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NOMURA SECURITIES CO LTD
Form 13F-HR
February 13, 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 12/31/2001

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

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 732-465-1861
Name (Title) (Phone)

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(Manual Signature of Person Duly
Authorized to Submit This Report)

Piscataway, NJ
February 13, 2001
(Place and Date of Signing)

Report Type:

- [] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 5
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).

Reporting Mgr.	Form 13F File Number	Name
6.	28-05739	Global Funds Management, S.A.
3.	28-04989	Nomura Asset Capital Corporation
2.	28-04985	Nomura International plc
4.	28-04993	Nomura Securities (Bermuda)
1.	28-04983	Nomura Securities International, Inc.

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INFORMATION TABLE
QUARTER ENDING

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
ODAIMLERCHRYSLER AG	ORD	D1668R123	304	000000007300	SH		DEFINED	01
ACE LTD	ORD	G0070K103	417	000000010400	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	407	000000005760	SH		DEFINED	01
GLOBAL CROSSING LTD	COM	G3921A100	115	000000138000	SH		DEFINED	01
PARTNERRE LTD	COM	G6852T105	48	000000000900	SH		DEFINED	01
RENAISSANCE RE HLDGS LTD	COM	G7496G103	209	000000002200	SH		DEFINED	01
HILFIGER TOMMY CORP	ORD	G8915Z102	111	000000008100	SH		DEFINED	01
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	3,410	000000100853	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	3,254	000000035622	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	11	000000000300	SH		DEFINED	01
ASML HLDG NV	N Y SHS	N07059111	80	000000004700	SH		DEFINED	01
BANCO LATINOAMERICANO DE EXPO	CL E	P16994132	11	000000000400	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	498	000000020800	SH		DEFINED	01
AAR CORP	COM	000361105	29	000000003284	SH		DEFINED	01
ACTV INC	COM	00088E104	10	000000005487	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	946	000000205855	SH		DEFINED	01
ADE CORP MASS	COM	00089C107	12	000000001247	SH		DEFINED	01
ABM INDS INC	COM	000957100	77	000000002459	SH		DEFINED	01
AEP INDS INC	COM	001031103	5	000000000217	SH		DEFINED	01
AFC ENTERPRISES INC	COM	00104Q107	36	000000001294	SH		DEFINED	01
AFLAC INC	COM	001055102	83	000000003400	SH		SOLE	
AFLAC INC	COM	001055102	4,425	000000180186	SH		DEFINED	01
AFLAC INC	COM	001055102	270	000000011000	SH		DEFINED	06
AGCO CORP	COM	001084102	175	000000011132	SH		DEFINED	01
AGL RES INC	COM	001204106	209	000000009096	SH		DEFINED	01
AES CORP	COM	00130H105	2,590	000000158418	SH		DEFINED	01
AK STL HLDG CORP	COM	001547108	36	000000003167	SH		DEFINED	01
AMC ENTMT INC	COM	001669100	30	000000002539	SH		DEFINED	01
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	46	000000001828	SH		DEFINED	01
AMR CORP	COM	001765106	1,572	000000070500	SH		DEFINED	01
AOL TIME WARNER INC	COM	00184A105	38,361	000001195064	SH		DEFINED	01
AOL TIME WARNER INC	COM	00184A105	138	000000004300	SH		DEFINED	06
APAC CUSTOMER SERVICES INC	COM	00185E106	8	000000003346	SH		DEFINED	01
AT&T CORP	COM	001957109	18,665	000001028953	SH		DEFINED	01
AT & T CDA INC	DEPS RCPT	00207Q202	513	000000017000	SH		DEFINED	01
ATMI INC	COM	00207R101	139	000000005847	SH		DEFINED	01
ATP OIL & GAS CORP	COM	00208J108	2	000000000821	SH		DEFINED	01
ATS MED INC	COM	002083103	16	000000003032	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	9,557	000000665088	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	175	000000012200	SH		DEFINED	06
AVI BIOPHARMA INC	COM	002346104	22	000000002072	SH		DEFINED	01
AVX CORP NEW	COM	002444107	2	000000000100	SH		DEFINED	01
AXT INC	COM	00246W103	37	000000002596	SH		DEFINED	01
AAIPHARMA INC	COM	00252W104	33	000000001351	SH		DEFINED	01
AARON RENTS INC	COM	002535201	31	000000001905	SH		DEFINED	01
ABBOTT LABS	COM	002824100	22,523	000000404009	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
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0ABBOTT LABS	COM	002824100	66	000000001200	SH	DEFINED	06
ABERCROMBIE & FITCH CO	CL A	002896207	77	000000002924	SH	DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	76	000000002900	SH	DEFINED	06
ABIOMED INC	COM	003654100	31	000000001987	SH	DEFINED	01
ACACIA RESH CORP	COM	003881109	29	000000002668	SH	DEFINED	01
ACADIA RLTY TR	COM SH BEN	004239109	16	000000002603	SH	DEFINED	01
ACCLAIM ENTMT INC	COM PAR \$0	004325205	40	000000007636	SH	DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	141	000000003558	SH	DEFINED	01
ACKERLEY GROUP INC	COM	004527107	5,681	000000324632	SH	DEFINED	01
ACLARA BIOSCIENCES INC	COM	00461P106	24	000000004887	SH	DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	121	000000004669	SH	DEFINED	01
ACTION PERFORMANCE COS INC	COM	004933107	60	000000001974	SH	DEFINED	01
ACTEL CORP	COM	004934105	61	000000003101	SH	DEFINED	01
ACTIVE POWER INC	COM	00504W100	29	000000004373	SH	DEFINED	01
ACTRADE FINL TECHNOLOGIES LTD	COM	00507P102	30	000000001024	SH	DEFINED	01
ACTUATE CORP	COM	00508B102	30	000000005820	SH	DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	68	000000005642	SH	DEFINED	01
ACXIOM CORP	COM	005125109	44	000000002555	SH	DEFINED	01
ADAPTEC INC	COM	00651F108	599	000000041326	SH	DEFINED	01
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	2	000000003803	SH	DEFINED	01
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	452	000000014500	SH	DEFINED	01
ADMINISTAFF INC	COM	007094105	475	000000017356	SH	DEFINED	01
ADOBE SYS INC	COM	00724F101	2,304	000000074225	SH	DEFINED	01
ADOLOR CORP	COM	00724X102	76	000000004249	SH	DEFINED	01
ADTRAN INC	COM	00738A106	164	000000006449	SH	DEFINED	01
ADVANCED DIGITAL INFORMATION	COM	007525108	179	000000011199	SH	DEFINED	01
ADVANCED MARKETING SVCS INC	COM	00753T105	37	000000002059	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	284	000000016118	SH	DEFINED	01
ADVANCED TISSUE SCIENCES INC	COM	00755F103	43	000000009990	SH	DEFINED	01
ADVANCED NEUROMODULATION SYS	COM	00757T101	32	000000000917	SH	DEFINED	01
ADVO INC	COM	007585102	110	000000002566	SH	DEFINED	01
AEROFLEX INC	COM	007768104	154	000000008156	SH	DEFINED	01
ADVANCEPCS	COM	00790K109	49	000000001700	SH	DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	1,646	000000103834	SH	DEFINED	01
ADVANTA CORP	CL A	007942105	29	000000002935	SH	DEFINED	01
ADVANTA CORP	CL B	007942204	85	000000009425	SH	DEFINED	01
ADVANCED ENERGY INDS	COM	007973100	67	000000002529	SH	DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	524	000000010494	SH	DEFINED	01
AETHER SYS INC	COM	00808V105	155	000000016917	SH	DEFINED	01
AETNA INC NEW	COM	00817Y108	1,408	000000042697	SH	DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	187	000000001770	SH	DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	106	000000001000	SH	DEFINED	06
AFFILIATED MANAGERS GROUP	COM	008252108	262	000000003731	SH	DEFINED	01
AFFYMETRIX INC	COM	00826T108	105	000000002800	SH	DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	3,674	000000128873	SH	DEFINED	01
AGILE SOFTWARE CORP DEL	COM	00846X105	71	000000004162	SH	DEFINED	01

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0AIR PRODS & CHEMS INC	COM	009158106	3,262	000000069556	SH	DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	10,273	000000219000	SH	DEFINED	04
AIR PRODS & CHEMS INC	COM	009158106	154	000000003300	SH	DEFINED	06
AIRBORNE INC	COM	009269101	118	000000007984	SH	DEFINED	01
AIRGAS INC	COM	009363102	148	000000009818	SH	DEFINED	01
AIRGATE PCS INC	COM	009367103	73	000000001606	SH	DEFINED	01
AIRTRAN HLDGS INC	COM	00949P108	54	000000008318	SH	DEFINED	01

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AKAMAI TECHNOLOGIES INC	COM	00971T101	59	000000009953	SH	DEFINED	01
AKSYS LTD	COM	010196103	11	000000002418	SH	DEFINED	01
AKZO NOBEL NV	SPONSORED	010199305	121	000000002700	SH	DEFINED	01
ALABAMA NATL BANCORP DELA	COM	010317105	41	000000001244	SH	DEFINED	01
ALAMOSA HLDGS INC	COM	011589108	112	000000009455	SH	DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	128	000000004403	SH	DEFINED	01
ALASKA COMMUNICATIONS SYS GRP	COM	01167P101	10	000000001258	SH	DEFINED	01
ALBANY INTL CORP	CL A	012348108	105	000000004859	SH	DEFINED	01
ALBANY MOLECULAR RESH INC	COM	012423109	76	000000002877	SH	DEFINED	01
ALBEMARLE CORP	COM	012653101	140	000000005865	SH	DEFINED	01
ALBERTO CULVER CO	CL B CONV	013068101	763	000000017062	SH	DEFINED	01
ALBERTO CULVER CO	CL A	013068200	6,860	000000175500	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	4,338	000000137773	SH	DEFINED	01
ALCAN INC	COM	013716105	3,147	000000087603	SH	DEFINED	01
ALCOA INC	COM	013817101	9,319	000000262148	SH	DEFINED	01
ALCOA INC	COM	013817101	234	000000006600	SH	DEFINED	06
ALCATEL	SPONSORED	013904305	334	000000020200	SH	DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	179	000000006719	SH	DEFINED	01
ALEXANDERS INC	COM	014752109	13	000000000231	SH	DEFINED	01
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	83	000000002032	SH	DEFINED	01
ALEXION PHARMACEUTICALS INC	COM	015351109	53	000000002182	SH	DEFINED	01
ALFA CORP	COM	015385107	119	000000005346	SH	DEFINED	01
ALICO INC	COM	016230104	14	000000000474	SH	DEFINED	01
ALIGN TECHNOLOGY INC	COM	016255101	6	000000001367	SH	DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	2,066	000000057041	SH	DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	220	000000006100	SH	DEFINED	06
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	443	000000026487	SH	DEFINED	01
ALLEN TELECOM INC	COM	018091108	29	000000003481	SH	DEFINED	01
ALLERGAN INC	COM	018490102	2,562	000000034138	SH	DEFINED	01
ALLERGAN INC	COM	018490102	52	000000000700	SH	DEFINED	06
ALLETE INC	COM	018522102	61	000000002446	SH	DEFINED	01
ALLIANCE CAP MGMT HLDG L P	UNIT LTD P	01855A101	604	000000012500	SH	DEFINED	01
ALLIANCE GAMING CORP	COM NEW	01859P609	60	000000002047	SH	DEFINED	01
ALLIANCE FIBER OPTIC PRODS INC	COM	018680108	2	000000002000	SH	DEFINED	01
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	43	000000003584	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	78	000000002574	SH	DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	459	000000005954	SH	DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	720	000000051257	SH	DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	156	000000011100	SH	DEFINED	06

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN CALL	PUT CALL	INVTMT DSCRETN	OT MAN
0ALLMERICA FINL CORP	COM	019754100	109	000000002455	SH		DEFINED	01
ALLOY INC	COM	019855105	39	000000001855	SH		DEFINED	01
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	13	000000004246	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	6,590	000000195556	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	219	000000006500	SH		DEFINED	06
ALLTEL CORP	COM	020039103	5,714	000000092579	SH		DEFINED	01
ALPHA INDS INC	COM	020753109	131	000000006026	SH		DEFINED	01
ALPHARMA INC	CL A	020813101	458	000000017333	SH		DEFINED	01
ALTERA CORP	COM	021441100	3,572	000000168339	SH		DEFINED	01
AMAZON COM INC	COM	023135106	380	000000035200	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	1,629	000000028164	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	462	000000008000	SH		DEFINED	06
AMBASSADORS INTL INC	COM	023178106	20	000000000956	SH		DEFINED	01
AMCOL INTL CORP	COM	02341W103	19	000000002767	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	1,773	000000028380	SH		DEFINED	01

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AMERCO	COM	023586100	32	000000001743	SH	DEFINED	01
AMEREN CORP	COM	023608102	1,531	000000036215	SH	DEFINED	01
AMERICA MOVIL S A DE C V	SPON ADR L	02364W105	140	000000007200	SH	DEFINED	01
AMERICA ONLINE LATIN AMERICA I	CL A	02365B100	13	000000003031	SH	DEFINED	01
AMERICA WEST HLDG CORP	CL B	023657208	16	000000004605	SH	DEFINED	01
AMCORE FINL INC	COM	023912108	75	000000003388	SH	DEFINED	01
AMERICAN AXLE & MFG HLDGS INC	COM	024061103	61	000000002883	SH	DEFINED	01
AMERICAN CAPITAL STRATEGIES	COM	024937104	122	000000004320	SH	DEFINED	01
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	55	000000002113	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	3,767	000000086555	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	14,191	000000397641	SH	DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	49	000000002008	SH	DEFINED	01
AMERICAN FINL HLDGS INC	COM	026075101	72	000000002844	SH	DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	526	000000038197	SH	DEFINED	01
AMERICAN HEALTHWAYS INC	COM	02649V104	48	000000001504	SH	DEFINED	01
AMERICAN HOME PRODS CORP	COM	026609107	21,065	000000343312	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	47	000000000600	SH	SOLE	
AMERICAN INTL GROUP INC	COM	026874107	55,028	000000693060	SH	DEFINED	01
AMERICAN ITALIAN PASTA CO	CL A	027070101	95	000000002267	SH	DEFINED	01
AMERICAN MGMT SYS INC	COM	027352103	102	000000005693	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	COM	02744M108	90	000000004357	SH	DEFINED	01
AMERICAN PHYSICIANS CAPITAL	COM	028884104	32	000000001493	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	735	000000050886	SH	DEFINED	01
AMERICAN RLTY INVS INC	COM	029174109	5	000000000538	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	689	000000010110	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	75	000000001100	SH	DEFINED	06
AMERICAN STS WTR CO	COM	029899101	48	000000001377	SH	DEFINED	01
AMERICAN TOWER CORP	CL A	029912201	47	000000005000	SH	DEFINED	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	34	000000002794	SH	DEFINED	01
AMERICAN WTR WKS INC	COM	030411102	122	000000002939	SH	DEFINED	01
AMERICAN WOODMARK CORP	COM	030506109	40	000000000747	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
0AMERICREDIT CORP	COM	03060R101	78	000000002479	SH		DEFINED	01
AMERISTAR CASINOS INC	COM	03070Q101	9	000000000371	SH		DEFINED	01
AMERIPATH INC	COM	03071D109	121	000000003769	SH		DEFINED	01
AMERON INTL INC	COM	030710107	34	000000000496	SH		DEFINED	01
AMERITRADE HLDG CORP	CL A	03072H109	420	000000071000	SH		DEFINED	01
AMERUS GROUP CO	COM	03072M108	204	000000005703	SH		DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	1,701	000000026773	SH		DEFINED	01
AMETEK INC NEW	COM	031100100	173	000000005443	SH		DEFINED	01
AMGEN INC	COM	031162100	15,384	000000272579	SH		DEFINED	01
AMKOR TECHNOLOGY INC	COM	031652100	92	000000005800	SH		DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	81	000000001700	SH		DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	197	000000004100	SH		DEFINED	06
AMSOUTH BANCORPORATION	COM	032165102	2,281	000000120735	SH		DEFINED	01
AMSURG CORP	COM	03232P405	74	000000002736	SH		DEFINED	01
AMTRAN INC	COM	03234G106	6	000000000441	SH		DEFINED	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	71	000000007791	SH		DEFINED	01
ANADARKO PETE CORP	COM	032511107	5,431	000000095534	SH		DEFINED	01
ANADIGICS INC	COM	032515108	63	000000004146	SH		DEFINED	01
ANALOG DEVICES INC	COM	032654105	4,298	000000096844	SH		DEFINED	01
ANALOGIC CORP	COM PAR \$0	032657207	35	000000000914	SH		DEFINED	01
ANAREN MICROWAVE INC	COM	032744104	55	000000003192	SH		DEFINED	01
ANCHOR BANCORP WIS INC	COM	032839102	45	000000002581	SH		DEFINED	01
ANCHOR GAMING	COM	033037102	1,685	000000023976	SH		DEFINED	01

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ANDREW CORP	COM	034425108	1,206	000000055096	SH	DEFINED	01
ANDRX GROUP	COM	034553107	105	000000001500	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	11,221	000000248218	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	221	000000004900	SH	DEFINED	06
ANIXTER INTL INC	COM	035290105	145	000000005029	SH	DEFINED	01
ANNALY MTG MGMT INC	COM	035710409	130	000000008162	SH	DEFINED	01
ANNTAYLOR STORES CORP	COM	036115103	117	000000003356	SH	DEFINED	01
ANSOFT CORP	COM	036384105	12	000000000842	SH	DEFINED	01
ANSYS INC	COM	03662Q105	48	000000001970	SH	DEFINED	01
ANSWERTHINK INC	COM	036916104	34	000000005275	SH	DEFINED	01
ANTHRACITE CAP INC	COM	037023108	56	000000005153	SH	DEFINED	01
ANTIGENICS INC DEL	COM	037032109	32	000000001960	SH	DEFINED	01
AON CORP	COM	037389103	3,341	000000094061	SH	DEFINED	01
APACHE CORP	COM	037411105	1,617	000000032432	SH	DEFINED	01
APACHE CORP	COM	037411105	79	000000001600	SH	DEFINED	06
APARTMENT INVT & MGMT CO	CL A	03748R101	114	000000002500	SH	DEFINED	01
APHTON CORP	COM	03759P101	30	000000002063	SH	DEFINED	01
APOGEE ENTERPRISES INC	COM	037598109	61	000000003860	SH	DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	93	000000003607	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	569	000000012663	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	72	000000001600	SH	DEFINED	06
APOLLO GROUP INC	COM UNV PH	037604204	22	000000000700	SH	DEFINED	01
APPLE COMPUTER INC	COM	037833100	16	000000000750	SH	SOLE	

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
APPLE COMPUTER INC	COM	037833100	2,400	000000109592	SH		DEFINED	01
APPLEBEES INTL INC	COM	037899101	385	000000011263	SH		DEFINED	01
APPLIED INNOVATION INC	COM	037916103	7	000000001196	SH		DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	178	000000007162	SH		DEFINED	01
APPLERA CORP	COM AP BIO	038020103	2,165	000000055151	SH		DEFINED	01
APPLERA CORP	COM CE GEN	038020202	381	000000014300	SH		DEFINED	01
APPLICA INC	COM	03815A106	21	000000002386	SH		DEFINED	01
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	43	000000002332	SH		DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,066	000000094237	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	8,695	000000216856	SH		DEFINED	01
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	27	000000002211	SH		DEFINED	01
APTARGROUP INC	COM	038336103	162	000000004626	SH		DEFINED	01
AQUILA INC DEL	CL A	03840J106	3,876	000000226700	SH		DEFINED	01
ARBITRON INC	COM	03875Q108	470	000000013784	SH		DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	63	000000002755	SH		DEFINED	01
ARCH COAL INC	COM	039380100	193	000000008539	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	3,370	000000234893	SH		DEFINED	01
ARCTIC CAT INC	COM	039670104	36	000000002176	SH		DEFINED	01
ARDEN GROUP INC	CL A	039762109	11	000000000196	SH		DEFINED	01
AREA BANCSHARES CORP NEW	COM	039872106	1,968	000000101114	SH		DEFINED	01
ARENA PHARMACEUTICALS INC	COM	040047102	29	000000002470	SH		DEFINED	01
ARGONAUT GROUP INC	COM	040157109	57	000000002944	SH		DEFINED	01
ARGOSY GAMING CO	COM	040228108	100	000000003084	SH		DEFINED	01
ARIAD PHARMACEUTICALS INC	COM	04033A100	20	000000003881	SH		DEFINED	01
ARIBA INC	COM	04033V104	344	000000056000	SH		DEFINED	01
ARKANSAS BEST CORP DEL	COM	040790107	81	000000002824	SH		DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	63	000000002369	SH		DEFINED	01
ARMSTRONG HLDGS INC	COM	042384107	17	000000005248	SH		DEFINED	01
ARQULE INC	COM	04269E107	44	000000002629	SH		DEFINED	01
ARRIS GROUP INC	COM	04269Q100	67	000000006917	SH		DEFINED	01
ARRAY BIOPHARMA INC	COM	04269X105	30	000000002034	SH		DEFINED	01

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ARROW ELECTRS INC	COM	042735100	138	000000004631	SH	DEFINED	01
ARROW ELECTRS INC	COM	042735100	77	000000002600	SH	DEFINED	06
ARROW FINL CORP	COM	042744102	25	000000000865	SH	DEFINED	01
ARROW INTL INC	COM	042764100	61	000000001540	SH	DEFINED	01
ART TECHNOLOGY GROUP INC	COM	04289L107	25	000000007422	SH	DEFINED	01
ARTISAN COMPONENTS INC	COM	042923102	28	000000001784	SH	DEFINED	01
ARTESYN TECHNOLOGIES INC	COM	043127109	43	000000004644	SH	DEFINED	01
ARTHROCARE CORP	COM	043136100	60	000000003363	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	216	000000011037	SH	DEFINED	01
ASCENTIAL SOFTWARE CORP	COM	04362P108	174	000000043046	SH	DEFINED	01
ASHLAND INC	COM	044204105	1,348	000000029267	SH	DEFINED	01
ASHLAND INC	COM	044204105	147	000000003200	SH	DEFINED	06
ASIAINFO HLDGS INC	COM	04518A104	64	000000003688	SH	DEFINED	01
ASPECT COMMUNICATIONS CORP	COM	04523Q102	27	000000007087	SH	DEFINED	01
ASPECT MED SYS INC	COM	045235108	17	000000001713	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
ASPEN TECHNOLOGY INC	COM	045327103	147	000000008808	SH		DEFINED	01
ASSOCIATED BANC CORP	COM	045487105	92	000000002631	SH		DEFINED	01
ASSOCIATED ESTATES RLTG CORP	COM	045604105	20	000000002201	SH		DEFINED	01
ASTEC INDS INC	COM	046224101	30	000000002100	SH		DEFINED	01
ASTORIA FINL CORP	COM	046265104	151	000000005712	SH		DEFINED	01
ASTORIA FINL CORP	COM	046265104	68	000000002600	SH		DEFINED	06
ASTROPOWER INC	COM	04644A101	68	000000001684	SH		DEFINED	01
ASYST TECHNOLOGY CORP	COM	04648X107	87	000000006820	SH		DEFINED	01
AT & T LATIN AMER CORP	COM	04649A106	6	000000005908	SH		DEFINED	01
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	127	000000005457	SH		DEFINED	01
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	49	000000003369	SH		DEFINED	01
ATMEL CORP	COM	049513104	375	000000005090	SH		DEFINED	01
ATMOS ENERGY CORP	COM	049560105	118	000000005578	SH		DEFINED	01
ATRIX LABS INC	COM	04962L101	53	000000002584	SH		DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	172	000000004954	SH		DEFINED	01
AUDIOVOX CORP	CL A	050757103	17	000000002381	SH		DEFINED	01
AUGUST TECHNOLOGY CORP	COM	05106U105	8	000000000744	SH		DEFINED	01
AURORA FOODS INC	COM	05164B106	16	000000003315	SH		DEFINED	01
AUSPEX SYS INC	COM	052116100	11	000000006210	SH		DEFINED	01
AUTODESK INC	COM	052769106	878	000000023578	SH		DEFINED	01
AUTOMATIC DATA PROCESSING INC	COM	053015103	9,486	000000161061	SH		DEFINED	01
AUTOZONE INC	COM	053332102	2,093	000000029157	SH		DEFINED	01
AUTOZONE INC	COM	053332102	473	000000006600	SH		DEFINED	06
AVANIR PHARMACEUTICALS	CL A	05348P104	33	000000007877	SH		DEFINED	01
AVANEX CORP	COM	05348W109	30	000000005087	SH		DEFINED	01
AVALONBAY CMNTYS INC	COM	053484101	23	000000000500	SH		DEFINED	01
AVANT CORP	COM	053487104	720	000000035163	SH		DEFINED	01
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	33	000000008256	SH		DEFINED	01
AVATAR HLDGS INC	COM	053494100	16	000000000685	SH		DEFINED	01
AVAYA INC	COM	053499109	907	000000074660	SH		DEFINED	01
AVERY DENNISON CORP	COM	053611109	1,616	000000028597	SH		DEFINED	01
AVIALL INC NEW	COM	05366B102	19	000000002526	SH		DEFINED	01
AVICI SYS INC	COM	05367L109	19	000000006844	SH		DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	38	000000003136	SH		DEFINED	01
AVIGEN INC	COM	053690103	31	000000002727	SH		DEFINED	01
AVISTA CORP	COM	05379B107	86	000000006494	SH		DEFINED	01
AVNET INC	COM	053807103	88	000000003466	SH		DEFINED	01
AVOCENT CORP	COM	053893103	179	000000007403	SH		DEFINED	01
AVON PRODS INC	COM	054303102	3,165	000000068078	SH		DEFINED	01

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AWARE INC MASS	COM	05453N100	25	000000003092	SH	DEFINED	01
AZTAR CORP	COM	054802103	138	000000007568	SH	DEFINED	01
BB&T CORP	COM	054937107	4,257	000000117900	SH	DEFINED	01
BCE INC	COM	05534B109	9	000000000400	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	25	000000001469	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	110	000000001730	SH	DEFINED	01
BKF CAP GROUP INC	COM	05548G102	22	000000000789	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
OBJS WHOLESALE CLUB INC	COM	05548J106	817	000000018539	SH		DEFINED	01
BJ SVCS CO	COM	055482103	156	000000004819	SH		DEFINED	01
BMC INDS INC MINN	COM	055607105	7	000000003695	SH		DEFINED	01
BOK FINL CORP	COM NEW	05561Q201	50	000000001591	SH		DEFINED	01
BP PLC	SPONSORED	055622104	55	000000001200	SH		DEFINED	01
BRE PROPERTIES INC	CL A	05564E106	199	000000006429	SH		DEFINED	01
BSB BANCORP	COM	055652101	28	000000001188	SH		DEFINED	01
BMC SOFTWARE INC	COM	055921100	1,423	000000086955	SH		DEFINED	01
BAKER HUGHES INC	COM	057224107	3,574	000000098005	SH		DEFINED	01
BAKER HUGHES INC	COM	057224107	43	000000001200	SH		DEFINED	06
BALDOR ELEC CO	COM	057741100	67	000000003216	SH		DEFINED	01
BALDWIN & LYONS INC	CL B	057755209	22	000000000868	SH		DEFINED	01
BALL CORP	COM	058498106	768	000000010876	SH		DEFINED	01
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	78	000000003631	SH		DEFINED	01
BANCFIRST CORP	COM	05945F103	19	000000000556	SH		DEFINED	01
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	25	000000001058	SH		DEFINED	01
BANCORPSOUTH INC	COM	059692103	184	000000011112	SH		DEFINED	01
BANDAG INC	COM	059815100	74	000000002152	SH		DEFINED	01
BANDAG INC	CL A	059815308	474	000000015800	SH		DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	26,535	000000421535	SH		DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	711	000000011300	SH		DEFINED	06
BANK OF GRANITE CORP	COM	062401104	29	000000001511	SH		DEFINED	01
BANK MUT CORP	COM	063748107	23	000000001514	SH		DEFINED	01
BANK NEW YORK INC	COM	064057102	8,562	000000209854	SH		DEFINED	01
BANK ONE CORP	COM	06423A103	11,947	000000305946	SH		DEFINED	01
BANK ONE CORP	COM	06423A103	218	000000005600	SH		DEFINED	06
BANK UTD CORP LITIGATN CONT TR	RT CONTING	065416117	24	000000248800	SH		DEFINED	01
BANKATLANTIC BANCORP	CL A	065908501	37	000000004042	SH		DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	125	000000005568	SH		DEFINED	01
BANKUNITED FINL CORP	CL A	06652B103	38	000000002581	SH		DEFINED	01
BANNER CORP	COM	06652V109	24	000000001442	SH		DEFINED	01
BANTA CORP	COM	066821109	141	000000004797	SH		DEFINED	01
BARD C R INC	COM	067383109	7,307	000000113300	SH		DEFINED	01
BARNES & NOBLE INC	COM	067774109	135	000000004571	SH		DEFINED	01
BARNES GROUP INC	COM	067806109	53	000000002225	SH		DEFINED	01
BARRICK GOLD CORP	COM	067901108	2,224	000000139486	SH		DEFINED	01
BARRICK GOLD CORP	COM	067901108	122	000000007700	SH		DEFINED	06
BARR LABS INC	COM	068306109	99	000000001248	SH		DEFINED	01
BARR LABS INC	COM	068306109	317	000000004000	SH		DEFINED	06
BARRA INC	COM	068313105	170	000000003627	SH		DEFINED	01
BASSETT FURNITURE INDS INC	COM	070203104	19	000000001388	SH		DEFINED	01
BAUSCH & LOMB INC	COM	071707103	691	000000018355	SH		DEFINED	01
BAXTER INTL INC	COM	071813109	8,239	000000153630	SH		DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	62	000000008542	SH		DEFINED	01
BE AEROSPACE INC	COM	073302101	36	000000003982	SH		DEFINED	01
BEA SYS INC	COM	073325102	930	000000060402	SH		DEFINED	01

