COM	88343A108	3	000000000246	SH	DEFINED	01
THERMO ELECTRON CORP	COM	883556102	2,103	000000101476	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	720	000000034071	SH	DEFINED	01
THOMAS INDS INC	COM	884425109	6	000000000231	SH	DEFINED	01
THOR INDS INC	COM	885160101	4	000000000097	SH	DEFINED	01
THORATEC CORP	COM NEW	885175307	6	000000000553	SH	DEFINED	01
THORNBURG MTG INC	COM	885218107	11	000000000597	SH	DEFINED	01
3COM CORP	COM	885535104	15	000000002543	SH	DEFINED	01
3-D SYS CORP DEL	COM NEW	88554D205	1	000000000124	SH	DEFINED	01
THREE FIVE SYS INC	COM	88554L108	4	000000000325	SH	DEFINED	01
3TEC ENERGY CORP	COM NEW	88575R308	3	000000000224	SH	DEFINED	01
TIDEWATER INC	COM	886423102	1,377	000000032537	SH	DEFINED	01
TIDEWATER INC	COM	886423102	135	000000003200	SH	DEFINED	06
TIFFANY & CO NEW	COM	886547108	2,940	000000082701	SH	DEFINED	01
TIMBERLAND CO	CL A	887100105	49	000000001180	SH	DEFINED	01
TIME WARNER TELECOM INC	CL A	887319101	25	000000004199	SH	DEFINED	01
TIMKEN CO	COM	887389104	209	000000000952	SH	DEFINED	01
TITAN CORP	COM	888266103	451	000000021882	SH	DEFINED	01
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	000000000375	SH	DEFINED	01
TITANIUM METALS CORP	COM	888339108	1	000000000298	SH	DEFINED	01
TIVO INC	COM	888706108	1	000000000270	SH	DEFINED	01
TOLL BROTHERS INC	WHEN ISSUE	889478103	17	000000000343	SH	DEFINED	01
TOLLGRADE COMMUNICATIONS INC	COM	889542106	4	000000000193	SH	DEFINED	01
TOMPKINSTRUSTCO INC	COM	890110109	4	000000000099	SH	DEFINED	01
TOO INC	COM	890333107	14	000000000476	SH	DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	16	000000000355	SH	DEFINED	01
TOPPS INC	COM	890786106	5	000000000558	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	3,226	000000080075	SH	DEFINED	01
TORO CO	COM	891092108	11	000000000190	SH	DEFINED	01
TOTAL FINA ELF S A	SPONSORED	89151E109	482	000000006300	SH	DEFINED	01
TOUCH AMERICA HLDGS INC	COM	891539108	6	000000001577	SH	DEFINED	01
TOWER AUTOMOTIVE INC	COM	891707101	8	000000000625	SH	DEFINED	01
TOTAL SYS SVCS INC	COM	891906109	980	000000039000	SH	DEFINED	01
TOWN & CTRY TR	SH BEN INT	892081100	4	000000000215	SH	DEFINED	01
TOYS R US INC	COM	892335100	2,016	000000112280	SH	DEFINED	01
TRAMMELL CROW CO	COM	89288R106	5	000000000347	SH	DEFINED	01
TRANS WORLD ENTMT CORP	COM	89336Q100	3	000000000402	SH	DEFINED	01

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0TRANSACTION SYS ARCHITECTS	CL A	893416107	1,025	000000089992	SH	DEFINED	01
TRANSATLANTIC HLDGS INC	COM	893521104	49	000000000600	SH	DEFINED	01
TRANSCANADA PIPELINES LTD	COM	893526103	16	000000001200	SH	DEFINED	01
TRANSGENOMIC INC	COM	89365K206	1	000000000193	SH	DEFINED	01
TRANSKARYOTIC THERAPIES INC	COM	893735100	19	000000000457	SH	DEFINED	01
TRANSMONTAIGNE INC	COM	893934109	1	000000000240	SH	DEFINED	01
TRAVELOCITY COM INC	COM	893953109	3,020	000000107993	SH	DEFINED	01
TRANSWITCH CORP	COM	894065101	6	000000002027	SH	DEFINED	01

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TREDEGAR CORP	COM	894650100	4	000000000241	SH	DEFINED	01
TRENDWEST RESORTS INC	COM	894917103	2	000000000109	SH	DEFINED	01
TREX INC	COM	89531P105	2	000000000094	SH	DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	90	000000002620	SH	DEFINED	01
