

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2004-08-12** | Period of Report: **2004-06-30**
SEC Accession No. **0000909567-04-001155**

([HTML Version](#) on [secdatabase.com](#))

FILER

TD ASSET MANAGEMENT INC

CIK: **1056053** | State of Incorporation: **A6** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-05987** | Film No.: **04968559**

Mailing Address	Business Address
<i>P O BOX 3 TD CENTER 7TH FLOOR</i>	<i>55 KING ST WEST 7TH FL P O BOX 3TD CENT</i>
<i>55 KING ST W TORONTO DOMINION CENTRE TORONTO A6 00000</i>	<i>P O BOX 3 TD CENTER TORONTO ONTARIO TORONTO A6 00000</i>

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

FORM 13F
FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

Check here if Amendment []: Amendment Number _____

This Amendment (Check only one): [] is a restatement
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: TD Asset Management Inc. _____

Address: Canada Trust Tower, BCE Place, 161 Bay Street, 35th Floor, Toronto,
Ontario, M5J 2T2

Form 13F File Number: 28- 05987

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jean Martindale _____

Title: Compliance Officer _____

Phone: 416-983-1115 _____

Signature, Place, and Date of Signing:

Jean Martindale Toronto, Ontario Aug 11, 2004
[Signature] [City, State] [Date]

Report Type (Check only one):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report)

[] 13F NOTICE (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

[] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Report summary:

Number of Other Included Managers: Four (3)

Form 13F Information Table Entry Total: 3293

Form 13F Information Table Value Total: C\$ 24,213,737(thousands)

LIST OF OTHER INCLUDED MANAGERS:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed,

other than the manager filing this report.

<TABLE>

<CAPTION>

No.	Form 13F File Number	Name
<S>	<C>	<C>
1	28-_____	TD Harbour Capital
2	28-_____	The Canada Trust Company
3	28-_____	Toronto Dominion Investments, Inc.

</TABLE>

<TABLE>

<CAPTION>

CUSIP	ISSUER DESCRIPTION	TOTAL SHARES	MARKET VALUE C\$	OTHER INCLUDED MANAGERS
<S>	<C>	<C>	<C>	<C>
000375204	ABB LTD	296,500.00	2,205,436.64	
00086T103	A C MOORE ARTS & CRAFTS INC	1,800.00	66,391.26	
000886101	A D C TELECOMMUNICATIONS	121,456.00	462,458.26	
00089C107	ADE CORP MASS	650.00	18,832.84	
000937102	ABN AMRO HLDG NV	242,034.00	7,067,552.00	
000957100	ABM INDS INC	400.00	10,441.76	
001055102	AFLAC INC	83,903.00	4,590,837.18	
001084102	AGCO CORP	45,900.00	1,253,578.46	
001204106	AGL RES INC	1,250.00	48,685.98	
00130H105	AES CORP	93,495.00	1,244,759.47	
001547108	AK STL HLDG CORP	1,900.00	13,424.93	
00163T109	AMB PROPERTY CORP	1,950.00	90,538.84	
001669100	AMC ENTMT INC	2,450.00	50,487.95	
001735109	AMLI RESIDENTIAL PPTYS TR	450.00	17,701.92	
001744101	AMN HEALTHCARE SERVICES INC	500.00	10,250.03	
001765106	AMR CORP	3,314.00	53,807.70	
001853100	APA OPTICS INC	700.00	2,167.99	
001941103	ATI TECHNOLOGIES INC	5,313,300.00	133,685,146.49	
001957505	AT&T CORP	576,836.00	11,314,668.47	
00207R101	ATMI INC	5,900.00	216,033.71	
00209A106	AT&T WIRELESS SVCS INC	524,576.00	10,071,426.07	
002255107	AU OPTRONICS CORP	37,800.00	828,116.92	
002444107	AVX CORP NEW	3,550.00	68,777.12	
002535201	AARON RENTS INC	850.00	37,767.59	
002824100	ABBOTT LABS	791,317.00	43,210,984.70	
002893105	ABER DIAMOND CORP	819,263.00	32,483,777.50	
002896207	ABERCROMBIE & FITCH CO	2,300.00	119,494.34	
00339B107	ABGENIX INC	198,742.00	3,122,950.30	
00371N407	ABLE LABORATORIES INC	84,000.00	2,315,528.88	
003924107	ABITIBI-CONSOLIDATED INC	7,929,528.00	72,555,181.20	
00437V104	ACCREDO HEALTH INC	900.00	46,999.99	
00461P106	ACLARA BIOSCIENCES INC	2,450.00	14,781.77	
004930202	ACTIVISION INC NEW	4,345.00	92,626.38	
00508B102	ACTUATE CORP	9,000.00	47,663.66	
00508X203	ACTUANT CORP	5,080.00	265,561.28	
00508Y102	ACUITY BRANDS INC	1,000.00	36,200.25	
005125109	ACXIOM CORP	3,050.00	101,537.01	
00651F108	ADAPTEC INC	7,550.00	85,637.72	
007094105	ADMINISTAFF INC	750.00	16,692.34	
00724F101	ADOBE SYS INC	240,875.00	15,017,321.77	
00724X102	ADOLOR CORP	100,000.00	1,700,071.00	
00738A106	ADTRAN INC	1,600.00	71,585.32	
00751Y106	ADVANCE AUTO PARTS INC	1,600.00	94,774.94	
007525108	ADVANCED DIGITAL INFORMATION	3,435.00	44,673.12	
00754A105	ADVANCED FIBRE COMMUNICATION	2,400.00	64,999.56	
00757T101	ADVANCED NEUROMODULATION SYS	3,200.00	140,725.12	
007585102	ADVO INC	1,275.00	56,275.30	
00762W107	ADVISORY BRD CO	21,450.00	1,023,823.52	
00763M108	ADVANCED MEDICAL OPTICS INC	23,150.00	1,321,303.09	
007768104	AEROFLEX INC	2,250.00	43,229.13	
007865108	AEROPOSTALE	975.00	35,177.59	
007903107	ADVANCED MICRO DEVICES INC	525,146.00	11,195,023.04	
007924103	AEGON N V	432.00	6,934.00	
007942105	ADVANTA CORP	3,400.00	99,969.00	
007973100	ADVANCED ENERGY INDS	1,150.00	24,238.08	
007974108	ADVENT SOFTWARE INC	650.00	15,747.78	
007975204	AETERNA ZENTARIS INC	500,874.00	3,891,790.98	
00808V105	AETHER SYS INC	300.00	1,383.65	

00817Y108	AETNA INC NEW	74,456.00	8,485,284.97
008190100	AFFILIATED COMPUTER SERVICES	161,950.00	11,495,098.44
008252108	AFFILIATED MANAGERS GROUP	63,400.00	4,281,628.81
00826T108	AFFYMETRIX INC	78,036.00	3,424,434.08
00845V100	AGERE SYS INC	1,580,181.00	4,872,608.38

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
00845V209	AGERE SYS INC	245,434.00	707,471.80
00846U101	AGILENT TECHNOLOGIES INC	245,997.00	9,657,070.50
00846X105	AGILE SOFTWARE CORP DEL	550.00	6,452.36
008474108	AGNICO EAGLE MINES LTD	1,679,810.00	29,850,224.20
008474132	AGNICO EAGLE MINES LTD	130,262.00	359,523.12
008916108	AGRIUM INC	1,565,906.00	30,608,872.80
009158106	AIR PRODS & CHEMS INC	62,578.00	4,400,631.24
009363102	AIRGAS INC	18,577.00	595,529.07
00949P108	AIRTRAN HLDGS INC	1,250.00	23,697.76
00971T101	AKAMAI TECHNOLOGIES INC	1,700.00	40,912.99
010198208	AKTIEBOLAGETT ELECTROLUX	28,400.00	1,461,901.78
010317105	ALABAMA NATL BANCORP DELA	36,000.00	2,677,370.49
011311107	ALAMO GROUP INC	1,600.00	34,108.68
011589108	ALAMOSA HLDGS INC	1,950.00	19,216.30
011659109	ALASKA AIR GROUP INC	600.00	19,202.22
012348108	ALBANY INTL CORP	84,600.00	3,806,625.22
012423109	ALBANY MOLECULAR RESH INC	800.00	13,868.72
012653101	ALBEMARLE CORP	800.00	33,947.79
013068101	ALBERTO CULVER CO	11,358.00	763,543.88
013104104	ALBERTSONS INC	146,959.00	5,229,272.96
013716105	ALCAN INC	8,917,461.00	492,248,452.95
013817101	ALCOA INC	450,360.00	19,912,346.66
013904305	ALCATEL	33,051.00	677,985.54
014482103	ALEXANDER & BALDWIN INC	1,873.00	84,000.47
015271109	ALEXANDRIA REAL ESTATE EQ IN	400.00	30,451.11
015351109	ALEXION PHARMACEUTICALS INC	48,000.00	1,197,021.60
015385107	ALFA CORP	3,971.00	74,537.66
016255101	ALIGN TECHNOLOGY INC	1,400.00	35,663.95
01642T108	ALKERMES INC	307,508.00	5,607,162.37
017175100	ALLEGHANY CORP DEL	106.00	40,788.30
017361106	ALLEGHENY ENERGY INC	20,282.00	419,045.54
01741R102	ALLEGHENY TECHNOLOGIES INC	57,439.00	1,390,054.67
018490102	ALLERGAN INC	32,174.00	3,861,650.25
018522102	ALLETE INC	2,000.00	89,293.95
01853E204	ALLIANCE ATLANTIS COMMUNICAT	1,211,843.00	30,223,364.42
01855A101	ALLIANCE CAP MGMT HLDG L P	1,400.00	63,725.85
01859P609	ALLIANCE GAMING CORP	1,000.00	23,007.27
01877H100	ALLIANCE SEMICONDUCTOR CORP	3,400.00	27,123.37
018802108	ALLIANT ENERGY CORP	2,737.00	95,704.02
018804104	ALLIANT TECHSYSTEMS INC	48,054.00	4,080,894.89
01903Q108	ALLIED CAP CORP NEW	4,032.00	132,012.18
019121201	ALLIED DOMEQO PLC	10,000.00	459,397.00
019228402	ALLIED IRISH BKS P L C	152,643.00	6,264,443.00
019589308	ALLIED WASTE INDS INC	77,358.00	1,366,999.79
019754100	ALLMERICA FINL CORP	1,250.00	56,646.69
020002101	ALLSTATE CORP	240,407.00	15,003,977.24
020039103	ALLTEL CORP	191,602.00	13,003,103.38
020813101	ALPHARMA INC	1,750.00	48,052.48
021441100	ALTERA CORP	95,799.00	2,853,992.56
02144G107	ALTEON INC	9,200.00	14,555.18
02148M100	ALTIRIS INC	2,900.00	107,352.51
02209S103	ALTRIA GROUP INC	831,395.00	55,789,017.47
023135106	AMAZON COM INC	70,820.00	5,165,384.18
023139108	AMBAC FINL GROUP INC	17,348.00	1,708,165.27
023177108	AMBASSADORS GROUP INC	750.00	23,640.77
023178106	AMBASSADORS INTL INC	750.00	12,861.14
02341W103	AMCOL INTL CORP	600.00	15,244.33
023551104	AMERADA HESS CORP	88,032.00	9,346,708.91
023608102	AMEREN CORP	29,624.00	1,706,301.52
023613102	AMERIANA BANCORP	1,750.00	35,089.10
02364W105	AMERICA MOVIL S A DE C V	257,941.00	12,577,996.97
023912108	AMCORE FINL INC	1,300.00	52,568.13
024061103	AMERICAN AXLE & MFG HLDGS IN	1,725.00	84,093.18
024937104	AMERICAN CAPITAL STRATEGIES	1,450.00	54,473.33

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
025537101	AMERICAN ELEC PWR INC	59,433.00	2,549,913.43
02553E106	AMERICAN EAGLE OUTFITTERS NE	1,550.00	60,079.68
025816109	AMERICAN EXPRESS CO	1,060,047.00	72,624,543.48
025932104	AMERICAN FINL GROUP INC OHIO	1,050.00	43,036.06
02607P305	AMERICAN FINL RLTY TR	2,515.00	48,185.68
026375105	AMERICAN GREETINGS CORP	1,300.00	40,402.16
02660R107	AMERICAN HOME MTG INVT CORP	1,900.00	66,054.73
026874107	AMERICAN INTL GROUP INC	1,004,448.00	95,798,198.78
027070101	AMERICAN ITALIAN PASTA CO	1,500.00	61,299.09
02744M108	AMERICAN MED SYS HLDGS INC	700.00	31,628.29
028591105	AMERICAN NATL INS CO	400.00	49,516.58
029066107	AMERICAN PWR CONVERSION CORP	367,918.00	9,693,071.05
029169109	AMERICAN REAL ESTATE PARTNR	2,000.00	57,598.62
029712106	AMERICAN STD COS INC DEL	364,380.00	19,646,743.58
029912201	AMERICAN TOWER CORP	220,826.00	4,500,301.38
030111108	AMERICAN SUPERCONDUCTOR CORP	1,900.00	33,320.32
030506109	AMERICAN WOODMARK CORP	300.00	24,073.17
03058P109	AMERICANWEST BANCORPORATION	1,797.00	46,138.63
03060R101	AMERICREDIT CORP	3,770.00	98,716.88
03072M108	AMERUS GROUP CO	1,578.00	87,590.12
03073E105	AMERISOURCEBERGEN CORP	153,030.00	12,265,359.86
03073T102	AMERIGROUP CORP	600.00	39,578.94
03074K100	AMERITRADE HLDG CORP NEW	173,550.00	2,640,999.29
031100100	AMETEK INC NEW	2,900.00	120,144.61
031162100	AMGEN INC	665,243.00	48,671,829.22
031538101	AMIS HLDGS INC	69,900.00	1,585,715.75
031652100	AMKOR TECHNOLOGY INC	2,400.00	26,321.60
032095101	AMPHENOL CORP NEW	1,800.00	80,412.82
032165102	AMSOUTH BANCORPORATION	57,669.00	1,969,333.06
03232P405	AMSURG CORP	1,800.00	60,647.49
032346108	AMYLIN PHARMACEUTICALS INC	86,433.00	2,642,179.02
03235E100	AMVESCAP PLC	99,635.00	1,856,695.08
032511107	ANADARKO PETE CORP	59,346.00	4,662,693.56
032515108	ANADIGICS INC	8,250.00	57,064.67
03252Q408	ANADYS PHARMACEUTICALS INC	3,000.00	28,557.98
032654105	ANALOG DEVICES INC	292,974.00	18,461,669.12
032657207	ANALOGIC CORP	2,400.00	136,531.25
032744104	ANAREN INC	400.00	8,763.14
034393108	ANDREA ELECTRONICS CORP	1,400.00	262.79
034425108	ANDREW CORP	19,940.00	534,958.45
034553107	ANDRX CORP DEL	61,550.00	2,304,871.93
034663104	ANGELICA CORP	700.00	23,566.36
034918102	ANGIOTECH PHARMACEUTICALS IN	1,799,422.00	48,967,116.10
035128206	ANGLOGOLD ASHANTI LTD	-4,102.00	-176,872.17
035229103	ANHEUSER BUSCH COS INC	266,173.00	19,254,439.94
035290105	ANIXTER INTL INC	17,100.00	780,199.85
035710409	ANNALY MTG MGMT INC	3,120.00	70,946.05
036115103	ANN TAYLOR STORES CORP	14,377.00	558,617.40
03674B104	ANTHEM INC	205,843.00	24,717,127.24
03674E108	ANTEON INTL CORP	600.00	26,241.16
037389103	AON CORP	50,602.00	1,931,536.66
037411105	APACHE CORP	292,412.00	16,927,457.71
03748R101	APARTMENT INVT & MGMT CO	62,529.00	2,609,807.11
03759P101	APHTON CORP	400.00	2,145.20
037604105	APOLLO GROUP INC	86,138.00	10,196,570.03
03760A101	APOGENT TECHNOLOGIES INC	2,100.00	90,098.40
03761U106	APOLLO INVT CORP	1,700.00	31,385.62
037833100	APPLE COMPUTER INC	267,810.00	11,671,859.31
037899101	APPLEBEES INTL INC	6,411.00	197,869.52
037933108	APRIA HEALTHCARE GROUP INC	950.00	36,555.55
038020103	APPLERA CORP	226,978.00	6,618,868.99
038020202	APPLERA CORP	205,600.00	3,172,825.88
03815A106	APPLICA INC	250.00	2,983.17
038222105	APPLIED MATLS INC	856,642.00	22,534,110.38

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
-----	-----	-----	-----

03822W109	APPLIED MICRO CIRCUITS CORP	47,677.00	340,070.03
038336103	APTARGROUP INC	700.00	41,004.16
03836W103	AQUA AMERICA INC	1,904.00	51,183.40
03840P102	AQUILA INC	9,196.00	43,893.15
038496204	ARACRUZ CELULOSE S A	6,900.00	302,143.38
038521100	ARAMARK CORP	92,630.00	3,571,810.02
03875Q108	ARBITRON INC	62,730.00	3,071,523.64
03937R102	ARCH CHEMICALS INC	7,850.00	303,327.26
039380100	ARCH COAL INC	23,050.00	1,130,787.88
039483102	ARCHER DANIELS MIDLAND CO	435,227.00	9,791,643.47
039583109	ARCHSTONE SMITH TR	6,337.00	249,197.44
039762109	ARDEN GROUP INC	300.00	36,047.40
039793104	ARDEN RLTY INC	5,400.00	212,929.87
040228108	ARGOSY GAMING CO	600.00	30,247.32
040790107	ARKANSAS BEST CORP DEL	450.00	19,861.87
042260109	ARMOR HOLDINGS INC	6,930.00	315,907.52
04269E107	ARQULE INC	4,300.00	30,382.74
042735100	ARROW ELECTRS INC	3,240.00	116,506.88
042764100	ARROW INTL INC	800.00	32,092.19
04289L107	ART TECHNOLOGY GROUP INC	1,300.00	2,091.57
042923102	ARTISAN COMPONENTS INC	5,000.00	172,956.75
043127109	ARTESYN TECHNOLOGIES INC	6,700.00	80,847.23
043136100	ARTHROCARE CORP	38,500.00	1,501,076.89
043353101	ARVINMERITOR INC	3,056.00	80,184.79
043436104	ASBURY AUTOMOTIVE GROUP INC	750.00	15,083.44
04362P207	ASCENTIAL SOFTWARE CORP	1,777.00	38,089.54
044204105	ASHLAND INC	47,812.00	3,385,329.02
04516H101	ASHWORTH INC	4,750.00	52,922.75
045174109	ASK JEEVES INC	750.00	39,247.10
045235108	ASPECT MED SYS INC	99,900.00	2,473,888.88
04523Q102	ASPECT COMMUNICATIONS CORP	1,450.00	27,606.04
045487105	ASSOCIATED BANC CORP	1,849.00	73,454.16
04621X108	ASSURANT INC	50,540.00	1,787,548.50
046265104	ASTORIA FINL CORP	2,750.00	134,872.75
047439104	ATHEROGENICS INC	10,700.00	273,004.86
04743P108	ATHEROS COMMUNICATIONS INC	2,000.00	28,263.01
048396105	ATLANTIC COAST AIRLINES HLDG	1,300.00	10,004.68
049513104	ATMEL CORP	9,950.00	78,975.54
049560105	ATMOS ENERGY CORP	2,170.00	74,452.25
050095108	ATWOOD OCEANICS INC	3,200.00	179,124.20
052528304	AUSTRALIA&NEW ZEALAND BKG GR	625.00	52,972.00
052769106	AUTODESK INC	44,786.00	2,570,604.77
053015103	AUTOMATIC DATA PROCESSING IN	98,313.00	5,519,714.37
05329W102	AUTONATION INC	178,708.00	4,097,207.04
053332102	AUTOZONE INC	12,909.00	1,386,350.11
053484101	AVALONBAY CMNTYS INC	2,300.00	174,292.14
05348W109	AVANEX CORP	16,850.00	86,985.22
053491106	AVANT IMMUNOTHERAPEUTICS INC	2,550.00	9,094.31
053499109	AVAYA INC	67,668.00	1,432,557.78
053561106	AVENTIS	1,240.00	124,916.00
053611109	AVERY DENNISON CORP	31,643.00	2,715,646.80
05367L802	AVICI SYS INC	1,275.00	22,228.07
05367P100	AVID TECHNOLOGY INC	600.00	43,898.84
053690103	AVIGEN INC	1,650.00	7,455.24
05379B107	AVISTA CORP	3,050.00	75,324.68
053807103	AVNET INC	3,014.00	91,731.17
053893103	AVOCENT CORP	19,617.00	966,135.10
054303102	AVON PRODS INC	78,862.00	4,878,577.21
05453N100	AWARE INC MASS	1,050.00	5,560.76
054540109	AXCELIS TECHNOLOGIES INC	2,235.00	37,277.41
054802103	AZTAR CORP	1,600.00	60,065.60
054923107	AXCAN PHARMA INC	484,579.00	13,708,739.91
054937107	BB&T CORP	84,837.00	4,205,160.33
05534B109	BCE INC	17,509,558.00	467,505,199.10

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
055434203	BG PLC	32,000.00	1,350,617.92
055472104	BISYS GROUP INC	12,560.00	236,767.87
055482103	BJ SVCS CO	155,945.00	9,584,376.58
05548J106	BJS WHOLESALE CLUB INC	1,700.00	56,981.88
05561Q201	BOK FINL CORP	1,122.00	59,074.71

055622104	BP PLC	240,680.00	17,268,574.80
05564E106	BRE PROPERTIES INC	950.00	44,261.51
05577E101	BT GROUP PLC	220.00	10,663.00
055921100	BMC SOFTWARE INC	36,556.00	906,730.45
056032105	BTU INTL INC	4,450.00	30,726.64
057224107	BAKER HUGHES INC	201,634.00	10,176,131.28
057741100	BALDOR ELEC CO	700.00	21,914.56
058498106	BALL CORP	38,658.00	3,734,402.91
05858H104	BALLARD PWR SYS INC	1,475,735.00	18,181,055.00
05873K108	BALLY TOTAL FITNESS HLDG COR	1,800.00	12,066.75
05945F103	BANCFIRST CORP	350.00	28,038.43
059460303	BANCO BRADESCO S A	29,949.00	1,845,081.89
059602201	BANCO ITAU HLDG FINANCIERA S	21,430.00	1,340,073.19
05965X109	BANCO SANTANDER CHILE NEW	9,667.00	346,059.51
05968L102	BANCOLOMBIA S A	40,800.00	365,413.37
059692103	BANCORPSOUTH INC	1,350.00	40,779.58
059815100	BANDAG INC	650.00	38,807.34
060505104	BANK OF AMERICA CORPORATION	798,167.00	90,550,378.90
062540109	BANK HAWAII CORP	1,650.00	100,037.38
063671101	BANK MONTREAL QUE	13,003,276.00	693,973,340.16
063750103	BANK MUTUAL CORP NEW	5,274.00	77,075.16
064057102	BANK NEW YORK INC	382,550.00	15,120,407.34
064149107	BANK NOVA SCOTIA HALIFAX	24,670,748.00	883,706,193.36
06423A103	BANK ONE CORP	523,632.00	35,804,867.26
065908501	BANKATLANTIC BANCORP	1,250.00	30,921.05
06646R107	BANKNORTH GROUP INC NEW	6,009.00	261,677.29
066821109	BANTA CORP	550.00	32,748.49
067383109	BARD C R INC	56,366.00	4,281,194.28
06738E204	BARCLAYS PLC	97,670.00	4,547,932.06
067774109	BARNES & NOBLE INC	1,250.00	56,948.36
067901108	BARRICK GOLD CORP	10,825,975.00	286,059,615.13
068306109	BARR PHARMACEUTICALS INC	35,368.00	1,598,042.07
071707103	BAUSCH & LOMB INC	35,246.00	3,074,952.77
071813109	BAXTER INTL INC	287,595.00	13,306,814.30
072730302	BAYER A G	500.00	19,335.00
073325102	BEA SYS INC	405,200.00	4,465,695.02
073902108	BEAR STEARNS COS INC	69,456.00	7,851,211.26
074002106	BEARINGPOINT INC	120,150.00	1,428,878.17
07556Q105	BEAZER HOMES USA INC	300.00	40,347.19
075811109	BECKMAN COULTER INC	16,550.00	1,353,554.16
075887109	BECTON DICKINSON & CO	153,090.00	10,632,230.63
075896100	BED BATH & BEYOND INC	69,963.00	3,606,721.21
077347201	BEL FUSE INC	300.00	14,464.01
077459105	BELDEN INC	11,400.00	327,547.91
079860102	BELLSOUTH CORP	555,898.00	19,541,563.19
080555105	BELO CORP	131,050.00	4,717,686.97
08135F107	BEMA GOLD CORP	4,713,336.00	17,156,543.04
081437105	BEMIS INC	13,594.00	514,888.89
08160H101	BENCHMARK ELECTRS INC	675.00	26,335.68
081906109	BENNETT ENVIRONMENTAL INC	188,750.00	3,161,562.50
082047200	BENIHANA INC	156,800.00	3,132,421.04
084423102	BERKLEY W R CORP	-8,700.00	-500,991.35
084670108	BERKSHIRE HATHAWAY INC DEL	26.00	3,097,825.10
084670207	BERKSHIRE HATHAWAY INC DEL	1,311.00	5,193,537.13
086516101	BEST BUY INC	329,755.00	22,429,778.26
087851309	BEVERLY ENTERPRISES INC	-10,800.00	-124,528.86
088606108	BHP BILLITON LTD	315,762.00	7,331,780.84
089302103	BIG LOTS INC	80,047.00	1,551,890.80
090572207	BIO RAD LABS INC	400.00	31,566.62

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
09058V103	BIOCRYST PHARMACEUTICALS	120,100.00	1,111,066.12
090613100	BIOMET INC	73,959.00	4,405,560.38
09062X103	BIOGEN IDEC INC	186,293.00	15,798,100.49
09065H105	BIOPURE CORP	1,300.00	1,215.67
09066V103	BIOSPHERE MEDICAL INC	146,600.00	628,972.64
090676107	BIOVERIS CORP	1,000.00	11,155.04
09067J109	BIOVAIL CORP	2,235,344.00	56,464,789.34
090945106	BIOSITE INC	1,050.00	63,237.81
091797100	BLACK & DECKER CORP	12,548.00	1,045,258.41
091826107	BLACK BOX CORP DEL	5,000.00	316,819.23

092113109	BLACK HILLS CORP	750.00	31,675.22
09247X101	BLACKROCK INC	1,012.00	86,607.03
093671105	BLOCK H & R INC	331,399.00	21,168,675.89
095698502	BLUE MARTINI SOFTWARE INC	121.00	718.68
09643P108	BLYTH INC	2,062.00	95,351.97
096761101	BOB EVANS FARMS INC	2,005.00	73,603.02
097023105	BOEING CO	247,773.00	16,959,314.35
097383103	BOISE CASCADE CORP	12,358.00	623,656.73
09856Q108	BOOKHAM TECHNOLOGY PLC	9,491.00	12,121.33
099709107	BORDERS GROUP INC	1,450.00	45,569.41
099724106	BORG WARNER INC	1,020.00	59,858.32
099849101	BORLAND SOFTWARE CORP	1,350.00	15,367.01
100582105	BOSTON COMMUNICATIONS GROUP	700.00	9,619.88
101119105	BOSTON PRIVATE FINL HLDGS IN	3,700.00	114,891.55
101121101	BOSTON PROPERTIES INC	3,450.00	231,649.42
101137107	BOSTON SCIENTIFIC CORP	352,824.00	20,191,010.21
102183100	BOWATER INC	1,150.00	64,126.06
103304101	BOYD GAMING CORP	1,450.00	51,654.40
104674106	BRADY CORP	600.00	37,085.15
105368203	BRANDYWINE RLTY TR	700.00	25,518.49
10549P606	BRASCAN CORP	181,516.00	6,792,329.00
10553M101	BRASIL TELECOM SA	0.00	0.00
108763103	BRIDGFORD FOODS CORP	1,700.00	19,145.91
109043109	BRIGGS & STRATTON CORP	400.00	47,382.11
109195107	BRIGHT HORIZON FAMILY SOLUTI	1,000.00	71,877.61
10949P107	BRILLIAN CORP	250.00	2,700.94
109641100	BRINKER INTL INC	3,625.00	165,830.66
109696104	BRINKS CO	1,250.00	57,400.86
110122108	BRISTOL MYERS SQUIBB CO	414,958.00	13,629,300.62
11037M105	BRISTOL WEST HLDGS INC	4,500.00	109,747.09
110415205	BRITESMILE INC	483.00	7,032.74
111320107	BROADCOM CORP	46,302.00	2,903,453.84
111412607	BROADVISION INC	171.00	963.38
111621108	BROCADE COMMUNICATIONS SYS I	3,900.00	31,268.97
112723101	BROOKFIELD HOMES CORP	730.00	25,633.40
112900105	BROOKFIELD PPTYS CORP	908,666.00	34,729,214.30
11373M107	BROOKLINE BANCORP INC DEL	3,441.00	67,680.35
114340102	BROOKS AUTOMATION INC	1,056.00	28,529.01
115236101	BROWN & BROWN INC	4,470.00	258,304.87
115637209	BROWN FORMAN CORP	17,347.00	1,122,663.19
116794108	BRUKER BIOSCIENCES CORP	1,650.00	10,773.60
117043109	BRUNSWICK CORP	144,332.00	7,895,335.66
11776U102	BSQUARE CORP	1,150.00	1,541.86
118230101	BUCKEYE PARTNERS L P	500.00	27,183.71
118255108	BUCKEYE TECHNOLOGIES INC	9,200.00	141,851.35
121579106	BURLINGTON COAT FACTORY	1,500.00	38,814.71
12189T104	BURLINGTON NORTHN SANTA FE C	245,100.00	11,524,124.63
122014103	BURLINGTON RES INC	145,919.00	7,077,870.90
124661109	C&D TECHNOLOGIES INC	1,650.00	39,444.19
124765108	CAE INC	4,283,327.00	25,828,461.81
124830100	CBL & ASSOC PPTYS INC	850.00	62,680.06
12489V106	CBRL GROUP INC	1,350.00	55,838.89
125010108	C COR NET CORP	1,350.00	18,625.03
125071100	C D I CORP	1,150.00	53,348.44

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
12512N105	C D W CORP	43,100.00	3,684,456.08
125137109	CEC ENTMT INC	3,600.00	142,435.92
12541C203	CHC HELICOPTER CORP	608,302.00	23,784,608.20
12541M102	CH ENERGY GROUP INC	450.00	28,018.99
12541W100	C H ROBINSON WORLDWIDE INC	37,100.00	2,280,165.26
125509109	CIGNA CORP	92,325.00	8,517,628.22
125581108	CIT GROUP INC	6,650.00	341,393.16
12561W105	CLECO CORP NEW	6,170.00	148,738.25
125750109	CMGI INC	14,150.00	36,994.64
125896100	CMS ENERGY CORP	23,887.00	292,221.64
125906107	CSS INDS INC	675.00	31,711.42
125965103	CSK AUTO CORP	2,600.00	59,749.18
126117100	CNA FINL CORP	4,350.00	172,576.65
12612W104	CNF INC	1,050.00	58,507.65
12613R104	CNET NETWORKS INC	37,159.00	551,517.69

