

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: 2003-02-10 | Period of Report: 2002-12-31
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FILER

NISA INVESTMENT ADVISORS L L C

CIK: 937615 | IRS No.: 481140940 | State of Incorporation: KS | Fiscal Year End: 1231
Type: 13F-HR | Act: 34 | File No.: 028-04668 | Film No.: 03545560

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150 NORTH MERAMEC AVE
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2002

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: NISA Investment Advisors, L.L.C.
Address: 150 N. Meramec
Suite 640
St. Louis, MO 63105

13F File Number: 28-4668

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: W. Christopher Appler
Title: Legal Officer
Phone: 314-721-1900
Signature, Place and Date of Signing:

W. Christopher Appler St. Louis, Missouri February 6, 2003

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.

[] 13F NOTICE

[] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 784

Form 13f Information Table Value Total: \$1,846,188

List of Other Included Managers:

No.	13F File Number	Name
01		Washington University

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DCRETN	INVSTMT MANAGERS	OTHER	VOTING AUTHORITY SOLE SHARED NONE
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ABM INDS INC	COM	000957100	405	26100	SH	SOLE		26100	
AFLAC INC	COM	001055102	3145	104410	SH	SOLE		104410	
AGL RES INC	COM	001204106	258	10600	SH	SOLE		10600	
AK STL HLDG CORP	COM	001547108	92	11500	SH	SOLE		11500	
AOL TIME WARNER INC	COM	00184A105	10781	822943	SH	SOLE		822943	
AT&T CORP	COM	001957505	4462	170894	SH	SOLE		170894	
AT&T WIRELESS SERVICES INC	COM	00209A106	1694	299784	SH	SOLE		299784	
AVX CORP	COM	002444107	157	16000	SH	SOLE		16000	
ABBOTT LABS	COM	002824100	12937	323428	SH	SOLE		323428	
ADOBE SYS INC	COM	00724F101	1208	48688	SH	SOLE		48688	
ADVANCED MICRO DEVICES	COM	007903107	262	40500	SH	SOLE		40500	
AETNA INC	COM	00817Y108	207	5022	SH	SOLE		5022	
AFFILIATED COMPUTER SVCS-A	COM	008190100	885	16800	SH	SOLE		16800	
AGERE SYSTEMS INC CL B	COM	00845V209	15	10650	SH	SOLE		10650	
AGILENT TECHNOLOGIES INC	COM	00846U101	1173	65338	SH	SOLE		65338	
AIR PRODS & CHEMS INC	COM	009158106	1138	26628	SH	SOLE		26628	
AIRBORNE INC	COM	009269101	396	26700	SH	SOLE		26700	
ALBERTSONS INC	COM	013104104	1868	83903	SH	SOLE		83903	
ALCOA INC	COM	013817101	4955	217508	SH	SOLE		217508	
ALEXANDER & BALDWIN IN	COM	014482103	309	12000	SH	SOLE		12000	
ALLEGHENY ENERGY INC	COM	017361106	579	76600	SH	SOLE		76600	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	64	10200	SH	SOLE		10200	
ALLERGAN INC	COM	018490102	1510	26201	SH	SOLE		26201	
ALLETE INC	COM	018522102	1617	71300	SH	SOLE		71300	
ALLIANT ENERGY CORP	COM	018802108	832	50300	SH	SOLE		50300	
ALLIED CAPITAL CORP	COM	01903Q108	1014	46450	SH	SOLE		46450	
ALLIED WASTE INDUSTRIES	COM	019589308	479	47864	SH	SOLE		47864	
ALLMERICA FINL CORP	COM	019754100	164	16200	SH	SOLE		16200	
ALLSTATE CORP	COM	020002101	7029	190034	SH	SOLE		190034	
ALLTEL CORP	COM	020039103	5599	109782	SH	OTHER	01	109544	238
ALTERA CORP	COM	021441100	1034	83854	SH	SOLE		83854	
ALTRIA GROUP INC	COM	02209S103	19917	491413	SH	OTHER	01	490853	560
AMAZON.COM INC	COM	02313S106	525	27800	SH	SOLE		27800	
AMBAC INC	COM	023139108	1575	28013	SH	SOLE		28013	
AMERADA HESS CORP	COM	023551104	1633	29671	SH	SOLE		29671	
AMEREN CORPORATION	COM	023608102	1393	33500	SH	SOLE		33500	
AMERICAN CAPITAL STRATEGIES	COM	024937104	216	10000	SH	SOLE		10000	
AMERICAN ELEC PWR INC	COM	025537101	1361	49800	SH	SOLE		49800	
AMERICAN EAGLE OUTFITTERS	COM	02553E106	189	13700	SH	SOLE		13700	
AMERICAN EXPRESS CO	COM	025816109	12276	347270	SH	SOLE		347270	
AMERICAN FINL GROUP INC	COM	025932104	448	19400	SH	SOLE		19400	
AMERICAN GREETINGS CORP	COM	026375105	499	31595	SH	SOLE		31595	
AMERICAN INTL GROUP INC	COM	026874107	31411	542979	SH	OTHER	01	542493	486
AMERICAN PWR CONVERSION	COM	029066107	688	45410	SH	SOLE		45410	
AMERICAN STD COS INC D	COM	029712106	553	7775	SH	OTHER	01	7635	140
AMERON INTERNATIONAL CORP	COM	030710107	276	5000	SH	SOLE		5000	
AMERUS GROUP CO	COM	03072M108	218	7700	SH	SOLE		7700	
AMERISOURCEBERGEN CORP	COM	03073E105	1285	23660	SH	SOLE		23660	
AMGEN INC	COM	031162100	14371	297289	SH	SOLE		297289	
AMPHENOL CORP CL A	COM	032095101	209	5500	SH	SOLE		5500	
AMSOUTH BANCORPORATION	COM	032165102	2633	137160	SH	SOLE		137160	
ANADARKO PETE CORP	COM	032511107	2589	54040	SH	SOLE		54040	
ANALOG DEVICES INC	COM	032654105	1130	47354	SH	SOLE		47354	
ANDREW CORP	COM	034425108	220	21400	SH	SOLE		21400	
ANHEUSER BUSCH COS INC	COM	035229103	10499	216917	SH	SOLE		216917	
ANTHEM INSURANCE	COM	03674B104	948	15069	SH	SOLE		15069	
AON CORP	COM	037389103	1231	65151	SH	SOLE		65151	
APACHE CORP	COM	037411105	2674	46925	SH	SOLE		46925	
APOLLO GROUP INC- CL A	COM	037604105	950	21585	SH	SOLE		21585	
APORCENT TECHNOLOGIES INC	COM	03760A101	551	26500	SH	SOLE		26500	
APPLE COMPUTER INC	COM	037833100	516	36000	SH	SOLE		36000	
APPLERA CORP- APPLIED BIOSYST	COM	038020103	1124	64089	SH	SOLE		64089	
APPLIED MATLS INC	COM	038222105	4557	349729	SH	SOLE		349729	
APTARGROUP INC	COM	038336103	250	8000	SH	SOLE		8000	
ARCHER DANIELS MIDLAND	COM	039483102	1317	106187	SH	SOLE		106187	
ASHLAND INC	COM	044204105	502	17600	SH	SOLE		17600	
ASSOCIATED BANC CORP	COM	045487105	263	7740	SH	SOLE		7740	
ATMOS ENERGY CORP	COM	049560105	417	17900	SH	SOLE		17900	
AUTODESK INC	COM	052769106	676	47297	SH	SOLE		47297	
AUTOMATIC DATA PROCESS	COM	053015103	6236	158869	SH	SOLE		158869	
AUTONATION INC	COM	05329W102	205	16300	SH	SOLE		16300	
AUTOZONE INC	COM	053332102	1417	20053	SH	SOLE		20053	
AVAYA INC	COM	053499109	33	13493	SH	SOLE		13493	
AVERY DENNISON CORP	COM	053611109	315	5155	SH	SOLE		5155	
AVISTA CORP	COM	05379B107	319	27600	SH	SOLE		27600	
AVNET INC	COM	053807103	259	23900	SH	SOLE		23900	
AVON PRODS INC	COM	054303102	3488	64742	SH	SOLE		64742	
BB&T CORPORATION	COM	054937107	3321	89789	SH	SOLE		89789	
BISYS GROUP INC	COM	055472104	339	21300	SH	SOLE		21300	
BJ SVCS CO	COM	055482103	489	15125	SH	SOLE		15125	
BJ'S WHOLESALE CLUB INC	COM	05548J106	412	22500	SH	SOLE		22500	
BOK FINANCIAL CORPORATION	COM	05561Q201	285	8800	SH	SOLE		8800	
BP PLC	COM	055622104	676	16621	SH	SOLE		16621	

