

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. **0001167711-04-000011**

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FILER

**MASON STREET ADVISORS LLC**

CIK: **1167711** | IRS No.: **392035564** | State of Incorp.: **DE** | Fiscal Year End: **1231**  
Type: **13F-HR** | Act: **34** | File No.: **028-10206** | Film No.: **04970000**

Mailing Address  
720 EAST WISCONSIN AVE  
MILWAUKEE WI 53202

Business Address  
720 E WISCONSIN AVE  
MILWAUKEE WI 53202  
4146655005

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: Mason Street Advisors, LLC  
Address: 720 East Wisconsin Avenue  
Milwaukee, WI 53202

13F File Number: 28-10206

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Mark G. Doll  
Title: President  
Phone: 414-665-3336

Signature, Place, and Date of Signing:

/s/ Mark G. Doll Milwaukee, WI August 12, 2004

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1  
Form13F Information Table Entry Total: 1172  
Form13F Information Table Value Total: \$10,942,160 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-00229	The Northwestern Mutual Life Insurance Company

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE						VOTING AUTHORITY		
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHER MANAGERS	SOLE	SHARED	NONE

3M CO	COM		88579Y101	31463	349560	SH	DEFINED 1	349560
99 CENTS ONLY STORES	COM		65440K106	566	37133	SH	DEFINED 1	37133
A D C TELECOMMUNICATIONS	COM		000886101	1376	484600	SH	DEFINED 1	484600
AARON RENTS INC	COM		002535201	11009	332210	SH	DEFINED 1	332210
ABBOTT LABS	COM		002824100	54854	1345800	SH	DEFINED 1	1345800
ABERCROMBIE & FITCH CO	CL A		002896207	2111	54500	SH	DEFINED 1	54500
ACCENTURE LTD BERMUDA	CL A		G1150G111	11024	401200	SH	DEFINED 1	401200
ACME COMMUNICATION INC	COM		004631107	70	10200	SH	DEFINED 1	10200
ACTIVISION INC NEW	COM NEW		004930202	1101	69275	SH	DEFINED 1	69275
ACXION CORP	COM		005125109	1092	44000	SH	DEFINED 1	44000
ADAPTEC INC	COM		00651F108	621	73500	SH	DEFINED 1	73500
ADOBE SYS INC	COM		00724F101	22388	481480	SH	DEFINED 1	481480
ADTRAN INC	COM		00738A106	1358	40700	SH	DEFINED 1	40700
ADVANCE AUTO PARTS INC	COM		00751Y106	630	14280	SH	DEFINED 1	14280
ADVANCED FIBRE COMMUNICATION	COM		00754A105	902	44700	SH	DEFINED 1	44700
ADVANCED MICRO DEVICES INC	COM		007903107	1734	109100	SH	DEFINED 1	109100
ADVENT SOFTWARE INC	COM		007974108	303	16800	SH	DEFINED 1	16800
AES CORP	COM		00130H105	2671	269000	SH	DEFINED 1	269000
AETNA INC NEW	COM		00817Y108	5687	66906	SH	DEFINED 1	66906
AFFILIATED COMPUTER SERVICES	CL A		008190100	29916	565100	SH	DEFINED 1	565100
AFLAC INC	COM		001055102	6403	156900	SH	DEFINED 1	156900
AGCO CORP	COM		001084102	924	45400	SH	DEFINED 1	45400
AGILENT TECHNOLOGIES INC	COM		00846U101	4350	148571	SH	DEFINED 1	148571
AGL RES INC	COM		001204106	964	33200	SH	DEFINED 1	33200
AIR PRODS & CHEMS INC	COM		009158106	25375	483800	SH	DEFINED 1	483800
AIRGAS INC	COM		009363102	10121	423300	SH	DEFINED 1	423300
ALASKA AIR GROUP INC	COM		011659109	329	13800	SH	DEFINED 1	13800
ALBEMARLE CORP	COM		012653101	1386	43800	SH	DEFINED 1	43800
ALBERTO CULVER CO	COM		013068101	1403	28000	SH	DEFINED 1	28000
ALBERTSONS INC	COM		013104104	3011	113488	SH	DEFINED 1	113488
ALCAN INC	COM		013716105	2951	71300	SH	DEFINED 1	71300
ALCOA INC	COM		013817101	51891	1571036	SH	DEFINED 1	1571036
ALEXANDER & BALDWIN INC	COM		014482103	719	21500	SH	DEFINED 1	21500
ALLEGHENY ENERGY INC	COM		017361106	604	39200	SH	DEFINED 1	39200
ALLEGHENY TECHNOLOGIES INC	COM		01741R102	452	25048	SH	DEFINED 1	25048
ALLERGAN INC	COM		018490102	3634	40600	SH	DEFINED 1	40600
ALLETE INC	COM		018522102	1488	44700	SH	DEFINED 1	44700
ALLIANT ENERGY CORP	COM		018802108	1486	57000	SH	DEFINED 1	57000
ALLIANT TECHSYSTEMS INC	COM		018804104	1260	19900	SH	DEFINED 1	19900
ALLIED CAP CORP NEW	COM		01903Q108	1074	44000	SH	DEFINED 1	44000
ALLIED WASTE INDS INC	COM	PAR\$.01NEW	019589308	1289	97800	SH	DEFINED 1	97800
ALLMERICA FINL CORP	COM		019754100	922	27300	SH	DEFINED 1	27300
ALLSTATE CORP	COM		020002101	10887	233882	SH	DEFINED 1	233882
ALLTEL CORP	COM		020039103	5416	107000	SH	DEFINED 1	107000
ALTERA CORP	COM		021441100	2566	115500	SH	DEFINED 1	115500
ALTRIA GROUP INC	COM		02209S103	87547	1749200	SH	DEFINED 1	1749200
AMAZON COM INC	COM		023135106	855	15725	SH	DEFINED 1	15725
AMB PROPERTY CORP	COM		00163T109	1454	42000	SH	DEFINED 1	42000
AMBAC FINL GROUP INC	COM		023139108	2452	33400	SH	DEFINED 1	33400
AMERADA HESS CORP	COM		023551104	3310	41800	SH	DEFINED 1	41800
AMEREN CORP	COM		023608102	2418	56300	SH	DEFINED 1	56300
AMERICA ONLINE INC DEL	NOTE	12/0	02364JAC8	31687	50000000	PRN	DEFINED 1	50000000
AMERICAN AXLE & MFG HLDGS IN	COM		024061103	636	17500	SH	DEFINED 1	17500
AMERICAN CAPITAL STRATEGIES	COM		024937104	582	20800	SH	DEFINED 1	20800
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	1058	36600	SH	DEFINED 1	36600
AMERICAN ELEC PWR INC	COM		025537101	5102	159460	SH	DEFINED 1	159460
AMERICAN EXPRESS CO	COM		025816109	66290	1290200	SH	DEFINED 1	1290200
AMERICAN FINL GROUP INC OHIO	COM		025932104	1146	37500	SH	DEFINED 1	37500
AMERICAN GREETINGS CORP	CL A		026375105	797	34400	SH	DEFINED 1	34400
AMERICAN INTL GROUP INC	COM		026874107	112682	1580839	SH	DEFINED 1	1580839
AMERICAN PWR CONVERSION CORP	COM		029066107	1212	61700	SH	DEFINED 1	61700
AMERICAN STD COS INC DEL	COM		029712106	43067	1068400	SH	DEFINED 1	1068400
AMERICREDIT CORP	COM		03060R101	3181	162900	SH	DEFINED 1	162900
AMERISOURCEBERGEN CORP	COM		03073E105	2403	40200	SH	DEFINED 1	40200
AMERITRADE HLDG CORP NEW	COM		03074K100	6218	547900	SH	DEFINED 1	547900
AMERON INTL INC	COM		030710107	631	18500	SH	DEFINED 1	18500
AMERUS GROUP CO	COM		03072M108	836	20200	SH	DEFINED 1	20200
AMETEK INC NEW	COM		031100100	1059	34300	SH	DEFINED 1	34300
AMGEN INC	COM		031162100	69051	1265376	SH	DEFINED 1	1265376
AMPHENOL CORP NEW	CL A		032095101	6886	206680	SH	DEFINED 1	206680
AMSOUTH BANCORPORATION	COM		032165102	2768	108700	SH	DEFINED 1	108700
AMSURG CORP	COM		03232P405	6178	245855	SH	DEFINED 1	245855
ANADARKO PETE CORP	COM		032511107	5066	86458	SH	DEFINED 1	86458
ANALOG DEVICES INC	COM		032654105	32513	690600	SH	DEFINED 1	690600
ANALOGIC CORP	COM	PAR \$0.05	032657207	437	10300	SH	DEFINED 1	10300
ANDREW CORP	COM		034425108	1662	83099	SH	DEFINED 1	83099
ANGLO AMERN PLC	ADR		03485P102	10312	493900	SH	DEFINED 1	493900
ANHEUSER BUSCH COS INC	COM		035229103	31746	587900	SH	DEFINED 1	587900
ANIXTER INTL INC	COM		035290105	881	25900	SH	DEFINED 1	25900
ANN TAYLOR STORES CORP	COM		036115103	22408	773230	SH	DEFINED 1	773230
ANTHEM INC	COM		03674B104	6432	71825	SH	DEFINED 1	71825
AON CORP	COM		037389103	2864	100600	SH	DEFINED 1	100600
APACHE CORP	COM		037411105	5470	125616	SH	DEFINED 1	125616
APARTMENT INVT & MGMT CO	CL A		03748R101	1242	39900	SH	DEFINED 1	39900

APOGENT TECHNOLOGIES INC	COM	03760A101	1459	45600	SH	DEFINED 1	45600
APOLLO GROUP INC	CL A	037604105	15197	172130	SH	DEFINED 1	172130
APPLE COMPUTER INC	COM	037833100	5114	157190	SH	DEFINED 1	157190
APPLEBEES INTL INC	COM	037899101	982	42700	SH	DEFINED 1	42700
APPLERA CORP	COM AP BIO GRP	038020103	1355	62300	SH	DEFINED 1	62300
APPLIED MATLS INC	COM	038222105	24326	1239905	SH	DEFINED 1	1239905
APPLIED MICRO CIRCUITS CORP	COM	03822W109	511	96200	SH	DEFINED 1	96200
APRIA HEALTHCARE GROUP INC	COM	037933108	751	26200	SH	DEFINED 1	26200
APTARGROUP INC	COM	038336103	1409	32250	SH	DEFINED 1	32250
AQUA AMERICA INC	COM	03836W103	953	47575	SH	DEFINED 1	47575
AQUILA INC	COM	03840P102	357	100400	SH	DEFINED 1	100400
ARAMARK CORP	CL B	038521100	19464	676800	SH	DEFINED 1	676800
ARCH CHEMICALS INC	COM	03937R102	1080	37500	SH	DEFINED 1	37500
ARCH COAL INC	COM	039380100	991	27100	SH	DEFINED 1	27100
ARCHER DANIELS MIDLAND CO	COM	039483102	3478	207315	SH	DEFINED 1	207315
ARROW ELECTRS INC	COM	042735100	1552	57900	SH	DEFINED 1	57900
ARROW INTL INC	COM	042764100	554	18530	SH	DEFINED 1	18530
ARVINMERITOR INC	COM	043353101	1611	82325	SH	DEFINED 1	82325
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	488	30550	SH	DEFINED 1	30550
ASHLAND INC	COM	044204105	1140	21600	SH	DEFINED 1	21600
ASML HLDG NV	N Y SHS	N07059111	8342	487600	SH	DEFINED 1	487600
ASSOCIATED BANC CORP	COM	045487105	1673	56474	SH	DEFINED 1	56474
ASSURANT INC	COM	04621X108	670	25400	SH	DEFINED 1	25400
ASSURED GUARANTY LTD	COM	G0585R106	7052	416100	SH	DEFINED 1	416100
ASTORIA FINL CORP	COM	046265104	2231	61000	SH	DEFINED 1	61000
ASTRAZENECA PLC	SPONSORED ADR	046353108	2482	54400	SH	DEFINED 1	54400
AT&T CORP	COM NEW	001957505	3994	273063	SH	DEFINED 1	273063
AT&T WIRELESS SVCS INC	COM	00209A106	14197	991444	SH	DEFINED 1	991444
ATMEL CORP	COM	049513104	1435	242400	SH	DEFINED 1	242400
ATMI INC	COM	00207R101	822	30100	SH	DEFINED 1	30100
ATWOOD OCEANICS INC	COM	050095108	764	18300	SH	DEFINED 1	18300
AUTODESK INC	COM	052769106	1498	35000	SH	DEFINED 1	35000
AUTOMATIC DATA PROCESSING IN	COM	053015103	7630	182200	SH	DEFINED 1	182200
AUTONATION INC	COM	05329W102	3151	184300	SH	DEFINED 1	184300
AUTOZONE INC	COM	053332102	2058	25700	SH	DEFINED 1	25700
AVAYA INC	COM	053499109	15027	951705	SH	DEFINED 1	951705
EVERY DENNISON CORP	COM	053611109	2176	34000	SH	DEFINED 1	34000
AVNET INC	COM	053807103	2319	102200	SH	DEFINED 1	102200
AVOCENT CORP	COM	053893103	900	24500	SH	DEFINED 1	24500
AVON PRODS INC	COM	054303102	23457	508400	SH	DEFINED 1	508400
AVX CORP NEW	COM	002444107	228	15800	SH	DEFINED 1	15800
BAKER HUGHES INC	COM	057224107	8926	237080	SH	DEFINED 1	237080
BALL CORP	COM	058498106	2031	28200	SH	DEFINED 1	28200
BANDAG INC	COM	059815100	440	9900	SH	DEFINED 1	9900
BANK HAWAII CORP	COM	062540109	1270	28100	SH	DEFINED 1	28100
BANK NEW YORK INC	COM	064057102	7072	239900	SH	DEFINED 1	239900
BANK OF AMERICA CORPORATION	COM	060505104	79621	940926	SH	DEFINED 1	940926
BANK ONE CORP	COM	06423A103	29686	582089	SH	DEFINED 1	582089
BANKATLANTIC BANCORP	CL A	065908501	9149	495900	SH	DEFINED 1	495900
BANKNORTH GROUP INC NEW	COM	06646R107	3501	107800	SH	DEFINED 1	107800
BANTA CORP	COM	066821109	586	13200	SH	DEFINED 1	13200
BARD C R INC	COM	067383109	1824	32200	SH	DEFINED 1	32200
BARNES & NOBLE INC	COM	067774109	1185	34900	SH	DEFINED 1	34900
BARR PHARMACEUTICALS INC	COM	068306109	1886	55975	SH	DEFINED 1	55975
BAUSCH & LOMB INC	COM	071707103	1060	16300	SH	DEFINED 1	16300
BAXTER INTL INC	COM	071813109	7184	208200	SH	DEFINED 1	208200
BB&T CORP	COM	054937107	6399	173100	SH	DEFINED 1	173100
BEAR STEARNS COS INC	COM	073902108	2725	32332	SH	DEFINED 1	32332
BEARINGPOINT INC	COM	074002106	315	35600	SH	DEFINED 1	35600
BEAZER HOMES USA INC	COM	07556Q105	621	6200	SH	DEFINED 1	6200
BECKMAN COULTER INC	COM	075811109	1933	31700	SH	DEFINED 1	31700
BECTON DICKINSON & CO	COM	075887109	4050	78200	SH	DEFINED 1	78200
BED BATH & BEYOND INC	COM	075896100	25377	660000	SH	DEFINED 1	660000
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1014	34700	SH	DEFINED 1	34700
BELLSOUTH CORP	COM	079860102	14837	565900	SH	DEFINED 1	565900
BELO CORP	COM SER A	080555105	1594	59400	SH	DEFINED 1	59400
BEMIS INC	COM	081437105	932	33000	SH	DEFINED 1	33000
BERKLEY W R CORP	COM	084423102	1844	42950	SH	DEFINED 1	42950
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	398	135	SH	DEFINED 1	135
BEST BUY INC	COM	086516101	23548	464100	SH	DEFINED 1	464100
BHP BILLITON LTD	SPONSORED ADR	088606108	10552	602300	SH	DEFINED 1	602300
BIG LOTS INC	COM	089302103	695	48100	SH	DEFINED 1	48100
BIO RAD LABS INC	CL A	090572207	8835	150110	SH	DEFINED 1	150110
BIOGEN IDEC INC	COM	09062X103	26612	420755	SH	DEFINED 1	420755
BIOMET INC	COM	090613100	24132	543040	SH	DEFINED 1	543040
BISYS GROUP INC	COM	055472104	1199	85300	SH	DEFINED 1	85300
BJ SVCS CO	COM	055482103	35757	780050	SH	DEFINED 1	780050
BJS WHOLESALE CLUB INC	COM	05548J106	1760	70400	SH	DEFINED 1	70400
BLACK & DECKER CORP	COM	091797100	1522	24500	SH	DEFINED 1	24500
BLACK HILLS CORP	COM	092113109	1593	50600	SH	DEFINED 1	50600
BLOCK H & R INC	COM	093671105	2574	54000	SH	DEFINED 1	54000
BLYTH INC	COM	09643P108	796	23100	SH	DEFINED 1	23100
BMC SOFTWARE INC	COM	055921100	1655	89500	SH	DEFINED 1	89500
BOB EVANS FARMS INC	COM	096761101	490	17900	SH	DEFINED 1	17900
BOEING CO	COM	097023105	13291	260164	SH	DEFINED 1	260164

