

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

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Business Address

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE	SHARES/	SH/	PUT/	INVTMT	OTHER	VOTING AUTHORITY		
			(x\$1000)	PRN	PRN	CALL	DSCRETN	MANAGERS	SOLE	SHARED	NONE
ALEXANDRIA REAL ESTATE EQUIT	REIT	015271109	203	3582	SH		SOLE	NONE		3582	
AMLI RESIDENTIAL PROPERTIES	COM	001735109	57	1926	SH		SOLE	NONE		1926	
APARTMENT INVT & MGMT CO A	COM	03748R101	224	7199	SH		SOLE	NONE		7199	
ARCHSTONE-SMITH TRUST	COM	039583109	876	29874	SH		SOLE	NONE		29874	
BEDFORD PROPERTY INVESTORS	REIT	076446301	108	3679	SH		SOLE	NONE		3679	
BOSTON PROPERTIES INC	COM	101121101	788	15743	SH		SOLE	NONE		15743	
BRANDYWINE REALTY TRUST	REIT	105368203	204	7507	SH		SOLE	NONE		7507	
BRE PROPERTIES CL-A	CL A	05564E106	222	6395	SH		SOLE	NONE		6395	
BROOKFIELD PROPERTIES CORP	COM	112900105	750	26097	SH		SOLE	NONE		26097	
CAPITAL AUTOMOTIVE	REIT	139733109	286	9741	SH		SOLE	NONE		9741	
CARRAMERICA REALTY CORP.	REIT	144418100	202	6673	SH		SOLE	NONE		6673	
COLONIAL PROPERTIES TRUST	REIT	195872106	212	5499	SH		SOLE	NONE		5499	
COMMERCIAL NET LEASE REALTY	REIT	202218103	194	11271	SH		SOLE	NONE		11271	
DUKE REALTY CORP.	REIT	264411505	626	19681	SH		SOLE	NONE		19681	
EQUITY OFFICE PROPERTIES	COM	294741103	1360	50012	SH		SOLE	NONE		50012	
EQUITY ONE INC	REIT	294752100	107	5931	SH		SOLE	NONE		5931	
EQUITY RESIDENTIAL	COM	29476L107	1094	36812	SH		SOLE	NONE		36812	
ESSEX PROPERTY TRUST INC	REIT	297178105	229	3352	SH		SOLE	NONE		3352	
FELCOR LODGING TRUST INC	REIT	31430F101	124	10265	SH		SOLE	NONE		10265	
FIRST INDUSTRIAL REALTY	REIT	32054K103	314	8517	SH		SOLE	NONE		8517	
FOREST CITY ENTERPR.CL-A	CL A	345550107	322	6079	SH		SOLE	NONE		6079	
GABLES RESIDENTIAL TRUST	REIT	362418105	106	3106	SH		SOLE	NONE		3106	
GENERAL GROWTH PROPERTIES	COM	370021107	908	30700	SH		SOLE	NONE		30700	
GETTY REALTY CORP	REIT	374297109	109	4345	SH		SOLE	NONE		4345	
GLENBOROUGH REALTY TRUST INC	REIT	37803P105	94	5106	SH		SOLE	NONE		5106	
HEALTH CARE PPTYS INVEST INC.	REIT	421915109	501	20833	SH		SOLE	NONE		20833	
HERITAGE PROPERTY INVESTMENT	REIT	42725M107	196	7257	SH		SOLE	NONE		7257	
HIGHWOOD PROPERTIES INC.	REIT	431284108	202	8576	SH		SOLE	NONE		8576	
HOME PROPERTIES INC COM	REIT	437306103	213	5477	SH		SOLE	NONE		5477	
HOST MARRIOTT CORP	COM	44107P104	532	43068	SH		SOLE	NONE		43068	
INNKEEPERS USA TRUST	REIT	4576J0104	125	12160	SH		SOLE	NONE		12160	
KILROY REALTY CORP.	REIT	49427F108	222	6512	SH		SOLE	NONE		6512	
KIMCO REALTY CORP.	REIT	49446R109	744	16361	SH		SOLE	NONE		16361	
LA QUINTA CORP-PAIRED	PAIRED CTF	50419U202	236	28089	SH		SOLE	NONE		28089	
LEXINGTON CORP. PPTYS TR	REIT	529043101	203	10179	SH		SOLE	NONE		10179	
MANUFACT HOME COMM	REIT	564682101	213	6417	SH		SOLE	NONE		6417	
MERISTAR HOSPITALITY CORP	REIT	58984Y103	111	16225	SH		SOLE	NONE		16225	
NATIONWIDE HEALTH PPTYS	REIT	638620104	284	15028	SH		SOLE	NONE		15028	
NEW PLAN EXCEL	REIT	648053106	397	16999	SH		SOLE	NONE		16999	
PAN PACIFIC RETAIL	REIT	69806L104	217	4304	SH		SOLE	NONE		4304	
PARKWAY PROPERTIES INC	REIT	70159Q104	103	2311	SH		SOLE	NONE		2311	
PENN REAL ESTATE INVEST	REIT	709102107	419	12237	SH		SOLE	NONE		12237	
PRIME HOSPITALITY CORP	COM	741917108	102	9629	SH		SOLE	NONE		9629	
PROLOGIS	COM	743410102	735	22334	SH		SOLE	NONE		22334	
PS BUSINESS PARKS INC	REIT	69360J107	199	4953	SH		SOLE	NONE		4953	
REALTY INCOME CORP	REIT	756109104	315	7546	SH		SOLE	NONE		7546	
RECKSON ASSOC REALTY CORP	REIT	75621K106	223	8128	SH		SOLE	NONE		8128	
SIMON PROPERTY GROUP INC.	COM	828806109	1178	22904	SH		SOLE	NONE		22904	