BMC SOFTWARE INC	COM	055921100	1699	99293	SH	SOLE		99293	
BAKER HUGHES INC	COM	057224107	1986	61696	SH	SOLE		61696	
BALL CORP	COM	058498106	220	4288	SH	OTHER	01	4000	288
BANK OF AMERICA CORP	COM	060505104	27679	397856	SH	OTHER	01	397333	523
BANK NEW YORK INC	COM	064057102	4361	182017	SH	SOLE		182017	
BANC ONE CORP	COM	06423A103	9895	270716	SH	SOLE		270716	
BANKNORTH GROUP INC	COM	06646R107	990	43800	SH	SOLE		43800	
BARD C R INC	COM	067383109	934	16100	SH	SOLE		16100	
BARR LABS INC	COM	068306109	537	8250	SH	SOLE		8250	
BAXTER INTL INC	COM	071813109	2588	92433	SH	SOLE		92433	
BEA SYSTEMS INC	COM	073325102	133	11600	SH	SOLE		11600	
BEAR STEARNS COS INC	COM	073902108	2966	49927	SH	SOLE		49927	
BECKMAN COULTER INC	COM	075811109	835	28300	SH	SOLE		28300	
BECTON DICKINSON & CO	COM	075887109	2698	87913	SH	SOLE		87913	
BED BATH & BEYOND INC	COM	075896100	2339	67744	SH	SOLE		67744	
BELLSOUTH CORP	COM	079860102	12457	481523	SH	SOLE		481523	
BELO CORP	COM	080555105	574	26900	SH	SOLE		26900	
BEMIS	COM	081437105	541	10900	SH	SOLE		10900	
BENCHMARK ELECTRONICS INC	COM	08160H101	289	10100	SH	SOLE		10100	
BEST BUY INC	COM	086516101	1735	71844	SH	SOLE		71844	
BIOGEN INC	COM	090597105	934	23308	SH	SOLE		23308	
BIOMET INC	COM	090613100	2094	73070	SH	SOLE		73070	
BLACK & DECKER CORP	COM	091797100	236	5500	SH	SOLE		5500	
BLACK BOX CORPORATION	COM	091826107	372	8300	SH	SOLE		8300	
BLACK HILLS CORP	COM	092113109	451	17000	SH	SOLE		17000	
BLOCK H & R INC	COM	093671105	753	18722	SH	OTHER	01	18460	262
BOEING CO	COM	097023105	5523	167421	SH	SOLE		167421	
BOISE CASCADE CORP	COM	097383103	540	21400	SH	SOLE		21400	
BOSTON BEER INC	COM	100557107	196	13700	SH	SOLE		13700	
BOSTON SCIENTIFIC CORP	COM	101137107	3101	72940	SH	SOLE		72940	
BRISTOL MYERS SQUIBB CO	COM	110122108	10626	459000	SH	SOLE		459000	
BROADCOM CORP CL A	COM	111320107	711	47228	SH	SOLE		47228	
BROCADE COMMUNICATIONS SYS	COM	111621108	47	11400	SH	SOLE		11400	
BROWN FORMAN CORP	COM	115637209	1356	20743	SH	SOLE		20743	
BRUNSWICK CORP	COM	117043109	434	21828	SH	SOLE		21828	
BURLINGTON COAT FACTORY WRHS	COM	121579106	180	10000	SH	SOLE		10000	
BURLINGTON NRTHRN SF	COM	12189T104	1783	68532	SH	SOLE		68532	
BURLINGTON RES INC	COM	122014103	2067	48471	SH	SOLE		48471	
CBRL GROUP INC	COM	12489V106	211	7000	SH	SOLE		7000	
CDW COMPUTER CENTERS INC	COM	125129106	421	9600	SH	SOLE		9600	
C.H. ROBINSON WORLDWIDE INC	COM	12541W100	546	17500	SH	SOLE		17500	
CIGNA CORP	COM	125509109	2163	52612	SH	SOLE		52612	
CLECO CORPORATION	COM	12561W105	311	22200	SH	SOLE		22200	
CMS ENERGY CORP	COM	125896100	444	47000	SH	SOLE		47000	
CSG SYS INTL INC	COM	126349109	161	11800	SH	SOLE		11800	
CSX CORP	COM	126408103	685	24196	SH	SOLE		24196	
CTS CORP	COM	126501105	314	40500	SH	SOLE		40500	
CVS CORP	COM	126650100	1284	51440	SH	OTHER	01	50474	966
CABOT CORP	COM	127055101	300	11300	SH	SOLE		11300	
CACI INTERNATIONAL INC-CL A	COM	127190304	406	11400	SH	SOLE		11400	
CADENCE DESIGN SYSTEM	COM	127387108	312	26500	SH	SOLE		26500	
CALLAWAY GOLF COMPANY	COM	131193104	327	24700	SH	SOLE		24700	
CAMBREX CORP	COM	132011107	453	15000	SH	SOLE		15000	
CAMPBELL SOUP CO	COM	134429109	1441	61402	SH	SOLE		61402	
CAPITAL ONE FINL CORP	COM	14040H105	637	21447	SH	SOLE		21447	
CARDINAL HEALTH INC	COM	14149Y108	5549	93753	SH	SOLE		93753	
CARLISLE COS INC	COM	142339100	414	10000	SH	SOLE		10000	
CARMAX INC	COM	143130102	387	21627	SH	SOLE		21627	
CARNIVAL CORPORATION	COM	143658102	3467	138953	SH	SOLE		138953	
CASCADE NATURAL GAS CORP	COM	147339105	240	12000	SH	SOLE		12000	
CASEYS GEN STORES INC	COM	147528103	183	15000	SH	SOLE		15000	
CATALINA MARKETING CORP	COM	148867104	216	11700	SH	SOLE		11700	
CATERPILLAR INC DEL	COM	149123101	5021	109830	SH	SOLE		109830	
CENDANT CORPORATION	COM	151313103	1895	180800	SH	SOLE		180800	
CENTERPOINT ENERGY INC	COM	15189T107	572	67300	SH	SOLE		67300	
CENTEX CORP	COM	152312104	1295	25800	SH	SOLE		25800	
CENTURY TEL ENTERPRISE	COM	156700106	2197	74762	SH	OTHER	01	74345	417
CEPHALON INC	COM	156708109	224	4600	SH	SOLE		4600	
CHARTER ONE FINL INC	COM	160903100	1624	56535	SH	SOLE		56535	
CHECKFREE CORP	COM	162813109	282	17600	SH	SOLE		17600	
CHESAPEAKE CORP	COM	165159104	218	12200	SH	SOLE		12200	
CHEVRON TEXACO CORP	COM	166764100	15874	238782	SH	SOLE		238782	
CHIRON CORP	COM	170040109	356	9462	SH	SOLE		9462	
CHUBB CORP	COM	171232101	2671	51175	SH	SOLE		51175	
CIMAREX ENERGY CO	COM	171798101	447	24997	SH	SOLE		24997	
CINCINNATI FINL CORP	COM	172062101	391	10422	SH	SOLE		10422	
CINERGY CORP	COM	172474108	3447	102214	SH	SOLE		102214	
CIRCUIT CITY STORE INC	COM	172737108	502	67600	SH	SOLE		67600	
CISCO SYS INC	COM	17275R102	19475	1486621	SH	SOLE		1486621	
CINTAS CORP	COM	172908105	1326	28993	SH	SOLE		28993	
CITIGROUP INC	COM	172967101	43731	1242700	SH	OTHER	01	1241671	1,029
CITIZENS COMMUNICATIONS CO	COM	17453B101	448	42448	SH	SOLE		42448	
CITRIX SYS INC	COM	177376100	143	11647	SH	SOLE		11647	
CITY NATL CORP	COM	178566105	572	13000	SH	SOLE		13000	