BOISE CASCADE CORP	COM	097383103	1968	52300	SH	DEFINED 1	52300
BONE CARE INTL INC	COM	098072101	1182	50500	SH	DEFINED 1	50500
BORDERS GROUP INC	COM	099709107	1825	77900	SH	DEFINED 1	77900
BORG WARNER INC	COM	099724106	1868	42700	SH	DEFINED 1	42700
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2137	92300	SH	DEFINED 1	92300
BOSTON SCIENTIFIC CORP	COM	101137107	27820	650000	SH	DEFINED 1	650000
BOWATER INC	COM	102183100	1493	35900	SH	DEFINED 1	35900
BOYD GAMING CORP	COM	103304101	892	33600	SH	DEFINED 1	33600
BP PLC	SPONSORED ADR	055622104	14512	270900	SH	DEFINED 1	270900
BRADLEY PHARMACEUTICALS INC	COM	104576103	15679	562000	SH	DEFINED 1	562000
BRINKER INTL INC	COM	109641100	1682	49300	SH	DEFINED 1	49300
BRINKS CO	COM	109696104	955	27900	SH	DEFINED 1	27900
BRISTOL MYERS SQUIBB CO	COM	110122108	15657	639100	SH	DEFINED 1	639100
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	6834	410000	SH	DEFINED 1	410000
BROADCOM CORP	CL A	111320107	35261	755500	SH	DEFINED 1	755500
BROOKS AUTOMATION INC	COM	114340102	12016	596344	SH	DEFINED 1	596344
BROWN & BROWN INC	COM	115236101	3034	70400	SH	DEFINED 1	70400
BROWN FORMAN CORP	CL B	115637209	1810	37498	SH	DEFINED 1	37498
BRUNSWICK CORP	COM	117043109	1632	40000	SH	DEFINED 1	40000
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4012	114420	SH	DEFINED 1	114420
BURLINGTON RES INC	COM	122014103	4428	122400	SH	DEFINED 1	122400
C D W CORP	COM	12512N105	35900	563060	SH	DEFINED 1	563060
C H ROBINSON WORLDWIDE INC	COM	12541W100	30278	660520	SH	DEFINED 1	660520
C&D TECHNOLOGIES INC	COM	124661109	773	43400	SH	DEFINED 1	43400
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1140	107600	SH	DEFINED 1	107600
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	363	18500	SH	DEFINED 1	18500
CABOT CORP	COM	127055101	1294	31800	SH	DEFINED 1	31800
CABOT MICROELECTRONICS CORP	COM	12709P103	391	12777	SH	DEFINED 1	12777
CADENCE DESIGN SYSTEM INC	COM	127387108	3378	230900	SH	DEFINED 1	230900
CAESARS ENTMT INC	COM	127687101	2338	155900	SH	DEFINED 1	155900
CALLAWAY GOLF CO	COM	131193104	439	38800	SH	DEFINED 1	38800
CALPINE CORP	COM	131347106	554	128300	SH	DEFINED 1	128300
CAMPBELL SOUP CO	COM	134429109	6935	258000	SH	DEFINED 1	258000
CANADIAN NATL RY CO	COM	136375102	10472	240250	SH	DEFINED 1	240250
CANADIAN PAC RY LTD	COM	13645T100	613	24900	SH	DEFINED 1	24900
CAPITAL ONE FINL CORP	COM	14040H105	5053	73900	SH	DEFINED 1	73900
CAPITALSOURCE INC	COM	14055X102	19572	800500	SH	DEFINED 1	800500
CARBO CERAMICS INC	COM	140781105	1262	18500	SH	DEFINED 1	18500
CARDINAL HEALTH INC	COM	14149Y108	9302	132800	SH	DEFINED 1	132800
CAREER EDUCATION CORP	COM	141665109	7501	164660	SH	DEFINED 1	164660
CAREMARK RX INC	COM	141705103	71102	2158553	SH	DEFINED 1	2158553
CARLISLE COS INC	COM	142339100	983	15800	SH	DEFINED 1	15800
CARMAX INC	COM	143130102	1165	53300	SH	DEFINED 1	53300
CARNIVAL CORP	PAIRED CTF	143658300	58599	1246795	SH	DEFINED 1	1246795
CARPENTER TECHNOLOGY CORP	COM	144285103	984	28900	SH	DEFINED 1	28900
CASELLA WASTE SYS INC	CL A	147448104	1000	76100	SH	DEFINED 1	76100
CASEYS GEN STORES INC	COM	147528103	1194	65300	SH	DEFINED 1	65300
CATALINA MARKETING CORP	COM	148867104	502	27500	SH	DEFINED 1	27500
CATERPILLAR INC DEL	COM	149123101	15236	191800	SH	DEFINED 1	191800
CBRL GROUP INC	COM	12489V106	786	25500	SH	DEFINED 1	25500
CENDANT CORP	COM	151313103	7703	314678	SH	DEFINED 1	314678
CENTERPOINT ENERGY INC	COM	15189T107	1089	94761	SH	DEFINED 1	94761
CENTEX CORP	COM	152312104	1743	38100	SH	DEFINED 1	38100
CENTURYTEL INC	COM	156700106	1835	61100	SH	DEFINED 1	61100
CEPHALON INC	COM	156708109	1544	28600	SH	DEFINED 1	28600
CERIDIAN CORP NEW	COM	156779100	1989	88400	SH	DEFINED 1	88400
CERNER CORP	COM	156782104	5238	117500	SH	DEFINED 1	117500
CERTEGY INC	COM	156880106	1284	33100	SH	DEFINED 1	33100
CHARLES RIV LABS INTL INC	COM	159864107	20642	422400	SH	DEFINED 1	422400
CHARTER ONE FINL INC	COM	160903100	3275	74131	SH	DEFINED 1	74131
CHECKFREE CORP NEW	COM	162813109	1236	41200	SH	DEFINED 1	41200
CHEESECAKE FACTORY INC	COM	163072101	1054	26500	SH	DEFINED 1	26500
CHESAPEAKE CORP	COM	165159104	432	16200	SH	DEFINED 1	16200
CHEVRONTEXACO CORP	COM	166764100	32962	350252	SH	DEFINED 1	350252
CHICOS FAS INC	COM	168615102	2023	44800	SH	DEFINED 1	44800
CHIRON CORP	COM	170040109	2602	58300	SH	DEFINED 1	58300
CHOICEPOINT INC	COM	170388102	2051	44933	SH	DEFINED 1	44933
CHUBB CORP	COM	171232101	21497	315300	SH	DEFINED 1	315300
CHURCH & DWIGHT INC	COM	171340102	965	21100	SH	DEFINED 1	21100
CIENA CORP	COM	171779101	651	175100	SH	DEFINED 1	175100
CIGNA CORP	COM	125509109	4665	67800	SH	DEFINED 1	67800
CINCINNATI BELL INC NEW	COM	171871106	557	125600	SH	DEFINED 1	125600
CINCINNATI FINL CORP	COM	172062101	2262	51995	SH	DEFINED 1	51995
CINERGY CORP	COM	172474108	2109	55522	SH	DEFINED 1	55522
CINTAS CORP	COM	172908105	26759	561350	SH	DEFINED 1	561350
CIRCUIT CITY STORE INC	COM	172737108	10912	842700	SH	DEFINED 1	842700
CISCO SYS INC	COM	17275R102	129618	5469150	SH	DEFINED 1	5469150
CIT GROUP INC	COM	125581108	35908	937800	SH	DEFINED 1	937800
CITIGROUP INC	COM	172967101	164960	3547537	SH	DEFINED 1	3547537
CITIZENS COMMUNICATIONS CO	COM	17453B101	1070	88500	SH	DEFINED 1	88500
CITRIX SYS INC	COM	177376100	1068	52500	SH	DEFINED 1	52500
CITY NATL CORP	COM	178566105	1655	25200	SH	DEFINED 1	25200
CLAIRES STORES INC	COM	179584107	1095	50500	SH	DEFINED 1	50500
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7005	189600	SH	DEFINED 1	189600
CLECO CORP NEW	COM	12561W105	663	36900	SH	DEFINED 1	36900