SUMMIT PROPERTIES INC	REIT	866239106	119	4656	SH		SOLE	NONE		4656	
SUN COMMUNITIES INC	REIT	866674104	200	5316	SH		SOLE	NONE		5316	
UNITED DOMINION REALTY TRUST	REIT	910197102	335	16941	SH		SOLE	NONE		16941	
UNIVERSAL HEALTH RLTY INCOME	REIT	91359E105	197	6859	SH		SOLE	NONE		6859	
US RESTAURANT PROPERTIES	REIT	902971100	93	6114	SH		SOLE	NONE		6114	
VORNADO REALTY TRUST	COM	929042109	540	9456	SH		SOLE	NONE		9456	
WASHINGTON REAL EST.INV	REIT	939653101	204	6946	SH		SOLE	NONE		6946	
WEINGARTEN REALTY INV	REIT	948741103	416	13285	SH		SOLE	NONE		13285	
WINSTON HOTELS INC	REIT	97563A102	110	10606	SH		SOLE	NONE		10606	
3M CO	COM	88579Y101	7724	85816	SH		SOLE	NONE		85816	
ABBOTT LABORATORIES	COM	002824100	13187	323517	SH		SOLE	NONE		323517	
ACE LTD	COM	G0070K103	4183	98938	SH		SOLE	NONE		98938	
ADOBE SYSTEMS INC	COM	00724F101	4537	97569	SH		SOLE	NONE		97569	
ADVANCED MICRO DEVICES INC	COM	007903107	2673	168132	SH		SOLE	NONE		168132	
AES CORPORATION	COM	00130H105	462	46561	SH		SOLE	NONE		46561	
AETNA INC	COM	00817Y108	2835	33355	SH		SOLE	NONE		33355	
AFFL COMPUTER	CL A	008190100	1254	23690	SH		SOLE	NONE		23690	
AFLAC INC	COM	001055102	3047	74664	SH		SOLE	NONE		74664	
AGILENT TECHNOLOGIES INC	COM	00846U101	994	33934	SH		SOLE	NONE		33934	
AIR PRODUCTS & CHEMICALS INC	COM	009158106	985	18774	SH		SOLE	NONE		18774	
ALBERTO-CULVER CO CL B	CL B	013068101	434	8655	SH		SOLE	NONE		8655	
ALBERTSONS INC	COM	013104104	2700	101752	SH		SOLE	NONE		101752	
ALCOA INC	COM	013817101	2788	84416	SH		SOLE	NONE		84416	
ALLIED WASTE INDUSTRIES INC	COM	019589308	1210	91805	SH		SOLE	NONE		91805	
ALLSTATE CORP	COM	020002101	6450	138568	SH		SOLE	NONE		138568	
ALLTEL CORP	COM	020039103	1415	27961	SH		SOLE	NONE		27961	
ALTERA CORPORATION	COM	021441100	2319	104658	SH		SOLE	NONE		104658	
ALTRIA GROUP INC	COM	02209S103	24220	483916	SH		SOLE	NONE		483916	
AMERICAN ELECTRIC POWER	COM	025537101	431	13462	SH		SOLE	NONE		13462	

AMERICAN EXPRESS COMP	COM	025816109	11767	229021	SH	SOLE	NONE	229021
AMERICAN INT. GROUP	COM	026874107	35513	498216	SH	SOLE	NONE	498216
AMERISOURCEBERGEN CORP	COM	03073E105	3451	57723	SH	SOLE	NONE	57723
AMGEN INC	COM	031162100	15433	282807	SH	SOLE	NONE	282807
ANADARKO PETROLEUM CORP	COM	032511107	2128	36312	SH	SOLE	NONE	36312
ANALOG DEVICES	COM	032654105	4415	93777	SH	SOLE	NONE	93777
ANHEUSER-BUSCH COS INC	COM	035229103	10495	194359	SH	SOLE	NONE	194359
ANTHEM INC	COM	03674B104	4625	51644	SH	SOLE	NONE	51644
AON CORP	COM	037389103	3562	125111	SH	SOLE	NONE	125111
APACHE CORP	COM	037411105	4336	99572	SH	SOLE	NONE	99572
APPLE COMPUTER INC	COM	037833100	4274	131336	SH	SOLE	NONE	131336
APPLERA CORP-APPLIED BIOSYST.	COM	038020103	943	43360	SH	SOLE	NONE	43360
APPLIED MATERIALS INC	COM	038222105	6569	334823	SH	SOLE	NONE	334823
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1368	257098	SH	SOLE	NONE	257098
ARCHER-DANIELS-MIDLAND CO	COM	039483102	4999	297921	SH	SOLE	NONE	297921
AT & T NIEUW	COM NEW	001957505	1290	88147	SH	SOLE	NONE	88147
AT & T WIRELESS SERV.	COM	00209A106	5765	402573	SH	SOLE	NONE	402573
AUTODESK INC	COM	052769106	2042	47694	SH	SOLE	NONE	47694
AUTOMATIC DATA PROCESSING	COM	053015103	6530	155910	SH	SOLE	NONE	155910
AUTONATION INC.	COM	05329W102	1706	99748	SH	SOLE	NONE	99748
AUTOZONE INC	COM	053332102	2611	32595	SH	SOLE	NONE	32595
AVAYA INC	COM	053499109	2502	158478	SH	SOLE	NONE	158478
AVERY DENNISON CORP	COM	053611109	3930	61391	SH	SOLE	NONE	61391
AVON PRODUCTS INC	COM	054303102	5249	113766	SH	SOLE	NONE	113766
BALL CORP	COM	058498106	611	8478	SH	SOLE	NONE	8478