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OBEACON POWER CORP	COM	073677106	5	000000004512	SH		DEFINED	01
BEAR STEARNS COS INC	COM	073902108	1,641	000000027997	SH		DEFINED	01
BEAR STEARNS COS INC	COM	073902108	392	000000006700	SH		DEFINED	06
BEASLEY BROADCAST GROUP INC	CL A	074014101	13	000000001041	SH		DEFINED	01
BEAZER HOMES USA INC	COM	07556Q105	707	000000009671	SH		DEFINED	01
BEBE STORES INC	COM	075571109	91	000000004912	SH		DEFINED	01
BECKMAN COULTER INC	COM	075811109	163	000000003692	SH		DEFINED	01
BECTON DICKINSON & CO	COM	075887109	3,417	000000103084	SH		DEFINED	01
BED BATH & BEYOND INC	COM	075896100	2,963	000000087427	SH		DEFINED	01
BED BATH & BEYOND INC	COM	075896100	172	000000005100	SH		DEFINED	06
BEDFORD PPTY INVS INC	COM PAR \$0	076446301	45	000000002001	SH		DEFINED	01
BEL FUSE INC	CL A	077347201	206	000000008635	SH		DEFINED	01
BEL FUSE INC	CL B	077347300	29	000000001176	SH		DEFINED	01
BELDEN INC	COM	077459105	79	000000003356	SH		DEFINED	01
BELL MICROPRODUCTS INC	COM	078137106	25	000000002005	SH		DEFINED	01
BELLSOUTH CORP	COM	079860102	18,836	000000493754	SH		DEFINED	01
BELLSOUTH CORP	COM	079860102	225	000000005900	SH		DEFINED	06
BELO CORP	COM SER A	080555105	60	000000003236	SH		DEFINED	01
BEMIS INC	COM	081437105	675	000000013737	SH		DEFINED	01
BENCHMARK ELECTRS INC	COM	08160H101	50	000000002684	SH		DEFINED	01
BERKLEY W R CORP	COM	084423102	155	000000002891	SH		DEFINED	01
BERRY PETE CO	CL A	085789105	47	000000003004	SH		DEFINED	01
BEST BUY INC	COM	086516101	5,390	000000072374	SH		DEFINED	01
BEST BUY INC	COM	086516101	89	000000001200	SH		DEFINED	06
BETHLEHEM STL CORP	COM	087509105	8	000000017787	SH		DEFINED	01
BEVERLY ENTERPRISES INC	COM NEW	087851309	116	000000013557	SH		DEFINED	01
BIG LOTS INC	COM	089302103	308	000000029622	SH		DEFINED	01
BIO RAD LABS INC	CL A	090572207	71	000000001133	SH		DEFINED	01
BIO TECHNOLOGY GEN CORP	COM	090578105	65	000000007954	SH		DEFINED	01
BIOGEN INC	COM	090597105	2,710	000000047271	SH		DEFINED	01
BIOGEN INC	COM	090597105	74	000000001300	SH		DEFINED	06
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	41	000000003116	SH		DEFINED	01
BIOMET INC	COM	090613100	2,281	000000073824	SH		DEFINED	01
BIOMET INC	COM	090613100	55	000000001800	SH		DEFINED	06
BIOPURE CORP	CL A	09065H105	30	000000002135	SH		DEFINED	01
BIOSPHERE MEDICAL INC	COM	09066V103	5	000000000504	SH		DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	61,116	000000463000	SH		DEFINED	01
BIOSITE INC	COM	090945106	31	000000001688	SH		DEFINED	01
BLACK & DECKER CORP	COM	091797100	1,632	000000043264	SH		DEFINED	01
BLACK & DECKER CORP	COM	091797100	43,540	000001154000	SH		DEFINED	04
BLACK BOX CORP DEL	COM	091826107	144	000000002724	SH		DEFINED	01
BLACK HILLS CORP	COM	092113109	26	000000000779	SH		DEFINED	01
BLACKROCK INC	CL A	09247X101	66	000000001600	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	2,169	000000048543	SH		DEFINED	01
BLOCKBUSTER INC	CL A	093679108	224	000000008900	SH		DEFINED	01
BLOCKBUSTER INC	CL A	093679108	279	000000011100	SH		DEFINED	06

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0BLUE MARTINI SOFTWARE INC	COM	095698106	11	000000003949	SH		DEFINED	01

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BLYTH INC	COM	09643P108	135	000000005845	SH	DEFINED	01
BOB EVANS FARMS INC	COM	096761101	141	000000005771	SH	DEFINED	01
BOCA RESORTS INC	CL A	09688T106	64	000000004909	SH	DEFINED	01
BOEING CO	COM	097023105	9,980	000000257374	SH	DEFINED	01
BOEING CO	COM	097023105	333	000000008600	SH	DEFINED	06
BOISE CASCADE CORP	COM	097383103	574	000000016902	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	1,700	000000050000	SH	DEFINED	04
BONE CARE INTL INC	COM	098072101	22	000000001300	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	47	000000002390	SH	DEFINED	01
BORG WARNER INC	COM	099724106	228	000000004369	SH	DEFINED	01
BORG WARNER INC	COM	099724106	224	000000004300	SH	DEFINED	06
BORLAND SOFTWARE CORP	COM	099849101	217	000000013887	SH	DEFINED	01
BORON LEPORE & ASSOCS INC	COM	10001P102	14	000000001076	SH	DEFINED	01
BOSTON BEER INC	CL A	100557107	22	000000001286	SH	DEFINED	01
BOSTON COMMUNICATIONS GROUP	COM	100582105	23	000000002067	SH	DEFINED	01
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	37	000000001697	SH	DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	76	000000002000	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	3,122	000000129465	SH	DEFINED	01
BOWATER INC	COM	102183100	76	000000001606	SH	DEFINED	01
BOWNE & CO INC	COM	103043105	87	000000006823	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	26	000000004047	SH	DEFINED	01
BOYDS COLLECTION LTD	COM	103354106	48	000000007184	SH	DEFINED	01
BOYKIN LODGING CO	COM	103430104	18	000000002348	SH	DEFINED	01
BRADY CORP	CL A	104674106	122	000000003343	SH	DEFINED	01
BRANDYWINE RLTY TR	SH BEN INT	105368203	72	000000003420	SH	DEFINED	01
BRAUN CONSULTING INC	COM	105651103	4	000000001265	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	125	000000002950	SH	DEFINED	01
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	42	000000001528	SH	DEFINED	01
BRIGHTPOINT INC	COM	109473108	23	000000007628	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	85	000000002887	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	232	000000007800	SH	DEFINED	06
BRIO SOFTWARE INC	COM	109704106	7	000000002657	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	26,184	000000513419	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	272,887	000005350730	SH	DEFINED	04
BRISTOL MYERS SQUIBB CO	COM	110122108	214	000000004200	SH	DEFINED	06
BRITESMILE INC	COM	110415106	9	000000001958	SH	DEFINED	01
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	4,125	000000250000	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	3,121	000000076365	SH	DEFINED	01
BROADVISION INC	COM	111412102	274	000000100000	SH	DEFINED	01
BROADWING INC	COM	111620100	251	000000026429	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS INC	COM	111621108	63	000000001911	SH	DEFINED	01
BROOKLINE BANCORP INC	COM	113739106	26	000000001607	SH	DEFINED	01
BROOKS AUTOMATION INC	COM	11434A100	104	000000002581	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	159	000000005843	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	498	000000007800	SH	DEFINED	01

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OBROWN FORMAN CORP	CL B	115637209	1,112	000000017769	SH		DEFINED	01
BROWN TOM INC	COM NEW	115660201	165	000000006137	SH		DEFINED	01
BROWN SHOE INC NEW	COM	115736100	36	000000002252	SH		DEFINED	01
BRUKER DALTONICS INC	COM	116795105	102	000000006250	SH		DEFINED	01
BRUNSWICK CORP	COM	117043109	496	000000022831	SH		DEFINED	01
BRUSH ENGINEERED MATLS INC	COM	117421107	32	000000002269	SH		DEFINED	01
BSQUARE CORP	COM	11776U102	8	000000002044	SH		DEFINED	01
BUCA INC	COM	117769109	105	000000006484	SH		DEFINED	01
BUCKEYE TECHNOLOGIES INC	COM	118255108	34	000000002960	SH		DEFINED	01

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BUCKLE INC	COM	118440106	19	000000000854	SH	DEFINED	01
BUILDING MATLS HLDG CORP	COM	120113105	19	000000001772	SH	DEFINED	01
BURLINGTON COAT FACTORY	COM	121579106	40	000000002437	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	3,555	000000124626	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	288	000000010100	SH	DEFINED	06
BURLINGTON RES INC	COM	122014103	2,006	000000053446	SH	DEFINED	01
BURNHAM PAC PPTYS INC	COM	12232C108	13	000000003203	SH	DEFINED	01
BUSH INDS INC	CL A	123164105	12	000000001130	SH	DEFINED	01
BUTLER MFG CO DEL	COM	123655102	19	000000000697	SH	DEFINED	01
C&D TECHNOLOGIES INC	COM	124661109	134	000000005875	SH	DEFINED	01
CBL & ASSOC PPTYS INC	COM	124830100	88	000000002806	SH	DEFINED	01
CCC INFORMATION SVCS GROUP INC	COM	12487Q109	8	000000001382	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	342	000000011637	SH	DEFINED	01
CCBT FINL COS INC	COM	12500Q102	27	000000001177	SH	DEFINED	01
C COR NET CORP	COM	125010108	64	000000004444	SH	DEFINED	01
C D I CORP	COM	125071100	30	000000001588	SH	DEFINED	01
CDW COMPUTER CTRS INC	COM	125129106	310	000000005787	SH	DEFINED	01
CEC ENTMT INC	COM	125137109	165	000000003808	SH	DEFINED	01
CFS BANCORP INC	COM	12525D102	26	000000001867	SH	DEFINED	01
CH ENERGY GROUP INC	COM	12541M102	100	000000002303	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	118	000000004084	SH	DEFINED	01
CIGNA CORP	COM	125509109	3,746	000000040439	SH	DEFINED	01
CIGNA CORP	COM	125509109	259	000000002800	SH	DEFINED	06
CLECO CORP NEW	COM	12561W105	153	000000007000	SH	DEFINED	01
CMGI INC	COM	125750109	293	000000180000	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	930	000000038704	SH	DEFINED	01
CPI CORP	COM	125902106	15	000000000920	SH	DEFINED	01
CPB INC	COM	125903104	28	000000000955	SH	DEFINED	01
CSS INDS INC	COM	125906107	16	000000000534	SH	DEFINED	01
CSK AUTO CORP	COM	125965103	33	000000003342	SH	DEFINED	01
CNA SURETY CORP	COM	12612L108	32	000000002090	SH	DEFINED	01
CNF INC	COM	12612W104	48	000000001436	SH	DEFINED	01
CNET NETWORKS INC	COM	12613R104	358	000000040000	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	87	000000002159	SH	DEFINED	01
CSX CORP	COM	126408103	2,364	000000067470	SH	DEFINED	01
CSX CORP	COM	126408103	98	000000002800	SH	DEFINED	06
CT COMMUNICATIONS INC	COM NEW	126426402	34	000000002114	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
0CTS CORP	COM	126501105	169	000000010644	SH	DEFINED	01
CUNO INC	COM	126583103	63	000000002070	SH	DEFINED	01
CVB FINL CORP	COM	126600105	66	000000002846	SH	DEFINED	01
CVS CORP	COM	126650100	3,022	000000102095	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	224	000000004314	SH	DEFINED	01
CABLE & WIRELESS PUB LTD CO	SPONSORED	126830207	14	000000001000	SH	DEFINED	01
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	96	000000007019	SH	DEFINED	01
CACHEFLOW INC	COM	126946102	7	000000002949	SH	DEFINED	01
CABOT CORP	COM	127055101	165	000000004643	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	412	000000005207	SH	DEFINED	01
CABOT OIL & GAS CORP	CL A	127097103	411	000000017122	SH	DEFINED	01
CACI INTL INC	CL A	127190304	101	000000002569	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	490	000000022388	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	61	000000002800	SH	DEFINED	06
CADIZ INC	COM	127537108	37	000000004647	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	109	000000004449	SH	DEFINED	01
CALGON CARBON CORP	COM	129603106	37	000000004537	SH	DEFINED	01

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CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	50	000000002043	SH	DEFINED	01
CALIFORNIA WTR SVC GROUP	COM	130788102	49	000000001922	SH	DEFINED	01
CALIPER TECHNOLOGIES CORP	COM	130876105	45	000000002923	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	43	000000002289	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	165	000000008528	SH	DEFINED	02
CALLON PETE CO DEL	COM	13123X102	8	000000001189	SH	DEFINED	01
CALPINE CORP	COM	131347106	9,729	000000579456	SH	DEFINED	01
CAMBREX CORP	COM	132011107	133	000000003057	SH	DEFINED	01
CAMDEN PPTY TR	SH BEN INT	133131102	179	000000004895	SH	DEFINED	01
CAMINUS CORP	COM	133766105	29	000000001271	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	3,817	000000127807	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	1,135	000000038000	SH	DEFINED	04
CAMPBELL SOUP CO	COM	134429109	71	000000002400	SH	DEFINED	06
CAPITAL CITY BK GROUP INC	COM	139674105	22	000000000912	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM SH BEN	139733109	50	000000002527	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	3,016	000000055917	SH	DEFINED	01
CAPITOL FED FINL	COM	14057C106	80	000000003865	SH	DEFINED	01
CAPITOL TRANSAMERICA CORP	COM	140640103	20	000000001246	SH	DEFINED	01
CAPSTEAD MTG CORP	COM NO PAR	14067E506	28	000000001196	SH	DEFINED	01
CARBO CERAMICS INC	COM	140781105	38	000000000973	SH	DEFINED	01
CARAUSTAR INDS INC	COM	140909102	24	000000003538	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	7,865	000000121640	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	187	000000002900	SH	DEFINED	06
CARDIODYNAMICS INTL CORP	COM	141597104	26	000000003972	SH	DEFINED	01
CAREER EDUCATION CORP	COM	141665109	195	000000005701	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	185	000000005023	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	4,575	000000162941	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	117	000000004178	SH	DEFINED	02
CARNIVAL CORP	COM	143658102	146	000000005200	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
OCARPENTER TECHNOLOGY CORP	COM	144285103	87	000000003302	SH		DEFINED	01
CARREKER CORP	COM	144433109	13	000000002334	SH		DEFINED	01
CARRIER ACCESS CORP	COM	144460102	4	000000001446	SH		DEFINED	01
CASCADE NAT GAS CORP	COM	147339105	33	000000001509	SH		DEFINED	01
CASELLA WASTE SYS INC	CL A	147448104	36	000000002445	SH		DEFINED	01
CASEYS GEN STORES INC	COM	147528103	80	000000005396	SH		DEFINED	01
CASH AMER INTL INC	COM	14754D100	25	000000003028	SH		DEFINED	01
CASTLE A M & CO	COM	148411101	7	000000000885	SH		DEFINED	01
CATALINA MARKETING CORP	COM	148867104	56	000000001621	SH		DEFINED	01
CATALYTICA ENERGY SYS INC	COM	148884109	22	000000004869	SH		DEFINED	01
CATAPULT COMMUNICATIONS CORP	COM	149016107	16	000000000648	SH		DEFINED	01
CATELLUS DEV CORP	COM	149111106	82	000000004500	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	6,408	000000122656	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	522	000000010000	SH		DEFINED	06
CATHAY BANCORP INC	COM	149150104	67	000000001054	SH		DEFINED	01
CATO CORP NEW	CL A	149205106	36	000000001909	SH		DEFINED	01
CELL GENESYS INC	COM	150921104	109	000000004730	SH		DEFINED	01
CELERITEK INC	COM	150926103	22	000000001652	SH		DEFINED	01
CELL THERAPEUTICS INC	COM	150934107	449	000000018620	SH		DEFINED	01
CELGENE CORP	COM	151020104	51	000000001603	SH		DEFINED	01
CELL PATHWAYS INC NEW	COM	15114R101	25	000000003693	SH		DEFINED	01
CENDANT CORP	COM	151313103	5,008	000000255417	SH		DEFINED	01
CENDANT CORP	COM	151313103	445	000000022700	SH		DEFINED	06
CENTENNIAL BANCORP	COM	15133T104	20	000000002821	SH		DEFINED	01
CENTENNIAL COMMUNCTNS CORP NEW	CL A NEW	15133V208	11	000000001078	SH		DEFINED	01

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CENTERPOINT PPTYS TR	SH BEN INT	151895109	154	000000003106	SH	DEFINED	01
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	28	000000000892	SH	DEFINED	01
CENTEX CORP	COM	152312104	1,091	000000019113	SH	DEFINED	01
CENTEX CORP	COM	152312104	108	000000001900	SH	DEFINED	06
CENTILLIUM COMMUNICATIONS INC	COM	152319109	27	000000003479	SH	DEFINED	01
CENTRA SOFTWARE INC	COM	15234X103	23	000000002947	SH	DEFINED	01
CENTRAL COAST BANCORP	COM	153145107	17	000000000800	SH	DEFINED	01
CENTRAL PKG CORP	COM	154785109	46	000000002344	SH	DEFINED	01
CENTRAL VT PUB SVC CORP	COM	155771108	26	000000001579	SH	DEFINED	01
CENTURY ALUM CO	COM	156431108	22	000000001709	SH	DEFINED	01
CENTURY BUSINESS SVCS INC	COM	156490104	24	000000010736	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	1,204	000000036721	SH	DEFINED	01
CERIDIAN CORP NEW	COM	156779100	98	000000005253	SH	DEFINED	01
CERNER CORP	COM	156782104	254	000000005100	SH	DEFINED	01
CERTEGY INC	COM	156880106	941	000000027521	SH	DEFINED	01
CERUS CORP	COM	157085101	71	000000001555	SH	DEFINED	01
CHAMPION ENTERPRISES INC	COM	158496109	81	000000006584	SH	DEFINED	01
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	25	000000001596	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	362	000000010837	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	2,407	000000088692	SH	DEFINED	01
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	76	000000004697	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
0CHARLOTTE RUSSE HLDG INC	COM	161048103	52	000000002835	SH	DEFINED	01
CHARMING SHOPPES INC	COM	161133103	70	000000013250	SH	DEFINED	01
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	797	000000048525	SH	DEFINED	01
CHATEAU CMNTYS INC	COM	161726104	83	000000002777	SH	DEFINED	01
CHECKFREE CORP NEW	COM	162813109	161	000000008963	SH	DEFINED	01
CHECKPOINT SYS INC	COM	162825103	54	000000004030	SH	DEFINED	01
CHEESECAKE FACTORY INC	COM	163072101	180	000000005188	SH	DEFINED	01
CHELSEA PPTY GROUP INC	COM	163421100	104	000000002129	SH	DEFINED	01
CHEMED CORP	COM	163596109	40	000000001209	SH	DEFINED	01
CHEMFIRST INC	COM	16361A106	35	000000001461	SH	DEFINED	01
CHEMICAL FINL CORP	COM	163731102	92	000000003073	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	79	000000002872	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	184	000000027861	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	25,388	000000283319	SH	DEFINED	01
CHICOS FAS INC	COM	168615102	120	000000003028	SH	DEFINED	01
CHILES OFFSHORE INC	COM	16888M104	22	000000001118	SH	DEFINED	01
CHILDRENS PL RETAIL STORES INC	COM	168905107	39	000000001449	SH	DEFINED	01
CHIPPAC INC	CL A	169657103	31	000000004308	SH	DEFINED	01
CHOICE HOTELS INTL INC	COM	169905106	101	000000004572	SH	DEFINED	01
CHIRON CORP	COM	170040109	2,947	000000067225	SH	DEFINED	01
CHIRON CORP	COM	170040109	254	000000005800	SH	DEFINED	06
CHITTENDEN CORP	COM	170228100	113	000000004113	SH	DEFINED	01
CHOICE ONE COMMUNICATION INC	COM	17038P104	4	000000001363	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	93	000000001848	SH	DEFINED	01
CHORDIANT SOFTWARE INC	COM	170404107	31	000000003952	SH	DEFINED	01
CHRISTOPHER & BANKS CORP	COM	171046105	113	000000003304	SH	DEFINED	01
CHUBB CORP	COM	171232101	3,676	000000053288	SH	DEFINED	01
CHUBB CORP	COM	171232101	11,419	000000165500	SH	DEFINED	04
CHURCH & DWIGHT INC	COM	171340102	163	000000006147	SH	DEFINED	01
CHURCHILL DOWNS INC	COM	171484108	13	000000000376	SH	DEFINED	01
CIBER INC	COM	17163B102	65	000000006941	SH	DEFINED	01
CIENA CORP	COM	171779101	2,297	000000160546	SH	DEFINED	01
CIMA LABS INC	COM	171796105	575	000000015912	SH	DEFINED	01

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CINCINNATI FINL CORP	COM	172062101	1,606	000000042122	SH	DEFINED	01
CINERGY CORP	COM	172474108	1,400	000000041908	SH	DEFINED	01
CINERGY CORP	COM	172474108	244	000000007300	SH	DEFINED	06
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	18	000000002275	SH	DEFINED	01
CIRCOR INTL INC	COM	17273K109	21	000000001175	SH	DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	1,505	000000058011	SH	DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	451	000000017400	SH	DEFINED	06
CIRCUIT CITY STORE INC	CARMAX GRO	172737306	319	000000014054	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	34,604	000001910801	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	2,305	000000124000	SH	DEFINED	02
CISCO SYS INC	COM	17275R102	333	000000018400	SH	DEFINED	06
CIRRUS LOGIC INC	COM	172755100	114	000000008643	SH	DEFINED	01
CINTAS CORP	COM	172908105	2,120	000000044167	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
OCITIGROUP INC	COM	172967101	69,152	000001369890	SH		DEFINED	01
CITIZENS BKG CORP MICH	COM	174420109	204	000000006212	SH		DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	932	000000087486	SH		DEFINED	01
CITIZENS INC	CL A	174740100	33	000000002656	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	1,587	000000070048	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	355	000000015700	SH		DEFINED	06
CITY BK LYNNWOOD WASH	COM	17770A109	31	000000001301	SH		DEFINED	01
CITY HLDG CO	COM	177835105	27	000000002306	SH		DEFINED	01
CITY NATL CORP	COM	178566105	534	000000011415	SH		DEFINED	01
CLAIRES STORES INC	COM	179584107	181	000000012003	SH		DEFINED	01
CLARCOR INC	COM	179895107	103	000000003829	SH		DEFINED	01
CLARK / BARDES INC	COM	180668105	36	000000001433	SH		DEFINED	01
CLAYTON HOMES INC	COM	184190106	89	000000005235	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8,340	000000163827	SH		DEFINED	01
CLEVELAND CLIFFS INC	COM	185896107	23	000000001302	SH		DEFINED	01
CLICK COMMERCE INC	COM	18681D109	7	000000002449	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	3,485	000000088125	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	280	000000007100	SH		DEFINED	06
CLOSURE MED CORP	COM	189093107	17	000000000733	SH		DEFINED	01
COACH INC	COM	189754104	49	000000001277	SH		DEFINED	01
COACH INC	COM	189754104	331	000000008500	SH		DEFINED	06
COACHMEN INDS INC	COM	189873102	23	000000001948	SH		DEFINED	01
COASTAL BANCORP INC	COM	19041P105	16	000000000577	SH		DEFINED	01
COBALT CORP	COM	19074W100	7	000000001246	SH		DEFINED	01
COBIZ INC	COM	190897108	13	000000000987	SH		DEFINED	01
COCA COLA BOTTLING CO CONS	COM	191098102	4	000000000130	SH		DEFINED	01
COCA COLA CO	COM	191216100	32,277	000000684575	SH		DEFINED	01
COCA COLA CO	COM	191216100	60	000000001293	SH		DEFINED	02
COCA COLA ENTERPRISES INC	COM	191219104	2,334	000000123237	SH		DEFINED	01
COGNEX CORP	COM	192422103	112	000000004374	SH		DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	42	000000001047	SH		DEFINED	01
COHERENT INC	COM	192479103	119	000000003864	SH		DEFINED	01
COHU INC	COM	192576106	55	000000002797	SH		DEFINED	01
COINSTAR INC	COM	19259P300	72	000000002910	SH		DEFINED	01
COLDWATER CREEK INC	COM	193068103	11	000000000525	SH		DEFINED	01
COLE NATIONAL CORP NEW	CL A	193290103	22	000000001358	SH		DEFINED	01
COLE KENNETH PRODTNS INC	CL A	193294105	17	000000001005	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	8,828	000000152874	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	259	000000004500	SH		DEFINED	06
COLLINS & AIKMAN CORP NEW	COM	194830105	123	000000016099	SH		DEFINED	01
COLONIAL BANCGROUP INC	COM	195493309	314	000000022319	SH		DEFINED	01

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COLONIAL PPTYS TR	COM SH BEN	195872106	62	000000001994	SH	DEFINED	01
COLUMBIA BKG SYS INC	COM	197236102	22	000000001735	SH	DEFINED	01
COLUMBIA LABS INC	COM	197779101	11	000000003441	SH	DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	11	000000000350	SH	DEFINED	01
COMCAST CORP	CL A	200300101	28	000000000800	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
COMCAST CORP	CL A SPL	200300200	12,082	000000335635	SH		DEFINED	01
COMDISCO INC	COM	200336105	7	000000014519	SH		DEFINED	01
COMERICA INC	COM	200340107	2,787	000000048644	SH		DEFINED	01
COMERICA INC	COM	200340107	148	000000002600	SH		DEFINED	06
COMMERCE BANCORP INC NJ	COM	200519106	318	000000008100	SH		DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	3	000000000087	SH		DEFINED	01
COMMERCE GROUP INC MASS	COM	200641108	176	000000004675	SH		DEFINED	01
COMMERCE ONE INC DEL	COM	200693109	152	000000042850	SH		DEFINED	01
COMMERCIAL FEDERAL CORPORATION	COM	201647104	325	000000013832	SH		DEFINED	01
COMMERCIAL METALS CO	COM	201723103	55	000000001576	SH		DEFINED	01
COMMERCIAL NET LEASE RLTY INC	COM	202218103	54	000000004222	SH		DEFINED	01
COMMONWEALTH BANCORP INC	COM	20268X102	25	000000001131	SH		DEFINED	01
COMMONWEALTH TEL ENTERPRISES	COM	203349105	68	000000001503	SH		DEFINED	01
COMMSCOPE INC	COM	203372107	209	000000009842	SH		DEFINED	01
COMMUNITY BK SYS INC	COM	203607106	40	000000001560	SH		DEFINED	01
COMMUNITY BKS INC MILLERSBURG	COM	203628102	27	000000001008	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEWCO	COM	203668108	40	000000001600	SH		DEFINED	01
COMMUNITY FIRST BANKSHARES INC	COM	203902101	126	000000004930	SH		DEFINED	01
COMMUNITY TR BANCORP INC	COM	204149108	32	000000001388	SH		DEFINED	01
COMPANIA DE TELECOMUNICS CHILE	SPON ADR N	204449300	565	000000042000	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	106	000000003748	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	212	000000007500	SH		DEFINED	06
COMPAQ COMPUTER CORP	COM	204493100	4,433	000000454241	SH		DEFINED	01
COMPAQ COMPUTER CORP	COM	204493100	490	000000050000	SH		DEFINED	02
COMPUCREDIT CORP	COM	20478N100	335	000000028532	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	5,204	000000150892	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	507	000000014700	SH		DEFINED	06
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	72	000000004087	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	2,969	000000060626	SH		DEFINED	01
COMPUTERIZED THERMAL IMAGING	COM	20557C108	13	000000008911	SH		DEFINED	01
COMPX INTERNATIONAL INC	CL A	20563P101	6	000000000497	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	1,194	000000101276	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	69	000000005900	SH		DEFINED	06
COMSTOCK RES INC	COM NEW	205768203	21	000000003077	SH		DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	1,115	000000049871	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	4,157	000000174914	SH		DEFINED	01
CONCEPTUS INC	COM	206016107	31	000000001354	SH		DEFINED	01
CONCORD CAMERA CORP	COM	206156101	25	000000003257	SH		DEFINED	01
CONCORD EFS INC	COM	206197105	4,297	000000131090	SH		DEFINED	01
CONCURRENT COMPUTER CORP NEW	COM	206710204	123	000000008306	SH		DEFINED	01
CONECTIV INC	COM	206829103	63	000000002607	SH		DEFINED	01
CONESTOGA ENTERPRISES INC	COM	207015108	35	000000001102	SH		DEFINED	01
CONEXANT SYSTEMS INC	COM	207142100	2,437	000000169712	SH		DEFINED	01
CONMED CORP	COM	207410101	64	000000003234	SH		DEFINED	01
CONNECTICUT BANCSHARES INC	COM	207540105	39	000000001534	SH		DEFINED	01
CONNECTICUT WTR SVC INC	COM	207797101	30	000000001043	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING				SH PUT PRN	INVSTMT DCRETN	OT MAN
			VALUE X1000	SHARES PRN AMT	SH PRN	CALL			
0CONNETICS CORP	COM	208192104	48	000000004102	SH		DEFINED	01	
CONOCO INC	COM	208251504	4,606	000000162774	SH		DEFINED	01	
CONSECO INC	COM	208464107	400	000000089714	SH		DEFINED	01	
CONSOL ENERGY INC	COM	20854P109	109	000000004400	SH		DEFINED	01	
CONSOLIDATED EDISON INC	COM	209115104	2,620	000000064931	SH		DEFINED	01	
CONSOLIDATED FREIGHTWAYS CORP	COM	209232107	11	000000002303	SH		DEFINED	01	
CONSOLIDATED GRAPHICS INC	COM	209341106	26	000000001385	SH		DEFINED	01	
CONSTELLATION BRANDS INC	CL A	21036P108	12	000000000300	SH		DEFINED	01	
CONSTELLATION ENERGY GROUP INC	COM	210371100	1,298	000000048902	SH		DEFINED	01	
CONSTELLATION 3D INC	COM	210379103	1	000000002041	SH		DEFINED	01	
CONVERA CORP	CL A	211919105	9	000000002795	SH		DEFINED	01	
CONVERGYS CORP	COM	212485106	1,708	000000045578	SH		DEFINED	01	
COOPER CAMERON CORP	COM	216640102	588	000000014586	SH		DEFINED	01	
COOPER COS INC	COM NEW	216648402	96	000000001931	SH		DEFINED	01	
COOPER INDS INC	COM	216669101	851	000000024378	SH		DEFINED	01	
COOPER TIRE & RUBR CO	COM	216831107	438	000000027460	SH		DEFINED	01	
COORS ADOLPH CO	CL B	217016104	971	000000018200	SH		DEFINED	01	
COORSTEK INC	COM	217020106	36	000000001133	SH		DEFINED	01	
COPART INC	COM	217204106	200	000000005510	SH		DEFINED	01	
COPPER MTN NETWORKS INC	COM	217510106	13	000000007768	SH		DEFINED	01	
COR THERAPEUTICS INC	COM	217753102	2,432	000000101636	SH		DEFINED	01	
CORILLIAN CORP	COM	218725109	12	000000002663	SH		DEFINED	01	
CORINTHIAN COLLEGES INC	COM	218868107	43	000000001073	SH		DEFINED	01	
CORIXA CORP	COM	21887F100	84	000000005612	SH		DEFINED	01	
CORN PRODS INTL INC	COM	219023108	170	000000004826	SH		DEFINED	01	
CORNERSTONE RLTY INCOME TR INC	COM	21922V102	73	000000006475	SH		DEFINED	01	
CORNING INC	COM	219350105	2,634	000000295317	SH		DEFINED	01	
CORPORATE EXECUTIVE BRD CO	COM	21988R102	174	000000004755	SH		DEFINED	01	
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	14	000000001212	SH		DEFINED	01	
CORRECTIONS CORP AMER NEW	PFD CV B 1	22025Y308	1	000000000079	SH		DEFINED	01	
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	63	000000003432	SH		DEFINED	01	
CORUS BANKSHARES INC	COM	220873103	56	000000001237	SH		DEFINED	01	
CORVAS INTL INC	COM	221005101	24	000000003752	SH		DEFINED	01	
CORVEL CORP	COM	221006109	29	000000000898	SH		DEFINED	01	
COSINE COMMUNICATIONS INC	COM	221222102	18	000000011676	SH		DEFINED	01	
COST PLUS INC CALIF	COM	221485105	127	000000004828	SH		DEFINED	01	
COSTCO WHSL CORP NEW	COM	22160K105	5,231	000000117884	SH		DEFINED	01	
COSTAR GROUP INC	COM	22160N109	41	000000001747	SH		DEFINED	01	
COUNTRYWIDE CR INDS INC DEL	COM	222372104	2,294	000000056010	SH		DEFINED	01	
COUNTRYWIDE CR INDS INC DEL	COM	222372104	135	000000003300	SH		DEFINED	06	
COUSINS PPTYS INC	COM	222795106	119	000000004892	SH		DEFINED	01	
COVANTA ENERGY CORP	COM	22281N103	37	000000008270	SH		DEFINED	01	
COVANSYS CORP	COM	22281W103	21	000000002448	SH		DEFINED	01	
COVANCE INC	COM	222816100	248	000000010962	SH		DEFINED	01	
COVENANT TRANS INC	CL A	22284P105	15	000000000978	SH		DEFINED	01	
COVENTRY HEALTH CARE INC	COM	222862104	177	000000008918	SH		DEFINED	01	