126349109	CSG SYS INTL INC	47,300.00	1,312,741.73
126408103	CSX CORP	221,019.00	9,706,802.73
126501105	CTS CORP	1,050.00	16,977.92
126600105	CVB FINL CORP	2,764.00	80,713.04
126650100	CVS CORP	172,335.00	9,707,956.87
126667104	CV THERAPEUTICS INC	47,400.00	1,065,123.98
12686C109	CABLEVISION SYS CORP	96,345.00	2,538,280.08
127055101	CABOT CORP	1,450.00	79,124.36
127097103	CABOT OIL & GAS CORP	700.00	39,699.61
12709P103	CABOT MICROELECTRONICS CORP	18,550.00	761,298.63
127190304	CACI INTL INC	27,500.00	1,491,048.08
127387108	CADENCE DESIGN SYSTEM INC	672,250.00	13,186,299.71
127687101	CAESARS ENTMT INC	11,650.00	233,555.31
127914109	CAL DIVE INTL INC	1,800.00	73,172.77
130872104	CALIPER LIFE SCIENCES INC	1,050.00	6,546.21
131193104	CALLAWAY GOLF CO	3,362.00	51,116.20
131347106	CALPINE CORP	69,556.00	402,791.30
132011107	CAMBREX CORP	1,000.00	33,827.12
13201L103	CAMBIOR INC	2,941,110.00	10,793,873.70
133131102	CAMDEN PPTY TR	700.00	42,984.45
13321L108	CAMECO CORP	1,013,212.00	79,081,196.50
134429109	CAMPBELL SOUP CO	104,135.00	3,752,958.75
136069101	CDN IMPERIAL BK OF COMMERCE	8,132,684.00	530,250,996.80
136375102	CANADIAN NATL RY CO	5,242,479.00	302,805,587.32
136385101	CANADIAN NAT RES LTD	3,809,166.00	152,557,098.40
13645T100	CANADIAN PAC RY LTD	2,943,540.00	96,400,935.00
138006309	CANON INC	70,255.00	5,015,695.70
139733109	CAPITAL AUTOMOTIVE REIT	1,900.00	74,715.98
14040H105	CAPITAL ONE FINL CORP	35,553.00	3,259,516.28
14055X102	CAPITALSOURCE INC	74,000.00	2,425,818.98
14057C106	CAPITOL FED FINL	1,300.00	52,114.95
14067D102	CAPSTONE TURBINE CORP	1,500.00	4,376.21
14067E506	CAPSTEAD MTG CORP	1,900.00	34,262.87
140781105	CARBO CERAMICS INC	390.00	35,687.41
14149Y108	CARDINAL HEALTH INC	329,439.00	30,940,032.21
141665109	CAREER EDUCATION CORP	3,451.00	210,802.85
141705103	CAREMARK RX INC	199,535.00	8,812,324.60
142339100	CARLISLE COS INC	1,248.00	104,160.19
143130102	CARMAX INC	4,148.00	121,606.52
143658300	CARNIVAL CORP	192,957.00	12,159,233.59
144285103	CARPENTER TECHNOLOGY CORP	600.00	27,391.52
144418100	CARRAMERICA RLTY CORP	1,400.00	56,743.22
147339105	CASCADE NAT GAS CORP	1,250.00	36,987.94
147528103	CASEYS GEN STORES INC	-24,275.00	-595,604.72
148411101	CASTLE A M & CO	1,450.00	20,898.94
148867104	CATALINA MARKETING CORP	76,150.00	1,867,374.48
149016107	CATAPULT COMMUNICATIONS CORP	2,800.00	86,344.30
149113102	CATELLUS DEV CORP NEW	2,149.00	71,023.35
149123101	CATERPILLAR INC DEL	444,345.00	47,091,332.03

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
149150104	CATHAY GENERAL BANCORP	997.00	89,159.74
149568107	CAVCO INDS INC DEL	20.00	1,064.56
150185106	CEDAR FAIR L P	1,000.00	42,300.66
150921104	CELL GENESYS INC	1,100.00	15,323.43
150925204	CELLSTAR CORP	980.00	9,670.56
150934107	CELL THERAPEUTICS INC	1,350.00	13,339.79
15101Q108	CELESTICA INC	3,106,994.00	82,926,539.58
151020104	CELGENE CORP	58,368.00	4,480,989.86
151290889	CEMEX S A	23,813.00	929,083.84
151313103	CENDANT CORP	617,349.00	20,261,551.12
15133V208	CENTENNIAL COMMUNCTNS CORP N	4,700.00	45,055.90
151895109	CENTERPOINT PPTYS TR	500.00	51,451.28
15189T107	CENTERPOINT ENERGY INC	45,103.00	695,426.24
152312104	CENTEX CORP	20,637.00	1,265,859.39
152319109	CENTILLIUM COMMUNICATIONS IN	4,083.00	20,966.50
153145107	CENTRAL COAST BANCORP	907.00	22,253.90
153435102	CENTRAL EUROPEAN DIST CORP	15,000.00	521,082.49
154760102	CENTRAL PAC FINL CORP	600.00	22,122.38
154785109	CENTRAL PKG CORP	9,000.00	225,527.56
156490104	CENTURY BUSINESS SVCS INC	102.00	589.00

156700106	CENTURYTEL INC	97,574.00	3,929,903.11
156708109	CEPHALON INC	223,221.00	16,161,312.01
156779100	CERIDIAN CORP NEW	100,472.00	3,030,926.27
156782104	CERNER CORP	1,855.00	110,874.53
156880106	CERTEGY INC	129,543.00	6,738,969.36
157085101	CERUS CORP	900.00	2,896.02
159864107	CHARLES RIV LABS INTL INC	1,335.00	87,472.47
160903100	CHARTER ONE FINL INC	33,294.00	1,972,594.34
160908109	CHARTERMAR	750.00	19,769.36
161133103	CHARMING SHOPPES INC	5,550.00	66,449.58
16117M107	CHARTER COMMUNICATIONS INC D	4,600.00	24,176.40
16122M100	CHARTER FINL CORP WEST PT GA	550.00	25,072.03
162456107	CHATTEM INC	1,000.00	38,707.45
162813109	CHECKFREE CORP NEW	31,410.00	1,263,388.73
163072101	CHEESECAKE FACTORY INC	46,904.00	2,502,255.35
163421100	CHELSEA PPTY GROUP INC	550.00	48,094.04
16359R103	CHEMED CORP NEW	700.00	45,518.46
163731102	CHEMICAL FINL CORP	1,057.00	52,279.50
165159104	CHESAPEAKE CORP	5,250.00	187,798.85
165167107	CHESAPEAKE ENERGY CORP	4,600.00	90,784.86
166764100	CHEVRONTXACO CORP	301,610.00	38,055,392.24
167760107	CHICAGO MERCANTILE HLDGS INC	550.00	106,460.24
167889104	CHICAGO PIZZA & BREWERY INC	2,300.00	46,903.46
168615102	CHICOS FAS INC	3,200.00	193,754.46
168905107	CHILDRENS PL RETAIL STORES I	1,750.00	55,185.27
16941M109	CHINA MOBILE HONG KONG LTD	137,700.00	2,798,858.53
169905106	CHOICE HOTELS INTL INC	1,600.00	107,603.23
170032809	CHIQUITA BRANDS INTL INC	1,968.00	55,199.43
170040109	CHIRON CORP	112,821.00	6,752,458.70
170228100	CHITTENDEN CORP	11,969.00	564,067.40
170388102	CHOICEPOINT INC	127,191.00	7,786,460.68
171046105	CHRISTOPHER & BANKS CORP	5,925.00	140,687.24
171232101	CHUBB CORP	46,990.00	4,292,828.63
171340102	CHURCH & DWIGHT INC	1,100.00	67,517.49
171484108	CHURCHILL DOWNS INC	400.00	21,827.41
17163B102	CIBER INC	3,000.00	33,062.90
171779101	CIENA CORP	84,725.00	422,573.56
171798101	CIMAREX ENERGY CO	1,215.00	49,245.01
171871106	CINCINNATI BELL INC NEW	10,909.00	64,940.51
172062101	CINCINNATI FINL CORP	114,176.00	6,662,105.66
172474108	CINERGY CORP	29,278.00	1,491,670.18
172737108	CIRCUIT CITY STORE INC	364,238.00	6,324,117.13
172755100	CIRRUS LOGIC INC	1,700.00	13,698.44
17275R102	CISCO SYS INC	3,185,967.00	101,201,897.70

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
17285T106	CITADEL BROADCASTING CORP	152,000.00	2,969,278.58
172908105	CINTAS CORP	27,553.00	1,761,010.11
172967101	CITIGROUP INC	2,973,306.00	184,934,105.15
174420109	CITIZENS BKG CORP MICH	8,900.00	370,509.56
17453B101	CITIZENS COMMUNICATIONS CO	44,846.00	727,540.02
177376100	CITRIX SYS INC	216,836.00	5,919,117.57
17770A109	CITY BK LYNNWOOD WASH	1,100.00	47,223.90
178566105	CITY NATL CORP	22,850.00	2,012,794.23
179584107	CLAIRES STORES INC	2,600.00	75,645.12
179895107	CLARCOR INC	16,100.00	988,642.24
182873109	CLAUDE RES INC	100,000.00	129,000.00
184502102	CLEAR CHANNEL COMMUNICATIONS	216,780.00	10,739,314.51
185896107	CLEVELAND CLIFFS INC	400.00	30,241.96
189054109	CLOROX CO DEL	127,511.00	9,194,248.87
189754104	COACH INC	52,780.00	3,197,860.63
191216100	COCA COLA CO	927,709.00	62,559,330.98
191219104	COCA COLA ENTERPRISES INC	305,606.00	11,878,398.68
191241108	COCA-COLA FEMSA S A DE C V	22,700.00	675,353.20
192108108	COEUR D ALENE MINES CORP IDA	4,000.00	21,881.04
192422103	COGNEX CORP	1,500.00	77,388.09
192446102	COGNIZANT TECHNOLOGY SOLUTIO	22,456.00	765,041.28
19244C109	COGNOS INC	1,761,597.00	84,900,863.07
192479103	COHERENT INC	700.00	28,014.97
193294105	COLE KENNETH PRODTNS INC	1,450.00	66,623.88
194162103	COLGATE PALMOLIVE CO	829,349.00	64,764,042.30

194830204	COLLINS & AIKMAN CORP NEW	760.00	5,696.04
195493309	COLONIAL BANGROUP INC	2,250.00	54,813.21
195872106	COLONIAL PPTYS TR	21,400.00	1,105,504.69
198516106	COLUMBIA SPORTSWEAR CO	8,750.00	640,777.94
20030N101	COMCAST CORP NEW	673,445.00	25,308,678.84
20030N200	COMCAST CORP NEW	187,780.00	6,951,260.23
200340107	COMERICA INC	152,118.00	11,167,310.60
200519106	COMMERCE BANCORP INC NJ	19,000.00	1,401,338.49
200525103	COMMERCE BANCSHARES INC	1,390.00	85,625.06
200641108	COMMERCE GROUP INC MASS	700.00	46,334.98
200693208	COMMERCE ONE INC DEL	420.00	534.96
201647104	COMMERCIAL FEDERAL CORPORATI	34,100.00	1,239,000.48
202218103	COMMERCIAL NET LEASE RLTY IN	1,600.00	36,897.44
203349105	COMMONWEALTH TEL ENTERPRISES	1,285.00	77,132.61
203372107	COMMSCOPE INC	67,300.00	1,935,486.59
203668108	COMMUNITY HEALTH SYS INC NEW	83,500.00	2,996,971.77
203902101	COMMUNITY FIRST BANKSHARES I	750.00	32,369.06
204409601	COMPANHIA ENERGETICA DE MINA	32,328.00	651,023.37
20440T201	COMPANHIA BRASILEIRA DE DIST	18,799.00	436,042.34
20440W105	COMPANHIA SIDERURGICA NACION	15,336.00	250,030.78
204412100	COMPANHIA VALE DO RIO DOCE	36,324.00	1,904,224.86
204412209	COMPANHIA VALE DO RIO DOCE	23,299.00	1,485,373.28
20441W203	COMPANHIA DE BEBIDAS DAS AME	98,900.00	2,661,285.51
204421101	COMPANIA ANONIMA NACIONL TEL	27,635.00	746,590.27
204448104	COMPANIA DE MINAS BUENAVENTU	261,800.00	7,757,284.54
20449H109	COMPASS BANCSHARES INC	4,991.00	287,742.38
20478N100	COMPUCREDIT CORP	2,005.00	46,505.92
204912109	COMPUTER ASSOC INTL INC	205,891.00	7,745,916.93
205363104	COMPUTER SCIENCES CORP	30,413.00	1,893,240.35
205638109	COMPUWARE CORP	58,197.00	514,982.34
205826209	COMTECH TELECOMMUNICATIONS C	975.00	29,491.14
205862402	COMVERSE TECHNOLOGY INC	80,112.00	2,141,758.67
205887102	CONAGRA FOODS INC	217,922.00	7,912,205.19
206186108	CONCORD COMMUNICATIONS INC	2,800.00	42,834.28
207142100	CONEXANT SYSTEMS INC	8,433.00	48,957.34
20825C104	CONOCOPHILLIPS	200,536.00	20,484,863.61
208464883	CONSECO INC	1,900.00	50,693.76
20854P109	CONSOL ENERGY INC	1,900.00	91,707.30
209115104	CONSOLIDATED EDISON INC	130,416.00	6,951,851.89

</TABLE>

<S>	<C>	<C>	<C>
209341106	CONSOLIDATED GRAPHICS INC	5,700.00	336,642.21
21036P108	CONSTELLATION BRANDS INC	1,900.00	94,585.89
210371100	CONSTELLATION ENERGY GROUP I	139,269.00	7,076,874.16
210795308	CONTINENTAL AIRLS INC	2,989.00	45,565.29
212485106	CONVERGYS CORP	97,844.00	2,020,238.88
216640102	COOPER CAMERON CORP	43,863.00	2,864,013.75
216648402	COOPER COS INC	14,300.00	1,211,141.04
216831107	COOPER TIRE & RUBR CO	45,484.00	1,402,601.48
217016104	COORS ADOLPH CO	16,157.00	1,567,065.09
217204106	COPART INC	4,889.00	175,016.54
217510205	COPPER MTN NETWORKS INC	35.00	569.68
218868107	CORINTHIAN COLLEGES INC	3,250.00	107,803.00
21887F100	CORIXA CORP	1,800.00	11,270.34
219023108	CORN PRODS INTL INC	718.00	44,683.55
21922V102	CORNERSTONE RLTY INCOME TR I	3,300.00	38,802.65
219350105	CORNING INC	341,017.00	5,970,929.86
21988R102	CORPORATE EXECUTIVE BRD CO	-12,800.00	-991,768.86
22025Y407	CORRECTIONS CORP AMER NEW	700.00	37,062.35
220873103	CORUS BANKSHARES INC	700.00	38,582.76
220874101	CORUS ENTERTAINMENT INC	1,067,569.00	27,703,415.55
221009103	CORVIS CORP	34,800.00	65,323.77
221222607	COSINE COMMUNICATIONS INC	80.00	459.07
221485105	COST PLUS INC CALIF	900.00	39,156.60
22160K105	COSTCO WHSL CORP NEW	256,547.00	14,126,563.53
22163N106	COTT CORP QUE	1,661,705.00	71,961,928.00
22226R102	COUNSEL CORP	582,260.00	383,825.79
222372104	COUNTRYWIDE FINANCIAL CORP	45,195.00	4,256,812.54
222795106	COUSINS PPTYS INC	1,100.00	48,595.48
222816100	COVANCE INC	1,350.00	69,830.28
222862104	COVENTRY HEALTH CARE INC	25,575.00	1,676,765.41

224044107	COX COMMUNICATIONS INC NEW	19,286.00	716,658.06
224051102	COX RADIO INC	133,300.00	3,106,187.93
22409V102	CP SHIPS LTD	2,385,967.00	56,428,119.45
224399105	CRANE CO	36,361.00	1,530,294.23
224633107	CRAWFORD & CO	1,300.00	8,592.87
225223106	CRAY INC	1,200.00	10,650.92
225302108	CREDENCE SYS CORP	1,250.00	23,127.94
225401108	CREDIT SUISSE GROUP	34,540.00	1,637,988.00
225447101	CREE INC	3,150.00	98,319.88
225606102	CREO INC	1,717,107.00	20,090,151.90
225756105	CRESCENT REAL ESTATE EQUITIE	4,114.00	88,915.43
227116100	CROMPTON CORP	2,500.00	21,116.81
227483104	CROSS CTRY HEALTHCARE INC	550.00	13,384.04
22757R109	CROSS TIMBERS RTY TR	31.00	1,149.64
22765D100	CROSSROADS SYS INC	2,600.00	6,100.41
228227104	CROWN CASTLE INTL CORP	499,628.00	9,880,674.55
228368106	CROWN HOLDINGS INC	3,750.00	50,127.29
228411104	CROWN MEDIA HLDGS INC	4,750.00	54,260.15
228903100	CRYOLIFE INC	99,300.00	701,629.22
22942F101	CRYSTALLEX INTL CORP	1,279,300.00	4,400,792.00
22943D105	CTI MOLECULAR IMAGING INC	800.00	15,209.47
229669106	CUBIC CORP	600.00	16,837.14
229678107	CUBIST PHARMACEUTICALS INC	222,700.00	3,314,293.78
229899109	CULLEN FROST BANKERS INC	18,950.00	1,136,972.76
230215105	CULP INC	1,000.00	10,431.04
231021106	CUMMINS INC	6,009.00	503,535.42
231082108	CUMULUS MEDIA INC	1,957.00	44,106.88
23126R101	CURAGEN CORP	700.00	5,640.54
231292103	CURON MED INC	900.00	2,039.28
231561101	CURTISS WRIGHT CORP	1,400.00	105,471.44
23251P102	CYBERONICS INC	450.00	20,127.34
232572107	CYMER INC	600.00	30,118.61
232806109	CYPRESS SEMICONDUCTOR CORP	2,950.00	56,124.47
232820100	CYTEC INDS INC	750.00	45,702.82

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
232824300	CYTOGEN CORP	61,600.00	1,313,184.18
23282W100	CYTOKINETICS INC	300.00	5,973.04
232946103	CYTYC CORP	3,010.00	102,384.63
233162304	DDI CORP	7.00	77.24
23325G104	DJ ORTHOPEDICS INC	3,100.00	95,595.48
233293109	DPL INC	3,500.00	91,130.78
23330X100	DRS TECHNOLOGIES INC	111.00	4,747.46
23331A109	D R HORTON INC	8,263.00	314,632.73
233326107	DST SYS INC DEL	76,312.00	4,920,343.45
233331107	DTE ENERGY CO	115,661.00	6,286,638.57
23342J206	DADE BEHRING HLDGS INC	43,272.00	2,756,964.70
235811106	DANA CORP	99,035.00	2,602,511.05
235851102	DANAHER CORP DEL	286,224.00	19,828,589.34
237194105	DARDEN RESTAURANTS INC	528,498.00	14,546,114.90
237926100	DATAMIRROR CORP	245,000.00	2,856,700.00
238113104	DATASCOPE CORP	700.00	37,250.06
23918K108	DAVITA INC	38,950.00	1,610,010.81
242370104	DEAN FOODS CO NEW	5,657.00	282,982.27
242728103	DEB SHOPS INC	650.00	20,967.99
243586104	DECODE GENETICS INC	107,200.00	1,221,691.40
24359C100	DECOMA INTERNATIONAL INC	200.00	2,542.00
244199105	DEERE & CO	58,452.00	5,496,665.03
24522P103	DEL MONTE FOODS CO	4,391.00	59,768.48
24702R101	DELL INC	1,466,257.00	70,195,512.41
247126105	DELPHI CORP	83,394.00	1,194,083.44
247131105	DELPHI FINL GROUP INC	1,050.00	62,646.54
247357106	DELTA & PINE LD CO	1,700.00	50,030.09
247361108	DELTA AIR LINES INC DEL	16,370.00	156,270.31
248019101	DELUXE CORP	32,811.00	1,913,623.65
248239105	DENDRITE INTL INC	500.00	12,455.57
24823Q107	DENDREON CORP	247.00	4,056.77
249030107	DENTSPLY INTL INC NEW	1,450.00	101,286.96
251591103	DEVELOPERS DIVERSIFIED RLTY	1,725.00	81,803.51
25179M103	DEVON ENERGY CORP NEW	69,393.00	79,100.00
251893103	DEVRY INC DEL	2,940.00	108,084.29

25243Q205	DIAGEO P L C	240,175.00	17,542,743.94
252450101	DIAGNOSTIC PRODS CORP	500.00	29,456.28
25271C102	DIAMOND OFFSHORE DRILLING IN	86,550.00	2,765,278.77
252787106	DIAMONDS TR	4,700.00	658,824.44
25278F106	DIAMONDCLUSTER INTL INC	6,650.00	77,479.93
253393102	DICKS SPORTING GOODS INC	850.00	38,006.91
253651103	DIEBOLD INC	42,400.00	3,005,108.46
253855100	DIGITAL LIGHTWAVE INC	350.00	811.82
25385P106	DIGITAL INSIGHT CORP	5,600.00	155,644.99
25388B104	DIGITAL RIV INC	750.00	32,811.50
25389G102	DIGITAL THEATER SYS INC	2,200.00	77,133.35
253921100	DIGITAL GENERATION SYS INC	3,100.00	6,151.36
253922108	DIME CMNTY BANCSHARES	2,568.00	60,184.44
254067101	DILLARDS INC	16,677.00	498,621.04
254546104	DIONEX CORP	500.00	36,984.59
25459L106	DIRECTV GROUP INC	297,114.00	6,738,574.82
254668106	DISCOVERY LABORATORIES INC N	18,300.00	235,297.60
254687106	DISNEY WALT CO	635,500.00	21,717,701.44
25475V104	DISTRIBUTED ENERGY SYS CORP	1,750.00	6,381.97
25500M103	DITECH COMMUNICATIONS CORP	400.00	12,517.24
255064107	DIVERSA CORP	65,800.00	893,682.28
256069105	DOBSON COMMUNICATIONS CORP	1,850.00	8,086.06
256669102	DOLLAR GEN CORP	479,227.00	12,567,761.62
256747106	DOLLAR TREE STORES INC	63,545.00	2,336,980.01
25746U109	DOMINION RES INC VA NEW	120,272.00	10,171,945.47
257561100	DOMTAR INC	3,997,958.00	68,804,857.18
257651109	DONALDSON INC	1,900.00	74,639.55
257867101	DONNELLEY R R & SONS CO	32,872.00	1,455,294.88
25811P100	DORAL FINL CORP	2,025.00	93,668.15

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
25822C205	DOREL INDS INC	571,035.00	24,953,944.50
258609304	DOUBLECLICK INC	2,771.00	28,867.25
260003108	DOVER CORP	81,750.00	4,614,425.76
260543103	DOW CHEM CO	184,022.00	10,040,402.21
260561105	DOW JONES & CO INC	39,549.00	2,391,442.01
261018105	DOWNNEY FINL CORP	650.00	46,406.71
261876106	DREXLER TECHNOLOGY CORP	1,600.00	28,595.52
263534109	DU PONT E I DE NEMOURS & CO	426,014.00	25,284,271.62
264399106	DUKE ENERGY CORP	349,404.00	9,505,122.65
264411505	DUKE REALTY CORP	4,400.00	187,656.73
26483E100	DUN & BRADSTREET CORP DEL NE	13,556.00	979,825.41
26613X101	DUPONT PHOTOMASKS INC	900.00	24,531.70
266233105	DUQUESNE LT HLDGS INC	1,300.00	33,656.85
267475101	DYCOM INDS INC	1,700.00	63,819.70
268158102	DYNAVAX TECHNOLOGIES CORP	2,100.00	18,751.73
26816Q101	DYNEGY INC NEW	237,626.00	1,357,223.47
268484102	EGL INC	10,250.00	365,555.49
268648102	E M C CORP MASS	564,114.00	8,622,206.49
268664109	EMC INS GROUP INC	1,800.00	56,375.86
26874Q100	ENSCO INTL INC	5,130.00	200,151.18
26875P101	EOG RES INC	126,660.00	10,139,916.08
268780103	E ON AG	25,000.00	2,429,774.19
26881Q101	EPIX MEDICAL INC	29,200.00	826,062.89
26881V100	E PIPHANY INC	950.00	6,152.03
269246104	E TRADE FINANCIAL CORP	56,430.00	843,592.53
26926P100	EVCI CAREER COLLEGES INC	1,250.00	17,614.10
26969P108	EAGLE MATERIALS INC	669.00	63,702.22
26969P207	EAGLE MATERIALS INC	1,184.00	109,930.77
270321102	EARTHLINK INC	7,429.00	103,090.47
27579R104	EAST WEST BANCORP INC	2,428.00	99,938.97
277276101	EASTGROUP PPTY INC	5,400.00	243,772.48
277432100	EASTMAN CHEM CO	10,113.00	626,832.79
277461109	EASTMAN KODAK CO	92,771.00	3,355,523.82
278058102	EATON CORP	91,876.00	7,974,851.04
278265103	EATON VANCE CORP	59,350.00	3,040,503.91
278642103	EBAY INC	232,541.00	28,668,110.84
27874N105	ECHELON CORP	350.00	5,251.05
278762109	ECHOSTAR COMMUNICATIONS NEW	280,000.00	11,543,857.50
278856109	ECLIPSYS CORP	1,550.00	31,712.76
278865100	ECOLAB INC	72,264.00	3,071,348.27

281020107	EDISON INTL	118,489.00	4,062,155.72
28139T101	EDUCATION MGMT CORP	55,940.00	2,464,551.10
281760108	EDWARDS AG INC	1,800.00	82,126.30
28176E108	EDWARDS LIFESCIENCES CORP	69,350.00	3,240,388.29
28224R101	EFUNDS CORP	800.00	18,770.50
28336L109	EL PASO CORP	140,286.00	1,482,137.02
283677854	EL PASO ELEC CO	4,600.00	95,225.43
284131208	ELAN PLC	95,700.00	3,174,383.83
284902103	ELDORADO GOLD CORP NEW	4,526,088.00	15,705,525.36
285218103	ELECTRO RENT CORP	2,600.00	36,497.90
285229100	ELECTRO SCIENTIFIC INDS	700.00	26,569.64
285512109	ELECTRONIC ARTS INC	73,827.00	5,399,552.67
285661104	ELECTRONIC DATA SYS NEW	330,605.00	8,488,012.09
286082102	ELECTRONICS FOR IMAGING INC	1,950.00	73,884.71
29076N107	EMAGIN CORP	1,150.00	2,590.33
290787100	EMBARCADERO TECHNOLOGIES INC	500.00	8,285.84
29081M102	EMBRAER-EMPRESA BRASILEIRA D	177,500.00	6,803,937.54
290846104	EMCORE CORP	1,450.00	6,337.73
29084Q100	EMCOR GROUP INC	300.00	17,689.86
291011104	EMERSON ELEC CO	359,596.00	30,590,126.80
291525103	EMMIS COMMUNICATIONS CORP	6,621.00	186,241.68
292052107	EMPIRE RESORTS INC	430.00	8,100.14
292475209	EMULEX CORP	7,100.00	136,221.54
292505104	ENCANA CORP	11,105,969.00	639,016,079.03

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
29250N105	ENBRIDGE INC	5,776,523.00	281,374,435.33
29256X107	ENCYSIVE PHARMACEUTICALS INC	69,800.00	795,466.98
29258N107	ENDESA S A	105.00	2,632.00
29264F205	ENDO PHARMACEUTICALS HLDGS I	2,850.00	89,605.67
29265N108	ENERGEN CORP	1,414.00	90,980.43
29266M109	ENERGY EAST CORP	4,989.00	162,208.29
29266R108	ENERGIZER HLDGS INC	2,985.00	180,096.24
29266S106	ENDOLOGIX INC	5,200.00	34,092.59
29274F104	ENERSIS S A	133,350.00	1,065,582.51
29275G101	ENERNORTH INDS INC	1.00	1.00
292845104	ENGELHARD CORP	17,867.00	773,991.87
292866100	ENGINEERED SUPPORT SYS INC	525.00	41,184.82
29355X107	ENPRO INDS INC	101.00	3,111.04
29362U104	ENTEGRIS INC	10,000.00	155,124.78
293637104	ENTERASYS NETWORKS INC	3,800.00	10,750.13
293639100	ENTERCOM COMMUNICATIONS CORP	26,260.00	1,313,261.94
29364G103	ENTERGY CORP NEW	37,649.00	2,827,267.00
293792107	ENTERPRISE PRODS PARTNERS L	4,499.00	128,180.73
29382R107	ENTRAVISION COMMUNICATIONS C	2,050.00	21,108.77
293848107	ENTRUST INC	44,250.00	263,918.46
293904108	ENZON PHARMACEUTICALS INC	75,850.00	1,297,639.52
294100102	ENZO BIOCHEM INC	2,265.00	45,551.98
29412E100	EON LABS INC	3,800.00	208,532.21
294429105	EQUIFAX INC	51,720.00	1,716,253.85
294549100	EQUITABLE RES INC	1,250.00	86,662.73
294592308	EQUITEX INC	2,350.00	2,867.19
294741103	EQUITY OFFICE PROPERTIES TRU	63,089.00	2,300,754.89
294752100	EQUITY ONE	3,092.00	74,952.43
29476L107	EQUITY RESIDENTIAL	45,436.00	1,811,101.56
29481V108	ERESEARCHTECHNOLOGY INC	900.00	33,786.90
29530P102	ERIE INDYTY CO	841.00	52,747.76
297178105	ESSEX PPTY TR INC	1,350.00	123,714.35
297602104	ETHAN ALLEN INTERIORS INC	850.00	40,924.38
299900308	EVERGREEN RES INC	900.00	48,749.67
300645108	EXAR CORP	8,200.00	161,174.24
30161N101	EXELON CORP	103,254.00	4,608,411.77
30161Q104	EXELIXIS INC	184,481.00	2,495,689.87
302130109	EXPEDITORS INTL WASH INC	36,830.00	2,439,857.03
302182100	EXPRESS SCRIPTS INC	180,302.00	19,140,443.68
30218U108	EXPRESSJET HOLDINGS INC	2,200.00	35,808.75
30224T871	EXTENDICARE INC CDA	1,668,399.00	25,027,032.40
30226D106	EXTREME NETWORKS INC	4,850.00	35,894.56
302284104	EXULT INC DEL	5,721.00	41,266.92
302297106	EYETECH PHARMACEUTICALS INC	9,000.00	517,904.91
30231G102	EXXON MOBIL CORP	2,931,555.00	174,135,795.05