CLOROX CO DEL	COM	189054109	3872	72000	SH	DEFINED 1	72000
CMS ENERGY CORP	COM	125896100	560	61400	SH	DEFINED 1	61400
CNF INC	COM	12612W104	1097	26400	SH	DEFINED 1	26400
CNOOC LTD	SPONSORED ADR	126132109	1085	25400	SH	DEFINED 1	25400
COACH INC	COM	189754104	21777	481900	SH	DEFINED 1	481900
COCA COLA CO	COM	191216100	70808	1402700	SH	DEFINED 1	1402700
COCA COLA ENTERPRISES INC	COM	191219104	4203	145000	SH	DEFINED 1	145000
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	8464	333100	SH	DEFINED 1	333100
COGNOS INC	COM	19244C109	43685	1208110	SH	DEFINED 1	1208110
COLGATE PALMOLIVE CO	COM	194162103	9977	170700	SH	DEFINED 1	170700
COLONIAL BANCGROUP INC	COM	195493309	1186	65300	SH	DEFINED 1	65300
COMCAST CORP NEW	CL A	20030N101	38625	1376999	SH	DEFINED 1	1376999
COMERICA INC	COM	200340107	2936	53500	SH	DEFINED 1	53500
COMMERCE BANCORP INC NJ	COM	200519106	2145	39000	SH	DEFINED 1	39000
COMMERCIAL FEDERAL CORPORATI	COM	201647104	623	23000	SH	DEFINED 1	23000
COMMSCOPE INC	COM	203372107	654	30500	SH	DEFINED 1	30500
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1357	50700	SH	DEFINED 1	50700
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1811	38100	SH	DEFINED 1	38100
COMPASS BANCSHARES INC	COM	20449H109	2691	62600	SH	DEFINED 1	62600
COMPUTER ASSOC INTL INC	COM	204912109	5065	180524	SH	DEFINED 1	180524
COMPUTER SCIENCES CORP	COM	205363104	2688	57900	SH	DEFINED 1	57900
COMPUWARE CORP	COM	205638109	786	119100	SH	DEFINED 1	119100
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1204	60400	SH	DEFINED 1	60400
CONAGRA FOODS INC	COM	205887102	4649	171700	SH	DEFINED 1	171700
CONOCOPHILLIPS	COM	20825C104	68046	891951	SH	DEFINED 1	891951
CONSECO INC	COM NEW	208464883	238	12000	SH	DEFINED 1	12000
CONSOLIDATED EDISON INC	COM	209115104	2958	74400	SH	DEFINED 1	74400
CONSTELLATION BRANDS INC	CL A	21036P108	3089	83200	SH	DEFINED 1	83200
CONSTELLATION ENERGY GROUP I	COM	210371100	2459	64900	SH	DEFINED 1	64900
CONVERGYS CORP	COM	212485106	682	44300	SH	DEFINED 1	44300
COOPER CAMERON CORP	COM	216640102	20775	426600	SH	DEFINED 1	426600
COOPER INDS LTD	CL A	G24182100	3178	53500	SH	DEFINED 1	53500
COOPER TIRE & RUBR CO	COM	216831107	526	22900	SH	DEFINED 1	22900
COORS ADOLPH CO	CL B	217016104	831	11500	SH	DEFINED 1	11500
COPART INC	COM	217204106	1220	45700	SH	DEFINED 1	45700
CORINTHIAN COLLEGES INC	COM	218868107	1140	46100	SH	DEFINED 1	46100
CORN PRODS INTL INC	COM	219023108	805	17300	SH	DEFINED 1	17300
CORNING INC	COM	219350105	5528	423300	SH	DEFINED 1	423300
CORPORATE EXECUTIVE BRD CO	COM	21988R102	47270	817970	SH	DEFINED 1	817970
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	6826	172860	SH	DEFINED 1	172860
COSTCO WHSL CORP NEW	COM	22160K105	5951	144916	SH	DEFINED 1	144916
COTT CORP QUE	COM	22163N106	14635	451710	SH	DEFINED 1	451710
COUNTRYWIDE FINANCIAL CORP	COM	222372104	28496	405645	SH	DEFINED 1	405645
COVANCE INC	COM	222816100	17021	441200	SH	DEFINED 1	441200
COVENTRY HEALTH CARE INC	COM	222862104	2264	46300	SH	DEFINED 1	46300
CRANE CO	COM	224399105	579	18450	SH	DEFINED 1	18450
CREDENCE SYS CORP	COM	225302108	678	49200	SH	DEFINED 1	49200
CREE INC	COM	225447101	14626	630540	SH	DEFINED 1	630540
CROMPTON CORP	COM	227116100	883	140241	SH	DEFINED 1	140241
CROWN CASTLE INTL CORP	COM	228227104	323	21900	SH	DEFINED 1	21900
CSG SYS INTL INC	COM	126349109	556	26900	SH	DEFINED 1	26900
CSS INDS INC	COM	125906107	1138	32500	SH	DEFINED 1	32500
CSX CORP	COM	126408103	2546	77700	SH	DEFINED 1	77700
CULLEN FROST BANKERS INC	COM	229899109	1194	26700	SH	DEFINED 1	26700
CULP INC	COM	230215105	236	30400	SH	DEFINED 1	30400
CUMMINS INC	COM	231021106	831	13300	SH	DEFINED 1	13300
CUMULUS MEDIA INC	CL A	231082108	2118	126010	SH	DEFINED 1	126010
CVS CORP	COM	126650100	5151	122600	SH	DEFINED 1	122600
CYPRESS SEMICONDUCTOR CORP	COM	232806109	876	61800	SH	DEFINED 1	61800
CYTEC INDS INC	COM	232820100	1881	41400	SH	DEFINED 1	41400
CYTYC CORP	COM	232946103	32613	1285500	SH	DEFINED 1	1285500
D R HORTON INC	COM	23331A109	3398	119650	SH	DEFINED 1	119650
DAIMLERCHRYSLER AG	ORD	D1668R123	3318	70500	SH	DEFINED 1	70500
DANA CORP	COM	235811106	1880	95943	SH	DEFINED 1	95943
DANAHER CORP DEL	COM	235851102	4920	94900	SH	DEFINED 1	94900
DARDEN RESTAURANTS INC	COM	237194105	1020	49649	SH	DEFINED 1	49649
DAVITA INC	COM	23918K108	103551	3358800	SH	DEFINED 1	3358800
DEAN FOODS CO NEW	COM	242370104	25518	683951	SH	DEFINED 1	683951
DEERE & CO	COM	244199105	21187	302080	SH	DEFINED 1	302080
DEL MONTE FOODS CO	COM	24522P103	866	85300	SH	DEFINED 1	85300
DELL INC	COM	24702R101	64952	1813300	SH	DEFINED 1	1813300
DELPHI CORP	COM	247126105	1846	172885	SH	DEFINED 1	172885
DELTA AIR LINES INC DEL	COM	247361108	273	38400	SH	DEFINED 1	38400
DELTIC TIMBER CORP	COM	247850100	1086	28300	SH	DEFINED 1	28300
DELUXE CORP	COM	248019101	1405	32300	SH	DEFINED 1	32300
DENTSPLY INTL INC NEW	COM	249030107	2117	40650	SH	DEFINED 1	40650
DEVON ENERGY CORP NEW	COM	25179M103	7299	110600	SH	DEFINED 1	110600
DEVRY INC DEL	COM	251893103	987	36000	SH	DEFINED 1	36000
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	753	31600	SH	DEFINED 1	31600
DICKS SPORTING GOODS INC	COM	253393102	3678	110300	SH	DEFINED 1	110300
DIEBOLD INC	COM	253651103	1982	37500	SH	DEFINED 1	37500
DIGITAL INSIGHT CORP	COM	25385P106	4023	194100	SH	DEFINED 1	194100
DIGITAL RIV INC	COM	25388B104	8327	255200	SH	DEFINED 1	255200
DIGITAL THEATER SYS INC	COM	25389G102	10912	417600	SH	DEFINED 1	417600
DILLARDS INC	CL A	254067101	816	36600	SH	DEFINED 1	36600



DISNEY WALT CO	COM	DISNEY	254687106	16892	662715	SH	DEFINED	1	662715
DIVERSA CORP	COM		255064107	771	76200	SH	DEFINED	1	76200
DOLLAR GEN CORP	COM		256669102	1989	101703	SH	DEFINED	1	101703
DOLLAR THRIFTY AUTOMOTIVE GP	COM		256743105	1070	39000	SH	DEFINED	1	39000
DOLLAR TREE STORES INC	COM		256747106	1627	59350	SH	DEFINED	1	59350
DOMINION RES INC VA NEW	COM		25746U109	6349	100662	SH	DEFINED	1	100662
DOMTAR INC	COM		257561100	170	13200	SH	DEFINED	1	13200
DONALDSON INC	COM		257651109	1303	44500	SH	DEFINED	1	44500
DONNELLEY R R & SONS CO	COM		257867101	2215	67100	SH	DEFINED	1	67100
DOVER CORP	COM		260003108	2639	62700	SH	DEFINED	1	62700
DOW CHEM CO	COM		260543103	17576	431844	SH	DEFINED	1	431844
DOW JONES & CO INC	COM		260561105	2101	46600	SH	DEFINED	1	46600
DPL INC	COM		233293109	1262	65000	SH	DEFINED	1	65000
DST SYS INC DEL	COM		233326107	11714	243600	SH	DEFINED	1	243600
DTE ENERGY CO	COM		233331107	4816	118800	SH	DEFINED	1	118800
DU PONT E I DE NEMOURS & CO	COM		263534109	18043	406200	SH	DEFINED	1	406200
DUKE ENERGY CORP	COM		264399106	12278	605134	SH	DEFINED	1	605134
DUN & BRADSTREET CORP DEL NE	COM		26483E100	2312	42900	SH	DEFINED	1	42900
DUQUESNE LT HLDGS INC	COM		266233105	747	38700	SH	DEFINED	1	38700
DYCOM INDS INC	COM		267475101	694	24800	SH	DEFINED	1	24800
DYNEGY INC NEW	CL A		26816Q101	736	172900	SH	DEFINED	1	172900
E M C CORP MASS	COM		268648102	8595	753972	SH	DEFINED	1	753972
E TRADE FINANCIAL CORP	COM		269246104	1256	112700	SH	DEFINED	1	112700
EAST WEST BANCORP INC	COM		27579R104	2007	65400	SH	DEFINED	1	65400
EASTMAN CHEM CO	COM		277432100	1104	23900	SH	DEFINED	1	23900
EASTMAN KODAK CO	COM		277461109	3043	112800	SH	DEFINED	1	112800
EATON CORP	COM		278058102	3010	46500	SH	DEFINED	1	46500
EATON VANCE CORP	COM	NON VTG	278265103	1344	35200	SH	DEFINED	1	35200
EBAY INC	COM		2786642103	20302	220800	SH	DEFINED	1	220800
ECOLAB INC	COM		278865100	2513	79300	SH	DEFINED	1	79300
EDISON INTL	COM		281020107	4912	192126	SH	DEFINED	1	192126
EDO CORP	COM		281347104	692	28700	SH	DEFINED	1	28700
EDUCATION MGMT CORP	COM		28139T101	4752	144640	SH	DEFINED	1	144640
EDWARDS AG INC	COM		281760108	1402	41200	SH	DEFINED	1	41200
EDWARDS LIFESCIENCES CORP	COM		28176E108	1062	30500	SH	DEFINED	1	30500
EL PASO CORP	COM		28336L109	1710	217056	SH	DEFINED	1	217056
EL PASO ELEC CO	COM	NEW	283677854	844	54700	SH	DEFINED	1	54700
ELAN PLC	ADR		284131208	13280	536800	SH	DEFINED	1	536800
ELECTRO RENT CORP	COM		285218103	743	71000	SH	DEFINED	1	71000
ELECTRONIC ARTS INC	COM		285512109	6902	126530	SH	DEFINED	1	126530
ELECTRONIC DATA SYS NEW	COM		285661104	2861	149400	SH	DEFINED	1	149400
ELECTRONICS FOR IMAGING INC	COM		286082102	22718	803900	SH	DEFINED	1	803900
ELKCORP	COM		287456107	737	30800	SH	DEFINED	1	30800
EMERSON ELEC CO	COM		291011104	9418	148200	SH	DEFINED	1	148200
EMMIS COMMUNICATIONS CORP	CL A		291525103	595	28400	SH	DEFINED	1	28400
ENCANA CORP	COM		292505104	12576	292125	SH	DEFINED	1	292125
ENDOCARDIAL SOLUTIONS INC	COM		292962107	2393	231200	SH	DEFINED	1	231200
ENERGIZER HLDGS INC	COM		29266R108	2539	56435	SH	DEFINED	1	56435
ENERGY EAST CORP	COM		29266M109	1821	75100	SH	DEFINED	1	75100
ENGELHARD CORP	COM		292845104	1240	38400	SH	DEFINED	1	38400
ENSCO INTL INC	COM		26874Q100	2258	77600	SH	DEFINED	1	77600
ENTEGRIS INC	COM		29362U104	4170	360490	SH	DEFINED	1	360490
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	7109	190600	SH	DEFINED	1	190600
ENTERGY CORP NEW	COM		29364G103	3971	70900	SH	DEFINED	1	70900
EOG RES INC	COM		26875P101	41373	692900	SH	DEFINED	1	692900
EQUIFAX INC	COM		294429105	1358	54900	SH	DEFINED	1	54900
EQUITABLE RES INC	COM		294549100	4162	80500	SH	DEFINED	1	80500
EQUITY OFFICE PROPERTIES TRU	COM		294741103	3476	127800	SH	DEFINED	1	127800
EQUITY RESIDENTIAL	SH	BEN INT	29476L107	2568	86400	SH	DEFINED	1	86400
EURONET WORLDWIDE INC	COM		298736109	5009	216600	SH	DEFINED	1	216600
EXAR CORP	COM		300645108	788	53800	SH	DEFINED	1	53800
EXELIXIS INC	COM		30161Q104	660	65500	SH	DEFINED	1	65500
EXELON CORP	COM		30161N101	6788	203922	SH	DEFINED	1	203922
EXPEDITORS INTL WASH INC	COM		302130109	26589	538130	SH	DEFINED	1	538130
EXPRESS SCRIPTS INC	COM		302182100	5134	64800	SH	DEFINED	1	64800
EXXON MOBIL CORP	COM		30231G102	185052	4166916	SH	DEFINED	1	4166916
F M C CORP	COM	NEW	302491303	1327	30800	SH	DEFINED	1	30800
FAIR ISAAC CORP	COM		303250104	1213	36350	SH	DEFINED	1	36350
FAIRCHILD SEMICONDUCTOR INTL	COM		303726103	990	60500	SH	DEFINED	1	60500
FAIRMONT HOTELS RESORTS INC	COM		305204109	20116	746440	SH	DEFINED	1	746440
FAMILY DLR STORES INC	COM		307000109	1952	64200	SH	DEFINED	1	64200
FASTENAL CO	COM		311900104	30701	540230	SH	DEFINED	1	540230
FEDERAL HOME LN MTG CORP	COM		313400301	13444	212400	SH	DEFINED	1	212400
FEDERAL NATL MTG ASSN	COM		313586109	22878	320600	SH	DEFINED	1	320600
FEDERAL SIGNAL CORP	COM		313855108	457	24600	SH	DEFINED	1	24600
FEDERATED DEPT STORES INC DE	COM		31410H101	3412	69500	SH	DEFINED	1	69500
FEDERATED INVS INC PA	CL B		314211103	1265	41700	SH	DEFINED	1	41700
FEDEX CORP	COM		31428X106	61061	747480	SH	DEFINED	1	747480
FERRO CORP	COM		315405100	565	21200	SH	DEFINED	1	21200
FIDELITY NATL FINL INC	COM		316326107	3544	94928	SH	DEFINED	1	94928
FIFTH THIRD BANCORP	COM		316773100	9341	173691	SH	DEFINED	1	173691
FIRST AMERN CORP CALIF	COM		318522307	1183	45700	SH	DEFINED	1	45700
FIRST DATA CORP	COM		319963104	65610	1473732	SH	DEFINED	1	1473732
FIRST FINL FD INC	COM		320228109	1002	56500	SH	DEFINED	1	56500
FIRST HEALTH GROUP CORP	COM		320960107	757	48500	SH	DEFINED	1	48500