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0COVENTRY HEALTH CARE INC	COM	222862104	289	000000014500	SH		DEFINED 06
COX COMMUNICATIONS INC NEW	CL A	224044107	637	000000015200	SH		DEFINED 01
COX RADIO INC	CL A	224051102	63	000000002500	SH		DEFINED 01

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CRANE CO	COM	224399105	398	000000015526	SH	DEFINED	01
CRANE CO	COM	224399105	299	000000011700	SH	DEFINED	06
CRAWFORD & CO	CL B	224633107	55	000000004740	SH	DEFINED	01
CRAWFORD & CO	CL A	224633206	43	000000005000	SH	DEFINED	01
CREDENCE SYS CORP	COM	225302108	216	000000011657	SH	DEFINED	01
CREDIT ACCEP CORP MICH	COM	225310101	15	000000001770	SH	DEFINED	01
CREE INC	COM	225447101	345	000000011727	SH	DEFINED	01
CRESCENT REAL ESTATE EQUITIES	COM	225756105	202	000000011200	SH	DEFINED	01
CRESTLINE CAP CORP	COM	226153104	56	000000001820	SH	DEFINED	01
CROMPTON CORP	COM	227116100	168	000000018756	SH	DEFINED	01
CROSSMANN CMNTYS INC	COM	22764E109	29	000000000905	SH	DEFINED	01
CROSSROADS SYS INC	COM	22765D100	11	000000002618	SH	DEFINED	01
CROWN AMERN RLTY TR	SH BEN INT	228186102	22	000000002885	SH	DEFINED	01
CROWN CASTLE INTL CORP	COM	228227104	177	000000016600	SH	DEFINED	01
CROWN CORK & SEAL INC	COM	228255105	41	000000016268	SH	DEFINED	01
CROWN MEDIA HLDGS INC	CL A	228411104	25	000000002271	SH	DEFINED	01
CRYOLIFE INC	COM	228903100	91	000000003040	SH	DEFINED	01
CUBIC CORP	COM	229669106	36	000000000701	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	COM	229678107	228	000000006358	SH	DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	595	000000019300	SH	DEFINED	01
CUMMINS INC	COM	231021106	579	000000015046	SH	DEFINED	01
CUMULUS MEDIA INC	CL A	231082108	64	000000004012	SH	DEFINED	01
CURAGEN CORP	COM	23126R101	193	000000008633	SH	DEFINED	01
CURIS INC	COM	231269101	24	000000004409	SH	DEFINED	01
CURTISS WRIGHT CORP	COM	231561101	65	000000001376	SH	DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	1,571	000000033800	SH	DEFINED	01
CYBERONICS INC	COM	23251P102	70	000000002644	SH	DEFINED	01
CYGNUS INC	COM	232560102	23	000000004487	SH	DEFINED	01
CYMER INC	COM	232572107	112	000000004193	SH	DEFINED	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	885	000000044436	SH	DEFINED	01
CYTEC INDS INC	COM	232820100	177	000000006589	SH	DEFINED	01
CYTOGEN CORP	COM	232824102	32	000000010842	SH	DEFINED	01
CYTYC CORP	COM	232946103	997	000000038211	SH	DEFINED	01
DDI CORP	COM	233162106	65	000000006706	SH	DEFINED	01
DMC STRATEX NETWORKS INC	COM	23322L106	87	000000011212	SH	DEFINED	01
DQE INC	COM	23329J104	175	000000009276	SH	DEFINED	01
DPL INC	COM	233293109	89	000000003719	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	59	000000001666	SH	DEFINED	01
D R HORTON INC	COM	23331A109	38	000000001200	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	94	000000004043	SH	DEFINED	01
DST SYS INC DEL	COM	233326107	505	000000010138	SH	DEFINED	01
DTE ENERGY CO	COM	233331107	1,859	000000044329	SH	DEFINED	01
DVI INC	COM	233343102	28	000000001665	SH	DEFINED	01

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ODAISYTEK INTL CORP	COM	234053106	28	000000002132	SH	DEFINED	01
DAL-TILE INTL INC	COM	23426R108	5,990	000000257635	SH	DEFINED	01
DAKTRONICS INC	COM	234264109	15	000000001888	SH	DEFINED	01
DANA CORP	COM	235811106	587	000000042352	SH	DEFINED	01
DANAHER CORP DEL	COM	235851102	2,846	000000047193	SH	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	1,073	000000030330	SH	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	95	000000002700	SH	DEFINED	06
DATASCOPE CORP	COM	238113104	53	000000001571	SH	DEFINED	01
DATASTREAM SYS INC	COM	238124101	13	000000002180	SH	DEFINED	01
DAVITA INC	COM	23918K108	308	000000012600	SH	DEFINED	06
DEAN FOODS CO	COM	242361103	3,543	000000071446	SH	DEFINED	01

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DEB SHOPS INC	COM	242728103	13	000000000559	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	40	000000004177	SH	DEFINED	01
DEERE & CO	COM	244199105	2,790	000000063906	SH	DEFINED	01
DEERE & CO	COM	244199105	19,659	000000450280	SH	DEFINED	04
DEL MONTE FOODS CO	COM	24522P103	28	00000003405	SH	DEFINED	01
DELIAS CORP	CL A	24688Q101	26	000000004241	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	18,488	000000680213	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	195	000000007200	SH	DEFINED	06
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2,278	000000166793	SH	DEFINED	01
DELPHI FINL GROUP INC	CL A	247131105	59	000000001785	SH	DEFINED	01
DELTA & PINE LD CO	COM	247357106	101	000000004478	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1,857	000000063474	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	128	000000004400	SH	DEFINED	06
DELTAGEN INC	COM	24783R103	14	000000001599	SH	DEFINED	01
DELTIC TIMBER CORP	COM	247850100	37	000000001356	SH	DEFINED	01
DENBURY RES INC	COM NEW	247916208	19	000000002619	SH	DEFINED	01
DELUXE CORP	COM	248019101	734	000000017668	SH	DEFINED	01
DENDREON CORP	COM	24823Q107	21	000000002102	SH	DEFINED	01
DENDRITE INTL INC	COM	248239105	56	000000004001	SH	DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	76	000000001526	SH	DEFINED	01
DEVELOPERS DIVERSIFIED RLTY CO	COM	251591103	131	000000006877	SH	DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	1,746	000000045195	SH	DEFINED	01
DEVRY INC DEL	COM	251893103	58	000000002052	SH	DEFINED	01
DIAGNOSTIC PRODS CORP	COM	252450101	128	000000002922	SH	DEFINED	01
DIAL CORP NEW	COM	25247D101	276	0000000016146	SH	DEFINED	01
DIAL CORP NEW	COM	25247D101	279	000000016300	SH	DEFINED	06
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	580	000000019100	SH	DEFINED	01
DIAMONDCUSTER INTL INC	CL A	25278P106	49	000000003741	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	129,740	000001300000	SH	DEFINED	01
DIANON SYS INC	COM	252826102	72	000000001199	SH	DEFINED	01
DIEBOLD INC	COM	253651103	161	000000003999	SH	DEFINED	01
DIGENE CORP	COM	253752109	44	000000001513	SH	DEFINED	01
DIGEX INC DEL	CL A	253756100	12	000000004187	SH	DEFINED	01
DIGIMARC CORP	COM	253807101	25	000000001379	SH	DEFINED	01
DIGITAL INSIGHT CORP	COM	25385P106	79	000000003537	SH	DEFINED	01

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0DIGITAL LIGHTWAVE INC	COM	253855100	288	000000030741	SH	DEFINED	01
DIGITAS INC	COM	25388K104	4	000000001205	SH	DEFINED	01
DIGITALTHINK INC	COM	25388M100	32	000000003043	SH	DEFINED	01
DIGITAL GENERATION SYS INC	COM	253921100	5	000000004834	SH	DEFINED	01
DIME CMNTY BANCSHARES	COM	253922108	52	000000001884	SH	DEFINED	01
DILLARDS INC	CL A	254067101	660	000000041280	SH	DEFINED	01
DIME BANCORP INC NEW	COM	25429Q102	29,346	000000813380	SH	DEFINED	01
DIMON INC	COM	254394109	40	000000005682	SH	DEFINED	01
DIONEX CORP	COM	254546104	67	000000002655	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	13,197	000000636947	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	218	000000010385	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	277	000000013400	SH	DEFINED	06
DIRECT FOCUS INC	COM	254931108	207	000000006653	SH	DEFINED	01
DITECH COMMUNICATIONS CORP	COM	25500M103	19	000000003257	SH	DEFINED	01
DIVERSA CORP	COM	255064107	48	000000003462	SH	DEFINED	01
DIVINE INC	CL A	255402109	20	000000027033	SH	DEFINED	01
DOBSON COMMUNICATIONS CORP	CL A	256069105	27	000000003184	SH	DEFINED	01
DOCENT INC	COM	25608L106	15	000000005016	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	113	000000005228	SH	DEFINED	01

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DOLE FOOD INC	COM	256605106	198	000000007394	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	1,682	000000112938	SH	DEFINED	01
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	47	000000003076	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	151	000000004900	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	4,858	000000080848	SH	DEFINED	01
DONALDSON INC	COM	257651109	257	000000006620	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	973	000000032796	SH	DEFINED	01
DORAL FINL CORP	COM	25811P100	280	000000008993	SH	DEFINED	01
DOVER CORP	COM	260003108	2,282	000000061580	SH	DEFINED	01
DOVER DOWNS ENTMT INC	COM	260086103	33	000000002215	SH	DEFINED	01
DOW CHEM CO	COM	260543103	8,333	000000246701	SH	DEFINED	01
DOW CHEM CO	COM	260543103	18,916	000000560000	SH	DEFINED	04
DOW JONES & CO INC	COM	260561105	1,220	000000022299	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	173	000000004209	SH	DEFINED	01
DRESS BARN INC	COM	261570105	47	000000001899	SH	DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	142	000000003696	SH	DEFINED	01
DRIL-QUIP INC	COM	262037104	20	000000000848	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	12,842	000000302112	SH	DEFINED	01
DUANE READE INC	COM	263578106	54	000000001789	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	7,929	000000201980	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	127	000000003609	SH	DEFINED	01
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	20	000000001881	SH	DEFINED	01
DUPONT PHOTOMASKS INC	COM	26613X101	28	000000000661	SH	DEFINED	01
DURECT CORP	COM	266605104	30	000000002595	SH	DEFINED	01
DUSA PHARMACEUTICALS INC	COM	266898105	15	000000001892	SH	DEFINED	01
DURASWITCH INDUSTRIES INC	COM NEW	266905207	5	000000000639	SH	DEFINED	01
DYAX CORP	COM	26746E103	28	000000002633	SH	DEFINED	01

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ODYCOM INDS INC	COM	267475101	150	000000009024	SH	DEFINED	01
DYNACQ INTL INC	COM PAR \$.	267919306	13	000000000595	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	3,086	000000121022	SH	DEFINED	01
EEX CORP	COM NEW	26842V207	7	000000004277	SH	DEFINED	01
EGL INC	COM	268484102	85	000000006103	SH	DEFINED	01
E M C CORP MASS	COM	268648102	9,423	000000701169	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	98	000000003957	SH	DEFINED	01
EOG RES INC	COM	26875P101	2,059	000000052654	SH	DEFINED	01
E PIPHANY INC	COM	26881V100	183	000000021082	SH	DEFINED	01
EPIQ SYS INC	COM	26882D109	25	000000001337	SH	DEFINED	01
ESS TECHNOLOGY INC	COM	269151106	84	000000003980	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	112	000000010953	SH	DEFINED	01
EARTHSHELL CORP	COM	27032B100	12	000000006431	SH	DEFINED	01
EAST WEST BANCORP INC	COM	27579R104	82	000000003195	SH	DEFINED	01
EASTGROUP PPTY INC	COM	277276101	50	000000002173	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	907	000000023265	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	39,605	000001015000	SH	DEFINED	04
EASTMAN KODAK CO	COM	277461109	3,750	000000127441	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	139	000000004604	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	158	000000005400	SH	DEFINED	06
EATON CORP	COM	278058102	1,944	000000026135	SH	DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	104	000000002935	SH	DEFINED	01
EBAY INC	COM	278642103	404	000000006040	SH	DEFINED	01
EBAY INC	COM	278642103	254	000000003800	SH	DEFINED	06
ECHELON CORP	COM	27874N105	45	000000003179	SH	DEFINED	01
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	1	000000000070	SH	DEFINED	01
ECLIPSYS CORP	COM	278856109	124	000000007454	SH	DEFINED	01

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ECOLAB INC	COM	278865100	1,399	000000034770	SH	DEFINED	01
EDEN BIOSCIENCE CORP	COM	279445100	13	000000002721	SH	DEFINED	01
EDISON INTL	COM	281020107	1,280	000000084786	SH	DEFINED	01
EDISON SCHOOLS INC	CL A	281033100	69	000000003561	SH	DEFINED	01
EDO CORP	COM	281347104	36	000000001370	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	137	000000003793	SH	DEFINED	01
J D EDWARDS & CO	COM	281667105	224	000000013677	SH	DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	293	000000010626	SH	DEFINED	01
EDWARDS AG INC	COM	281760108	274	000000006212	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	532	000000038733	SH	DEFINED	01
EL PASO CORP	COM	28336L109	6,392	000000143302	SH	DEFINED	01
EL PASO ELEC CO	COM NEW	283677854	99	000000006881	SH	DEFINED	01
ELANTEC SEMICONDUCTOR INC	COM	284155108	123	000000003207	SH	DEFINED	01
ELCOR CORP	COM	284443108	73	000000002627	SH	DEFINED	01
ELECTRO RENT CORP	COM	285218103	25	000000001968	SH	DEFINED	01
ELECTRO SCIENTIFIC INDS	COM	285229100	150	000000005014	SH	DEFINED	01
ELECTROGLAS INC	COM	285324109	42	000000002879	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	1,655	000000027610	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	47	000000000800	SH	DEFINED	06

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0ELECTRONIC DATA SYS NEW	COM	285661104	9,553	000000139366	SH		DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	425	000000006200	SH		DEFINED	06
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045109	53	000000001338	SH		DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	188	000000008443	SH		DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	207	000000009300	SH		DEFINED	06
ELIZABETH ARDEN INC	COM	28660G106	20	000000001335	SH		DEFINED	01
EMBARCADERO TECHNOLOGIES INC	COM	290787100	29	000000001231	SH		DEFINED	01
EMCOR GROUP INC	COM	29084Q100	66	000000001462	SH		DEFINED	01
EMCORE CORP	COM	290846104	90	000000006729	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	7,084	000000124067	SH		DEFINED	01
EMEX CORP	COM	291206100	5	000000001797	SH		DEFINED	01
EMISPHERE TECHNOLOGIES INC	COM	291345106	66	000000002091	SH		DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	32	000000001394	SH		DEFINED	01
EMPIRE DIST ELEC CO	COM	291641108	50	000000002420	SH		DEFINED	01
ENCOMPASS SVCS CORP	COM	29255U104	25	000000008695	SH		DEFINED	01
ENCORE ACQUISITION CO	COM	29255W100	12	000000000976	SH		DEFINED	01
ENCORE WIRE CORP	COM	292562105	21	000000001784	SH		DEFINED	01
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	33	000000002829	SH		DEFINED	01
ENDOCARE INC	COM	29264P104	31	000000001776	SH		DEFINED	01
ENERGEN CORP	COM	29265N108	190	000000007708	SH		DEFINED	01
ENERGY CONVERSION DEVICES INC	COM	292659109	36	000000001949	SH		DEFINED	01
ENERGY EAST CORP	COM	29266M109	69	000000003634	SH		DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	121	000000006396	SH		DEFINED	01
ENERGY PARTNERS LTD	COM	29270U105	22	000000003003	SH		DEFINED	01
ENGAGE INC	COM	292827102	2	000000005963	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	1,059	000000038279	SH		DEFINED	01
ENGINEERED SUPPORT SYS INC	COM	292866100	31	000000000932	SH		DEFINED	01
ENTEGRIS INC	COM	29362U104	58	000000005338	SH		DEFINED	01
ENTERASYS NETWORKS INC	COM	293637104	99	000000011298	SH		DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	401	000000008032	SH		DEFINED	01
ENERGY CORP NEW	COM	29364G103	2,476	000000063323	SH		DEFINED	01
ENERGY CORP NEW	COM	29364G103	226	000000005800	SH		DEFINED	06
ENTERTAINMENT PPTYS TR	COM SH BEN	29380T105	39	000000002021	SH		DEFINED	01
ENTREMED INC	COM	29382F103	17	000000002081	SH		DEFINED	01
ENTRUST INC	COM	293848107	66	000000006488	SH		DEFINED	01

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ENZON INC	COM	293904108	88	000000001567	SH	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	168	000000007179	SH	DEFINED	01
EQUIFAX INC	COM	294429105	1,714	000000071004	SH	DEFINED	01
EQUITABLE RES INC	COM	294549100	309	000000009080	SH	DEFINED	01
EQUITY INNS INC	COM	294703103	33	000000005032	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	3,243	000000107826	SH	DEFINED	01
EQUITY ONE	COM	294752100	5	000000000374	SH	DEFINED	01
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	2,023	000000070470	SH	DEFINED	01
ESCO TECHNOLOGIES INC	COM	296315104	50	000000001475	SH	DEFINED	01
ESPERION THERAPEUTICS INC	COM	29664R106	22	000000003111	SH	DEFINED	01
ESPEED INC	CL A	296643109	901	000000108855	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
OSSEX PPTY TR INC	COM	297178105	96	000000001954	SH		DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	74	000000004637	SH		DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	87	000000002100	SH		DEFINED	01
EVERGREEN RES INC	COM NO PAR	299900308	280	000000007269	SH		DEFINED	01
EXACT SCIENCES CORP	COM	30063P105	5	000000000549	SH		DEFINED	01
EXAR CORP	COM	300645108	108	000000005210	SH		DEFINED	01
EXCEL TECHNOLOGY INC	COM	30067T103	20	000000001154	SH		DEFINED	01
EXE TECHNOLOGIES INC	COM	301504106	21	000000004246	SH		DEFINED	01
EXELON CORP	COM	30161N101	4,979	000000104006	SH		DEFINED	01
EXELIXIS INC	COM	30161Q104	78	000000004733	SH		DEFINED	01
EXIDE TECHNOLOGIES	COM	302051107	4	000000003733	SH		DEFINED	01
EXPEDIA INC	CL A	302125109	40	000000001000	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	97	000000001717	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	782	000000016727	SH		DEFINED	01
EXTENDED STAY AMER INC	COM	30224P101	44	000000002735	SH		DEFINED	01
EXTENSITY INC	COM	302255104	4	000000002038	SH		DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	946	000000073364	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	78,024	000001985353	SH		DEFINED	01
F&M BANCORP MD	COM	302367107	37	000000001484	SH		DEFINED	01
FBL FINL GROUP INC	CL A	30239F106	26	000000001590	SH		DEFINED	01
FEI CO	COM	30241L109	354	000000011236	SH		DEFINED	01
FLIR SYS INC	COM	302445101	56	000000001496	SH		DEFINED	01
F M C CORP	COM NEW	302491303	1,007	000000016926	SH		DEFINED	01
FNB CORP PA	COM	302520101	92	000000003512	SH		DEFINED	01
FPL GROUP INC	COM	302571104	2,846	000000050466	SH		DEFINED	01
FSI INTL INC	COM	302633102	32	000000003563	SH		DEFINED	01
FTD COM INC	CL A	30265F103	7	000000001122	SH		DEFINED	01
F Y I INC	COM	302712104	64	000000001932	SH		DEFINED	01
FTI CONSULTING INC	COM	302941109	43	000000001329	SH		DEFINED	01
FACTORY 2-U INC	COM	303072102	35	000000001751	SH		DEFINED	01
FACTSET RESH SYS INC	COM	303075105	98	000000002820	SH		DEFINED	01
FAIR ISAAC & CO INC	COM	303250104	248	000000003937	SH		DEFINED	01
FAIRCHILD CORP	CL A	303698104	5	000000001735	SH		DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	39	000000001400	SH		DEFINED	01
FALCONSTOR SOFTWARE INC	COM	306137100	55	000000006113	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	1,989	000000066361	SH		DEFINED	01
FARMER BROS CO	COM	307675108	30	000000000116	SH		DEFINED	01
FARMERS CAP BK CORP	COM	309562106	34	000000000948	SH		DEFINED	01
FASTENAL CO	COM	311900104	74	000000001115	SH		DEFINED	01
FEDDERS CORP	COM	313135105	10	000000003315	SH		DEFINED	01
FEDERAL AGRIC MTG CORP	CL C	313148306	45	000000001117	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	12,293	000000187981	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	634	000000009700	SH		DEFINED	06

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FEDERAL MOGUL CORP	COM	313549107	7	000000009535	SH	DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	25,461	000000320275	SH	DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	643	000000008100	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
0FEDERAL REALTY INVT TR	SH BEN INT	313747206	112	000000004913	SH		DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	166	000000007471	SH		DEFINED	01
FEDERATED DEPT STORES INC DEL	COM	31410H101	2,279	000000055742	SH		DEFINED	01
FEDERATED DEPT STORES INC DEL	COM	31410H101	274	000000006700	SH		DEFINED	06
FEDEX CORP	COM	31428X106	4,673	000000090083	SH		DEFINED	01
FELCOR LODGING TR INC	COM	31430F101	68	000000004095	SH		DEFINED	01
FERRO CORP	COM	315405100	159	000000006187	SH		DEFINED	01
F5 NETWORKS INC	COM	315616102	55	000000002560	SH		DEFINED	01
FIBERCORE INC	COM	31563B109	10	000000004421	SH		DEFINED	01
FIDELITY BANKSHARES INC NEW	COM	31604Q107	34	000000002153	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	335	000000013518	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	9,835	000000160368	SH		DEFINED	01
FILENET CORP	COM	316869106	97	000000004810	SH		DEFINED	01
FINANCIAL FED CORP	COM	317492106	45	000000001454	SH		DEFINED	01
FINANCIAL INSTNS INC	COM	317585404	26	000000001133	SH		DEFINED	01
FINISH LINE INC	CL A	317923100	35	000000002346	SH		DEFINED	01
FINOVA GROUP INC	COM	317928109	4	000000007500	SH		DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	311	000000016628	SH		DEFINED	01
FIRST BANCORP P R	COM	318672102	93	000000003277	SH		DEFINED	01
FIRST BANCORP N C	COM	318910106	20	000000000931	SH		DEFINED	01
FIRST BKS AMER INC	COM	31928N103	3	000000000116	SH		DEFINED	01
FIRST BUSEY CORP	COM	319383105	26	000000001227	SH		DEFINED	01
FIRST CHARTER CORP	COM	319439105	72	000000004265	SH		DEFINED	01
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	80	000000000826	SH		DEFINED	01
FIRST COMWLTH FINL CORP PA	COM	319829107	91	000000007982	SH		DEFINED	01
FIRST CMNTY BANCSHARES INC NEV	COM	31983A103	32	000000001096	SH		DEFINED	01
FIRST CONSULTING GROUP INC	COM	31986R103	36	000000002331	SH		DEFINED	01
FIRST FED CAP CORP	COM	319960100	35	000000002270	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	7,788	000000099283	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	815	000000010400	SH		DEFINED	06
FIRST ESSEX BANCORP INC	COM	320103104	25	000000000890	SH		DEFINED	01
FIRST FINL BANKSHARES	COM	32020R109	44	000000001474	SH		DEFINED	01
FIRST FINL BANCORP OH	COM	320209109	86	000000004926	SH		DEFINED	01
FIRST FINL CORP IND	COM	320218100	41	000000000936	SH		DEFINED	01
FIRST FINL HLDGS INC	COM	320239106	44	000000001830	SH		DEFINED	01
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	43	000000001489	SH		DEFINED	01
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	166	000000005353	SH		DEFINED	01
FIRST IND CORP	COM	32054R108	27	000000001271	SH		DEFINED	01
FIRST MERCHANTS CORP	COM	320817109	36	000000001532	SH		DEFINED	01
FIRST MIDWEST BANCORP DEL	COM	320867104	194	000000006661	SH		DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	473	000000019128	SH		DEFINED	01
FIRST NIAGARA FINL GROUP INC	COM	33582U100	22	000000001333	SH		DEFINED	01
FIRST PL FINL CORP	COM	33610T109	32	000000002044	SH		DEFINED	01
FIRST REP BK SAN FRANCISCO	COM	336158100	34	000000001448	SH		DEFINED	01
FIRST SENTINEL BANCORP INC	COM	33640T103	44	000000003557	SH		DEFINED	01
1ST SOURCE CORP	COM	336901103	36	000000001762	SH		DEFINED	01

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0FIRST TENN NATL CORP	COM	337162101	497	000000013722	SH		DEFINED	01
FIRST VA BANKS INC	COM	337477103	71	000000001406	SH		DEFINED	01
FISERV INC	COM	337738108	2,061	000000048703	SH		DEFINED	01
FISERV INC	COM	337738108	427	000000010100	SH		DEFINED	06
FISHER COMMUNICATIONS INC	COM	337756209	24	000000000559	SH		DEFINED	01
FIRSTFED FINL CORP	COM	337907109	60	000000002362	SH		DEFINED	01
FIRSTMERIT CORP	COM	337915102	67	000000002494	SH		DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	18	000000000940	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	3,037	000000086849	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	220	000000006300	SH		DEFINED	06
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	297	000000010178	SH		DEFINED	01
FLEETBOSTON FINL CORP	COM	339030108	10,681	000000292653	SH		DEFINED	01
FLEETWOOD ENTERPRISES INC	COM	339099103	54	000000004776	SH		DEFINED	01
FLEMING COS INC	COM	339130106	848	000000045889	SH		DEFINED	01
FLORIDA EAST COAST INDS	CL A	340632108	71	000000003102	SH		DEFINED	01
FLORIDA ROCK INDS INC	COM	341140101	93	000000002560	SH		DEFINED	01
FLUOR CORP NEW	COM	343412102	779	000000020848	SH		DEFINED	01
FLOW INTL CORP	COM	343468104	22	000000001797	SH		DEFINED	01
FLOWERS FOODS INC	COM	343498101	92	000000002306	SH		DEFINED	01
FLOWERVE CORP	COM	34354P105	195	000000007358	SH		DEFINED	01
FLUSHING FINL CORP	COM	343873105	25	000000001441	SH		DEFINED	01
FOAMEX INTL INC	COM	344123104	18	000000002244	SH		DEFINED	01
FOCAL COMMUNICATIONS CORP	COM	344155106	3	000000005920	SH		DEFINED	01
FOOT LOCKER INC	COM	344849104	608	000000038900	SH		DEFINED	01
FOOTSTAR INC	COM	344912100	154	000000004921	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	8,815	000000560755	SH		DEFINED	01
FOREST CITY ENTERPRISES INC	CL A	345550107	141	000000003665	SH		DEFINED	01
FOREST LABS INC	COM	345838106	3,967	000000048412	SH		DEFINED	01
FOREST LABS INC	COM	345838106	557	000000006800	SH		DEFINED	06
FOREST OIL CORP	COM PAR \$0	346091705	165	000000005874	SH		DEFINED	01
FORRESTER RESH INC	COM	346563109	36	000000001835	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	2,180	000000055069	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	75	000000001900	SH		DEFINED	06
FORWARD AIR CORP	COM	349853101	71	000000002102	SH		DEFINED	01
FOSSIL INC	COM	349882100	36	000000001755	SH		DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	445	000000054700	SH		DEFINED	01
4 KIDS ENTMT INC	COM	350865101	22	000000001148	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	206	000000007800	SH		DEFINED	01
FRANKLIN ELEC INC	COM	353514102	46	000000000570	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	3,116	000000088371	SH		DEFINED	01
FREDS INC	CL A	356108100	68	000000001681	SH		DEFINED	01
FREEMARKETS INC	COM	356602102	96	000000004041	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GOLD	CL A	35671D105	96	000000007500	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	725	000000054165	SH		DEFINED	01
FREMONT GEN CORP	COM	357288109	61	000000007802	SH		DEFINED	01
FRIEDMAN BILLINGS RAMSEY GROUP	CL A	358433100	15	000000003046	SH		DEFINED	01

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0FRIEDMANS INC	CL A	358438109	15	000000001892	SH		DEFINED	01
FRONTIER AIRLINES INC NEW	COM	359065109	66	000000003893	SH		DEFINED	01
FRONTIER FINL CORP WASH	COM	35907K105	61	000000002343	SH		DEFINED	01
FRONTIER OIL CORP	COM	35914P105	99	000000005991	SH		DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	81	000000004499	SH		DEFINED	01

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FULLER H B CO	COM	359694106	135	000000004694	SH	DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	268	000000008397	SH	DEFINED	01
G & K SVCS INC	CL A	361268105	91	000000002819	SH	DEFINED	01
GATX CORP	COM	361448103	46	000000001431	SH	DEFINED	01
GBC BANCORP CALIF	COM	361475106	31	000000001069	SH	DEFINED	01
GABELLI ASSET MGMT INC	CL A	36239Y102	31	000000000726	SH	DEFINED	01
GABLES RESIDENTIAL TR	SH BEN INT	362418105	98	000000003319	SH	DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	165	000000004790	SH	DEFINED	01
GANNETT INC	COM	364730101	4,875	000000072525	SH	DEFINED	01
GANNETT INC	COM	364730101	100	000000001500	SH	DEFINED	06
GAP INC DEL	COM	364760108	3,702	000000265638	SH	DEFINED	01
GARAN INC	COM	364802108	21	000000000498	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	44	000000001998	SH	DEFINED	01
GARTNER INC	COM	366651107	126	000000010797	SH	DEFINED	01
GARTNER INC	CL B	366651206	97	000000008726	SH	DEFINED	01
GATEWAY INC	COM	367626108	957	000000119107	SH	DEFINED	01
GAYLORD ENTMT CO NEW	COM	367905106	73	000000002983	SH	DEFINED	01
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	591	000000021338	SH	DEFINED	01
GENAISSANCE PHARMACEUTICALS	COM	36867W105	11	000000002476	SH	DEFINED	01
GENCORP INC	COM	368682100	60	000000004294	SH	DEFINED	01
GENE LOGIC INC	COM	368689105	68	000000003651	SH	DEFINED	01
GENELABS TECHNOLOGIES INC	COM	368706107	10	000000005566	SH	DEFINED	01
GENENCOR INTL INC	COM	368709101	21	000000001350	SH	DEFINED	01
GENENTECH INC	COM NEW	368710406	802	000000014800	SH	DEFINED	01
GENERAL CABLE CORP DEL NEW	COM	369300108	58	000000004485	SH	DEFINED	01
GENERAL COMMUNICATION INC	CL A	369385109	45	000000005308	SH	DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	5,113	000000064211	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	105,766	000002638881	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	156,788	000003911900	SH	DEFINED	04
GENERAL MLS INC	COM	370334104	4,930	000000094803	SH	DEFINED	01
GENERAL MTRS CORP	COM	370442105	8,883	000000182789	SH	DEFINED	01
GENERAL MTRS CORP	CL H NEW	370442832	46	000000003000	SH	DEFINED	01
GENESCO INC	COM	371532102	172	000000008301	SH	DEFINED	01
GENESISINTERMEDIA INC	COM	37184Y105	9,599	000001627116	SH	DEFINED	01
GENTEX CORP	COM	371901109	106	000000003984	SH	DEFINED	01
GENLYTE GROUP INC	COM	372302109	48	000000001633	SH	DEFINED	01
GENOME THERAPEUTICS CORP	COM	372430108	21	000000003109	SH	DEFINED	01
GENTA INC	COM NEW	37245M207	46	000000003243	SH	DEFINED	01
GENZYME TRANSGENICS CORP	COM	37246E105	16	000000002795	SH	DEFINED	01
GENUINE PARTS CO	COM	372460105	1,654	000000045078	SH	DEFINED	01
GENTIVA HEALTH SERVICES INC	COM	37247A102	61	000000002782	SH	DEFINED	01