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	3	000000000706	SH	DEFINED	01
TRIAD GTY INC	COM	895925105	4	000000000105	SH	DEFINED	01
TRIARC COS INC	CL A	895927101	5	000000000180	SH	DEFINED	01
TRICON GLOBAL RESTAURANTS	COM	895953107	4,893	000000083244	SH	DEFINED	01
TRIBUNE CO NEW	COM	896047107	7,743	000000170335	SH	DEFINED	01
TRICO MARINE SERVICES INC	COM	896106101	3	000000000375	SH	DEFINED	01
TRIGON HEALTHCARE INC	COM	89618L100	543	000000007358	SH	DEFINED	01
TRIKON TECHNOLOGIES INC	COM NEW	896187408	2	000000000165	SH	DEFINED	01
TRIMBLE NAVIGATION LTD	COM	896239100	6	000000000379	SH	DEFINED	01
TRIMERIS INC	COM	896263100	12	000000000284	SH	DEFINED	01
TRINITY INDS INC	COM	896522109	21	000000000880	SH	DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	113	000000009420	SH	DEFINED	01
TRIUMPH GROUP INC NEW	COM	896818101	9	000000000240	SH	DEFINED	01
TRIZETTO GROUP INC	COM	896882107	4	000000000344	SH	DEFINED	01
TRIPATH IMAGING INC	COM	896942109	2	000000000380	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	1	000000000069	SH	DEFINED	01
TROY FINL CORP	COM	897329108	1	000000000042	SH	DEFINED	01
TRUST CO NJ JERSEY CITY NEW	COM	898304100	6	000000000283	SH	DEFINED	01
TRUSTCO BK CORP N Y	COM	898349105	13	000000001081	SH	DEFINED	01
TUESDAY MORNING CORP	COM NEW	899035505	2	000000000131	SH	DEFINED	01
TULARIK INC	COM	899165104	4	000000000296	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	772	000000033958	SH	DEFINED	01
TURNSTONE SYSTEMS INC	COM	900423104	2	000000000447	SH	DEFINED	01
TWEETER HOME ENTMT GROUP INC	COM	901167106	5	000000000296	SH	DEFINED	01
II VI INC	COM	902104108	2	000000000159	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	36,828	000001139488	SH	DEFINED	01
TYSON FOODS INC	CL A	902494103	44	000000003556	SH	DEFINED	01
UAL CORP	COM PAR \$0	902549500	387	000000023700	SH	DEFINED	01
UCAR INTL INC	COM	90262K109	17	000000001259	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	10	000000000295	SH	DEFINED	01
UGI CORP NEW	COM	902681105	13	000000000417	SH	DEFINED	01
UICI	COM	902737105	11	000000000582	SH	DEFINED	01
UIL HLDG CORP	COM	902748102	10	000000000189	SH	DEFINED	01
UMB FINL CORP	COM	902788108	11	000000000261	SH	DEFINED	01

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OU S B HLDG INC	COM	902910108	3	000000000184	SH		DEFINED	01
UST INC	COM	902911106	3,740	000000096084	SH		DEFINED	01
U S RESTAURANT PPTYS INC	COM	902971100	3	000000000284	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	25,895	000001147332	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	95,854	000004247000	SH		DEFINED	04
US BANCORP DEL	COM NEW	902973304	214	000000009500	SH		DEFINED	06
USA NETWORKS INC	COM	902984103	1,622	000000051078	SH		DEFINED	01
URS CORP NEW	COM	903236107	85	000000002705	SH		DEFINED	01
U S G CORP	COM NEW	903293405	3	000000000561	SH		DEFINED	01
USEC INC	COM	90333E108	7	000000001232	SH		DEFINED	01
U S CONCRETE INC	COM	90333L102	1	000000000290	SH		DEFINED	01
U S PHYSICAL THERAPY INC	COM	90337L108	1	000000000069	SH		DEFINED	01
US UNWIRED INC	CL A	90338R104	2	000000000476	SH		DEFINED	01
US ONCOLOGY INC	COM	90338W103	12	000000001440	SH		DEFINED	01