BANK OF AMERICA CORP	COM	060505104	31429	371412	SH	SOLE	NONE	371412
BANK OF NEW YORK CO INC	COM	064057102	5987	203095	SH	SOLE	NONE	203095
BANK ONE CORP	COM	06423A103	9164	179684	SH	SOLE	NONE	179684
BARD (C.R.) INC	COM	067383109	3886	68598	SH	SOLE	NONE	68598
BAUSCH & LOMB INC	COM	071707103	3156	48496	SH	SOLE	NONE	48496
BAXTER INTERNATIONAL INC	COM	071813109	4757	137837	SH	SOLE	NONE	137837
BB&T CORPORATION	COM	054937107	3848	104096	SH	SOLE	NONE	104096
BEAR STEARNS COMPANIES INC	COM	073902108	1731	20537	SH	SOLE	NONE	20537
BECTON DICKINSON & CO	COM	075887109	2936	56683	SH	SOLE	NONE	56683
BED BATH & BEYOND INC	COM	075896100	1992	51813	SH	SOLE	NONE	51813
BELLSOUTH CORP	COM	079860102	6906	263375	SH	SOLE	NONE	263375
BEST BUY COMPANY INC	COM	086516101	3060	60314	SH	SOLE	NONE	60314
BIG LOTS INC	COM	089302103	2457	169909	SH	SOLE	NONE	169909
BIOGEN IDEC INC	COM	09062X103	4675	73910	SH	SOLE	NONE	73910
BIOMET INC	COM	090613100	2488	55976	SH	SOLE	NONE	55976
BLACK & DECKER CORP	COM	091797100	2043	32885	SH	SOLE	NONE	32885
BLOCK H & R INC	COM	093671105	3005	63033	SH	SOLE	NONE	63033
BOEING CO	COM	097023105	12107	236969	SH	SOLE	NONE	236969
BOISE CASCADE CORP	COM	097383103	618	16422	SH	SOLE	NONE	16422
BOSTON SCIENTIFIC CORP	COM	101137107	7952	185805	SH	SOLE	NONE	185805
BRISTOL-MYERS SQUIBB. CO	COM	110122108	10877	443977	SH	SOLE	NONE	443977
BROADCOM CORP-CL	CL A	111320107	1503	32256	SH	SOLE	NONE	32256
BROWN-FORMAN CORP CL B	CL B	115637209	1056	21873	SH	SOLE	NONE	21873
BRUNSWICK CORP	COM	117043109	1712	41963	SH	SOLE	NONE	41963
BURLINGTON NORTHERN SANTA FE	COM	12189T104	3892	110969	SH	SOLE	NONE	110969
CAMPBELL SOUP CO	COM	134429109	2154	80123	SH	SOLE	NONE	80123
CAPITAL ONE FINANCIAL	COM	14040H105	5014	73328	SH	SOLE	NONE	73328
CARDINAL HEALTH INC	COM	14149Y108	6107	87184	SH	SOLE	NONE	87184
CAREMARK RX INC	COM	141705103	2509	76182	SH	SOLE	NONE	76182
CARNIVAL CORP	COM	143658300	6426	136730	SH	SOLE	NONE	136730
CATERPILLAR INC	COM	149123101	4519	56883	SH	SOLE	NONE	56883
CAVCO INDUSTRIES	COM	149568107	79	1982	SH	SOLE	NONE	1982
CENDANT CORP	COM	151313103	8699	355360	SH	SOLE	NONE	355360
CENTEX CORP	COM	152312104	725	15837	SH	SOLE	NONE	15837
CENTURYTEL INC	COM	156700106	1207	40186	SH	SOLE	NONE	40186
CHARLES SCHWAB CORP	COM	808513105	1465	152452	SH	SOLE	NONE	152452
CHEVRONTEXACO	COM	166764100	23019	244596	SH	SOLE	NONE	244596
CHIRON CORP	COM	170040109	992	22219	SH	SOLE	NONE	22219
CHUBB CORP	COM	171232101	4407	64645	SH	SOLE	NONE	64645
CIGNA CORP	COM	125509109	3928	57089	SH	SOLE	NONE	57089
CINCINNATI FINANCIAL CORP	COM	172062101	2103	48316	SH	SOLE	NONE	48316
CINTAS CORP	COM	172908105	3586	75219	SH	SOLE	NONE	75219
CIRCUIT CITY STORES	COM	172737108	1294	99958	SH	SOLE	NONE	99958
CISCO SYSTEMS INC	COM	17275R102	33625	1418785	SH	SOLE	NONE	1418785
CITIGROUP INC	COM	172967101	45877	986597	SH	SOLE	NONE	986597
CITIZENS COMMUNICATIONS CO	COM	17453B101	760	62831	SH	SOLE	NONE	62831
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3915	105963	SH	SOLE	NONE	105963
CLOROX COMPANY	COM	189054109	5279	98155	SH	SOLE	NONE	98155
COCA COLA ENTYERPRISES	COM	191219104	4403	151881	SH	SOLE	NONE	151881
COCA-COLA COMPANY	COM	191216100	31449	622998	SH	SOLE	NONE	622998
COLGATE-PALMOLIVE CO	COM	194162103	7821	133808	SH	SOLE	NONE	133808
COMCAST CORP CL A	CL A	20030N101	6969	247990	SH	SOLE	NONE	247990
COMCAST CORP SPEC CL A	CL A	20030N200	1297	46973	SH	SOLE	NONE	46973
COMERICA INC	COM	200340107	1703	31038	SH	SOLE	NONE	31038
COMPUTER ASSOCIATES INTL INC	COM	204912109	1972	70271	SH	SOLE	NONE	70271
COMPUTER SCIENCES CORP	COM	205363104	3387	72941	SH	SOLE	NONE	72941