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0GENSTAR THERAPEUTICS CORP	COM	37248D105	3	000000001601	SH	DEFINED	01
GENUITY INC	CL A	37248E103	37	000000024023	SH	DEFINED	01
GENZYME CORP	COM GENL D	372917104	3,544	000000059218	SH	DEFINED	01
GENZYME CORP	COM GENL D	372917104	125	000000002100	SH	DEFINED	06
GENZYME CORP	COM-MOLECU	372917500	16	000000002047	SH	DEFINED	01
GENZYME CORP	COM BIOSUR	372917708	26	000000005029	SH	DEFINED	01
GEORGIA GULF CORP	COM PAR \$0	373200203	61	000000003301	SH	DEFINED	01
GEORGIA PAC CORP	COM GA PAC	373298108	2,247	000000081394	SH	DEFINED	01
GEORGIA PAC CORP	COM GA PAC	373298108	66	000000002400	SH	DEFINED	06
GERBER SCIENTIFIC INC	COM	373730100	23	000000002533	SH	DEFINED	01
GERMAN AMERN BANCORP	COM	373865104	20	000000001290	SH	DEFINED	01
GERON CORP	COM	374163103	23	000000002679	SH	DEFINED	01
GETTY IMAGES INC	COM	374276103	107	000000004660	SH	DEFINED	01

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GETTY RLTY CORP NEW	COM	374297109	28	000000001527	SH	DEFINED	01
GIBRALTAR STL CORP	COM	37476F103	13	000000000750	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	185	000000002820	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	151	000000002300	SH	DEFINED	06
GILLETTE CO	COM	375766102	9,453	000000283037	SH	DEFINED	01
GLACIER BANCORP INC NEW	COM	37637Q105	39	000000001905	SH	DEFINED	01
GLATFELTER	COM	377316104	46	000000002989	SH	DEFINED	01
GLENBOROUGH RLTY TR INC	COM	37803P105	51	000000002644	SH	DEFINED	01
GLIMCHER RLTY TR	SH BEN INT	379302102	64	000000003425	SH	DEFINED	01
GLOBAL IMAGING SYSTEMS	COM	37934A100	13	000000000935	SH	DEFINED	01
GLOBAL SPORTS INC	COM	37937A107	37	000000001869	SH	DEFINED	01
GLOBAL PMTS INC	COM	37940X102	1,506	000000043799	SH	DEFINED	01
GOLD BANC CORP INC	COM	379907108	28	000000004021	SH	DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	1,032	000000039491	SH	DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	222	000000008500	SH	DEFINED	06
GOLDEN TELECOM INC	COM	38122G107	13	000000001175	SH	DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	2,413	000000041017	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	209	000000002260	SH	DEFINED	01
GOODRICH CORP	COM	382388106	1,555	000000058427	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	1,010	000000042455	SH	DEFINED	01
GORMAN RUPP CO	COM	383082104	26	000000001002	SH	DEFINED	01
GRACO INC	COM	384109104	165	000000004246	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	1,375	000000028646	SH	DEFINED	01
GRANITE CONSTR INC	COM	387328107	131	000000005475	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	36	000000003215	SH	DEFINED	01
GRAY COMMUNICATIONS SYS INC	COM	389190109	17	000000001257	SH	DEFINED	01
GRAY COMMUNICATIONS SYS INC	CL B	389190208	22	000000002200	SH	DEFINED	01
GREAT AMERN FINL RES INC	COM	389915109	15	000000000803	SH	DEFINED	01
GREAT ATLANTIC & PAC TEA INC	COM	390064103	62	000000002634	SH	DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	317	000000013061	SH	DEFINED	01
GREAT LAKES REIT INC	COM	390752103	26	000000001652	SH	DEFINED	01
GREAT SOUTHN BANCORP INC	COM	390905107	23	000000000777	SH	DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	45	000000001819	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
0GREATER BAY BANCORP	COM	391648102	235	000000008256	SH		DEFINED	01
GREEN MTN COFFEE INC	COM	393122106	16	000000000620	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	419	000000011744	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	257	000000007200	SH		DEFINED	06
GREIF BROS CORP	CL A	397624107	58	000000001763	SH		DEFINED	01
GREY GLOBAL GROUP INC	COM	39787M108	66	000000000099	SH		DEFINED	01
GREY WOLF INC	COM	397888108	57	000000019494	SH		DEFINED	01
GRIFFON CORP	COM	398433102	105	000000007024	SH		DEFINED	01
GROUP 1 AUTOMOTIVE INC	COM	398905109	235	000000008246	SH		DEFINED	01
GRUPO IUSACELL S A DE C V NEW	SPON ADR V	40050B100	175	000000044273	SH		DEFINED	01
GTECH HLDGS CORP	COM	400518106	603	000000013330	SH		DEFINED	01
GUESS INC	COM	401617105	8	000000001090	SH		DEFINED	01
GUIDANT CORP	COM	401698105	4,258	000000085503	SH		DEFINED	01
GUIDANT CORP	COM	401698105	224	000000004500	SH		DEFINED	06
GUILFORD PHARMACEUTICALS INC	COM	401829106	40	000000003347	SH		DEFINED	01
GUITAR CTR MGMT INC	COM	402040109	31	000000002290	SH		DEFINED	01
GULF ISLAND FABRICATION INC	COM	402307102	13	000000001042	SH		DEFINED	01
GULFMARK OFFSHORE INC	COM	402629109	17	000000000623	SH		DEFINED	01
GYMBOREE CORP	COM	403777105	46	000000003860	SH		DEFINED	01
HCA INC	COM	404119109	5,874	000000152427	SH		DEFINED	01
HCA INC	COM	404119109	150	000000003900	SH		DEFINED	06

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HCC INS HLDGS INC	COM	404132102	107	000000003884	SH	DEFINED	01
HNC SOFTWARE INC	COM	40425P107	99	000000004823	SH	DEFINED	01
HRPT PPTYS TR	COM SH BEN	40426W101	152	000000017610	SH	DEFINED	01
H POWER CORP	COM	40427A108	10	000000003413	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	204	000000006036	SH	DEFINED	01
HAIN CELESTIAL GROUP INC	COM	405217100	86	000000003163	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	1,827	000000139535	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	137	000000010500	SH	DEFINED	06
HANCOCK FABRICS INC	COM	409900107	29	000000002206	SH	DEFINED	01
HANCOCK HLDG CO	COM	410120109	44	000000001031	SH	DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	3,263	000000079026	SH	DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	181	000000004400	SH	DEFINED	06
HANDLEMAN CO DEL	COM	410252100	86	000000005803	SH	DEFINED	01
HANDSPRING INC	COM	410293104	18	000000002705	SH	DEFINED	01
HANOVER COMPRESSOR CO	COM	410768105	620	000000024556	SH	DEFINED	01
HARBOR FLA BANCSHARES INC	COM	411901101	51	000000003005	SH	DEFINED	01
HARLAND JOHN H CO	COM	412693103	100	000000004567	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	4,278	000000078782	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	293	000000005400	SH	DEFINED	06
HARLEYSVILLE GROUP INC	COM	412824104	95	000000004017	SH	DEFINED	01
HARLEYSVILLE NATL CORP PA	COM	412850109	58	000000002495	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	197	000000004370	SH	DEFINED	01
HARMONIC INC	COM	413160102	159	000000013245	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	1,524	000000041204	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	166	000000004500	SH	DEFINED	06

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OHARRIS CORP DEL	COM	413875105	532	000000017442	SH	DEFINED	01
HARSCO CORP	COM	415864107	227	000000006633	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	52	000000001853	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	4,712	000000075001	SH	DEFINED	01
HARVARD BIOSCIENCE INC	COM	416906105	9	000000000943	SH	DEFINED	01
HASBRO INC	COM	418056107	1,596	000000098354	SH	DEFINED	01
HAVERTY FURNITURE INC	COM	419596101	36	000000002180	SH	DEFINED	01
HAWAIIAN ELEC INDUSTRIES	COM	419870100	234	000000005830	SH	DEFINED	01
HEALTH CARE PPTY INVS INC	COM	421915109	97	000000002700	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	1,716	000000115792	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2,958	000000160804	SH	DEFINED	01
HEALTHCARE RLTY TR	COM	421946104	156	000000005588	SH	DEFINED	01
HEADWATERS INC	COM	42210P102	36	000000003206	SH	DEFINED	01
HEALTH CARE REIT INC	COM	42217K106	108	000000004452	SH	DEFINED	01
HEALTH EXTRAS INC	COM	422211102	9	000000001694	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	177	000000008132	SH	DEFINED	01
HEARST-ARGYLE TELEVISION INC	COM	422317107	12	000000000600	SH	DEFINED	01
HEARTLAND EXPRESS INC	COM	422347104	56	000000002027	SH	DEFINED	01
HEICO CORP NEW	COM	422806109	23	000000001543	SH	DEFINED	01
HEICO CORP NEW	CL A	422806208	226	000000016800	SH	DEFINED	01
HEIDRICK & STRUGGLES INTL INC	COM	422819102	44	000000002461	SH	DEFINED	01
HEINZ H J CO	COM	423074103	4,079	000000099219	SH	DEFINED	01
HEINZ H J CO	COM	423074103	13,569	000000330000	SH	DEFINED	04
HELIX TECHNOLOGY CORP	COM	423319102	180	000000007987	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	476	000000014286	SH	DEFINED	01
HEMISPHERX BIOPHARMA INC	COM	42366C103	11	000000002494	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	125	000000005727	SH	DEFINED	01
HERBALIFE INTL INC	CL A	426908208	29	000000002058	SH	DEFINED	01
HERCULES INC	COM	427056106	282	000000028237	SH	DEFINED	01

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HERSHEY FOODS CORP	COM	427866108	2,524	000000037291	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	11,296	000000549992	SH	DEFINED	01
HEXCEL CORP NEW	COM	428291108	10	000000003263	SH	DEFINED	01
HI / FN INC	COM	428358105	15	000000001086	SH	DEFINED	01
HIBBETT SPORTING GOODS INC	COM	428565105	15	000000000505	SH	DEFINED	01
HIBERNIA CORP	CL A	428656102	125	000000007075	SH	DEFINED	01
HICKORY TECH CORP	COM	429060106	30	000000001771	SH	DEFINED	01
HIGHWOODS PPTYS INC	COM	431284108	187	000000007219	SH	DEFINED	01
HILB ROGAL & HAMILTON CO	COM	431294107	220	000000003930	SH	DEFINED	01
HILLENBRAND INDS INC	COM	431573104	201	000000003637	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	1,207	000000110604	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	107	000000009870	SH	DEFINED	02
HISPANIC BROADCASTING CORP	CL A	43357B104	91	000000003588	SH	DEFINED	01
HOLLINGER INTL INC	CL A	435569108	44	000000003800	SH	DEFINED	01
HOLLY CORP	COM PAR \$0	435758305	33	000000001756	SH	DEFINED	01
HOLLYWOOD CASINO CORP	CL A	436132203	14	000000001365	SH	DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	84	000000005889	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
OHOME DEPOT INC	COM	437076102	33,709	000000660850	SH		DEFINED	01
HOME PPTYS N Y INC	COM	437306103	77	000000002457	SH		DEFINED	01
HOMESTORE COM INC	COM	437852106	6	000000001900	SH		DEFINED	01
HON INDS INC	COM	438092108	47	000000001724	SH		DEFINED	01
HONEYWELL INTL INC	COM	438516106	8,172	000000241650	SH		DEFINED	01
HOOPER HOLMES INC	COM	439104100	69	000000007756	SH		DEFINED	01
HORACE MANN EDUCATORS CORP NEW	COM	440327104	143	000000006759	SH		DEFINED	01
HORIZON OFFSHORE INC	COM	44043J105	15	000000002001	SH		DEFINED	01
HORMEL FOODS CORP	COM	440452100	109	000000004084	SH		DEFINED	01
HOSPITALITY PPTYS TR	COM SH BEN	44106M102	54	000000001838	SH		DEFINED	01
HOT TOPIC INC	COM	441339108	77	000000002467	SH		DEFINED	01
HOTJOBS COM INC	COM	441474103	1,438	000000138453	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	7,527	000000129916	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	10,955	000000189080	SH		DEFINED	04
HOUSEHOLD INTL INC	COM	441815107	191	000000003300	SH		DEFINED	06
HOUSTON EXPL CO	COM	442120101	44	000000001333	SH		DEFINED	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	38	000000001825	SH		DEFINED	01
HUBBELL INC	CL A	443510102	713	000000025400	SH		DEFINED	01
HUBBELL INC	CL B	443510201	50	000000001723	SH		DEFINED	01
HUDSON RIV BANCORP INC	COM	444128102	45	000000002079	SH		DEFINED	01
HUDSON UNITED BANCORP	COM	444165104	249	000000008708	SH		DEFINED	01
HUGHES SUPPLY INC	COM	444482103	99	000000003233	SH		DEFINED	01
HUMANA INC	COM	444859102	1,025	000000087000	SH		DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	1,277	000000037900	SH		DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	73	000000003174	SH		DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	1,174	000000068340	SH		DEFINED	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	79	000000003437	SH		DEFINED	01
HYDRIL CO	COM	448774109	30	000000001757	SH		DEFINED	01
ICN PHARMACEUTICALS INC NEW	COM	448924100	110	000000003297	SH		DEFINED	01
IDT CORP	COM	448947101	163	000000008379	SH		DEFINED	01
HYPERION SOLUTIONS CORP	COM	44914M104	88	000000004474	SH		DEFINED	01
HYSEQ INC	COM	449163302	13	000000001782	SH		DEFINED	01
ICT GROUP INC	COM	44929Y101	6	000000000359	SH		DEFINED	01
ICOS CORP	COM	449295104	45	000000000800	SH		DEFINED	01
ICU MED INC	COM	44930G107	35	000000000803	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	309	000000004483	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	172	000000002500	SH		DEFINED	06

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IDX SYS CORP	COM	449491109	29	000000002287	SH	DEFINED	01
IGEN INC	COM	449536101	69	000000001736	SH	DEFINED	01
IHOP CORP	COM	449623107	73	000000002495	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	236	000000018176	SH	DEFINED	01
I-MANY INC	COM	44973Q103	48	000000005045	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	3,488	000000178804	SH	DEFINED	01
IRT PTY CO	COM	450058102	44	000000004164	SH	DEFINED	01
ITC DELTACOM INC	COM	45031T104	4	000000004880	SH	DEFINED	01
I-STAT CORP	COM	450312103	19	000000002444	SH	DEFINED	01

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0ITT EDUCATIONAL SERVICES INC	COM	45068B109	207	000000005631	SH		DEFINED	01
ITXC CORP	COM	45069F109	23	000000003244	SH		DEFINED	01
IXIA	COM	45071R109	74	000000005818	SH		DEFINED	01
IBASIS INC	COM	450732102	5	000000004525	SH		DEFINED	01
IBERIABANK CORP	COM	450828108	20	000000000741	SH		DEFINED	01
ITT INDS INC IND	COM	450911102	1,595	000000031603	SH		DEFINED	01
IDACORP INC	COM	451107106	182	000000004501	SH		DEFINED	01
IDEX CORP	COM	45167R104	144	000000004192	SH		DEFINED	01
IDEXX LABS INC	COM	45168D104	130	000000004589	SH		DEFINED	01
IKON OFFICE SOLUTIONS INC	COM	451713101	226	000000019370	SH		DEFINED	01
IDENTIX INC	COM	451906101	65	000000004521	SH		DEFINED	01
ILEX ONCOLOGY INC	COM	451923106	116	000000004303	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	5,396	000000079691	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	24,433	000000360800	SH		DEFINED	04
ILLUMINA INC	COM	452327109	29	000000002530	SH		DEFINED	01
IMATION CORP	COM	45245A107	119	000000005530	SH		DEFINED	01
IMMUNE RESPONSE CORP DEL	COM	45252T106	5	000000004210	SH		DEFINED	01
IMMUNEX CORP NEW	COM	452528102	13,554	000000489148	SH		DEFINED	01
IMMUNOGEN INC	COM	45253H101	89	000000005422	SH		DEFINED	01
IMPATH INC	COM	45255G101	97	000000002196	SH		DEFINED	01
IMPCO TECHNOLOGIES INC	COM	45255W106	14	000000001109	SH		DEFINED	01
IMPAX LABORATORIES INC	COM	45256B101	32	000000002422	SH		DEFINED	01
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	172	000000007900	SH		DEFINED	01
IMMUNOMEDICS INC	COM	452907108	104	000000005135	SH		DEFINED	01
IMPERIAL OIL LTD	COM NEW	453038408	64	000000002300	SH		DEFINED	01
INAMED CORP	COM	453235103	60	000000002004	SH		DEFINED	01
INCO LTD	COM	453258402	801	000000047329	SH		DEFINED	01
INCYTE GENOMICS INC	COM	45337C102	214	000000011021	SH		DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	222	000000009761	SH		DEFINED	01
INDEPENDENT BANK CORP MASS	COM	453836108	36	000000001685	SH		DEFINED	01
INDEPENDENT BANK CORP MICH	COM	453838104	45	000000001626	SH		DEFINED	01
INDUS INTL INC	COM	45578L100	30	000000004232	SH		DEFINED	01
INDYMAC BANCORP INC	COM	456607100	820	000000035099	SH		DEFINED	01
INET TECHNOLOGIES INC	COM	45662V105	14	000000001340	SH		DEFINED	01
INFOCUS CORP	COM	45665B106	142	000000006475	SH		DEFINED	01
INFOGRAMES INC	COM	45665T107	14	000000002001	SH		DEFINED	01
INFORMATION HLDGS INC	COM	456727106	75	000000002668	SH		DEFINED	01
INFOSPACE INC	COM	45678T102	68	000000033316	SH		DEFINED	01
INFOUSA INC NEW	COM	456818301	25	000000003695	SH		DEFINED	01
INGERSOLL-RAND CO	COM	456866102	3,144	000000075217	SH		DEFINED	01
INFORMATION RES INC	COM	456905108	31	000000003739	SH		DEFINED	01
INGLES MKTS INC	CL A	457030104	15	000000001332	SH		DEFINED	01
INHALE THERAPEUTIC SYS INC	COM	457191104	59	000000003200	SH		DEFINED	01
INKINE PHARMACEUTICALS INC	COM	457214104	7	000000004714	SH		DEFINED	01
INKTOMI CORP	COM	457277101	409	000000061096	SH		DEFINED	01

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0INSIGHT ENTERPRISES INC	COM	45765U103	230	000000009382	SH		DEFINED	01
INPUT/OUTPUT INC	COM	457652105	51	000000006217	SH		DEFINED	01
INSITUFORM TECHNOLOGIES INC	CL A	457667103	81	000000003195	SH		DEFINED	01
INSMED INC	COM NEW	457669208	17	000000004496	SH		DEFINED	01
INSIGNIA FINL GROUP INC NEW	COM	45767A105	28	000000002657	SH		DEFINED	01
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	8	000000001107	SH		DEFINED	01
INSPIRE PHARMACEUTICALS INC	COM	457733103	31	000000002215	SH		DEFINED	01
INSTINET GROUP INC	COM	457750107	603	000000060000	SH		DEFINED	01
INSURANCE AUTO AUCTIONS INC	COM	457875102	24	000000001657	SH		DEFINED	01
INTEGRA LIFESCIENCES HLDGS CP	COM NEW	457985208	42	000000001621	SH		DEFINED	01
INTEGRAL SYS INC MD	COM	45810H107	24	000000001296	SH		DEFINED	01
INTEGRATED ELECTRICAL SVC	COM	45811E103	21	000000004106	SH		DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	85	000000003792	SH		DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	411	000000015468	SH		DEFINED	01
INTEGRATED SILICON SOLUTION	COM	45812P107	44	000000003617	SH		DEFINED	01
INTEGRA BK CORP	COM	45814P105	49	000000002354	SH		DEFINED	01
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	17	000000006283	SH		DEFINED	01
INTEL CORP	COM	458140100	56,167	000001785927	SH		DEFINED	01
INTEL CORP	COM	458140100	3,582	000000109000	SH		DEFINED	02
INTEL CORP	COM	458140100	330	000000010500	SH		DEFINED	06
INTER TEL INC	COM	458372109	47	000000002485	SH		DEFINED	01
INTERACTIVE INTELLIGENCE INC	COM	45839M103	5	000000000753	SH		DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	69	000000004909	SH		DEFINED	01
INTERCEPT GROUP INC	COM	45845L107	77	000000001891	SH		DEFINED	01
INTERDIGITAL COMMUNICATIONS CP	COM	45866A105	73	000000007602	SH		DEFINED	01
INTERFACE INC	CL A	458665106	34	000000006135	SH		DEFINED	01
INTERGRAPH CORP	COM	458683109	93	000000006788	SH		DEFINED	01
INTERLAND INC	COM	458727104	15	000000007394	SH		DEFINED	01
INTERLOGIX INC	COM	458763109	243	000000006294	SH		DEFINED	01
INTERMAGNETICS GEN CORP	COM	458771102	274	000000010602	SH		DEFINED	01
INTERMUNE INC	COM	45884X103	190	000000003873	SH		DEFINED	01
INTERNAP NETWORK SVCS CORP	COM	45885A102	23	000000020657	SH		DEFINED	01
INTERNATIONAL BANCSHARES CORP	COM	459044103	94	000000002242	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	682	000000005640	SH		SOLE	
INTERNATIONAL BUSINESS MACHS	COM	459200101	58,099	000000480324	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	191	000000001561	SH		DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	60	000000000500	SH		DEFINED	06
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	733	000000024676	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1,295	000000018961	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	484	000000007100	SH		DEFINED	06
INTERNATIONAL MULTIFOODS CORP	COM	460043102	50	000000002108	SH		DEFINED	01
INTL PAPER CO	COM	460146103	6,962	000000172551	SH		DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	64	000000001860	SH		DEFINED	01
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	268	000000006863	SH		DEFINED	01
INTL SPECIALTY PRODS INC NEW	COM	460337108	15	000000001752	SH		DEFINED	01
INTERNEURON PHARMACEUTICALS	COM	460573108	54	000000004933	SH		DEFINED	01

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0INTERNET CAP GROUP INC	COM	46059C106	31	000000026214	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	16,731	000000484000	SH	DEFINED	01
INTERNET ARCHITECTURE HOLDR TR	DEPOSTRY R	46060A107	575	000000015000	SH	DEFINED	01
INTERNET SEC SYS INC	COM	46060X107	93	000000002905	SH	DEFINED	01
INTERPOOL INC	COM	46062R108	34	000000001779	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	29	000000000900	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	3,130	000000105978	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	129	000000005362	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	169	000000007000	SH	DEFINED	06
INTERTAN INC	COM	461120107	43	000000003497	SH	DEFINED	01
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	12	000000010385	SH	DEFINED	01
INTERWOVEN INC	COM	46114T102	86	000000008840	SH	DEFINED	01
INTERVOICE-BRITE INC	COM	46114Z101	52	000000004106	SH	DEFINED	01
INTIMATE BRANDS INC	CL A	461156101	164	000000011100	SH	DEFINED	01
INTRADO INC	COM	46117A100	43	000000001633	SH	DEFINED	01
INTROGEN THERAPEUTICS INC	COM	46119F107	4,858	000000940581	SH	DEFINED	02
INTUITIVE SURGICAL INC	COM	46120E107	42	000000004212	SH	DEFINED	01
INTUIT	COM	461202103	2,899	000000067785	SH	DEFINED	01
INTUIT	COM	461202103	128	000000003000	SH	DEFINED	06
INVACARE CORP	COM	461203101	284	000000008435	SH	DEFINED	01
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	102	000000002628	SH	DEFINED	01
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	27	000000002976	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	266	000000004300	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	117	000000001900	SH	DEFINED	06
INVESTORS FINL SERVICES CORP	COM	461915100	201	000000003038	SH	DEFINED	01
IOMEGA CORP	COM NEW	462030305	59	000000007118	SH	DEFINED	01
IONICS INC	COM	462218108	71	000000002385	SH	DEFINED	01
IRON MTN INC PA	COM	462846106	39	000000000900	SH	DEFINED	01
IRWIN FINL CORP	COM	464119106	21	000000001256	SH	DEFINED	01
ISIS PHARMACEUTICALS INC	COM	464330109	125	000000005648	SH	DEFINED	01
ISLE OF CAPRI CASINOS INC	COM	464592104	35	000000002624	SH	DEFINED	01
ITRON INC	COM	465741106	59	000000001961	SH	DEFINED	01
IVAX CORP	COM	465823102	660	000000032802	SH	DEFINED	01
IVEX PACKAGING CORP DEL	COM	465855104	66	000000003478	SH	DEFINED	01
JDN RLTY CORP	COM	465917102	55	000000004486	SH	DEFINED	01
IXYS CORP	COM	46600W106	11	000000001364	SH	DEFINED	01
J & J SNACK FOODS CORP	COM	466032109	19	000000000799	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	3,912	000000450788	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	151	000000017500	SH	DEFINED	06
JDA SOFTWARE GROUP INC	COM	46612K108	66	000000002954	SH	DEFINED	01
J JILL GROUP INC	COM	466189107	31	000000001457	SH	DEFINED	01
JLG INDS INC	COM	466210101	63	000000005963	SH	DEFINED	01
JNI CORP	COM	46622G105	25	000000003015	SH	DEFINED	01
JP REALTY INC	COM	46624A106	36	000000001517	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	22	000000000610	SH	SOLE	
J P MORGAN CHASE & CO	COM	46625H100	19,842	000000545871	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
0J P MORGAN CHASE & CO	COM	46625H100	138,111	000003799500	SH	DEFINED	04
J P MORGAN CHASE & CO	COM	46625H100	203	000000005600	SH	DEFINED	06
JABIL CIRCUIT INC	COM	466313103	1,485	000000065404	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	95	000000004200	SH	DEFINED	06
JACK IN THE BOX INC	COM	466367109	301	000000010939	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	639	000000009687	SH	DEFINED	01
JAKKS PAC INC	COM	47012E106	47	000000002523	SH	DEFINED	01

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JEFFERIES GROUP INC NEW	COM	472319102	134	000000003178	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	2,001	000000043252	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	78	000000001700	SH	DEFINED	06
JOHNSON & JOHNSON	COM	478160104	49,548	000000838387	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	301	000000005100	SH	DEFINED	06
JOHNSON CTLS INC	COM	478366107	2,141	000000026514	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	1,636	000000049346	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	152	000000004600	SH	DEFINED	06
JONES LANG LASALLE INC	COM	48020Q107	74	000000004109	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	75	000000003605	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	560	000000029600	SH	DEFINED	01
KCS ENERGY INC	COM	482434206	12	000000003993	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	3,270	000000065984	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	312	000000006300	SH	DEFINED	06
K MART CORP	COM	482584109	981	000000179708	SH	DEFINED	01
K-SWISS INC	CL A	482686102	28	00000000853	SH	DEFINED	01
K2 INC	COM	482732104	17	000000002450	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL B CONV	482740107	103	000000003179	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL A	482740206	1,106	000000037500	SH	DEFINED	01
KADANT INC	COM	48282T104	24	000000001670	SH	DEFINED	01
KAISER ALUMINUM CORP	COM	483007100	6	000000004100	SH	DEFINED	01
KAMAN CORP	CL A	483548103	47	000000003055	SH	DEFINED	01
KANA SOFTWARE INC	COM NEW	483600300	39	000000002017	SH	DEFINED	01
KANSAS CITY LIFE INS CO	COM	484836101	31	000000000839	SH	DEFINED	01
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	113	000000008049	SH	DEFINED	01
KAYDON CORP	COM	486587108	105	000000004664	SH	DEFINED	01
KB HOME	COM	48666K109	763	000000019042	SH	DEFINED	01
KEANE INC	COM	486665102	171	000000009528	SH	DEFINED	01
KEITHLEY INSTRS INC	COM	487584104	67	000000004012	SH	DEFINED	01
KELLOGG CO	COM	487836108	3,728	000000123881	SH	DEFINED	01
KELLWOOD CO	COM	488044108	74	000000003106	SH	DEFINED	01
KELLY SVCS INC	CL A	488152208	70	000000003234	SH	DEFINED	01
KEMET CORP	COM	488360108	420	000000023718	SH	DEFINED	01
KENDLE INTERNATIONAL INC	COM	48880L107	26	000000001333	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	206	000000005127	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	1,461	000000026669	SH	DEFINED	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	12	000000001712	SH	DEFINED	01
KEY ENERGY SVCS INC	COM	492914106	118	000000012932	SH	DEFINED	01
KEY PRODTN INC	COM	493138101	32	000000001909	SH	DEFINED	01

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0KEY3MEDIA GROUP INC	COM	49326R104	22	000000004176	SH		DEFINED	01
KEYCORP NEW	COM	493267108	2,682	000000110200	SH		DEFINED	01
KEYCORP NEW	COM	493267108	155	000000006400	SH		DEFINED	06
KEYNOTE SYS INC	COM	493308100	30	000000003226	SH		DEFINED	01
KEYSPAN CORP	COM	49337W100	1,254	000000036193	SH		DEFINED	01
KEYSTONE PPTY TR CORP	COM	493596100	14	000000001098	SH		DEFINED	01
KFORCE INC	COM	493732101	20	000000003281	SH		DEFINED	01
KILROY RLTY CORP	COM	49427F108	88	000000003367	SH		DEFINED	01
KIMBALL INTL INC	CL B	494274103	69	000000004588	SH		DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	8,214	000000137363	SH		DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	239	000000004000	SH		DEFINED	06
KINDER MORGAN INC KANS	COM	49455P101	1,617	000000029052	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	3,114	000000073920	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	299	000000007100	SH		DEFINED	06
KIRBY CORP	COM	497266106	69	000000002539	SH		DEFINED	01

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KNIGHT RIDDER INC	COM	499040103	1,420	000000021883	SH	DEFINED	01
KNIGHT TRADING GROUP INC	COM	499063105	57	000000005260	SH	DEFINED	01
KNIGHT TRANSN INC	COM	499064103	28	000000001541	SH	DEFINED	01
KOGER EQUITY INC	COM	500228101	59	000000003662	SH	DEFINED	01
KOHL'S CORP	COM	500255104	7,069	000000100367	SH	DEFINED	01
KOHL'S CORP	COM	500255104	204	000000002900	SH	DEFINED	06
KONINKLIJKE PHILIPS ELECTRS NV	NY REG SH	500472303	168	000000005800	SH	DEFINED	01
KOPIN CORP	COM	500600101	125	000000008935	SH	DEFINED	01
KOSAN BIOSCIENCES INC	COM	50064W107	14	000000001873	SH	DEFINED	01
KORN FERRY INTL	COM NEW	500643200	66	000000006276	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	23	000000000666	SH	DEFINED	01
KRAFT FOODS INC	CL A	50075N104	316	000000009300	SH	DEFINED	01
KRAMONT RLTY TR	COM SH BEN	50075Q107	37	000000002575	SH	DEFINED	01
KROGER CO	COM	501044101	4,675	000000224044	SH	DEFINED	01
KROLL INC	COM	501049100	30	000000002042	SH	DEFINED	01
KRONOS INC	COM	501052104	124	000000002577	SH	DEFINED	01
KULICKE & SOFFA INDS INC	COM	501242101	135	000000007897	SH	DEFINED	01
KYOCERA CORP	ADR	501556203	60	000000000900	SH	DEFINED	01
LNR PPTY CORP	COM	501940100	94	000000003037	SH	DEFINED	01
LSI INDS INC	COM	50216C108	33	000000001934	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	1,506	000000095472	SH	DEFINED	01
LTX CORP	COM	502392103	168	000000008055	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	175	000000001953	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	297	000000003300	SH	DEFINED	06
LA JOLLA PHARMACEUTICAL CO	COM	503459109	38	000000004352	SH	DEFINED	01
LA QUINTA PPTYS INC	PAIRED CTF	50419Q409	101	000000017724	SH	DEFINED	01
LA Z BOY INC	COM	505336107	143	000000006597	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	460	000000005700	SH	DEFINED	01
LABOR READY INC	COM NEW	505401208	72	000000014179	SH	DEFINED	01
LABRANCHE & CO INC	COM	505447102	59	000000001726	SH	DEFINED	01
LACLEDE GROUP INC	COM	505597104	61	000000002578	SH	DEFINED	01