CLEAR CHANNEL COMMUNIC	COM	184502102	4255	114107	SH	SOLE	114107
CLOROX CO DEL	COM	189054109	3508	85045	SH	SOLE	85045
COCA COLA CO	COM	191216100	20133	459242	SH	SOLE	459242
COCA COLA ENTERPRISES	COM	191219104	527	24271	SH	SOLE	24271
COHU INC	COM	192576106	495	33700	SH	SOLE	33700
COLGATE PALMOLIVE	COM	194162103	6073	115828	SH	SOLE	115828
COLONIAL BANCGROUP INC	COM	195493309	259	21700	SH	SOLE	21700
COMCAST CORP-CL A	COM	20030N101	6794	288235	SH	SOLE	288235
COMCAST CORP	COM	20030N200	3268	144678	SH	SOLE	144678
COMERICA INC	COM	200340107	1835	42442	SH	SOLE	42442
COMMERCIAL FEDERAL CORP	COM	201647104	577	24700	SH	SOLE	24700
COMPASS BANCSHARES INC	COM	20449H109	582	18600	SH	SOLE	18600
COMPUTER ASSOC INTL INC	COM	204912109	2311	171166	SH	SOLE	171166
COMPUTER SCIENCES CORP	COM	205363104	1604	46561	SH	SOLE	46561
COMVERSE TECHNOLOGY	COM	205862402	782	78000	SH	SOLE	78000
CONAGRA INC	COM	205887102	4306	172159	SH	SOLE	172159
CONCORD EFS INC	COM	206197105	1395	88598	SH	SOLE	88598
CONOCOPHILLIPS	COM	20825C104	9116	188391	SH	SOLE	188391
CONSOL ENERGY INC	COM	20854P109	249	14400	SH	SOLE	14400
CONSOLIDATED EDISON CO	COM	209115104	758	17710	SH	OTHER	17600
CONSTELLATION BRANDS INC	COM	21036P108	771	32500	SH	SOLE	32500
CONSTELLATION ENERGY GP	COM	210371100	234	8400	SH	SOLE	8400
CONVERGYS	COM	212485106	178	11754	SH	SOLE	11754
COOPER TIRE & RUBBER	COM	216831107	514	33500	SH	SOLE	33500
COORS ADOLPH CO	COM	217016104	674	11000	SH	SOLE	11000
COPART INC	COM	217204106	133	11200	SH	SOLE	11200
CORNING INC	COM	219350105	139	41900	SH	SOLE	41900
COSTCO WHOLESALE CORP	COM	22160K105	2322	82759	SH	SOLE	82759
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1745	33788	SH	SOLE	33788
COVENTRY HEALTH CARE	COM	222862104	215	7400	SH	SOLE	7400
COX COMMUNICATIONS INC	COM	224044107	470	16550	SH	SOLE	16550
COX RADIO INC	COM	224051102	258	11300	SH	SOLE	11300
CRANE CO	COM	224399105	333	16725	SH	SOLE	16725
CREE RESH INC	COM	225447101	177	10800	SH	SOLE	10800
CROMPTON CORPORATION	COM	227116100	60	10000	SH	SOLE	10000
CROWN CORK & SEAL INC	COM	228255105	175	22000	SH	SOLE	22000
CULLEN FROST BANKERS INC	COM	229899109	543	16600	SH	SOLE	16600
CUMMINS INC	COM	231021106	442	15700	SH	SOLE	15700
CYTEC INDS INC	COM	232820100	314	11500	SH	SOLE	11500
DPL INC	COM	233293109	1232	80300	SH	SOLE	80300
D.R. HORTON INC	COM	23331A109	383	22100	SH	SOLE	22100
DST SYSTEMS INC	COM	233326107	203	5700	SH	SOLE	5700
DTE ENERGY CO	COM	233331107	557	12000	SH	SOLE	12000
DANA CORP	COM	235811106	133	11305	SH	SOLE	11305
DANAHER CORP DEL	COM	235851102	1967	29932	SH	SOLE	29932
DEAN FOODS CO	COM	242370104	733	19744	SH	SOLE	19744
DEERE & CO	COM	244199105	1594	34764	SH	SOLE	34764
DEL MONTE FOODS	COM	24522P103	499	64814	SH	SOLE	64814
DELL COMPUTER CORP	COM	247025109	14327	535789	SH	SOLE	535789
DELPHI CORP	COM	247126105	331	41130	SH	SOLE	41130
DELTA AIR LINES INC DE	COM	247361108	447	36973	SH	SOLE	36973
DELUXE CORP	COM	248019101	1412	33551	SH	SOLE	33551
DEVON ENERGY CORP	COM	25179M103	1270	27673	SH	SOLE	27673
DEVRY INC	COM	251893103	189	11400	SH	SOLE	11400
DIAGNOSTIC PRODS CORP	COM	252450101	483	12500	SH	SOLE	12500
DIAMOND OFFSHORE DRILL	COM	25271C102	330	15100	SH	SOLE	15100
DIEBOLD INC	COM	253651103	1327	32200	SH	SOLE	32200
DILLARD DEPT STRS INC	COM	254067101	929	58600	SH	SOLE	58600
DISNEY WALT CO DEL	COM	254687106	6591	404102	SH	SOLE	404102
DOLE FOOD INC	COM	256605106	384	11800	SH	SOLE	11800
DOLLAR GEN CORP	COM	256669102	512	42886	SH	SOLE	42886
DOLLAR TREE STORES INC	COM	256747106	391	15900	SH	SOLE	15900
DOMINION RES INC VA	COM	25746U109	1015	18493	SH	SOLE	18493
DONNELLEY RR & SONS CO	COM	257867101	844	38765	SH	SOLE	38765
DOVER CORP	COM	260003108	2191	75123	SH	SOLE	75123
DOW CHEM CO	COM	260543103	9210	310088	SH	SOLE	310088
DOW JONES & CO INC	COM	260561105	291	6735	SH	SOLE	6735
DU PONT E I DE NEMOURS	COM	263534109	10603	250081	SH	SOLE	250081
DUKE POWER CO	COM	264399106	2272	116252	SH	SOLE	116252
DUN & BRADSTREET	COM	26483E100	254	7350	SH	SOLE	7350
E M C CORP MASS	COM	268648102	2430	395706	SH	SOLE	395706
ENSCO INTL INC	COM	26874Q100	295	10000	SH	SOLE	10000
EOG RESOURCES INC	COM	26875P101	1158	29019	SH	SOLE	29019
EASTMAN CHEM CO	COM	277432100	1155	31400	SH	SOLE	31400
EASTMAN KODAK CO	COM	277461109	2689	76738	SH	SOLE	76738
EATON CORP	COM	278058102	2148	27500	SH	SOLE	27500
EBAY INC	COM	278642103	3286	48457	SH	SOLE	48457
ECOLAB INC	COM	278865100	306	6176	SH	SOLE	6176
EDWARDS AG INC	COM	281760108	1282	38900	SH	SOLE	38900
EL PASO CORP	COM	28336L109	407	58500	SH	SOLE	58500
ELECTRONIC ARTS INC	COM	285512109	1718	34516	SH	SOLE	34516
ELECTRONIC DATA SYSTEMS	COM	285661104	2064	112003	SH	SOLE	112003
EMERSON ELEC CO	COM	291011104	6193	121783	SH	SOLE	121783
EMMIS COMMUNICATIONS	COM	291525103	225	10800	SH	SOLE	10800