UBIQUITEL INC	COM	903474302	2	000000000841	SH		DEFINED	01
ULTICOM INC	COM	903844108	1	000000000141	SH		DEFINED	01

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ULTIMATE ELECTRS INC	COM	903849107	3	000000000132	SH	DEFINED	01
USA ED INC	COM	90390U102	8,819	000000090179	SH	DEFINED	01
ULTRATECH STEPPER INC	COM	904034105	6	000000000306	SH	DEFINED	01
UMPQUA HLDGS CORP	COM	904214103	3	000000000220	SH	DEFINED	01
UNIFI INC	COM	904677101	10	000000001157	SH	DEFINED	01
UNIFIRST CORP MASS	COM	904708104	3	000000000122	SH	DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	19,002	000000334549	SH	DEFINED	01
UNION PAC CORP	COM	907818108	10,693	000000172082	SH	DEFINED	01
UNION PAC CORP	COM	907818108	16,846	000000271100	SH	DEFINED	04
UNION PAC CORP	COM	907818108	86	000000001400	SH	DEFINED	06
UNION PLANTERS CORP	COM	908068109	4,800	000000101307	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	203	000000004300	SH	DEFINED	06
UNIONBANCAL CORP	COM	908906100	1,364	000000031000	SH	DEFINED	01
UNISOURCE ENERGY CORP	COM	909205106	19	000000000976	SH	DEFINED	01
UNISYS CORP	COM	909214108	2,324	000000184080	SH	DEFINED	01
UNIT CORP	COM	909218109	10	000000000547	SH	DEFINED	01
UNITED AUTO GROUP INC	COM	909440109	98	000000004381	SH	DEFINED	01
UNITED CMNTY FINL CORP OHIO	COM	909839102	3	000000000479	SH	DEFINED	01
UNITED BANKSHARES INC WEST V	COM	909907107	19	000000000655	SH	DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	24	000000001567	SH	DEFINED	01
UNITED FIRE & CAS CO	COM	910331107	3	000000000096	SH	DEFINED	01
UNITED INDL CORP	COM	910671106	4	000000000195	SH	DEFINED	01
UNITED NATL BANCORP N J	COM	910909100	5	000000000227	SH	DEFINED	01
UNITED NAT FOODS INC	COM	911163103	3	000000000138	SH	DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	79	000000001300	SH	DEFINED	01
UNITED RENTALS INC	COM	911363109	544	000000019829	SH	DEFINED	01
UNITED STATES CELLULAR CORP	COM	911684108	1,861	000000045400	SH	DEFINED	01
US AIRWAYS GROUP INC	COM	911905107	250	000000038882	SH	DEFINED	01
U S INDS INC NEW	COM	912080108	4	000000001130	SH	DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	1,381	000000076114	SH	DEFINED	01

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UNITED STATIONERS INC	COM	913004107	18	000000000485	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	21,341	00000287616	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	623	000000008400	SH	DEFINED	06
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3	000000000228	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	13,691	000000179162	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	343	000000004500	SH	DEFINED	06
UNITEDGLOBALCOM	CL A	913247508	6	000000001161	SH	DEFINED	01
UNITRIN INC	COM	913275103	19	000000000488	SH	DEFINED	01
UNIVERSAL AMERN FINL CORP	COM	913377107	4	000000000685	SH	DEFINED	01
UNIVERSAL COMPRESSION HLDGS	COM	913431102	4	000000000164	SH	DEFINED	01
UNIVERSAL CORP VA	COM	913456109	23	000000000591	SH	DEFINED	01
UNIVERSAL DISPLAY CORP	COM	91347P105	2	000000000241	SH	DEFINED	01
UNIVERSAL ELECTRS INC	COM	913483103	3	000000000209	SH	DEFINED	01
UNIVERSAL FST PRODS INC	COM	913543104	3	000000000161	SH	DEFINED	01