30241L109	FEI CO	350.00	11,220.07
302445101	FLIR SYS INC	32,979.00	2,427,491.02
302491303	F M C CORP	761.00	43,985.60
30249U101	FMC TECHNOLOGIES INC	78,678.00	3,038,040.82
302520101	FNB CORP PA	1,039.00	28,418.00
30253R101	FNX MNG CO INC	544,800.00	3,432,240.00
302571104	FPL GROUP INC	65,790.00	5,640,897.92
302930102	F N B CORP VA	500.00	19,320.21
302941109	FTI CONSULTING INC	675.00	14,932.60
303075105	FACTSET RESH SYS INC	5,400.00	342,237.16
303250104	FAIR ISAAC CORP	31,662.00	1,417,008.59
303726103	FAIRCHILD SEMICONDUCTOR INTL	82,700.00	1,815,106.01
303901102	FAIRFAX FINL HLDGS LTD	268,204.00	61,095,094.25
305204109	FAIRMONT HOTELS RESORTS INC	997,299.00	35,959,868.94
306075102	FALCON PRODS INC	1,000.00	3,566.40
307000109	FAMILY DLR STORES INC	122,558.00	4,998,603.40
30744P102	FARGO ELECTRONICS INC	2,250.00	33,515.40
307675108	FARMER BROS CO	500.00	17,986.16
311900104	FASTENAL CO	2,100.00	160,009.13

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
313400301	FEDERAL HOME LN MTG CORP	372,355.00	31,601,573.36
313586109	FEDERAL NATL MTG ASSN	400,960.00	38,362,181.61
313747206	FEDERAL REALTY INVT TR	800.00	44,609.43
313855108	FEDERAL SIGNAL CORP	2,550.00	63,625.96
31410H101	FEDERATED DEPT STORES INC DE	123,048.00	8,100,351.35
314211103	FEDERATED INVS INC PA	53,553.00	2,178,447.95
31428X106	FEDEX CORP	132,931.00	14,559,113.92
31430F101	FELCOR LODGING TR INC	950.00	15,411.92
315405100	FERRO CORP	8,250.00	295,112.48
315616102	F5 NETWORKS INC	3,000.00	106,509.18
316326107	FIDELITY NATL FINL INC	6,549.30	327,881.57
316773100	FIFTH THIRD BANCORP	168,524.00	12,151,513.18
316869106	FILENET CORP	1,450.00	61,374.84
31787A101	FINISAR	19,650.00	52,164.56
317923100	FINISH LINE INC	1,700.00	68,765.73
318457108	FIRST ACCEPTANCE CORP	5,500.00	51,618.88
31845F100	FIRST ADVANTAGE CORP	1,600.00	40,544.28
318522307	FIRST AMERN CORP CALIF	1,380.00	47,902.58
318672102	FIRST BANCORP P R	675.00	36,879.00
319383105	FIRST BUSEY CORP	1,100.00	43,123.88
319439105	FIRST CHARTER CORP	900.00	26,293.45
31946M103	FIRST CTZNS BANCSHARES INC N	350.00	57,250.03
319829107	FIRST COMWLTH FINL CORP PA	2,645.00	45,995.30
319960100	FIRST FED CAP CORP	1,500.00	55,969.61
319963104	FIRST DATA CORP	710,294.00	42,359,829.33
32006W106	FIRST DEFIANCE FINL CORP	1,250.00	37,038.22
320218100	FIRST FINL CORP IND	700.00	29,938.95
320517105	FIRST HORIZON NATL CORP	85,828.00	5,232,409.82
32054K103	FIRST INDUSTRIAL REALTY TRUS	650.00	32,140.46
320734106	FIRST LONG IS CORP	450.00	27,862.13
320771108	FIRST MARBLEHEAD CORP	1,200.00	64,774.31
320867104	FIRST MIDWEST BANCORP DEL	999.00	47,160.60
320960107	FIRST HEALTH GROUP CORP	1,850.00	38,718.85
321100109	FIRST NATL BANKSHRS FL INC N	1,070.00	27,185.72
33582V108	FIRST NIAGARA FINL GP INC	3,180.00	51,163.02
335847208	FIRST OAK BROOK BANCSHARES I	1,425.00	57,890.23
33761N109	FIRSTSERVICE CORP	820,200.00	27,271,650.00
33762X106	FIRSTBANK NW CORP	369.00	13,434.58
337738108	FISERV INC	315,869.00	16,469,967.96
337907109	FIRSTFED FINL CORP	10,000.00	557,752.00
337915102	FIRSTMERIT CORP	2,650.00	93,692.28
337930101	FLAGSTAR BANCORP INC	17,000.00	453,119.87
337932107	FIRSTENERGY CORP	110,833.00	5,559,101.49
338032204	FISHER SCIENTIFIC INTL INC	74,450.00	5,764,537.87
33832D106	FIVE STAR QUALITY CARE INC	2,291.00	13,515.30
340632108	FLORIDA EAST COAST INDS	1,294.00	67,055.06
341140101	FLORIDA ROCK INDS INC	862.00	48,736.99
343412102	FLUOR CORP NEW	60,679.00	3,877,739.32
343498101	FLOWERS FOODS INC	1,687.00	59,147.25
34354P105	FLOWERVE CORP	2,397.00	80,151.62

344419106	FOMENTO ECONOMICO MEXICANO S	24,000.00	1,475,039.52
344849104	FOOT LOCKER INC	4,250.00	138,693.88
345370860	FORD MTR CO DEL	336,443.00	7,057,743.54
345425102	FORDING CDN COAL TR	564.00	31,837.80
345550107	FOREST CITY ENTERPRISES INC	600.00	42,635.85
345838106	FOREST LABS INC	213,524.00	16,212,166.82
346091705	FOREST OIL CORP	9,925.00	363,545.70
346563109	FORRESTER RESH INC	1,950.00	48,759.73
349631101	FORTUNE BRANDS INC	96,566.00	9,765,614.48
349882100	FOSSIL INC	1,350.00	49,322.84
35063R100	FOUNDRY NETWORKS INC	3,654.00	68,930.34
35100E104	FOUR SEASONS HOTEL INC	270,434.00	21,686,102.46
35138T107	FOX ENTMT GROUP INC	7,721.00	276,396.55
352128201	FRANKFORT FIRST BANCORP INC	300.00	9,082.24

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
354613101	FRANKLIN RES INC	129,859.00	8,719,351.39
356108100	FREDS INC	650.00	19,251.16
356602102	FREEMARKETS INC	450.00	3,933.76
35671D857	FREEPORT-MCMORAN COPPER & GO	383,377.00	16,920,706.37
357288109	FREMONT GEN CORP	1,700.00	40,229.20
358434108	FRIEDMAN BILLINGS RAMSEY GRO	4,642.00	123,168.24
359065109	FRONTIER AIRLINES INC NEW	2,900.00	42,303.34
35914P105	FRONTIER OIL CORP	650.00	18,466.82
35952H106	FUELCELL ENERGY INC	200.00	3,131.99
359694106	FULLER H B CO	1,000.00	38,077.30
360271100	FULTON FINL CORP PA	2,525.00	68,215.68
360921100	FURNITURE BRANDS INTL INC	1,200.00	40,302.95
361268105	G & K SVCS INC	4,500.00	242,481.34
361448103	GATX CORP	1,250.00	45,585.50
36159R103	GEO GROUP INC	1,500.00	41,026.95
36229U102	GSI LUMONICS INC	463,914.00	10,507,652.10
36238T104	GTC BIOTHERAPEUTICS INC	3,400.00	7,156.92
362418105	GABLES RESIDENTIAL TR	4,987.00	227,201.16
363576109	GALLAGHER ARTHUR J & CO	1,948.00	79,528.73
36466R101	GAMESTOP CORP	1,300.00	26,528.08
364730101	GANNETT INC	43,676.00	4,968,696.96
364760108	GAP INC DEL	227,451.00	7,395,113.56
364915108	GAMMON LAKE RES INC	277,400.00	2,446,668.00
366651107	GARTNER INC	2,600.00	46,084.26
366651206	GARTNER INC	300.00	5,184.68
367626108	GATEWAY INC	213,898.00	1,290,526.85
367905106	GAYLORD ENTMT CO NEW	1,804.00	75,923.40
368289104	GEAC COMPUTER LTD	1,872,151.00	17,205,067.69
36866T103	GEN-PROBE INC NEW	24,300.00	1,541,696.25
36866W106	GEMSTAR-TV GUIDE INTL INC	5,855.00	37,680.44
368682100	GENCORP INC	1,250.00	22,440.80
368689105	GENE LOGIC INC	1,300.00	7,059.05
368709101	GENENCOR INTL INC	2,550.00	55,967.60
368710406	GENENTECH INC	175,540.00	13,226,965.33
369385109	GENERAL COMMUNICATION INC	2,326.00	24,738.05
369550108	GENERAL DYNAMICS CORP	65,225.00	8,683,826.58
369604103	GENERAL ELEC CO	4,489,474.00	194,719,585.48
370021107	GENERAL GROWTH PPTYS INC	6,850.00	271,574.95
370334104	GENERAL MLS INC	275,572.00	17,561,059.25
370442105	GENERAL MTRS CORP	395,899.00	24,729,597.93
371532102	GENESCO INC	1,400.00	44,354.69
371559105	GENESE & WYO INC	1,100.00	34,953.35
37184D101	GENESIS HEALTHCARE CORP	703.00	27,371.57
371901109	GENTEX CORP	1,400.00	74,481.34
372460105	GENUINE PARTS CO	74,818.00	3,979,899.71
37247D106	GENWORTH FINL INC	68,000.00	2,092,374.45
372917104	GENZYME CORP	84,627.00	5,370,234.57
373200203	GEORGIA GULF CORP	1,400.00	67,311.01
373298108	GEORGIA PAC CORP	171,791.00	8,517,558.40
373737105	GERDAU S A	21,734.00	353,175.11
373865104	GERMAN AMERN BANCORP	231.00	5,203.18
374276103	GETTY IMAGES INC	9,000.00	724,005.00
37476F103	GIBALTAR STL CORP	2,200.00	96,807.51
375558103	GILEAD SCIENCES INC	354,420.00	31,837,560.09
375766102	GILLETTE CO	355,254.00	20,193,732.77

375916103	GILDAN ACTIVEWEAR INC	255,553.00	9,774,902.25
37637Q105	GLACIER BANCORP INC NEW	2,137.00	80,712.20
376775102	GLAMIS GOLD LTD	1,813,922.00	116,341.57
377316104	GLATFELTER	100.00	1,887.78
37733W105	GLAXOSMITHKLINE PLC	129,265.00	7,146,444.64
37803P105	GLENBOROUGH RLTY TR INC	39,500.00	971,809.12
379302102	GLIMCHER RLTY TR	900.00	26,691.65
379336100	GLOBAL INDS LTD	3,400.00	26,074.91
37936S109	GLOBAL PMT TECHNOLOGIES INC	3,500.00	17,315.79

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
37940X102	GLOBAL PMTS INC	28,850.00	1,741,402.30
38059T106	GOLD FIELDS LTD NEW	141,000.00	1,986,870.83
380956409	GOLDCORP INC NEW	4,097,208.00	63,596,810.91
38119T104	GOLDEN STAR RES LTD CDA	1,405,840.00	8,758,383.20
381317106	GOLDEN WEST FINL CORP DEL	64,306.00	9,169,312.96
38141G104	GOLDMAN SACHS GROUP INC	137,054.00	17,302,384.97
382388106	GOODRICH CORP	47,439.00	2,056,295.73
382550101	GOODYEAR TIRE & RUBR CO	25,890.00	315,532.24
382588101	GOODYS FAMILY CLOTHING INC	1,400.00	19,465.01
384109104	GRACO INC	59,275.00	2,467,635.29
384313102	GRAFTECH INTL LTD	206,050.00	2,889,695.68
384802104	GRAINGER W W INC	43,247.00	3,334,046.38
387328107	GRANITE CONSTR INC	2,350.00	57,438.40
38821G101	GRANT PRIDECO INC	21,785.00	539,184.09
390064103	GREAT ATLANTIC & PAC TEA INC	600.00	6,162.09
390568103	GREAT LAKES CHEM CORP	55,939.00	2,029,505.80
391164100	GREAT PLAINS ENERGY INC	1,850.00	73,667.51
391648102	GREATER BAY BANCORP	1,100.00	42,622.44
39167B102	GREATER CHINA FD INC	47,800.00	904,920.44
395384100	GREENPOINT FINL CORP	4,800.00	255,493.32
39787M108	GREY GLOBAL GROUP INC	28.00	36,977.89
397888108	GREY WOLF INC	7,700.00	43,772.81
398433102	GRIFFON CORP	3,025.00	90,362.53
398905109	GROUP 1 AUTOMOTIVE INC	400.00	17,810.52
39945C109	GROUPE CGI INC	3,791,025.00	34,308,776.20
400131306	GRUMA S A DE CV	94,340.00	847,458.58
40049J206	GRUPO TELEVISIA SA DE CV	185,100.00	11,234,783.79
400518106	GTECH HLDGS CORP	2,093.00	129,954.65
40051E202	GRUPO AEROPORTUARIO DEL SURE	5,900.00	146,342.86
401617105	GUESS INC	4,400.00	94,978.73
401698105	GUIDANT CORP	178,354.00	13,362,433.60
402040109	GUITAR CTR MGMT INC	1,400.00	83,472.41
402629109	GULFMARK OFFSHORE INC	800.00	16,925.63
404119109	HCA INC	622,209.00	34,600,016.24
404132102	HCC INS HLDGS INC	2,150.00	96,308.08
404251100	HNI CORP	950.00	53,916.25
40426W101	HRPT PPTYS TR	4,100.00	55,025.72
404280406	HSBC HLDGS PLC	160,579.00	15,959,799.28
405024100	HAEMONETICS CORP	31,150.00	1,238,313.35
405217100	HAIN CELESTIAL GROUP INC	600.00	14,560.55
406216101	HALLIBURTON CO	65,599.00	2,661,273.93
410120109	HANCOCK HLDG CO	750.00	29,221.65
410768105	HANOVER COMPRESSOR CO	10,550.00	168,324.46
412693103	HARLAND JOHN H CO	700.00	27,545.71
412822108	HARLEY DAVIDSON INC	102,141.00	8,482,407.10
412824104	HARLEYSVILLE GROUP INC	2,900.00	73,292.10
413086109	HARMAN INTL INDS INC	1,050.00	128,108.66
413160102	HARMONIC INC	1,139.00	13,011.01
413216300	HARMONY GOLD MNG LTD	10,400.00	147,664.84
413619107	HARRAHS ENTMT INC	19,391.00	1,406,517.94
413875105	HARRIS CORP DEL	65,450.00	4,453,418.44
415864107	HARSCO CORP	7,350.00	463,162.09
416196103	HARTE-HANKS INC	1,500.00	49,091.56
416515104	HARTFORD FINL SVCS GROUP INC	171,849.00	15,838,146.02
418056107	HASBRO INC	139,777.00	3,560,714.24
419870100	HAWAIIAN ELEC INDUSTRIES	1,300.00	45,491.65
421915109	HEALTH CARE PPTY INVS INC	2,940.00	94,428.42
421933102	HEALTH MGMT ASSOC INC NEW	189,314.00	5,690,705.95
421946104	HEALTHCARE RLTY TR	1,500.00	75,376.97
42217K106	HEALTH CARE REIT INC	900.00	39,216.94

42219D308	HEALTHAXIS INC	1,670.00	5,306.55
42222G108	HEALTH NET INC	4,270.00	151,712.57
422317107	HEARST-ARGYLE TELEVISION INC	1,550.00	53,575.03
422347104	HEARTLAND EXPRESS INC	41,796.00	1,533,199.32

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
422819102	HEIDRICK & STRUGGLES INTL IN	1,150.00	45,762.48
423074103	HEINZ H J CO	58,045.00	3,050,252.46
423319102	HELIX TECHNOLOGY CORP	1,050.00	30,028.11
423452101	HELMERICH & PAYNE INC	800.00	28,016.31
426281101	HENRY JACK & ASSOC INC	60,450.00	1,629,071.58
427056106	HERCULES INC	109,954.00	1,796,999.74
42725M107	HERITAGE PPTY INVT TR INC	1,450.00	52,607.01
427866108	HERSHEY FOODS CORP	153,780.00	9,539,973.35
42822Q100	HEWITT ASSOCS INC	72,700.00	2,680,494.44
428236103	HEWLETT PACKARD CO	968,849.00	27,405,818.83
428656102	HIBERNIA CORP	4,600.00	149,869.04
429060106	HICKORY TECH CORP	1,450.00	19,654.72
431284108	HIGHWOODS PPTYS INC	1,000.00	31,507.63
431294107	HILB ROGAL & HOBBS CO	10,589.00	506,556.16
431573104	HILLENBRAND INDS INC	1,900.00	153,991.84
432848109	HILTON HOTELS CORP	112,415.00	2,812,442.87
433245107	HINES HORTICULTURE INC	1,950.00	11,137.61
435569108	HOLLINGER INTL INC	2,865.00	64,494.57
436141105	HOLLYWOOD ENTMT CORP	3,036.00	54,382.11
436926109	HOME FED BANCORP	700.00	23,463.13
437076102	HOME DEPOT INC	1,197,383.00	56,291,061.92
437306103	HOME PROPERTIES INC	700.00	36,583.70
437852106	HOMESTORE INC	3,750.00	20,060.97
438128308	HONDA MOTOR LTD	0.00	0.00
438516106	HONEYWELL INTL INC	437,731.00	21,497,701.52
439104100	HOOPER HOLMES INC	9,200.00	70,802.33
440327104	HORACE MANN EDUCATORS CORP N	10,950.00	256,627.59
440452100	HORMEL FOODS CORP	3,190.00	133,014.47
441060100	HOSPIRA INC	33,119.10	1,225,228.91
44106M102	HOSPITALITY PPTYS TR	1,520.00	86,204.86
44107P104	HOST MARRIOTT CORP NEW	9,650.00	159,916.62
441339108	HOT TOPIC INC	2,550.00	70,053.52
442120101	HOUSTON EXPL CO	1,600.00	111,207.17
442487203	HOVNANIAN ENTERPRISES INC	900.00	41,883.69
443510201	HUBBELL INC	5,410.00	338,809.00
443683107	HUDSON CITY BANCORP	4,850.00	217,448.20
444165104	HUDSON UNITED BANCORP	1,100.00	54,981.48
444482103	HUGHES SUPPLY INC	1,150.00	90,861.96
444717102	HUGOTON RTY TR TEX	2,200.00	67,429.00
444859102	HUMANA INC	107,865.00	2,444,077.98
444903108	HUMAN GENOME SCIENCES INC	209,750.00	3,270,615.49
44544R101	HUMMINGBIRD INC	271,123.00	8,228,583.05
445658107	HUNT J B TRANS SVCS INC	1,400.00	72,416.59
446150104	HUNTINGTON BANCSHARES INC	61,308.00	1,882,350.25
448407106	HUTCHINSON TECHNOLOGY INC	700.00	23,078.33
448774109	HYDRIL	2,300.00	97,137.34
448947101	IDT CORP	600.00	14,504.23
44914M104	HYPERION SOLUTIONS CORP	950.00	55,686.71
449293109	ICO INC NEW	18,050.00	55,661.24
449295104	ICOS CORP	47,600.00	1,904,379.85
44930G107	ICU MED INC	400.00	17,982.14
44936D108	ID BIOMEDICAL CORP	539,279.00	6,708,630.76
449491109	IDX SYS CORP	1,030.00	44,039.21
449623107	IHOP CORP	900.00	43,150.70
449669100	IMC GLOBAL INC	14,300.00	256,914.52
449681105	IMCO RECYCLING INC	2,200.00	38,994.37
449934108	IMS HEALTH INC	194,263.00	6,105,138.27
45031T401	ITC DELTACOM INC	10.00	74.68
45031U101	ISTAR FINL INC	3,100.00	166,253.00
45068B109	ITT EDUCATIONAL SERVICES INC	1,200.00	61,170.38
45071R109	IXIA	4,600.00	60,687.71
450828108	IBERIABANK CORP	441.00	34,991.40
450911102	ITT INDS INC IND	44,334.00	4,933,587.27
450913108	IAMGOLD CORP	4,211,294.00	31,416,253.24

</TABLE>

<S>	<C>	<C>	<C>
45104G104	ICICI BK LTD	215,700.00	3,499,317.28
451107106	IDACORP INC	1,973.00	71,423.09
45167R104	IDEX CORP	3,750.00	172,705.36
45168D104	IDEXX LABS INC	950.00	80,167.46
45169U105	IGATE CORP	2,300.00	12,273.23
451713101	IKON OFFICE SOLUTIONS INC	6,225.00	95,730.56
451923106	ILEX ONCOLOGY INC	2,050.00	68,685.95
452308109	ILLINOIS TOOL WKS INC	60,359.00	7,760,025.71
45245A107	IMATION CORP	900.00	51,416.42
45245W109	IMCLONE SYS INC	222,907.00	25,639,419.04
45247T104	IMAGISTICS INTERNATIONAL INC	37.00	1,756.11
45254P102	IMPAC MTG HLDGS INC	1,200.00	36,232.43
45256B101	IMPAX LABORATORIES INC	1,300.00	33,778.86
452907108	IMMUNOMEDICS INC	1,900.00	12,405.96
453038408	IMPERIAL OIL LTD	2,171,846.00	135,523,190.40
453235103	INAMED CORP	750.00	63,199.60
453258402	INCO LTD	2,867,189.00	131,822,890.39
45337C102	INCYTE CORP	1,650.00	16,901.49
453414104	INDEPENDENCE CMNTY BK CORP	2,560.00	124,936.45
454072109	INDEVUS PHARMACEUTICALS INC	57,500.00	474,122.72
456607100	INDYMAC BANCORP INC	3,100.00	130,559.32
45662V105	INET TECHNOLOGIES INC	2,000.00	33,438.31
45665Q103	INFINITY PPTY & CAS CORP	5,200.00	230,072.70
45666Q102	INFORMATICA CORP	73,900.00	755,991.27
45666T106	INFONET SVCS CORP	15,000.00	34,189.13
45678T201	INFOSPACE INC	2,458.00	125,363.24
456818301	INFOUSA INC NEW	135,450.00	1,841,470.52
456837103	ING GROUP N V	302,010.00	9,507,670.35
457153104	INGRAM MICRO INC	3,350.00	64,992.19
457652105	INPUT/OUTPUT INC	2,100.00	23,341.12
45765U103	INSIGHT ENTERPRISES INC	1,675.00	39,884.63
457660108	INSITE VISION INC	2,600.00	2,440.17
457667103	INSITUFORM TECHNOLOGIES INC	4,750.00	103,616.51
45769N105	INNOVATIVE SOLUTIONS & SUPPO	600.00	15,702.86
4576J0104	INNKEEPERS USA TR	2,200.00	30,410.89
457733103	INSPIRE PHARMACEUTICALS INC	48,100.00	1,078,274.05
457985208	INTEGRA LIFESCIENCES HLDGS C	18,100.00	855,917.37
45809K202	INSWEB CORP	1,091.00	6,465.39
45810H107	INTEGRAL SYS INC MD	1,000.00	21,559.26
45810N302	INTEGRATED AMER INC	2,700.00	24,941.97
458118106	INTEGRATED DEVICE TECHNOLOGY	2,900.00	53,812.34
45811K208	INTEGRATED CIRCUIT SYS INC	51,500.00	1,875,360.66
458140100	INTEL CORP	3,215,685.00	118,826,434.76
45814P105	INTEGRA BK CORP	850.00	25,106.21
458176104	INTELLISYNC CORP	4,550.00	17,508.18
45840J107	INTERACTIVE DATA CORP	1,350.00	31,530.42
458665106	INTERFACE INC	2,150.00	25,165.21
45866A105	INTERDIGITAL COMMUNICATIONS	2,350.00	59,265.84
458683109	INTERGRAPH CORP	2,000.00	69,343.59
45884X103	INTERMUNE INC	500.00	10,337.18
45885A102	INTERNAP NETWORK SVCS CORP	4,650.00	7,543.73
459044103	INTERNATIONAL BANCSHARES COR	976.00	53,062.59
459200101	INTERNATIONAL BUSINESS MACHS	963,770.00	113,634,048.97
459506101	INTERNATIONAL FLAVORS&FRAGRA	82,486.00	4,136,182.11
459902102	INTERNATIONAL GAME TECHNOLOG	463,350.00	23,979,729.38
460146103	INTL PAPER CO	141,106.00	8,436,027.78
460254105	INTERNATIONAL RECTIFIER CORP	5,300.00	294,329.48
460335201	INTERNATIONAL SPEEDWAY CORP	1,200.00	78,256.90
460377104	INTERNATIONAL STL GROUP INC	35,000.00	1,396,055.94
46059C205	INTERNET CAP GROUP INC	640.00	6,641.54
46060X107	INTERNET SEC SYS INC	6,400.00	131,629.47
460690100	INTERPUBLIC GROUP COS INC	113,583.00	2,090,892.37
46069S109	INTERSIL CORP	155,408.00	4,513,148.56
46072H108	INTERSTATE BAKERIES CORP DEL	900.00	13,092.42

</TABLE>

<TABLE>
<S> <C> <C> <C>

460915200	INTRAWEST CORPORATION	527,642.00	11,265,156.70
460919103	INTERTAPE POLYMER GROUP INC	673,839.00	6,927,064.92
460981301	INTERSECTIONS INC	400.00	12,865.84
46114T508	INTERWOVEN INC	300.00	4,062.47
461202103	INTUIT	386,252.00	19,979,323.10
461203101	INVACARE CORP	700.00	41,970.84
46120E602	INTUITIVE SURGICAL INC	1,182.00	30,110.56
461238107	INVERESK RESH GROUP INC	860.00	35,559.91
46126P106	INVERNESS MED INNOVATIONS IN	1,720.00	50,503.37
46145F105	INVESTMENT TECHNOLOGY GRP NE	1,150.00	19,720.42
461730103	INVESTORS REAL ESTATE TR	3,850.00	53,580.39
46185R100	INVITROGEN CORP	99,464.00	9,600,324.21
461915100	INVESTORS FINL SERVICES CORP	32,030.00	1,871,509.22
462030305	IOMEGA CORP	1,140.00	8,528.78
462218108	IONICS INC	7,000.00	265,133.31
462622101	IPSCO INC	1,397,249.00	42,029,249.92
46267Q103	IRELAND BK	2,100.00	151,590.56
462846106	IRON MTN INC PA	58,675.00	3,796,542.11
464119106	IRWIN FINL CORP	33,700.00	1,192,838.46
464286103	ISHARES INC	400.00	7,109.00
464286699	ISHARES INC	2,000.00	42,775.00
464286707	ISHARES INC	700.00	19,560.00
464286749	ISHARES INC	400.00	8,062.00
464286806	ISHARES INC	1,300.00	27,821.00
464286814	ISHARES INC	200.00	4,391.00
464286848	ISHARES INC	6,606.00	92,907.00
464286855	ISHARES INC	300.00	8,355.00
464286871	ISHARES INC	400.00	5,366.00
464287465	ISHARES TR	26,500.00	5,080,545.70
464287804	ISHARES TR	6,500.00	1,281,086.63
464287861	ISHARES TR	350.00	30,832.00
464330109	ISIS PHARMACEUTICALS INC	600.00	4,617.54
465790103	IVANHOE ENERGY INC	1,308,100.00	3,819,652.00
46579N103	IVANHOE MINES LTD	3,812,840.00	27,455,748.01
465823102	IVAX CORP	200,549.00	6,450,576.86
46612J101	JDS UNIPHASE CORP	1,198,272.00	6,088,682.06
46625H100	J P MORGAN CHASE & CO	762,972.00	39,619,221.83
46626E205	J2 GLOBAL COMMUNICATIONS INC	1,331.00	49,610.16
466313103	JABIL CIRCUIT INC	197,936.00	6,682,336.18
466367109	JACK IN THE BOX INC	1,200.00	47,784.33
469814107	JACOBS ENGR GROUP INC DEL	1,130.00	59,662.57
469865109	JACUZZI BRANDS INC	1,600.00	17,311.76
47102X105	JANUS CAP GROUP INC	133,095.00	2,942,593.03
471109108	JARDEN CORP	6,300.00	303,997.63
472319102	JEFFERIES GROUP INC NEW	1,150.00	47,674.39
475070108	JEFFERSON PILOT CORP	164,792.00	11,159,924.20
477143101	JETBLUE AWYS CORP	56,137.00	2,211,305.76
47758P307	JO-ANN STORES INC	805.00	31,731.53
478160104	JOHNSON & JOHNSON	1,977,969.00	147,295,328.19
478366107	JOHNSON CTLS INC	29,719.00	2,126,966.09
480074103	JONES APPAREL GROUP INC	21,019.00	1,112,594.73
48020Q107	JONES LANG LASALLE INC	800.00	29,067.46
481138105	JOURNAL REGISTER CO	900.00	24,133.50
481165108	JOY GLOBAL INC	1,100.00	44,156.26
48203R104	JUNIPER NETWORKS INC	289,473.00	9,535,885.42
482480100	KLA-TENCOR CORP	74,635.00	4,941,302.35
482564101	KMG CHEMICALS INC	3,630.00	15,087.46
482686102	K-SWISS INC	1,400.00	37,935.18
48268K101	KT CORP	63,200.00	1,528,626.62
482740206	K V PHARMACEUTICAL CO	1,612.00	49,904.16
48282T104	KADANT INC	71.00	2,201.82
483600300	KANA SOFTWARE INC	330.00	1,053.03
485170302	KANSAS CITY SOUTHERN	206,950.00	4,300,757.29
486665102	KEANE INC	-12,497.00	-229,380.78

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
48666K109	KB HOME	31,262.00	2,876,593.95
487836108	KELLOGG CO	65,427.00	3,671,010.45
488044108	KELLWOOD CO	1,150.00	67,148.11
488152208	KELLY SVCS INC	2,351.00	93,932.68
488360108	KEMET CORP	15,505.00	254,033.38