COMVERSE TECHNOLOGY INC	COM	205862402	2162	108445	SH	SOLE	NONE	108445
CONAGRA FOODS INC	COM	205887102	2130	78643	SH	SOLE	NONE	78643
CONOCOPHILLIPS	COM	20825C104	13880	181934	SH	SOLE	NONE	181934
CONSTELLATION ENERGY GROUP INC	COM	210371100	746	19689	SH	SOLE	NONE	19689

COOPER TIRE & RUBBER	COM	216831107	58	2539	SH	SOLE	NONE	2539
COORS (ADOLPH) CL B	CL B	217016104	419	5786	SH	SOLE	NONE	5786
CORNING INC	COM	219350105	3625	277551	SH	SOLE	NONE	277551
COSTCO WHOLESALE CORP	COM	22160K105	2328	56523	SH	SOLE	NONE	56523
COUNTRYWIDE FIN.	COM	222372104	4958	70576	SH	SOLE	NONE	70576
CSX CORP	COM	126408103	2691	82127	SH	SOLE	NONE	82127
CUMMINS INC	COM	231021106	2619	41897	SH	SOLE	NONE	41897
CVS CORP	COM	126650100	5282	125704	SH	SOLE	NONE	125704
DANAHER CORP	COM	235851102	5925	114268	SH	SOLE	NONE	114268
DARDEN RESTAURANTS	COM	237194105	916	44563	SH	SOLE	NONE	44563
DEERE & CO	COM	244199105	7393	105399	SH	SOLE	NONE	105399
DEL MONTE FOODS CO	COM	24522P103	270	26619	SH	SOLE	NONE	26619
DELL INC	COM	24702R101	18100	505314	SH	SOLE	NONE	505314
DELPHI CORPORATION	COM	247126105	2157	201984	SH	SOLE	NONE	201984
DELUXE CORP	COM	248019101	1946	44727	SH	SOLE	NONE	44727
DEVON ENERGY CORP	COM	25179M103	2496	37811	SH	SOLE	NONE	37811
DILLARDS INC-CL A	CL A	254067101	1267	56803	SH	SOLE	NONE	56803
DOMINION RESOURCES INC	COM	25746U109	1600	25368	SH	SOLE	NONE	25368
DOVER CORP	COM	260003108	2198	52203	SH	SOLE	NONE	52203
DOW CHEMICAL	COM	260543103	3582	88017	SH	SOLE	NONE	88017
DOW JONES	COM	260561105	962	21328	SH	SOLE	NONE	21328
DTE ENERGY COMPANY	COM	233331107	856	21115	SH	SOLE	NONE	21115
DU PONT (E.I.) DE NEMOURS	COM	263534109	4108	92471	SH	SOLE	NONE	92471
DUKE ENERGY CORP	COM	264399106	1031	50801	SH	SOLE	NONE	50801
DYNEGY INC-CL A	CL A	26816Q101	174	40786	SH	SOLE	NONE	40786
E TRADE FINC.	COM	269246104	1269	113774	SH	SOLE	NONE	113774
EASTMAN CHEMICAL COMPANY	COM	277432100	331	7168	SH	SOLE	NONE	7168
EASTMAN KODAK CO	COM	277461109	332	12310	SH	SOLE	NONE	12310
EATON CORP	COM	278058102	3762	58109	SH	SOLE	NONE	58109
EBAY INC	COM	278642103	11678	127005	SH	SOLE	NONE	127005
ECOLAB INC	COM	278865100	768	24238	SH	SOLE	NONE	24238
EDISON INTERNATIONAL	COM	281020107	972	38029	SH	SOLE	NONE	38029
ELECTRONIC ARTS INC	COM	285512109	3071	56304	SH	SOLE	NONE	56304
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	2887	150737	SH	SOLE	NONE	150737
EMC CORP/MASS	COM	268648102	5750	504424	SH	SOLE	NONE	504424
EMERSON ELECTRIC CO	COM	291011104	6060	95362	SH	SOLE	NONE	95362
ENGELHARD CORP	COM	292845104	677	20939	SH	SOLE	NONE	20939
ENTERGY CORP	COM	293646103	719	12837	SH	SOLE	NONE	12837
EXELON CORP	COM	30161N101	1553	46643	SH	SOLE	NONE	46643
EXPRESS SCRIPTS INC	COM	302182100	1238	15621	SH	SOLE	NONE	15621
EXXON MOBIL CORPORATION	COM	30231G102	57756	1300516	SH	SOLE	NONE	1300516
FANNIE MAE	COM	313586109	15355	215179	SH	SOLE	NONE	215179
FEDERATED DEP. STORES	COM	31410H101	1720	35035	SH	SOLE	NONE	35035
FEDERATED INV. INC-CL B	CL B	314211103	2159	71154	SH	SOLE	NONE	71154
FEDEX CORPORATION	COM	31428X106	3992	48873	SH	SOLE	NONE	48873
FIFTH THIRD BANCORP	COM	316773100	5732	106579	SH	SOLE	NONE	106579
FIRST DATA CORP	COM	319963104	8546	191957	SH	SOLE	NONE	191957
FIRST HORIZON NATIONAL CORP	COM	320517105	2642	58106	SH	SOLE	NONE	58106
FIRSTENERGY CORP	COM	337932107	692	18487	SH	SOLE	NONE	18487
FISERV INC	COM	337738108	2390	61456	SH	SOLE	NONE	61456
FORD MOTOR COMPANY	COM	345370860	6322	403937	SH	SOLE	NONE	403937
FOREST LABORATORIES	COM	345838106	3127	55214	SH	SOLE	NONE	55214
FORTUNE BRANDS INC	COM	349631101	2037	27011	SH	SOLE	NONE	27011
FPL GROUP INC	COM	302571104	786	12296	SH	SOLE	NONE	12296