FIRST HORIZON NATL CORP	COM	320517105	1987	43700	SH	DEFINED 1	43700
FIRST REP BK SAN FRANCISCO	COM	336158100	1908	44300	SH	DEFINED 1	44300
FIRSTENERGY CORP	COM	337932107	4682	125176	SH	DEFINED 1	125176
FIRSTMERIT CORP	COM	337915102	1149	43600	SH	DEFINED 1	43600
FISERV INC	COM	337738108	21816	560973	SH	DEFINED 1	560973
FLORIDA ROCK INDS INC	COM	341140101	1190	28225	SH	DEFINED 1	28225
FLOWERVE CORP	COM	34354P105	708	28400	SH	DEFINED 1	28400
FLUOR CORP NEW	COM	343412102	2607	54700	SH	DEFINED 1	54700
FMC TECHNOLOGIES INC	COM	30249U101	6568	228068	SH	DEFINED 1	228068
FOOT LOCKER INC	COM	344849104	221	9100	SH	DEFINED 1	9100
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1311	23900	SH	DEFINED 1	23900
FORD MTR CO DEL	COM PAR \$0.01	345370860	9426	602345	SH	DEFINED 1	602345
FOREST LABS INC	COM	345838106	27392	483710	SH	DEFINED 1	483710
FOREST OIL CORP	COM PAR \$0.01	346091705	2298	84150	SH	DEFINED 1	84150
FORTUNE BRANDS INC	COM	349631101	69704	924100	SH	DEFINED 1	924100
FORWARD AIR CORP	COM	349853101	15176	405800	SH	DEFINED 1	405800
FPL GROUP INC	COM	302571104	3645	57000	SH	DEFINED 1	57000
FRANKLIN ELEC INC	COM	353514102	1835	48600	SH	DEFINED 1	48600
FRANKLIN RES INC	COM	354613101	3866	77200	SH	DEFINED 1	77200
FREDS INC	CL A	356108100	1193	54050	SH	DEFINED 1	54050
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1809	54600	SH	DEFINED 1	54600
FTI CONSULTING INC	COM	302941109	584	35400	SH	DEFINED 1	35400
FURNITURE BRANDS INTL INC	COM	360921100	718	28700	SH	DEFINED 1	28700
G & K SVCS INC	CL A	361268105	1306	32500	SH	DEFINED 1	32500
GALLAGHER ARTHUR J & CO	COM	363576109	1409	46300	SH	DEFINED 1	46300
GANNETT INC	COM	364730101	27779	327400	SH	DEFINED 1	327400
GAP INC DEL	COM	364760108	6837	281962	SH	DEFINED 1	281962
GARMIN LTD	ORD	G37260109	14741	398000	SH	DEFINED 1	398000
GARTNER INC	COM	366651107	879	66500	SH	DEFINED 1	66500
GATEWAY INC	COM	367626108	517	114900	SH	DEFINED 1	114900
GATX CORP	COM	361448103	688	25300	SH	DEFINED 1	25300
GENENTECH INC	COM NEW	368710406	12774	227300	SH	DEFINED 1	227300
GENERAL DYNAMICS CORP	COM	369550108	6087	61300	SH	DEFINED 1	61300
GENERAL ELEC CO	COM	369604103	229858	7094400	SH	DEFINED 1	7094400
GENERAL GROWTH PPTYS INC	COM	370021107	3347	113200	SH	DEFINED 1	113200
GENERAL MLS INC	COM	370334104	7139	150200	SH	DEFINED 1	150200
GENERAL MTRS CORP	COM	370442105	8113	174156	SH	DEFINED 1	174156
GENESE & WYO INC	CL A	371559105	611	25800	SH	DEFINED 1	25800
GENESIS MICROCHIP INC DEL	COM	37184C103	10163	738100	SH	DEFINED 1	738100
GENTEX CORP	COM	371901109	17117	431390	SH	DEFINED 1	431390
GENUINE PARTS CO	COM	372460105	2746	69225	SH	DEFINED 1	69225
GENWORTH FINL INC	COM CL A	37247D106	406	17700	SH	DEFINED 1	17700
GENZYME CORP	COM GENL DIV	372917104	3308	69900	SH	DEFINED 1	69900
GEORGIA PAC CORP	COM	373298108	2908	78658	SH	DEFINED 1	78658
GETTY IMAGES INC	COM	374276103	25885	431420	SH	DEFINED 1	431420
GIBRALTAR STL CORP	COM	37476F103	1301	39651	SH	DEFINED 1	39651
GILEAD SCIENCES INC	COM	375558103	32240	481200	SH	DEFINED 1	481200
GILLETTE CO	COM	375766102	16294	384300	SH	DEFINED 1	384300
GLATFELTER	COM	377316104	316	22500	SH	DEFINED 1	22500
GLENBOROUGH RLTY TR INC	COM	37803P105	489	26700	SH	DEFINED 1	26700
GOLDEN WEST FINL CORP DEL	COM	381317106	4998	47000	SH	DEFINED 1	47000
GOLDMAN SACHS GROUP INC	COM	38141G104	58073	616755	SH	DEFINED 1	616755
GOODRICH CORP	COM	382388106	1173	36300	SH	DEFINED 1	36300
GOODYEAR TIRE & RUBR CO	COM	382550101	491	54100	SH	DEFINED 1	54100
GRACO INC	COM	384109104	32352	1041940	SH	DEFINED 1	1041940
GRAINGER W W INC	COM	384802104	1857	32300	SH	DEFINED 1	32300
GRANITE CONSTR INC	COM	387328107	390	21400	SH	DEFINED 1	21400
GRANT PRIDECO INC	COM	38821G101	8567	464120	SH	DEFINED 1	464120
GREAT LAKES CHEM CORP	COM	390568103	976	36100	SH	DEFINED 1	36100
GREAT PLAINS ENERGY INC	COM	391164100	1134	38200	SH	DEFINED 1	38200
GREATER BAY BANCORP	COM	391648102	786	27200	SH	DEFINED 1	27200
GREENPOINT FINL CORP	COM	395384100	2723	68600	SH	DEFINED 1	68600
GROUP 1 AUTOMOTIVE INC	COM	398905109	836	25200	SH	DEFINED 1	25200
GTECH HLDGS CORP	COM	400518106	1403	30300	SH	DEFINED 1	30300
GUIDANT CORP	COM	401698105	18730	335200	SH	DEFINED 1	335200
GUITAR CTR MGMT INC	COM	402040109	7515	169000	SH	DEFINED 1	169000
HALLIBURTON CO	COM	406216101	36738	1214100	SH	DEFINED 1	1214100
HANCOCK FABRICS INC	COM	409900107	553	43400	SH	DEFINED 1	43400
HANOVER COMPRESSOR CO	COM	410768105	693	58300	SH	DEFINED 1	58300
HARLEY DAVIDSON INC	COM	412822108	42775	690600	SH	DEFINED 1	690600
HARMAN INTL INDS INC	COM	413086109	3084	33900	SH	DEFINED 1	33900
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	159	15100	SH	DEFINED 1	15100
HARRAHS ENTMT INC	COM	413619107	1882	34800	SH	DEFINED 1	34800
HARRIS CORP DEL	COM	413875105	22157	436600	SH	DEFINED 1	436600
HARSCO CORP	COM	415864107	1654	35200	SH	DEFINED 1	35200
HARTE-HANKS INC	COM	416196103	1096	44900	SH	DEFINED 1	44900
HARTFORD FINL SVCS GROUP INC	COM	416515104	28650	416800	SH	DEFINED 1	416800
HASBRO INC	COM	418056107	1194	62850	SH	DEFINED 1	62850
HAVERTY FURNITURE INC	COM	419596101	1302	74500	SH	DEFINED 1	74500
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1067	40900	SH	DEFINED 1	40900
HCA INC	COM	404119109	6232	149850	SH	DEFINED 1	149850
HCC INS HLDGS INC	COM	404132102	1095	32800	SH	DEFINED 1	32800
HEALTH MGMT ASSOC INC NEW	CL A	421933102	33584	1497990	SH	DEFINED 1	1497990
HEALTH NET INC	COM	42222G108	1550	58500	SH	DEFINED 1	58500
HEINZ H J CO	COM	423074103	4535	115700	SH	DEFINED 1	115700



HELMERICH & PAYNE INC	COM	423452101	674	25800	SH	DEFINED 1	25800
HENRY JACK & ASSOC INC	COM	426281101	926	46100	SH	DEFINED 1	46100
HERCULES INC	COM	427056106	647	53100	SH	DEFINED 1	53100
HERSHEY FOODS CORP	COM	427866108	3701	80000	SH	DEFINED 1	80000
HEWITT ASSOCS INC	COM	42822Q100	30812	1120440	SH	DEFINED 1	1120440
HEWLETT PACKARD CO	COM	428236103	73369	3477214	SH	DEFINED 1	3477214
HIBERNIA CORP	CL A	428656102	2668	109800	SH	DEFINED 1	109800
HIGHWOODS PPTYS INC	COM	431284108	643	27400	SH	DEFINED 1	27400
HILLENBRAND INDS INC	COM	431573104	1928	31900	SH	DEFINED 1	31900
HILTON HOTELS CORP	COM	432848109	2638	141400	SH	DEFINED 1	141400
HNI CORP	COM	404251100	1265	29900	SH	DEFINED 1	29900
HOME DEPOT INC	COM	437076102	24740	702841	SH	DEFINED 1	702841
HONEYWELL INTL INC	COM	438516106	15150	413620	SH	DEFINED 1	413620
HORACE MANN EDUCATORS CORP N	COM	440327104	384	22000	SH	DEFINED 1	22000
HORMEL FOODS CORP	COM	440452100	2217	71300	SH	DEFINED 1	71300
HOSPIRA INC	COM	441060100	1330	48189	SH	DEFINED 1	48189
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1450	34300	SH	DEFINED 1	34300
HOVNANIAN ENTERPRISES INC	CL A	442487203	1082	31200	SH	DEFINED 1	31200
HUBBELL INC	CL B	443510201	2592	55500	SH	DEFINED 1	55500
HUGHES SUPPLY INC	COM	444482103	783	13300	SH	DEFINED 1	13300
HUMANA INC	COM	444859102	843	49900	SH	DEFINED 1	49900
HUNT J B TRANS SVCS INC	COM	445658107	1593	41300	SH	DEFINED 1	41300
HUNTINGTON BANCSHARES INC	COM	446150104	1999	87314	SH	DEFINED 1	87314
HYPERION SOLUTIONS CORP	COM	44914M104	17689	404610	SH	DEFINED 1	404610
IDACORP INC	COM	451107106	529	19600	SH	DEFINED 1	19600
IDEX CORP	COM	45167R104	1367	39800	SH	DEFINED 1	39800
ILLINOIS TOOL WKS INC	COM	452308109	9157	95500	SH	DEFINED 1	95500
IMATION CORP	COM	45245A107	775	18200	SH	DEFINED 1	18200
IMC GLOBAL INC	COM	449669100	907	67700	SH	DEFINED 1	67700
IMS HEALTH INC	COM	449934108	1699	72500	SH	DEFINED 1	72500
INCO LTD	COM	453258402	6113	176900	SH	DEFINED 1	176900
INDEPENDENCE CMNTY BK CORP	COM	453414104	1532	42100	SH	DEFINED 1	42100
INDYMAC BANCORP INC	COM	456607100	954	30200	SH	DEFINED 1	30200
INFORTE CORP	COM	45677R107	3204	317300	SH	DEFINED 1	317300
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	14852	160100	SH	DEFINED 1	160100
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6496	95100	SH	DEFINED 1	95100
INGRAM MICRO INC	CL A	457153104	151	10500	SH	DEFINED 1	10500
INNKEEPERS USA TR	COM	4576J0104	684	66400	SH	DEFINED 1	66400
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1013	62300	SH	DEFINED 1	62300
INTEGRATED CIRCUIT SYS INC	COM	45811K208	21167	779360	SH	DEFINED 1	779360
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	750	54200	SH	DEFINED 1	54200
INTEL CORP	COM	458140100	122530	4439500	SH	DEFINED 1	4439500
INTERNATIONAL BUSINESS MACHS	COM	459200101	90098	1022100	SH	DEFINED 1	1022100
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1436	38400	SH	DEFINED 1	38400
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4153	107600	SH	DEFINED 1	107600
INTERNATIONAL RECTIFIER CORP	COM	460254105	1400	33800	SH	DEFINED 1	33800
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1332	27400	SH	DEFINED 1	27400
INTERPUBLIC GROUP COS INC	COM	460690100	1773	129200	SH	DEFINED 1	129200
INTERSECTIONS INC	COM	460981301	13076	545100	SH	DEFINED 1	545100
INTERSIL CORP	CL A	46069S109	1548	71500	SH	DEFINED 1	71500
INTERSTATE BAKERIES CORP DEL	COM	46072H108	249	23000	SH	DEFINED 1	23000
INTL PAPER CO	COM	460146103	9877	220976	SH	DEFINED 1	220976
INTUIT	COM	461202103	2449	63500	SH	DEFINED 1	63500
INVERESK RESH GROUP INC	COM	461238107	4712	152800	SH	DEFINED 1	152800
INVESTORS FINL SERVICES CORP	COM	461915100	87489	2007560	SH	DEFINED 1	2007560
INVITROGEN CORP	COM	46185R100	414	5755	SH	DEFINED 1	5755
ISHARES TR	GLDM SCHS NETW	464287531	6655	210100	SH	DEFINED 1	210100
ISHARES TR	RUSSELL 2000	464287655	8369	71000	SH	DEFINED 1	71000
ISHARES TR	MSCI EAFE IDX	464287465	4913	34355	SH	DEFINED 1	34355
ITT EDUCATIONAL SERVICES INC	COM	45068B109	889	23400	SH	DEFINED 1	23400
ITT INDS INC IND	COM	450911102	2373	28600	SH	DEFINED 1	28600
IVAX CORP	COM	465823102	2423	101025	SH	DEFINED 1	101025
J P MORGAN CHASE & CO	COM	46625H100	26611	686400	SH	DEFINED 1	686400
JABIL CIRCUIT INC	COM	466313103	15273	606580	SH	DEFINED 1	606580
JACOBS ENGR GROUP INC DEL	COM	469814107	1130	28700	SH	DEFINED 1	28700
JANUS CAP GROUP INC	COM	47102X105	1614	97900	SH	DEFINED 1	97900
JDS UNIPHASE CORP	COM	46612J101	1684	444400	SH	DEFINED 1	444400
JEFFERIES GROUP INC NEW	COM	472319102	875	28300	SH	DEFINED 1	28300
JEFFERSON PILOT CORP	COM	475070108	2188	43087	SH	DEFINED 1	43087
JETBLUE AWYS CORP	COM	477143101	1542	52500	SH	DEFINED 1	52500
JLG INDS INC	COM	466210101	1108	79800	SH	DEFINED 1	79800
JOHNSON & JOHNSON	COM	478160104	111429	2000524	SH	DEFINED 1	2000524
JOHNSON CTLS INC	COM	478366107	3128	58600	SH	DEFINED 1	58600
JONES APPAREL GROUP INC	COM	480074103	30786	779800	SH	DEFINED 1	779800
JOURNAL REGISTER CO	COM	481138105	958	47900	SH	DEFINED 1	47900
KB HOME	COM	48666K109	988	14400	SH	DEFINED 1	14400
KEANE INC	COM	486665102	451	33000	SH	DEFINED 1	33000
KELLOGG CO	COM	487836108	5302	126700	SH	DEFINED 1	126700
KELLY SVCS INC	CL A	488152208	533	17900	SH	DEFINED 1	17900
KEMET CORP	COM	488360108	542	44400	SH	DEFINED 1	44400
KENNAMETAL INC	COM	489170100	851	18600	SH	DEFINED 1	18600
KERR MCGEE CORP	COM	492386107	2481	46157	SH	DEFINED 1	46157
KEYCORP NEW	COM	493267108	3784	126600	SH	DEFINED 1	126600
KEYSPAN CORP	COM	49337W100	1809	49300	SH	DEFINED 1	49300
KILROY RLTY CORP	COM	49427F108	1435	42100	SH	DEFINED 1	42100