489170100	KENNAMETAL INC	1,000.00	61,406.35
490057106	KENSEY NASH CORP	1,450.00	67,071.02
492386107	KERR MCGEE CORP	53,371.00	3,847,628.94
492515101	KERYX BIOPHARMACEUTICALS INC	26,000.00	441,321.27
492914106	KEY ENERGY SVCS INC	7,550.00	95,557.93
493267108	KEYCORP NEW	67,331.00	2,698,291.00
493308100	KEYNOTE SYS INC	1,200.00	22,122.38
49337W100	KEYSPAN CORP	127,425.00	6,270,014.02
49338N109	KEYSTONE AUTOMOTIVE INDS INC	4,200.00	157,052.77
493732101	KFORCE INC	6,400.00	81,002.75
494274103	KIMBALL INTL INC	1,500.00	29,664.09
49427F108	KILROY RLTY CORP	600.00	27,431.75
494368103	KIMBERLY CLARK CORP	395,008.00	34,856,493.10
49446R109	KIMCO REALTY CORP	3,625.00	221,139.95
49455P101	KINDER MORGAN INC KANS	65,016.00	5,168,321.28
49455U100	KINDER MORGAN MANAGEMENT LLC	1,028.00	50,679.76
494580103	KINDRED HEALTHCARE INC	600.00	21,197.26
49460W208	KINETIC CONCEPTS INC	106,900.00	7,151,976.13
495582108	KING PHARMACEUTICALS INC	158,018.00	2,425,827.15
496902206	KINROSS GOLD CORP	5,091,450.00	37,778,559.00
496904103	KINGSWAY FINL SVCS INC	2,882,575.00	45,750,829.73
497266106	KIRBY CORP	500.00	26,077.59
498780105	KMART HLDG CORPORATION	1,736.00	167,117.52
499040103	KNIGHT RIDDER INC	27,233.00	2,628,910.42
499063105	KNIGHT TRADING GROUP INC	4,545.00	61,058.96
499064103	KNIGHT TRANSN INC	10,662.00	410,697.55
500255104	KOHL'S CORP	72,043.00	4,083,895.06
500472303	KONINKLIJKE PHILIPS ELECTRS	355.00	12,787.00
50049M109	KOOKMIN BK NEW	19,000.00	799,381.97
500600101	KOPIN CORP	600.00	4,110.74
500634100	KOREA FD	32,766.00	828,099.62
500643200	KORN FERRY INTL	2,500.00	64,925.82
500648100	KOS PHARMACEUTICALS INC	500.00	22,102.26
50064W107	KOSAN BIOSCIENCES INC	10,000.00	105,919.25
50075N104	KRAFT FOODS INC	81,600.00	3,465,722.00
501014104	KRISPY KREME DOUGHNUTS INC	935.00	23,931.25
501044101	KROGER CO	317,668.00	7,751,623.35
501049100	KROLL INC	1,600.00	79,114.98
501052104	KRONOS INC	10,550.00	582,770.40
50105F105	KRONOS WORLDWIDE INC	461.00	21,138.53
501242101	KULICKE & SOFFA INDS INC	2,400.00	35,267.09
501556203	KYOCERA CORP	27,000.00	3,105,981.45
501577100	KYPHON INC	940.00	35,515.39
501803308	LCA-VISION INC	112.00	4,374.28
501940100	LNR PPTY CORP	800.00	58,188.55
502079106	LMI AEROSPACE INC	2,500.00	4,357.44
502161102	LSI LOGIC CORP	252,285.00	2,577,473.49
502392103	LTX CORP	100.00	1,449.35
502424104	L-3 COMMUNICATIONS HLDGS INC	2,150.00	192,558.52
50419U202	LA QUINTA CORP	5,550.00	62,505.77
505336107	LA Z BOY INC	1,400.00	33,749.36
50540L105	LABONE INC NEW	33,100.00	1,410,359.06
50540R409	LABORATORY CORP AMER HLDGS	74,100.00	3,944,178.13
505447102	LABRANCHE & CO INC	1,000.00	11,289.12
505754200	LADISH INC	2,800.00	31,909.85
505862102	LAFARGE NORTH AMERICA INC	2,483.00	143,163.92
50730R102	LAIDLAW INTL INC	2,000.00	34,752.24
512807108	LAM RESEARCH CORP	3,098.00	111,317.65
512815101	LAMAR ADVERTISING CO	15,211.00	884,086.33

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
513847103	LANCASTER COLONY CORP	800.00	44,663.06
514606102	LANCE INC	1,900.00	39,230.35
514936103	LANDAMERICA FINL GROUP INC	19,292.00	1,006,848.37
51508L103	LANDRY'S RESTAURANTS INC	700.00	28,052.51
515098101	LANDSTAR SYS INC	1,400.00	99,239.63
517942108	LASALLE HOTEL PPTYS	1,900.00	62,157.17
518415104	LATTICE SEMICONDUCTOR CORP	4,050.00	38,064.56
518439104	LAUDER ESTEE COS INC	139,196.00	9,079,426.57
518613104	LAUREATE EDUCATION INC	1,000.00	51,270.28
520776105	LAWSON PRODS INC	900.00	46,034.65

521050104	LAYNE CHRISTENSEN CO	2,100.00	46,597.77
521865105	LEAR CORP	800.00	63,272.67
52186N106	LEAPFROG ENTERPRISES INC	600.00	16,000.51
522015106	LEARNING TREE INTL INC	400.00	7,781.71
523234102	LECG CORP	4,800.00	111,400.24
523768109	LEE ENTERPRISES INC	800.00	51,495.53
524660107	LEGGETT & PLATT INC	50,283.00	1,800,706.26
524901105	LEGG MASON INC	47,470.00	5,792,368.08
524908100	LEHMAN BROS HLDGS INC	189,432.00	19,111,688.90
526057104	LENNAR CORP	5,160.00	309,385.03
526107107	LENNOX INTL INC	4,450.00	107,990.71
527288104	LEUCADIA NATL CORP	1,050.00	69,967.04
52729N100	LEVEL 3 COMMUNICATIONS INC	16,900.00	80,438.30
52742P108	LEVITT CORP	312.00	10,775.77
52886P104	LEXAR MEDIA INC	2,650.00	23,733.96
528872104	LEXICON GENETICS INC	2,300.00	24,176.40
529043101	LEXINGTON CORP PPTYS TR	38,700.00	1,033,070.67
529771107	LEXMARK INTL NEW	84,098.00	10,883,943.21
529898108	LIBBEY INC	400.00	14,887.69
530370105	LIBERTY CORP S C	600.00	37,768.93
530718105	LIBERTY MEDIA CORP NEW	89,214.00	1,075,162.42
530719103	LIBERTY MEDIA INTL INC	23,059.00	1,146,962.94
531172104	LIBERTY PPTY TR	2,500.00	134,778.89
53215R100	LIFEPOINT INC	4,800.00	2,638.60
532192101	LIFELINE SYS INC	3,700.00	117,371.94
53219L109	LIFEPOINT HOSPITALS INC	3,141.00	156,744.43
53220K207	LIGAND PHARMACEUTICALS INC	14,050.00	327,396.40
532226107	LIGHTBRIDGE INC	657.00	4,932.89
532257805	LIGHTPATH TECHNOLOGIES INC	150.00	1,224.78
532457108	LILLY ELI & CO	272,458.00	25,537,412.70
532716107	LIMITED BRANDS INC	78,547.00	1,969,307.66
532791100	LINCARE HLDGS INC	3,730.00	164,332.78
533900106	LINCOLN ELEC HLDGS INC	1,200.00	54,847.40
534187109	LINCOLN NATL CORP IND	176,650.00	11,161,812.64
535555106	LINDSAY MFG CO	6,500.00	209,331.30
535678106	LINEAR TECHNOLOGY CORP	76,722.00	4,060,082.40
535679104	LINENS N THINGS INC	5,200.00	204,346.39
535925101	LINKTONE LTD	22,700.00	333,263.52
537008104	LITTELFUSE INC	4,500.00	255,875.43
539320101	LIZ CLAIBORNE INC	50,905.00	2,455,666.62
539830109	LOCKHEED MARTIN CORP	312,714.00	21,835,649.07
540211109	LODGENET ENTMT CORP	1,500.00	33,183.56
540424108	LOEWS CORP	122,539.00	9,851,078.09
542312103	LONE STAR TECHNOLOGIES INC	2,300.00	84,987.46
543162101	LONGS DRUG STORES CORP	2,505.00	80,169.27
543213102	LONGVIEW FIBRE CO	5,400.00	106,645.94
546347105	LOUISIANA PAC CORP	64,842.00	2,056,057.96
548661107	LOWES COS INC	358,534.00	25,120,040.32
549271104	LUBRIZOL CORP	1,063.00	52,191.46
549463107	LUCENT TECHNOLOGIES INC	766,691.00	3,885,461.73
55027E102	LUMINEX CORP DEL	1,100.00	14,836.74
55068R202	LUXOTTICA GROUP S P A	172,136.00	3,900,373.68
550819106	LYDALL INC DEL	1,550.00	20,303.65
551146103	LYNCH INTERACTIVE CORP	700.00	32,411.96

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
552078107	LYONDELL CHEMICAL CO	2,350.00	54,791.76
55261F104	M & T BK CORP	18,926.00	2,215,240.51
55261R108	MAF BANCORP INC	22,910.00	1,310,983.74
55262C100	MBIA INC	23,203.00	1,776,970.20
55262L100	MBNA CORP	399,380.00	13,809,165.45
55264U108	MB FINANCIAL INC NEW	600.00	29,611.80
552676108	M D C HLDGS INC	532.00	45,371.68
552690109	MDU RES GROUP INC	2,491.00	80,255.59
55269P302	MDS INC	3,480,234.00	71,692,820.40
552715104	MEMC ELECTR MATLS INC	3,700.00	49,012.46
552848103	MGIC INVT CORP WIS	14,473.00	1,472,038.63
552880106	MGI PHARMA INC	174,598.00	6,322,832.17
552953101	MGM MIRAGE	21,454.00	1,350,203.31
55304X104	MI DEVS INC	565,423.00	20,688,827.57
55306N104	MKS INSTRUMENT INC	9,853.00	301,461.55

553409103	MPS GROUP INC	19,610.00	318,660.34
553477100	MRV COMMUNICATIONS INC	6,075.00	22,317.45
553530106	MSC INDL DIRECT INC	12,000.00	528,362.76
554273102	MACDERMID INC	3,100.00	140,691.60
554382101	MACERICH CO	1,018.00	65,336.97
554489104	MACK CALI RLTY CORP	1,050.00	58,254.25
555904101	MACROVISION CORP	2,920.00	97,992.20
556100105	MACROMEDIA INC	1,700.00	55,956.20
559079207	MAGELLAN HEALTH SVCS INC	700.00	31,393.66
559080106	MAGELLAN MIDSTREAM PRTRNS LP	950.00	64,768.28
559181102	MAGMA DESIGN AUTOMATION	3,100.00	79,926.13
559211107	MAGNA ENTMT CORP	40,526.00	320,500.28
559211AC1	MAGNA ENTMT CORP	775,000.00	72,365,625.00
559222401	MAGNA INTL INC	1,392,780.00	158,263,219.96
55972F203	MAGNUM HUNTER RES INC	5,375.00	74,803.79
559775101	MAGUIRE PPTYS INC	1,743.00	57,885.69
561063108	MALAN RLTY INVS INC	850.00	5,686.79
562567107	MANDALAY RESORT GROUP	1,180.00	108,594.31
562750109	MANHATTAN ASSOCS INC	1,650.00	68,313.89
564055101	MANOR CARE INC NEW	151,359.00	6,631,902.05
56418H100	MANPOWER INC	66,250.00	4,509,629.38
564682102	MANUFACTURED HOME CMNTYS INC	3,100.00	137,948.43
565011103	MANUGISTICS GROUP INC	2,500.00	10,960.63
56501R106	MANULIFE FINL CORP	16,773,750.00	906,621,187.60
565849106	MARATHON OIL CORP	74,207.00	3,764,816.45
567908108	MARINEMAX INC	3,500.00	134,584.49
570535104	MARKEL CORP	750.00	279,043.59
571748102	MARSH & MCLENNAN COS INC	423,749.00	25,765,687.60
571834100	MARSHALL & ILSLEY CORP	139,306.00	7,301,015.97
571903202	MARRIOTT INTL INC NEW	35,465.00	2,371,778.97
572901106	MARTEK BIOSCIENCES CORP	18,800.00	1,415,826.64
573284106	MARTIN MARIETTA MATLS INC	1,000.00	59,435.45
57383M108	MARVEL ENTERPRISES INC	1,875.00	49,071.45
574599106	MASCO CORP	73,371.00	3,067,244.21
575384102	MASONITE INTL CORP	840,503.00	29,014,163.44
576206106	MASSEY ENERGY CORP	3,000.00	113,189.14
576674105	MATERIAL SCIENCES CORP	4,400.00	62,827.55
57685P304	MATRIXONE INC	10,050.00	93,109.05
576879209	MATSUSHITA ELEC INDL	403,317.00	7,693,686.17
577081102	MATTEL INC	354,402.00	8,671,751.79
577128101	MATTHEWS INTL CORP	7,600.00	335,648.72
577729205	MAXTOR CORP	5,600.00	49,779.37
57772K101	MAXIM INTEGRATED PRODS INC	195,093.00	13,711,548.66
577776107	MAXYGEN INC	1,100.00	15,588.90
577778103	MAY DEPT STORES CO	76,424.00	2,816,775.99
577914104	MAVERICK TUBE CORP	800.00	28,166.48
577933104	MAXIMUS INC	4,700.00	223,452.08
578592107	MAYTAG CORP	11,778.00	387,046.07
579489105	MCCLATCHY CO	750.00	70,540.21

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
579780206	MCCORMICK & CO INC	46,061.00	2,099,713.72
580031201	MCDATA CORP	4,673.00	33,706.81
580135101	MCDONALDS CORP	315,076.00	10,981,987.80
580645109	MCGRAW HILL COS INC	100,321.00	10,277,629.91
58155Q103	MCKESSON CORP	199,357.00	9,175,993.53
583334107	MEADWESTVACO CORP	163,984.00	6,461,730.90
583538103	MECHANICAL TECHNOLOGY INC	1,250.00	10,022.11
583916101	MEDAREX INC	9,400.00	91,876.23
583928106	MEDALLION FINL CORP	650.00	6,928.33
58405U102	MEDCO HEALTH SOLUTIONS INC	163,495.00	8,220,166.02
584404107	MEDIA GEN INC	650.00	55,966.93
584459101	MEDIA SVCS GROUP INC	73.00	748.00
58463F104	MEDICAL STAFFING NETWK HLDGS	650.00	5,612.38
584688105	MEDICINES CO	157,671.00	6,449,734.47
584690309	MEDICIS PHARMACEUTICAL CORP	22,700.00	1,215,879.25
584699102	MEDIMMUNE INC	519,234.00	16,290,213.86
584949101	MEDQUIST INC	600.00	9,633.29
58500P107	MEDIS TECHNOLOGIES LTD	4,000.00	86,987.86
585055106	MEDTRONIC INC	295,634.00	19,310,463.18
58551A108	MELLON FINL CORP	640,494.00	25,160,469.04

586002107	MEMBERWORKS INC	1,300.00	51,626.92
58606R403	MEMORY PHARMACEUTICALS CORP	1,900.00	23,184.11
587118100	MENS WEARHOUSE INC	750.00	26,536.79
587188103	MENTOR CORP MINN	1,400.00	64,364.04
587200106	MENTOR GRAPHICS CORP	3,077.00	63,821.30
587405101	MERCANTILE BANKSHARES CORP	18,440.00	1,157,550.99
589331107	MERCK & CO INC	987,769.00	62,905,527.34
589378108	MERCURY COMPUTER SYS	5,750.00	191,190.95
589400100	MERCURY GENL CORP NEW	950.00	63,239.83
589405109	MERCURY INTERACTIVE CORP	147,580.00	9,859,756.71
589433101	MEREDITH CORP	31,787.00	2,342,308.38
589584101	MERIDIAN BIOSCIENCE INC	2,800.00	41,591.67
58977Q109	MERIDIAN RESOURCE CORP	22,680.00	211,032.98
58984Y103	MERISTAR HOSPITALITY CORP	3,550.00	32,556.09
589975101	MERIDIAN GOLD INC	1,941,725.00	33,515,996.58
59001A102	MERITAGE CORP	340.00	31,362.82
590188108	MERRILL LYNCH & CO INC	601,160.00	43,480,011.02
59139P104	METASOLV INC	2,200.00	8,377.01
59151K108	METHANEX CORP	1,589,989.00	28,142,805.30
591520200	METHODE ELECTRS INC	86,200.00	1,498,977.27
59156R108	METLIFE INC	286,009.00	13,747,276.42
591598107	METRIS COS INC	5,950.00	69,324.15
591610100	METRO GOLDWYN MAYER INC	4,650.00	75,437.30
592688105	METTLER TOLEDO INTERNATIONAL	58,000.00	3,821,298.39
594087108	MICHAELS STORES INC	1,193.00	87,973.31
594793101	MICREL INC	2,900.00	47,241.33
594918104	MICROSOFT CORP	5,519,925.00	211,055,157.76
594960106	MICROVISION INC WASH	550.00	6,194.27
595017104	MICROCHIP TECHNOLOGY INC	172,302.00	7,286,178.61
595094103	MICROMUSE INC	1,300.00	11,660.50
595112103	MICRON TECHNOLOGY INC	253,858.00	5,210,913.34
595137100	MICROSEMI CORP	6,000.00	114,312.35
595635103	MIDCAP SPDR TR	145.00	21,363.00
597486109	MIDLAND CO	1,450.00	57,642.19
597911106	MIDWEST AIR GROUP INC	3,200.00	17,890.97
599902103	MILLENNIUM PHARMACEUTICALS I	96,979.00	1,794,226.23
599903101	MILLENNIUM CHEMICALS INC	1,150.00	26,705.06
600544100	MILLER HERMAN INC	10,200.00	395,773.31
601073109	MILLIPORE CORP	62,828.00	4,748,419.45
601148109	MILLS CORP	1,200.00	75,135.63
602682106	MINDSPEED TECHNOLOGIES INC	1,600.00	10,640.19
602720104	MINE SAFETY APPLIANCES CO	3,150.00	142,327.32
602900102	MINEFINDERS LTD	412,100.00	3,729,505.00
603158106	MINERALS TECHNOLOGIES INC	5,850.00	454,916.48

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
60466E100	MIRAMAR MINING CORP	4,606,150.00	7,093,471.00
605203108	MISSION WEST PPTYS INC	800.00	12,989.19
607828100	MODINE MFG CO	1,436.00	61,321.35
608190104	MOHAWK INDS INC	2,134.00	209,808.90
60851C107	MOLECULAR DEVICES CORP	23,200.00	553,054.01
608554101	MOLEX INC	29,364.00	1,262,982.64
60886R103	MONACO COACH CORP	1,975.00	74,593.63
609200100	MONDAVI ROBERT CORP	850.00	42,189.38
610236101	MONRO MUFFLER BRAKE INC	2,675.00	87,008.64
61166W101	MONSANTO CO NEW	84,702.00	4,372,215.76
611742107	MONSTER WORLDWIDE INC	100,140.00	3,453,236.77
615337102	MONY GROUP INC	850.00	35,670.65
615369105	MOODYS CORP	21,544.00	1,867,711.73
617446448	MORGAN STANLEY	438,269.00	30,923,616.90
61745C105	MORGAN STANLEY INDIA INVS FD	42,936.00	1,159,963.81
619903107	MOTHERS WK INC	1,100.00	30,337.15
620076109	MOTOROLA INC	645,487.00	15,792,854.50
624756102	MUELLER INDS INC	1,450.00	69,598.33
625453105	MULTIMEDIA GAMES INC	141,000.00	5,070,207.02
626717102	MURPHY OIL CORP	45,840.00	4,529,600.53
62852P103	MYKROLIS CORP	11,823.00	276,136.39
628530107	MYLAN LABS INC	255,325.00	6,932,121.62
62855J104	MYRIAD GENETICS INC	85,550.00	1,711,341.34
62856E104	MYOGEN INC	12,000.00	124,850.64
628782104	NBTY INC	1,100.00	43,345.11

62886E108	NCR CORP NEW	84,890.00	5,644,148.71
62913F201	NII HLDGS INC	17,100.00	772,404.73
629156407	NL INDS INC	900.00	17,496.79
629248105	NMS COMMUNICATIONS CORP	300.00	2,968.42
629337106	NN INC	900.00	15,336.84
62936P103	NPS PHARMACEUTICALS INC	106,600.00	3,001,402.95
629377508	NRG ENERGY INC	1,930.00	64,173.66
62940M104	NTL INC DEL	24,068.00	1,859,349.63
62940M138	NTL INC DEL	42.00	363.77
62942M201	NTT DOCOMO INC	111,971.00	2,685,394.00
62944T105	NVR INC	200.00	129,838.23
629519109	NABI BIOPHARMACEUTICALS	6,000.00	114,392.79
630075109	NANOGEN INC	738.00	6,568.00
631100104	NASDAQ 100 TR	1,796.00	89,786.00
631158102	NASH FINCH CO	1,050.00	35,236.92
632525408	NATIONAL AUSTRALIA BK LTD	6,680.00	922,313.00
635405103	NATIONAL CITY CORP	181,080.00	8,499,833.18
63545P104	NATIONAL COMMERCE FINL CORP	9,524.00	414,085.29
63607P208	NATIONAL FINL PARTNERS CORP	3,685.00	174,257.21
636180101	NATIONAL FUEL GAS CO N J	1,800.00	60,333.75
636274102	NATIONAL GRID TRANSCO PLC	77,911.00	4,055,623.91
636518102	NATIONAL INSTRS CORP	2,025.00	83,215.32
637071101	NATIONAL-OILWELL INC	16,424.00	693,424.85
637229105	NATIONAL PROCESSING INC	1,750.00	67,456.48
637640103	NATIONAL SEMICONDUCTOR CORP	259,996.00	7,665,269.26
638522102	NATIONAL WESTN LIFE INS CO	150.00	30,880.82
638539882	NATIONAL WESTMINSTER BK PLC	1,900.00	64,539.00
638612101	NATIONWIDE FINL SVCS INC	1,300.00	65,553.29
638620104	NATIONWIDE HEALTH PPTYS INC	1,600.00	40,544.28
63910B102	NAUTILUS GROUP INC	600.00	15,694.82
63934E108	NAVISTAR INTL CORP NEW	8,431.00	438,137.74
639480102	NDCHEALTH CORP	1,100.00	34,215.94
64015Y104	NEIGHBORCARE INC	46,407.00	1,949,358.40
640204202	NEIMAN MARCUS GROUP INC	2,200.00	164,148.02
640268108	NEKTAR THERAPEUTICS	124,081.00	3,320,412.87
640520300	NEORX CORP	44,000.00	147,482.50
640919106	NEOPHARM INC	759.00	10,512.11
64110L106	NETFLIX COM INC	800.00	38,559.97
64110P107	NETEGRITY INC	7,107.00	80,612.89

</TABLE>

<S>	<C>	<C>	<C>
64115P102	NETIQ CORP	8,900.00	157,511.31
64120L104	NETWORK APPLIANCE INC	206,791.00	5,968,946.52
64125C109	NEUROCRINE BIOSCIENCES INC	127,800.00	8,884,386.02
64125K101	NEUROCHEM INC	256,050.00	7,177,081.50
64352D101	NEW CENTURY FINANCIAL CORP	750.00	47,080.44
644398109	NEW FRONTIER MEDIA INC	2,200.00	25,160.51
645526104	NEW HORIZONS WORLDWIDE INC	3,500.00	28,155.75
646025106	NEW JERSEY RES	500.00	27,874.19
648053106	NEW PLAN EXCEL RLTY TR INC	1,630.00	51,051.47
649445103	NEW YORK CMNTY BANCORP INC	9,287.00	244,423.83
650111107	NEW YORK TIMES CO	137,004.00	8,212,695.53
650203102	NEWALLIANCE BANCSHARES INC	2,550.00	47,728.02
65105M108	NEWCASTLE INVT CORP	730.00	29,313.49
651229106	NEWELL RUBBERMAID INC	246,428.00	7,764,361.01
651290108	NEWFIELD EXPL CO	900.00	67,260.06
651639106	NEWMONT MINING CORP	548,197.00	28,300,441.06
651718504	NEWARK RES INC	3,300.00	27,431.75
651824104	NEWPORT CORP	5,900.00	127,911.57
652487802	NEWS CORP LTD	194,482.00	8,558,001.66
65332V103	NEXTEL COMMUNICATIONS INC	836,623.00	29,817,616.72
65333F107	NEXTEL PARTNERS INC	198,800.00	4,243,334.31
65334H102	NEXEN INC	3,201,221.00	166,463,492.00
654086107	NICOR INC	5,534.00	252,047.57
654106103	NIKE INC	93,932.00	9,539,904.17
65440K106	99 CENTS ONLY STORES	1,570.00	32,100.91
654624105	NIPPON TELEG & TEL CORP	62,000.00	2,231,115.26
65473P105	NISOURCE INC	92,428.00	2,555,288.98
654744408	NISSAN MOTORS	37,465.00	1,109,879.00
654902204	NOKIA CORP	591,767.00	11,482,468.24
655044105	NOBLE ENERGY INC	6,300.00	430,782.98

655286102	NOLAND CO	600.00	35,005.64
65535H208	NOMURA HLDGS INC	99,400.00	1,992,394.72
655422103	NORANDA INC	2,185,399.00	50,133,053.06
655663102	NORDSON CORP	37,450.00	2,177,654.86
655664100	NORDSTROM INC	39,572.00	2,260,722.93
655844108	NORFOLK SOUTHERN CORP	100,462.00	3,572,096.19
656531605	NORSK HYDRO A S	3,350.00	290,361.00
656568102	NORTEL NETWORKS CORP NEW	69,104,745.00	462,310,846.06
659424105	NORTH FORK BANCORPORATION NY	25,446.00	1,298,141.37
66304M105	NORTH VALLEY BANCORP	1,350.00	28,688.70
664397106	NORTHEAST UTILS	2,171.00	56,672.66
665575106	NORTHERN ORION RES INC	372,400.00	1,143,268.00
665859104	NORTHERN TR CORP	189,820.00	10,760,309.26
666416102	NORTHGATE MINERALS CORP	2,309,350.00	4,803,448.00
666807102	NORTHROP GRUMMAN CORP	114,146.00	8,214,780.00
667280101	NORTHWEST AIRLS CORP	1,450.00	21,618.25
667328108	NORTHWEST BANCORP INC PA	4,228.00	129,813.02
667655104	NORTHWEST NAT GAS CO	550.00	22,491.08
66977W109	NOVA CHEMICALS CORP	1,788,518.00	68,965,254.08
66987M604	NOVATEL WIRELESS INC	76.00	2,700.27
66987V109	NOVARTIS A G	71,580.00	4,258,634.96
669947400	NOVASTAR FINL INC	1,000.00	50,894.87
669967101	NUANCE COMMUNICATIONS INC	1,500.00	9,170.73
670006105	NOVELL INC	398,152.00	4,478,727.38
670008101	NOVELLUS SYS INC	153,954.00	6,489,650.67
670009109	NOVEN PHARMACEUTICALS INC	21,300.00	628,846.61
67010C100	NOVOSTE CORP	500.00	1,836.83
67018T105	NU SKIN ENTERPRISES INC	4,250.00	144,278.11
67019E107	NSTAR	1,400.00	89,873.15
670346105	NUCOR CORP	99,009.00	10,189,607.27
67066G104	NVIDIA CORP	7,247.00	199,186.51
670704105	NUVASIVE INC	1,700.00	24,866.89
670712108	NYFIX INC	300.00	1,966.88
670837103	OGE ENERGY CORP	1,800.00	61,468.02

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
670872100	OM GROUP INC	450.00	19,916.17
67090F106	NUVEEN INVTS INC	1,500.00	53,898.15
671040103	OSI PHARMACEUTICALS INC	36,250.00	3,423,538.09
673662102	OAKLEY INC	1,500.00	26,023.96
674599105	OCCIDENTAL PETE CORP DEL	64,521.00	4,187,781.15
675234108	OCEANFIRST FINL CORP	1,500.00	48,166.44
675746101	OCWEN FINL CORP	1,900.00	30,671.00
67611V101	ODYSSEY HEALTHCARE INC	1,012.00	25,535.71
67612W108	ODYSSEY RE HLDGS CORP	2,693.00	86,556.85
676220106	OFFICE DEPOT INC	211,560.00	5,080,154.84
676255102	OFFSHORE LOGISTICS INC	1,650.00	62,208.12
677240103	OHIO CAS CORP	16,400.00	442,624.48
680033107	OLD NATL BANCORP IND	2,343.00	78,000.40
680223104	OLD REP INTL CORP	6,415.00	204,013.61
680665205	OLIN CORP	3,278.00	77,439.52
681904108	OMNICARE INC	250,919.00	14,402,125.18
681919106	OMNICOM GROUP INC	47,824.00	4,866,068.92
681936100	OMEGA HEALTHCARE INVS INC	5,800.00	78,074.55
682092101	OMEGA FINL CORP	600.00	27,697.21
682128103	OMNIVISION TECHNOLOGIES INC	14,246.00	304,650.18
682159108	ON ASSIGNMENT INC	300.00	2,373.13
682189105	ON SEMICONDUCTOR CORP	4,200.00	28,268.37
682680103	ONEOK INC NEW	1,472.00	43,337.02
683399109	ONYX PHARMACEUTICALS INC	94,790.00	5,383,519.37
68370R109	OPEN JT STK CO-VIMPEL COMMUN	21,600.00	2,793,211.29
683715106	OPEN TEXT CORP	1,514,317.00	64,661,951.24
683718308	OPENWAVE SYS INC	2,984.00	50,810.13
68371P102	OPEN SOLUTIONS INC	1,700.00	56,936.29
68375Q106	OPLINK COMMUNICATIONS INC	13,100.00	33,722.54
683827208	OPTICAL CABLE CORP	81.00	575.58
68388R208	OPTIMAL GROUP INC	4,708.00	47,384.00
68389X105	ORACLE CORP	2,858,431.00	45,685,728.85
68554V108	ORASURE TECHNOLOGIES INC	12,200.00	159,155.07
68571P506	ORCHID BIOSCIENCES INC	830.00	8,568.73
685921108	OREZONE RES INC	990,000.00	1,069,200.00