EMPIRE DISTRICT ELECTRIC CO	COM	291641108	431	23700	SH	SOLE		23700	
EMULEX CORP	COM	292475209	186	10000	SH	SOLE		10000	
ENERGEN CORP	COM	29265N108	1013	34800	SH	SOLE		34800	
ENERGY EAST CORPORATION	COM	29266M109	245	11100	SH	SOLE		11100	
ENTERCOM COMMUNICATIONS CORP	COM	293639100	319	6800	SH	SOLE		6800	
ENTERGY CORP NEW	COM	29364G103	688	15100	SH	SOLE		15100	
EQUIFAX INC	COM	294429105	330	14257	SH	SOLE		14257	
EQUITABLE RES INC	COM	294549100	743	21200	SH	SOLE		21200	
EQUITY OFFICE PROPERTIES	COM	294741103	220	8800	SH	SOLE		8800	
ESTERLINE TECHNOLOGIES	COM	297425100	461	26100	SH	SOLE		26100	
EXELON CORP	COM	30161N101	2533	48000	SH	SOLE		48000	
EXPEDIA	COM	302125109	341	5100	SH	SOLE		5100	
EXPRESS SCRIPTS INC	COM	302182100	260	5408	SH	OTHER	01	5000	408
EXTENDED STAY AMERICA INC	COM	30224P101	227	15400	SH	SOLE		15400	
EXXON MOBIL CORP	COM	30231G102	57020	1631931	SH	OTHER	01	1631387	544
FMC TECHNOLOGIES INC	COM	30249U101	268	13125	SH	SOLE		13125	
FPL GROUP INC	COM	302571104	1575	26200	SH	SOLE		26200	
FAIR ISAAC & COMPANY INC	COM	303250104	397	9300	SH	SOLE		9300	
FAIRCHILD SEMICON INTL -CL A	COM	303726103	152	14200	SH	SOLE		14200	
FAMILY DOLLAR STORES	COM	307000109	238	7621	SH	SOLE		7621	
FEDERAL HOME LN MTG CO	COM	313400301	8000	135486	SH	SOLE		135486	
FANNIE MAE	COM	313586109	13696	212906	SH	OTHER	01	212640	266
FEDERATED DEPT STORES	COM	31410H101	1138	39563	SH	SOLE		39563	
FEDEX CORP	COM	31428X106	3733	68847	SH	SOLE		68847	
FERRO CORP	COM	315405100	244	10000	SH	SOLE		10000	
FIDELITY NATIONAL FINL INC	COM	316326107	1404	42780	SH	SOLE		42780	
FIFTH THIRD BANCORP	COM	316773100	6397	109260	SH	SOLE		109260	
FIRST AMERICAN CORP	COM	318522307	870	39200	SH	SOLE		39200	
FIRST BANCORP/PUERTO RICO	COM	318672102	203	9000	SH	SOLE		9000	
FIRST DATA CORP	COM	319963104	6024	170128	SH	OTHER	01	169884	244
FIRST HEALTH GROUP CORP	COM	320960107	244	10000	SH	SOLE		10000	
FIRST TENN NATL CORP	COM	337162101	391	10882	SH	SOLE		10882	
FIRST VA BANKS INC	COM	337477103	343	9200	SH	SOLE		9200	
FISERV INC	COM	337738108	1823	53708	SH	SOLE		53708	
FIRSTMERIT CORP	COM	337915102	286	13200	SH	SOLE		13200	
FIRSTENERGY CORP	COM	337932107	1576	47799	SH	SOLE		47799	
FLEET BOSTON FINANCIAL CORP	COM	339030108	8263	340032	SH	SOLE		340032	
FLUOR CORP	COM	343412102	358	12768	SH	SOLE		12768	
FLOWSERVE CORP	COM	34354P105	624	42200	SH	SOLE		42200	
FORD MOTOR CO	COM	345370860	4120	443029	SH	SOLE		443029	
FOREST LABS INC	COM	345838106	3416	34780	SH	SOLE		34780	
FORTUNE BRANDS INC	COM	349631101	1181	25386	SH	SOLE		25386	
FORWARD AIR CORPORATION	COM	349853101	194	10000	SH	SOLE		10000	
FOX ENTERTAINMENT GROUP	COM	35138T107	423	16300	SH	SOLE		16300	
FRANKLIN RES INC	COM	354613101	770	22600	SH	SOLE		22600	
FREEPORT/MCRN COPPER	COM	35671D857	451	26900	SH	SOLE		26900	
FULTON FINANCIAL CORP	COM	360271100	230	13000	SH	SOLE		13000	
GATX CORP	COM	361448103	1308	57300	SH	SOLE		57300	
GANNETT INC	COM	364730101	6018	83822	SH	SOLE		83822	
GAP INC DEL	COM	364760108	3569	229938	SH	SOLE		229938	
GENENTECH INC	COM	368710406	560	16900	SH	SOLE		16900	
GENERAL DYNAMICS CORP	COM	369550108	5612	70710	SH	SOLE		70710	
GENERAL ELEC CO	COM	369604103	48882	2007488	SH	SOLE		2007488	
GENERAL MLS INC	COM	370334104	4970	105857	SH	SOLE		105857	
GENERAL MTRS CORP	COM	370442105	5019	136167	SH	SOLE		136167	
GENERAL MTRS CORP	COM	370442832	611	57100	SH	SOLE		57100	
GENTEX CORP	COM	371901109	430	13600	SH	SOLE		13600	
GENUINE PARTS CO	COM	372460105	1289	41855	SH	SOLE		41855	
GENZYME CORP-GENL DIVISION	COM	372917104	1130	38209	SH	SOLE		38209	
GEORGIA PAC CORP	COM	373298108	866	53583	SH	SOLE		53583	
GILEAD SCIENCES INC	COM	375558103	394	11600	SH	SOLE		11600	
GILLETTE CO	COM	375766102	8070	265814	SH	SOLE		265814	
GOLDEN WEST FINL CORP	COM	381317106	2619	36471	SH	SOLE		36471	
GOLDMAN SACHS GROUP INC	COM	38141G104	5512	80936	SH	SOLE		80936	
GOODRICH CORP	COM	382388106	1807	98658	SH	SOLE		98658	
GOODYR TIRE&RUBR CO	COM	382550101	335	49206	SH	SOLE		49206	
GRAINGER W W INC	COM	384802104	1043	20227	SH	SOLE		20227	
GRANT PRIDECO INC	COM	38821G101	274	23500	SH	SOLE		23500	
GREAT LAKES CHEM CORP	COM	390568103	1249	52300	SH	SOLE		52300	
GREAT PLAINS ENERGY INC	COM	391164100	1030	45000	SH	SOLE		45000	
GREATER BAY BANCORP	COM	391648102	358	20730	SH	SOLE		20730	
GREENPOINT FINANCIAL CORP	COM	395384100	248	5500	SH	SOLE		5500	
GUIDANT CORP	COM	401698105	1322	42867	SH	SOLE		42867	
HCA INC	COM	404119109	3594	86608	SH	SOLE		86608	
HALLIBURTON CO	COM	406216101	2663	142333	SH	SOLE		142333	
JOHN HANCOCK FINANCIAL SERVIC	COM	410148106	850	30472	SH	SOLE		30472	
HANOVER COMPRESSOR CO	COM	410768105	224	24400	SH	SOLE		24400	
HARLEY DAVIDSON INC	COM	412822108	2734	59175	SH	SOLE		59175	
HARMAN INTL INDS INC	COM	413086109	470	7900	SH	SOLE		7900	
HARRAHS ENTMT INC	COM	413619107	406	10250	SH	SOLE		10250	
HARSCO CORP	COM	415864107	654	20500	SH	SOLE		20500	
ITT HARTFORD GROUP INC	COM	416515104	2562	56389	SH	SOLE		56389	
HASBRO INC	COM	418056107	226	19529	SH	SOLE		19529	
HAWAIIAN ELEC INDSTR	COM	419870100	2749	62500	SH	SOLE		62500	