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OLADISH INC	COM NEW	505754200	13	000000001249	SH	DEFINED	01
LAFARGE NORTH AMERICA INC	COM	505862102	90	000000002400	SH	DEFINED	01
LAKELAND BANCORP INC	COM	511637100	25	000000001579	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	120	000000005209	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	146	000000006300	SH	DEFINED	06
LANCASTER COLONY CORP	COM	513847103	174	000000004909	SH	DEFINED	01
LANCE INC	COM	514606102	58	000000004094	SH	DEFINED	01
LANDAUER INC	COM	51476K103	36	000000001093	SH	DEFINED	01
LANDAMERICA FINL GROUP INC	COM	514936103	164	000000005738	SH	DEFINED	01
LANDRYS RESTAURANTS INC	COM	51508L103	72	000000003879	SH	DEFINED	01
LANDS END INC	COM	515086106	121	000000002428	SH	DEFINED	01
LANDSTAR SYS INC	COM	515098101	80	000000001104	SH	DEFINED	01
LANTRONIX INC	COM	516548104	16	000000002683	SH	DEFINED	01
LARGE SCALE BIOLOGY CORP	COM	517053104	7	000000001752	SH	DEFINED	01
LASALLE HOTEL PPTYS	COM SH BEN	517942108	19	000000001680	SH	DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	236	000000011515	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	528	000000016500	SH	DEFINED	01
LAWSON PRODS INC	COM	520776105	17	000000000670	SH	DEFINED	01
LEAP WIRELESS INTL INC	COM	521863100	89	000000004274	SH	DEFINED	01
LEAR CORP	COM	521865105	712	000000018687	SH	DEFINED	01
LEAR CORP	COM	521865105	221	000000005800	SH	DEFINED	06
LEARNING TREE INTL INC	COM	522015106	44	000000001603	SH	DEFINED	01
LECROY CORP	COM	52324W109	20	000000001128	SH	DEFINED	01

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LEE ENTERPRISES INC	COM	523768109	373	000000010280	SH	DEFINED	01
LEGATO SYS INC	COM	524651106	192	000000014845	SH	DEFINED	01
LEGGETT & PLATT INC	COM	524660107	1,297	000000056432	SH	DEFINED	01
LEGG MASON INC	COM	524901105	97	000000001959	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	4,322	000000064714	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	10,688	000000160000	SH	DEFINED	04
LEHMAN BROS HLDGS INC	COM	524908100	494	000000007400	SH	DEFINED	06
LENNAR CORP	COM	526057104	176	000000003779	SH	DEFINED	01
LENNAR CORP	COM	526057104	238	000000005100	SH	DEFINED	06
LENNOX INTL INC	COM	526107107	57	000000005902	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	46	000000001626	SH	DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	292	000000058400	SH	DEFINED	01
LEXAR MEDIA INC	COM	52886P104	11	000000004464	SH	DEFINED	01
LEXENT INC	COM	52886Q102	16	000000002625	SH	DEFINED	01
LEXICON GENETICS INC	COM	528872104	53	000000004637	SH	DEFINED	01
LEXINGTON CORP PPTYS TR	COM	529043101	42	000000002724	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	1,995	000000033830	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	153	000000002600	SH	DEFINED	06
LIBBEY INC	COM	529898108	68	000000002091	SH	DEFINED	01
LIBERATE TECHNOLOGIES	COM	530129105	165	000000014431	SH	DEFINED	01
LIBERTY CORP S C	COM	530370105	115	000000002804	SH	DEFINED	01
LIBERTY DIGITAL INC	CL A	530436104	10	000000002914	SH	DEFINED	01
LIBERTY LIVEWIRE CORP	CL A	530709104	5	000000000777	SH	DEFINED	01

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OLIBERTY MEDIA CORP NEW	COM SER A	530718105	2,280	000000162900	SH		DEFINED	01
LIBERTY PPTY TR	SH BEN INT	531172104	295	000000009900	SH		DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	504	000000014816	SH		DEFINED	01
LIGAND PHARMACEUTICALS INC	CL B	53220K207	98	000000005485	SH		DEFINED	01
LIGHTBRIDGE INC	COM	532226107	41	000000003422	SH		DEFINED	01
LIGHTPATH TECHNOLOGIES INC	CL A	532257102	9	000000002646	SH		DEFINED	01
LILLY ELI & CO	COM	532457108	58	000000000750	SH		SOLE	
LILLY ELI & CO	COM	532457108	24,296	000000309357	SH		DEFINED	01
LIMITED INC	COM	532716107	1,777	000000120738	SH		DEFINED	01
LINCARE HLDGS INC	COM	532791100	150	000000005266	SH		DEFINED	01
LINCOLN ELEC HLDGS INC	COM	533900106	105	000000004298	SH		DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	3,021	000000062202	SH		DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	121	000000002500	SH		DEFINED	06
LINDSAY MFG CO	COM	535555106	26	000000001354	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	3,673	000000094085	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	74	000000001900	SH		DEFINED	06
LINENS N THINGS INC	COM	535679104	232	000000009115	SH		DEFINED	01
LIQUI BOX CORP	COM	536314107	14	000000000347	SH		DEFINED	01
LITHIA MTRS INC	CL A	536797103	17	000000000869	SH		DEFINED	01
LITTELFUSE INC	COM	537008104	65	000000002503	SH		DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	1,581	000000031788	SH		DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	74	000000001500	SH		DEFINED	06
LOCAL FINL CORP	COM	539553107	36	000000002586	SH		DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	5,438	000000116540	SH		DEFINED	01
LODGENET ENTMT CORP	COM	540211109	21	000000001263	SH		DEFINED	01
LOEWS CORP	COM	540424108	2,942	000000053136	SH		DEFINED	01
LOEWS CORP	COM	540424108	254	000000004600	SH		DEFINED	06
LONE STAR STEAKHOUSE SALOON	COM	542307103	36	000000002448	SH		DEFINED	01
LONE STAR TECHNOLOGIES INC	COM	542312103	123	000000007041	SH		DEFINED	01
LONGS DRUG STORES CORP	COM	543162101	123	000000005266	SH		DEFINED	01
LONGVIEW FIBRE CO	COM	543213102	100	000000008477	SH		DEFINED	01

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LOUDCLOUD INC	COM	545735102	14	000000003371	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	349	000000041451	SH	DEFINED	01
LOWES COS INC	COM	548661107	10,405	000000224202	SH	DEFINED	01
LUBRIZOL CORP	COM	549271104	73	000000002103	SH	DEFINED	01
LUBYS INC	COM	549282101	17	000000003063	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	5,612	000000890888	SH	DEFINED	01
LUFKIN INDS INC	COM	549764108	20	000000000763	SH	DEFINED	01
LUMINEX CORP DEL	COM	55027E102	37	000000002205	SH	DEFINED	01
LUMINENT INC	COM	55027R103	3	000000001704	SH	DEFINED	01
LYDALL INC DEL	COM	550819106	20	000000002041	SH	DEFINED	01
LYNCH INTERACTIVE CORP	COM	551146103	20	000000000293	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	85	000000005956	SH	DEFINED	01
M & T BK CORP	COM	55261F104	755	000000010377	SH	DEFINED	01
MAF BANCORP INC	COM	55261R108	74	000000002512	SH	DEFINED	01
MBIA INC	COM	55262C100	2,232	000000041624	SH	DEFINED	01

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OMBIA INC	COM	55262C100	160	000000003000	SH		DEFINED	06
MBNA CORP	COM	55262L100	8,193	000000232765	SH		DEFINED	01
MB FINANCIAL INC NEW	COM	55264U108	51	000000001894	SH		DEFINED	01
M D C HLDGS INC	COM	552676108	94	000000002488	SH		DEFINED	01
MDU RES GROUP INC	COM	552690109	57	000000002033	SH		DEFINED	01
MCSI INC	COM	55270M108	46	000000002001	SH		DEFINED	01
MEMC ELECTR MATLS INC	COM	552715104	19	000000005619	SH		DEFINED	01
MGIC INVT CORP WIS	COM	552848103	1,721	000000027891	SH		DEFINED	01
MGIC INVT CORP WIS	COM	552848103	141	000000002300	SH		DEFINED	06
MGI PHARMA INC	COM	552880106	50	000000003286	SH		DEFINED	01
MGM MIRAGE	COM	552953101	372	000000012900	SH		DEFINED	01
MGM MIRAGE	COM	552953101	291	000000010100	SH		DEFINED	06
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	39	000000000786	SH		DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	76	000000002821	SH		DEFINED	01
MRO SOFTWARE INC	COM	55347W105	49	000000002128	SH		DEFINED	01
MRV COMMUNICATIONS INC	COM	553477100	44	000000010586	SH		DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	106	000000005396	SH		DEFINED	01
MSC SOFTWARE CORP	COM	553531104	60	000000003895	SH		DEFINED	01
MTR GAMING GROUP INC	COM	553769100	42	000000002669	SH		DEFINED	01
MTS SYS CORP	COM	553777103	28	000000002848	SH		DEFINED	01
MACDERMID INC	COM	554273102	49	000000002904	SH		DEFINED	01
MACERICH CO	COM	554382101	113	000000004274	SH		DEFINED	01
MACK CALI RLTY CORP	COM	554489104	93	000000003000	SH		DEFINED	01
MACROCHEM CORP DEL	COM	555903103	9	000000003136	SH		DEFINED	01
MACROVISION CORP	COM	555904101	52	000000001490	SH		DEFINED	01
MACROMEDIA INC	COM	556100105	171	000000009645	SH		DEFINED	01
MADDEN STEVEN LTD	COM	556269108	17	000000001215	SH		DEFINED	01
MADISON GAS & ELEC CO	COM	557497104	58	000000002194	SH		DEFINED	01
MAGELLAN HEALTH SVCS INC	COM	559079108	20	000000003259	SH		DEFINED	01
MAGNA ENTMT CORP	CL A	559211107	21	000000003116	SH		DEFINED	01
MAGNA INTL INC	CL A	559222401	311	000000004900	SH		DEFINED	01
MAGNETEK INC	COM	559424106	24	000000002770	SH		DEFINED	01
MAGNUM HUNTER RES INC	COM PAR \$0	55972F203	32	000000003953	SH		DEFINED	01
MAIL-WELL INC	COM	560321200	16	000000004087	SH		DEFINED	01
MAIN STR BKS INC NEW	COM	56034R102	21	000000001306	SH		DEFINED	01
MANAGEMENT NETWORK GROUP INC	COM	561693102	8	000000001269	SH		DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	506	000000023681	SH		DEFINED	01
MANHATTAN ASSOCS INC	COM	562750109	58	000000001996	SH		DEFINED	01
MANITOWOC INC	COM	563571108	103	000000003315	SH		DEFINED	01

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MANOR CARE INC NEW	COM	564055101	842	000000035540	SH	DEFINED	01
MANPOWER INC	COM	56418H100	85	000000002535	SH	DEFINED	01
MANUFACTURED HOME CMNTYS INC	COM	564682102	60	000000001939	SH	DEFINED	01
MANUFACTURERS SVCS LTD	COM	565005105	13	000000002122	SH	DEFINED	01
MANUGISTICS GROUP INC	COM	565011103	2	000000000100	SH	DEFINED	01
MAPINFO CORP	COM	565105103	28	000000001812	SH	DEFINED	01
MARCUS CORP	COM	566330106	33	000000002383	SH	DEFINED	01

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OMARSH & MCLENNAN COS INC	COM	571748102	7,937	000000073870	SH		DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	38,477	000000358100	SH		DEFINED	04
MARSHALL & ILSLEY CORP	COM	571834100	221	000000003503	SH		DEFINED	01
MARRIOTT INTL INC NEW	SRLYON ZRO	571903AA1	12,768	000015000000	SH		DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	2,748	000000067611	SH		DEFINED	01
MARTEK BIOSCIENCES CORP	COM	572901106	45	000000002099	SH		DEFINED	01
MARTHA STEWART LIVING OMNIMED	CL A	573083102	19	000000001158	SH		DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	290	000000006226	SH		DEFINED	01
MASCO CORP	COM	574599106	3,001	000000122528	SH		DEFINED	01
MASTEC INC	COM	576323109	21	000000003151	SH		DEFINED	01
MATRIX PHARMACEUTICAL INC	COM	576844104	5	000000003623	SH		DEFINED	01
MATRIXONE INC	COM	57685P304	54	000000004173	SH		DEFINED	01
MATTEL INC	COM	577081102	2,900	000000168624	SH		DEFINED	01
MATTHEWS INTL CORP	CL A	577128101	100	000000004102	SH		DEFINED	01
MATTSON TECHNOLOGY INC	COM	577223100	37	000000004279	SH		DEFINED	01
MAUI LD & PINEAPPLE INC	COM	577345101	7	000000000292	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	4,738	000000090246	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	325	000000006200	SH		DEFINED	06
MAXIM PHARMACEUTICALS INC	COM	57772M107	21	000000003174	SH		DEFINED	01
MAXTOR CORP	COM NEW	577729205	10	000000001600	SH		DEFINED	01
MAXWELL TECHNOLOGIES INC	COM	577767106	13	000000001388	SH		DEFINED	01
MAXYGEN INC	COM	577776107	69	000000003973	SH		DEFINED	01
MAY DEPT STORES CO	COM	577778103	3,219	000000087063	SH		DEFINED	01
MAY DEPT STORES CO	COM	577778103	99	000000002700	SH		DEFINED	06
MAVERICK TUBE CORP	COM	577914104	60	000000004643	SH		DEFINED	01
MAXIMUS INC	COM	577933104	71	000000001690	SH		DEFINED	01
MAYTAG CORP	COM	578592107	650	000000020975	SH		DEFINED	01
MCAFEE COM CORP	CL A	579062100	25	000000000754	SH		DEFINED	01
MCCLATCHY CO	CL A	579489105	79	000000001700	SH		DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	215	000000005133	SH		DEFINED	01
MCDATA CORP	CL A	580031201	10,410	000000424904	SH		DEFINED	01
MCDERMOTT INTL INC	COM	580037109	196	000000016052	SH		DEFINED	01
MCDONALDS CORP	COM	580135101	10,594	000000400250	SH		DEFINED	01
MCDONALDS CORP	COM	580135101	67	000000002530	SH		DEFINED	02
MCGRATH RENTCORP	COM	580589109	733	000000019537	SH		DEFINED	01
MCGRAW HILL COS INC	COM	580645109	3,524	000000057803	SH		DEFINED	01
MCKESSON CORP	COM	58155Q103	3,501	000000093619	SH		DEFINED	01
MCKESSON CORP	COM	58155Q103	299	000000008000	SH		DEFINED	06
MCLEODUSA INC	CL A	582266102	259	000000700000	SH		DEFINED	01
MCMORAN EXPLORATION CO	COM	582411104	10	000000001776	SH		DEFINED	01
MEAD CORP	COM	582834107	798	000000025834	SH		DEFINED	01
MEASUREMENT SPECIALTIES INC	COM	583421102	12	000000001310	SH		DEFINED	01
MECHANICAL TECHNOLOGY INC	COM	583538103	7	000000002617	SH		DEFINED	01
MEDAREX INC	COM	583916101	720	000000040100	SH		DEFINED	01
MED-DESIGN CORP	COM	583926100	20	000000001029	SH		DEFINED	01
MEDALLION FINL CORP	COM	583928106	14	000000001878	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
OMEDFORD BANCORP INC	COM	584131106	17	000000000842	SH		DEFINED	01
MEDIA GEN INC	CL A	584404107	117	000000002356	SH		DEFINED	01
MEDICINES CO	COM	584688105	35	000000003050	SH		DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	12	000000000200	SH		DEFINED	01
MEDIMMUNE INC	COM	584699102	2,605	000000056203	SH		DEFINED	01
MEDQUIST INC	COM	584949101	41	000000001405	SH		DEFINED	01
MEDIS TECHNOLOGIES LTD	COM	58500P107	8	000000001185	SH		DEFINED	01
MEDTRONIC INC	COM	585055106	16,532	000000322847	SH		DEFINED	01
MEEMIC HLDGS INC	COM	585135106	3	000000000144	SH		DEFINED	01
MELLON FINL CORP	COM	58551A108	5,370	000000142745	SH		DEFINED	01
MEMBERWORKS INC	COM	586002107	18	000000001306	SH		DEFINED	01
MENS WEARHOUSE INC	COM	587118100	186	000000009029	SH		DEFINED	01
MENTOR CORP MINN	COM	587188103	81	000000002868	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	182	000000007760	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	202	000000008600	SH		DEFINED	06
MERCANTILE BANKSHARES CORP	COM	587405101	144	000000003352	SH		DEFINED	01
MERCK & CO INC	COM	589331107	48,100	000000818039	SH		DEFINED	01
MERCK & CO INC	COM	589331107	1,755	000000029400	SH		DEFINED	02
MERCK & CO INC	COM	589331107	393	000000006700	SH		DEFINED	06
MERCURY COMPUTER SYS	COM	589378108	99	000000002544	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	876	000000025780	SH		DEFINED	01
MEREDITH CORP	COM	589433101	471	000000013236	SH		DEFINED	01
MERIDIAN RESOURCE CORP	COM	58977Q109	18	000000004689	SH		DEFINED	01
MERISTAR HOSPITALITY CORP	COM	58984Y103	96	000000006767	SH		DEFINED	01
MERITAGE CORP	COM	59001A102	22	000000000432	SH		DEFINED	01
MERIX CORP	COM	590049102	30	000000001794	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	17	000000000340	SH		SOLE	
MERRILL LYNCH & CO INC	COM	590188108	12,385	000000237642	SH		DEFINED	01
MESA AIR GROUP INC	COM	590479101	28	000000003800	SH		DEFINED	01
MESABA HLDGS INC	COM	59066B102	9	000000001349	SH		DEFINED	01
MESTEK INC	COM	590829107	8	000000000365	SH		DEFINED	01
METASOLV INC	COM	59139P104	28	000000003681	SH		DEFINED	01
METAWAVE COMMUNICATIONS CP	COM	591409107	17	000000005609	SH		DEFINED	01
METHODE ELECTRS INC	CL A	591520200	36	000000004609	SH		DEFINED	01
METLIFE INC	COM	59156R108	5,975	000000188613	SH		DEFINED	01
METLIFE INC	COM	59156R108	104	000000003300	SH		DEFINED	06
METRIS COS INC	COM	591598107	48	000000001874	SH		DEFINED	01
METRO ONE TELECOMMUNICATIONS	COM	59163F105	326	000000010791	SH		DEFINED	01
METROMEDIA FIBER NETWORK INC	CL A	591689104	66	000000150000	SH		DEFINED	01
METROMEDIA INTL GROUP INC	COM	591695101	8	000000010081	SH		DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	103	000000002000	SH		DEFINED	01
MICHAELS STORES INC	COM	594087108	291	000000008858	SH		DEFINED	01
MICREL INC	COM	594793101	931	000000035530	SH		DEFINED	01
MICRO GENERAL CORP	COM NEW	594838302	19	000000001458	SH		DEFINED	01
MICROS SYS INC	COM	594901100	59	000000002390	SH		DEFINED	01
MICROSOFT CORP	COM	594918104	94,949	000001433195	SH		DEFINED	01

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OMICROSOFT CORP	COM	594918104	155	000000002265	SH		DEFINED	02

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MICROSOFT CORP	COM	594918104	311	000000004700	SH	DEFINED	06
MICROVISION INC WASH	COM	594960106	20	000000001464	SH	DEFINED	01
MICROSTRATEGY INC	CL A	594972101	17	000000004452	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	151	000000003919	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	151	000000003900	SH	DEFINED	06
MICROFINANCIAL INC	COM	595072109	9	000000000964	SH	DEFINED	01
MICROMUSE INC	COM	595094103	76	000000005100	SH	DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	4,834	000000155951	SH	DEFINED	01
MICROSEMI CORP	COM	595137100	390	000000013139	SH	DEFINED	01
MICROTUNE INC DEL	COM	59514P109	99	000000004222	SH	DEFINED	01
MID-AMER APT CMNTYS INC	COM	59522J103	50	000000001926	SH	DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	150	000000006621	SH	DEFINED	01
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	27	000000001792	SH	DEFINED	01
MID-STATE BANCSHARES	COM	595440108	53	000000003294	SH	DEFINED	01
MIDAS GROUP INC	COM	595626102	23	000000002035	SH	DEFINED	01
MID AMER BANCORP	COM	595915109	4,690	000000141696	SH	DEFINED	01
MIDDLESEX WATER CO	COM	596680108	23	000000000693	SH	DEFINED	01
MIDLAND CO	COM	597486109	23	000000000537	SH	DEFINED	01
MIDWEST EXPRESS HLDGS INC	COM	597911106	25	000000001723	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	56	000000003777	SH	DEFINED	01
MIDWEST BANC HOLDINGS INC	COM	598251106	16	000000000793	SH	DEFINED	01
MILACRON INC	COM	598709103	34	000000002153	SH	DEFINED	01
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	159	000000006507	SH	DEFINED	01
MILLENNIUM CHEMICALS INC	COM	599903101	108	000000008646	SH	DEFINED	01
MILLENNIUM CELL INC	COM	60038B105	11	000000002181	SH	DEFINED	01
MILLER HERMAN INC	COM	600544100	227	000000009623	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	1,112	000000018324	SH	DEFINED	01
MILLS CORP	COM	601148109	66	000000002495	SH	DEFINED	01
MINE SAFETY APPLIANCES CO	COM	602720104	47	000000001181	SH	DEFINED	01
MINERALS TECHNOLOGIES INC	COM	603158106	151	000000003248	SH	DEFINED	01
MINNESOTA MNG & MFG CO	COM	604059105	15,918	000000134666	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL A	604567107	46	000000005332	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL B	604567206	547	000000068548	SH	DEFINED	01
MIRANT CORP	COM	604675108	1,670	000000104255	SH	DEFINED	01
MIRANT CORP	COM	604675108	293	000000018300	SH	DEFINED	06
MIRAVANT MED TECHNOLOGIES	COM	604690107	18	000000001892	SH	DEFINED	01
MISSION WEST PTYS INC	COM	605203108	26	000000002090	SH	DEFINED	01
MISSISSIPPI VY BANCSHARES INC	COM	605720101	30	000000000782	SH	DEFINED	01
MITCHELL ENERGY & DEV CORP	CL A	606592202	29,192	000000547700	SH	DEFINED	01
MOBILE MINI INC	COM	60740F105	70	000000001792	SH	DEFINED	01
MODINE MFG CO	COM	607828100	111	000000004775	SH	DEFINED	01
MODIS PROFESSIONAL SVCS INC	COM	607830106	110	000000015423	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	403	000000007347	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	219	000000004000	SH	DEFINED	06
MOLDFLOW CORP	COM	608507109	8	000000000586	SH	DEFINED	01

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OMOLECULAR DEVICES CORP	COM	60851C107	40	000000001961	SH	DEFINED	01
MOLEX INC	COM	608554101	10,832	000000349996	SH	DEFINED	01
MONACO COACH CORP	COM	60886R103	68	000000003127	SH	DEFINED	01
MONDAVI ROBERT CORP	CL A	609200100	43	000000001148	SH	DEFINED	01
MONTANA POWER CO	COM	612085100	99	000000017224	SH	DEFINED	01
MONY GROUP INC	COM	615337102	86	000000002499	SH	DEFINED	01
MOODYS CORP	COM	615369105	2,379	000000059698	SH	DEFINED	01
MOOG INC	CL A	615394202	42	000000001937	SH	DEFINED	01
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	15,965	000000285407	SH	DEFINED	01

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MOTOROLA INC	COM	620076109	9,589	000000638416	SH	DEFINED	01
MOVADO GROUP INC	COM	624580106	25	000000001324	SH	DEFINED	01
MOVIE GALLERY INC	COM	624581104	24	000000001001	SH	DEFINED	01
MUELLER INDS INC	COM	624756102	133	000000004010	SH	DEFINED	01
MULTEX COM INC	COM	625367107	16	000000003722	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	422	000000005032	SH	DEFINED	01
MYERS INDS INC	COM	628464109	30	000000002247	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	1,087	000000028992	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	153	000000004100	SH	DEFINED	06
NABI INC	COM	628716102	53	000000005200	SH	DEFINED	01
NBC CAP CORP	COM	628729105	22	000000000719	SH	DEFINED	01
NBT BANCORP INC	COM	628778102	48	000000003324	SH	DEFINED	01
NBTY INC	COM	628782104	68	000000005829	SH	DEFINED	01
NCH CORP	COM	628850109	15	000000000304	SH	DEFINED	01
NCI BUILDING SYS INC	COM	628852105	38	000000002184	SH	DEFINED	01
NCO GROUP INC	COM	628858102	74	000000003255	SH	DEFINED	01
NCR CORP NEW	COM	62886E108	1,562	000000042381	SH	DEFINED	01
NS GROUP INC	COM	628916108	17	000000002369	SH	DEFINED	01
NL INDS INC	COM NEW	629156407	19	000000001309	SH	DEFINED	01
NMS COMMUNICATIONS CORP	COM	629248105	24	000000005031	SH	DEFINED	01
NN INC	COM	629337106	17	000000001571	SH	DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	144	000000003762	SH	DEFINED	01
NRG ENERGY INC	COM	629377102	227	000000014700	SH	DEFINED	01
NUI CORP	COM	629431107	49	000000002078	SH	DEFINED	01
NVR INC	COM	62944T105	252	000000001236	SH	DEFINED	01
NYMAGIC INC	COM	629484106	7	000000000455	SH	DEFINED	01
NABORS INDS INC	COM	629568106	1,289	000000037561	SH	DEFINED	01
NACCO INDS INC	CL A	629579103	50	000000000885	SH	DEFINED	01
NANOGEN INC	COM	630075109	10	000000001838	SH	DEFINED	01
NANOMETRICS INC	COM	630077105	19	000000001007	SH	DEFINED	01
NANOPHASE TCHNOLOGIES CORP	COM	630079101	9	000000001593	SH	DEFINED	01
NAPRO BIOTHERAPUTICS INC	COM	630795102	37	000000003309	SH	DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	59,623	000001532350	SH	DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	5,609	000000138000	SH	DEFINED	02
NASH FINCH CO	COM	631158102	46	000000001481	SH	DEFINED	01
NATCO GROUP INC	CL A	63227W203	8	000000001265	SH	DEFINED	01
NATIONAL BEVERAGE CORP	COM	635017106	5	000000000491	SH	DEFINED	01

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NATIONAL CITY CORP	COM	635405103	5,254	000000179702	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	365	000000012500	SH	DEFINED	06
NATIONAL COMMERCE FINL CORP	COM	63545P104	151	000000005982	SH	DEFINED	01
NATIONAL HEALTHCARE CORP	COM	635906100	16	000000001101	SH	DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	57	000000002332	SH	DEFINED	01
NATIONAL GOLF PPTYS INC	COM	63623G109	12	000000001368	SH	DEFINED	01
NATIONAL HEALTH INVS INC	COM	63633D104	41	000000002823	SH	DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	56	000000001503	SH	DEFINED	01
NATIONAL-OILWELL INC	COM	637071101	110	000000005378	SH	DEFINED	01
NATIONAL PENN BANCSHARES INC	COM	637138108	53	000000002449	SH	DEFINED	01
NATIONAL PRESTO INDS INC	COM	637215104	17	000000000641	SH	DEFINED	01
NATIONAL PROCESSING INC	COM	637229105	30	000000000943	SH	DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2,136	000000069378	SH	DEFINED	01
NATIONAL SVC INDS INC	COM	637657107	11	000000005642	SH	DEFINED	01
NATIONAL WESTN LIFE INS CO	CL A	638522102	32	000000000293	SH	DEFINED	01
NATIONWIDE FINL SVCS INC	CL A	638612101	37	000000000900	SH	DEFINED	01
NATIONWIDE HEALTH PPTYS INC	COM	638620104	120	000000006452	SH	DEFINED	01

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NATURES SUNSHINE PRODUCTS INC	COM	639027101	18	000000001582	SH	DEFINED	01
NAUTICA ENTERPRISES INC	COM	639089101	43	000000003403	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	610	000000015455	SH	DEFINED	01
NAVIGANT CONSULTING INC	COM	63935N107	29	000000005449	SH	DEFINED	01
NAVIGANT INTL INC	COM	63935R108	20	000000001802	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	335	000000009710	SH	DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	136	000000004402	SH	DEFINED	01
NEIMAN MARCUS GROUP INC	CL B	640204301	403	000000013600	SH	DEFINED	01
NEON COMMUNICATIONS INC	COM	640506101	2	000000001023	SH	DEFINED	01
NEOSE TECHNOLOGIES INC	COM	640522108	58	000000001591	SH	DEFINED	01
NEOPHARM INC	COM	640919106	38	000000001542	SH	DEFINED	01
NETBANK INC	COM	640933107	39	000000003734	SH	DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	105	000000004070	SH	DEFINED	01
NET2PHONE	COM	64108N106	16	000000002391	SH	DEFINED	01
NETEGRITY INC	COM	64110P107	62	000000003238	SH	DEFINED	01
NETRO CORP	COM	64114R109	18	000000005166	SH	DEFINED	01
NETIQ CORP	COM	64115P102	194	000000005528	SH	DEFINED	01
NETSCOUT SYS INC	COM	64115T104	18	000000002351	SH	DEFINED	01
NETRATINGS INC	COM	64116M108	15	000000000990	SH	DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	1,906	000000087173	SH	DEFINED	01
NETWORK PLUS CORP	COM	64122D506	2	000000002467	SH	DEFINED	01
NEUBERGER BERMAN INC	COM	641234109	108	000000002469	SH	DEFINED	01
NEUROGEN CORP	COM	64124E106	29	000000001695	SH	DEFINED	01
NEUROCRINE BIOSCIENCES INC	COM	64125C109	194	000000003783	SH	DEFINED	01
NEW CENTURY FINANCIAL CORP	COM	64352D101	19	000000001444	SH	DEFINED	01
NEW ENGLAND BUSINESS SVC INC	COM	643872104	29	000000001551	SH	DEFINED	01
NEW FOCUS INC	COM	644383101	27	000000007155	SH	DEFINED	01
NEW HORIZONS WORLDWIDE INC	COM	645526104	10	000000000914	SH	DEFINED	01
NEW JERSEY RES	COM	646025106	113	000000002430	SH	DEFINED	01