686091109	O REILLY AUTOMOTIVE INC	39,600.00	2,399,835.24
68750F103	ORTHODONTIC CTRS AMER INC	3,900.00	42,824.90
688239201	OSHKOSH TRUCK CORP	37,941.00	2,915,325.07
689648103	OTTER TAIL CORP	850.00	30,610.66
689899102	OUTBACK STEAKHOUSE INC	2,150.00	119,224.85
690113105	OUTLOOK GROUP CORP	4,250.00	33,904.22
690322102	OVERNITE CORP	3,300.00	130,079.57
690368105	OVERSEAS SHIPHOLDING GROUP I	1,100.00	65,084.03
690732102	OWENS & MINOR INC NEW	950.00	32,989.15
690768403	OWENS ILL INC	2,700.00	60,671.62
691471106	OXFORD HEALTH PLANS INC	2,598.00	191,719.10
69325Q105	PC-TEL INC	2,200.00	34,805.87
693282105	PDF SOLUTIONS INC	4,500.00	51,102.69
69329T105	PDS GAMING CORP	4,650.00	12,531.32
69329V100	PDI INC	1,597.00	64,941.92
69331C108	PG&E CORP	141,928.00	5,316,701.65
69333Y108	P F CHANGS CHINA BISTRO INC	25,700.00	1,417,916.87
693419202	PMA CAP CORP	1,150.00	13,876.76
69344F106	PMC-SIERRA INC	25,750.00	495,423.88
69344M101	PMI GROUP INC	4,100.00	239,232.70
693475105	PNC FINL SVCS GROUP INC	66,967.00	4,765,841.16
693483109	POSCO	69,000.00	3,100,068.74
69349H107	PNM RES INC	1,350.00	37,593.96
693506107	PPG INDS INC	28,039.00	2,349,204.65
69351T106	PPL CORP	28,763.00	1,770,087.24
69360J107	PS BUSINESS PKS INC CALIF	944.00	50,930.48
69366A100	PSS WORLD MED INC	5,050.00	75,832.82
693718108	PACCAR INC	28,868.00	2,244,489.67
69373H106	PACER INTL INC TENN	5,200.00	128,980.15

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
69404P101	PACIFIC CAP BANCORP NEW	1,333.00	50,274.49
694873100	PACIFIC SUNWEAR CALIF INC	2,899.00	76,065.35
695112102	PACIFICARE HEALTH SYS DEL	1,100.00	57,016.73
695156109	PACKAGING CORP AMER	2,050.00	65,690.05
695210104	PACKETEER INC	4,800.00	103,934.94
695257105	PACTIV CORP	250,326.00	8,370,477.14
696429307	PALL CORP	111,851.00	3,927,563.14
69713P107	PALMONE INC	2,011.00	93,627.56
697154102	PALMSOURCE INC	591.00	13,557.15
697900108	PAN AMERICAN SILVER CORP	790,845.00	13,950,505.80
697933109	PANAMSAT CORP NEW	1,923.00	59,867.25
69806L104	PAN PACIFIC RETAIL PPTYS INC	500.00	33,867.35
69840W108	PANERA BREAD CO	21,800.00	1,048,713.20
698657103	PANTRY INC	700.00	20,459.85
698813102	PAPA JOHNS INTL INC	1,000.00	39,605.76
698884103	PAR TECHNOLOGY CORP	3,000.00	43,440.30
69888P106	PAR PHARMACEUTICAL COS INC	700.00	33,045.47
69900R106	PARADIGM GENETICS INC	650.00	688.48
69911G107	PARADYNE NETWORKS INC	5,033.00	36,658.00
699173100	PARAMETRIC TECHNOLOGY CORP	32,862.00	220,298.63
699462107	PAREXEL INTL CORP	2,850.00	75,658.52
700658107	PARK NATL CORP	300.00	51,368.15
700666100	PARK OHIO HLDGS CORP	2,150.00	34,014.83
701094104	PARKER HANNIFIN CORP	19,116.00	1,523,946.54
701354102	PARKERVISION INC	1,800.00	13,756.10
70159Q104	PARKWAY PPTYS INC	2,400.00	143,031.21
70211M109	PARTNER COMMUNICATIONS CO LT	253,900.00	2,668,864.77
703224105	PATINA OIL & GAS CORP	3,000.00	120,144.61
70322A101	PATHMARK STORES INC NEW	1,300.00	13,281.47
703481101	PATTERSON UTI ENERGY INC	1,950.00	87,349.19
704326107	PAYCHEX INC	109,439.00	4,971,223.89
704379106	PAYLESS SHOESOURCE INC	3,711.00	74,185.05
704549104	PEABODY ENERGY CORP	1,579.00	118,533.31
705015105	PEARSON PLC	72,000.00	1,204,744.32
705107100	PEC SOLUTIONS INC	500.00	7,997.57
705221109	PECO II INC	8,100.00	8,688.06
705324101	PEDIATRIX MED GROUP	450.00	42,143.12
705904605	PEGASUS COMMUNICATIONS CORP	160.00	5,247.16
707247102	PENN-AMER GROUP INC	2,325.00	43,641.41
707569109	PENN NATL GAMING INC	2,429.00	108,121.83

708160106	PENNEY J C INC	42,823.00	2,167,988.03
708352109	PENNRCK FINL SVCS CORP	1,100.00	44,539.72
709102107	PENNSYLVANIA RL ESTATE INVT	800.00	36,736.55
709631105	PENTAIR INC	1,900.00	85,695.38
709754105	PENWEST PHARMACEUTICALS CO	13,100.00	224,992.60
710198102	PEOPLES BK BRIDGEPORT CONN	1,500.00	62,646.54
711030106	PEOPLES ENERGY CORP	23,865.00	1,348,673.50
712713106	PEOPLESOFT INC	61,055.00	1,514,370.20
713278109	PEP BOYS MANNY MOE & JACK	3,162.00	107,470.10
713291102	PEPCO HOLDINGS INC	5,797.00	142,037.96
713409100	PEPSI BOTTLING GROUP INC	174,570.00	7,147,931.08
71343P200	PEPSIAMERICAS INC	3,300.00	93,975.85
713448108	PEPSICO INC	824,144.00	59,423,436.98
713755106	PERFORMANCE FOOD GROUP CO	8,000.00	284,668.04
713831105	PERICOM SEMICONDUCTOR CORP	1,450.00	20,821.18
714046109	PERKINELMER INC	52,237.00	1,403,536.63
714265105	PEROT SYS CORP	134,200.00	2,387,653.19
714290103	PERRIGO CO	2,250.00	57,226.56
716016209	PETCO ANIMAL SUPPLIES	650.00	28,070.61
71644E102	PETRO-CDA	6,194,296.00	357,101,164.40
71648W108	PETROFUND ENERGY TRUST	0.00	0.00
71649P102	PETROKAZAKHSTAN INC	1,450,210.00	52,541,108.30
71654V101	PETROLEO BRASILEIRO SA PETRO	55,086.00	1,861,185.17
71654V408	PETROLEO BRASILEIRO SA PETRO	89,320.00	3,361,545.03

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
716768106	PETSMART INC	97,185.00	4,228,260.59
716933106	PHARMACYCLICS INC	600.00	8,181.26
717081103	PFIZER INC	4,315,727.00	197,878,242.70
717124101	PHARMACEUTICAL PROD DEV INC	800.00	34,076.50
71715B409	PHARMION CORP	6,300.00	413,213.79
717265102	PHELPS DODGE CORP	54,139.00	5,626,182.42
717528103	PHILADELPHIA CONS HLDG CORP	400.00	32,215.54
71902E109	PHOENIX COS INC NEW	4,411.00	72,447.09
719153108	PHOENIX TECHNOLOGY LTD	650.00	6,091.70
719364101	PHOTON DYNAMICS INC	1,000.00	47,020.10
720186105	PIEDMONT NAT GAS INC	600.00	34,350.02
720279108	PIER 1 IMPORTS INC	1,932.00	45,822.92
721467108	PILGRIMS PRIDE CORP	1,500.00	58,201.96
723481107	PINNACLE SYS INC	1,400.00	13,420.91
723484101	PINNACLE WEST CAP CORP	61,578.00	3,334,626.81
723787107	PIONEER NAT RES CO	118,600.00	5,578,174.29
724078100	PIPER JAFFRAY COS	3,199.00	193,994.15
724479100	PITNEY BOWES INC	38,252.00	2,269,421.83
725811103	PIXAR	1,050.00	97,855.31
725906101	PLACER DOME INC	7,649,507.00	171,348,058.00
726503105	PLAINS ALL AMERN PIPELINE L	1,722.00	77,066.79
726505100	PLAINS EXPL& PRODTN CO	1,167.00	28,711.42
726540503	PLAINS RES INC	400.00	9,090.29
727493108	PLANTRONICS INC NEW	1,600.00	90,312.92
728117300	PLAYBOY ENTERPRISES INC	57,900.00	901,277.62
72813P100	PLAYTEX PRODS INC	460,000.00	4,822,945.90
729132100	PLEXUS CORP	12,200.00	220,821.53
72919P103	PLUG POWER INC	1,750.00	17,550.42
729251108	PLUM CREEK TIMBER CO INC	28,522.00	1,245,887.59
730448107	POGO PRODUCING CO	1,250.00	82,791.31
731068102	POLARIS INDS INC	4,000.00	257,424.00
731572103	POLO RALPH LAUREN CORP	2,100.00	96,996.56
73172K104	POLYCOM INC	3,740.00	112,372.82
73179P106	POLYONE CORP	500.00	4,987.59
731822102	POMEROY IT SOLUTIONS INC	1,100.00	17,579.91
732827100	POPE & TALBOT INC	35,000.00	927,731.96
733174106	POPULAR INC	2,750.00	157,695.66
736126301	PORTAL SOFTWARE INC	540.00	2,628.14
737464107	POST PPTYS INC	1,908.00	74,570.10
73755L107	POTASH CORP SASK INC	825,493.00	106,040,380.13
737628107	POTLATCH CORP	750.00	41,871.62
739276103	POWER INTEGRATIONS INC	1,550.00	51,746.25
739308104	POWER-ONE INC	56,192.00	827,226.88
739363109	POWERWAVE TECHNOLOGIES INC	2,250.00	23,228.49
739421105	PRAECIS PHARMACEUTICALS INC	3,700.00	18,850.95

74005P104	PRAXAIR INC	53,311.00	2,852,636.02
740065107	PRE PAID LEGAL SVCS INC	300.00	9,585.02
740189105	PRECISION CASTPARTS CORP	1,050.00	76,991.90
74022D100	PRECISION DRILLING CORP	1,077,516.00	68,670,094.50
74045Q104	PREMCO INC	1,000.00	50,278.13
740706106	PRENTISS PPTYS TR	1,850.00	83,142.59
740884101	PRESIDENTIAL LIFE CORP	1,400.00	33,824.44
741437305	PRICE COMMUNICATIONS CORP	2,257.00	44,664.83
74144T108	PRICE T ROWE GROUP INC	13,954.00	942,924.81
741503403	PRICELINE COM INC	74,839.00	2,702,166.68
74153Q102	PRIDE INTL INC DEL	2,740.00	62,856.24
74157K101	PRIMEDIA INC	8,656.00	32,263.38
741917108	PRIME HOSPITALITY CORP	3,000.00	42,716.30
74251V102	PRINCIPAL FINANCIAL GROUP IN	308,493.00	14,385,425.00
74264T102	PRIORITY HEALTHCARE CORP	2,398.00	73,786.97
74267C106	PROASSURANCE CORP	800.00	36,586.39
742718109	PROCTER & GAMBLE CO	1,143,525.00	83,018,176.04
743263105	PROGRESS ENERGY INC	39,455.00	2,330,213.78
743312100	PROGRESS SOFTWARE CORP	66,600.00	1,934,999.90

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
743315103	PROGRESSIVE CORP OHIO	148,473.00	16,980,259.41
743410102	PROLOGIS	26,617.00	1,174,807.57
743674103	PROTECTIVE LIFE CORP	84,100.00	4,360,316.09
74369L103	PROTEIN DESIGN LABS INC	152,700.00	3,916,533.20
743859100	PROVIDENT BANKSHARES CORP	6,655.00	257,330.42
743866105	PROVIDENT FINL GROUP INC	800.00	42,324.80
74386K104	PROVIDENT ENERGY TR	1.00	10.29
743977100	PROVINCE HEALTHCARE CO	221,750.00	5,098,889.01
74406A102	PROVIDIAN FINL CORP	47,997.00	943,869.98
744283102	PROXIM CORP	850.00	1,349.33
744290305	PROXYMED PHARMACY INC	1,680.00	37,976.48
744320102	PRUDENTIAL FINL INC	342,845.00	21,360,574.48
744573106	PUBLIC SVC ENTERPRISE GROUP	37,933.00	2,035,872.55
74460D109	PUBLIC STORAGE INC	3,600.00	222,076.47
745310102	PUGET ENERGY INC NEW	57,300.00	1,683,235.20
745867101	PULTE HOMES INC	20,753.00	1,447,713.14
746927102	QLT INC	1,276,574.00	33,956,868.20
74726X105	QRS CORP	800.00	7,025.53
747277101	QLOGIC CORP	190,853.00	6,804,012.99
747525103	QUALCOMM INC	518,251.00	50,709,790.16
747582104	QUALITY SYS INC	135.00	8,885.35
74762E102	QUANTA SVCS INC	5,496.00	45,833.70
747906204	QUANTUM CORP	2,069.00	8,599.44
748203106	QUEBECOR WORLD INC	1,712,512.00	50,347,852.40
74834L100	QUEST DIAGNOSTICS INC	174,152.00	19,818,368.19
74834T103	QUEST SOFTWARE INC	6,650.00	115,016.24
748356102	QUESTAR CORP	1,800.00	93,251.84
74837R104	QUICKSILVER RESOURCES INC	850.00	76,435.49
74838C106	QUIKSILVER INC	2,200.00	70,231.17
749056107	QUIXOTE CORP	1,200.00	32,258.45
749117206	QUOTESMITH COM INC	1,966.00	15,815.49
749121109	QWEST COMMUNICATIONS INTL IN	558,569.00	2,688,555.98
749136107	R & G FINANCIAL CORP	750.00	33,243.90
74955W307	R H DONNELLEY CORP	700.00	41,051.08
749607107	RLI CORP	1,072.00	52,460.87
749685103	RPM INTL INC	2,950.00	60,119.23
749719100	RSA SEC INC	129,496.00	3,553,364.16
749941100	RF MICRODEVICES INC	4,550.00	45,753.09
750236101	RADIAN GROUP INC	33,600.00	2,157,856.68
75040P108	RADIO ONE INC	2,100.00	45,358.91
75040P405	RADIO ONE INC	78,800.00	1,691,474.11
750438103	RADIOSHACK CORP	101,281.00	3,885,383.93
75086X106	RAINANCE COMM	2,250.00	6,274.71
750875106	RAINMAKER SYSTEMS	4,300.00	11,991.67
750917106	RAMBUS INC DEL	2,900.00	69,092.87
751028101	RALCORP HLDGS INC NEW	1,830.00	86,365.75
75281A109	RANGE RES CORP	3,750.00	73,406.06
753820109	RARE HOSPITALITY INTL INC	1,396.00	46,605.01
754730109	RAYMOND JAMES FINANCIAL INC	1,725.00	61,173.39
754907103	RAYONIER INC	1,174.00	69,966.10

755081106	RAYOVAC CORP	900.00	33,907.57
755111507	RAYTHEON CO	740,004.00	35,489,576.18
755267101	READERS DIGEST ASSN INC	4,204.00	90,127.84
75605L104	REALNETWORKS INC	8,143.00	74,677.25
756109104	REALTY INCOME CORP	900.00	50,354.55
75621K106	RECKSON ASSOCS RLTY CORP	2,617.00	96,350.08
756577102	RED HAT INC	300,800.00	9,263,745.87
75689M101	RED ROBIN GOURMET BURGERS IN	1,900.00	69,723.02
757209507	REDBACK NETWORKS INC	81.00	696.13
758075402	REDWOOD TR INC	400.00	29,861.18
758110100	REEBOK INTL LTD	38,801.00	1,871,160.23
758204101	REED ELSEVIER N V	62,000.00	2,363,286.40
758766109	REGAL ENTMT GROUP	2,283.00	55,402.87
758849103	REGENCY CTRS CORP	900.00	51,766.36

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
75886F107	REGENERON PHARMACEUTICALS	2,636.00	37,215.31
75886N100	REGENERATION TECH INC DEL	64,200.00	923,597.09
758932107	REGIS CORP MINN	650.00	38,859.63
759351109	REINSURANCE GROUP AMER INC	800.00	43,601.19
759509102	RELIANCE STEEL & ALUMINUM CO	2,700.00	145,959.41
75952B105	RELIANT ENERGY INC	4,284.00	62,205.06
759543101	REMEC INC	2,000.00	16,947.08
75968L105	RENAISSANCE LEARNING INC	800.00	24,047.69
759930100	RENAL CARE GROUP INC	51,449.00	2,285,275.57
76009N100	RENT A CTR INC NEW	99,026.00	3,973,779.45
76009U104	RENT WAY INC	7,400.00	89,293.95
760282103	REPUBLIC BANCORP INC	3,150.00	58,704.74
760759100	REPUBLIC SVCS INC	5,258.00	204,017.26
760975102	RESEARCH IN MOTION LTD	3,422,094.00	313,088,359.65
761152107	RESMED INC	600.00	40,994.77
761195205	RESOURCE AMERICA INC	2,000.00	63,283.40
76122Q105	RESOURCES CONNECTION INC	6,600.00	346,082.43
761230101	RESPIRONICS INC	12,000.00	945,228.75
76128Q109	RETEK INC	1,309.00	10,775.96
76128Y102	RETAIL VENTURES INC	9,600.00	99,623.09
761624105	REX STORES CORP	1,350.00	22,172.65
761655406	REXAM PLC	21,000.00	1,147,684.68
761684109	REXHALL INDS INC	3,900.00	10,567.66
761695105	REYNOLDS & REYNOLDS CO	88,150.00	2,733,667.91
76182K105	REYNOLDS R J TOB HLDGS INC	57,190.00	5,182,631.72
766559603	RIGEL PHARMACEUTICALS INC	40,300.00	767,797.92
766909105	RIO NARCEA GOLD MINES INC	4,085,500.00	10,744,865.00
767204100	RIO TINTO PLC	25,703.00	3,337,455.00
767744105	RITCHIE BROS AUCTIONEERS	118,000.00	4,598,040.00
767754104	RITE AID CORP	11,102.00	77,614.02
770323103	ROBERT HALF INTL INC	106,460.00	4,249,258.01
773903109	ROCKWELL AUTOMATION INC	54,434.00	2,737,569.28
774341101	ROCKWELL COLLINS INC	163,723.00	7,314,126.92
775109200	ROGERS COMMUNICATIONS INC	6,388,793.00	154,307,497.41
775315104	ROGERS WIRELESS COMMUNICATIO	1,201,804.00	43,900,435.53
775371107	ROHM & HAAS CO	97,654.00	5,444,052.79
775711104	ROLLINS INC	2,975.00	91,780.71
776696106	ROPER INDS INC NEW	93,700.00	7,148,248.85
778296103	ROSS STORES INC	76,000.00	2,726,763.72
779273101	ROUSE CO	2,700.00	171,951.19
779382100	ROWAN COS INC	14,577.00	475,508.26
779528108	ROWE COS	7,400.00	54,568.53
779915107	ROYAL GROUP TECHNOLOGIES LTD	1,090,406.00	13,084,872.00
780008108	ROXIO INC	89.00	585.89
780087102	ROYAL BK CDA MONTREAL QUE	14,137,088.00	835,926,013.63
780257804	ROYAL DUTCH PETE CO	147,587.00	10,222,033.46
780910105	ROYCE VALUE TR INC	35.00	816.00
781182100	RUBY TUESDAY INC	111,350.00	4,098,079.47
781258108	RUDDICK CORP	2,329.00	70,102.52
782352108	RUSSELL CORP	1,300.00	31,303.83
783520109	RYANS RESTAURANT GROUP INC	125,000.00	2,647,981.25
783549108	RYDER SYS INC	47,934.00	2,575,199.15
783764103	RYLAND GROUP INC	400.00	41,938.66
783859101	S & T BANCORP INC	700.00	30,014.03
78387G103	SBC COMMUNICATIONS INC	1,018,998.00	33,130,724.13

78388J106	SBA COMMUNICATIONS CORP	3,200.00	19,092.28
784018103	SCM MICROSYSTEMS INC	3,100.00	27,016.11
784028102	SCP POOL CORP	4,950.00	298,652.06
784117103	SEI INVESTMENTS CO	2,530.00	98,506.51
78440F108	SK TELECOM LTD	228,620.00	6,433,902.34
78440X101	SL GREEN RLTY CORP	1,250.00	78,433.88
784413106	S L INDS INC	1,800.00	26,570.98
78442F106	SLM CORP	133,581.00	7,244,543.46
78462F103	SPDR TR	187,075.00	28,725,423.18

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
78462K102	SPSS INC	20,000.00	481,865.55
784635104	SPX CORP	87,326.00	5,436,734.61
78463B101	S1 CORPORATION	4,400.00	58,639.04
78464P208	S R TELECOM INC	372.00	1,825.46
785905100	SABRE HLDGS CORP	23,228.00	862,970.90
786429100	SAFECO CORP	123,775.00	7,301,858.58
786449108	SAFEGUARD SCIENTIFICS INC	3,500.00	10,793.04
786514208	SAFeway INC	169,262.00	5,750,609.59
786578302	SAFLINK CORP	1,686.00	5,312.19
786598102	SAGA COMMUNICATIONS	1,187.00	29,044.33
790148100	ST JOE CO	1,200.00	63,873.33
790849103	ST JUDE MED INC	79,819.00	8,095,860.58
792860108	ST PAUL TRAVELERS INC	201,097.00	10,930,427.34
79377W108	SAKS INC	2,300.00	46,255.88
795435106	SALIX PHARMACEUTICALS INC	20,100.00	887,972.02
80004C101	SANDISK CORP	5,712.00	166,109.92
800363103	SANDY SPRING BANCORP INC	2,200.00	102,500.34
800907107	SANMINA SCI CORP	200,693.00	2,448,620.17
80105N105	SANOFI-SYNTHELABO	93,255.00	3,950,667.00
802809103	SANTANDER BANCORP	1,865.00	61,812.33
803054204	SAP AKTIENGESELLSCHAFT	145,556.00	8,159,049.68
803062108	SAPIENT CORP	200.00	1,611.58
803111103	SARA LEE CORP	130,763.00	4,030,050.35
804395101	SAUL CTRS INC	1,750.00	75,340.09
80589M102	SCANA CORP NEW	4,200.00	204,804.93
80603P107	SCANSOFT INC	301.00	1,997.65
806407102	SCHEIN HENRY INC	11,180.00	946,442.40
806605101	SCHERING PLOUGH CORP	1,425,592.00	35,293,772.09
806857108	SCHLUMBERGER LTD	257,920.00	21,944,015.13
806870200	SCHMITT INDS INC ORE	883.00	4,581.62
807066105	SCHOLASTIC CORP	53,735.00	2,157,753.78
808194104	SCHULMAN A INC	2,000.00	56,918.00
808513105	SCHWAB CHARLES CORP NEW	445,715.00	5,742,862.83
808541106	SCHWEITZER-MAUDUIT INTL INC	650.00	26,693.66
808655104	SCIENTIFIC ATLANTA INC	159,305.00	7,368,792.17
80874P109	SCIENTIFIC GAMES CORP	1,700.00	43,625.32
810186106	SCOTTS CO	882.00	75,540.75
811054204	SCRIPPS E W CO OHIO	53,800.00	7,573,896.75
811543107	SEABOARD CORP	100.00	66,762.65
811707306	SEACOAST BKG CORP FLA	2,640.00	74,083.41
81170Q106	SEACOAST FINL SVCS CORP	700.00	32,472.97
811904101	SEACOR HOLDINGS INC	5,700.00	335,725.14
81211K100	SEALED AIR CORP NEW	57,485.00	4,105,679.44
812387108	SEARS ROEBUCK & CO	152,285.00	7,709,565.71
813114105	SECOND BANCORP INC	1,450.00	60,830.50
815704101	SEEBEYOND TECHNOLOGIES CORP	600.00	3,032.78
81616X103	SELECT COMFORT CORP	1,836.00	69,909.92
816196109	SELECT MEDICAL CORP	1,800.00	32,387.16
816288104	SELECTICA INC	3,700.00	23,563.68
816300107	SELECTIVE INS GROUP INC	5,977.00	319,584.87
816850101	SEMTECH CORP	68,000.00	2,146,165.34
816851109	SEMPRA ENERGY	77,161.00	3,561,907.82
817070105	SENECA FOODS CORP NEW	400.00	9,788.01
817070501	SENECA FOODS CORP NEW	1,400.00	36,133.21
817208408	SENECO TECHNOLOGIES INC	10,000.00	41,715.00
81721M109	SENIOR HSG PPTYS TR	1,200.00	27,013.43
81725T100	SENSIENT TECHNOLOGIES CORP	1,050.00	30,239.28
817315104	SEPRACOR INC	63,700.00	4,517,965.50
817320104	SEQUA CORPORATION	50.00	3,919.68
817492101	SERENA SOFTWARE INC	800.00	20,475.93

817523103	SEROLOGICALS CORP	7,700.00	206,372.26
817565104	SERVICE CORP INTL	31,525.00	308,431.16
81760N109	SERVICEMASTER CO	-21,350.00	-352,660.15
817826209	7-ELEVEN INC	2,400.00	57,437.73

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
81788Q209	724 SOLUTIONS INC	70.00	291.20
820280105	SHAW GROUP INC	500.00	6,790.90
82028K200	SHAW COMMUNICATIONS INC	3,063,785.00	68,536,870.45
822703609	SHELL TRANS & TRADING PLC	16,800.00	994,491.00
82312B106	SHENANDOAH TELECOMMUNICATION	600.00	21,720.15
824348106	SHERWIN WILLIAMS CO	100,402.00	5,593,074.30
82481R106	SHIRE PHARMACEUTICALS GRP PL	11,900.00	426,634.69
82567D104	SHURGARD STORAGE CTRS INC	9,526.00	477,672.22
826170102	SIEBEL SYS INC	256,706.00	3,675,827.12
826197501	SIEMENS A G	30,000.00	2,916,935.70
826322109	SIERRA HEALTH SVCS INC	600.00	35,958.92
826428104	SIERRA PAC RES NEW	4,750.00	49,101.62
826516106	SIERRA WIRELESS INC	236,130.00	11,730,938.40
826546103	SIFCO INDS INC	3,700.00	18,106.83
826552101	SIGMA ALDRICH CORP	46,955.00	3,752,742.56
82661W107	SIGMATEL INC	2,800.00	109,094.15
82669G104	SIGNATURE BK NEW YORK N Y	500.00	15,928.11
826919102	SILICON LABORATORIES INC	1,054.00	65,499.53
827048109	SILGAN HOLDINGS INC	550.00	29,725.10
827057100	SILICON STORAGE TECHNOLOGY I	5,743.00	79,309.25
827064106	SILICON VY BANCSHARES	16,650.00	885,126.28
827079203	SILICONIX INC	650.00	43,243.21
828806109	SIMON PPTY GROUP INC NEW	46,741.00	3,222,388.34
829073105	SIMPSON MANUFACTURING CO INC	900.00	67,718.60
82929L109	SINGAPORE FD INC	90,000.00	894,146.18
82966U103	SIRIUS SATELLITE RADIO INC	4,415,762.00	18,234,933.34
82967H101	SIRF TECHNOLOGY HLDGS INC	2,400.00	42,056.65
83001P109	SIX FLAGS INC	5,300.00	51,589.38
83080P103	SKY FINL GROUP INC	3,170.00	105,106.89
830879102	SKYWEST INC	2,899.00	67,669.78
83088M102	SKYWORKS SOLUTIONS INC	2,134.00	24,977.93
831865209	SMITH A O	10,600.00	451,797.89
832110100	SMITH INTL INC	124,440.00	9,303,161.78
832248108	SMITHFIELD FOODS INC	3,114.00	122,256.91
832696405	SMUCKER J M CO	1,824.00	112,240.27
832727101	SMURFIT-STONE CONTAINER CORP	194,250.50	5,195,805.09
833034101	SNAP ON INC	14,731.00	662,632.24
834182107	SOLETRON CORP	90,231.00	782,679.71
835451105	SONIC CORP	11,006.00	335,705.70
83545G102	SONIC AUTOMOTIVE INC	2,100.00	62,364.99
835470105	SONICWALL INC	7,350.00	84,748.81
835495102	SONOCO PRODS CO	2,650.00	90,601.18
835699307	SONY CORP	52,020.00	2,653,433.47
83586Q209	SORRENTO NETWORKS CORP	77.00	353.07
835898107	SOTHEBYS HLDGS INC	3,350.00	71,684.54
835916107	SONUS NETWORKS INC	8,780.00	56,269.13
83607V104	SOUND FED BANCORP INC	2,905.00	52,269.27
836167106	SOURCECORP	4,100.00	151,279.50
837841105	SOUTH FINL GROUP INC	1,400.00	53,195.60
838518108	SOUTH JERSEY INDS INC	650.00	38,345.45
842587107	SOUTHERN CO	403,949.00	15,787,431.27
844030106	SOUTHERN UN CO NEW	3,492.00	98,694.43
844730101	SOUTHTRUST CORP	167,092.00	8,694,549.93
844741108	SOUTHWEST AIRLS CO	482,719.00	10,853,636.22
844767103	SOUTHWEST BANCORP INC OKLA	1,500.00	36,703.03
84476R109	SOUTHWEST BANCORPORATION TEX	5,950.00	351,965.65
845905108	SOVEREIGN BANCORP INC	10,950.00	324,454.80
846425882	SPANISH BROADCASTING SYS INC	3,550.00	44,312.46
847580107	SPECTRALINK CORP	1,450.00	28,966.90
84761M104	SPECTRASITE INC	80,620.00	4,671,704.47
847788106	SPEEDWAY MOTORSPORTS INC	700.00	31,384.28
848420105	SPHERION CORP	1,050.00	14,274.97
84855W109	SPINNAKER EXPL CO	600.00	31,679.24
84917U109	SPORTS AUTH INC NEW	600.00	28,879.76