HEALTHSOUTH CORP	COM	421924101	171	40707 SH	SOLE		40707	
HEALTH MGMT ASSOC INC	COM	421933102	541	30233 SH	SOLE		30233	
HEALTH NET INC	COM	42222G108	436	16500 SH	SOLE		16500	
HEINZ H J CO	COM	423074103	4836	147129 SH	SOLE		147129	
HELMERICH & PAYNE INC	COM	423452101	1200	42998 SH	SOLE		42998	
HENRY JACK & ASSOC INC	COM	426281101	200	16596 SH	SOLE		16596	
HERCULES INC	COM	427056106	135	15318 SH	SOLE		15318	
HERSHEY FOODS CORP	COM	427866108	1153	17100 SH	SOLE		17100	
HEWLETT PACKARD CO	COM	428236103	13531	779458 SH	SOLE		779458	
HIBERNIA CORP	COM	428656102	1032	53600 SH	SOLE		53600	
HILB ROGAL AND HAMILTON CO	COM	431294107	205	5000 SH	SOLE		5000	
HILLENBRAND INDS INC	COM	431573104	266	5500 SH	SOLE		5500	
HILTON HOTELS CORP	COM	432848109	767	60350 SH	SOLE		60350	
HOME DEPOT INC	COM	437076102	11622	483848 SH	OTHER	01	483148	700
HONEYWELL INTERNATIONAL INC	COM	438516106	5003	208451 SH	OTHER	01	208008	443
HORIZON OFFSHORE INC	COM	44043J105	60	12000 SH	SOLE		12000	
HOTELS.COM-CL A	COM	441477108	251	4600 SH	SOLE		4600	
HOUSEHOLD INTL INC	COM	441815107	3435	123513 SH	SOLE		123513	
HOUSTON EXPLORATION COMPANY	COM	442120101	251	8200 SH	SOLE		8200	
HUBBELL INC	COM	443510201	376	10700 SH	SOLE		10700	
HUDSON UNITED BANCORP	COM	444165104	457	14700 SH	SOLE		14700	
HUMANA INC	COM	444859102	303	30342 SH	SOLE		30342	
HUNTINGTON BANCSHARES	COM	446150104	683	36523 SH	SOLE		36523	
ICN PHARMACEUTICALS IN	COM	448924100	205	18800 SH	SOLE		18800	
ICU MED INC	COM	44930G107	280	7500 SH	SOLE		7500	
IDEC PHARMACEUTICALS C	COM	449370105	511	15400 SH	SOLE		15400	
IHOP CORP	COM	449623107	362	15100 SH	SOLE		15100	
IMC GLOBAL INC	COM	449669100	224	21000 SH	SOLE		21000	
IMS HEALTH INC	COM	449934108	1132	70732 SH	SOLE		70732	
ITT INDS INC IND	COM	450911102	1071	17655 SH	SOLE		17655	
IDACORP INC	COM	451107106	1495	60200 SH	SOLE		60200	
IDEXX LABS CORP	COM	45168D104	427	13000 SH	SOLE		13000	
IKON OFFICE SOLUTIONS INC	COM	451713101	270	37800 SH	SOLE		37800	
ILLINOIS TOOL WKS INC	COM	452308109	4370	67373 SH	SOLE		67373	
IMATION CORP	COM	45245A107	249	7100 SH	SOLE		7100	
INDEPENDENCE COMMUNITY BANK	COM	453414104	203	8000 SH	SOLE		8000	
INGRAM MICRO INC CL A	COM	457153104	266	21500 SH	SOLE		21500	
INTEGRATED DEVICE TECH INC	COM	458118106	183	21900 SH	SOLE		21900	
INTEL CORP	COM	458140100	21697	1393527 SH	SOLE		1393527	
INTERGRAPH CORP	COM	458683109	208	11700 SH	SOLE		11700	
INTL BUSINESS MACHINES	COM	459200101	25970	335100 SH	SOLE		335100	
INTL FLAVORS&FRAGRANCE	COM	459506101	314	8959 SH	SOLE		8959	
INTL GAME TECHNOLOGY	COM	459902102	861	11337 SH	SOLE		11337	
INTERNATIONAL PAPER CO	COM	460146103	3263	93322 SH	SOLE		93322	
INTRPUBLIC GRP COS INC	COM	460690100	1504	106801 SH	SOLE		106801	
INTERSIL CORP CL A	COM	46069S109	273	19600 SH	SOLE		19600	
INTUIT	COM	461202103	1812	38621 SH	SOLE		38621	
INVACARE CORP	COM	461203101	576	17300 SH	SOLE		17300	
IVAX CORP	COM	465823102	627	51700 SH	SOLE		51700	
J & J SNACK FOODS CORP	COM	466032109	554	15500 SH	SOLE		15500	
JDS UNIPHASE CORP	COM	46612J101	63	25580 SH	SOLE		25580	
JLG INDUSTRIES INC	COM	466210101	153	20300 SH	SOLE		20300	
JP MORGAN CHASE & CO	COM	46625H100	13812	575498 SH	SOLE		575498	
JABIL CIRCUIT INC	COM	466313103	736	41078 SH	SOLE		41078	
JACOBS ENGR GROUP INC	COM	469814107	470	13200 SH	SOLE		13200	
JANUS CAPITAL GROUP INC	COM	47102X105	1002	76630 SH	SOLE		76630	
JEFFERSON PILOT CORP	COM	475070108	1976	51850 SH	SOLE		51850	
JOHNSON & JOHNSON	COM	478160104	31673	589713 SH	OTHER	01	589152	561
JOHNSON CTLS INC	COM	478366107	2152	26845 SH	SOLE		26845	
JONES APPAREL GRP INC	COM	480074103	1148	32393 SH	SOLE		32393	
KLA INSTRS CORP	COM	482480100	760	21489 SH	SOLE		21489	
KANSAS CITY SOUTHERN	COM	485170302	310	25850 SH	SOLE		25850	
KB HOME	COM	48666K109	801	18700 SH	SOLE		18700	
KELLOGG CO	COM	487836108	3339	97437 SH	SOLE		97437	
KERR MCGEE CORP (NEW)	COM	492386107	1992	44971 SH	SOLE		44971	
KEYCORP NEW	COM	493267108	4875	193920 SH	SOLE		193920	
KEYSPAN ENERGY CORP	COM	49337W100	2188	62100 SH	SOLE		62100	
KIMBERLY CLARK CORP	COM	494368103	5691	119883 SH	SOLE		119883	
KINDER MORGAN INC	COM	49455P101	441	10428 SH	OTHER	01	10316	112
KING PHARMACEUTICALS INC	COM	495582108	474	27556 SH	SOLE		27556	
KNIGHT RIDDER INC	COM	499040103	1214	19200 SH	SOLE		19200	
KNIGHT TRANSPORTATION INC	COM	499064103	315	15000 SH	SOLE		15000	
KOHL'S CORP	COM	500255104	3329	59496 SH	SOLE		59496	
KRAFT FOODS INC-A	COM	50075N104	467	12000 SH	SOLE		12000	
KROGER CO	COM	501044101	1961	126938 SH	SOLE		126938	
KRONOS INC	COM	501052104	411	11100 SH	SOLE		11100	
LA Z BOY CHAIR CO	COM	505336107	261	10900 SH	SOLE		10900	
LACLEDE GROUP INC	COM	505597104	603	24900 SH	SOLE		24900	
LAM RESH CORP	COM	512807108	158	14600 SH	SOLE		14600	
LANDAMERICA FINANCIAL GROUP	COM	514936103	234	6600 SH	SOLE		6600	
LEGGETT & PLATT INC	COM	524660107	569	25339 SH	SOLE		25339	
LEGG MASON INC	COM	524901105	587	12100 SH	SOLE		12100	
LEHMAN BROS HLDGS INC	COM	524908100	3334	62569 SH	SOLE		62569	
LENNAR CORP	COM	526057104	697	13500 SH	SOLE		13500	