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	4	000000000177	SH	DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	677	000000016432	SH	DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	5,645	000000134417	SH	DEFINED	01
UNIZAN FINANCIAL CORP	COM	91528W101	6	000000000335	SH	DEFINED	01
UNOCAL CORP	COM	915289102	6,000	000000154064	SH	DEFINED	01
UNOVA INC	COM	91529B106	5	000000000682	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	4,506	000000161364	SH	DEFINED	01
USFREIGHTWAYS CORP	COM	916906100	272	000000007701	SH	DEFINED	01
URBAN OUTFITTERS INC	COM	917047102	2	000000000102	SH	DEFINED	01
UROLOGIX INC	COM	917273104	3	000000000172	SH	DEFINED	01

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V F CORP	COM	918204108	2,739	000000063340	SH	DEFINED	01
VAIL RESORTS INC	COM	91879Q109	15	000000000721	SH	DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	277	000000007187	SH	DEFINED	01
VALENCE TECHNOLOGY INC	COM	918914102	1	000000000492	SH	DEFINED	01
VALENTIS INC	COM	91913E104	1	000000000551	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	37	000000000767	SH	DEFINED	01
VALMONT INDS INC	COM	920253101	3	000000000209	SH	DEFINED	01
VALSPAR CORP	COM	920355104	16	000000000358	SH	DEFINED	01
VALUE CITY DEPT STORES INC	COM	920387107	1	000000000241	SH	DEFINED	01
VALUE LINE INC	COM	920437100	1	000000000023	SH	DEFINED	01
VALUEVISION INTL INC	CL A	92047K107	7	000000000346	SH	DEFINED	01
VANS INC	COM	921930103	2	000000000243	SH	DEFINED	01
VARCO INTL INC DEL	COM	922122106	464	000000023093	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	224	000000005500	SH	DEFINED	01
VARIAN INC	COM	922206107	18	000000000476	SH	DEFINED	01
VARIAN INC	COM	922206107	204	000000005400	SH	DEFINED	06
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	80	000000001798	SH	DEFINED	01
VASOMEDICAL INC	COM	922321104	2	000000000870	SH	DEFINED	01
VASTERA INC	COM	92239N109	4	000000000280	SH	DEFINED	01
VAXGEN INC	COM NEW	922390208	1	000000000125	SH	DEFINED	01
VECTREN CORP	COM	92240G101	12	000000000489	SH	DEFINED	01
VECTOR GROUP LTD	COM	92240M108	85	000000002975	SH	DEFINED	01

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OVEECO INSTRS INC DEL	COM	922417100	337	000000009637	SH		DEFINED	01
VENTAS INC	COM	92276F100	11	000000000920	SH		DEFINED	01
VENTANA MED SYS INC	COM	92276H106	3	000000000184	SH		DEFINED	01
VERITY INC	COM	92343C106	87	000000004935	SH		DEFINED	01
VERISIGN INC	COM	92343E102	86	000000003216	SH		DEFINED	01
VERITAS DGC INC	COM	92343P107	824	000000048755	SH		DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	73,514	000001594678	SH		DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	61,727	000001339000	SH		DEFINED	04
VERITAS SOFTWARE CO	COM	923436109	10,620	000000242322	SH		DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	206	000000004700	SH		DEFINED	06
VERSICOR INC	COM	925314106	3	000000000211	SH		DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	15	000000000541	SH		DEFINED	01
VESTA INS GROUP INC	COM	925391104	3	000000000528	SH		DEFINED	01
VIAD CORP	COM	92552R109	339	000000012142	SH		DEFINED	01
VIASAT INC	COM	92552V100	3	000000000241	SH		DEFINED	01