</TABLE>

<S>	<C>	<C>	<C>
852061100	SPRINT CORP	987,082.00	23,292,371.37
852312305	STAAR SURGICAL CO	106,600.00	1,114,806.81
852891100	STANCORP FINL GROUP INC	590.00	52,999.85
85375C101	STANDARD PAC CORP NEW	800.00	52,879.18
854616109	STANLEY WKS	48,801.00	2,982,296.70
855030102	STAPLES INC	225,452.00	8,859,673.48
855244109	STARBUCKS CORP	270,451.00	15,765,587.46
855707105	STATE AUTO FINL CORP	800.00	32,950.27
85590A203	STARWOOD HOTELS&RESORTS WRLD	58,810.00	3,536,400.41
857477103	STATE STR CORP	314,131.00	20,654,232.62
857689103	STATION CASINOS INC	21,725.00	1,409,785.22
858119100	STEEL DYNAMICS INC	8,050.00	309,004.66
858155203	STEELCASE INC	1,650.00	30,971.33
85856W105	STELLENT INC	4,600.00	52,670.02
858603103	STEPHAN CO	4,550.00	29,281.98
858907108	STERLING BANCSHARES INC	2,400.00	45,660.58
858912108	STERICYCLE INC	1,200.00	83,244.49
859152100	STERIS CORP	7,950.00	240,466.19
859319105	STERLING FINL CORP WASH	303.00	12,947.10
86074Q102	STILLWATER MNG CO	2,179.00	43,851.63
861012102	STMICROELECTRONICS N V	56,000.00	1,652,554.82
861642106	STONE ENERGY CORP	447.00	27,376.72
862111200	STORAGE TECHNOLOGY CORP	2,380.00	92,538.57
862701307	STRATEGIC DISTR INC	300.00	5,289.26
86279T109	STRATEX NETWORKS INC	2,700.00	10,679.07
863100202	STRATOS INTERNATIONAL INC	293.00	2,148.83
863111100	STRATTEC SEC CORP	700.00	64,223.27
863236105	STRAYER ED INC	200.00	29,917.50
863314100	STRIDE RITE CORP	164,000.00	2,425,309.49
863667101	STRYKER CORP	309,405.00	22,815,911.46
863902102	STUDENT LN CORP	450.00	82,355.57
866011109	SUMMIT BANCSHARES INC TEX	1,600.00	62,425.32
866239106	SUMMIT PPTYS INC	1,000.00	34,376.83
866615107	SUMTOTAL SYS INC	402.00	3,503.38
866674104	SUN COMMUNITIES INC	600.00	30,287.54
866796105	SUN LIFE FINL INC	13,406,726.00	514,952,345.76
866810104	SUN MICROSYSTEMS INC	1,587,837.00	9,239,215.13
867229106	SUNCOR ENERGY INC	10,861,648.00	369,404,648.56
867363103	SUNGARD DATA SYS INC	300,512.00	10,475,698.06
86764P109	SUNOCO INC	51,566.00	4,398,503.22
86768K106	SUNRISE SENIOR LIVING INC	41,100.00	2,156,802.85
867914103	SUNTRUST BKS INC	138,424.00	12,061,622.65
867931107	SUPERCONDUCTOR TECHNOLOGIES	2,580.00	4,254.74
868042102	SUPER VISION INTL INC	2,600.00	12,654.00
868059106	SUPERGEN INC	3,550.00	30,699.82
868168105	SUPERIOR INDS INTL INC	48,600.00	2,179,617.05
868536103	SUPERVALU INC	90,075.00	3,696,710.20
868873100	SURMODICS INC	700.00	23,125.26
869099101	SUSQUEHANNA BANCSHARES INC P	1,200.00	40,479.92
870756103	SWIFT TRANSN CO	85,520.00	2,058,163.87
871130100	SYBASE INC	103,408.00	2,495,596.97
871142105	SYBRON DENTAL SPECIALTIES IN	900.00	36,019.25
871206108	SYCAMORE NETWORKS INC	14,800.00	83,797.57
871503108	SYMANTEC CORP	239,676.00	14,007,689.61
871507109	SYMBION INC DEL	800.00	18,727.60
871508107	SYMBOL TECHNOLOGIES INC	37,231.00	735,783.41
871543104	SYMMETRICOM INC	1,500.00	17,899.01
87155S108	SYMYX TECHNOLOGIES	108,350.00	3,503,918.73
87157D109	SYNAPTICS INC	4,100.00	105,268.99
871607107	SYNOPSIS INC	61,880.00	2,358,712.29
87161C105	SYNOVUS FINL CORP	48,251.00	1,638,014.82
87162H103	SYNTEL INC	800.00	17,751.53
871829107	SYSCO CORP	136,650.00	6,571,584.30
872275102	TCF FINL CORP	2,149.00	167,257.83

</TABLE>

<TABLE>
<S> <C> <C> <C>

872375100	TECO ENERGY INC	39,742.00	638,876.20
872384102	TEPPCO PARTNERS L P	1,214.00	61,981.69
872443403	THQ INC	100,150.00	3,074,922.98
872540109	TJX COS INC NEW	82,574.00	2,672,565.72
872549100	TLC VISION CORP	780,000.00	12,082,200.00
873168108	TXU CORP	84,282.00	4,577,674.22
874037104	TAIWAN GREATER CHINA FD	102,200.00	583,725.01
874039100	TAIWAN SEMICONDUCTOR MFG LTD	1,761,877.45	19,615,808.13
874054109	TAKE-TWO INTERACTIVE SOFTWARE	1,000.00	41,080.58
874161102	TALBOTS INC	1,450.00	76,111.03
87425E103	TALISMAN ENERGY INC	8,723,641.00	253,857,953.10
874918105	TALX CORP	275.00	9,007.49
87588Q109	TANOX INC	1,818.00	46,482.81
87612E106	TARGET CORP	255,554.00	14,551,667.06
87651B104	TASER INTL INC	480.00	27,885.45
876664103	TAUBMAN CTRS INC	1,100.00	33,758.74
878237106	TECH DATA CORP	1,810.00	94,959.02
878330109	TECHE HLDG CO	650.00	33,116.53
878377100	TECHNE CORP	1,150.00	66,993.93
878483106	TECHNICAL OLYMPIC USA INC	1,050.00	31,365.51
878555101	TECHNITROL INC	5,050.00	148,280.25
878895200	TECUMSEH PRODS CO	50.00	2,761.27
879080109	TEJON RANCH CO DEL	1,300.00	60,655.53
879101103	TEKELEC	6,383.00	155,498.99
879131100	TEKTRONIX INC	56,862.00	2,593,607.46
87923P105	TELE CENTRO OESTE CELULAR S	7.00	85.00
879246106	TELE NORTE LESTE PART S A	182,173.00	3,106,795.40
879252104	TELE SUDESTE CELULAR PART S	4.00	52.00
87927Y102	TELECOM ITALIA S P A NEW	14,903.00	617,537.00
879287308	TELECOMUNICACOES BRASILEIRAS	25.00	965.00
87929A102	TELECOMUNICACOES DE SAO PAUL	20.00	394.00
879360105	TELEDYNE TECHNOLOGIES INC	1,000.00	26,841.82
879369106	TELEFLEX INC	700.00	47,067.03
879403780	TELEFONOS DE MEXICO S A	74,681.00	3,331,276.88
879433100	TELEPHONE & DATA SYS INC	1,950.00	186,149.73
87952L108	TELESP CELULAR PART S A	58,182.00	614,699.23
87959M109	TELIK INC	1,000.00	32,003.70
879664100	TELLABS INC	244,415.00	2,863,374.08
87971M202	TELUS CORP	858,734.00	17,294,902.76
879868107	TEMPLE INLAND INC	9,547.00	886,409.71
879939106	TELETECH HOLDINGS INC	600.00	7,055.03
879946606	TELESYSTEM INTL WIRELESS INC	1,384,420.00	18,177,434.60
88031M109	TENARIS S A	9,136.00	401,157.76
88033G100	TENET HEALTHCARE CORP	217,052.00	3,902,366.48
880345103	TENNANT CO	550.00	30,565.75
880770102	TERADYNE INC	31,026.00	944,209.78
880775101	TERAYON COMMUNICATION SYS	1,150.00	3,607.96
880779103	TEREX CORP NEW	1,000.00	45,759.80
88157K101	TESCO CORP	398,225.00	4,304,812.25
881609101	TESORO PETE CORP	1,900.00	70,308.93
881624209	TEVA PHARMACEUTICAL INDS LTD	136,400.00	12,305,880.81
88162G103	TETRA TECH INC NEW	109,975.00	2,406,367.37
88164L100	TESSERA TECHNOLOGIES INC	4,300.00	103,889.35
881908107	TESMA INTL INC	346,653.00	12,306,181.50
88224Q107	TEXAS CAPITAL BANCSHARES INC	4,000.00	89,025.80
882443104	TEXAS GENCO HLDGS INC	25.00	1,511.36
882508104	TEXAS INSTRS INC	420,093.00	13,618,937.03
882673106	TEXAS REGL BANCSHARES INC	1,089.00	67,032.12
883203101	TEXTRON INC	35,576.00	2,830,907.28
883203309	TEXTRON INC	25.00	6,456.00
883556102	THERMO ELECTRON CORP	44,556.00	1,836,360.17
884315102	THOMAS & BETTS CORP	37,998.00	1,387,254.64
884425109	THOMAS INDS INC	700.00	31,159.03
884903105	THOMSON CORP	4,607,788.00	205,184,799.64

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
885160101	THOR INDS INC	1,700.00	76,264.54
885175307	THORATEC CORP	5,945.00	85,526.24
885218107	THORNBURG MTG INC	2,000.00	72,266.43
885535104	3COM CORP	9,775.00	81,599.89
88554L108	THREE FIVE SYS INC	1,000.00	6,837.83

88579Y101	3M CO	531,775.00	63,741,344.70
88632Q103	TIBCO SOFTWARE INC	4,200.00	47,583.22
886423102	TIDEWATER INC	31,550.00	1,260,559.74
88650Q100	TIER TECHNOLOGIES INC	2,000.00	26,117.81
886547108	TIFFANY & CO NEW	100,661.00	4,973,321.54
887100105	TIMBERLAND CO	60,700.00	5,256,561.88
887317105	TIME WARNER INC	3,451,462.00	81,313,730.23
887319101	TIME WARNER TELECOM INC	1,000.00	5,617.74
887389104	TIMKEN CO	3,191.00	113,333.05
888266103	TITAN CORP	1,500.00	26,104.40
888314101	TITAN PHARMACEUTICALS INC DE	2,700.00	9,737.87
888339207	TITANIUM METALS CORP	130.00	16,131.23
888706108	TIVO INC	1,450.00	13,783.58
889478103	TOLL BROTHERS INC	1,200.00	68,088.65
889542106	TOLLGRADE COMMUNICATIONS INC	950.00	13,526.83
890030208	TOMKINS PLC	293,212.00	7,816,988.00
890333107	TOO INC	600.00	13,434.32
890516107	TOOTSIE ROLL INDS INC	1,340.82	58,425.39
891027104	TORCHMARK CORP	76,912.00	5,547,843.30
891092108	TORO CO	3,300.00	310,022.96
891160509	TORONTO DOMINION BK ONT	13,318,419.00	571,093,806.40
89151E109	TOTAL S A	101,971.00	13,022,889.30
891906109	TOTAL SYS SVCS INC	4,171.00	122,470.67
892331307	TOYOTA MOTOR CORP	50,000.00	5,471,600.75
892335100	TOYS R US INC	177,686.00	3,795,043.80
892356106	TRACTOR SUPPLY CO	1,000.00	56,070.17
892918103	TRANSACT TECHNOLOGIES INC	2,550.00	108,106.01
89336Q100	TRANS WORLD ENTMT CORP	500.00	6,717.16
893416107	TRANSACTION SYS ARCHITECTS	50.00	1,443.32
89346D107	TRANSALTA CORP	7,527,538.00	126,086,261.50
893521104	TRANSATLANTIC HLDGS INC	1,075.00	116,731.39
89353D107	TRANSCANADA CORP	13,720,114.00	362,211,009.60
893617209	TRANSCONTINENTAL RLTY INVS	2,250.00	40,755.45
893735100	TRANSKARYOTIC THERAPIES INC	33,400.00	669,924.51
89376R109	TRANSMETA CORP DEL	7,050.00	20,700.51
894065101	TRANSWITCH CORP	1,650.00	3,915.66
894650100	TREDEGAR CORP	2,000.00	43,252.60
89531P105	TREX INC	3,100.00	156,901.27
89579K109	TRIAD HOSPITALS INC	111,983.00	5,589,757.15
895919108	TRIDENT MICROSYSTEMS INC	1,875.00	28,180.89
895925105	TRIAD GTY INC	1,900.00	148,260.14
896047107	TRIBUNE CO NEW	224,177.00	13,687,219.91
896239100	TRIMBLE NAVIGATION LTD	2,400.00	89,422.66
896263100	TRIMERIS INC	129,700.00	2,509,308.82
896522109	TRINITY INDS INC	1,450.00	61,802.54
89674K103	TRIQUINT SEMICONDUCTOR INC	4,202.00	30,760.72
89677M106	TRITON PCS HLDGS INC	2,176,871.00	12,660,366.52
89687P107	TRIZEC PROPERTIES INC	1,650.00	35,970.98
898349105	TRUSTCO BK CORP N Y	2,852.00	50,092.03
898402102	TRUSTMARK CORP	1,000.00	38,774.49
899035505	TUESDAY MORNING CORP	800.00	31,105.40
899165104	TULARIK INC	750.00	24,937.95
899896104	TUPPERWARE CORP	2,130.00	55,488.15
901167106	TWEETER HOME ENTMT GROUP INC	1,500.00	10,860.08
90130N103	21ST CENTY INS GROUP	1,550.00	26,891.42
902124106	TYCO INTL LTD NEW	988,188.00	43,907,523.16
902494103	TYSON FOODS INC	12,058.00	338,693.70
90262T308	UCBH HOLDINGS INC	700.00	37,090.51
902681105	UGI CORP NEW	1,350.00	58,101.40

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
902737105	UICI	1,200.00	38,307.91
902788108	UMB FINL CORP	662.00	45,816.70
902911106	UST INC	72,956.00	3,521,367.25
902973304	US BANCORP DEL	628,680.00	23,230,398.69
903293405	U S G CORP	1,000.00	23,570.39
90333E108	USEC INC	2,150.00	25,280.51
90338W103	US ONCOLOGY INC	2,000.00	39,471.68
903844108	ULTICOM INC	450.00	7,059.05
903849107	ULTIMATE ELECTRS INC	2,400.00	15,895.93
903899102	ULTRALIFE BATTERIES INC	30,000.00	778,707.60

903914109	ULTRA PETROLEUM CORP	5,100.00	255,256.01
904034105	ULTRATECH INC	1,500.00	32,741.12
904214103	UMPQUA HLDGS CORP	2,556.00	71,931.83
90458E107	UNIBANCO-UNIAO DE BANCOS BRA	16,750.00	443,986.01
904677101	UNIFI INC	6,000.00	23,570.39
904767704	UNILEVER PLC	40.00	2,107.00
905399101	UNION BANKSHARES CORP	1,450.00	61,433.17
907818108	UNION PAC CORP	105,246.00	8,388,904.75
908068109	UNION PLANTERS CORP	56,921.00	2,275,004.72
908906100	UNIONBANCAL CORP	3,339.00	252,489.50
909205106	UNISOURCE ENERGY CORP	1,100.00	36,649.40
909214108	UNISYS CORP	225,653.00	4,199,314.33
909218109	UNIT CORP	1,650.00	69,574.87
909440109	UNITED AUTO GROUP INC	1,848.00	75,941.69
90984P105	UNITED CMNTY BKS BLAIRSVLE G	1,000.00	33,760.09
909907107	UNITED BANKSHARES INC WEST V	1,000.00	43,574.38
91018B104	UNITED DEFENSE INDS INC	900.00	42,233.63
910197102	UNITED DOMINION REALTY TR IN	2,210.00	58,609.28
910331107	UNITED FIRE & CAS CO	700.00	54,199.82
910873207	UNITED MICROELECTRONICS CORP	123,042.00	711,014.50
911268100	UNITED ONLINE INC	1,200.00	28,332.73
911312106	UNITED PARCEL SERVICE INC	349,102.00	35,150,779.29
911363109	UNITED RENTALS INC	1,600.00	38,377.63
911684108	UNITED STATES CELLULAR CORP	2,000.00	103,371.83
912909108	UNITED STATES STL CORP NEW	18,938.00	891,736.26
913004107	UNITED STATIONERS INC	1,300.00	69,230.97
913016309	UNITED SURGICAL PARTNERS INT	4,550.00	240,783.28
913017109	UNITED TECHNOLOGIES CORP	269,974.00	33,080,988.01
91307C102	UNITED THERAPEUTICS CORP DEL	25,000.00	859,755.94
913247508	UNITEDGLOBALCOM	7,660.00	74,561.25
91324P102	UNITEDHEALTH GROUP INC	613,837.00	51,196,845.77
913275103	UNITRIN INC	2,200.00	125,655.09
913431102	UNIVERSAL COMPRESSION HLDGS	150.00	6,170.13
913456109	UNIVERSAL CORP VA	950.00	64,882.91
913837100	UNIVERSAL STAINLESS & ALLOY	4,150.00	62,206.78
913903100	UNIVERSAL HLTH SVCS INC	7,660.00	471,296.95
914906102	UNIVISION COMMUNICATIONS INC	51,282.00	2,195,389.98
915289102	UNOCAL CORP	210,527.00	10,726,034.86
91529B106	UNOVA INC	1,800.00	48,870.34
91529Y106	UNUMPROVIDENT CORP	283,373.00	6,040,924.36
915436109	UPM KYMMENE CORP	45,000.00	1,152,977.96
917047102	URBAN OUTFITTERS INC	1,300.00	106,164.61
91729Q101	USF CORP	1,200.00	56,520.66
918076100	UTSTARCOM INC	200.00	8,111.54
918194101	VCA ANTECH INC	1,459.00	87,674.83
91819B105	VA SOFTWARE CORP	2,450.00	8,047.85
918204108	V F CORP	47,862.00	3,125,126.56
918458209	VYYO INC	583.00	5,057.32
918866104	VALASSIS COMMUNICATIONS INC	1,000.00	40,852.65
918905100	VALHI INC NEW	2,400.00	36,586.39
918914102	VALENCE TECHNOLOGY INC	1,300.00	5,978.40
91911X104	VALEANT PHARMACEUTICALS INTL	114,800.00	3,078,362.00
91913Y100	VALERO ENERGY CORP NEW	87,150.00	8,618,587.70
919794107	VALLEY NATL BANCORP	10,451.00	354,227.87

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
920355104	VALSPAR CORP	1,250.00	84,534.29
920437100	VALUE LINE INC	450.00	21,424.51
92047K107	VALUEVISION MEDIA INC	2,050.00	35,785.96
922122106	VARCO INTL INC DEL	1,650.00	48,425.88
922206107	VARIAN INC	1,234.00	69,736.56
922207105	VARIAN SEMICONDUCTOR EQUIPMN	800.00	41,359.46
92220P105	VARIAN MED SYS INC	2,260.00	240,438.04
92232F103	VASOGEN INC	747,288.00	4,976,938.08
92240G101	VECTREN CORP	1,150.00	38,685.33
92240M108	VECTOR GROUP LTD	551.00	11,635.36
922417100	VEECO INSTRS INC DEL	450.00	15,572.14
92257T202	VELOCITY EXPRESS CORP	1,380.00	925.12
92276F100	VENTAS INC	61,940.00	1,939,125.38
92276H106	VENTANA MED SYS INC	4,550.00	289,952.61
922908652	VANGUARD INDEX TR	28,613.00	2,857,267.28

923436109	VERITAS SOFTWARE CO	422,022.00	15,673,380.10
92343C106	VERITY INC	6,800.00	123,172.02
92343E102	VERISIGN INC	264,335.00	7,052,702.31
92343P107	VERITAS DGC INC	1,550.00	48,109.46
92343V104	VERIZON COMMUNICATIONS	911,065.00	44,198,793.94
92532F100	VERTEX PHARMACEUTICALS INC	159,871.00	2,323,521.95
92532L206	VERTICALNET INC	55.00	115.77
925524308	VIACOM INC	937,538.00	44,899,585.19
92553Q209	VIASYS HEALTHCARE INC	1,220.00	34,202.80
925815102	VICOR CORP	600.00	14,697.30
926471103	VICURON PHARMACEUTICALS INC	1,978.00	33,309.16
92672P108	VIEWPOINT CORP	1,750.00	4,622.24
926734104	VIGNETTE CORP	3,803.00	8,464.13
927460105	VINTAGE PETE INC	2,250.00	51,193.19
927624106	VION PHARMACEUTICALS INC	236,650.00	1,319,920.11
92763R104	VIRAGE LOGIC CORP	1,500.00	18,301.24
92823R201	VIROLOGIC INC	29,550.00	97,066.95
928241108	VIROPHARMA INC	66,000.00	158,396.21
928298108	VISHAY INTERTECHNOLOGY INC	3,650.00	90,925.64
92839U107	VISTEON CORP	19,808.00	309,923.92
92844S105	VISX INC DEL	1,850.00	66,275.95
928483106	VITALWORKS INC	360.00	1,650.00
928497106	VITESSE SEMICONDUCTOR CORP	11,050.00	72,298.60
92849Q401	VITRIA TECHNOLOGY	1,062.00	4,372.72
92857W100	VODAFONE GROUP PLC NEW	756,399.00	22,339,796.93
928856400	VOLVO AKTIEBOLAGET	53,000.00	2,487,872.91
929042109	VORNADO RLTY TR	3,550.00	271,824.33
92906P106	VOTORANTIM CELULOSE E PAPEL	14,618.00	623,250.86
929160109	VULCAN MATLS CO	20,094.00	1,281,046.00
929236107	WD-40 CO	38,000.00	1,525,398.09
92923B106	WFS FINL INC	1,286.00	85,365.36
92923C104	WCI CMNTYS INC	3,350.00	100,205.64
929248409	WHX CORP	2,050.00	4,452.63
92924F106	WGL HLDGS INC	850.00	32,730.39
929251106	W HLDG CO INC	4,344.00	100,001.82
92925E108	W-H ENERGY SVCS INC	3,000.00	78,836.10
929284107	WJ COMMUNICATIONS INC	2,700.00	12,814.89
92928R106	WMC RES LTD	41,200.00	761,744.43
929297109	WMS INDS INC	9,200.00	367,580.02
929309300	WPP GROUP PLC	91,645.00	6,237,753.94
92930Y107	W P CAREY & CO LLC	1,900.00	75,862.32
92931B106	WPS RESOURCES CORP	680.00	42,257.76
929740108	WABTEC CORP	1,700.00	41,118.12
929903102	WACHOVIA CORP 2ND NEW	513,407.00	30,623,926.83
930059100	WADDELL & REED FINL INC	188,400.00	5,584,926.30
931142103	WAL MART STORES INC	1,659,876.00	117,237,025.71
931422109	WALGREEN CO	221,641.00	10,754,859.88
938824109	WASHINGTON FED INC	1,335.00	42,957.63
939322103	WASHINGTON MUT INC	213,846.00	11,078,629.91

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
939640108	WASHINGTON POST CO	1,963.00	2,447,686.11
939653101	WASHINGTON REAL ESTATE INVT	6,650.00	261,951.71
940610108	WASHINGTON TR BANCORP	1,250.00	43,524.10
941053100	WASTE CONNECTIONS INC	1,425.00	56,667.47
94106L109	WASTE MGMT INC DEL	284,534.00	11,692,636.64
941105108	WATCHGUARD TECHNOLOGIES INC	400.00	3,872.09
941848103	WATERS CORP	77,597.00	4,970,944.13
942683103	WATSON PHARMACEUTICALS INC	160,723.00	5,796,619.23
942712100	WATSON WYATT & CO HLDGS	650.00	23,225.14
942749102	WATTS WATER TECHNOLOGIES INC	2,600.00	93,946.35
943315101	WAUSAU-MOSINEE PAPER CORP	1,750.00	40,591.21
946756103	WAYPOINT FINL CORP	900.00	33,292.16
94767L109	WEBEX COMMUNICATIONS INC	1,350.00	39,385.87
947684106	WEBSense INC	2,800.00	139,765.14
94768C108	WEBMETHODS INC	2,237.00	25,703.64
94769M105	WEBMD CORP	99,830.00	1,247,454.72
947890109	WEBSTER FINL CORP CONN	950.00	59,889.96
948626106	WEIGHT WATCHERS INTL INC NEW	52,293.00	2,744,177.41
948741103	WEINGARTEN RLTY INVS	1,125.00	47,180.99
948849104	WEIS MKTS INC	600.00	28,195.97

949475107	WELLCHOICE INC	2,800.00	155,419.74
94973H108	WELLPOINT HEALTH NETWORK NEW	119,505.00	17,943,961.33
949746101	WELLS FARGO & CO NEW	487,170.00	37,363,353.41
950240200	WELLSFORD REAL PPTYS INC	1,650.00	34,400.29
950590109	WENDYS INTL INC	135,021.00	6,265,309.47
950755108	WERNER ENTERPRISES INC	2,963.00	83,822.75
950813105	WESCAST INDS INC	27,995.00	895,840.00
950817106	WESCO FINL CORP	150.00	72,802.73
952355105	WEST CORP	3,400.00	119,206.08
957090103	WESTAMERICA BANCORPORATION	6,450.00	453,579.08
95709T100	WESTAR ENERGY INC	1,200.00	32,033.20
957907108	WESTCORP INC	800.00	48,749.67
958102105	WESTERN DIGITAL CORP	7,370.00	85,572.30
958259103	WESTERN GAS RES INC	140,900.00	6,135,851.20
959531104	WESTERN SILVER CORP	100,000.00	898,000.00
95988E204	WESTERN WIRELESS CORP	261,850.00	10,149,589.45
961815107	WESTWOOD ONE INC	2,140.00	68,287.08
962166104	WEYERHAEUSER CO	139,344.00	11,792,423.54
962902102	WHEATON RIV MINERALS LTD	6,752,660.00	25,254,948.40
962902144	WHEATON RIV MINERALS LTD	150,000.00	321,000.00
963320106	WHIRLPOOL CORP	44,072.00	4,053,542.03
966387102	WHITING PETE CORP NEW	80,000.00	2,697,589.00
966612103	WHITNEY HLDG CORP	900.00	53,902.17
966837106	WHOLE FOODS MKT INC	149,703.00	18,976,193.79
96808B107	WILD OATS MARKETS INC	5,500.00	103,753.94
968223206	WILEY JOHN & SONS INC	1,150.00	49,339.60
969457100	WILLIAMS COS INC DEL	228,563.00	3,646,705.52
969904101	WILLIAMS SONOMA INC	54,200.00	2,395,158.70
971807102	WILMINGTON TRUST CORP	10,160.00	507,011.58
972232102	WILSON GREATBATCH TECHNOLOGI	59,100.00	2,214,711.18
973149107	WIND RIVER SYSTEMS INC	1,300.00	20,497.39
974280109	WINN DIXIE STORES INC	27,369.00	264,109.18
974637100	WINNEBAGO INDS INC	1,000.00	49,983.16
97650W108	WINTRUST FINANCIAL CORP	490.00	33,183.43
97653A103	WIRELESS FACILITIES INC	900.00	11,861.62
976657106	WISCONSIN ENERGY CORP	4,808.00	210,214.69
977284108	WISER OIL CO DEL	8,400.00	119,493.00
977424100	WITNESS SYS INC	6,750.00	109,958.26
978097103	WOLVERINE WORLD WIDE INC	850.00	29,915.48
979438108	WOODHEAD INDS INC	4,800.00	99,494.38
980745103	WOODWARD GOVERNOR CO	1,000.00	96,681.48
981811102	WORTHINGTON INDS INC	49,166.00	1,353,323.53
98235T107	WRIGHT MED GROUP INC	900.00	42,957.63
982526105	WRIGLEY WM JR CO	56,275.00	4,757,167.03

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>
983024100	WYETH	818,494.00	39,679,563.71
983134107	WYNN RESORTS LTD	22,600.00	1,170,525.70
983759101	XM SATELLITE RADIO HLDGS INC	97,706.00	3,574,971.43
98385X106	XTO ENERGY INC	86,638.00	3,460,403.38
98389B100	XCEL ENERGY INC	65,000.00	1,456,255.61
98389J103	XANSER CORP	2,350.00	7,750.88
983919101	XILINK INC	185,065.00	8,265,073.69
984121103	XEROX CORP	222,997.00	4,334,302.30
984332106	YAHOO INC	590,787.00	28,776,908.36
984757104	YANKEE CANDLE INC	2,450.00	96,081.50
985577105	YELLOW ROADWAY CORP	600.00	32,065.38
986670107	YORK INTL CORP NEW	1,100.00	60,571.06
987434107	YOUNG BROADCASTING INC	2,800.00	49,366.42
987520103	YOUNG INNOVATIONS INC	90.00	3,064.95
988498101	YUM BRANDS INC	48,524.00	2,421,479.34
988858106	ZALE CORP NEW	114,266.00	4,176,290.32
989139100	ZARLINK SEMICONDUCTOR INC	1,900,827.00	11,119,837.95
989207105	ZEBRA TECHNOLOGIES CORP	1,050.00	122,477.51
989390109	ZENITH NATL INS CORP	1,300.00	84,708.59
98950P108	ZHONE TECHNOLOGIES INC NEW	262.00	1,369.98
98956P102	ZIMMER HLDGS INC	47,770.00	5,648,884.41
989701107	ZIONS BANCORPORATION	78,717.00	6,485,421.80
98974P100	ZIX CORP	4,850.00	51,630.94
98975F101	ZORAN CORP	1,000.00	24,602.76
D1668R123	DAIMLERCHRYSLER AG	300.00	18,700.00

D18190898	DEUTSCHE BANK AG NAMEN	38,250.00	4,056,726.84
G0070K103	ACE LTD	134,068.00	7,599,900.65
G02602103	AMDOCS LTD	74,700.00	2,346,608.81
G0450A105	ARCH CAP GROUP LTD	650.00	34,754.92
G05384105	ASPEN INSURANCE HOLDINGS LTD	4,200.00	130,811.61
G0585R106	ASSURED GUARANTY LTD	10,300.00	234,074.84
G0692U109	AXIS CAPITAL HOLDINGS	35,000.00	1,313,935.00
G1150G111	ACCENTURE LTD BERMUDA	102,450.00	3,774,648.33
G16962105	BUNGE LIMITED	1,519.00	79,305.17
G24182100	COOPER INDS LTD	39,730.00	3,164,651.73
G3223R108	EVEREST RE GROUP LTD	23,950.00	2,580,436.95
G36738105	FRESH DEL MONTE PRODUCE INC	1,550.00	52,515.17
G37260109	GARMIN LTD	40,000.00	1,986,455.20
G3930E101	GLOBAL SANTAFE CORP	344,977.00	12,256,989.69
G4388N106	HELEN OF TROY CORP LTD	650.00	32,131.74
G4776G101	INGERSOLL-RAND COMPANY LTD	30,102.00	2,756,940.81
G5876H105	MARVELL TECHNOLOGY GROUP LTD	17,400.00	622,885.64
G6359F103	NABORS INDUSTRIES LTD	67,182.00	4,073,158.33
G65422100	NOBLE CORPORATION	21,378.00	1,086,024.15
G67543101	OPENTV CORP	916.00	2,554.50
G6852T105	PARTNERRE LTD	4,100.00	311,849.06
G7496G103	RENAISSANCE RE HLDGS LTD	800.00	57,866.77
G7945J104	SEAGATE TECHNOLOGY	2,120.00	40,987.05
G81075106	SHIP FINANCE INTERNATIONAL L	518.00	10,382.90
G81477104	SINA CORP	1,800.00	79,616.42
G87210103	UTI WORLDWIDE INC	4,400.00	310,834.12
G87340108	TELEGLOBE INTL HLDGS LTD	27,675.00	140,891.93
G90078109	TRANSOCEAN INC	276,455.00	10,726,814.77
G95089101	WEATHERFORD INTERNATIONAL LT	37,450.00	2,258,494.72
G9618E107	WHITE MTNS INS GROUP LTD	136.00	92,994.42
G96655108	WILLIS GROUP HOLDINGS LTD	53,000.00	2,661,187.64
G98255105	XL CAP LTD	26,074.00	2,637,984.67
G9825R107	XOMA LTD	108,600.00	652,312.42
H01301102	ALCON INC	10,900.00	1,149,404.86
H8920M855	UBS AG	500.00	47,052.00
L6388F110	MILLICOM INTL CELLULAR S A	23,400.00	685,825.80
M22465104	CHECK POINT SOFTWARE TECH LT	97,418.00	3,524,552.48
M75253100	ORBOTECH LTD	32,500.00	886,738.53
M8737E108	TARO PHARMACEUTICAL INDS LTD	117,900.00	6,876,237.49