KIMBERLY CLARK CORP	COM	494368103	12594	191176	SH	DEFINED 1	191176
KINDER MORGAN INC KANS	COM	49455P101	2270	38300	SH	DEFINED 1	38300
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	1036	28184	SH	DEFINED 1	28184
KINETIC CONCEPTS INC	COM NEW	49460W208	25758	516200	SH	DEFINED 1	516200
KING PHARMACEUTICALS INC	COM	495582108	1118	97665	SH	DEFINED 1	97665
KIRBY CORP	COM	497266106	1404	36100	SH	DEFINED 1	36100
KLA-TENCOR CORP	COM	482480100	18462	373885	SH	DEFINED 1	373885
KNIGHT RIDDER INC	COM	499040103	2239	31100	SH	DEFINED 1	31100
KNIGHT TRANSN INC	COM	499064103	16757	583283	SH	DEFINED 1	583283
KOHL'S CORP	COM	500255104	32277	763425	SH	DEFINED 1	763425
KORN FERRY INTL	COM NEW	500643200	373	19300	SH	DEFINED 1	19300
KRAFT FOODS INC	CL A	50075N104	3830	120900	SH	DEFINED 1	120900
KRISPY KREME DOUGHNUTS INC	COM	501014104	597	31300	SH	DEFINED 1	31300
KROGER CO	COM	501044101	4167	229000	SH	DEFINED 1	229000
KYPHON INC	COM	501577100	15800	560700	SH	DEFINED 1	560700
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	44536	666720	SH	DEFINED 1	666720
LA QUINTA CORP	PAIRED CTF	50419U202	186	22234	SH	DEFINED 1	22234
LABRANCHE & CO INC	COM	505447102	426	50600	SH	DEFINED 1	50600
LAM RESEARCH CORP	COM	512807108	22820	851500	SH	DEFINED 1	851500
LAMAR ADVERTISING CO	CL A	512815101	34111	786875	SH	DEFINED 1	786875
LANCASTER COLONY CORP	COM	513847103	766	18400	SH	DEFINED 1	18400
LANDAUER INC	COM	51476K103	736	16500	SH	DEFINED 1	16500
LANDSTAR SYS INC	COM	515098101	3462	65500	SH	DEFINED 1	65500
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	1007	41300	SH	DEFINED 1	41300
LATTICE SEMICONDUCTOR CORP	COM	518415104	406	58000	SH	DEFINED 1	58000
LAUREATE EDUCATION INC	COM	518613104	859	22470	SH	DEFINED 1	22470
LEAR CORP	COM	521865105	6671	113100	SH	DEFINED 1	113100
LEE ENTERPRISES INC	COM	523768109	1109	23100	SH	DEFINED 1	23100
LEGG MASON INC	COM	524901105	25805	283550	SH	DEFINED 1	283550
LEGGETT & PLATT INC	COM	524660107	25695	962000	SH	DEFINED 1	962000
LEHMAN BROS HLDGS INC	COM	524908100	42260	561600	SH	DEFINED 1	561600
LENNAR CORP	CL A	526057104	3577	80000	SH	DEFINED 1	80000
LEUCADIA NATL CORP	COM	527288104	1784	35900	SH	DEFINED 1	35900
LEXICON GENETICS INC	COM	528872104	725	92500	SH	DEFINED 1	92500
LEXMARK INTL NEW	CL A	529771107	33312	345100	SH	DEFINED 1	345100
LIBERTY MEDIA CORP NEW	COM SER A	530718105	4268	474800	SH	DEFINED 1	474800
LIBERTY PTY TR	SH BEN INT	531172104	1729	43000	SH	DEFINED 1	43000
LIFEPOINT HOSPITALS INC	COM	53219L109	722	19400	SH	DEFINED 1	19400
LILLY ELI & CO	COM	532457108	73957	1057900	SH	DEFINED 1	1057900
LIMITED BRANDS INC	COM	532716107	2719	145402	SH	DEFINED 1	145402
LINCARE HLDGS INC	COM	532791100	24638	749800	SH	DEFINED 1	749800
LINCOLN ELEC HLDGS INC	COM	533900106	770	22600	SH	DEFINED 1	22600
LINCOLN NATL CORP IND	COM	534187109	3164	66976	SH	DEFINED 1	66976
LINEAR TECHNOLOGY CORP	COM	535678106	3765	95400	SH	DEFINED 1	95400
LITTELFUSE INC	COM	537008104	1484	35000	SH	DEFINED 1	35000
LIZ CLAIBORNE INC	COM	539320101	1230	34200	SH	DEFINED 1	34200
LOCKHEED MARTIN CORP	COM	539830109	7891	151530	SH	DEFINED 1	151530
LOEWS CORP	COM	540424108	3627	60500	SH	DEFINED 1	60500
LONE STAR TECHNOLOGIES INC	COM	542312103	636	23100	SH	DEFINED 1	23100
LONGVIEW FIBRE CO	COM	543213102	385	26200	SH	DEFINED 1	26200
LOUISIANA PAC CORP	COM	546347105	794	33600	SH	DEFINED 1	33600
LOWES COS INC	COM	548661107	40579	772200	SH	DEFINED 1	772200
LSI LOGIC CORP	COM	502161102	896	117700	SH	DEFINED 1	117700
LTX CORP	COM	502392103	330	30600	SH	DEFINED 1	30600
LUBRIZOL CORP	COM	549271104	970	26500	SH	DEFINED 1	26500
LUCENT TECHNOLOGIES INC	COM	549463107	5166	1366882	SH	DEFINED 1	1366882
LUCENT TECHNOLOGIES INC	SDCV 8.000% 8/0	549463AK3	185	165000	PRN	DEFINED 1	165000
LYONDELL CHEMICAL CO	COM	552078107	1582	91000	SH	DEFINED 1	91000
M & T BK CORP	COM	55261F104	3195	36600	SH	DEFINED 1	36600
MACDERMID INC	COM	554273102	693	20500	SH	DEFINED 1	20500
MACK CALI RLTY CORP	COM	554489104	1278	30900	SH	DEFINED 1	30900
MACROMEDIA INC	COM	556100105	849	34600	SH	DEFINED 1	34600
MACROVISION CORP	COM	555904101	630	25200	SH	DEFINED 1	25200
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	933	89900	SH	DEFINED 1	89900
MANDALAY RESORT GROUP	COM	562567107	2292	33400	SH	DEFINED 1	33400
MANOR CARE INC NEW	COM	564055101	895	27400	SH	DEFINED 1	27400
MANPOWER INC	COM	56418H100	22014	433610	SH	DEFINED 1	433610
MANULIFE FINL CORP	COM	56501R106	13960	344704	SH	DEFINED 1	344704
MARATHON OIL CORP	COM	565849106	4192	110800	SH	DEFINED 1	110800
MARKEL CORP	COM	570535104	1221	4400	SH	DEFINED 1	4400
MARLIN BUSINESS SVCS CORP	COM	571157106	9689	644700	SH	DEFINED 1	644700
MARRIOTT INTL INC NEW	CL A	571903202	3481	69800	SH	DEFINED 1	69800
MARSH & MCLENNAN COS INC	COM	571748102	11680	257400	SH	DEFINED 1	257400
MARSHALL & ILSLEY CORP	COM	571834100	2677	68500	SH	DEFINED 1	68500
MARTIN MARIETTA MATLS INC	COM	573284106	1117	25200	SH	DEFINED 1	25200
MASCO CORP	COM	574599106	4212	135100	SH	DEFINED 1	135100
MATTEL INC	COM	577081102	3634	199148	SH	DEFINED 1	199148
MATTHEWS INTL CORP	CL A	577128101	1989	60400	SH	DEFINED 1	60400
MAXIM INTEGRATED PRODS INC	COM	57772K101	5210	99400	SH	DEFINED 1	99400
MAY DEPT STORES CO	COM	577778103	2779	101100	SH	DEFINED 1	101100
MAYTAG CORP	COM	578592107	595	24300	SH	DEFINED 1	24300
MBIA INC	COM	55262C100	2544	44550	SH	DEFINED 1	44550
MBNA CORP	COM	55262L100	10167	394235	SH	DEFINED 1	394235
MCCORMICK & CO INC	COM NON VGT	579780206	1445	42500	SH	DEFINED 1	42500
MCDATA CORP	CL A	580031201	323	60100	SH	DEFINED 1	60100

MCDONALDS CORP	COM	580135101	36140	1390000	SH	DEFINED 1	1390000
MCGRATH RENTCORP	COM	580589109	1145	31000	SH	DEFINED 1	31000
MCGRAW HILL COS INC	COM	580645109	35482	463400	SH	DEFINED 1	463400
MCKESSON CORP	COM	58155Q103	3100	90319	SH	DEFINED 1	90319
MDU RES GROUP INC	COM	552690109	1444	60100	SH	DEFINED 1	60100
MEADWESTVACO CORP	COM	583334107	3152	107269	SH	DEFINED 1	107269
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3136	83628	SH	DEFINED 1	83628
MEDIA GEN INC	CL A	584404107	777	12100	SH	DEFINED 1	12100
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	12823	321000	SH	DEFINED 1	321000
MEDIMMUNE INC	COM	584699102	2604	111300	SH	DEFINED 1	111300
MEDTRONIC INC	COM	585055106	64865	1331400	SH	DEFINED 1	1331400
MELLON FINL CORP	COM	58551A108	4337	147900	SH	DEFINED 1	147900
MENTOR GRAPHICS CORP	COM	587200106	541	35000	SH	DEFINED 1	35000
MERCANTILE BANKSHARES CORP	COM	587405101	2280	48700	SH	DEFINED 1	48700
MERCK & CO INC	COM	589331107	36432	767000	SH	DEFINED 1	767000
MERCURY INTERACTIVE CORP	COM	589405109	24875	499200	SH	DEFINED 1	499200
MEREDITH CORP	COM	589433101	1038	18900	SH	DEFINED 1	18900
MERIDIAN GOLD INC	COM	589975101	806	62200	SH	DEFINED 1	62200
MERRILL LYNCH & CO INC	COM	590188108	16005	296500	SH	DEFINED 1	296500
METHODO ELECTRS INC	COM	591520200	481	37100	SH	DEFINED 1	37100
METLIFE INC	COM	59156R108	8360	233200	SH	DEFINED 1	233200
MGIC INVT CORP WIS	COM	552848103	2313	30500	SH	DEFINED 1	30500
MGM MIRAGE	COM	552953101	9989	212810	SH	DEFINED 1	212810
MICHAELS STORES INC	COM	594087108	48408	880160	SH	DEFINED 1	880160
MICREL INC	COM	594793101	575	47400	SH	DEFINED 1	47400
MICROCHIP TECHNOLOGY INC	COM	595017104	36250	1149354	SH	DEFINED 1	1149354
MICRON TECHNOLOGY INC	COM	595112103	3357	219300	SH	DEFINED 1	219300
MICROSOFT CORP	COM	594918104	208150	7288200	SH	DEFINED 1	7288200
MIDLAND CO	COM	597486109	809	27300	SH	DEFINED 1	27300
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2139	155000	SH	DEFINED 1	155000
MILLER HERMAN INC	COM	600544100	1363	47100	SH	DEFINED 1	47100
MILLIPORE CORP	COM	601073109	856	15200	SH	DEFINED 1	15200
MINERALS TECHNOLOGIES INC	COM	603158106	7060	121740	SH	DEFINED 1	121740
MKS INSTRUMENT INC	COM	55306N104	3987	174750	SH	DEFINED 1	174750
MODINE MFG CO	COM	607828100	560	17600	SH	DEFINED 1	17600
MOHAWK INDS INC	COM	608190104	2515	34300	SH	DEFINED 1	34300
MOLEX INC	COM	608554101	1879	58575	SH	DEFINED 1	58575
MOLEX INC	CL A	608554200	362	13300	SH	DEFINED 1	13300
MONSANTO CO NEW	COM	61166W101	8133	211271	SH	DEFINED 1	211271
MONSTER WORLDWIDE INC	COM	611742107	931	36200	SH	DEFINED 1	36200
MONY GROUP INC	COM	615337102	738	23600	SH	DEFINED 1	23600
MOODYS CORP	COM	615369105	2980	46100	SH	DEFINED 1	46100
MORGAN STANLEY	COM NEW	617446448	60718	1150620	SH	DEFINED 1	1150620
MOTOROLA INC	COM	620076109	28817	1579056	SH	DEFINED 1	1579056
MPS GROUP INC	COM	553409103	2131	175900	SH	DEFINED 1	175900
MSC INDL DIRECT INC	CL A	553530106	25542	777800	SH	DEFINED 1	777800
MUELLER INDS INC	COM	624756102	701	19600	SH	DEFINED 1	19600
MULTIMEDIA GAMES INC	COM	625453105	26610	992200	SH	DEFINED 1	992200
MURPHY OIL CORP	COM	626717102	4312	58515	SH	DEFINED 1	58515
MYERS INDS INC	COM	628464109	524	37225	SH	DEFINED 1	37225
MYKROLIS CORP	COM	62852P103	1229	70600	SH	DEFINED 1	70600
MYLAN LABS INC	COM	628530107	1678	82900	SH	DEFINED 1	82900
NABI BIOPHARMACEUTICALS	COM	629519109	1764	124100	SH	DEFINED 1	124100
NASDAQ 100 TR	UNIT SER 1	631100104	2144	56800	SH	DEFINED 1	56800
NATIONAL CITY CORP	COM	635405103	7023	200600	SH	DEFINED 1	200600
NATIONAL COMMERCE FINL CORP	COM	63545P104	3641	112045	SH	DEFINED 1	112045
NATIONAL FINL PARTNERS CORP	COM	63607P208	6059	171800	SH	DEFINED 1	171800
NATIONAL FUEL GAS CO N J	COM	636180101	1050	42000	SH	DEFINED 1	42000
NATIONAL INSTRS CORP	COM	636518102	1232	40200	SH	DEFINED 1	40200
NATIONAL SEMICONDUCTOR CORP	COM	637640103	21090	959100	SH	DEFINED 1	959100
NATIONAL-OILWELL INC	COM	637071101	22682	720320	SH	DEFINED 1	720320
NAVISTAR INTL CORP NEW	COM	63934E108	1731	44670	SH	DEFINED 1	44670
NCR CORP NEW	COM	62886E108	1448	29200	SH	DEFINED 1	29200
NEIGHBORCARE INC	COM	64015Y104	435	13900	SH	DEFINED 1	13900
NEIMAN MARCUS GROUP INC	CL A	640204202	2292	41200	SH	DEFINED 1	41200
NETEGRITY INC	COM	64110P107	442	52300	SH	DEFINED 1	52300
NETGEAR INC	COM	64111Q104	7368	685600	SH	DEFINED 1	685600
NETWORK APPLIANCE INC	COM	64120L104	2308	107200	SH	DEFINED 1	107200
NEUROCRINE BIOSCIENCES INC	COM	64125C109	9042	174400	SH	DEFINED 1	174400
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1191	51000	SH	DEFINED 1	51000
NEW YORK CMNTY BANCORP INC	COM	649445103	2726	138909	SH	DEFINED 1	138909
NEW YORK TIMES CO	CL A	650111107	3089	69100	SH	DEFINED 1	69100
NEWELL RUBBERMAID INC	COM	651229106	3023	128648	SH	DEFINED 1	128648
NEWFIELD EXPL CO	COM	651290108	1605	28800	SH	DEFINED 1	28800
NEWMONT MINING CORP	COM	651639106	22394	577768	SH	DEFINED 1	577768
NEWPORT CORP	COM	651824104	325	20100	SH	DEFINED 1	20100
NEWS CORP LTD	ADR NEW	652487703	9718	274375	SH	DEFINED 1	274375
NEWS CORP LTD	SP ADR PFD	652487802	26060	792600	SH	DEFINED 1	792600
NEXTEL COMMUNICATIONS INC	CL A	65332V103	15043	564285	SH	DEFINED 1	564285
NICOR INC	COM	654086107	461	13600	SH	DEFINED 1	13600
NIKE INC	CL B	654106103	39671	523715	SH	DEFINED 1	523715
NISOURCE INC	COM	65473P105	2955	143308	SH	DEFINED 1	143308
NOBLE ENERGY INC	COM	655044105	1489	29200	SH	DEFINED 1	29200
NOKIA CORP	SPONSORED ADR	654902204	305	21000	SH	DEFINED 1	21000
NORDSON CORP	COM	655663102	2402	55400	SH	DEFINED 1	55400