VIACOM INC	CL A	925524100	6,774	000000139400	SH		DEFINED	01
VIACOM INC	CL B	925524308	49,346	000001020194	SH		DEFINED	01
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1,000	000000044500	SH		DEFINED	01
VICAL INC	COM	925602104	2	000000000305	SH		DEFINED	01
VICOR CORP	COM	925815102	5	000000000345	SH		DEFINED	01
VIDAMED INC	COM	926530106	3,156	000000400553	SH		DEFINED	01
VIEWPOINT CORP	COM	92672P108	3	000000000596	SH		DEFINED	01
VINTAGE PETE INC	COM	927460105	10	000000000741	SH		DEFINED	01
VION PHARMACEUTICALS INC	COM	927624106	1	000000000438	SH		DEFINED	01
VIRAGE LOGIC CORP	COM	92763R104	2	000000000132	SH		DEFINED	01
VIROPHARMA INC	COM	928241108	1	000000000269	SH		DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	41	000000002050	SH		DEFINED	01
VISTEON CORP	COM	92839U107	1,309	000000079108	SH		DEFINED	01
VISX INC DEL	COM	92844S105	20	000000001144	SH		DEFINED	01
VISUAL NETWORKS INC	COM	928444108	1	000000000431	SH		DEFINED	01
VITAL SIGNS INC	COM	928469105	2	000000000079	SH		DEFINED	01
VITRIA TECHNOLOGY	COM	92849Q104	4	000000001076	SH		DEFINED	01

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VITESSE SEMICONDUCTOR CORP	COM	928497106	1,235	000000126107	SH	DEFINED	01
VOLT INFORMATION SCIENCES IN	COM	928703107	2	000000000123	SH	DEFINED	01
VORNADO RLTY TR	SH BEN INT	929042109	52	000000001200	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	2,857	000000060116	SH	DEFINED	01
WFS FINL INC	COM	92923B106	4	000000000161	SH	DEFINED	01
WD-40 CO	COM	929236107	7	000000000239	SH	DEFINED	01
WGL HLDGS INC	COM	92924F106	29	000000001089	SH	DEFINED	01
W-H ENERGY SVCS INC	COM	92925E108	6	000000000318	SH	DEFINED	01
W HLDG CO INC	COM	929251106	7	000000000414	SH	DEFINED	01
WMS INDS INC	COM	929297109	5	000000000301	SH	DEFINED	01
WPS RESOURCES CORP	COM	92931B106	27	000000000690	SH	DEFINED	01
WSFS FINL CORP	COM	929328102	2	000000000119	SH	DEFINED	01
WABASH NATL CORP	COM	929566107	3	000000000350	SH	DEFINED	01
WABTEC CORP	COM	929740108	5	000000000372	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OWACKENHUT CORP	COM SER A	929794105	431	000000013031	SH		DEFINED	01
WACKENHUT CORRECTIONS CORP	COM	929798106	1	000000000126	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	29,525	000000796265	SH		DEFINED	01
WADDELL & REED FINL INC	CL A	930059100	572	000000018778	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	156,468	000002552496	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	13,823	000000225500	SH		DEFINED	04
WALGREEN CO	COM	931422109	23,849	000000608557	SH		DEFINED	01
WALLACE COMPUTER SERVICES IN	COM	932270101	17	000000000875	SH		DEFINED	01
WALTER INDS INC	COM	93317Q105	6	000000000464	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	21,038	000000635030	SH		DEFINED	01
WASHINGTON POST CO	CL B	939640108	41	000000000069	SH		DEFINED	01
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	16	000000000588	SH		DEFINED	01
WASHINGTON TR BANCORP	COM	940610108	3	000000000183	SH		DEFINED	01
WASTE CONNECTIONS INC	COM	941053100	13	000000000417	SH		DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	10,086	000000370153	SH		DEFINED	01
WATCHGUARD TECHNOLOGIES INC	COM	941105108	2	000000000326	SH		DEFINED	01