<TABLE>	<S>	<C>	<C>	<C>
M97385112	VERISITY LTD	2,300.00	18,502.35	
N07059111	ASML HLDG NV	117,300.00	2,690,889.27	
V7780T103	ROYAL CARIBBEAN CRUISES LTD	3,732.00	217,209.71	
Y2573F102	FLEXTRONICS INTL LTD	94,050.00	2,011,255.72	
Y6476W104	OMI CORP NEW	1,450.00	23,134.64	
02209S103	ALTRIA GROUP INC	768,298.00	51,271,770.00	1
067901108	BARRICK GOLD CORP	73,300.00	1,930,259.00	1
084670108	BERKSHIRE HATHAWAY INC DEL	287.00	34,038,654.00	1
084670207	BERKSHIRE HATHAWAY INC DEL	15,353.00	60,491,626.00	1
110122108	BRISTOL MYERS SQUIBB CO	448,500.00	14,651,195.00	1
172967101	CITIGROUP INC	235,650.00	14,610,494.00	1
478160104	JOHNSON & JOHNSON	199,150.00	14,790,403.00	1
530718105	LIBERTY MEDIA CORP NEW	1,360,784.00	16,311,482.00	1
530719103	LIBERTY MEDIA INTL INC	188,125.00	9,306,041.00	1
651639106	NEWMONT MINING CORP	79,490.00	4,108,098.00	1
725906101	PLACER DOME INC	95,300.00	2,114,417.00	1
786514208	SAFEWAY INC	283,700.00	9,585,405.00	1
867229106	SUNCOR ENERGY INC	100,000.00	3,414,712.00	1
88033G100	TENET HEALTHCARE CORP	680,900.00	12,174,654.00	1
92532F100	VERTEX PHARMACEUTICALS INC	1,305,763.00	18,872,879.00	1
939640108	WASHINGTON POST CO	11,191.00	13,877,174.00	1
98985T109	ZYMOGENETICS INC	392,600.00	9,945,999.00	1
000375204	ABB LTD	10,000.00	74,392.20	2
000912105	ACM INCOME FUND INC	1,600.00	16,856.87	2
000937102	ABN AMRO HLDG NV	864.00	25,536.23	2
001055102	AFLAC INC	3,875.00	211,969.18	2
001941103	ATI TECHNOLOGIES INC	16,585.00	417,278.60	2
001957505	AT&T CORP	136.00	2,666.97	2
00209A106	AT&T WIRELESS SVCS INC	132.00	2,533.68	2
002255107	AU OPTRONICS CORP	250.00	5,475.53	2

002824100	ABBOTT LABS	79,521.00	4,344,606.30	2
002893105	ABER DIAMOND CORP	513,800.00	20,372,170.00	2
003924107	ABITIBI-CONSOLIDATED INC	48,152.00	440,590.80	2
004930202	ACTIVISION INC NEW	1,750.00	37,296.63	2
007094105	ADMINISTAFF INC	750.00	16,687.98	2
007865108	AEROPOSTALE	1,125.00	40,578.93	2
00817Y108	AETNA INC NEW	100.00	11,393.40	2
008190100	AFFILIATED COMPUTER SERVICES	1,500.00	106,441.16	2
008252108	AFFILIATED MANAGERS GROUP	825.00	55,700.66	2
00845V100	AGERE SYS INC	6.00	18.50	2
00845V209	AGERE SYS INC	127.00	366.00	2
00846U101	AGILENT TECHNOLOGIES INC	433.00	16,993.91	2
008474108	AGNICO EAGLE MINES LTD	34,907.14	620,299.93	2
008916108	AGRIUM INC	16,097.00	314,696.35	2
010198208	AKTIEBOLAGETT ELECTROLUX	900.00	46,408.67	2
013068101	ALBERTO CULVER CO	1,900.00	127,694.55	2
013104104	ALBERTSONS INC	17,862.00	635,426.65	2
013716105	ALCAN INC	219,925.41	12,139,882.88	2
013817101	ALCOA INC	2,960.00	131,049.30	2
013904305	ALCATEL	397.00	8,242.83	2
014383103	ALDERWOODS GROUP INC	43,000.00	703,173.84	2
018522102	ALLETE INC	550.00	24,549.43	2
01853E204	ALLIANCE ATLANTIS COMMUNICAT	20,225.00	504,411.50	2
018802108	ALLIANT ENERGY CORP	700.00	24,470.34	2
019228402	ALLIED IRISH BKS P L C	4,060.00	168,648.32	2
020002101	ALLSTATE CORP	2,500.00	155,989.05	2
020039103	ALLTEL CORP	598.00	40,574.93	2
02209S103	ALTRIA GROUP INC	104,771.00	7,028,774.17	2
02364W105	AMERICA MOVIL S A DE C V	280.00	13,650.10	2
023657208	AMERICA WEST HLDG CORP	1,950.00	23,733.12	2
025537101	AMERICAN ELEC PWR INC	3,600.00	154,414.08	2
025816109	AMERICAN EXPRESS CO	211,714.00	14,580,690.68	2
026874107	AMERICAN INTL GROUP INC	62,884.00	6,008,170.79	2
029066107	AMERICAN PWR CONVERSION CORP	10,565.00	278,270.06	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
029712106	AMERICAN STD COS INC DEL	10,440.00	564,089.11	2
03073E105	AMERISOURCEBERGEN CORP	11,025.00	883,423.46	2
031162100	AMGEN INC	4,950.00	362,070.86	2
031652100	AMKOR TECHNOLOGY INC	2,750.00	30,152.30	2
032037103	AMPCO-PITTSBURGH CORP	10,000.00	172,375.44	2
03235E100	AMVESCAP PLC	5,800.00	108,063.05	2
032511107	ANADARKO PETE CORP	1,240.00	97,398.83	2
032653107	ANALEX CORP	10.00	52.14	2
032654105	ANALOG DEVICES INC	150.00	9,465.90	2
035229103	ANHEUSER BUSCH COS INC	43,074.00	3,117,765.04	2
03674B104	ANTHEM INC	4,300.00	516,198.76	2
037389103	AON CORP	500.00	19,080.59	2
037411105	APACHE CORP	5,895.00	344,117.21	2
038222105	APPLIED MATLS INC	2,085.00	54,832.68	2
03839G105	AQUANTIVE INC	3,050.00	40,391.61	2
039483102	ARCHER DANIELS MIDLAND CO	1,216.00	27,350.16	2
04033V104	ARIBA INC	3,400.00	9,069.15	2
042735100	ARROW ELECTRS INC	400.00	14,379.81	2
04516X106	ASIA SATELLITE TELECOMMUNCNT	14,200.00	320,717.51	2
04543P100	ASSET ACCEP CAP CORP	1,700.00	38,851.49	2
052769106	AUTODESK INC	500.00	28,691.26	2
053015103	AUTOMATIC DATA PROCESSING IN	3,540.00	198,721.27	2
053499109	AVAYA INC	39.00	825.43	2
053561106	AVENTIS	700.00	71,374.96	2
053611109	AVERY DENNISON CORP	2,225.00	190,902.78	2
053807103	AVNET INC	500.00	15,213.54	2
054303102	AVON PRODS INC	4,400.00	272,122.65	2
054540109	AXCELIS TECHNOLOGIES INC	2,450.00	40,852.71	2
054923107	AXCAN PHARMA INC	17,150.00	485,173.50	2
05534B109	BCE INC	1,868,530.38	49,889,761.08	2
055434203	BG PLC	2,000.00	84,391.58	2
05548J106	BJS WHOLESALE CLUB INC	1,100.00	36,861.00	2
055622104	BP PLC	20,660.00	1,483,496.01	2
055630107	BP PRUDHOE BAY RTY TR	2,000.00	87,313.66	2
05577E101	BT GROUP PLC	450.00	22,076.39	2

057224107	BAKER HUGHES INC	5,029.00	253,793.82	2
05858H104	BALLARD PWR SYS INC	10,700.00	131,824.00	2
05873K108	BALLY TOTAL FITNESS HLDG COR	20,000.00	134,040.00	2
060505104	BANK OF AMERICA CORPORATION	22,896.00	2,596,970.74	2
063671101	BANK MONTREAL QUE	1,410,725.29	75,290,408.89	2
064057102	BANK NEW YORK INC	15,000.00	592,724.88	2
064149107	BANK NOVA SCOTIA HALIFAX	3,179,666.39	113,895,649.96	2
06423A103	BANK ONE CORP	19,060.00	1,302,949.22	2
067774109	BARNES & NOBLE INC	300.00	13,664.04	2
067901108	BARRICK GOLD CORP	49,034.00	1,303,323.72	2
068306109	BARR PHARMACEUTICALS INC	1,100.00	49,688.63	2
071813109	BAXTER INTL INC	7,995.00	369,826.35	2
072730302	BAYER A G	100.00	3,913.97	2
075811109	BECKMAN COULTER INC	300.00	24,529.32	2
079860102	BELLSOUTH CORP	29,587.00	1,039,843.64	2
084670108	BERKSHIRE HATHAWAY INC DEL	127.00	15,042,896.00	2
084670207	BERKSHIRE HATHAWAY INC DEL	598.00	2,368,607.44	2
086516101	BEST BUY INC	2,900.00	197,234.50	2
088606108	BHP BILLITON LTD	40,265.00	945,575.53	2
090613100	BIOMET INC	5,837.00	347,694.77	2
09066H104	BIOSOURCE INTL INC	1,000.00	9,476.63	2
09067D201	BIOTECH HOLDERS TR	300.00	58,890.47	2
09067J109	BIOVAIL CORP	83,600.00	2,111,736.00	2
091797100	BLACK & DECKER CORP	1,350.00	112,426.72	2
093671105	BLOCK H & R INC	110.00	7,030.13	2
09534T508	BLUE COAT SYSTEMS INC	600.00	26,934.00	2
096231105	BLUEGREEN CORP	2,100.00	38,844.79	2
097023105	BOEING CO	14,991.00	1,026,599.21	2
101119105	BOSTON PRIVATE FINL HLDGS IN	1,000.00	31,043.66	2

</TABLE>

<TABLE>

<S>	<C>	<C>	<C>	<C>
101121101	BOSTON PROPERTIES INC	2,245.00	150,700.64	2
10549P606	BRASCAN CORP	204,865.83	7,666,079.36	2
105530109	BRASIL TELECOM PARTICIPACOES	1,188.00	48,886.53	2
109043109	BRIGGS & STRATTON CORP	400.00	47,369.74	2
110122108	BRISTOL MYERS SQUIBB CO	85,448.00	2,806,095.23	2
110419306	BRITISH AWYS PLC	250.00	17,090.10	2
112723101	BROOKFIELD HOMES CORP	118.00	4,142.40	2
112900105	BROOKFIELD PPTYS CORP	11,694.00	446,944.68	2
114537103	BROOKSTONE INC	1,500.00	40,312.53	2
114580103	BROOKTROUT INC	3,750.00	54,386.73	2
115637100	BROWN FORMAN CORP	12,200.00	785,755.88	2
119848109	BUFFALO WILD WINGS INC	1,100.00	40,768.27	2
12189T104	BURLINGTON NORTHN SANTA FE C	600.00	28,204.70	2
122014103	BURLINGTON RES INC	1,750.00	84,867.43	2
124765108	CAE INC	147,010.00	886,470.30	2
12541C203	CHC HELICOPTER CORP	4,000.00	156,400.00	2
125581108	CIT GROUP INC	19,513.00	1,001,483.57	2
125896100	CMS ENERGY CORP	600.00	7,342.71	2
126132109	CNOOC LTD	3,900.00	223,478.19	2
12616K106	CP HOLDERS	700.00	55,426.00	2
126408103	CSX CORP	1,365.00	59,957.50	2
126650100	CVS CORP	55,705.00	3,137,506.58	2
127209302	CADBURY SCHWEPPE PLC	1,000.00	47,021.23	2
130788102	CALIFORNIA WTR SVC GROUP	800.00	29,542.42	2
131347106	CALPINE CORP	54,500.00	315,583.78	2
13321L108	CAMECO CORP	16,000.00	1,248,800.00	2
134429109	CAMPBELL SOUP CO	6,100.00	219,782.71	2
136069101	CDN IMPERIAL BK OF COMMERCE	1,080,837.14	70,470,581.70	2
136375102	CANADIAN NATL RY CO	201,666.00	11,648,228.16	2
136385101	CANADIAN NAT RES LTD	133,380.00	5,341,869.00	2
13645T100	CANADIAN PAC RY LTD	316,794.00	10,375,003.50	2
136644101	CANADIAN SUPERIOR ENERGY INC	432.00	864.00	2
138006309	CANON INC	7,000.00	501,041.52	2
138869300	CANYON RESOURCES CORP	46,000.00	239,851.18	2
14040H105	CAPITAL ONE FINL CORP	4,765.00	436,743.47	2
14149Y108	CARDINAL HEALTH INC	12,039.00	1,130,402.15	2
141705103	CAREMARK RX INC	106,810.00	4,715,958.00	2
143658300	CARNIVAL CORP	860.00	54,178.97	2
146229109	CARTER INC	950.00	37,068.09	2
149123101	CATERPILLAR INC DEL	41,179.00	4,384,796.58	2

150921104	CELL GENESYS INC	200.00	2,785.35	2
15101Q108	CELESTICA INC	12,700.00	338,963.00	2
151290889	CEMEX S A	11,387.00	444,157.22	2
151313103	CENDANT CORP	85,575.00	2,807,971.79	2
153436100	CENTRAL EUROPE AND RUSSIA FD	19,220.00	560,032.36	2
153501101	CENTRAL FD CDA LTD	379,375.00	2,636,656.25	2
153527106	CENTRAL GARDEN & PET CO	700.00	33,562.28	2
155771108	CENTRAL VT PUB SVC CORP	1,500.00	41,197.19	2
156700106	CENTURYTEL INC	450.00	18,119.53	2
166764100	CHEVRONTEXACO CORP	19,802.00	2,497,924.16	2
168834109	CHILE FD INC	20,500.00	332,486.22	2
169373107	CHINA FD INC	600.00	23,162.11	2
170404107	CHORDIANT SOFTWARE INC	6,850.00	41,868.73	2
171232101	CHUBB CORP	2,480.00	226,643.41	2
17133Q205	CHUNGHWA TELECOM CO LTD	11,500.00	271,913.54	2
171484108	CHURCHILL DOWNS INC	2,000.00	109,617.91	2
17275R102	CISCO SYS INC	154,120.00	4,896,004.02	2
172967101	CITIGROUP INC	308,473.00	19,226,690.23	2
184502102	CLEAR CHANNEL COMMUNICATIONS	1,500.00	74,291.67	2
189054109	CLOROX CO DEL	3,000.00	216,260.14	2
191216100	COCA COLA CO	123,947.00	8,386,674.45	2
191219104	COCA COLA ENTERPRISES INC	300.00	11,657.46	2
192108108	COEUR D ALENE MINES CORP IDA	7.00	38.28	2
19244C109	COGNOS INC	37,810.00	1,822,063.90	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
194162103	COLGATE PALMOLIVE CO	60,837.00	4,766,358.72	2
20030N101	COMCAST CORP NEW	720.00	27,118.97	2
20030N200	COMCAST CORP NEW	1,600.00	59,213.51	2
200340107	COMERICA INC	150.00	11,034.17	2
204412209	COMPANHIA VALE DO RIO DOCE	6,000.00	382,416.12	2
205363104	COMPUTER SCIENCES CORP	1,175.00	73,125.86	2
205887102	CONAGRA FOODS INC	25,580.00	928,503.66	2
20825C104	CONOCOPHILLIPS	6,268.00	640,960.14	2
209115104	CONSOLIDATED EDISON INC	1,100.00	58,623.73	2
21036P108	CONSTELLATION BRANDS INC	300.00	14,930.72	2
210371100	CONSTELLATION ENERGY GROUP I	600.00	30,480.70	2
219023108	CORN PRODS INTL INC	35.00	2,183.85	2
219350105	CORNING INC	2,880.00	50,416.20	2
220874101	CORUS ENTERTAINMENT INC	12,549.00	325,646.55	2
22087M101	CORUS GROUP PLC	500.00	5,019.80	2
22160K105	COSTCO WHSL CORP NEW	4,490.00	247,837.55	2
22163N106	COTT CORP QUE	6,850.00	296,605.00	2
224044107	COX COMMUNICATIONS INC NEW	4,245.00	158,125.04	2
22409V102	CP SHIPS LTD	220,524.00	5,215,392.60	2
225606102	CREO INC	100.00	1,170.00	2
228368106	CROWN HOLDINGS INC	900.00	12,027.41	2
22942F101	CRYSTALLEX INTL CORP	23,750.00	81,700.00	2
22943F100	CTRIIP COM INTL LTD	800.00	36,448.16	2
231021106	CUMMINS INC	200.00	16,755.00	2
23126R101	CURAGEN CORP	800.00	6,444.64	2
23331A109	D R HORTON INC	205.00	7,803.81	2
233331107	DTE ENERGY CO	300.00	16,301.94	2
235851102	DANAHER CORP DEL	61,200.00	4,253,384.09	2
237194105	DARDEN RESTAURANTS INC	585.00	16,113.95	2
23918K108	DAVITA INC	19,500.00	805,828.37	2
244199105	DEERE & CO	725.00	68,161.35	2
24522P103	DEL MONTE FOODS CO	759.00	10,336.41	2
24702R101	DELL INC	124,173.00	5,961,934.14	2
247126105	DELPHI CORP	279.00	3,994.02	2
247916208	DENBURY RES INC	42,775.00	1,201,181.03	2
249906108	DESCARTES SYS GROUP INC	10,230.00	14,833.50	2
251566105	DEUTSCHE TELEKOM AG	79.00	1,875.34	2
25179M103	DEVON ENERGY CORP NEW	1,240.00	109,698.34	2
251893103	DEVRY INC DEL	125.00	4,594.22	2
25243Q205	DIAGEO P L C	14,645.00	1,074,751.15	2
252787106	DIAMONDS TR	550.00	77,135.33	2
253651103	DIEBOLD INC	10,700.00	758,276.34	2
25456W204	DIRECT GEN CORP	1,850.00	79,946.82	2
25459L106	DIRECTV GROUP INC	947.00	21,706.04	2
254687106	DISNEY WALT CO	28,875.00	986,566.23	2

256669102	DOLLAR GEN CORP	10,675.00	279,879.54	2
25746U109	DOMINION RES INC VA NEW	2,411.00	203,855.91	2
257561100	DOMTAR INC	48,673.00	837,662.33	2
257867101	DONNELLEY R R & SONS CO	13,265.00	587,109.01	2
25822C205	DOREL INDS INC	23,575.00	1,030,227.50	2
260543103	DOW CHEM CO	3,000.00	163,662.84	2
263534109	DU PONT E I DE NEMOURS & CO	49,868.00	2,969,169.05	2
264399106	DUKE ENERGY CORP	12,270.00	333,703.71	2
266898105	DUSA PHARMACEUTICALS INC	7.00	89.14	2
268648102	E M C CORP MASS	4,200.00	64,178.35	2
26881V100	E PIPHANY INC	5,600.00	36,255.14	2
277461109	EASTMAN KODAK CO	1,000.00	36,163.99	2
278642103	EBAY INC	250.00	30,812.45	2
27887E100	ECOLLEGE COM	1,800.00	38,603.52	2
279862106	EDGE PETE CORP DEL	2,200.00	50,130.96	2
281020107	EDISON INTL	300.00	10,282.21	2
28176E108	EDWARDS LIFESCIENCES CORP	400.00	18,685.18	2
28336L109	EL PASO CORP	33,413.00	352,919.87	2
285661104	ELECTRONIC DATA SYS NEW	1,300.00	33,369.26	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
28660G106	ELIZABETH ARDEN INC	500.00	14,101.01	2
291011104	EMERSON ELEC CO	49,914.00	4,251,795.31	2
292505104	ENCANA CORP	876,114.00	50,481,688.68	2
29250N105	ENBRIDGE INC	858,373.39	41,811,367.77	2
29256E109	ENCORE MED CORP	3,700.00	31,244.72	2
29274D604	ENERPLUS RES FD	72,616.00	2,749,241.76	2
29364G103	ENTERGY CORP NEW	700.00	52,553.06	2
29444U502	EQUINIX INC	950.00	43,218.52	2
296744105	ESSEX CORP	1,000.00	10,857.24	2
297602104	ETHAN ALLEN INTERIORS INC	300.00	14,440.13	2
30161N101	EXELON CORP	1,450.00	64,701.78	2
302043104	EXFO ELECTRO OPTICAL ENGR IN	1,000.00	6,890.00	2
302182100	EXPRESS SCRIPTS INC	305.00	32,390.97	2
30224T871	EXTENDICARE INC CDA	19,000.00	285,000.00	2
30231G102	EXXON MOBIL CORP	426,472.00	25,386,668.69	2
302571104	FPL GROUP INC	900.00	77,146.72	2
303901102	FAIRFAX FINL HLDGS LTD	3,755.00	855,351.45	2
305204109	FAIRMONT HOTELS RESORTS INC	44,303.00	1,597,123.15	2
313400301	FEDERAL HOME LN MTG CORP	45,450.00	3,856,310.69	2
313586109	FEDERAL NATL MTG ASSN	34,715.00	3,320,522.52	2
31428X106	FEDEX CORP	790.00	86,502.85	2
31430F101	FELCOR LODGING TR INC	31,400.00	509,271.58	2
316773100	FIFTH THIRD BANCORP	7,150.00	515,419.99	2
319963104	FIRST DATA CORP	21,755.00	1,298,221.10	2
33761N109	FIRSTSERVICE CORP	7,380.00	245,385.00	2
337932107	FIRSTENERGY CORP	300.00	15,043.31	2
343412102	FLUOR CORP NEW	100.00	6,389.69	2
345370860	FORD MTR CO DEL	38,564.00	808,967.05	2
345425102	FORDING CDN COAL TR	19,162.00	1,081,694.90	2
35063R100	FOUNDRY NETWORKS INC	9,000.00	169,734.85	2
354613101	FRANKLIN RES INC	140.00	9,397.81	2
35671D857	FREEPORT-MCMORAN COPPER & GO	18,721.00	831,853.78	2
358029106	FRESENIUS MED CARE AG	9,721.00	326,271.91	2
35952H106	FUELCELL ENERGY INC	139.00	2,176.17	2
361448103	GATX CORP	100.00	3,645.89	2
36471P108	GANDER MOUNTAIN CO	1,300.00	39,955.98	2
364730101	GANNETT INC	2,600.00	295,705.64	2
364760108	GAP INC DEL	1,020.00	33,154.79	2
368289104	GEAC COMPUTER LTD	400.00	3,676.00	2
369550108	GENERAL DYNAMICS CORP	2,300.00	306,133.96	2
369604103	GENERAL ELEC CO	1,109,828.00	48,198,675.82	2
370334104	GENERAL MLS INC	250.00	15,927.30	2
370442105	GENERAL MTRS CORP	1,040.00	64,947.21	2
37184D101	GENESIS HEALTHCARE CORP	1,050.00	40,871.48	2
372460105	GENUINE PARTS CO	1,300.00	69,143.19	2
373200203	GEORGIA GULF CORP	950.00	45,663.41	2
374143105	GERMANY FD INC	65,500.00	625,986.91	2
375766102	GILLETTE CO	69,180.00	3,931,704.17	2
375916103	GILDAN ACTIVEWEAR INC	22,460.00	859,095.00	2
376775102	GLAMIS GOLD LTD	5,600.00	131,320.00	2

37733W105	GLAXOSMITHKLINE PLC	12,155.00	675,489.62	2
38059T106	GOLD FIELDS LTD NEW	3,400.00	47,897.85	2
38068N108	GOLD RESV INC	3,000.00	12,300.00	2
380956409	GOLDCORP INC NEW	157,832.00	2,457,444.24	2
38119T104	GOLDEN STAR RES LTD CDA	3,000.00	18,690.00	2
381317106	GOLDEN WEST FINL CORP DEL	900.00	128,296.39	2
38141G104	GOLDMAN SACHS GROUP INC	20,910.00	2,639,094.26	2
382388106	GOODRICH CORP	100.00	4,333.51	2
382550101	GOODYEAR TIRE & RUBR CO	21,584.00	262,984.55	2
384802104	GRAINGER W W INC	200.00	15,414.60	2
390124105	GREAT BASIN GOLD LTD	4,000.00	7,000.00	2
390568103	GREAT LAKES CHEM CORP	27.00	979.32	2
39945C109	GROUPE CGI INC	35,600.00	322,180.00	2
401698105	GUIDANT CORP	1,300.00	97,372.02	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
402040109	GUITAR CTR MGMT INC	700.00	41,725.31	2
404119109	HCA INC	30,505.00	1,700,569.43	2
404280406	HSBC HLDGS PLC	20,995.00	2,108,094.60	2
410783104	HANOVER DIRECT INC	20,000.00	3,753.12	2
412822108	HARLEY DAVIDSON INC	210.00	17,435.12	2
415864107	HARSCO CORP	400.00	25,199.52	2
416515104	HARTFORD FINL SVCS GROUP INC	5,750.00	529,799.80	2
42217K106	HEALTH CARE REIT INC	7,800.00	330,735.60	2
423074103	HEINZ H J CO	13,883.00	729,463.91	2
423693100	HEMOSOL CORP	600.00	558.00	2
428236103	HEWLETT PACKARD CO	31,150.00	880,998.01	2
433578507	HITACHI LIMITED	3,918.00	365,464.91	2
437076102	HOME DEPOT INC	138,718.00	6,545,003.77	2
438516106	HONEYWELL INTL INC	3,015.00	148,033.04	2
441060100	HOSPIRA INC	5,982.00	221,304.33	2
44107P104	HOST MARRIOTT CORP NEW	10,000.00	165,673.44	2
444903108	HUMAN GENOME SCIENCES INC	8,100.00	126,269.70	2
44544R101	HUMMINGBIRD INC	900.00	27,315.00	2
448882100	HYDROGENICS CORP	1,000.00	6,450.00	2
449926104	IMI INTL MEDICAL INNOVATIONS	3,000.00	12,270.00	2
451107106	IDACORP INC	50.00	1,809.54	2
45245A107	IMATION CORP	100.00	5,711.44	2
452526106	IMMUCOR INC	1,200.00	52,356.02	2
453038408	IMPERIAL OIL LTD	559,851.01	34,934,703.17	2
453258402	INCO LTD	109,974.00	5,059,903.74	2
454089103	INDIA FD INC	11,700.00	336,863.97	2
456837103	ING GROUP N V	55,645.00	1,767,701.42	2
457153104	INGRAM MICRO INC	1,500.00	29,093.38	2
458140100	INTEL CORP	201,041.00	7,437,519.84	2
45840Q101	INTERACTIVECORP	200.00	8,079.93	2
458573102	INTERCONTINENTAL HOTELS GP P	422.00	6,097.69	2
459200101	INTERNATIONAL BUSINESS MACHS	139,404.00	16,471,455.27	2
459506101	INTERNATIONAL FLAVORS&FRAGRA	4,000.00	200,523.84	2
460146103	INTL PAPER CO	5,940.00	355,900.33	2
460254105	INTERNATIONAL RECTIFIER CORP	600.00	33,311.62	2
460690100	INTERPUBLIC GROUP COS INC	175.00	3,220.65	2
460915200	INTRAWEST CORPORATION	4,600.00	98,210.00	2
462622101	IPSCO INC	6,325.00	190,256.00	2
46262E105	IPAYMENT INC	750.00	41,217.30	2
464286608	ISHARES INC	1,300.00	109,256.00	2
464286699	ISHARES INC	14,000.00	303,064.44	2
464286848	ISHARES INC	54,500.00	775,810.12	2
464286871	ISHARES INC	12,000.00	162,939.02	2
464287168	ISHARES TR	500.00	37,296.63	2
464287234	ISHARES TR	125.00	27,081.11	2
464287465	ISHARES TR	280.00	53,669.62	2
464287556	ISHARES TR	100.00	10,066.40	2
464287655	ISHARES TR	25.00	3,953.84	2
46579N103	IVANHOE MINES LTD	49,500.00	356,400.00	2
46588H105	IVILLAGE INC	3,900.00	33,195.01	2
46612J101	JDS UNIPHASE CORP	28,500.00	144,783.31	2
46625H100	J P MORGAN CHASE & CO	58,399.00	3,034,838.82	2
466367109	JACK IN THE BOX INC	1,500.00	59,714.82	2
475070108	JEFFERSON PILOT CORP	820.00	55,835.70	2
478160104	JOHNSON & JOHNSON	532,749.00	39,775,189.51	2