NORDSTROM INC	COM	655664100	1832	43000	SH	DEFINED 1	43000
NORFOLK SOUTHERN CORP	COM	655844108	3670	138400	SH	DEFINED 1	138400
NORTH FORK BANCORPORATION NY	COM	659424105	2028	53300	SH	DEFINED 1	53300
NORTHEAST UTILS	COM	664397106	1913	98300	SH	DEFINED 1	98300
NORTHERN TR CORP	COM	665859104	3492	82600	SH	DEFINED 1	82600
NORTHROP GRUMMAN CORP	COM	666807102	8745	162860	SH	DEFINED 1	162860
NOVELL INC	COM	670006105	1000	119300	SH	DEFINED 1	119300
NOVELLUS SYS INC	COM	670008101	1782	56700	SH	DEFINED 1	56700
NRG ENERGY INC	COM NEW	629377508	20705	834897	SH	DEFINED 1	834897
NSTAR	COM	67019E107	1307	27300	SH	DEFINED 1	27300
NUCOR CORP	COM	670346105	2717	35400	SH	DEFINED 1	35400
NVIDIA CORP	COM	67066G104	10072	491720	SH	DEFINED 1	491720
O REILLY AUTOMOTIVE INC	COM	686091109	84674	1873320	SH	DEFINED 1	1873320
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	3601	211460	SH	DEFINED 1	211460
OCCIDENTAL PETE CORP DEL	COM	674599105	5843	120700	SH	DEFINED 1	120700
OFFICE DEPOT INC	COM	676220106	2555	142700	SH	DEFINED 1	142700
OGE ENERGY CORP	COM	670837103	1747	68600	SH	DEFINED 1	68600
OHIO CAS CORP	COM	677240103	891	44300	SH	DEFINED 1	44300
OLD REP INTL CORP	COM	680223104	14250	600800	SH	DEFINED 1	600800
OLIN CORP	COM PAR \$1	680665205	627	35600	SH	DEFINED 1	35600
OMNICARE INC	COM	681904108	2256	52700	SH	DEFINED 1	52700
OMNICOM GROUP INC	COM	681919106	23169	305300	SH	DEFINED 1	305300
ONEOK INC NEW	COM	682680103	1156	52600	SH	DEFINED 1	52600
ORACLE CORP	COM	68389X105	19121	1602800	SH	DEFINED 1	1602800
ORBITZ INC	CL A	68556Y100	8291	383500	SH	DEFINED 1	383500
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	7409	437400	SH	DEFINED 1	437400
OTTER TAIL CORP	COM	689648103	561	20900	SH	DEFINED 1	20900
OUTBACK STEAKHOUSE INC	COM	689899102	1732	41885	SH	DEFINED 1	41885
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	891	20200	SH	DEFINED 1	20200
OWENS & MINOR INC NEW	COM	690732102	2492	96250	SH	DEFINED 1	96250
OXFORD HEALTH PLANS INC	COM	691471106	2344	42600	SH	DEFINED 1	42600
PACCAR INC	COM	693718108	3701	63834	SH	DEFINED 1	63834
PACER INTL INC TENN	COM	69373H106	3548	191810	SH	DEFINED 1	191810
PACIFIC SUNWEAR CALIF INC	COM	694873100	788	40300	SH	DEFINED 1	40300
PACIFICARE HEALTH SYS DEL	COM	695112102	2976	77000	SH	DEFINED 1	77000
PACKAGING CORP AMER	COM	695156109	1295	54200	SH	DEFINED 1	54200
PACKETEER INC	COM	695210104	1277	79100	SH	DEFINED 1	79100
PACTIV CORP	COM	695257105	1179	47300	SH	DEFINED 1	47300
PALL CORP	COM	696429307	1520	58066	SH	DEFINED 1	58066
PAR PHARMACEUTICAL COS INC	COM	69888P106	616	17500	SH	DEFINED 1	17500
PARAMETRIC TECHNOLOGY CORP	COM	699173100	413	82600	SH	DEFINED 1	82600
PARKER HANNIFIN CORP	COM	701094104	2819	47425	SH	DEFINED 1	47425
PATTERSON UTI ENERGY INC	COM	703481101	21544	644840	SH	DEFINED 1	644840
PAYCHEX INC	COM	704326107	36349	1072899	SH	DEFINED 1	1072899
PAYLESS SHOESOURCE INC	COM	704379106	1284	86163	SH	DEFINED 1	86163
PEABODY ENERGY CORP	COM	704549104	1769	31600	SH	DEFINED 1	31600
PEARSON PLC	SPONSORED ADR	705015105	374	30000	SH	DEFINED 1	30000
PEDIATRIX MED GROUP	COM	705324101	5201	74460	SH	DEFINED 1	74460
PEETS COFFEE & TEA INC	COM	705560100	5157	206400	SH	DEFINED 1	206400
PENN VA CORP	COM	707882106	1588	44000	SH	DEFINED 1	44000
PENNEY J C INC	COM	708160106	44972	1191000	SH	DEFINED 1	1191000
PENTAIR INC	COM	709631105	1708	50800	SH	DEFINED 1	50800
PEOPLES ENERGY CORP	COM	711030106	488	11600	SH	DEFINED 1	11600
PEOPLESOFT INC	COM	712713106	2083	112600	SH	DEFINED 1	112600
PEPCO HOLDINGS INC	COM	713291102	1612	88200	SH	DEFINED 1	88200
PEPSI BOTTLING GROUP INC	COM	713409100	2427	79500	SH	DEFINED 1	79500
PEPSIAMERICAS INC	COM	71343P200	1499	70600	SH	DEFINED 1	70600
PEPSICO INC	COM	713448108	83976	1558580	SH	DEFINED 1	1558580
PERKINELMER INC	COM	714046109	787	39300	SH	DEFINED 1	39300
PERRIGO CO	COM	714290103	682	36000	SH	DEFINED 1	36000
PETSMART INC	COM	716768106	29957	923200	SH	DEFINED 1	923200
PFIZER INC	COM	717081103	166640	4861157	SH	DEFINED 1	4861157
PG&E CORP	COM	69331C108	10105	361700	SH	DEFINED 1	361700
PHELPS DODGE CORP	COM	717265102	2234	28830	SH	DEFINED 1	28830
PHELPS DODGE CORP	PFD A CV 6.75%	717265508	698	4300	SH	DEFINED 1	4300
PIER 1 IMPORTS INC	COM	720279108	806	45600	SH	DEFINED 1	45600
PINNACLE ENTMT INC	COM	723456109	16264	1289800	SH	DEFINED 1	1289800
PINNACLE WEST CAP CORP	COM	723484101	3376	83600	SH	DEFINED 1	83600
PIONEER NAT RES CO	COM	723787107	16287	464300	SH	DEFINED 1	464300
PITNEY BOWES INC	COM	724479100	3155	71300	SH	DEFINED 1	71300
PIXAR	COM	725811103	5248	75500	SH	DEFINED 1	75500
PLAINS EXPL& PRODTN CO	COM	726505100	706	38500	SH	DEFINED 1	38500
PLANTRONICS INC NEW	COM	727493108	993	23600	SH	DEFINED 1	23600
PLEXUS CORP	COM	729132100	5944	440300	SH	DEFINED 1	440300
PLUM CREEK TIMBER CO INC	COM	729251108	1840	56500	SH	DEFINED 1	56500
PMC-SIERRA INC	COM	69344F106	782	54500	SH	DEFINED 1	54500
PMI GROUP INC	COM	69344M101	4047	93000	SH	DEFINED 1	93000
PNC FINL SVCS GROUP INC	COM	693475105	4612	86900	SH	DEFINED 1	86900
PNM RES INC	COM	69349H107	1118	53850	SH	DEFINED 1	53850
POGO PRODUCING CO	COM	730448107	2440	49400	SH	DEFINED 1	49400
POLARIS INDS INC	COM	731068102	16913	352360	SH	DEFINED 1	352360
POLYCOM INC	COM	73172K104	1418	63300	SH	DEFINED 1	63300
POPULAR INC	COM	733174106	590	13800	SH	DEFINED 1	13800
POTLATCH CORP	COM	737628107	787	18900	SH	DEFINED 1	18900
POWER-ONE INC	COM	739308104	283	25800	SH	DEFINED 1	25800