WATERS CORP	COM	941848103	2,519	000000090061	SH		DEFINED	01
WATERS CORP	COM	941848103	100	000000003600	SH		DEFINED	06
WATSCO INC	COM	942622200	34	000000001957	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	1,795	000000066272	SH		DEFINED	01
WATSON WYATT & CO HLDGS	CL A	942712100	3	000000000140	SH		DEFINED	01
WATTS INDS INC	CL A	942749102	3	000000000233	SH		DEFINED	01
WAUSAU-MOSINEE PAPER CORP	COM	943315101	13	000000001076	SH		DEFINED	01
WAVE SYSTEMS CORP	CL A	943526103	1	000000000764	SH		DEFINED	01
WAYPOINT FINL CORP	COM	946756103	8	000000000532	SH		DEFINED	01
WEATHERFORD INTL INC	COM	947074100	1,506	000000031629	SH		DEFINED	01
WEBEX INC	COM	94767L109	4	000000000273	SH		DEFINED	01
WEBMETHODS INC	COM	94768C108	77	000000004517	SH		DEFINED	01
WEBSense INC	COM	947684106	6	000000000254	SH		DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	13	000000000356	SH		DEFINED	01
WEINGARTEN RLTY INVS	SH BEN INT	948741103	22	000000000430	SH		DEFINED	01
WELLMAN INC	COM	949702104	6	000000000408	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	6,130	000000096280	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	471	000000007400	SH		DEFINED	06
WELLS FARGO & CO NEW	COM	949746101	49,622	000001004497	SH		DEFINED	01
WENDYS INTL INC	COM	950590109	2,087	000000059685	SH		DEFINED	01
WERNER ENTERPRISES INC	COM	950755108	11	000000000571	SH		DEFINED	01
WESBANCO INC	COM	950810101	6	000000000273	SH		DEFINED	01
WESCO INTL INC	COM	95082P105	2	000000000299	SH		DEFINED	01
WEST COAST BANCORP ORE NEW	COM	952145100	3	000000000245	SH		DEFINED	01

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WEST PHARMACEUTICAL SVSC INC	COM	955306105	4	000000000152	SH	DEFINED	01
WESTAMERICA BANCORPORATION	COM	957090103	32	000000000749	SH	DEFINED	01
WESTCORP INC	COM	957907108	3	000000000164	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	17	000000002879	SH	DEFINED	01
WESTERN GAS RES INC	COM	958259103	27	000000000743	SH	DEFINED	01
WESTERN MULTIPLEX CORP	CL A	95874P107	1	000000000780	SH	DEFINED	01

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WESTERN RES INC	COM	959425109	8	000000000506	SH		DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	4	000000000513	SH		DEFINED	01
WESTPORT RES CORP NEW	COM	961418100	8	000000000457	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	29	000000000775	SH		DEFINED	01
WET SEAL INC	CL A	961840105	7	000000000213	SH		DEFINED	01
WEYERHAEUSER CO	COM	962166104	9,101	000000144795	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	3,245	000000042954	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	128	000000001700	SH		DEFINED	06
WHITNEY HLDG CORP	COM	966612103	19	000000000401	SH		DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	223	000000004900	SH		DEFINED	01
WILD OATS MARKETS INC	COM	96808B107	2	000000000246	SH		DEFINED	01
WILEY JOHN & SONS INC	CL A	968223206	17	000000000687	SH		DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	6,939	000000294529	SH		DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	18	000000000412	SH		DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	15	000000000236	SH		DEFINED	01
WILSON GREATBATCH TECHNOLOGI	COM	972232102	67	000000002630	SH		DEFINED	01