FRANKLIN RESOURCES INC	COM	354613101	2493	49772	SH	SOLE	NONE	49772
FREDDIE MAC	COM	313400301	10641	168104	SH	SOLE	NONE	168104
FREEPORT-MCMORAN COPPER-B	CL B	35671D857	388	11693	SH	SOLE	NONE	11693
GANNETT CO	COM	364730101	1883	22194	SH	SOLE	NONE	22194
GAP INC	COM	364760108	5276	217566	SH	SOLE	NONE	217566
GENERAL DYNAMICS CORP	COM	369550108	4552	45842	SH	SOLE	NONE	45842
GENERAL ELECTRIC CO.	COM	369604103	76122	2349453	SH	SOLE	NONE	2349453
GENERAL MILLS INC	COM	370334104	3741	78715	SH	SOLE	NONE	78715
GENERAL MOTORS CORP	COM	370442105	5945	127596	SH	SOLE	NONE	127596
GENUINE PARTS CO	COM	372460105	1335	33648	SH	SOLE	NONE	33648
GENZYME CORP	COM	372917104	1349	28497	SH	SOLE	NONE	28497
GEORGIA-PACIFIC	COM	373298108	1063	28747	SH	SOLE	NONE	28747
GILLETTE COMPANY	COM	375766102	11810	278547	SH	SOLE	NONE	278547
GOLDEN WEST FINANCIAL CORP	COM	381317106	829	7792	SH	SOLE	NONE	7792
GOLDMAN SACHS GROUP INC	COM	38141G104	9655	102533	SH	SOLE	NONE	102533
GUIDANT CORP	COM	401698105	2041	36533	SH	SOLE	NONE	36533
HALLIBURTON CO	COM	406216101	5506	181958	SH	SOLE	NONE	181958
HARLEY-DAVIDSON INC	COM	412822108	3488	56312	SH	SOLE	NONE	56312
HARRAH'S ENTERTAINMENT INC	COM	413619107	1716	31716	SH	SOLE	NONE	31716
HARTFORD FINANCIAL SVCS GRP	COM	416515104	4595	66844	SH	SOLE	NONE	66844
HASBRO INC	COM	418056107	736	38715	SH	SOLE	NONE	38715
HCA - THE HEALTHCARE COMPANY	COM	404119109	1964	47220	SH	SOLE	NONE	47220
HEINZ (H.J.) CO	COM	423074103	2508	63981	SH	SOLE	NONE	63981
HERSHEY FOODS CORP	COM	427866108	538	11618	SH	SOLE	NONE	11618
HEWLETT-PACKARD CO.	COM	428236103	14649	694267	SH	SOLE	NONE	694267
HILTON HOTELS CORP	COM	432848109	1832	98164	SH	SOLE	NONE	98164
HOME DEPOT INC	COM	437076102	15433	438428	SH	SOLE	NONE	438428
HONEYWELL INTERNATIONAL INC	COM	438516106	4610	125863	SH	SOLE	NONE	125863
HOSPIRA - WI	COM	441060100	1421	51475	SH	SOLE	NONE	51475
HUMANA INC	COM	444859102	638	37751	SH	SOLE	NONE	37751
HUNTINGTON BANCSHARES INC	COM	446150104	996	43348	SH	SOLE	NONE	43348

IBM	COM	459200101	30438	345295	SH	SOLE	NONE	345295
ILLINOIS TOOL WORKS	COM	452308109	6103	63651	SH	SOLE	NONE	63651
IMS HEALTH	COM	449934108	1751	74709	SH	SOLE	NONE	74709
INTEL CORP	COM	458140100	36701	1329759	SH	SOLE	NONE	1329759
INTL GAME TEC	COM	459902102	2254	58383	SH	SOLE	NONE	58383
INTL. FLAVORS & FRAGRANCES	COM	459506101	489	13066	SH	SOLE	NONE	13066
INTL. PAPER CO	COM	460146103	1778	39776	SH	SOLE	NONE	39776
INTUIT INC	COM	461202103	2968	76932	SH	SOLE	NONE	76932
ITT INDUSTRIES INC	COM	450911102	1553	18715	SH	SOLE	NONE	18715
J.C. PENNEY COMPANY INC	COM	708160106	3313	87732	SH	SOLE	NONE	87732
JABIL CIRCUIT INC	COM	466313103	2559	101631	SH	SOLE	NONE	101631
JANUS CAPITAL GROUP INC	COM	47102X105	2215	134332	SH	SOLE	NONE	134332
JM SMUCKER CO	CL B	832696405	104	2264	SH	SOLE	NONE	2264
JOHNSON & JOHNSON	COM	478160104	37652	675975	SH	SOLE	NONE	675975
JONES APPAREL GROUP INC	COM	480074103	1971	49925	SH	SOLE	NONE	49925
JP MORGAN CHASE & CO	COM	46625H100	15990	412439	SH	SOLE	NONE	412439
KB HOME	COM	48666K109	1509	21987	SH	SOLE	NONE	21987
KELLOGG CO	COM	487836108	3381	80786	SH	SOLE	NONE	80786
KEYCORP	COM	493267108	2214	74076	SH	SOLE	NONE	74076
KIMBERLY-CLARK CORP	COM	494368103	7394	112230	SH	SOLE	NONE	112230
KING PHARMACEUTICALS INC	COM	495582108	28	2486	SH	SOLE	NONE	2486
KLA-TENCOR CORPORATION	COM	482480100	3286	66555	SH	SOLE	NONE	66555
KOHL'S CORP	COM	500255104	2532	59894	SH	SOLE	NONE	59894
KROGER CO	COM	501044101	415	22804	SH	SOLE	NONE	22804
LEGGETT & PLATT INC	COM	524660107	1125	42133	SH	SOLE	NONE	42133
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	4653	61838	SH	SOLE	NONE	61838