LEXMARK INTERNATIONAL INC - C	COM	529771107	1744	28822	SH	OTHER	01	28294	528
LIBERTY CORP	COM	530370105	582	15000	SH	SOLE		15000	
LIBERTY MEDIA CORP	COM	530718105	1849	206800	SH	SOLE		206800	
LILLY ELI & CO	COM	532457108	14856	233957	SH	SOLE		233957	
LIMITED BRANDS INC	COM	532716107	3152	226259	SH	SOLE		226259	
LINCARE HOLDINGS INC	COM	532791100	357	11300	SH	SOLE		11300	
LINCOLN NATL CORP IND	COM	534187109	2075	65695	SH	SOLE		65695	
LINEAR TECHNOLOGY CORP	COM	535678106	2255	87675	SH	SOLE		87675	
LIZ CLAIBORNE INC	COM	539320101	1324	44666	SH	SOLE		44666	
LOCKHEED MARTIN CORP	COM	539830109	4069	70462	SH	SOLE		70462	
LOEWS CORP	COM	540424108	1305	29345	SH	SOLE		29345	
LOWES COS INC	COM	548661107	6660	177591	SH	SOLE		177591	
LUBRIZOL CORP	COM	549271104	744	24400	SH	SOLE		24400	
LYONDELL PETROCHEMICAL	COM	552078107	747	59100	SH	SOLE		59100	
M & T BANK CORPORATION	COM	55261F104	317	4000	SH	SOLE		4000	
MBIA INC	COM	55262C100	1152	26267	SH	OTHER	01	25841	426
MBNA CORP	COM	55262L100	5178	272238	SH	SOLE		272238	
MDU RES GROUP INC	COM	552690109	565	21900	SH	SOLE		21900	
MGIC INVT CORP WIS	COM	552848103	1245	30156	SH	SOLE		30156	
MANDALAY RESORT GROUP	COM	562567107	269	8800	SH	SOLE		8800	
MARATHON OIL CORP	COM	565849106	688	32329	SH	SOLE		32329	
MARCUS CORP	COM	566330106	328	23100	SH	SOLE		23100	
MARSH & MCLENNAN INC	COM	571748102	6648	143864	SH	SOLE		143864	
MARSHALL & ILSLEY CORP	COM	571834100	1731	63205	SH	SOLE		63205	
MARRIOTT INTL INC	COM	571903202	705	21461	SH	SOLE		21461	
MARTIN MARIETTA MATERIALS	COM	573284106	239	7800	SH	SOLE		7800	
MASCO CORP	COM	574599106	1769	84028	SH	SOLE		84028	
MASSEY ENERGY CO	COM	576206106	128	13210	SH	SOLE		13210	
MATTEL INC	COM	577081102	1064	55574	SH	SOLE		55574	
MAXIM INTEGRATED PRODS	COM	57772K101	2273	68805	SH	SOLE		68805	
MAY DEPT STORES CO	COM	577778103	2047	89056	SH	SOLE		89056	
MAYTAG CORP	COM	578592107	818	28700	SH	SOLE		28700	
MCDONALDS CORP	COM	580135101	4332	269405	SH	SOLE		269405	
MCGRAW HILL COS INC	COM	580645109	2007	33211	SH	SOLE		33211	
MCKESSON CORP	COM	58155Q103	999	36944	SH	SOLE		36944	
MEADWESTVACO CORP	COM	583334107	861	34832	SH	SOLE		34832	
MEDIMMUNE INC	COM	584699102	1072	39448	SH	SOLE		39448	
MEDTRONIC INC	COM	585055106	11696	256500	SH	SOLE		256500	
MELLON FINANCIAL CORP	COM	58551A108	901	34500	SH	SOLE		34500	
MENTOR CORP MINN	COM	587188103	639	16600	SH	SOLE		16600	
MERCANTILE BANKSHARES	COM	587405101	270	7000	SH	SOLE		7000	
MERCK & CO INC	COM	589331107	28387	501440	SH	OTHER	01	500794	646
MERCURY INTERACTIVE CO	COM	589405109	804	27130	SH	SOLE		27130	
MERRILL LYNCH & CO INC	COM	590188108	8377	220731	SH	SOLE		220731	
METHODE ELECTRS INC	COM	591520200	286	26085	SH	SOLE		26085	
METLIFE INC	COM	59156R108	2213	81826	SH	SOLE		81826	
MICREL INC	COM	594793101	584	65000	SH	SOLE		65000	
MICROSOFT CORP	COM	594918104	53751	1039671	SH	OTHER	01	1039221	450
MICROCHIP TECHNOLOGY INC	COM	595017104	1161	47475	SH	SOLE		47475	
MICRON TECHNOLOGY INC	COM	595112103	690	70800	SH	SOLE		70800	
MID ATLANTIC MED SVCS	COM	59523C107	240	7400	SH	SOLE		7400	
MILLENIUM PHARMACEUTICALS	COM	599902103	80	10100	SH	SOLE		10100	
MOHAWK INDS INC	COM	608190104	404	7100	SH	SOLE		7100	
MOLEX INC	COM	608554101	1067	46306	SH	SOLE		46306	
MONSANTO CP	COM	61166W101	1774	92134	SH	SOLE		92134	
MOODY'S CORP	COM	615369105	601	14563	SH	SOLE		14563	
MORGAN STANLEY	COM	617446448	11963	299678	SH	SOLE		299678	
MOTOROLA INC	COM	620076109	4845	560149	SH	SOLE		560149	
MURPHY OIL CORP	COM	626717102	934	21800	SH	SOLE		21800	
MYLAN LABS INC	COM	628530107	1096	31400	SH	SOLE		31400	
NCR CORPORATION	COM	62886E108	547	23048	SH	SOLE		23048	
NVR INC	COM	62944T105	424	1300	SH	SOLE		1300	
NATIONAL CITY CORP	COM	635405103	4899	179318	SH	SOLE		179318	
NATIONAL FUEL GAS CO	COM	636180101	267	12900	SH	SOLE		12900	
NATIONAL INSTRS CORP	COM	636518102	523	16100	SH	SOLE		16100	
NATIONAL SEMICONDUCTOR	COM	637640103	430	28655	SH	SOLE		28655	
NAUTICA ENTERPRISES INC	COM	639089101	111	10000	SH	SOLE		10000	
NDC HEALTH CORP	COM	639480102	259	13000	SH	SOLE		13000	
NETWORK APPLIANCE INC	COM	64120L104	444	44400	SH	SOLE		44400	
NEW YORK TIMES CO	COM	650111107	1543	33732	SH	SOLE		33732	
NEWELL CO	COM	651229106	1574	51892	SH	SOLE		51892	
NEWFIELD EXPL CO	COM	651290108	404	11200	SH	SOLE		11200	
NEWMONT MNG CORP HOLDING CO	COM	651639106	2752	94782	SH	SOLE		94782	
NEXTEL COMMUNICATIONS	COM	65332V103	1713	148282	SH	SOLE		148282	
NICOR INC	COM	654086107	1971	57920	SH	SOLE		57920	
NIKE INC	COM	654106103	2514	56524	SH	SOLE		56524	
NISOURCE INC	COM	65473P105	1783	89128	SH	SOLE		89128	
NORDSTROM INC	COM	655664100	719	37900	SH	SOLE		37900	
NORFOLK SOUTHERN CORP	COM	655844108	1483	74196	SH	SOLE		74196	
NORTH FORK BANCORPORAT	COM	659424105	410	12152	SH	SOLE		12152	
NORTHEAST UTILS	COM	664397106	394	26000	SH	SOLE		26000	
NORTHERN TR CORP	COM	665859104	446	12729	SH	SOLE		12729	
NORTHROP GRUMMAN CORP	COM	666807102	3460	35669	SH	SOLE		35669	
NORTHWESTERN CORPORATION	COM	668074107	339	66800	SH	SOLE		66800	