POWERWAVE TECHNOLOGIES INC	COM	739363109	412	53600	SH	DEFINED 1	53600
PPG INDS INC	COM	693506107	20365	325900	SH	DEFINED 1	325900
PPL CORP	COM	69351T106	2518	54865	SH	DEFINED 1	54865
PRAXAIR INC	COM	74005P104	47016	1178060	SH	DEFINED 1	1178060
PRECISION CASTPARTS CORP	COM	740189105	1815	33200	SH	DEFINED 1	33200
PRICE T ROWE GROUP INC	COM	74144T108	1965	39000	SH	DEFINED 1	39000
PRIDE INTL INC DEL	COM	74153Q102	1192	69700	SH	DEFINED 1	69700
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	43019	1236900	SH	DEFINED 1	1236900
PROASSURANCE CORP	COM	74267C106	1906	55900	SH	DEFINED 1	55900
PROCTER & GAMBLE CO	COM	742718109	81189	1491360	SH	DEFINED 1	1491360
PROGRESS ENERGY INC	COM	743263105	3350	76064	SH	DEFINED 1	76064
PROGRESS SOFTWARE CORP	COM	743312100	1120	51700	SH	DEFINED 1	51700
PROGRESSIVE CORP OHIO	COM	743315103	5715	67000	SH	DEFINED 1	67000
PROLOGIS	SH BEN INT	743410102	1843	56000	SH	DEFINED 1	56000
PROTECTIVE LIFE CORP	COM	743674103	1531	39600	SH	DEFINED 1	39600
PROTEIN DESIGN LABS INC	COM	74369L103	922	48200	SH	DEFINED 1	48200
PROVIDENCE SVC CORP	COM	743815102	3635	193500	SH	DEFINED 1	193500
PROVIDENT FINL GROUP INC	COM	743866105	994	25200	SH	DEFINED 1	25200
PROVIDIAN FINL CORP	COM	74406A102	1318	89900	SH	DEFINED 1	89900
PRUDENTIAL FINL INC	COM	744320102	49927	1074400	SH	DEFINED 1	1074400
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	17024	682900	SH	DEFINED 1	682900
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2922	73000	SH	DEFINED 1	73000
PUGET ENERGY INC NEW	COM	745310102	1735	79200	SH	DEFINED 1	79200
PULTE HOMES INC	COM	745867101	2034	39100	SH	DEFINED 1	39100
QLOGIC CORP	COM	747277101	21610	812740	SH	DEFINED 1	812740
QLT INC	COM	746927102	12033	600520	SH	DEFINED 1	600520
QUALCOMM INC	COM	747525103	18245	250000	SH	DEFINED 1	250000
QUANTA SVCS INC	COM	74762E102	372	59900	SH	DEFINED 1	59900
QUANTUM CORP	COM DSSG	747906204	286	92500	SH	DEFINED 1	92500
QUEST DIAGNOSTICS INC	COM	74834L100	2709	31900	SH	DEFINED 1	31900
QUESTAR CORP	COM	748356102	1653	42800	SH	DEFINED 1	42800
QWEST COMMUNICATIONS INTL IN	COM	749121109	2795	778655	SH	DEFINED 1	778655
RADIAN GROUP INC	COM	750236101	3554	74200	SH	DEFINED 1	74200
RADIOSHACK CORP	COM	750438103	1420	49600	SH	DEFINED 1	49600
RARE HOSPITALITY INTL INC	COM	753820109	1535	61650	SH	DEFINED 1	61650
RAYMOND JAMES FINANCIAL INC	COM	754730109	998	37750	SH	DEFINED 1	37750
RAYONIER INC	COM	754907103	1116	25116	SH	DEFINED 1	25116
RAYTHEON CO	COM NEW	755111507	7089	198200	SH	DEFINED 1	198200
READERS DIGEST ASSN INC	COM	755267101	1378	86200	SH	DEFINED 1	86200
REEBOK INTL LTD	COM	758110100	662	18400	SH	DEFINED 1	18400
REGIONS FINL CORP	COM	758940100	2474	67700	SH	DEFINED 1	67700
REGIS CORP MINN	COM	758932107	1016	22800	SH	DEFINED 1	22800
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1008	25000	SH	DEFINED 1	25000
RENAL CARE GROUP INC	COM	759930100	27046	816375	SH	DEFINED 1	816375
RENT A CTR INC NEW	COM	76009N100	1245	41600	SH	DEFINED 1	41600
REPUBLIC SVCS INC	COM	760759100	2358	81500	SH	DEFINED 1	81500
RESMED INC	COM	761152107	8310	163070	SH	DEFINED 1	163070
RESOURCES CONNECTION INC	COM	76122Q105	4865	124400	SH	DEFINED 1	124400
RETEK INC	COM	76128Q109	172	28100	SH	DEFINED 1	28100
REUTERS GROUP PLC	SPONSORED ADR	76132M102	313	7700	SH	DEFINED 1	7700
REYNOLDS & REYNOLDS CO	CL A	761695105	795	34400	SH	DEFINED 1	34400
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1770	26200	SH	DEFINED 1	26200
RF MICRODEVICES INC	COM	749941100	716	95500	SH	DEFINED 1	95500
RIO TINTO PLC	SPONSORED ADR	767204100	10550	107600	SH	DEFINED 1	107600
ROBERT HALF INTL INC	COM	770323103	26004	873500	SH	DEFINED 1	873500
ROCKWELL AUTOMATION INC	COM	773903109	2599	69300	SH	DEFINED 1	69300
ROCKWELL COLLINS INC	COM	774341101	2675	80300	SH	DEFINED 1	80300
ROHM & HAAS CO	COM	775371107	2869	69019	SH	DEFINED 1	69019
ROLLINS INC	COM	775711104	534	23250	SH	DEFINED 1	23250
ROSS STORES INC	COM	778296103	2081	77800	SH	DEFINED 1	77800
ROWAN COS INC	COM	779382100	793	32600	SH	DEFINED 1	32600
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4614	89300	SH	DEFINED 1	89300
RPM INTL INC	COM	749685103	905	59600	SH	DEFINED 1	59600
RSA SEC INC	COM	749719100	632	30900	SH	DEFINED 1	30900
RUBY TUESDAY INC	COM	781182100	3461	126100	SH	DEFINED 1	126100
RUDDICK CORP	COM	781258108	536	23900	SH	DEFINED 1	23900
RYDER SYS INC	COM	783549108	805	20100	SH	DEFINED 1	20100
RYLAND GROUP INC	COM	783764103	993	12700	SH	DEFINED 1	12700
SABRE HLDGS CORP	CL A	785905100	2632	94987	SH	DEFINED 1	94987
SAFECO CORP	COM	786429100	2965	67400	SH	DEFINED 1	67400
SAFEWAY INC	COM NEW	786514208	3489	137700	SH	DEFINED 1	137700
SAGA COMMUNICATIONS	CL A	786598102	1177	64500	SH	DEFINED 1	64500
SAKS INC	COM	79377W108	1053	70200	SH	DEFINED 1	70200
SALIX PHARMACEUTICALS INC	COM	795435106	2151	65300	SH	DEFINED 1	65300
SANDISK CORP	COM	80004C101	1894	87325	SH	DEFINED 1	87325
SANMINA SCI CORP	COM	800907107	1462	160700	SH	DEFINED 1	160700
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	4820	115300	SH	DEFINED 1	115300
SARA LEE CORP	COM	803111103	5606	243859	SH	DEFINED 1	243859
SBC COMMUNICATIONS INC	COM	78387G103	30901	1274289	SH	DEFINED 1	1274289
SCANA CORP NEW	COM	80589M102	2073	57000	SH	DEFINED 1	57000
SCH EIN HENRY INC	COM	806407102	1414	22400	SH	DEFINED 1	22400
SCHERING PLOUGH CORP	COM	806605101	8901	481700	SH	DEFINED 1	481700
SCHLUMBERGER LTD	COM	806857108	32078	505100	SH	DEFINED 1	505100
SCHOLASTIC CORP	COM	807066105	901	30100	SH	DEFINED 1	30100
SCHOOL SPECIALTY INC	COM	807863105	5446	150000	SH	DEFINED 1	150000



SCHWAB CHARLES CORP NEW	COM	808513105	4588	477425	SH	DEFINED 1	477425
SCIENTIFIC ATLANTA INC	COM	808655104	1628	47200	SH	DEFINED 1	47200
SCOTTISH RE GROUP LTD	ORD	G7885T104	839	36100	SH	DEFINED 1	36100
SCOTTS CO	CL A	810186106	1066	16700	SH	DEFINED 1	16700
SCP POOL CORP	COM	784028102	1572	34950	SH	DEFINED 1	34950
SEACOR HOLDINGS INC	COM	811904101	610	13900	SH	DEFINED 1	13900
SEALED AIR CORP NEW	COM	81211K100	1388	26071	SH	DEFINED 1	26071
SEARS ROEBUCK & CO	COM	812387108	2480	65700	SH	DEFINED 1	65700
SEI INVESTMENTS CO	COM	784117103	1573	54200	SH	DEFINED 1	54200
SELECT MEDICAL CORP	COM	816196109	7395	551100	SH	DEFINED 1	551100
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	14924	394700	SH	DEFINED 1	394700
SEMPRA ENERGY	COM	816851109	2441	70912	SH	DEFINED 1	70912
SEMTECH CORP	COM	816850101	36061	1531920	SH	DEFINED 1	1531920
SENSIENT TECHNOLOGIES CORP	COM	81725T100	515	24000	SH	DEFINED 1	24000
SEPRACOR INC	COM	817315104	2311	43700	SH	DEFINED 1	43700
SEQUA CORPORATION	CL A	817320104	315	5400	SH	DEFINED 1	5400
SERVICEMASTER CO	COM	81760N109	181	14700	SH	DEFINED 1	14700
SHARPER IMAGE CORP	COM	820013100	13789	439300	SH	DEFINED 1	439300
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	2650	59300	SH	DEFINED 1	59300
SHERWIN WILLIAMS CO	COM	824348106	1832	44100	SH	DEFINED 1	44100
SIEBEL SYS INC	COM	826170102	1656	155100	SH	DEFINED 1	155100
SIEMENS A G	SPONSORED ADR	826197501	594	8200	SH	DEFINED 1	8200
SIERRA PAC RES NEW	COM	826428104	465	60339	SH	DEFINED 1	60339
SIGMA ALDRICH CORP	COM	826552101	1269	21300	SH	DEFINED 1	21300
SILGAN HOLDINGS INC	COM	827048109	4460	110660	SH	DEFINED 1	110660
SILICON LABORATORIES INC	COM	826919102	22577	487100	SH	DEFINED 1	487100
SILICON VY BANCSHARES	COM	827064106	12668	319500	SH	DEFINED 1	319500
SIMON PTY GROUP INC NEW	COM	828806109	3640	70800	SH	DEFINED 1	70800
SINCLAIR BROADCAST GROUP INC	CL A	829226109	186	18200	SH	DEFINED 1	18200
SIX FLAGS INC	COM	83001P109	345	47600	SH	DEFINED 1	47600
SKYLINE CORP	COM	830830105	930	22900	SH	DEFINED 1	22900
SLM CORP	COM	78442P106	10398	257080	SH	DEFINED 1	257080
SMITH INTL INC	COM	832110100	31710	568700	SH	DEFINED 1	568700
SMITHFIELD FOODS INC	COM	832248108	9607	326800	SH	DEFINED 1	326800
SMUCKER J M CO	COM NEW	832696405	1183	25776	SH	DEFINED 1	25776
SNAP ON INC	COM	833034101	603	18000	SH	DEFINED 1	18000
SOLECTRON CORP	COM	834182107	1919	296600	SH	DEFINED 1	296600
SONOCO PRODS CO	COM	835495102	1280	50200	SH	DEFINED 1	50200
SOTHEBYS HLDGS INC	CL A	835898107	507	31800	SH	DEFINED 1	31800
SOUTHERN CO	COM	842587107	6634	227600	SH	DEFINED 1	227600
SOUTHTRUST CORP	COM	844730101	40787	1050950	SH	DEFINED 1	1050950
SOUTHWEST AIRLNS CO	COM	844741108	4486	267542	SH	DEFINED 1	267542
SOVEREIGN BANCORP INC	COM	845905108	4079	184600	SH	DEFINED 1	184600
SPORTS AUTH INC NEW	COM	84917U109	2087	58140	SH	DEFINED 1	58140
SPRINT CORP	COM FON GROUP	852061100	15077	856650	SH	DEFINED 1	856650
SPSS INC	COM	78462K102	819	45625	SH	DEFINED 1	45625
SPX CORP	COM	784635104	1801	38800	SH	DEFINED 1	38800
ST JUDE MED INC	COM	790849103	45912	606910	SH	DEFINED 1	606910
ST PAUL TRAVELERS INC	COM	792860108	10148	250343	SH	DEFINED 1	250343
STANCORP FINL GROUP INC	COM	852891100	1708	25500	SH	DEFINED 1	25500
STANLEY FURNITURE INC	COM NEW	854305208	926	22000	SH	DEFINED 1	22000
STANLEY WKS	COM	854616109	1148	25200	SH	DEFINED 1	25200
STAPLES INC	COM	855030102	37495	1276950	SH	DEFINED 1	1276950
STARBUCKS CORP	COM	855244109	5321	122400	SH	DEFINED 1	122400
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	4543	101300	SH	DEFINED 1	101300
STATE STR CORP	COM	857477103	5080	103600	SH	DEFINED 1	103600
STATION CASINOS INC	COM	857689103	5577	115240	SH	DEFINED 1	115240
STEIN MART INC	COM	858375108	1697	104420	SH	DEFINED 1	104420
STERICYCLE INC	COM	858912108	16157	312275	SH	DEFINED 1	312275
STERIS CORP	COM	859152100	809	35900	SH	DEFINED 1	35900
STONERIDGE INC	COM	86183P102	3167	186300	SH	DEFINED 1	186300
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1650	56900	SH	DEFINED 1	56900
STRAYER ED INC	COM	863236105	3266	29280	SH	DEFINED 1	29280
STRYKER CORP	COM	863667101	6792	123500	SH	DEFINED 1	123500
SUN COMMUNITIES INC	COM	866674104	1216	32300	SH	DEFINED 1	32300
SUN MICROSYSTEMS INC	COM	866810104	4453	1026200	SH	DEFINED 1	1026200
SUNCOR ENERGY INC	COM	867229106	11236	439110	SH	DEFINED 1	439110
SUNGARD DATA SYS INC	COM	867363103	2329	89600	SH	DEFINED 1	89600
SUNOCO INC	COM	86764P109	1482	23300	SH	DEFINED 1	23300
SUNTRUST BKS INC	COM	867914103	6213	95600	SH	DEFINED 1	95600
SUPERIOR INDS INTL INC	COM	868168105	461	13800	SH	DEFINED 1	13800
SUPERVALU INC	COM	868536103	1273	41600	SH	DEFINED 1	41600
SWIFT TRANSN CO	COM	870756103	771	43000	SH	DEFINED 1	43000
SYBASE INC	COM	871130100	894	49700	SH	DEFINED 1	49700
SYMANTEC CORP	COM	871503108	4211	96200	SH	DEFINED 1	96200
SYMBOL TECHNOLOGIES INC	COM	871508107	1066	72350	SH	DEFINED 1	72350
SYMYX TECHNOLOGIES	COM	87155S108	663	27500	SH	DEFINED 1	27500
SYNOVUS INC	COM	871607107	2618	92100	SH	DEFINED 1	92100
SYNOVUS FINL CORP	COM	87161C105	2740	108250	SH	DEFINED 1	108250
SYSCO CORP	COM	871829107	7077	197300	SH	DEFINED 1	197300
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	11177	1345011	SH	DEFINED 1	1345011
TALBOTS INC	COM	874161102	27385	699500	SH	DEFINED 1	699500
TARGET CORP	COM	87612E106	74014	1742750	SH	DEFINED 1	1742750
TBC CORP	COM	872180104	1361	57200	SH	DEFINED 1	57200
TCF FINL CORP	COM	872275102	2432	41900	SH	DEFINED 1	41900