LEXMARK INTL INC	COM	529771107	2845	29472	SH	SOLE	NONE	29472
LILLY (ELI) & CO	COM	532457108	17846	255271	SH	SOLE	NONE	255271
LINCOLN NATIONAL CORP	COM	534187109	2343	49585	SH	SOLE	NONE	49585
LINEAR TECHNOLOGY CORP	COM	535678106	2525	63963	SH	SOLE	NONE	63963
LOCKHEED MARTIN CORP	COM	539830109	7023	134848	SH	SOLE	NONE	134848
LOUISIANA-PACIFIC CORP	COM	546347105	478	20195	SH	SOLE	NONE	20195
LOWES COMPANIES	COM	548661107	7951	151296	SH	SOLE	NONE	151296
LSI LOGIC CORP	COM	502161102	1914	251171	SH	SOLE	NONE	251171
LUCENT TECHNOLOGIES INC	COM	549463107	4791	1267427	SH	SOLE	NONE	1267427
MANOR CARE INC	COM	564055101	1873	57326	SH	SOLE	NONE	57326
MARRIOTT INTL. CL-A	CL A	571903202	4387	87944	SH	SOLE	NONE	87944
MARSH & MCLENNAN COS	COM	571748102	4757	104827	SH	SOLE	NONE	104827
MASCO CORP	COM	574599106	4403	141203	SH	SOLE	NONE	141203
MATEL INC	COM	577081102	56	3072	SH	SOLE	NONE	3072
MAXIM INTEGRATED PRODUCTS	COM	57772K101	4681	89300	SH	SOLE	NONE	89300
MAY DEPARTMENT STORES CO	COM	577778103	473	17217	SH	SOLE	NONE	17217
MBNA CORP	COM	55262L100	7519	291542	SH	SOLE	NONE	291542
MC CORMICK & CO NON-VTG	COM	579780206	86	2541	SH	SOLE	NONE	2541
MCDONALDS CORPORATION	COM	580135101	5833	224344	SH	SOLE	NONE	224344
MCGRAW-HILL COMPANIES INC	COM	580645109	2600	33953	SH	SOLE	NONE	33953
MCKESSON CORP	COM	58155Q103	2149	62606	SH	SOLE	NONE	62606
MEADWESTVACO CORP	COM	583334107	566	19274	SH	SOLE	NONE	19274
MEDCO HEALTH SOL.	COM	58405U102	2236	59629	SH	SOLE	NONE	59629
MEDTRONIC INC	COM	585055106	14053	288454	SH	SOLE	NONE	288454
MELLON FINANCIAL CORP	COM	58551A108	4589	156465	SH	SOLE	NONE	156465
MERCK & CO INC COM	COM	589331107	23578	496382	SH	SOLE	NONE	496382
MEREDITH CORP	COM	589433101	676	12304	SH	SOLE	NONE	12304
MERRILL LYNCH & CO	COM	590188108	11473	212536	SH	SOLE	NONE	212536
METLIFE INC	COM	59156R108	6959	194106	SH	SOLE	NONE	194106
MGIC INVESTMENT CORP	COM	552848103	1332	17562	SH	SOLE	NONE	17562
MICRON TECHNOLOGY INC	COM	595112103	3470	226672	SH	SOLE	NONE	226672
MICROSOFT CORP	COM	594918104	67693	2370186	SH	SOLE	NONE	2370186
MILLIPORE CORP	COM	601073109	1786	31682	SH	SOLE	NONE	31682
MOLEX INC	COM	608554101	1380	43009	SH	SOLE	NONE	43009
MONSANTO CO NEW	COM NEW	61166W101	703	18249	SH	SOLE	NONE	18249
MORGAN STANLEY	COM NEW	617446448	12126	229792	SH	SOLE	NONE	229792
MOTOROLA INC	COM	620076109	8699	476632	SH	SOLE	NONE	476632
NATIONAL CITY CORP	COM	635405103	5970	170526	SH	SOLE	NONE	170526
NEW YORK TIMES CO CL A	COM	650111107	1193	26675	SH	SOLE	NONE	26675
NEWELL RUBBERMAID INC	COM	651229106	82	3499	SH	SOLE	NONE	3499
NEWMONT MINING CORP	COM	651639106	1484	38274	SH	SOLE	NONE	38274
NEXTEL COMMUNICATIONS INC-A	CL A	65332V103	4568	171341	SH	SOLE	NONE	171341
NIKE INC CL B	CL B	654106103	3362	44389	SH	SOLE	NONE	44389
NORDSTROM INC	COM	655664100	1935	45412	SH	SOLE	NONE	45412
NORFOLK SOUTHERN CORP	COM	655844108	3674	138520	SH	SOLE	NONE	138520
NORTHERN TRUST CORP	COM	665859104	3178	75175	SH	SOLE	NONE	75175
NORTHROP GRUMMAN CORP	COM	666807102	2025	37714	SH	SOLE	NONE	37714
NOVELLUS SYSTEMS INC.	COM	670008101	2082	66219	SH	SOLE	NONE	66219
NUCOR CORP	COM	670346105	885	11530	SH	SOLE	NONE	11530
NVIDIA CORP	COM	67066G104	1175	57408	SH	SOLE	NONE	57408
OCCIDENTAL PETROLEUM CORP	COM	674599105	4013	82895	SH	SOLE	NONE	82895
OFFICE DEPOT INC	COM	676220106	2029	113262	SH	SOLE	NONE	113262
OMNICOM GROUP INC COM	COM	681919106	779	10261	SH	SOLE	NONE	10261
ORACLE CORPORATION	COM	68389X105	13012	1090696	SH	SOLE	NONE	1090696
PACTIV CORPORATION	COM	596257105	377	15114	SH	SOLE	NONE	15114
PALL CORP	COM	696429307	2081	79463	SH	SOLE	NONE	79463