NOVELLUS SYSTEMS INC	COM	670008101	1017	36225	SH	SOLE		36225	
NUCOR CORP	COM	670346105	1012	24500	SH	SOLE		24500	
NVIDIA CORP	COM	670666104	669	58100	SH	SOLE		58100	
OKLAHOMA GAS & ELEC CO	COM	670837103	2566	145800	SH	SOLE		145800	
OCCIDENTAL PETE CORP	COM	674599105	3677	129240	SH	OTHER	01	128957	283
OCEAN ENERGY GROUP	COM	67481E106	341	17100	SH	SOLE		17100	
OFFICE DEPOT INC	COM	676220106	1258	85236	SH	SOLE		85236	
OIL STATES INTERNATIONAL INC	COM	678026105	129	10000	SH	SOLE		10000	
OLD NATIONAL BANCORP	COM	680033107	255	10474	SH	SOLE		10474	
OLD REP INTL CORP	COM	680223104	622	22200	SH	SOLE		22200	
OMNICOM GROUP INC	COM	681919106	3462	53590	SH	SOLE		53590	
ON ASSIGNMENT INC	COM	682159108	166	19500	SH	SOLE		19500	
ORACLE CORP	COM	68389X105	10363	959510	SH	SOLE		959510	
OWENS & MINOR INC	COM	690732102	164	10000	SH	SOLE		10000	
OXFORD HEALTH PLANS IN	COM	691471106	558	15300	SH	SOLE		15300	
PMI GROUP INC	COM	69344M101	868	28890	SH	OTHER	01	28500	390
PNC FINANCIAL SERVICES GROUP	COM	693475105	2452	58530	SH	SOLE		58530	
PNM RESOURCES INC	COM	69349H107	405	17000	SH	SOLE		17000	
PPG INDS INC	COM	693506107	2650	52845	SH	SOLE		52845	
PPL CORP	COM	69351T106	642	18500	SH	SOLE		18500	
PACCAR INC	COM	693718108	733	15883	SH	SOLE		15883	
PACKAGING CORP OF AMERICA	COM	695156109	536	29400	SH	SOLE		29400	
PACTIV CORPORATION	COM	695257105	690	31584	SH	SOLE		31584	
PALL CORP	COM	696429307	431	25854	SH	SOLE		25854	
PARAMETRIC TECHNOLOGY	COM	699173100	25	10000	SH	SOLE		10000	
PARK ELECTROCHEMICAL CORP	COM	700416209	259	13500	SH	SOLE		13500	
PARKER HANNIFIN CORP	COM	701094104	1259	27292	SH	SOLE		27292	
PAYCHEX INC	COM	704326107	1141	40908	SH	SOLE		40908	
PENNEY J C INC	COM	708160106	1542	67028	SH	SOLE		67028	
PEOPLES BK BRIDGEPORT	COM	710198102	737	29230	SH	SOLE		29230	
PEOPLES ENERGY CORP	COM	711030106	2240	57963	SH	SOLE		57963	
PEOPLESOFT INC	COM	712713106	1542	84280	SH	SOLE		84280	
PEP BOYS-MANNY MOE & JACK	COM	713278109	224	19300	SH	SOLE		19300	
PEPCO HOLDINGS INC	COM	713291102	386	19910	SH	SOLE		19910	
PEPSI BOTTLING GROUP INC	COM	713409100	351	13641	SH	SOLE		13641	
PEPSICO INC	COM	713448108	14271	338026	SH	SOLE		338026	
PERFORMANCE FOOD GROUP	COM	713755106	638	18800	SH	SOLE		18800	
PERKIN ELMER INC	COM	714046109	846	102600	SH	SOLE		102600	
PFIZER INC	COM	717081103	37955	1241592	SH	OTHER	01	1240378	1,214
PHARMACEUTICAL PROD DEVELOPME	COM	717124101	220	7500	SH	SOLE		7500	
PHARMACIA CORPORATION	COM	71713U102	8914	213264	SH	SOLE		213264	
PHELPS DODGE CORP	COM	717265102	215	6800	SH	SOLE		6800	
PIER 1 IMPORTS INC	COM	720279108	225	11900	SH	SOLE		11900	
PINNACLE WEST CAP CORP	COM	723484101	1565	45900	SH	SOLE		45900	
PITNEY BOWES INC	COM	724479100	2534	77598	SH	OTHER	01	77086	512
PLEXUS CORP	COM	729132100	293	33400	SH	SOLE		33400	
POGO PRODUCING CO	COM	730448107	235	6300	SH	SOLE		6300	
POLYCOM INC	COM	73172K104	200	21000	SH	SOLE		21000	
PRAXAIR INC	COM	74005P104	1683	29132	SH	SOLE		29132	
PRECISION CASTPARTS CO	COM	740189105	703	29000	SH	SOLE		29000	
PREMCO INC	COM	74045Q104	934	42000	SH	SOLE		42000	
T ROWE PRICE GROUP INC	COM	74144T108	1407	51588	SH	SOLE		51588	
PRIMA ENERGY CORP	COM	741901201	367	16400	SH	SOLE		16400	
PRINCIPAL FINANCIAL GROUP	COM	74251V102	1152	38230	SH	SOLE		38230	
PROCTER & GAMBLE CO	COM	742718109	24099	280420	SH	SOLE		280420	
PROGRESS ENERGY INC	COM	743263105	1370	31600	SH	SOLE		31600	
PROGRESSIVE CORP OHIO	COM	743315103	1229	24758	SH	SOLE		24758	
PROVIDENT FINANCIAL GROUP	COM	743866105	305	11700	SH	SOLE		11700	
PRUDENTIAL INSURANCE COMPANY	COM	744320102	2955	93093	SH	SOLE		93093	
PUBLIC SVC ENTERPRISE	COM	744573106	1502	46800	SH	SOLE		46800	
PUGET ENERGY INC	COM	745310102	2254	102200	SH	SOLE		102200	
PULTE HOMES INC	COM	745867101	689	14400	SH	SOLE		14400	
QLOGIC CORP	COM	747277101	947	27442	SH	SOLE		27442	
QUALCOMM INC	COM	747525103	5262	144605	SH	SOLE		144605	
QUESTAR CORP	COM	748356102	481	17300	SH	SOLE		17300	
QUICKSILVER INC	COM	74838C106	264	9900	SH	SOLE		9900	
QWEST COMMUNICATIONS INTL	COM	749121109	135	26963	SH	SOLE		26963	
RPC INC	COM	749660106	232	20000	SH	SOLE		20000	
RPM INTERNATIONAL INC	COM	749685103	396	25900	SH	SOLE		25900	
RADIAN GROUP INC	COM	750236101	766	20618	SH	SOLE		20618	
RADIOSHACK CORPORATION	COM	750438103	413	22029	SH	SOLE		22029	
RALCORP HLDGS INC	COM	751028101	319	12700	SH	SOLE		12700	
RATIONAL SOFTWARE CORP	COM	75409P202	107	10271	SH	SOLE		10271	
RAYMOND JAMES FINANCIA	COM	754730109	213	7200	SH	SOLE		7200	
RAYTHEON COMPANY	COM	755111507	2529	82228	SH	SOLE		82228	
REEBOK INTL LTD	COM	758110100	244	8300	SH	SOLE		8300	
REGIONS FINL CORP	COM	758940100	1841	55184	SH	SOLE		55184	
REHABCARE GROUP INC	COM	759148109	286	15000	SH	SOLE		15000	
REINSURANCE GROUP AMER	COM	759351109	214	7900	SH	SOLE		7900	
RELIANT RESOURCES INC	COM	75952B105	64	19900	SH	SOLE		19900	
RESMED INC	COM	761152107	306	10000	SH	SOLE		10000	
REYNOLDS & REYNOLDS CO	COM	761695105	1118	43900	SH	SOLE		43900	
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	1431	33971	SH	SOLE		33971	
ROBERT HALF INTL INC	COM	770323103	357	22132	SH	SOLE		22132	