478366107	JOHNSON CTLS INC	275.00	19,676.40	2
480074103	JONES APPAREL GROUP INC	13,650.00	722,344.24	2
480838101	JOS A BANK CLOTHIERS INC	850.00	35,763.88	2
481165108	JOY GLOBAL INC	2,000.00	80,263.15	2
48268K101	KT CORP	23,342.00	564,428.61	2
485170302	KANSAS CITY SOUTHERN	500.00	10,388.10	2
487836108	KELLOGG CO	600.00	33,657.44	2
49337W100	KEYSPAN CORP	100.00	4,919.27	2
494368103	KIMBERLY CLARK CORP	45,370.00	4,006,422.89	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
49455U100	KINDER MORGAN MANAGEMENT LLC	7,976.00	393,109.19	2
496902206	KINROSS GOLD CORP	75,092.00	557,182.64	2
496904103	KINGSWAY FINL SVCS INC	33,445.00	530,772.15	2
499063105	KNIGHT TRADING GROUP INC	2,600.00	34,920.10	2
500255104	KOHL'S CORP	800.00	45,337.69	2
500467303	KONINKLIJKE AHOLD N V	63.00	669.65	2
500472303	KONINKLIJKE PHILIPS ELECTRS	1,769.00	64,495.76	2
50049M109	KOOKMIN BK NEW	1,400.00	58,886.45	2
500631106	KOREA ELECTRIC PWR	33,100.00	406,403.92	2
500634100	KOREA FD	11,900.00	300,671.83	2
50075N104	KRAFT FOODS INC	1,450.00	61,572.61	2
501044101	KROGER CO	31,887.00	777,892.29	2
501556203	KYOCERA CORP	800.00	92,005.06	2
501803308	LCA-VISION INC	1,850.00	72,234.83	2
502424104	L-3 COMMUNICATIONS HLDGS INC	1,950.00	174,600.50	2
50540R409	LABORATORY CORP AMER HLDGS	30,965.00	1,647,767.79	2
505861401	LAFARGE COPPEE S A	50.00	1,509.29	2
505862102	LAFARGE NORTH AMERICA INC	1,317.00	76,437.78	2
50730R102	LAIDLAW INTL INC	377.00	6,627.66	2
518081104	LASERSCOPE	2,800.00	103,398.46	2
518439104	LAUDER ESTEE COS INC	3,510.00	229,500.34	2
521865105	LEAR CORP	500.00	39,535.10	2
524908100	LEHMAN BROS HLDGS INC	650.00	65,562.32	2
526057104	LENNAR CORP	500.00	29,971.34	2
52886P104	LEXAR MEDIA INC	18,000.00	161,169.70	2
529771107	LEXMARK INTL NEW	4,530.00	586,131.32	2
530718105	LIBERTY MEDIA CORP NEW	34,980.00	421,515.86	2
530719103	LIBERTY MEDIA INTL INC	3,948.00	189,064.98	2
531927101	LIFECCELL CORP	3,200.00	48,168.61	2
53219L109	LIFEPOINT HOSPITALS INC	999.00	49,839.80	2
532457108	LILLY ELI & CO	15,541.00	1,456,306.14	2
534187109	LINCOLN NATL CORP IND	12,715.00	805,290.54	2
535678106	LINEAR TECHNOLOGY CORP	33,800.00	1,788,208.87	2
540424108	LOEWS CORP	6,434.00	517,103.05	2
544191109	LORUS THERAPEUTICS INC	10,000.00	8,200.00	2
548661107	LOWES COS INC	10,410.00	733,259.79	2
549463107	LUCENT TECHNOLOGIES INC	1,360.00	6,890.73	2
55068R202	LUXOTTICA GROUP S P A	1,200.00	27,183.31	2
55261F104	M & T BK CORP	800.00	93,613.54	2
55262L100	MBNA CORP	30,218.00	1,044,603.50	2
55269P302	MDS INC	67,348.59	1,387,380.86	2
55304X104	MI DEVS INC	610.00	22,319.90	2
55309W101	MMO2 PLC	400.00	9,007.49	2
559211107	MAGNA ENTMT CORP	17,440.00	137,252.80	2
559222401	MAGNA INTL INC	46,305.00	5,261,637.15	2
563823103	MANNING GREG AUCTIONS INC	1,600.00	32,812.99	2
56501R106	MANULIFE FINL CORP	413,628.00	22,356,593.40	2
565849106	MARATHON OIL CORP	8,530.00	432,647.88	2
571748102	MARSH & MCLENNAN COS INC	60,065.00	3,653,594.90	2
574599106	MASCO CORP	22,625.00	945,581.83	2
575384102	MASONITE INTL CORP	17,425.00	601,511.00	2
576206106	MASSEY ENERGY CORP	100.00	3,781.27	2
576879209	MATSUSHITA ELEC INDL	1,169.00	22,501.08	2
577778103	MAY DEPT STORES CO	350.00	12,896.66	2
580135101	MCDONALDS CORP	9,010.00	314,002.10	2
580645109	MCGRAW HILL COS INC	330.00	33,869.36	2
583334107	MEADWESTVACO CORP	885.00	34,864.01	2
58405U102	MEDCO HEALTH SOLUTIONS INC	4,407.00	221,517.86	2
584699102	MEDIMMUNE INC	400.00	12,540.78	2
585055106	MEDTRONIC INC	59,315.00	3,873,523.84	2

58551A108	MELLON FINL CORP	4,570.00	179,664.67	2
587376104	MERCANTILE BANK CORP	787.00	38,450.92	2
589331107	MERCK & CO INC	125,989.00	8,021,593.64	2
589433101	MEREDITH CORP	150.00	11,050.26	2

<S>	<C>	<C>	<C>	<C>
589975101	MERIDIAN GOLD INC	4,315.00	74,476.90	2
590188108	MERRILL LYNCH & CO INC	1,150.00	83,208.01	2
59125J104	METALLICA RES INC	25,000.00	32,000.00	2
59151K108	METHANEX CORP	28,950.00	512,415.00	2
59156R108	METLIFE INC	700.00	33,637.34	2
594793101	MICREL INC	2,000.00	32,571.72	2
594918104	MICROSOFT CORP	293,572.00	11,238,471.64	2
595112103	MICRON TECHNOLOGY INC	1,233.00	25,303.04	2
595137100	MICROSEMI CORP	2,050.00	39,046.52	2
595635103	MIDCAP SPDR TR	75.00	11,168.88	2
599903101	MILLENNIUM CHEMICALS INC	2,500.00	58,039.32	2
60032R106	MILLEA HOLDINGS INC	3,408.00	341,281.50	2
602682106	MINDSPEED TECHNOLOGIES INC	5,250.00	34,904.02	2
61166W101	MONSANTO CO NEW	1,019.00	52,585.90	2
615369105	MOODYS CORP	500.00	43,335.13	2
617446448	MORGAN STANLEY	1,700.00	120,245.94	2
61744U106	MORGAN STANLEY ASIA PAC FD I	3,500.00	52,778.25	2
620076109	MOTOROLA INC	16,963.00	414,953.99	2
62886E108	NCR CORP NEW	817.00	54,306.35	2
62936P103	NPS PHARMACEUTICALS INC	97.00	2,730.39	2
62942M201	NTT DOCOMO INC	1,400.00	33,984.50	2
631100104	NASDAQ 100 TR	2,765.00	139,872.21	2
631226107	NASHUA CORP	12.00	155.86	2
635405103	NATIONAL CITY CORP	900.00	42,234.66	2
636274102	NATIONAL GRID TRANSCO PLC	2,100.00	110,257.28	2
637640103	NATIONAL SEMICONDUCTOR CORP	200.00	5,895.08	2
638539700	NATIONAL WESTMINSTER BK PLC	4,200.00	143,556.84	2
639027101	NATURES SUNSHINE PRODUCTS IN	2,050.00	39,128.96	2
63910B102	NAUTILUS GROUP INC	21,000.00	549,175.28	2
63934E108	NAVISTAR INTL CORP NEW	600.00	31,172.34	2
63935R108	NAVIGANT INTL INC	1,650.00	39,345.43	2
640938106	NETWORKS ASSOCS INC	1,875.00	45,565.22	2
641144308	NETMANAGE INC	2,900.00	30,358.72	2
644465106	NEW GERMANY FD INC	3,200.00	33,499.28	2
650111107	NEW YORK TIMES CO	900.00	53,936.36	2
651639106	NEWMONT MINING CORP	81,712.00	4,245,257.40	2
652487802	NEWS CORP LTD	94.00	4,142.80	2
65334H102	NEXEN INC	119,287.00	6,202,924.00	2
654624105	NIPPON TELEG & TEL CORP	15,048.00	541,371.90	2
65473P105	NISOURCE INC	176.00	4,864.47	2
654744408	NISSAN MOTORS	1,500.00	44,957.02	2
654902204	NOKIA CORP	112,125.00	2,185,250.77	2
65535H208	NOMURA HLDGS INC	3,200.00	64,124.74	2
655422103	NORANDA INC	537,007.35	12,318,948.63	2
655664100	NORDSTROM INC	200.00	11,422.89	2
655844108	NORFOLK SOUTHERN CORP	800.00	28,437.93	2
656531605	NORSK HYDRO A S	1,000.00	87,729.18	2
656568102	NORTEL NETWORKS CORP NEW	678,142.29	4,536,771.91	2
656912102	NORTH AMERN PALLADIUM LTD	300.00	3,507.00	2
659424105	NORTH FORK BANCORPORATION NY	20,100.00	1,025,144.62	2
666416102	NORTHGATE MINERALS CORP	125,000.00	260,000.00	2
66977W109	NOVA CHEMICALS CORP	17,828.00	687,447.68	2
66987E206	NOVAGOLD RES INC	4,000.00	24,680.00	2
66987M604	NOVATEL WIRELESS INC	1,250.00	44,400.75	2
66987V109	NOVARTIS A G	2,300.00	137,189.94	2
67018T105	NU SKIN ENTERPRISES INC	1,600.00	54,302.28	2
670823103	O CHARLEYS INC	1,400.00	32,258.07	2
674599105	OCCIDENTAL PETE CORP DEL	3,000.00	194,666.29	2
681904108	OMNICARE INC	3,000.00	172,147.57	2
681919106	OMNICOM GROUP INC	130.00	13,223.98	2
682189105	ON SEMICONDUCTOR CORP	5,100.00	34,316.92	2
682310107	ONCOLYTICS BIOTECH INC	605.00	4,809.75	2
683715106	OPEN TEXT CORP	100.00	4,270.00	2
68389X105	ORACLE CORP	27,735.00	443,509.61	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
686091109	O REILLY AUTOMOTIVE INC	600.00	36,351.65	2
691471106	OXFORD HEALTH PLANS INC	950.00	70,086.84	2
693331C108	PG&E CORP	406.00	15,205.02	2
693366205	PICO HLDGS INC	17,768.00	448,935.88	2
693506107	PPG INDS INC	1,100.00	92,137.76	2
69373H106	PACER INTL INC TENN	1,600.00	27,433.92	2
69713P107	PALMONE INC	1,850.00	86,220.56	2
697900108	PAN AMERICAN SILVER CORP	1,000.00	17,640.00	2
701081101	PARKER DRILLING CO	3,500.00	17,921.15	2
701094104	PARKER HANNIFIN CORP	40,920.00	3,261,331.53	2
70322A101	PATHMARK STORES INC NEW	13,000.00	132,780.02	2
705015105	PEARSON PLC	1,800.00	30,110.75	2
706902103	PENGROWTH ENERGY TR	40,600.00	758,002.00	2
713448108	PEPSICO INC	205,745.00	14,859,058.62	2
71644E102	PETRO-CDA	211,871.00	12,214,363.15	2
71646E100	PETROCHINA CO LTD	5,000.00	310,302.60	2
71648W108	PETFUND ENERGY TRUST	52,453.00	778,927.05	2
71649P102	PETROKAZAKHSTAN INC	1,600.00	57,968.00	2
71654V101	PETROLEO BRASILEIRO SA PETRO	12,161.00	410,775.23	2
717081103	PFIZER INC	507,285.00	23,309,193.82	2
717265102	PHELPS DODGE CORP	875.00	90,907.60	2
725906101	PLACER DOME INC	147,506.00	3,304,134.40	2
729251108	PLUM CREEK TIMBER CO INC	9,000.00	393,032.09	2
73179P106	POLYONE CORP	3,950.00	39,391.68	2
732827100	POPE & TALBOT INC	637.00	16,880.31	2
73755L107	POTASH CORP SASK INC	5,725.00	735,090.00	2
74005P104	PRAXAIR INC	1,200.00	64,194.44	2
74022D100	PRECISION DRILLING CORP	5,585.00	355,932.05	2
741503403	PRICELINE COM INC	16.00	577.55	2
741930309	PRIMEWEST ENERGY TR	17,815.00	414,198.75	2
742718109	PROCTER & GAMBLE CO	291,882.00	21,299,031.17	2
743263105	PROGRESS ENERGY INC	20.00	1,180.89	2
743815102	PROVIDENCE SVC CORP	1,800.00	45,335.01	2
744320102	PRUDENTIAL FINL INC	13,750.00	856,465.34	2
74439H108	PSYCHIATRIC SOLUTIONS INC	300.00	10,024.85	2
744573106	PUBLIC SVC ENTERPRISE GROUP	1,500.00	80,484.32	2
745867101	PULTE HOMES INC	8,280.00	577,455.58	2
746927102	QLT INC	12,020.00	319,732.00	2
747525103	QUALCOMM INC	15,850.00	1,550,484.91	2
748203106	QUEBECOR WORLD INC	34,680.00	1,019,592.00	2
74834L100	QUEST DIAGNOSTICS INC	2,525.00	287,514.12	2
74955F106	RF MONOLITHICS INC	2,250.00	23,765.29	2
74955W307	R H DONNELLEY CORP	40.00	2,345.16	2
749685103	RPM INTL INC	300.00	6,112.22	2
750236101	RADIAN GROUP INC	12,060.00	774,314.23	2
754730109	RAYMOND JAMES FINANCIAL INC	2,250.00	79,770.56	2
754907103	RAYONIER INC	333.00	19,840.40	2
755111507	RAYTHEON CO	31.00	1,486.33	2
756577102	RED HAT INC	300.00	9,236.70	2
75689M101	RED ROBIN GOURMET BURGERS IN	950.00	34,852.41	2
758204101	REED ELSEVIER N V	2,300.00	87,647.42	2
759930100	RENAL CARE GROUP INC	2,850.00	126,561.24	2
760981100	RESTORATION HARDWARE INC DEL	3,900.00	38,213.46	2
76132M102	REUTERS GROUP PLC	37.00	2,022.48	2
761655406	REXAM PLC	600.00	33,311.62	2
766909105	RIO NARCEA GOLD MINES INC	122,000.00	320,860.00	2
767204100	RIO TINTO PLC	260.00	34,170.82	2
767744105	RITCHIE BROS AUCTIONEERS	3,600.00	140,292.00	2
767754104	RITE AID CORP	10,000.00	69,968.88	2
775109200	ROGERS COMMUNICATIONS INC	28,799.00	695,495.85	2
779915107	ROYAL GROUP TECHNOLOGIES LTD	4,700.00	56,400.00	2
780087102	ROYAL BK CDA MONTREAL QUE	2,293,347.00	135,605,608.11	2
780097606	ROYAL BK SCOTLAND GROUP PLC	4,400.00	152,398.12	2
780097705	ROYAL BK SCOTLAND GROUP PLC	12,000.00	431,072.64	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
-----	-----	-----	-----	-----

780257804	ROYAL DUTCH PETE CO	69,573.00	4,818,519.39	2
780910105	ROYCE VALUE TR INC	11,500.00	271,451.11	2
781182100	RUBY TUESDAY INC	900.00	33,114.58	2
78375P107	RYERSON TULL INC NEW	22,400.00	476,796.36	2
78387G103	SBC COMMUNICATIONS INC	24,703.00	802,963.60	2
78462F103	SPDR TR	8,920.00	1,369,362.83	2
784635104	SPX CORP	12,105.00	753,514.17	2
786514208	SAFEWAY INC	32,376.00	1,099,674.67	2
792860108	ST PAUL TRAVELERS INC	7,387.00	401,408.22	2
798241105	SAN JUAN BASIN RTY TR	6,000.00	195,912.86	2
800907107	SANMINA SCI CORP	1,200.00	14,637.17	2
80105N105	SANOFI-SYNTHELABO	1,800.00	77,182.91	2
803054204	SAP AKTIENGESELLSCHAFT	31,150.00	1,745,712.16	2
803111103	SARA LEE CORP	7,628.00	235,062.89	2
803866300	SASOL LTD	6,000.00	126,506.95	2
806605101	SCHERING PLOUGH CORP	31,555.00	781,636.03	2
806857108	SCHLUMBERGER LTD	5,300.00	451,182.66	2
808513105	SCHWAB CHARLES CORP NEW	675.00	8,694.84	2
81013T705	SCOTTISH PWR PLC	155.00	6,131.06	2
810186106	SCOTTS CO	2,250.00	192,655.69	2
81369Y803	SELECT SECTOR SPDR TR	2,500.00	69,365.70	2
816850101	SEMTECH CORP	1,100.00	34,708.32	2
81725T100	SENSIENT TECHNOLOGIES CORP	1,300.00	37,429.33	2
81752M101	SERONO S A	200.00	4,222.26	2
817565104	SERVICE CORP INTL	5,278.00	52,140.03	2
82028K200	SHAW COMMUNICATIONS INC	11,660.00	260,834.20	2
822703609	SHELL TRANS & TRADING PLC	1,800.00	107,848.58	2
824348106	SHERWIN WILLIAMS CO	700.00	38,985.53	2
826170102	SIEBEL SYS INC	100.00	1,432.89	2
826197501	SIEMENS A G	300.00	29,161.74	2
826516106	SIERRA WIRELESS INC	50.00	2,484.00	2
82661W107	SIGMATEL INC	1,050.00	40,899.63	2
82823L106	SILVER STD RES INC	11.00	182.49	2
82967H101	SIRF TECHNOLOGY HLDGS INC	1,900.00	33,286.15	2
82967Y104	SIRVA INC	2,500.00	76,912.75	2
832248108	SMITHFIELD FOODS INC	2,890.00	113,888.43	2
832696405	SMUCKER J M CO	195.00	11,999.86	2
832727101	SMURFIT-STONE CONTAINER CORP	900.00	24,066.88	2
834182107	SOLETRON CORP	4,242.00	36,788.27	2
835699307	SONY CORP	745.00	37,996.65	2
842587107	SOUTHERN CO	188.00	7,345.66	2
844741108	SOUTHWEST AIRLS CO	270.00	6,069.20	2
844895102	SOUTHWEST GAS CORP	1,000.00	32,343.85	2
848420105	SPHERION CORP	2,750.00	37,377.05	2
84855W109	SPINNAKER EXPL CO	800.00	42,227.96	2
852061100	SPRINT CORP	19,200.00	452,947.97	2
855030102	STAPLES INC	700.00	27,594.81	2
855244109	STARBUCKS CORP	1,100.00	64,123.40	2
85590A203	STARWOOD HOTELS&RESORTS WRLD	115.00	6,913.45	2
857477103	STATE STR CORP	260.00	17,090.64	2
861012102	STMICROELECTRONICS N V	200.00	5,900.44	2
866796105	SUN LIFE FINL INC	225,765.00	8,671,633.65	2
866810104	SUN MICROSYSTEMS INC	4,950.00	28,729.46	2
867229106	SUNCOR ENERGY INC	405,920.00	13,805,339.20	2
867363103	SUNGARD DATA SYS INC	9,380.00	326,896.75	2
86768K106	SUNRISE SENIOR LIVING INC	17,000.00	891,875.35	2
868536103	SUPERVALU INC	500.00	20,514.82	2
870875101	SWISS HELVETIA FD INC	12,000.00	209,584.94	2
871503108	SYMANTEC CORP	1,400.00	82,155.80	2
871829107	SYSCO CORP	4,500.00	216,360.67	2
872375100	TECO ENERGY INC	11,000.00	176,785.36	2
872540109	TJX COS INC NEW	5,800.00	187,672.08	2
872549100	TLC VISION CORP	200.00	3,098.00	2
874039100	TAIWAN SEMICONDUCTOR MFG LTD	332.00	3,698.06	2

</TABLE>

<TABLE>				
<S>	<C>	<C>	<C>	<C>
87425E103	TALISMAN ENERGY INC	104,314.00	3,035,537.40	2
87612E106	TARGET CORP	3,900.00	222,014.47	2
878237106	TECH DATA CORP	300.00	15,734.96	2
87923P105	TELE CENTRO OESTE CELULAR S	1,577.00	19,383.65	2
879246106	TELE NORTE LESTE PART S A	12,279.00	209,520.16	2

879287308	TELECOMUNICACOES BRASILEIRAS	4,733.00	184,930.90	2
879382208	TELEFONICA S A	499.00	29,851.20	2
879403780	TELEFONOS DE MEXICO S A	10,044.00	447,913.26	2
879664100	TELLABS INC	2,200.00	25,773.21	2
87971M202	TELUS CORP	253,353.62	5,102,542.00	2
879946606	TELESYSTEM INTL WIRELESS INC	13,050.00	171,346.50	2
88018T101	TEMPLETON DRAGON FD INC	15,600.00	304,034.89	2
88033G100	TENET HEALTHCARE CORP	32,804.00	589,644.16	2
880770102	TERADYNE INC	909.00	27,658.22	2
880779103	TEREX CORP NEW	800.00	36,598.28	2
881624209	TEVA PHARMACEUTICAL INDS LTD	1,000.00	90,048.07	2
883203101	TEXTRON INC	400.00	31,821.10	2
88343A108	THERMA-WAVE INC	4,450.00	29,406.37	2
884903105	THOMSON CORP	770,088.00	34,292,018.64	2
885160101	THOR INDS INC	5,000.00	224,248.92	2
885535104	3COM CORP	100.00	837.75	2
88579Y101	3M CO	165,762.00	19,999,086.51	2
887100105	TIMBERLAND CO	700.00	60,603.51	2
887317105	TIME WARNER INC	16,676.00	392,957.13	2
890030208	TOMKINS PLC	450.00	12,063.60	2
890333107	TOO INC	1,550.00	34,696.25	2
891027104	TORCHMARK CORP	600.00	43,268.11	2
891050106	TOREADOR RES CORP	3.00	29.56	2
891160509	TORONTO DOMINION BK ONT	1,352,748.00	58,005,834.24	2
89151E109	TOTAL S A	2,250.00	289,767.67	2
892331307	TOYOTA MOTOR CORP	1,400.00	153,164.83	2
892335100	TOYS R US INC	15,956.00	340,701.64	2
892356106	TRACTOR SUPPLY CO	1,300.00	72,872.19	2
89346D107	TRANSALTA CORP	509,226.35	8,529,541.31	2
89353D107	TRANSCANADA CORP	1,151,837.44	30,408,508.42	2
893735100	TRANSKARYOTIC THERAPIES INC	5,860.00	117,506.97	2
894065101	TRANSWITCH CORP	8,500.00	20,166.32	2
89579K109	TRIAD HOSPITALS INC	4,049.00	202,057.62	2
896938AB3	TRIZEC HAHN CORP	535,000.00	502,159.08	2
902124106	TYCO INTL LTD NEW	129,803.00	5,765,960.37	2
902911106	UST INC	8,736.00	421,550.44	2
902973304	US BANCORP DEL	2,850.00	105,283.06	2
903293405	U S G CORP	16,000.00	388,507.20	2
903914109	ULTRA PETROLEUM CORP	1,500.00	76,426.50	2
904784709	UNILEVER N V	12,907.00	1,185,260.19	2
907818108	UNION PAC CORP	625.00	49,804.24	2
909214108	UNISYS CORP	13,116.00	244,019.93	2
911312106	UNITED PARCEL SERVICE INC	185.00	18,640.21	2
911363109	UNITED RENTALS INC	1,350.00	32,372.67	2
913017109	UNITED TECHNOLOGIES CORP	35,745.00	4,383,044.47	2
91324P102	UNITEDHEALTH GROUP INC	400.00	33,375.96	2
91529Y106	UNUMPROVIDENT CORP	25,500.00	543,465.18	2
918076100	UTSTARCOM INC	7,800.00	316,267.38	2
918194101	VCA ANTECH INC	200.00	12,015.35	2
91913Y100	VALERO ENERGY CORP NEW	1,500.00	148,301.86	2
922571104	VELCRO INDS N V	500.00	7,714.00	2
922793104	VENTIV HEALTH INC	1,600.00	33,199.03	2
92343V104	VERIZON COMMUNICATIONS	35,373.00	1,715,911.55	2
92532F100	VERTEX PHARMACEUTICALS INC	69,860.00	1,015,061.33	2
925524100	VIACOM INC	4,000.00	194,894.16	2
925524308	VIACOM INC	5,728.00	274,251.42	2
925602104	VICAL INC	600.00	4,656.55	2
927460105	VINTAGE PETE INC	9,000.00	204,719.29	2
92839U107	VISTEON CORP	483.00	7,555.31	2

</TABLE>

<S>	<C>	<C>	<C>	<C>
92851S204	VIVENDI UNIVERSAL	604.00	22,587.88	2
92857W100	VODAFONE GROUP PLC NEW	44,155.00	1,307,996.50	2
928856400	VOLVO AKTIEBOLAGET	1,100.00	51,575.91	2
929284107	WJ COMMUNICATIONS INC	4,600.00	21,827.07	2
929309300	WPP GROUP PLC	2,275.00	156,221.27	2
929903102	WACHOVIA CORP 2ND NEW	54,805.00	3,268,997.68	2
931142103	WAL MART STORES INC	257,268.00	18,193,865.36	2
931422109	WALGREEN CO	62,125.00	3,015,291.79	2
939322103	WASHINGTON MUT INC	10,000.00	517,930.56	2
939640108	WASHINGTON POST CO	330.00	411,373.18	2

94106L109	WASTE MGMT INC DEL	88.00	3,615.33	2
942683103	WATSON PHARMACEUTICALS INC	875.00	31,549.67	2
949702104	WELLMAN INC	39,000.00	425,000.63	2
94973H108	WELLPOINT HEALTH NETWORK NEW	9,490.00	1,424,811.56	2
949746101	WELLS FARGO & CO NEW	120,035.00	9,208,015.93	2
950590109	WENDYS INTL INC	17,280.00	806,967.98	2
950813105	WESCAST INDS INC	2,000.00	64,000.00	2
950817106	WESCO FINL CORP	50.00	24,261.24	2
956909105	WESTAIM CORP	15,216.00	57,820.80	2
961815107	WESTWOOD ONE INC	14,750.00	470,547.42	2
962166104	WEYERHAEUSER CO	84.00	7,106.91	2
962902102	WHEATON RIV MINERALS LTD	62,500.00	233,750.00	2
963320106	WHIRLPOOL CORP	300.00	27,585.43	2
966837106	WHOLE FOODS MKT INC	260.00	33,264.71	2
97650W108	WINTRUST FINANCIAL CORP	600.00	40,622.16	2
980905202	WORLD HEART CORP	285.00	1,596.00	2
982526105	WRIGLEY WM JR CO	400.00	33,804.89	2
983024100	WYETH	38,180.00	1,850,541.23	2
98389B100	XCEL ENERGY INC	8,600.00	192,623.52	2
984121103	XEROX CORP	30,581.00	594,366.20	2
988498101	YUM BRANDS INC	1,800.00	89,801.44	2
988858106	ZALE CORP NEW	1,700.00	62,116.82	2
989139100	ZARLINK SEMICONDUCTOR INC	17,200.00	100,620.00	2
989524301	ZILOG INC	5,450.00	80,064.77	2
98956P102	ZIMMER HLDGS INC	3,317.00	391,459.07	2
98975F101	ZORAN CORP	1,500.00	36,894.51	2
98985T109	ZYMOGENETICS INC	22,700.00	578,114.52	2
D1668R123	DAIMLERCHRYSLER AG	223.00	14,069.66	2
G0070K103	ACE LTD	1,500.00	85,008.17	2
G1150G111	ACCENTURE LTD BERMUDA	56,500.00	2,081,131.85	2
G24182100	COOPER INDS LTD	600.00	47,779.90	2
G4388N106	HELEN OF TROY CORP LTD	3,000.00	84,916.49	2
G4776G101	INGERSOLL-RAND COMPANY LTD	5,225.00	478,415.23	2
G6852T105	PARTNERRE LTD	2,000.00	151,765.60	2
G90078109	TRANSOCEAN INC	3,255.00	126,265.28	2
G98255105	XL CAP LTD	1,250.00	126,433.23	2
N07059111	ASML HLDG NV	3,700.00	84,856.70	2
008190100	AFFILIATED COMPUTER SERVICES	78,000.00	5,503,557.70	3
025816109	AMERICAN EXPRESS CO	155,000.00	10,614,285.92	3
060505104	BANK OF AMERICA CORPORATION	110,000.00	12,405,968.96	3
064057102	BANK NEW YORK INC	95,700.00	3,760,143.34	3
06738E204	BARCLAYS PLC	150,000.00	6,969,211.20	3
075887109	BECTON DICKINSON & CO	95,000.00	6,558,708.80	3
171232101	CHUBB CORP	122,000.00	11,086,177.09	3
172967101	CITIGROUP INC	147,000.00	9,110,354.40	3
191216100	COCA COLA CO	188,000.00	12,648,591.87	3
194162103	COLGATE PALMOLIVE CO	191,000.00	14,879,312.56	3
200340107	COMERICA INC	26,000.00	1,901,745.66	3
225401108	CREDIT SUISSE GROUP	133,000.00	6,347,766.54	3
237194105	DARDEN RESTAURANTS INC	240,000.00	6,573,369.60	3
25179M103	DEVON ENERGY CORP NEW	80,000.00	7,037,184.00	3
25243Q205	DIAGEO P L C	173,000.00	12,623,948.40	3
256669102	DOLLAR GEN CORP	225,000.00	5,865,652.80	3
313400301	FEDERAL HOME LN MTG CORP	125,000.00	10,545,780.00	3

</TABLE>

<S>	<C>	<C>	<C>	<C>
313586109	FEDERAL NATL MTG ASSN	36,000.00	3,423,909.89	3
319963104	FIRST DATA CORP	159,000.00	9,434,464.70	3
364730101	GANNETT INC	105,000.00	11,874,248.40	3
404119109	HCA INC	133,000.00	7,372,343.22	3
437076102	HOME DEPOT INC	229,000.00	10,743,434.24	3
46625H100	J P MORGAN CHASE & CO	162,000.00	8,370,970.27	3
478160104	JOHNSON & JOHNSON	162,000.00	12,026,387.52	3
494368103	KIMBERLY CLARK CORP	115,000.00	10,097,559.36	3
571748102	MARSH & MCLENNAN COS INC	164,000.00	9,919,124.10	3
580645109	MCGRAW HILL COS INC	65,000.00	6,633,412.24	3
585055106	MEDTRONIC INC	130,000.00	8,441,422.08	3
590188108	MERRILL LYNCH & CO INC	155,000.00	11,151,404.32	3
632525408	NATIONAL AUSTRALIA BK LTD	46,100.00	6,405,951.26	3
66987V109	NOVARTIS A G	197,000.00	11,683,991.20	3
681919106	OMNICOM GROUP INC	97,000.00	9,811,180.62	3

717081103	PFIZER INC	248,000.00	11,330,719.23	3
74144T108	PRICE T ROWE GROUP INC	299,558.00	20,122,245.48	3
744320102	PRUDENTIAL FINL INC	200,000.00	12,387,043.20	3
74834L100	QUEST DIAGNOSTICS INC	25,500.00	2,887,144.68	3
74955W307	R H DONNELLEY CORP	120,000.00	6,995,600.64	3
759930100	RENAL CARE GROUP INC	45,750.00	2,020,121.63	3
806605101	SCHERING PLOUGH CORP	125,000.00	3,078,768.00	3
902973304	US BANCORP DEL	326,250.00	11,983,804.56	3
92857W100	VODAFONE GROUP PLC NEW	309,000.00	9,101,557.92	3
929903102	WACHOVIA CORP 2ND NEW	205,000.00	12,158,468.00	3
949746101	WELLS FARGO & CO NEW	173,000.00	13,195,772.91	3
982526105	WRIGLEY WM JR CO	177,000.00	14,873,848.08	3
983024100	WYETH	129,000.00	6,217,032.19	3
	TOTAL		24,213,737,345.23	

</TABLE>