PARKER HANNIFIN CORP	COM	701094104	2577	43343	SH	SOLE	NONE	43343
PAYCHEX INC	COM	704326107	3273	96605	SH	SOLE	NONE	96605
PEOPLESOFT INC	COM	712713106	1320	71365	SH	SOLE	NONE	71365

PEPSI BOTTLING GROUP INC	COM	713409100	3953	129437	SH	SOLE	NONE	129437
PEPSICO INC	COM	713448108	19370	359504	SH	SOLE	NONE	359504
PFIZER INC	COM	717081103	57592	1680049	SH	SOLE	NONE	1680049
PG & E CORP	COM	69331C108	821	29381	SH	SOLE	NONE	29381
PHELPS DODGE CORP	COM	717265102	914	11791	SH	SOLE	NONE	11791
PIPER JAFFRAY	COM	724078100	168	3711	SH	SOLE	NONE	3711
PITNEY BOWES INC	COM	724479100	2409	54441	SH	SOLE	NONE	54441
PNC FINANCIAL SERVICES GROUP	COM	693475105	2803	52803	SH	SOLE	NONE	52803
PPG INDUSTRIES INC	COM	693506107	1192	19070	SH	SOLE	NONE	19070
PPL CORPORATION	COM	69351T106	770	16776	SH	SOLE	NONE	16776
PRAXAIR INC	COM	74005P104	1244	31176	SH	SOLE	NONE	31176
PRINCIPAL FINANCIAL GROUP	COM	74251V102	2736	78679	SH	SOLE	NONE	78679
PROCTER & GAMBLE CO	COM	742718109	36497	670411	SH	SOLE	NONE	670411
PROGRESS ENERGY INC	COM	743263105	885	20098	SH	SOLE	NONE	20098
PROGRESSIVE CORP	COM	743315103	2423	28401	SH	SOLE	NONE	28401
PROVIDIAN FINANCIAL CORP	COM	74406A102	1229	83790	SH	SOLE	NONE	83790
PRUDENTIAL FINANCIAL INC	COM	744320102	4923	105948	SH	SOLE	NONE	105948
PUBLIC SRV ENTERPRISE GR CORP	COM	744573106	604	15095	SH	SOLE	NONE	15095
PULTE HOMES INC	COM	745867101	2018	38779	SH	SOLE	NONE	38779
QUALCOMM INC	COM	747525103	12468	170836	SH	SOLE	NONE	170836
QUEST DIAGNOSTICS	COM	74834L100	3540	41671	SH	SOLE	NONE	41671
RADIOSHACK CORPORATION	COM	750438103	1172	40940	SH	SOLE	NONE	40940
RAYTHEON COMPANY	COM	755111507	1021	28531	SH	SOLE	NONE	28531
REGIONS FINANCIAL CORP (OUD)	COM	758940100	1065	29145	SH	SOLE	NONE	29145
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	2593	38357	SH	SOLE	NONE	38357
ROBERT HALF INTL INC	COM	770323103	2210	74252	SH	SOLE	NONE	74252
ROCKWELL INTL CORP	COM	773903109	2072	55243	SH	SOLE	NONE	55243
ROHM AND HAAS CO	COM	775371107	917	22065	SH	SOLE	NONE	22065
RYDER SYSTEM INC	COM	783549108	1237	30871	SH	SOLE	NONE	30871
SAFECO CORP	COM	786429100	1617	36746	SH	SOLE	NONE	36746
SAFEWAY INC	COM	786514208	799	31515	SH	SOLE	NONE	31515
SANMINA CORP	COM	800907107	2360	259388	SH	SOLE	NONE	259388
SARA LEE CORP	COM	803111103	6771	294521	SH	SOLE	NONE	294521
SBC COMMUNICATIONS INC	COM	78387G103	11202	461957	SH	SOLE	NONE	461957
SCHERING-PLOUGH CORP	COM	806605101	2837	153516	SH	SOLE	NONE	153516
SCHLUMBERGER LTD	COM	806857108	6785	106838	SH	SOLE	NONE	106838
SEALED AIR CORP	COM	81211K100	431	8088	SH	SOLE	NONE	8088
SEARS, ROEBUCK & CO	COM	812387108	2606	69012	SH	SOLE	NONE	69012
SEMPRA ENERGY	COM	816851109	957	27807	SH	SOLE	NONE	27807
SHERWIN-WILLIAMS CO	COM	824348106	1469	35344	SH	SOLE	NONE	35344
SLM CORP	COM	78442P106	1985	49073	SH	SOLE	NONE	49073
SOUTHERN CO	COM	842587107	1344	46117	SH	SOLE	NONE	46117
SOUTHWEST AIRLINES	COM	844741108	1049	62574	SH	SOLE	NONE	62574
SPRINT CORP (FON GROUP)	COM FON GROUP	852061100	2617	148698	SH	SOLE	NONE	148698
ST JUDE MEDICAL INC	COM	790849103	2900	38335	SH	SOLE	NONE	38335
ST. PAUL TRAVELERS COMPANIES	COM	792860108	5327	131399	SH	SOLE	NONE	131399
STAPLES INC	COM	855030102	1911	64976	SH	SOLE	NONE	64976
STARBUCKS CORP-T	COM	855244109	1298	29857	SH	SOLE	NONE	29857
STARWOOD HOTELS & RESORTS	PAIRED CTF	85590A203	2393	53350	SH	SOLE	NONE	53350
STATE STREET CORP	COM	857477103	3661	74645	SH	SOLE	NONE	74645
STRYKER CORP	COM	863667101	4466	81202	SH	SOLE	NONE	81202
SUN MICROSYSTEMS INC	COM	866810104	1803	416293	SH	SOLE	NONE	416293
SUNGARD DATA SYSTEM INC	COM	867363103	501	19262	SH	SOLE	NONE	19262
SUNTRUST BANKS INC	COM	867914103	3825	58858	SH	SOLE	NONE	58858