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ONEW PLAN EXCEL RLTY TR INC	COM	648053106	48	000000002567	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	321	000000014070	SH		DEFINED	01
NEW YORK TIMES CO	CL A	650111107	2,078	000000048052	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	2,084	000000075596	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	149	000000004200	SH		DEFINED	01
NEWMARK HOMES CORP	COM	651578106	4	000000000314	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	1,603	000000083916	SH		DEFINED	01
NEWPARK RES INC	COM PAR \$.	651718504	70	000000008981	SH		DEFINED	01
NEWPORT CORP	COM	651824104	111	000000005772	SH		DEFINED	01
NEWPOWER HLDGS INC	COM	652463100	4	000000006556	SH		DEFINED	01
NEWS CORP LTD	ADR NEW	652487703	1,829	000000057500	SH		DEFINED	01
NEWS CORP LTD	SP ADR PFD	652487802	2,468	000000093300	SH		DEFINED	01
NEXTCARD INC	COM	65332K107	2	000000004429	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3,148	000000287287	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	99	000000009100	SH		DEFINED	06
NEXT LEVEL COMM INC	COM	65333U104	9	000000002852	SH		DEFINED	01
NIAGARA MOHAWK HLDGS INC	COM	653520106	739	000000041700	SH		DEFINED	01
NIAGARA MOHAWK HLDGS INC	COM	653520106	887	000000050000	SH		DEFINED	02
NICOR INC	COM	654086107	526	000000012652	SH		DEFINED	01
NIKE INC	CL B	654106103	4,089	000000072707	SH		DEFINED	01
NIKE INC	CL B	654106103	417	000000007403	SH		DEFINED	02
NIKE INC	CL B	654106103	88,690	000001577000	SH		DEFINED	04
99 CENTS ONLY STORES	COM	65440K106	156	000000004089	SH		DEFINED	01
99 CENTS ONLY STORES	COM	65440K106	209	000000005500	SH		DEFINED	06
NISOURCE INC	COM	65473P105	1,383	000000060016	SH		DEFINED	01

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NOBLE AFFILIATES INC	COM	654894104	510	000000014464	SH	DEFINED	01
NOBLE DRILLING CORP	COM	655042109	1,171	000000034415	SH	DEFINED	01
NOBLE DRILLING CORP	COM	655042109	85	000000002500	SH	DEFINED	06
NORDSON CORP	COM	655663102	110	000000004171	SH	DEFINED	01
NORDSTROM INC	COM	655664100	988	000000048878	SH	DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	2,218	000000121029	SH	DEFINED	01
NORTEK INC	COM	656559101	32	000000001156	SH	DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	6,213	000000832960	SH	DEFINED	01
NORTH AMERN SCIENTIFIC INC	COM	65715D100	12	000000000965	SH	DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	472	000000014771	SH	DEFINED	01
NORTH PITTSBURGH SYS INC	COM	661562108	37	000000002049	SH	DEFINED	01
NORTHEAST UTILS	COM	664397106	72	000000004119	SH	DEFINED	01
NORTHERN TR CORP	COM	665859104	3,878	000000064402	SH	DEFINED	01
NORTHFIELD LABS INC	COM	666135108	12	000000001448	SH	DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	2,896	000000028736	SH	DEFINED	01
NORTHWEST AIRLS CORP	CL A	667280101	26	000000001708	SH	DEFINED	01
NORTHWEST BANCORP INC PA	COM	667328108	18	000000001659	SH	DEFINED	01
NORTHWEST NAT GAS CO	COM	667655104	87	000000003438	SH	DEFINED	01
NORTHWESTERN CORP	COM	668074107	78	000000003742	SH	DEFINED	01
NOVATEL WIRELESS INC	COM	66987M109	4	000000003633	SH	DEFINED	01
NU HORIZONS ELECTRS CORP	COM	669908105	20	000000002004	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
ONOVADIGM INC	COM	669937104	17	000000001807	SH	DEFINED	01
NUANCE COMMUNICATIONS INC	COM	669967101	33	000000003651	SH	DEFINED	01
NOVAVAX INC	COM	670002104	28	000000002015	SH	DEFINED	01
NOVELL INC	COM	670006105	930	000000202773	SH	DEFINED	01
NOVELLUS SYS INC	COM	670008101	1,968	000000049894	SH	DEFINED	01
NOVEN PHARMACEUTICALS INC	COM	670009109	95	000000005367	SH	DEFINED	01
NOVOSTE CORP	COM	67010C100	17	000000002028	SH	DEFINED	01
NU SKIN ENTERPRISES INC	CL A	67018T105	51	000000005858	SH	DEFINED	01
NSTAR	COM	67019E107	69	000000001559	SH	DEFINED	01
NTELOS INC	COM	67019U101	35	000000002310	SH	DEFINED	01
NUCOR CORP	COM	670346105	1,426	000000026941	SH	DEFINED	01
NUCOR CORP	COM	670346105	47	000000000900	SH	DEFINED	06
NUEVO ENERGY CO	COM	670509108	29	000000001996	SH	DEFINED	01
NUMERICAL TECHNOLOGIES INC	COM	67053T101	89	000000002554	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	2,517	000000037625	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	274	000000004100	SH	DEFINED	06
NYFIX INC	COM	670712108	112	000000005597	SH	DEFINED	01
O CHARLEYS INC	COM	670823103	42	000000002279	SH	DEFINED	01
OGE ENERGY CORP	COM	670837103	52	000000002291	SH	DEFINED	01
OTG SOFTWARE INC	COM	671059103	20	000000002097	SH	DEFINED	01
OAK TECHNOLOGY INC	COM	671802106	89	000000006497	SH	DEFINED	01
OAKLEY INC	COM	673662102	125	000000007700	SH	DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	2,611	000000098419	SH	DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	305	000000011500	SH	DEFINED	06
OCEAN ENERGY INC DEL	COM	67481E106	371	000000019351	SH	DEFINED	01
OCEANEERING INTL INC	COM	675232102	66	000000003015	SH	DEFINED	01
OCEANFIRST FINL CORP	COM	675234108	24	000000001013	SH	DEFINED	01
OCTEL CORP	COM	675727101	24	000000001348	SH	DEFINED	01
OCULAR SCIENCES INC	COM	675744106	53	000000002299	SH	DEFINED	01
OCWEN FINL CORP	COM	675746101	42	000000005018	SH	DEFINED	01
OFFICEMAX INC	COM	67622M108	65	000000014589	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	1,516	000000081785	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	476	000000025700	SH	DEFINED	06

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OFFSHORE LOGISTICS INC	COM	676255102	42	000000002406	SH	DEFINED	01
OGLEBAY NORTON CO	COM	677007106	5	000000000384	SH	DEFINED	01
OHIO CAS CORP	COM	677240103	150	000000009405	SH	DEFINED	01
OIL STS INTL INC	COM	678026105	12	000000001364	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	120	000000004296	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	383	000000013700	SH	DEFINED	06
OLD SECOND BANCORP INC ILL	COM	680277100	30	000000000781	SH	DEFINED	01
OLIN CORP	COM PAR \$1	680665205	97	000000006023	SH	DEFINED	01
OMNICARE INC	COM	681904108	68	000000002746	SH	DEFINED	01
OMNICOM GROUP INC	COM	681919106	4,634	000000051865	SH	DEFINED	01
1-800 CONTACTS INC	COM	681977104	11	000000000925	SH	DEFINED	01
OMEGA FINL CORP	COM	682092101	36	000000001121	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	36	000000005407	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
ON ASSIGNMENT INC	COM	682159108	65	000000002858	SH		DEFINED	01
ON COMMAND CORP	COM	682160106	2	000000000759	SH		DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	9	000000004545	SH		DEFINED	01
1 800 FLOWERS COM	CL A	68243Q106	17	000000001134	SH		DEFINED	01
ONEIDA LTD	COM	682505102	24	000000001928	SH		DEFINED	01
ONEOK INC NEW	COM	682680103	161	000000009029	SH		DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	12	000000002528	SH		DEFINED	01
ONYX SOFTWARE CORP	COM	683402101	18	000000004747	SH		DEFINED	01
OPENWAVE SYS INC	COM	683718100	42	000000004350	SH		DEFINED	01
OPLINK COMMUNICATIONS INC	COM	68375Q106	29	000000015698	SH		DEFINED	01
OPNET TECHNOLOGIES INC	COM	683757108	16	000000001172	SH		DEFINED	01
OPTICAL COMMUNICATION PRODS	CL A	68382T101	2	000000000633	SH		DEFINED	01
ORACLE CORP	COM	68389X105	20,556	000001488542	SH		DEFINED	01
OPTION CARE INC	COM	683948103	19	000000001019	SH		DEFINED	01
ORASURE TECHNOLOGIES INC	COM	68554V108	43	000000003552	SH		DEFINED	01
ORBITAL SCIENCES CORP	COM	685564106	19	000000004729	SH		DEFINED	01
ORCHID BIOSCIENCES INC	COM	68571P100	29	000000005400	SH		DEFINED	01
ORGANOGENESIS INC	COM	685906109	20	000000004374	SH		DEFINED	01
OREGON STL MLS INC	COM	686079104	17	000000003521	SH		DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	388	000000010660	SH		DEFINED	01
ORIENTAL FINL GROUP INC	COM	68618W100	25	000000001350	SH		DEFINED	01
ORION PWR HLDGS INC	COM	686286105	652	000000025000	SH		DEFINED	01
ORIX CORP	SPONSORED	686330101	1,392	000000031200	SH		DEFINED	01
OSCA INC	CL A	687836106	19	000000000914	SH		DEFINED	01
OSHKOSH B GOSH INC	CL A	688222207	55	000000001316	SH		DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	111	000000002279	SH		DEFINED	01
OSMONICS INC	COM	688350107	20	000000001445	SH		DEFINED	01
OTTER TAIL CORP	COM	689648103	97	000000003363	SH		DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	169	000000004950	SH		DEFINED	01
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	106	000000004741	SH		DEFINED	01
OVERTURE SVCS INC	COM	69039R100	173	000000004906	SH		DEFINED	01
OWENS & MINOR INC NEW	COM	690732102	85	000000004625	SH		DEFINED	01
OWENS ILL INC	COM NEW	690768403	199	000000020005	SH		DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	144	000000004801	SH		DEFINED	01
OXFORD INDS INC	COM	691497309	19	000000000819	SH		DEFINED	01
P C CONNECTION	COM	69318J100	13	000000000905	SH		DEFINED	01
PC-TEL INC	COM	69325Q105	18	000000001858	SH		DEFINED	01
PDI INC	COM	69329V100	23	000000001053	SH		DEFINED	01
PG&E CORP	COM	69331C108	1,938	000000100777	SH		DEFINED	01
PFF BANCORP INC	COM	69331W104	43	000000001565	SH		DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	147	000000003109	SH		DEFINED	01

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PICO HLDGS INC	COM NEW	693366205	18	000000001459	SH	DEFINED	01
PLX TECHNOLOGY INC	COM	693417107	29	000000002312	SH	DEFINED	01
PMA CAP CORP	CL A	693419202	43	000000002242	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	1,049	000000049358	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	72	000000003400	SH	DEFINED	06

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OPMI GROUP INC	COM	69344M101	295	000000004409	SH		DEFINED	01
PMI GROUP INC	COM	69344M101	167	000000002500	SH		DEFINED	06
PNC FINL SVCS GROUP INC	COM	693475105	4,918	000000087525	SH		DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	213	000000003800	SH		DEFINED	06
PPG INDS INC	COM	693506107	3,228	000000062415	SH		DEFINED	01
PPG INDS INC	COM	693506107	149	000000002900	SH		DEFINED	06
PPL CORP	COM	69351T106	1,613	000000046310	SH		DEFINED	01
PPL CORP	COM	69351T106	313	000000009000	SH		DEFINED	06
PRI AUTOMATION INC	COM	69357H106	1,523	000000074482	SH		DEFINED	01
PS BUSINESS PKS INC CALIF	COM	69360J107	45	000000001458	SH		DEFINED	01
PSS WORLD MED INC	COM	69366A100	79	000000009719	SH		DEFINED	01
PYR ENERGY CORP	COM	693677106	3	000000001974	SH		DEFINED	01
PACCAR INC	COM	693718108	1,310	000000019971	SH		DEFINED	01
PACIFIC CAP BANCORP NEW	COM	69404P101	99	000000003597	SH		DEFINED	01
PACIFIC CENTY FINL CORP	COM	694058108	169	000000006557	SH		DEFINED	01
PACIFIC NORTHWEST BANCORP	COM	69466M103	38	000000001885	SH		DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	168	000000008261	SH		DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	272	000000017001	SH		DEFINED	01
PACKAGING CORP AMER	COM	695156109	56	000000003103	SH		DEFINED	01
PACKETEER INC	COM	695210104	22	000000003056	SH		DEFINED	01
PACTIV CORP	COM	695257105	744	000000041958	SH		DEFINED	01
PAIN THERAPEUTICS INC	COM	69562K100	19	000000002180	SH		DEFINED	01
PALL CORP	COM	696429307	959	000000039889	SH		DEFINED	01
PALM HARBOR HOMES	COM	696639103	53	000000002228	SH		DEFINED	01
PALM INC	COM	696642107	883	000000227815	SH		DEFINED	01
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	94	000000003288	SH		DEFINED	01
PANERA BREAD CO	CL A	69840W108	69	000000001336	SH		DEFINED	01
PAPA JOHNS INTL INC	COM	698813102	128	000000004682	SH		DEFINED	01
PARADIGM GENETICS INC	COM	69900R106	16	000000002834	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	814	000000104323	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	71	000000009200	SH		DEFINED	06
PAREXEL INTL CORP	COM	699462107	48	000000003389	SH		DEFINED	01
PARK ELECTROCHEMICAL CORP	COM	700416209	112	000000004264	SH		DEFINED	01
PARK NATL CORP	COM	700658107	146	000000001584	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	81	000000008856	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	88	000000009548	SH		DEFINED	02
PARKER DRILLING CO	COM	701081101	43	000000011792	SH		DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	1,401	000000030518	SH		DEFINED	01
PARKERVISION INC	COM	701354102	24	000000001146	SH		DEFINED	01
PARKWAY PPTYS INC	COM	70159Q104	37	000000001133	SH		DEFINED	01
PATHMARK STORES INC NEW	COM	70322A101	101	000000004111	SH		DEFINED	01
PATINA OIL & GAS CORP	COM	703224105	142	000000005178	SH		DEFINED	01
PATTERSON DENTAL CO	COM	703412106	81	000000001989	SH		DEFINED	01
PATTERSON UTI ENERGY INC	COM	703481101	52	000000002245	SH		DEFINED	01
PAXAR CORP	COM	704227107	68	000000004856	SH		DEFINED	01
PAXSON COMMUNICATIONS CORP	COM	704231109	45	000000004309	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 12/31/2001					
			VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OPAYCHEX INC	COM	704326107	3,872	000000111108	SH		DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	609	000000010854	SH		DEFINED	01
PEC SOLUTIONS INC	COM	705107100	7	000000000209	SH		DEFINED	01
PECO II INC	COM	705221109	11	000000001882	SH		DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	128	000000003775	SH		DEFINED	01
PEGASUS COMMUNICATIONS CORP	CL A	705904100	61	000000005874	SH		DEFINED	01
PEGASUS SOLUTIONS INC	COM	705906105	47	000000003359	SH		DEFINED	01
PEMSTAR INC	COM	706552106	35	000000002929	SH		DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	1	000000000100	SH		DEFINED	01
PENN ENGR & MFG CORP	COM NON VT	707389300	27	000000001629	SH		DEFINED	01
PENN NATL GAMING INC	COM	707569109	36	000000001196	SH		DEFINED	01
PENN VA CORP	COM	707882106	95	000000002792	SH		DEFINED	01
PENNEY J C INC	COM	708160106	1,878	000000069851	SH		DEFINED	01
PENNFED FINL SVCS INC	COM	708167101	19	000000000788	SH		DEFINED	01
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	41	000000001805	SH		DEFINED	01
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	190	000000013196	SH		DEFINED	01
PENTAIR INC	COM	709631105	337	000000009242	SH		DEFINED	01
PENTON MEDIA INC	COM	709668107	19	000000003175	SH		DEFINED	01
PENWEST PHARMACEUTICALS CO	COM	709754105	36	000000001834	SH		DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	601	000000015848	SH		DEFINED	01
PEOPLES HLDG CO	COM	711148106	28	000000000782	SH		DEFINED	01
PEOPLESOFT INC	COM	712713106	3,168	000000078818	SH		DEFINED	01
PEOPLESOFT INC	COM	712713106	201	000000005000	SH		DEFINED	06
PEP BOYS MANNY MOE & JACK	COM	713278109	144	000000008402	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	1,736	000000073877	SH		DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	63	000000004582	SH		DEFINED	01
PEPSICO INC	COM	713448108	23,023	000000472857	SH		DEFINED	01
PEPSICO INC	COM	713448108	107	000000002205	SH		DEFINED	02
PER-SE TECHNOLOGIES INC	COM NEW	713569309	43	000000004087	SH		DEFINED	01
PEREGRINE SYSTEMS INC	COM	71366Q101	1,026	000000069250	SH		DEFINED	01
PEREGRINE PHARMACEUTICALS INC	COM	713661106	50	000000014818	SH		DEFINED	01
PERFORMANCE FOOD GROUP CO	COM	713755106	210	000000005976	SH		DEFINED	01
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	18	000000001360	SH		DEFINED	01
PERICOM SEMICONDUCTOR CORP	COM	713831105	42	000000002921	SH		DEFINED	01
PERINI CORP	COM	713839108	10	000000001532	SH		DEFINED	01
PERKINELMER INC	COM	714046109	1,381	000000039459	SH		DEFINED	01
PEROT SYS CORP	CL A	714265105	173	000000008504	SH		DEFINED	01
PERRIGO CO	COM	714290103	133	000000011320	SH		DEFINED	01
PETROLEO BRASILEIRO SA PETROBR	SPONSORED	71654V101	673	000000030300	SH		DEFINED	01
PETROLEUM GEO-SVCS A/S	SPONSORED	716597109	79	000000010000	SH		DEFINED	01
PETROQUEST ENERGY INC	COM	716748108	16	000000003069	SH		DEFINED	01
PETSMART INC	COM	716768106	132	000000013486	SH		DEFINED	01
PHARMACYCLICS INC	COM	716933106	21	000000002204	SH		DEFINED	01
PFIZER INC	COM	717081103	67,985	000001706028	SH		DEFINED	01
PFIZER INC	COM	717081103	282	000000007100	SH		DEFINED	06
PHARMACEUTICAL PROD DEV INC	COM	717124101	19	000000000600	SH		DEFINED	01

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OPHARMACEUTICAL PROD DEV INC	COM	717124101	284	000000008800	SH		DEFINED	06
PHARMACEUTICAL RES INC	COM	717125108	86	000000002545	SH		DEFINED	01
PHARMACOPEIA INC	COM	71713B104	41	000000003017	SH		DEFINED	01

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PHARMACIA CORP	COM	71713U102	15,300	000000358753	SH	DEFINED	01
PHARMOS CORP	COM NEW	717139208	17	000000007560	SH	DEFINED	01
PHELPS DODGE CORP	COM	717265102	1,101	000000033983	SH	DEFINED	01
PHILADELPHIA CONS HLDG CORP	COM	717528103	59	000000001566	SH	DEFINED	01
PHILADELPHIA SUBN CORP	COM PAR \$0	718009608	174	000000007740	SH	DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	27,969	000000610028	SH	DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	53,043	000001156900	SH	DEFINED	04
PHILLIPS PETE CO	COM	718507106	5,979	000000099225	SH	DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	33	000000003100	SH	DEFINED	01
PHOENIX COS INC NEW	COM	71902E109	727	000000039300	SH	DEFINED	01
PHOENIX TECHNOLOGY LTD	COM	719153108	36	000000003174	SH	DEFINED	01
PHOTON DYNAMICS INC	COM	719364101	98	000000002164	SH	DEFINED	01
PHOTRONICS INC	COM	719405102	111	000000003563	SH	DEFINED	01
PIEDMONT NAT GAS INC	COM	720186105	220	000000006158	SH	DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	522	000000030115	SH	DEFINED	01
PILGRIMS PRIDE CORP	CL B	721467108	27	000000002049	SH	DEFINED	01
PILGRIMS PRIDE CORP	CL A	721467207	202	000000021100	SH	DEFINED	01
PINNACLE ENTMT INC	COM	723456109	15	000000002495	SH	DEFINED	01
PINNACLE HLDGS INC	COM	72346N101	1	000000005774	SH	DEFINED	01
PINNACLE SYS INC	COM	723481107	61	000000007723	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	988	000000023627	SH	DEFINED	01
PIONEER NAT RES CO	COM	723787107	55	000000002886	SH	DEFINED	01
PIONEER STD ELECTRS INC	COM	723877106	47	000000003775	SH	DEFINED	01
PITNEY BOWES INC	COM	724479100	3,706	000000098558	SH	DEFINED	01
PITT DESMOINES INC	COM	724508106	19	000000000618	SH	DEFINED	01
PITTSTON CO	COM BRINKS	725701106	199	000000009006	SH	DEFINED	01
PIXELWORKS INC	COM	72581M107	61	000000003814	SH	DEFINED	01
PIXAR	COM	725811103	99	000000002777	SH	DEFINED	01
PLACER DOME INC	COM	725906101	932	000000085447	SH	DEFINED	01
PLAINS RES INC	COM PAR \$0	726540503	124	000000005073	SH	DEFINED	01
PLANAR SYS INC	COM	726900103	30	000000001432	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	352	000000013753	SH	DEFINED	01
PLATO LEARNING INC	COM	72764Y100	31	000000001911	SH	DEFINED	01
PLAYBOY ENTERPRISES INC	CL B	728117300	30	000000001777	SH	DEFINED	01
PLAYTEX PRODS INC	COM	72813P100	35	000000003643	SH	DEFINED	01
PLEXUS CORP	COM	729132100	183	000000006912	SH	DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	34	000000001200	SH	DEFINED	01
POLARIS INDS INC	COM	731068102	181	000000003136	SH	DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	516	000000019300	SH	DEFINED	01
POLYCOM INC	COM	73172K104	90	000000002645	SH	DEFINED	01
POLYMEDICA CORP	COM	731738100	26	000000001606	SH	DEFINED	01
POLYONE CORP	COM	73179P106	103	000000010557	SH	DEFINED	01
POMEROY COMPUTER RES	COM	731822102	18	000000001361	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
OPOPE & TALBOT INC	COM	732827100	30	000000002133	SH		DEFINED	01
PORT FINL CORP	COM	734119100	18	000000000724	SH		DEFINED	01
PORTAL SOFTWARE INC	COM	736126103	27	000000013428	SH		DEFINED	01
POSSIS MEDICAL INC	COM	737407106	40	000000002309	SH		DEFINED	01
POST PPTYS INC	COM	737464107	178	000000005029	SH		DEFINED	01
POTASH CORP SASK INC	COM	73755L107	325	000000005300	SH		DEFINED	01
POTLATCH CORP	COM	737628107	137	000000004694	SH		DEFINED	01
POTOMAC ELEC PWR CO	COM	737679100	215	000000009558	SH		DEFINED	01
POWELL INDS INC	COM	739128106	16	000000000862	SH		DEFINED	01
POWER INTEGRATIONS INC	COM	739276103	111	000000004890	SH		DEFINED	01
POWER-ONE INC	COM	739308104	225	000000021631	SH		DEFINED	01

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POWERWAVE TECHNOLOGIES INC	COM	739363109	373	000000021607	SH	DEFINED	01
POZEN INC	COM	73941U102	13	000000002662	SH	DEFINED	01
PRAECIS PHARMACEUTICALS INC	COM	739421105	40	000000006971	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	2,312	000000041858	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	160	000000002900	SH	DEFINED	06
PRE PAID LEGAL SVCS INC	COM	740065107	45	000000002100	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	325	000000011515	SH	DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	5	000000000200	SH	DEFINED	01
PRENTISS PPTYS TR	SH BEN INT	740706106	117	000000004265	SH	DEFINED	01
PRESIDENTIAL LIFE CORP	COM	740884101	60	000000002959	SH	DEFINED	01
PRESSTEK INC	COM	741113104	38	000000004183	SH	DEFINED	01
PRICE COMMUNICATIONS CORP	COM NEW	741437305	156	000000008194	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	1,115	000000032130	SH	DEFINED	01
PRICELINE COM INC	COM	741503106	106	000000018268	SH	DEFINED	01
PRICESMART INC	COM	741511109	17	000000000512	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	101	000000006704	SH	DEFINED	01
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	7	000000000793	SH	DEFINED	01
PRIMA ENERGY CORP	COM PAR \$0	741901201	28	000000001326	SH	DEFINED	01
PRIME HOSPITALITY CORP	COM	741917108	67	000000006114	SH	DEFINED	01
PRIVATE MEDIA GROUP INC	COM	74266R104	19	000000001958	SH	DEFINED	01
PROASSURANCE CORP	COM	74267C106	54	000000003112	SH	DEFINED	01
PRIZE ENERGY CORP	COM	74267L106	1,771	000000076626	SH	DEFINED	01
PROBUSINESS SERVICES INC	COM	742674104	45	000000002397	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	17	000000000220	SH	SOLE	
PROCTER & GAMBLE CO	COM	742718109	29,586	000000373895	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	59	000000000752	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	126	000000001600	SH	DEFINED	06
PROFIT RECOVERY GROUP INTL INC	COM	743168106	41	000000005112	SH	DEFINED	01
PROGENICS PHARMACEUTICALS INC	COM	743187106	20	000000001092	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	3,063	000000068024	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	229	000000005100	SH	DEFINED	06
PROGRESS SOFTWARE CORP	COM	743312100	68	000000003984	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	2,967	000000019877	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	283	000000001900	SH	DEFINED	06
PROMISTAR FINL CORP	COM	74342Y107	2,133	000000087259	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
OPROQUEST COMPANY	COM	74346P102	62	000000001854	SH	DEFINED	01
PROSPERITY BANCSHARES INC	COM	743606105	20	000000000751	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	90	000000003115	SH	DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	1,114	000000033985	SH	DEFINED	01
PROTON ENERGY SYS INC	COM	74371K101	37	000000004537	SH	DEFINED	01
PROVIDENT BANCORP INC MONTEBEL	COM	743835100	12	000000000428	SH	DEFINED	01
PROVIDENT BANKSHARES CORP	COM	743859100	84	000000003490	SH	DEFINED	01
PROVIDENT FINL GROUP INC	COM	743866105	38	000000001446	SH	DEFINED	01
PROVINCE HEALTHCARE CO	COM	743977100	133	000000004322	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	298	000000083964	SH	DEFINED	01
PROXIM INC	COM	744284100	37	000000003764	SH	DEFINED	01
PUBLIC SVC CO N MEX	COM	744499104	181	000000006492	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2,455	000000058191	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	151	000000003600	SH	DEFINED	06
PUBLIC STORAGE INC	COM	74460D109	10	000000000300	SH	DEFINED	01
PUGET ENERGY INC NEW	COM	745310102	55	000000002549	SH	DEFINED	01
PULITZER INC	COM	745769109	57	000000001127	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	1,118	000000025034	SH	DEFINED	01
PUMATECH INC	COM	745887109	13	000000005143	SH	DEFINED	01

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PURE RES INC	COM	74622E102	36	000000001836	SH	DEFINED	01
QRS CORP	COM	74726X105	25	000000001837	SH	DEFINED	01
QLOGIC CORP	COM	747277101	1,602	000000036009	SH	DEFINED	01
QUAKER CITY BANCORP INC	COM	74731K106	15	000000000519	SH	DEFINED	01
QUAKER CHEM CORP	COM	747316107	21	00000001061	SH	DEFINED	01
QUAKER FABRIC CORP NEW	COM	747399103	13	00000001586	SH	DEFINED	01
QUALCOMM INC	COM	747525103	10,692	000000211731	SH	DEFINED	01
QUALCOMM INC	COM	747525103	146	000000002900	SH	DEFINED	06
QUANTA SVCS INC	COM	74762E102	164	000000010686	SH	DEFINED	01
QUANEX CORP	COM	747620102	71	000000002528	SH	DEFINED	01
QUANTUM CORP	COM DSSG	747906204	45	000000004570	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	201	000000002809	SH	DEFINED	01
QUEST SOFTWARE INC	COM	74834T103	406	000000018400	SH	DEFINED	01
QUESTAR CORP	COM	748356102	152	000000006094	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	21	00000001111	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	92	000000005377	SH	DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM	748767100	1,274	000000079383	SH	DEFINED	01
QUIXOTE CORP	COM	749056107	16	000000000868	SH	DEFINED	01
QWEST COMMUNICATIONS INTL INC	COM	749121109	6,122	000000433279	SH	DEFINED	01
R & G FINANCIAL CORP	CL B	749136107	23	000000001398	SH	DEFINED	01
RCN CORP	COM	749361101	12	000000004427	SH	DEFINED	01
RFS HOTEL INVS INC	COM	74955J108	39	000000003446	SH	DEFINED	01
R H DONNELLEY CORP	COM NEW	74955W307	117	000000004036	SH	DEFINED	01
R G S ENERGY GROUP INC	COM	74956K104	177	000000004722	SH	DEFINED	01
RLI CORP	COM	749607107	40	000000000902	SH	DEFINED	01
RPC INC	COM	749660106	26	000000001476	SH	DEFINED	01
RPM INC OHIO	COM	749685103	245	000000016966	SH	DEFINED	01

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ORSA SEC INC	COM	749719100	28	000000001652	SH		DEFINED	01
RTI INTL METALS INC	COM	74973W107	28	000000002855	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	332	000000017298	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	182	000000009500	SH		DEFINED	06
RADIAN GROUP INC	COM	750236101	221	000000005157	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	167	000000003900	SH		DEFINED	06
RADIANT SYSTEMS INC	COM	75025N102	23	000000002032	SH		DEFINED	01
RADIO ONE INC	CL A	75040P108	13,064	000000707327	SH		DEFINED	01
RADIOSHACK CORP	COM	750438103	2,373	000000078844	SH		DEFINED	01
RADISYS CORP	COM	750459109	42	000000002162	SH		DEFINED	01
RAILAMERICA INC	COM	750753105	41	000000002894	SH		DEFINED	01
RAINBOW TECHNOLOGIES INC	COM	750862104	23	000000003159	SH		DEFINED	01
RAMBUS INC DEL	COM	750917106	267	000000033453	SH		DEFINED	01
RALCORP HLDGS INC NEW	COM	751028101	92	000000004085	SH		DEFINED	01
RANGE RES CORP	COM	75281A109	30	000000006656	SH		DEFINED	01
RARE HOSPITALITY INTL INC	COM	753820109	66	000000002930	SH		DEFINED	01
RATIONAL SOFTWARE CORP	COM NEW	75409P202	638	000000032725	SH		DEFINED	01
RAVISENT TECHNOLOGIES INC	COM	754440105	1,691	000000479071	SH		DEFINED	02
RAYMOND JAMES FINANCIAL INC	COM	754730109	183	000000005156	SH		DEFINED	01
RAYONIER INC	COM	754907103	228	000000004526	SH		DEFINED	01
RAYOVAC CORP	COM	755081106	49	000000002796	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	3,377	000000104031	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	10,877	000000335000	SH		DEFINED	04
READ-RITE CORP	COM	755246105	107	000000016259	SH		DEFINED	01
READERS DIGEST ASSN INC	CL A NON V	755267101	303	000000013140	SH		DEFINED	01
READERS DIGEST ASSN INC	CL B	755267200	58	000000002600	SH		DEFINED	01
REALNETWORKS INC	COM	75605L104	285	000000048000	SH		DEFINED	01