TECH DATA CORP	COM		878237106	1850	47300	SH	DEFINED 1	47300
TECO ENERGY INC	COM		872375100	1094	91300	SH	DEFINED 1	91300
TECUMSEH PRODS CO	CL A		878895200	391	9500	SH	DEFINED 1	9500
TEKTRONIX INC	COM		879131100	887	26100	SH	DEFINED 1	26100
TELEFLEX INC	COM		879369106	30220	602600	SH	DEFINED 1	602600
TELEPHONE & DATA SYS INC	COM		879433100	2399	33700	SH	DEFINED 1	33700
TELLABS INC	COM		879664100	1865	213400	SH	DEFINED 1	213400
TEMPLE INLAND INC	COM		879868107	5484	79200	SH	DEFINED 1	79200
TEMPUR PEDIC INTL INC	COM		88023U101	6692	477692	SH	DEFINED 1	477692
TENET HEALTHCARE CORP	COM		88033G100	2330	173800	SH	DEFINED 1	173800
TERADYNE INC	COM		880770102	1359	59900	SH	DEFINED 1	59900
TEREX CORP NEW	COM		880779103	583	17100	SH	DEFINED 1	17100
TETRA TECHNOLOGIES INC DEL	COM		88162F105	1357	50550	SH	DEFINED 1	50550
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	77732	1156410	SH	DEFINED 1	1156410
TEXAS INDS INC	COM		882491103	905	22000	SH	DEFINED 1	22000
TEXAS INSTRS INC	COM		882508104	30455	1259545	SH	DEFINED 1	1259545
TEXAS REGL BANCSHARES INC	CL A VTG		882673106	2722	59300	SH	DEFINED 1	59300
TEXTRON INC	COM		883203101	3228	54400	SH	DEFINED 1	54400
THERMO ELECTRON CORP	COM		883556102	14294	465000	SH	DEFINED 1	465000
THOMAS & BETTS CORP	COM		884315102	492	18100	SH	DEFINED 1	18100
THOMAS INDS INC	COM		884425109	1274	38400	SH	DEFINED 1	38400
THOMSON CORP	COM		884903105	1047	31300	SH	DEFINED 1	31300
THOR INDS INC	COM		885160101	7875	235360	SH	DEFINED 1	235360
TIDEWATER INC	COM		886423102	929	31200	SH	DEFINED 1	31200
TIFFANY & CO NEW	COM		886547108	1665	45200	SH	DEFINED 1	45200
TIMBERLAND CO	CL A		887100105	1156	17900	SH	DEFINED 1	17900
TIME WARNER INC	COM		887317105	55897	3179600	SH	DEFINED 1	3179600
TITAN CORP	COM		888266103	543	41900	SH	DEFINED 1	41900
TJX COS INC NEW	COM		872540109	6582	272700	SH	DEFINED 1	272700
TODCO	CL A		88889T107	1047	67700	SH	DEFINED 1	67700
TOLL BROTHERS INC	COM		889478103	1595	37700	SH	DEFINED 1	37700
TOLLGRADE COMMUNICATIONS INC	COM		889542106	7373	694310	SH	DEFINED 1	694310
TOOTSIE ROLL INDS INC	COM		890516107	889	27359	SH	DEFINED 1	27359
TORCHMARK CORP	COM		891027104	1845	34300	SH	DEFINED 1	34300
TOTAL S A	SPONSORED ADR		89151E109	2152	22400	SH	DEFINED 1	22400
TOYS R US INC	COM		892335100	1315	82600	SH	DEFINED 1	82600
TRAMMELL CROW CO	COM		89288R106	10390	736900	SH	DEFINED 1	736900
TRANSACTION SYS ARCHITECTS	CL A		893416107	421	19600	SH	DEFINED 1	19600
TRIAD GTY INC	COM		895925105	1862	32000	SH	DEFINED 1	32000
TRIAD HOSPITALS INC	COM		89579K109	3114	83653	SH	DEFINED 1	83653
TRIBUNE CO NEW	COM		896047107	18408	404227	SH	DEFINED 1	404227
TRINITY INDS INC	COM		896522109	762	24000	SH	DEFINED 1	24000
TRIQUINT SEMICONDUCTOR INC	COM		89674K103	377	69048	SH	DEFINED 1	69048
TUPPERWARE CORP	COM		899896104	582	30000	SH	DEFINED 1	30000
TXU CORP	COM		873168108	4609	113777	SH	DEFINED 1	113777
TYCO INTL LTD NEW	COM		902124106	51670	1559161	SH	DEFINED 1	1559161
TYSON FOODS INC	CL A		902494103	3798	181330	SH	DEFINED 1	181330
UNIFI INC	COM		904677101	335	114400	SH	DEFINED 1	114400
UNILEVER N V	N Y SHS NEW		904784709	1486	21700	SH	DEFINED 1	21700
UNION PAC CORP	COM		907818108	7853	132100	SH	DEFINED 1	132100
UNION PLANTERS CORP	COM		908068109	2010	67449	SH	DEFINED 1	67449
UNIONBANCAL CORP	COM		908906100	676	12000	SH	DEFINED 1	12000
UNISYS CORP	COM		909214108	1426	102800	SH	DEFINED 1	102800
UNITED DOMINION REALTY TR IN	COM		910197102	1289	65200	SH	DEFINED 1	65200
UNITED NAT FOODS INC	COM		911163103	6470	223800	SH	DEFINED 1	223800
UNITED PARCEL SERVICE INC	CL B		911312106	30350	403760	SH	DEFINED 1	403760
UNITED RENTALS INC	COM		911363109	708	39600	SH	DEFINED 1	39600
UNITED STATES CELLULAR CORP	NOTE	6/1	911684AA6	23	45000	PRN	DEFINED 1	45000
UNITED STATES STL CORP NEW	COM		912909108	1229	35000	SH	DEFINED 1	35000
UNITED STATIONERS INC	COM		913004107	981	24700	SH	DEFINED 1	24700
UNITED TECHNOLOGIES CORP	COM		913017109	33070	361500	SH	DEFINED 1	361500
UNITEDHEALTH GROUP INC	COM		91324P102	28957	465180	SH	DEFINED 1	465180
UNITRIN INC	COM		913275103	1486	34900	SH	DEFINED 1	34900
UNIVERSAL CORP VA	COM		913456109	1502	29500	SH	DEFINED 1	29500
UNIVERSAL HLTH SVCS INC	CL B		913903100	1876	40900	SH	DEFINED 1	40900
UNIVISION COMMUNICATIONS INC	CL A		914906102	10683	334592	SH	DEFINED 1	334592
UNOCAL CORP	COM		915289102	7037	185200	SH	DEFINED 1	185200
UNUMPROVIDENT CORP	COM		91529Y106	2230	140313	SH	DEFINED 1	140313
URS CORP NEW	COM		903236107	1134	41400	SH	DEFINED 1	41400
US BANCORP DEL	COM NEW		902973304	58471	2121601	SH	DEFINED 1	2121601
USF CORP	COM		91729Q101	597	17000	SH	DEFINED 1	17000
UST INC	COM		902911106	2253	62600	SH	DEFINED 1	62600
UTI WORLDWIDE INC	ORD		G87210103	1424	27040	SH	DEFINED 1	27040
UTSTARCOM INC	COM		918076100	27857	920900	SH	DEFINED 1	920900
V F CORP	COM		918204108	2327	47800	SH	DEFINED 1	47800
VALASSIS COMMUNICATIONS INC	COM		918866104	816	26800	SH	DEFINED 1	26800
VALEANT PHARMACEUTICALS INTL	COM		91911X104	932	46600	SH	DEFINED 1	46600
VALERO ENERGY CORP NEW	COM		91913Y100	12834	174000	SH	DEFINED 1	174000
VALSPAR CORP	COM		920355104	1316	26100	SH	DEFINED 1	26100
VARCO INTL INC DEL	COM		922122106	1099	50229	SH	DEFINED 1	50229
VARIAN INC	COM		922206107	3707	87970	SH	DEFINED 1	87970
VARIAN MED SYS INC	COM		92220P105	14695	185200	SH	DEFINED 1	185200
VCA ANTECH INC	COM		918194101	10398	232000	SH	DEFINED 1	232000
VECTREN CORP	COM		92240G101	1691	67400	SH	DEFINED 1	67400
VENTANA MED SYS INC	COM		92276H106	7013	147550	SH	DEFINED 1	147550

VENTAS INC	COM	92276F100	8772	375700	SH	DEFINED 1	375700
VERINT SYS INC	COM	92343X100	13278	388040	SH	DEFINED 1	388040
VERISIGN INC	COM	92343E102	7425	373150	SH	DEFINED 1	373150
VERITAS SOFTWARE CO	COM	923436109	17365	626911	SH	DEFINED 1	626911
VERIZON COMMUNICATIONS	COM	92343V104	40832	1128282	SH	DEFINED 1	1128282
VERTEX PHARMACEUTICALS INC	COM	92532F100	551	50900	SH	DEFINED 1	50900
VIACOM INC	CL B	925524308	47387	1326640	SH	DEFINED 1	1326640
VISHAY INTERTECHNOLOGY INC	COM	928298108	2149	115687	SH	DEFINED 1	115687
VISTACARE INC	CL A	92839Y109	2122	114400	SH	DEFINED 1	114400
VISTEON CORP	COM	92839U107	466	39947	SH	DEFINED 1	39947
VISX INC DEL	COM	92844S105	665	24900	SH	DEFINED 1	24900
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	27512	1244895	SH	DEFINED 1	1244895
VULCAN MATLS CO	COM	929160109	1602	33700	SH	DEFINED 1	33700
W-H ENERGY SVCS INC	COM	92925E108	629	32100	SH	DEFINED 1	32100
WACHOVIA CORP 2ND NEW	COM	929903102	44257	994558	SH	DEFINED 1	994558
WADDELL & REED FINL INC	CL A	930059100	935	42300	SH	DEFINED 1	42300
WAL MART STORES INC	COM	931142103	148851	2821300	SH	DEFINED 1	2821300
WALGREEN CO	COM	931422109	44549	1230300	SH	DEFINED 1	1230300
WASHINGTON FED INC	COM	938824109	1497	62390	SH	DEFINED 1	62390
WASHINGTON MUT INC	COM	939322103	12233	316604	SH	DEFINED 1	316604
WASHINGTON POST CO	CL B	939640108	4788	5149	SH	DEFINED 1	5149
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	875	29800	SH	DEFINED 1	29800
WASTE CONNECTIONS INC	COM	941053100	827	27900	SH	DEFINED 1	27900
WASTE MGMT INC DEL	COM	94106L109	10906	355839	SH	DEFINED 1	355839
WATERS CORP	COM	941848103	27500	575570	SH	DEFINED 1	575570
WATSON PHARMACEUTICALS INC	COM	942683103	901	33500	SH	DEFINED 1	33500
WAUSAU-MOSINEE PAPER CORP	COM	943315101	1299	75100	SH	DEFINED 1	75100
WEBSENSE INC	COM	947684106	1236	33200	SH	DEFINED 1	33200
WEBSTER FINL CORP CONN	COM	947890109	1269	27000	SH	DEFINED 1	27000
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	5632	50290	SH	DEFINED 1	50290
WELLS FARGO & CO NEW	COM	949746101	106497	1860870	SH	DEFINED 1	1860870
WENDYS INTL INC	COM	950590109	22830	655300	SH	DEFINED 1	655300
WERNER ENTERPRISES INC	COM	950755108	863	40925	SH	DEFINED 1	40925
WESTAMERICA BANCORPORATION	COM	957090103	881	16800	SH	DEFINED 1	16800
WESTAR ENERGY INC	COM	95709T100	848	42600	SH	DEFINED 1	42600
WESTELL TECHNOLOGIES INC	CL A	957541105	6329	1241000	SH	DEFINED 1	1241000
WESTERN DIGITAL CORP	COM	958102105	533	61600	SH	DEFINED 1	61600
WESTERN GAS RES INC	COM	958259103	1227	37800	SH	DEFINED 1	37800
WESTWOOD ONE INC	COM	961815107	13011	546700	SH	DEFINED 1	546700
WEYERHAEUSER CO	COM	962166104	20147	319200	SH	DEFINED 1	319200
WGL HLDGS INC	COM	92924F106	718	25000	SH	DEFINED 1	25000
WHIRLPOOL CORP	COM	963320106	1461	21300	SH	DEFINED 1	21300
WHITNEY HLDG CORP	COM	966612103	674	15100	SH	DEFINED 1	15100
WHOLE FOODS MKT INC	COM	966837106	14661	153600	SH	DEFINED 1	153600
WILD OATS MARKETS INC	COM	96808B107	1840	130800	SH	DEFINED 1	130800
WILLIAMS COS INC DEL	COM	969457100	1907	160300	SH	DEFINED 1	160300
WILLIAMS SONOMA INC	COM	969904101	1990	60400	SH	DEFINED 1	60400
WILMINGTON TRUST CORP	COM	971807102	1432	38500	SH	DEFINED 1	38500
WIND RIVER SYSTEMS INC	COM	973149107	485	41300	SH	DEFINED 1	41300
WINN DIXIE STORES INC	COM	974280109	326	45300	SH	DEFINED 1	45300
WISCONSIN ENERGY CORP	COM	976657106	1985	60900	SH	DEFINED 1	60900
WMS INDS INC	COM	929297109	5983	200800	SH	DEFINED 1	200800
WOODWARD GOVERNOR CO	COM	980745103	822	11400	SH	DEFINED 1	11400
WORTHINGTON INDS INC	COM	981811102	549	26750	SH	DEFINED 1	26750
WPS RESOURCES CORP	COM	92931B106	1460	31500	SH	DEFINED 1	31500
WRIGHT MED GROUP INC	COM	98235T107	6336	178000	SH	DEFINED 1	178000
WRIGLEY WM JR CO	COM	982526105	4369	69300	SH	DEFINED 1	69300
WYETH	COM	983024100	15642	432600	SH	DEFINED 1	432600
XCEL ENERGY INC	COM	98389B100	2144	128330	SH	DEFINED 1	128330
XEROX CORP	COM	984121103	3581	247000	SH	DEFINED 1	247000
XILINX INC	COM	983919101	3564	107000	SH	DEFINED 1	107000
XTO ENERGY INC	COM	98385X106	3847	129166	SH	DEFINED 1	129166
YAHOO INC	COM	984332106	31954	878940	SH	DEFINED 1	878940
YORK INTL CORP NEW	COM	986670107	846	20600	SH	DEFINED 1	20600
YUM BRANDS INC	COM	988498101	3324	89320	SH	DEFINED 1	89320
ZEBRA TECHNOLOGIES CORP	CL A	989207105	67356	774210	SH	DEFINED 1	774210
ZIMMER HLDGS INC	COM	98956P102	17070	193540	SH	DEFINED 1	193540
ZIONS BANCORPORATION	COM	989701107	1702	27700	SH	DEFINED 1	27700

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