SUPERVALU INC	COM	868536103	795	25970	SH	SOLE	NONE	25970
SYMANTEC CORP	COM	871503108	3032	69257	SH	SOLE	NONE	69257
SYMBOL TECHNOLOGIES INC	COM	871508107	1222	82870	SH	SOLE	NONE	82870
SYSCO CORP	COM	871829107	5476	152654	SH	SOLE	NONE	152654
TARGET CORP	COM	87612E106	5864	138074	SH	SOLE	NONE	138074
TELLABS INC	COM	879664100	798	91298	SH	SOLE	NONE	91298
TEMPLE - INLAND INC	COM	879868107	363	5246	SH	SOLE	NONE	5246
TENET HEALTHCARE CORP	COM	880336100	2830	211066	SH	SOLE	NONE	211066
TERADYNE INC	COM	880770102	3087	136000	SH	SOLE	NONE	136000
TEXAS INSTRUMENTS INC	COM	882508104	9495	392665	SH	SOLE	NONE	392665
TIFFANY & CO	COM	886547108	201	5465	SH	SOLE	NONE	5465
TIME WARNER INC	COM	887317105	15162	862430	SH	SOLE	NONE	862430
TJX COMPANIES	COM	872540109	2333	96633	SH	SOLE	NONE	96633
TRIBUNE CO	COM	896047107	1658	36413	SH	SOLE	NONE	36413
TUPPERWARE CORPORATION	COM	899896104	63	3237	SH	SOLE	NONE	3237
TXU CORPORATION	COM	873168108	868	21418	SH	SOLE	NONE	21418
TYCO INTERNATIONAL LTD	COM	902124106	19550	589922	SH	SOLE	NONE	589922
UNION PACIFIC CORP	COM	907818108	4521	76053	SH	SOLE	NONE	76053
UNITED PARCEL SERVICE-CL B	CL B	911312106	19430	258483	SH	SOLE	NONE	258483
UNITED STATES STEEL CORP	COM	912909108	578	16447	SH	SOLE	NONE	16447
UNITED TECHNOLOGIES CORP	COM	913017109	7954	86953	SH	SOLE	NONE	86953
UNITEDHEALTH GROUP INC	COM	91324P102	8089	129945	SH	SOLE	NONE	129945
UNIVISION COMMUNICATIONS A	COM	914906102	58	1818	SH	SOLE	NONE	1818
UNOCAL CORP	COM	915289102	4039	106299	SH	SOLE	NONE	106299
US BANCORP	COM NEW	902973304	10710	388616	SH	SOLE	NONE	388616
UST INC	COM	902911106	1022	28397	SH	SOLE	NONE	28397
VERITAS SOFTWARE CORP	COM	923436109	5340	192139	SH	SOLE	NONE	192139
VERIZON COMMUNICATIONS	COM	92343V104	13237	365768	SH	SOLE	NONE	365768
VF CORP	COM	918204108	1700	34912	SH	SOLE	NONE	34912
VIACOM INC-CL B	CL B	925524308	9276	259691	SH	SOLE	NONE	259691
VULCAN MATERIALS CO	COM	929160109	713	14991	SH	SOLE	NONE	14991

WACHOVIA CORP	COM	929903102	12701	285425	SH	SOLE	NONE	285425
WALGREEN CO	COM	931422109	5939	164010	SH	SOLE	NONE	164010
WAL-MART STORES INC	COM	931142103	37864	717663	SH	SOLE	NONE	717663
WALT DISNEY CO	COM DISNEY	254687106	10038	393783	SH	SOLE	NONE	393783
WASHINGTON MUTUAL INC	COM	939322103	7122	184309	SH	SOLE	NONE	184309
WASTE MANAGEMENT INC	COM	94106L109	5181	169046	SH	SOLE	NONE	169046
WATSON PHARMACEUTICALS INC	COM	942683103	361	13408	SH	SOLE	NONE	13408
WELLPOINT HEALTH NETWORKS	COM	94973H108	4051	36162	SH	SOLE	NONE	36162
WELLS FARGO & COMPANY	COM	949746101	19995	349385	SH	SOLE	NONE	349385
WENDY`S INTERNATIONAL INC	COM	950590109	728	20891	SH	SOLE	NONE	20891
WEYERHAEUSER CO	COM	962166104	1247	19751	SH	SOLE	NONE	19751
WHIRLPOOL CORP	COM	963320106	995	14506	SH	SOLE	NONE	14506
WINN-DIXIE STORES INC	COM	974280109	2110	293030	SH	SOLE	NONE	293030
WORTHINGTON INDUSTRIES	COM	981811102	445	21675	SH	SOLE	NONE	21675
WRIGLEY WM JR CO	COM	982526105	2439	38684	SH	SOLE	NONE	38684
WYETH	COM	983024100	11531	318893	SH	SOLE	NONE	318893
XCEL ENERGY INC	COM	98389B100	442	26445	SH	SOLE	NONE	26445
XEROX CORP	COM	984121103	1706	117649	SH	SOLE	NONE	117649
XILINX INC	COM	983919101	1773	53228	SH	SOLE	NONE	53228
XL CAPITAL LTD (CLASS A)	CL A	G98255105	2761	36589	SH	SOLE	NONE	36589
YAHOO!! INC	COM	984332106	10006	274887	SH	SOLE	NONE	274887
YUM! BRANDS INC	COM	988498101	2238	60128	SH	SOLE	NONE	60128
ZIMMER HOLDINGS	COM	98956P102	4796	54374	SH	SOLE	NONE	54374
MAYTAG CORP	COM	578592107	0	1	SH	SOLE	NONE	1
CENTERPOINT ENERGY INC	COM	15189T107	0	1	SH	SOLE	NONE	1

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