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REALTY INCOME CORP	COM	756109104	131	000000004477	SH	DEFINED	01
RECKSON ASSOCS RLTY CORP	COM	75621K106	125	000000005352	SH	DEFINED	01
RECKSON ASSOCS RLTY CORP	CL B	75621K304	81	000000003200	SH	DEFINED	01
RECOTON CORP	COM	756268108	18	000000001327	SH	DEFINED	01
RED HAT INC	COM	756577102	26	000000003693	SH	DEFINED	01
REDWOOD TR INC	COM	758075402	23	000000000974	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	406	000000015328	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	324	000000012231	SH	DEFINED	02
REGAL BELOIT CORP	COM	758750103	56	000000002606	SH	DEFINED	01
REGENCY CTRS CORP	COM	758849103	87	000000003170	SH	DEFINED	01
REGENERON PHARMACEUTICALS	COM	75886F107	193	000000006875	SH	DEFINED	01
REGENERATION TECH INC DEL	COM	75886N100	17	000000001721	SH	DEFINED	01
REGENT COMMUNICATIONS INC DEL	COM	758865109	17	000000002616	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	129	000000005022	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	2,044	000000068297	SH	DEFINED	01
REGISTER COM INC	COM	75914G101	30	000000002660	SH	DEFINED	01
REHABCARE GROUP INC	COM	759148109	63	000000002159	SH	DEFINED	01
REINSURANCE GROUP AMER INC	COM	759351109	153	000000004600	SH	DEFINED	01
RELIANCE STEEL & ALUMINUM CO	COM	759509102	85	000000003251	SH	DEFINED	01

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ORELIANT ENERGY INC	COM	75952J108	2,895	000000109190	SH		DEFINED	01
RELIANT ENERGY INC	COM	75952J108	124	000000004700	SH		DEFINED	06
REMEC INC	COM	759543101	61	000000006126	SH		DEFINED	01
REMINGTON OIL & GAS CORP	COM	759594302	38	000000002237	SH		DEFINED	01
RENAISSANCE LEARNING INC	COM	75968L105	44	000000001463	SH		DEFINED	01
REPUBLIC BANCSHARES INC	COM	759929102	8	000000000650	SH		DEFINED	01
RENAL CARE GROUP INC	COM	759930100	238	000000007418	SH		DEFINED	01
RENT A CTR INC NEW	COM	76009N100	58	000000001754	SH		DEFINED	01
RENT WAY INC	COM	76009U104	20	000000003347	SH		DEFINED	01
REPUBLIC BANCORP KY	CL A	760281204	12	000000000963	SH		DEFINED	01
REPUBLIC BANCORP INC	COM	760282103	92	000000006654	SH		DEFINED	01
REPUBLIC SVCS INC	COM	760759100	161	000000008071	SH		DEFINED	01
RESEARCH FRONTIERS INC	COM	760911107	22	000000001334	SH		DEFINED	01
RESMED INC	COM	761152107	760	000000014100	SH		DEFINED	01
RESORTQUEST INTL INC	COM	761183102	10	000000002205	SH		DEFINED	01
RESOURCE AMERICA INC	CL A	761195205	19	000000002099	SH		DEFINED	01
RESOURCE BANCSHARES MTG GROUP	COM	761197102	1,139	000000099400	SH		DEFINED	01
RESOURCES CONNECTION INC	COM	76122Q105	24	000000000914	SH		DEFINED	01
RESPIRONICS INC	COM	761230101	144	000000004162	SH		DEFINED	01
RETEK INC	COM	76128Q109	149	000000004997	SH		DEFINED	01
REVLON INC	CL A	761525500	7	000000001082	SH		DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	51	000000002107	SH		DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	198	000000008200	SH		DEFINED	06
REYNOLDS R J TOB HLDGS INC	COM	76182K105	327	000000005819	SH		DEFINED	01
RIBOZYME PHARMACEUTICALS INC	COM	762567105	7	000000001588	SH		DEFINED	01
RICHARDSON ELECTRS LTD	COM	763165107	8	000000000711	SH		DEFINED	01
RIGEL PHARMACEUTICALS INC	COM	766559108	16	000000003594	SH		DEFINED	01
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	12,845	000000183532	SH		DEFINED	01
RIGGS NATL CORP WASH DC	COM	766570105	24	000000001740	SH		DEFINED	01
RIGHT MGMT CONSULTANTS INC	COM	766573109	22	000000001298	SH		DEFINED	01
RITE AID CORP	COM	767754104	64	000000012700	SH		DEFINED	01
RIVIANA FOODS INC	COM	769536103	14	000000000793	SH		DEFINED	01
ROADWAY CORP	COM	769742107	59	000000001615	SH		DEFINED	01
ROANOKE ELEC STL CORP	COM	769841107	20	000000001490	SH		DEFINED	01
ROBBINS & MYERS INC	COM	770196103	25	000000001078	SH		DEFINED	01

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ROBERT HALF INTL INC	COM	770323103	1,557	000000058340	SH	DEFINED	01
ROCK-TENN CO	CL A	772739207	22	000000001588	SH	DEFINED	01
ROCKWELL INTL CORP NEW	COM	773903109	880	000000049328	SH	DEFINED	01
ROCKWELL INTL CORP NEW	COM	773903109	44	000000002500	SH	DEFINED	06
ROCKWELL COLLINS INC	COM	774341101	931	000000047787	SH	DEFINED	01
ROGERS CORP	COM	775133101	98	000000003244	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	2,190	000000063250	SH	DEFINED	01
ROHN INDS INC	COM	775381106	4	000000002341	SH	DEFINED	01
ROLLINS INC	COM	775711104	56	000000002847	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	197	000000003996	SH	DEFINED	01
ROSLYN BANCORP INC	COM	778162107	45	000000002584	SH	DEFINED	01

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GROSS STORES INC	COM	778296103	152	000000004752	SH		DEFINED	01
ROSS STORES INC	COM	778296103	301	000000009400	SH		DEFINED	06
ROWAN COS INC	COM	779382100	565	000000029196	SH		DEFINED	01
ROXIO INC	COM	780008108	518	000000031303	SH		DEFINED	01
ROYAL BANCSHARES PA INC	CL A	780081105	9	000000000490	SH		DEFINED	01
ROYAL DUTCH PETE CO	NY REG GLD	780257804	27,830	000000567740	SH		DEFINED	01
ROYAL DUTCH PETE CO	NY REG GLD	780257804	5,468	000000110000	SH		DEFINED	02
ROYAL DUTCH PETE CO	NY REG GLD	780257804	514	000000010500	SH		DEFINED	06
RUBY TUESDAY INC	COM	781182100	178	000000008676	SH		DEFINED	01
RUDDICK CORP	COM	781258108	110	000000006903	SH		DEFINED	01
RUDOLPH TECHNOLOGIES INC	COM	781270103	44	000000001307	SH		DEFINED	01
RURAL CELLULAR CORP	CL A	781904107	21	000000000951	SH		DEFINED	01
RUSS BERRIE & CO	COM	782233100	37	000000001256	SH		DEFINED	01
RUSSELL CORP	COM	782352108	47	000000003177	SH		DEFINED	01
RYANS FAMILY STEAK HOUSE INC	COM	783519101	90	000000004166	SH		DEFINED	01
RYDER SYS INC	COM	783549108	669	000000030215	SH		DEFINED	01
RYERSON TULL INC NEW	COM	78375P107	33	000000003047	SH		DEFINED	01
RYLAND GROUP INC	COM	783764103	396	000000005411	SH		DEFINED	01
S & T BANCORP INC	COM	783859101	77	000000003195	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	38,653	000000986826	SH		DEFINED	01
SBS TECHNOLOGIES INC	COM	78387P103	28	000000001982	SH		DEFINED	01
SBA COMMUNICATIONS CORP	COM	78388J106	70	000000005399	SH		DEFINED	01
SCM MICROSYSTEMS INC	COM	784018103	30	000000002092	SH		DEFINED	01
SCPIE HLDGS INC	COM	78402P104	35	000000001201	SH		DEFINED	01
SCP POOL CORP	COM	784028102	71	000000002608	SH		DEFINED	01
SEI INVESTMENTS CO	COM	784117103	1,045	000000023176	SH		DEFINED	01
SEMCO ENERGY INC	COM	78412D109	26	000000002480	SH		DEFINED	01
SJW CORP	COM	784305104	23	000000000273	SH		DEFINED	01
SL GREEN RLTY CORP	COM	78440X101	121	000000003964	SH		DEFINED	01
SLI INC	COM	78442T108	8	000000003166	SH		DEFINED	01
SPSS INC	COM	78462K102	24	000000001396	SH		DEFINED	01
SPS TECHNOLOGIES INC	COM	784626103	46	000000001323	SH		DEFINED	01
S1 CORPORATION	COM	78463B101	134	000000008298	SH		DEFINED	01
SPX CORP	COM	784635104	162	000000001184	SH		DEFINED	01
SRI/SURGICAL EXPRESS INC	COM	78464W104	4	000000000269	SH		DEFINED	01
SABA SOFTWARE INC	COM	784932105	18	000000003507	SH		DEFINED	01
SWS GROUP INC	COM	78503N107	47	000000001854	SH		DEFINED	01
S Y BANCORP INC	COM	785060104	25	000000000753	SH		DEFINED	01
SABINE ROYALTY TR	UNIT BEN I	785688102	10	000000000500	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	1,496	000000035338	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	139	000000003300	SH		DEFINED	06
SAFECO CORP	COM	786429100	1,621	000000052050	SH		DEFINED	01
SAFEGUARD SCIENTIFICS INC	COM	786449108	56	000000016072	SH		DEFINED	01

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SAFEWAY INC	COM NEW	786514208	6,004	000000143814	SH	DEFINED	01
SAGA COMMUNICATIONS	CL A	786598102	27	000000001332	SH	DEFINED	01
SAGE INC	COM	786632109	6,493	000000175178	SH	DEFINED	01

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OST FRANCIS CAP CORP	COM	789374105	23	000000001017	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	2,038	000000026255	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	302	000000003900	SH		DEFINED	06
ST MARY LD & EXPL CO	COM	792228108	80	000000003788	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	2,452	000000055775	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	1,222	000000027800	SH		DEFINED	04
SAKS INC	COM	79377W108	38	000000004175	SH		DEFINED	01
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	27	000000001205	SH		DEFINED	01
SALTON INC	COM	795757103	14	000000000774	SH		DEFINED	01
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	15	000000001822	SH		DEFINED	01
SANDERSON FARMS INC	COM	800013104	13	000000000651	SH		DEFINED	01
SANDISK CORP	COM	80004C101	28	000000002007	SH		DEFINED	01
SANDY SPRING BANCORP INC	COM	800363103	62	000000001973	SH		DEFINED	01
SANGAMO BIOSCIENCES INC	COM	800677106	13	000000001469	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	3,019	000000151737	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	173	000000008700	SH		DEFINED	06
SANGSTAT MED CORP	COM	801003104	49	000000002535	SH		DEFINED	01
SANTANDER BANCORP	COM	802809103	20	000000001068	SH		DEFINED	01
SAPIENT CORP	COM	803062108	352	000000045660	SH		DEFINED	01
SARA LEE CORP	COM	803111103	4,633	000000208448	SH		DEFINED	01
SARA LEE CORP	COM	803111103	257	000000011600	SH		DEFINED	06
SATCON TECHNOLOGY CORP	COM	803893106	7	000000001369	SH		DEFINED	01
SAUER-DANFOSS INC	COM	804137107	11	000000001386	SH		DEFINED	01
SAUL CTRS INC	COM	804395101	30	000000001449	SH		DEFINED	01
SAVIA S A DE C V	SPON ADR R	805175106	2,831	000002462252	SH		DEFINED	04
SCANA CORP NEW	COM	80589M102	85	000000003079	SH		DEFINED	01
SCANSOURCE INC	COM	806037107	37	000000000781	SH		DEFINED	01
SCHAWK INC	CL A	806373106	13	000000001229	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	779	000000021055	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	274	000000007400	SH		DEFINED	06
SCHERING PLOUGH CORP	COM	806605101	14,940	000000417209	SH		DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	103	000000002900	SH		DEFINED	06
SCHLUMBERGER LTD	COM	806857108	8,232	000000149823	SH		DEFINED	01
SCHOLASTIC CORP	COM	807066105	243	000000004830	SH		DEFINED	01
SCHOLASTIC CORP	COM	807066105	161	000000003200	SH		DEFINED	06
SCHOOL SPECIALTY INC	COM	807863105	48	000000002139	SH		DEFINED	01
SCHULER HOMES INC	CL A	808188106	4,585	000000231018	SH		DEFINED	01
SCHULMAN A INC	COM	808194104	66	000000004849	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	5,512	000000356352	SH		DEFINED	01
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	48	000000002026	SH		DEFINED	01
SCICLONE PHARMACEUTICALS INC	COM	80862K104	13	000000004432	SH		DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	1,763	000000073668	SH		DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	191	000000008000	SH		DEFINED	06
SCIENTIFIC GAMES CORP	CL A	80874P109	18	000000002144	SH		DEFINED	01
SCIOS INC	COM	808905103	511	000000021500	SH		DEFINED	01
SCOTTS CO	CL A	810186106	124	000000002626	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
OSCRIPPS E W CO OHIO	CL A	811054204	19	000000000300	SH		DEFINED	01
SEABOARD CORP	COM	811543107	40	000000000133	SH		DEFINED	01
SEACHANGE INTL INC	COM	811699107	80	000000002354	SH		DEFINED	01
SEACOAST FINL SVCS CORP	COM	81170Q106	57	000000003363	SH		DEFINED	01
SEACOAST BKG CORP FLA	CL A	811707108	22	000000000495	SH		DEFINED	01
SEACOR SMIT INC	COM	811904101	107	000000002326	SH		DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	938	000000022989	SH		DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	4,294	000000090148	SH		DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	747	000000015700	SH		DEFINED	06
SEATTLE GENETICS INC	COM	812578102	5	000000000957	SH		DEFINED	01
SECOND BANCORP INC	COM	813114105	25	000000001188	SH		DEFINED	01
SECTOR SPDR TR	SBI INT-EN	81369Y506	6,675	000000250000	SH		DEFINED	01
SECTOR SPDR TR	SBI INT-FI	81369Y605	26,300	000001000000	SH		DEFINED	01
SECTOR SPDR TR	SBI INT-TE	81369Y803	6,000	000000250000	SH		DEFINED	01
SECURE COMPUTING CORP	COM	813705100	80	000000003896	SH		DEFINED	01
SECURITY CAP GROUP INC	CL B	81413P204	6,012	000000237000	SH		DEFINED	01
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	37	000000003836	SH		DEFINED	01
SEITEL INC	COM NEW	816074306	37	000000002723	SH		DEFINED	01
SELECT MEDICAL CORP	COM	816196109	20	000000001275	SH		DEFINED	01
SELECTICA INC	COM	816288104	13	000000002235	SH		DEFINED	01
SELECTIVE INS GROUP INC	COM	816300107	75	000000003478	SH		DEFINED	01
SEMTECH CORP	COM	816850101	380	000000010667	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	1,507	000000061420	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	76	000000003100	SH		DEFINED	06
SEMITOOL INC	COM	816909105	24	000000002105	SH		DEFINED	01
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	41	000000002971	SH		DEFINED	01
SENSIENT TECHNOLOGIES CORP	COM	81725T100	163	000000007855	SH		DEFINED	01
SEPRACOR INC	COM	817315104	136	000000002390	SH		DEFINED	01
SEQUA CORPORATION	CL A	817320104	37	000000000783	SH		DEFINED	01
SEQUENOM INC	COM	817337108	41	000000003929	SH		DEFINED	01
SERENA SOFTWARE INC	COM	817492101	46	000000002142	SH		DEFINED	01
SEROLOGICALS CORP	COM	817523103	53	000000002505	SH		DEFINED	01
7-ELEVEN INC	COM NEW	817826209	48	000000004163	SH		DEFINED	01
SHAW GROUP INC	COM	820280105	766	000000032600	SH		DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	1,206	000000043890	SH		DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	79	000000002900	SH		DEFINED	06
SHOPKO STORES INC	COM	824911101	34	000000003683	SH		DEFINED	01
SHUFFLE MASTER INC	COM	825549108	38	000000002467	SH		DEFINED	01
SHURGARD STORAGE CTRS INC	COM	82567D104	130	000000004089	SH		DEFINED	01
SICOR INC	COM	825846108	116	000000007400	SH		DEFINED	06
SIEBEL SYS INC	COM	826170102	3,366	000000120324	SH		DEFINED	01
SIERRA HEALTH SVCS INC	COM	826322109	26	000000003301	SH		DEFINED	01
SIERRA PAC RES NEW	COM	826428104	255	000000016944	SH		DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	1,434	000000036391	SH		DEFINED	01
SIGNALSOFT CORP	COM	82668M102	11	000000002577	SH		DEFINED	01
SILICON LABORATORIES INC	COM	826919102	40	000000001187	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
OSILGAN HOLDINGS INC	COM	827048109	34	000000001336	SH		DEFINED	01
SILICON IMAGE INC	COM	82705T102	28	000000007608	SH		DEFINED	01
SILICON GRAPHICS INC	COM	827056102	55	000000026517	SH		DEFINED	01
SILICON STORAGE TECHNOLOGY INC	COM	827057100	101	000000010482	SH		DEFINED	01
SILICON VY BANCSHARES	COM	827064106	188	000000007050	SH		DEFINED	01

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SILICONIX INC	COM NEW	827079203	21	000000000800	SH	DEFINED	01
SIMMONS 1ST NATL CORP	CL A \$5 PA	828730200	31	000000000968	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	82	000000002800	SH	DEFINED	01
SIMPLEX SOLUTIONS INC	COM	828854109	9	000000000569	SH	DEFINED	01
SIMPSON MANUFACTURING CO INC	COM	829073105	58	000000001015	SH	DEFINED	01
SINCLAIR BROADCAST GROUP INC	CL A	829226109	31	000000003328	SH	DEFINED	01
SINOPEC SHANGHAI PETROCHEMICAL	SPON ADR H	82935M109	27	000000003000	SH	DEFINED	01
SIRENZA MICRODEVICES INC	COM	82966T106	8	000000001404	SH	DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	75	000000006473	SH	DEFINED	01
SITEL CORP	COM	82980K107	18	000000007657	SH	DEFINED	01
SIPEX CORP	COM	829909100	43	000000003378	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	150	000000009816	SH	DEFINED	01
SKECHERS U S A INC	CL A	830566105	32	000000002202	SH	DEFINED	01
SKILLSOFT CORP	COM	83066P101	18	000000000698	SH	DEFINED	01
SKYLINE CORP	COM	830830105	27	000000000854	SH	DEFINED	01
SKYWEST INC	COM	830879102	638	0000000025100	SH	DEFINED	01
SMART & FINAL INC	COM	831683107	16	000000001605	SH	DEFINED	01
SMITH A O	COM	831865209	26	000000001361	SH	DEFINED	01
SMITH INTL INC	COM	832110100	506	000000009452	SH	DEFINED	01
SMITH INTL INC	COM	832110100	155	000000002900	SH	DEFINED	06
SMITHFIELD FOODS INC	COM	832248108	145	000000006580	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	193	000000008800	SH	DEFINED	06
SMUCKER J M CO	COM	832696306	116	000000003306	SH	DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	819	0000000051311	SH	DEFINED	01
SNAP ON INC	COM	833034101	507	000000015068	SH	DEFINED	01
SOLA INTL INC	COM	834092108	60	000000003120	SH	DEFINED	01
SOLETRON CORP	COM	834182107	2,616	0000000231950	SH	DEFINED	01
SOLUTIA INC	COM	834376105	42	000000003064	SH	DEFINED	01
SOMERA COMMUNICATION	COM	834458101	30	000000004038	SH	DEFINED	01
SONIC AUTOMOTIVE INC	CL A	83545G102	74	000000003162	SH	DEFINED	01
SONIC CORP	COM	835451105	103	000000002863	SH	DEFINED	01
SONICBLUE INC	COM	83546Q109	51	000000012774	SH	DEFINED	01
SONICWALL INC	COM	835470105	113	000000005842	SH	DEFINED	01
SONOCO PRODS CO	COM	835495102	135	000000005109	SH	DEFINED	01
SONOSITE INC	COM	83568G104	36	000000001415	SH	DEFINED	01
SORRENTO NETWORKS CORP	COM	83586Q100	6	000000001745	SH	DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	105	000000006346	SH	DEFINED	01
SOUNDVIEW TECHNOLOGY GROUP NEW	COM	83611Q109	15	000000006806	SH	DEFINED	01
SOUTH FINL GROUP INC	COM	837841105	100	000000005643	SH	DEFINED	01
SOUTH JERSEY INDS INC	COM	838518108	52	000000001613	SH	DEFINED	01
SOUTHERN CO	COM	842587107	4,585	000000180899	SH	DEFINED	01

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SOUTHERN PERU COPPER CORP	COM	843611104	22	000000001923	SH	DEFINED	01
SOUTHERN UN CO NEW	COM	844030106	84	000000004494	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	2,611	000000105847	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	298	000000012100	SH	DEFINED	06
SOUTHWEST AIRLS CO	COM	844741108	4,432	000000239870	SH	DEFINED	01
SOUTHWEST BANCORPORATION TEX	COM	84476R109	107	000000003542	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	89	000000004005	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	COM	845467109	35	000000003440	SH	DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	88	000000007263	SH	DEFINED	01
SOVRAN SELF STORAGE INC	COM	84610H108	52	000000001679	SH	DEFINED	01
SPANISH BROADCASTING SYS INC	CL A	846425882	49	000000005051	SH	DEFINED	01
SPARTAN STORES INC	COM	846822104	32	000000002699	SH	DEFINED	01
SPARTECH CORP	COM NEW	847220209	37	000000001839	SH	DEFINED	01

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SPECIALTY LABORATORIES INC	COM	84749R100	19	000000000701	SH	DEFINED	01
SPECTRA-PHYSICS INC	COM	847568102	8	000000000504	SH	DEFINED	01
SPECTRALINK CORP	COM	847580107	35	000000002055	SH	DEFINED	01
SPECTRASITE HLDGS INC	COM	84760T100	33	000000009350	SH	DEFINED	01
SPECTRIAN CORP	COM	847608106	17	000000001551	SH	DEFINED	01
SPEECHWORKS INTL INC	COM	84764M101	37	000000003320	SH	DEFINED	01
SPEEDWAY MOTORSPORTS INC	COM	847788106	45	000000001808	SH	DEFINED	01
SPHERION CORP	COM	848420105	69	000000007153	SH	DEFINED	01
SPIEGEL INC	CL A	848457107	9	000000002036	SH	DEFINED	01
SPINNAKER EXPL CO	COM	84855W109	433	000000010523	SH	DEFINED	01
SPORTS RESORTS INTL INC	COM	84918U108	25	000000003322	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	5,515	000000274653	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	202	000000010100	SH	DEFINED	06
SPRINT CORP	PCS COM SE	852061506	6,952	000000284811	SH	DEFINED	01
SPRINT CORP	PCS COM SE	852061506	146	000000006000	SH	DEFINED	06
STAMPS COM INC	COM	852857101	17	000000004808	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	404	000000008565	SH	DEFINED	01
STANDARD COML CORP	COM	853258101	23	000000001398	SH	DEFINED	01
STANDARD MICROSYSTEMS CORP	COM	853626109	30	000000001993	SH	DEFINED	01
STANDARD MTR PRODS INC	COM	853666105	13	000000000988	SH	DEFINED	01
STANDARD PAC CORP NEW	COM	85375C101	99	000000004072	SH	DEFINED	01
STANDARD REGISTER CO	COM	853887107	33	000000001804	SH	DEFINED	01
STANDEX INTL CORP	COM	854231107	32	000000001487	SH	DEFINED	01
STANLEY FURNITURE INC	COM NEW	854305208	17	000000000722	SH	DEFINED	01
STANLEY WKS	COM	854616109	1,113	000000023910	SH	DEFINED	01
STARBASE CORP	COM NEW	854910205	6	000000009547	SH	DEFINED	01
STAPLES INC	COM	855030102	2,697	000000144231	SH	DEFINED	01
STAR SCIENTIFIC INC	COM	85517P101	7	000000002774	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	2,315	000000121525	SH	DEFINED	01
STARMEDIA NETWORK INC	COM	855546107	1	000000004631	SH	DEFINED	01
STARTEK INC	COM	85569C107	20	000000001091	SH	DEFINED	01
STATE AUTO FINL CORP	COM	855707105	27	000000001697	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	1,816	000000060861	SH	DEFINED	01

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0STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	17,492	000000586000	SH		DEFINED	04
STATE STR CORP	COM	857477103	5,437	000000104070	SH		DEFINED	01
STATEN IS BANCORP INC	COM	857550107	126	000000007750	SH		DEFINED	01
STATION CASINOS INC	COM	857689103	51	000000004588	SH		DEFINED	01
STEAK N SHAKE CO	COM	857873103	33	000000003013	SH		DEFINED	01
STEEL DYNAMICS INC	COM	858119100	39	000000003430	SH		DEFINED	01
STEELCASE INC	CL A	858155203	39	000000002700	SH		DEFINED	01
STEIN MART INC	COM	858375108	28	000000003393	SH		DEFINED	01
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	13	000000000836	SH		DEFINED	01
STELLENT INC	COM	85856W105	75	000000002551	SH		DEFINED	01
STEPAN CO	COM	858586100	20	000000000855	SH		DEFINED	01
STERLING BANCSHARES INC	COM	858907108	60	000000004820	SH		DEFINED	01
STERICYCLE INC	COM	858912108	133	000000002191	SH		DEFINED	01
STERIS CORP	COM	859152100	548	000000029997	SH		DEFINED	01
STERLING BANCORP	COM	859158107	35	000000001213	SH		DEFINED	01
STERLING FINL CORP	COM	859317109	37	000000001532	SH		DEFINED	01
STEWART & STEVENSON SVCS INC	COM	860342104	80	000000004273	SH		DEFINED	01
STEWART ENTERPRISES INC	CL A	860370105	78	000000013138	SH		DEFINED	01
STEWART INFORMATION SVCS CORP	COM	860372101	57	000000002887	SH		DEFINED	01
STILLWATER MNG CO	COM	86074Q102	97	000000005292	SH		DEFINED	01
STILWELL FINL INC	COM	860831106	1,567	000000057601	SH		DEFINED	01

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STMICROELECTRONICS N V	NY REGISTR	861012102	348	000000011000	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	467	000000011833	SH	DEFINED	01
STONERIDGE INC	COM	86183P102	15	000000001710	SH	DEFINED	01
STORAGE USA INC	COM	861907103	6,404	000000152124	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	63	000000003081	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	198	000000009600	SH	DEFINED	06
STRATEGIC DIAGNOSTICS INC	COM	862700101	238	000000037605	SH	DEFINED	02
STRATOS LIGHTWAVE INC	COM	863100103	53	000000008753	SH	DEFINED	01
STRAYER ED INC	COM	863236105	20	000000000428	SH	DEFINED	01
STRIDE RITE CORP	COM	863314100	37	000000005716	SH	DEFINED	01
STRYKER CORP	COM	863667101	3,465	000000059365	SH	DEFINED	01
STUDENT LN CORP	COM	863902102	44	000000000546	SH	DEFINED	01
STURM RUGER & CO INC	COM	864159108	32	000000002679	SH	DEFINED	01
SUFFOLK BANCORP	COM	864739107	43	000000000804	SH	DEFINED	01
SUIZA FOODS CORP	COM	865077101	2,399	000000035182	SH	DEFINED	01
SUMMIT PPTYS INC	COM	866239106	86	000000003457	SH	DEFINED	01
SUN COMMUNITIES INC	COM	866674104	75	000000002040	SH	DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	10,619	000000863374	SH	DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	194	000000015800	SH	DEFINED	06
SUNGARD DATA SYS INC	COM	867363103	535	000000018514	SH	DEFINED	01
SUNOCO INC	COM	86764P109	1,775	000000047557	SH	DEFINED	01
SUNOCO INC	COM	86764P109	153	000000004100	SH	DEFINED	06
SUNRISE ASSISTED LIVING INC	COM	86768K106	69	000000002393	SH	DEFINED	01
SUNRISE TELECOM INC	COM	86769Y105	10	000000002507	SH	DEFINED	01
SUNTRUST BKS INC	COM	867914103	5,966	000000095158	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
0SUNTRUST BKS INC	COM	867914103	156	000000002500	SH		DEFINED	06
SUPERGEN INC	COM	868059106	32	000000002282	SH		DEFINED	01
SUPERIOR ENERGY SVCS INC	COM	868157108	51	000000006609	SH		DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	133	000000003325	SH		DEFINED	01
SUPERTEX INC	COM	868532102	18	000000001077	SH		DEFINED	01
SUPERVALU INC	COM	868536103	1,278	000000057791	SH		DEFINED	01
SUPERVALU INC	COM	868536103	238	000000010800	SH		DEFINED	06
SUPPORT COM INC	COM	868587106	18	000000002970	SH		DEFINED	01
SUREBEAM CORP	CL A	86866R102	9	000000000950	SH		DEFINED	01
SURMODICS INC	COM	868873100	65	000000001786	SH		DEFINED	01
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	111	000000005370	SH		DEFINED	01
SWIFT ENERGY CO	COM	870738101	194	000000009653	SH		DEFINED	01
SWIFT TRANSN CO	COM	870756103	237	000000011041	SH		DEFINED	01
SYBASE INC	COM	871130100	182	000000011603	SH		DEFINED	01
SYBRON DENTAL SPECIALTIES INC	COM	871142105	1,276	000000059173	SH		DEFINED	01
SYKES ENTERPRISES INC	COM	871237103	40	000000004290	SH		DEFINED	01
SYLVAN LEARNING SYS INC	COM	871399101	236	000000010695	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	348	000000005248	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	212	000000003200	SH		DEFINED	06
SYMBOL TECHNOLOGIES INC	COM	871508107	1,066	000000067136	SH		DEFINED	01
SYMMETRICOM INC	COM	871543104	23	000000003066	SH		DEFINED	01
SYMYX TECHNOLOGIES	COM	87155S108	74	000000003507	SH		DEFINED	01
SYNCOR INTL CORP DEL	COM	87157J106	77	000000002695	SH		DEFINED	01
SYNPLICITY INC	COM	87160Y108	19	000000001441	SH		DEFINED	01
SYNOPSIS INC	COM	871607107	102	000000001743	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	2,580	000000103005	SH		DEFINED	01
SYNTEL INC	COM	87162H103	8	000000000691	SH		DEFINED	01
SYNTROLEUM CORP	COM	871630109	20	000000002945	SH		DEFINED	01
SYSCO CORP	COM	871829107	4,726	000000180252	SH		DEFINED	01

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SYSCO CORP	COM	871829107	25,118	000000958000	SH	DEFINED	04
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	43	000000004226	SH	DEFINED	01
TBC CORP	COM	872180104	31	000000002361	SH	DEFINED	01
TCF FINL CORP	COM	872275102	233	000000004860	SH	DEFINED	01
TCF FINL CORP	COM	872275102	71	000000001500	SH	DEFINED	06
TECO ENERGY INC	COM	872375100	1,186	000000045213	SH	DEFINED	01
THQ INC	COM NEW	872443403	977	000000020170	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	3,554	000000089178	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	394	000000009900	SH	DEFINED	06
TRC COS INC	COM	872625108	36	000000000727	SH	DEFINED	01
TRW INC	COM	872649108	1,847	000000049866	SH	DEFINED	01
TMP WORLDWIDE INC	COM	872941109	1,591	000000037101	SH	DEFINED	01
TTM TECHNOLOGIES INC	COM	87305R109	15	000000001554	SH	DEFINED	01
TXU CORP	COM	873168108	4,002	000000084890	SH	DEFINED	01
TXU CORP	COM	873168108	471	000000010000	SH	DEFINED	06
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	80	000000005003	SH	DEFINED	01
TALBOTS INC	COM	874161102	598	000000016500	SH	DEFINED	01