WILSONS THE LEATHER EXPERTS	COM	972463103	2	000000000181	SH		DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	130	000000009612	SH		DEFINED	01
WINN DIXIE STORES INC	COM	974280109	1,501	000000093633	SH		DEFINED	01
WINNEBAGO INDS INC	COM	974637100	129	000000003093	SH		DEFINED	01
WINSTON HOTELS INC	COM	97563A102	2	000000000213	SH		DEFINED	01
WINTRUST FINANCIAL CORP	COM	97650W108	3	000000000173	SH		DEFINED	01
WIRELESS FACILITIES INC	COM	97653A103	2	000000000357	SH		DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	478	000000019241	SH		DEFINED	01
WITNESS SYS INC	COM	977424100	2	000000000178	SH		DEFINED	01
WOLVERINE TUBE INC	COM	978093102	1	000000000119	SH		DEFINED	01
WOLVERINE WORLD WIDE INC	COM	978097103	11	000000000631	SH		DEFINED	01
WOODHEAD INDS INC	COM	979438108	2	000000000162	SH		DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	9	000000000134	SH		DEFINED	01
WORLD ACCEP CORP DEL	COM	981419104	1	000000000182	SH		DEFINED	01
WORLD WRESTLING FEDN ENTMT I	CL A	98156Q108	2	000000000175	SH		DEFINED	01
WORLDCOM INC GA NEW	WRLDCOM GP	98157D106	12,512	000001856476	SH		DEFINED	01
WORLDCOM INC GA NEW	WRLDCOM GP	98157D106	31	000000004600	SH		DEFINED	06
WORTHINGTON INDS INC	COM	981811102	764	000000049771	SH		DEFINED	01
WRIGLEY WM JR CO	COM	982526105	7,434	000000139454	SH		DEFINED	01
WYETH	COM	983024100	49,434	000000752998	SH		DEFINED	01
WYNDHAM INTL INC	CL A	983101106	2	000000002293	SH		DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	8	000000000640	SH		DEFINED	01
XTO ENERGY CORP	COM	98385X106	625	000000031200	SH		DEFINED	01
XTO ENERGY CORP	COM	98385X106	186	000000009300	SH		DEFINED	06
X-RITE INC	COM	983857103	2	000000000257	SH		DEFINED	01
XCEL ENERGY INC	COM	98389B100	5,732	000000226149	SH		DEFINED	01
XANSER CORP	COM	98389J103	1	000000000447	SH		DEFINED	01
XILINX INC	COM	983919101	10,297	000000258330	SH		DEFINED	01
XILINX INC	COM	983919101	63	000000001600	SH		DEFINED	06
XEROX CORP	COM	984121103	4,417	000000410955	SH		DEFINED	01

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OXYBERNAUT CORP	COM	984149104	1	000000000791	SH		DEFINED	01
YAHOO INC	COM	984332106	6,207	000000336090	SH		DEFINED	01
YAHOO INC	COM	984332106	29	000000001600	SH		DEFINED	06
YANKEE CANDLE INC	COM	984757104	5	000000000227	SH		DEFINED	01
XICOR INC	COM	984903104	3	000000000334	SH		DEFINED	01
YELLOW CORP	COM	985509108	9	000000000377	SH		DEFINED	01
YORK INTL CORP NEW	COM	986670107	379	000000010572	SH		DEFINED	01
YOUNG BROADCASTING INC	CL A	987434107	5	000000000228	SH		DEFINED	01
ZALE CORP NEW	COM	988858106	686	000000016904	SH		DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	21	000000000403	SH		DEFINED	01
ZENITH NATL INS CORP	COM	989390109	3	000000000125	SH		DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	3,766	000000110623	SH		DEFINED	01
ZIONS BANCORPORATION	COM	989701107	5,107	000000086168	SH		DEFINED	01
ZIXIT CORP	COM	98974P100	1	000000000193	SH		DEFINED	01
ZORAN CORP	COM	98975F101	1,033	000000023671	SH		DEFINED	01
ZYGO CORP	COM	989855101	3	000000000217	SH		DEFINED	01
ZOLL MED CORP	COM	989922109	5	000000000135	SH		DEFINED	01
ZOMAX INC MINN	COM	989929104	3	000000000443	SH		DEFINED	01