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OTALX CORP	COM	874918105	39	000000001601	SH		DEFINED	01
TANGER FACTORY OUTLET CTRS INC	COM	875465106	14	000000000712	SH		DEFINED	01
TANOX INC	COM	87588Q109	61	000000003311	SH		DEFINED	01
TARGET CORP	COM	87612E106	10,588	000000257940	SH		DEFINED	01
TARGETED GENETICS CORP	COM	87612M108	13	000000005131	SH		DEFINED	01
TAUBMAN CTRS INC	COM	876664103	58	000000003956	SH		DEFINED	01
TECH DATA CORP	COM	878237106	767	000000017740	SH		DEFINED	01
TECHNE CORP	COM	878377100	208	000000005668	SH		DEFINED	01
TECHNITROL INC	COM	878555101	114	000000004136	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	2,095	000000043080	SH		DEFINED	01
TECUMSEH PRODS CO	CL A	878895200	132	000000002618	SH		DEFINED	01
TEJON RANCH CO DEL	COM	879080109	23	000000000974	SH		DEFINED	01
TEKELEC	COM	879101103	16	000000000900	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	890	000000034541	SH		DEFINED	01
TELECORP PCS INC NEW	CL A	879300101	6,509	000000522014	SH		DEFINED	01
TELEDYNE TECHNOLOGIES INC	COM	879360105	70	000000004347	SH		DEFINED	01
TELEFLEX INC	COM	879369106	54	000000001143	SH		DEFINED	01
TELEFONOS DE MEXICO S A	SR DB CV 4	879403AD5	37,096	000029500000	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	9,264	000000103221	SH		DEFINED	01
TELIK INC	COM	87959M109	38	000000002888	SH		DEFINED	01
TELLABS INC	COM	879664100	1,920	000000128390	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	1,131	000000019945	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	68	000000001200	SH		DEFINED	06
TELETECH HOLDINGS INC	COM	879939106	70	000000004924	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	5,819	000000099099	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	281	000000004800	SH		DEFINED	06
TENNANT CO	COM	880345103	45	000000001233	SH		DEFINED	01
TERADYNE INC	COM	880770102	1,536	000000050965	SH		DEFINED	01
TERAYON COMMUNICATION SYS	COM	880775101	132	000000016061	SH		DEFINED	01
TEREX CORP NEW	COM	880779103	75	000000004329	SH		DEFINED	01
TERRA INDS INC	COM	880915103	18	000000005272	SH		DEFINED	01
TERREMARK WORLDWIDE INC	COM	881448104	11	000000020624	SH		DEFINED	01
TESORO PETE CORP	COM	881609101	194	000000014840	SH		DEFINED	01
TETRA TECHNOLOGIES INC DEL	COM	88162F105	34	000000001640	SH		DEFINED	01
TETRA TECH INC NEW	COM	88162G103	132	000000006666	SH		DEFINED	01
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	38	000000005951	SH		DEFINED	01
TEXAS INDS INC	COM	882491103	241	000000006558	SH		DEFINED	01

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TEXAS INSTRS INC	COM	882508104	13,445	000000480179	SH	DEFINED	01
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	71	000000001889	SH	DEFINED	01
TEXTRON INC	COM	883203101	2,087	000000050361	SH	DEFINED	01
THERAGENICS CORP	COM	883375107	39	000000004051	SH	DEFINED	01
THERMA-WAVE INC	COM	88343A108	32	000000002210	SH	DEFINED	01
THERMO ELECTRON CORP	COM	883556102	1,247	000000052269	SH	DEFINED	01
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	7	000000001026	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	487	000000023073	SH	DEFINED	01
THOMAS INDS INC	COM	884425109	51	000000002076	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
OTHOR INDS INC	COM	885160101	43	000000001169	SH		DEFINED	01
THORATEC CORP	COM NEW	885175307	83	000000004915	SH		DEFINED	01
THORNBURG MTG INC	COM	885218107	87	000000004426	SH		DEFINED	01
3DO CO	COM	88553W105	10	000000005088	SH		DEFINED	01
3COM CORP	COM	885535104	371	000000058225	SH		DEFINED	01
3-D SYS CORP DEL	COM NEW	88554D205	15	000000001112	SH		DEFINED	01
THREE FIVE SYS INC	COM	88554L108	46	000000002920	SH		DEFINED	01
3-DIMENSIONAL PHARMACEUTICALS	COM	88554W104	7	000000000853	SH		DEFINED	01
3TEC ENERGY CORP	COM NEW	88575R308	28	000000002011	SH		DEFINED	01
TIDEWATER INC	COM	886423102	273	000000008080	SH		DEFINED	01
TIDEWATER INC	COM	886423102	172	000000005100	SH		DEFINED	06
TIFFANY & CO NEW	COM	886547108	1,850	000000058814	SH		DEFINED	01
TIMBERLAND CO	CL A	887100105	101	000000002741	SH		DEFINED	01
TIMKEN CO	COM	887389104	136	000000008451	SH		DEFINED	01
TITAN CORP	COM	888266103	468	000000018759	SH		DEFINED	01
TITAN PHARMACEUTICALS INC DEL	COM	888314101	33	000000003372	SH		DEFINED	01
TITANIUM METALS CORP	COM	888339108	10	000000002674	SH		DEFINED	01
TIVO INC	COM	888706108	15	000000002341	SH		DEFINED	01
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	1	000000000050	SH		DEFINED	01
TOLL BROTHERS INC	COM	889478103	915	000000020857	SH		DEFINED	01
TOLLGRADE COMMUNICATIONS INC	COM	889542106	124	000000003735	SH		DEFINED	01
TOMPKINSTRUSTCO INC	COM	890110109	35	000000000891	SH		DEFINED	01
TOO INC	COM	890333107	350	000000012739	SH		DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	58	000000001485	SH		DEFINED	01
TOPPS INC	COM	890786106	60	000000004991	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	1,860	000000047314	SH		DEFINED	01
TORO CO	COM	891092108	76	000000001707	SH		DEFINED	01
TOWER AUTOMOTIVE INC	COM	891707101	50	000000005616	SH		DEFINED	01
TOTAL SYS SVCS INC	COM	891906109	406	000000019200	SH		DEFINED	01
TOWN & CTRY TR	SH BEN INT	892081100	40	000000001933	SH		DEFINED	01
TOYS R US INC	COM	892335100	1,349	000000065061	SH		DEFINED	01
TRADESTATION GROUP INC	COM	89267P105	4	000000002773	SH		DEFINED	01
TRAMMELL CROW CO	COM	89288R106	36	000000003116	SH		DEFINED	01
TRANS WORLD ENTMT CORP	COM	89336Q100	27	000000003615	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	375	000000030588	SH		DEFINED	01
TRANSGENOMIC INC	COM	89365K206	19	000000001733	SH		DEFINED	01
TRANSKARYOTIC THERAPIES INC	COM	893735100	135	000000003163	SH		DEFINED	01
TRANSMONTAIGNE INC	COM	893934109	11	000000002133	SH		DEFINED	01
TRAVELOCITY COM INC	COM	893953109	72	000000002517	SH		DEFINED	01
TRANSWITCH CORP	COM	894065101	67	000000015064	SH		DEFINED	01
TREDEGAR CORP	COM	894650100	41	000000002161	SH		DEFINED	01
TREMONT CORP	COM PAR \$1	894745207	5	000000000175	SH		DEFINED	01
TRENDWEST RESORTS INC	COM	894917103	24	000000000979	SH		DEFINED	01
TREX INC	COM	89531P105	16	000000000845	SH		DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	88	000000003018	SH		DEFINED	01

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TRIANGLE PHARMACEUTICALS INC COM 89589H104 25 000000006347 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
OTRIAD GTY INC	COM	895925105	34	000000000946	SH		DEFINED	01
TRIARC COS INC	CL A	895927101	39	000000001614	SH		DEFINED	01
TRICON GLOBAL RESTAURANTS	COM	895953107	2,718	000000055256	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	3,096	000000082724	SH		DEFINED	01
TRICO MARINE SERVICES INC	COM	896106101	25	000000003372	SH		DEFINED	01
TRIGON HEALTHCARE INC	COM	89618L100	73	00000001052	SH		DEFINED	01
TRIKON TECHNOLOGIES INC	COM NEW	896187408	17	000000001483	SH		DEFINED	01
TRIMBLE NAVIGATION LTD	COM	896239100	55	000000003408	SH		DEFINED	01
TRIMERIS INC	COM	896263100	106	000000002376	SH		DEFINED	01
TRINITY INDS INC	COM	896522109	172	000000006348	SH		DEFINED	01
TRIPATH TECHNOLOGY INC	COM	89672P104	3	000000002137	SH		DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	362	000000029539	SH		DEFINED	01
TRITON PCS HLDGS INC	CL A	89677M106	120	000000004100	SH		DEFINED	01
TRIUMPH GROUP INC NEW	COM	896818101	70	000000002159	SH		DEFINED	01
TRIZETTO GROUP INC	COM	896882107	39	000000003037	SH		DEFINED	01
TRIPATH IMAGING INC	COM	896942109	25	000000003412	SH		DEFINED	01
TROPICAL SPORTSWEAR INTL CORP	COM	89708P102	11	000000000620	SH		DEFINED	01
TROY FINL CORP	COM	897329108	13	000000000559	SH		DEFINED	01
TRUST CO NJ JERSEY CITY NEW	COM	898304100	63	000000002539	SH		DEFINED	01
TRUSTCO BK CORP N Y	COM	898349105	122	000000009717	SH		DEFINED	01
TUESDAY MORNING CORP	COM NEW	899035505	21	000000001178	SH		DEFINED	01
TULARIK INC	COM	899165104	63	000000002651	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	498	000000025891	SH		DEFINED	01
TURNSTONE SYSTEMS INC	COM	900423104	15	000000004019	SH		DEFINED	01
TWEETER HOME ENTMT GROUP INC	COM	901167106	76	000000002634	SH		DEFINED	01
II VI INC	COM	902104108	24	000000001420	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	32,223	00000547095	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	818	000000013900	SH		DEFINED	06
TYSON FOODS INC	CL A	902494103	192	000000016665	SH		DEFINED	01
UAL CORP	COM PAR \$0	902549500	133	000000009900	SH		DEFINED	01
UCAR INTL INC	COM	90262K109	99	000000009255	SH		DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	75	000000002643	SH		DEFINED	01
UGI CORP NEW	COM	902681105	112	000000003717	SH		DEFINED	01
UICI	COM	902737105	70	000000005230	SH		DEFINED	01
UIL HLDG CORP	COM	902748102	86	000000001694	SH		DEFINED	01
UMB FINL CORP	COM	902788108	86	000000002171	SH		DEFINED	01
USX MARATHON GROUP	COM NEW	902905827	3,360	000000112016	SH		DEFINED	01
USX MARATHON GROUP	COM NEW	902905827	153	000000005100	SH		DEFINED	06
U S B HLDG INC	COM	902910108	25	000000001499	SH		DEFINED	01
UST INC	COM	902911106	1,562	000000044645	SH		DEFINED	01
U S RESTAURANT PPTYS INC	COM	902971100	37	000000002555	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	11,329	000000541289	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	22,369	000001068784	SH		DEFINED	04
USA NETWORKS INC	COM	902984103	516	000000018900	SH		DEFINED	01
UNB CORP OHIO	COM	903056109	26	000000001428	SH		DEFINED	01
URS CORP NEW	COM	903236107	90	000000003291	SH		DEFINED	01

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OU S G CORP	COM NEW	903293405	28	000000005045	SH	DEFINED	01
USEC INC	COM	90333E108	79	000000011062	SH	DEFINED	01
U S CONCRETE INC	COM	90333L102	17	000000002603	SH	DEFINED	01
U S PHYSICAL THERAPY INC	COM	90337L108	10	000000000620	SH	DEFINED	01
USX-U S STL	COM	90337T101	510	000000028209	SH	DEFINED	01
US UNWIRED INC	CL A	90338R104	42	000000004157	SH	DEFINED	01
US ONCOLOGY INC	COM	90338W103	97	000000012945	SH	DEFINED	01
UBIQUITEL INC	COM	903474302	56	000000007555	SH	DEFINED	01
ULTICOM INC	COM	903844108	12	000000001268	SH	DEFINED	01
ULTIMATE ELECTRS INC	COM	903849107	35	000000001182	SH	DEFINED	01
USA ED INC	COM	90390U102	3,948	000000046997	SH	DEFINED	01
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	24,848	000000502184	SH	DEFINED	01
ULTRATECH STEPPER INC	COM	904034105	45	000000002746	SH	DEFINED	01
UMPQUA HLDGS CORP	COM	904214103	26	000000001979	SH	DEFINED	01
UNIFI INC	COM	904677101	61	000000008485	SH	DEFINED	01
UNIFIRST CORP MASS	COM	904708104	24	000000001092	SH	DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	8,655	000000150245	SH	DEFINED	01
UNION PAC CORP	COM	907818108	3,792	000000066543	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	1,640	000000036352	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	216	000000004800	SH	DEFINED	06
UNIROYAL TECHNOLOGY CORP	COM	909163107	6	000000001971	SH	DEFINED	01
UNISOURCE ENERGY CORP	COM	909205106	77	000000004277	SH	DEFINED	01
UNISYS CORP	COM	909214108	1,041	000000083045	SH	DEFINED	01
UNIT CORP	COM	909218109	63	000000004915	SH	DEFINED	01
UNITED AUTO GROUP INC	COM	909440109	18	000000000730	SH	DEFINED	01
UNITED CMNTY FINL CORP OHIO	COM	909839102	31	000000004306	SH	DEFINED	01
UNITED BANKSHARES INC WEST VA	COM	909907107	161	000000005607	SH	DEFINED	01
UNITED DOMINION REALTY TR INC	COM	910197102	194	000000013532	SH	DEFINED	01
UNITED FIRE & CAS CO	COM	910331107	24	000000000864	SH	DEFINED	01
UNITED INDL CORP	COM	910671106	29	000000001756	SH	DEFINED	01
UNITED NATL BANCORP N J	COM	910909100	48	000000002039	SH	DEFINED	01
UNITED NAT FOODS INC	COM	911163103	31	000000001244	SH	DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	1,411	000000025900	SH	DEFINED	01
UNITED RENTALS INC	COM	911363109	92	000000004055	SH	DEFINED	01
US AIRWAYS GROUP INC	COM	911905107	206	000000032530	SH	DEFINED	01
U S INDS INC NEW	COM	912080108	25	000000010145	SH	DEFINED	01
UNITED STATIONERS INC	COM	913004107	146	000000004356	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	10,784	000000166863	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	652	000000010100	SH	DEFINED	06
UNITED THERAPEUTICS CORP DEL	COM	91307C102	21	000000002052	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	7,610	000000107539	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	70	000000001000	SH	DEFINED	06
UNITEDGLOBALCOM	CL A	913247508	52	000000010433	SH	DEFINED	01
UNITRIN INC	COM	913275103	78	000000001978	SH	DEFINED	01
UNIVERSAL ACCESS GLOBAL HLDGS	COM	91336M105	27	000000005926	SH	DEFINED	01
UNIVERSAL AMERN FINL CORP	COM	913377107	41	000000006156	SH	DEFINED	01

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0UNIVERSAL COMPRESSION HLDGS	COM	913431102	43	000000001472	SH	DEFINED	01
UNIVERSAL CORP VA	COM	913456109	161	000000004438	SH	DEFINED	01
UNIVERSAL DISPLAY CORP	COM	91347P105	18	000000002042	SH	DEFINED	01
UNIVERSAL ELECTRS INC	COM	913483103	32	000000001876	SH	DEFINED	01
UNIVERSAL FST PRODS INC	COM	913543104	33	000000001608	SH	DEFINED	01
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	37	000000001587	SH	DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	255	000000005970	SH	DEFINED	01

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UNIVISION COMMUNICATIONS INC	CL A	914906102	2,212	000000054673	SH	DEFINED	01
UNOCAL CORP	COM	915289102	2,319	000000064295	SH	DEFINED	01
UNOVA INC	COM	91529B106	35	000000006130	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	1,669	000000062990	SH	DEFINED	01
USFREIGHTWAYS CORP	COM	916906100	370	000000011805	SH	DEFINED	01
URBAN OUTFITTERS INC	COM	917047102	21	000000000912	SH	DEFINED	01
UROLOGIX INC	COM	917273104	30	000000001544	SH	DEFINED	01
USINTERNETWORKING INC	COM	917311805	1	000000006661	SH	DEFINED	01
VI TECHNOLOGIES INC	COM	917920100	4	000000000713	SH	DEFINED	01
UTILICORP UTD INC	COM	918005109	838	000000033301	SH	DEFINED	01
VA SOFTWARE CORP	COM	91819B105	10	000000004235	SH	DEFINED	01
V F CORP	COM	918204108	1,126	000000028876	SH	DEFINED	01
VAIL RESORTS INC	COM	91879Q109	29	000000001689	SH	DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	248	000000006974	SH	DEFINED	01
VALENCE TECHNOLOGY INC	COM	918914102	14	000000004423	SH	DEFINED	01
VALENTIS INC	COM	91913E104	12	000000004087	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	365	000000009583	SH	DEFINED	01
VALMONT INDS INC	COM	920253101	27	000000001875	SH	DEFINED	01
VALSPAR CORP	COM	920355104	251	000000006356	SH	DEFINED	01
VALUE CITY DEPT STORES INC	COM	920387107	10	000000002162	SH	DEFINED	01
VALUE LINE INC	COM	920437100	9	000000000206	SH	DEFINED	01
VALUEVISION INTL INC	CL A	92047K107	62	000000003189	SH	DEFINED	01
VANS INC	COM	921930103	27	000000002181	SH	DEFINED	01
VARCO INTL INC DEL	COM	922122106	638	000000042621	SH	DEFINED	01
VARIAN INC	COM	922206107	137	000000004247	SH	DEFINED	01
VARIAN INC	COM	922206107	188	000000005800	SH	DEFINED	06
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	153	000000004437	SH	DEFINED	01
VASOMEDICAL INC	COM	922321104	28	000000007814	SH	DEFINED	01
VASTERA INC	COM	92239N109	41	000000002516	SH	DEFINED	01
VAXGEN INC	COM NEW	922390208	13	000000001127	SH	DEFINED	01
VECTREN CORP	COM	92240G101	47	000000001990	SH	DEFINED	01
VECTOR GROUP LTD	COM	92240M108	287	000000008744	SH	DEFINED	01
VEECO INSTRS INC DEL	COM	922417100	465	000000012925	SH	DEFINED	01
VENTAS INC	COM	92276F100	95	000000008264	SH	DEFINED	01
VENTANA MED SYS INC	COM	92276H106	37	000000001658	SH	DEFINED	01
VENTIV HEALTH INC	COM	922793104	7	000000002178	SH	DEFINED	01
VERITY INC	COM	92343C106	80	000000003956	SH	DEFINED	01
VERISIGN INC	COM	92343E102	152	000000004011	SH	DEFINED	01
VERISIGN INC	COM	92343E102	41	000000001100	SH	DEFINED	06

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OVERITAS DGC INC	COM	92343P107	78	000000004220	SH		DEFINED	01
VERIZON COMMUNICATIONS	DB CV ZRO	92343VAA2	8,043	000015000000	SH		DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	33,914	000000714598	SH		DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	4,945	000000110322	SH		DEFINED	01
VERICOR INC	COM	925314106	38	000000001897	SH		DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	430	000000017513	SH		DEFINED	01
VERTICALNET INC	COM	92532L107	13	000000009355	SH		DEFINED	01
VESTA INS GROUP INC	COM	925391104	37	000000004747	SH		DEFINED	01
VIAD CORP	COM	92552R109	61	000000002604	SH		DEFINED	01
VIASAT INC	COM	92552V100	29	000000001894	SH		DEFINED	01
VIACOM INC	CL A	925524100	2,628	000000059400	SH		DEFINED	01
VIACOM INC	CL B	925524308	20,917	000000473782	SH		DEFINED	01
VIASYSTEMS GROUP INC	COM	92553H100	4	000000007442	SH		DEFINED	01
VIASYS HEALTHCARE INC	COM NEW	92553Q209	404	000000020000	SH		DEFINED	01
VICAL INC	COM	925602104	33	000000002739	SH		DEFINED	01

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VICOR CORP	COM	925815102	50	000000003097	SH	DEFINED	01
VIDAMED INC	COM	926530106	1,923	000000246027	SH	DEFINED	01
VIEWPOINT CORP	COM	92672P108	36	000000005360	SH	DEFINED	01
VIGNETTE CORP	COM	926734104	202	000000037643	SH	DEFINED	01
VINTAGE PETE INC	COM	927460105	139	000000009659	SH	DEFINED	01
VION PHARMACEUTICALS INC	COM	927624106	17	000000003940	SH	DEFINED	01
VIRAGE LOGIC CORP	COM	92763R104	22	000000001175	SH	DEFINED	01
VIROPHARMA INC	COM	928241108	55	000000002421	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	91	000000004682	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	196	000000010100	SH	DEFINED	06
VISTEON CORP	COM	92839U107	510	000000033927	SH	DEFINED	01
VISX INC DEL	COM	92844S105	114	000000008629	SH	DEFINED	01
VISUAL NETWORKS INC	COM	928444108	17	000000003874	SH	DEFINED	01
VITAL SIGNS INC	COM	928469105	24	000000000709	SH	DEFINED	01
VITRIA TECHNOLOGY	COM	92849Q104	61	000000009671	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP	COM	928497106	1,008	000000081173	SH	DEFINED	01
VOLT INFORMATION SCIENCES INC	COM	928703107	18	000000001103	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	1,513	000000031561	SH	DEFINED	01
WFS FINL INC	COM	92923B106	34	000000001450	SH	DEFINED	01
WD-40 CO	COM	929236107	57	000000002147	SH	DEFINED	01
WGL HLDGS INC	COM	92924F106	312	000000010757	SH	DEFINED	01
W-H ENERGY SVCS INC	COM	92925E108	54	000000002857	SH	DEFINED	01
W HLDG CO INC	COM	929251106	60	000000003718	SH	DEFINED	01
WJ COMMUNICATIONS INC	COM	929284107	7	000000001999	SH	DEFINED	01
WMS INDS INC	COM	929297109	54	000000002708	SH	DEFINED	01
WPS RESOURCES CORP	COM	92931B106	143	000000003915	SH	DEFINED	01
WSFS FINL CORP	COM	929328102	18	000000001069	SH	DEFINED	01
WABASH NATL CORP	COM	929566107	24	000000003142	SH	DEFINED	01
WABTEC CORP	COM	929740108	41	000000003339	SH	DEFINED	01
WACKENHUT CORP	COM SER A	929794105	29	000000001175	SH	DEFINED	01
WACKENHUT CORP	COM SER B	929794303	1,150	000000060400	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
OWACKENHUT CORRECTIONS CORP	COM	929798106	15	000000001129	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	11,918	000000380047	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	213	000000006800	SH		DEFINED	06
WADDELL & REED FINL INC	CL A	930059100	75	000000002352	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	68,739	000001194423	SH		DEFINED	01
WALGREEN CO	COM	931422109	9,043	000000268661	SH		DEFINED	01
WALLACE COMPUTER SERVICES INC	COM	932270101	121	000000006407	SH		DEFINED	01
WALTER INDS INC	COM	93317Q105	47	000000004167	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	8,751	000000267637	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	85	000000002600	SH		DEFINED	06
WASHINGTON POST CO	CL B	939640108	147	000000000279	SH		DEFINED	01
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	131	000000005285	SH		DEFINED	01
WASHINGTON TR BANCORP	COM	940610108	31	000000001648	SH		DEFINED	01
WASTE CONNECTIONS INC	COM	941053100	116	000000003744	SH		DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	5,267	000000165075	SH		DEFINED	01
WATCHGUARD TECHNOLOGIES INC	COM	941105108	19	000000002934	SH		DEFINED	01
WATERS CORP	COM	941848103	195	000000005045	SH		DEFINED	01
WATERS CORP	COM	941848103	81	000000002100	SH		DEFINED	06
WATSCO INC	COM	942622200	32	000000002308	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	1,142	000000036406	SH		DEFINED	01
WATSON WYATT & CO HLDGS	CL A	942712100	27	000000001263	SH		DEFINED	01
WATTS INDS INC	CL A	942749102	31	000000002097	SH		DEFINED	01
WAUSAU-MOSINEE PAPER CORP	COM	943315101	94	000000007838	SH		DEFINED	01

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WAVE SYSTEMS CORP	CL A	943526103	15	000000006868	SH	DEFINED	01
WAYPOINT FINL CORP	COM	946756103	72	000000004792	SH	DEFINED	01
WEATHERFORD INTL INC	COM	947074100	494	000000013274	SH	DEFINED	01
WEBEX INC	COM	94767L109	60	000000002449	SH	DEFINED	01
WEBMETHODS INC	COM	94768C108	112	000000006684	SH	DEFINED	01
WEBSense INC	COM	947684106	73	000000002282	SH	DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	45	000000001448	SH	DEFINED	01
WEINGARTEN RLTY INVS	SH BEN INT	948741103	185	000000003863	SH	DEFINED	01
WEIS MKTS INC	COM	948849104	11	000000000400	SH	DEFINED	01
WELLMAN INC	COM	949702104	75	000000004865	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	3,340	000000028592	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	537	000000004600	SH	DEFINED	06
WELLS FARGO & CO NEW	COM	949746101	20,324	000000467553	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	1,018	000000034915	SH	DEFINED	01
WERNER ENTERPRISES INC	COM	950755108	93	000000003850	SH	DEFINED	01
WESBANCO INC	COM	950810101	51	000000002451	SH	DEFINED	01
WESCO INTL INC	COM	95082P105	13	000000002690	SH	DEFINED	01
WEST COAST BANCORP ORE NEW	COM	952145100	30	000000002201	SH	DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	47	000000001767	SH	DEFINED	01
WESTAMERICA BANCORPORATION	COM	957090103	217	000000005497	SH	DEFINED	01
WESTCOAST ENERGY INC	COM	95751D102	10,064	000000380800	SH	DEFINED	01
WESTCORP INC	COM	957907108	27	000000001472	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	160	000000025536	SH	DEFINED	01

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OWESTERN GAS RES INC	COM	958259103	259	000000008022	SH		DEFINED	01
WESTERN MULTIPLEX CORP	CL A	95874P107	37	000000006862	SH		DEFINED	01
WESTERN RES INC	COM	959425109	97	000000005660	SH		DEFINED	01
WESTPOINT STEVENS INC	COM	961238102	7	000000003182	SH		DEFINED	01
WESTPORT RES CORP NEW	COM	961418100	71	000000004109	SH		DEFINED	01
WESTVACO CORP	COM	961548104	771	000000027122	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	611	000000020354	SH		DEFINED	01
WET SEAL INC	CL A	961840105	44	000000001895	SH		DEFINED	01
WEYERHAEUSER CO	COM	962166104	3,362	000000062175	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	1,276	000000017413	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	161	000000002200	SH		DEFINED	06
WHITNEY HLDG CORP	COM	966612103	158	000000003608	SH		DEFINED	01
WILD OATS MARKETS INC	COM	96808B107	21	000000002213	SH		DEFINED	01
WILEY JOHN & SONS INC	CL A	968223206	141	000000006164	SH		DEFINED	01
WILLAMETTE INDS INC	COM	969133107	2,532	000000048594	SH		DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	3,511	000000137613	SH		DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	222	000000008700	SH		DEFINED	06
WILLIAMS CLAYTON ENERGY INC	COM	969490101	8	000000000621	SH		DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	106	000000002475	SH		DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	60	000000000960	SH		DEFINED	01
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	42	000000001166	SH		DEFINED	01
WILSONS THE LEATHER EXPERTS	COM	972463103	16	000000001464	SH		DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	40	000000002283	SH		DEFINED	01
WINN DIXIE STORES INC	COM	974280109	521	000000036581	SH		DEFINED	01
WINNEBAGO INDS INC	COM	974637100	215	000000005829	SH		DEFINED	01
WINSTON HOTELS INC	COM	97563A102	14	000000001919	SH		DEFINED	01
WINTRUST FINANCIAL CORP	COM	97650W108	31	000000001039	SH		DEFINED	01
WIRELESS FACILITIES INC	COM	97653A103	21	000000003206	SH		DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	230	000000010224	SH		DEFINED	01
WITNESS SYS INC	COM	977424100	21	000000001597	SH		DEFINED	01
WOLVERINE TUBE INC	COM	978093102	12	000000001067	SH		DEFINED	01

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WOLVERINE WORLD WIDE INC	COM	978097103	97	000000006473	SH	DEFINED	01
WOODHEAD INDS INC	COM	979438108	23	000000001450	SH	DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	70	000000001208	SH	DEFINED	01
WORLD ACCEP CORP DEL	COM	981419104	11	000000001633	SH	DEFINED	01
WORLD WRESTLING FEDN ENTMT INC	CL A	98156Q108	20	000000001572	SH	DEFINED	01
WORLDCOM INC GA NEW	WRLDCOM GP	98157D106	11,714	000000832016	SH	DEFINED	01
WORLDCOM INC GA NEW	MCI GROUP	98157D304	3	000000000251	SH	DEFINED	01
WORTHINGTON INDS INC	COM	981811102	446	000000031434	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	3,036	000000059111	SH	DEFINED	01
WYNDHAM INTL INC	CL A	983101106	11	000000020610	SH	DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	76	000000004183	SH	DEFINED	01
XO COMMUNICATIONS INC	SB NT CV 1	983764AA9	31	000000025000	PRN	DEFINED	01
XTO ENERGY CORP	COM	98385X106	528	000000030200	SH	DEFINED	01
XTO ENERGY CORP	COM	98385X106	162	000000009300	SH	DEFINED	06
X-RITE INC	COM	983857103	19	000000002307	SH	DEFINED	01

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OXCEL ENERGY INC	COM	98389B100	2,635	000000095020	SH		DEFINED	01
XANSER CORP	COM	98389J103	8	000000004018	SH		DEFINED	01
XILINX INC	COM	983919101	3,449	000000088327	SH		DEFINED	01
XEROX CORP	COM	984121103	2,190	000000210268	SH		DEFINED	01
XYBERNAUT CORP	COM	984149104	14	000000006297	SH		DEFINED	01
YAHOO INC	COM	984332106	3,767	000000212362	SH		DEFINED	01
YANKEE CANDLE INC	COM	984757104	46	000000002037	SH		DEFINED	01
XICOR INC	COM	984903104	33	000000003002	SH		DEFINED	01
YELLOW CORP	COM	985509108	289	000000011585	SH		DEFINED	01
YORK INTL CORP NEW	COM	986670107	363	000000010354	SH		DEFINED	01
YOUNG BROADCASTING INC	CL A	987434107	41	000000002049	SH		DEFINED	01
ZALE CORP NEW	COM	988858106	228	000000006528	SH		DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	195	000000003619	SH		DEFINED	01
ZENITH NATL INS CORP	COM	989390109	30	000000001123	SH		DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	1,521	000000050435	SH		DEFINED	01
ZIONS BANCORPORATION	COM	989701107	1,732	000000032875	SH		DEFINED	01
ZIXIT CORP	COM	98974P100	8	000000001736	SH		DEFINED	01
ZORAN CORP	COM	98975F101	81	000000002434	SH		DEFINED	01
ZYGO CORP	COM	989855101	107	000000006848	SH		DEFINED	01
ZOMAX INC MINN	COM	989929104	20	000000003983	SH		DEFINED	01