ROCKWELL AUTOMATION INC	COM	773903109	1433	69181	SH	SOLE		69181	
ROCKWELL COLLINS INC	COM	774341101	530	22806	SH	SOLE		22806	
ROHM & HAAS CO	COM	775371107	1654	50923	SH	SOLE		50923	
ROPER INDS INC NEW	COM	776696106	454	12400	SH	SOLE		12400	
ROWAN COS INC	COM	779382100	1286	56650	SH	SOLE		56650	
RUBY TUESDAY INC	COM	781182100	187	10800	SH	SOLE		10800	
RUDDICK CORP	COM	781258108	179	13100	SH	SOLE		13100	
RYANS FAMILY STEAK HOUSE	COM	783519101	170	15000	SH	SOLE		15000	
RYDER SYS INC	COM	783549108	591	26328	SH	SOLE		26328	
SBC COMMUNICATIONS INC	COM	78387G103	23184	855195	SH	SOLE		855195	
SEI INVESTMENTS COMPANY	COM	784117103	522	19200	SH	SOLE		19200	
SLM CORP	COM	78442P106	3334	32100	SH	SOLE		32100	
SPX CORP	COM	784635104	322	8600	SH	SOLE		8600	
SWS GROUP INC	COM	78503N107	415	30600	SH	SOLE		30600	
SABRE HOLDINGS CORP	COM	785905100	357	19713	SH	SOLE		19713	
SAFECO CORP	COM	786429100	226	6505	SH	SOLE		6505	
SAFEWAY INC	COM	786514208	2238	95800	SH	OTHER	01	94786	1,014
ST JUDE MED INC	COM	790849103	630	15873	SH	SOLE		15873	
ST PAUL COS INC	COM	792860108	2777	81552	SH	SOLE		81552	
SAKS INCORPORATED	COM	79377W108	167	14200	SH	SOLE		14200	
SANMINA-SCI CORP	COM	800907107	112	24911	SH	SOLE		24911	
SARA LEE CORP	COM	803111103	4255	189031	SH	SOLE		189031	
SCANA CORP	COM	80589M102	817	26400	SH	SOLE		26400	
SCHERING PLOUGH CORP	COM	806605101	8167	367881	SH	SOLE		367881	
SCHLUMBERGER LTD	COM	806857108	3413	81087	SH	SOLE		81087	
SCHWAB CHARLES CORP	COM	808513105	2639	243265	SH	SOLE		243265	
SCIENTIFIC ATLANTA INC	COM	808655104	789	66516	SH	SOLE		66516	
SCOTTS CO	COM	810186106	358	7300	SH	SOLE		7300	
SEALED AIR CORP	COM	81211K100	1015	27200	SH	SOLE		27200	
SEARS ROEBUCK & CO	COM	812387108	1534	64060	SH	SOLE		64060	
SELECTIVE INS GROUP IN	COM	816300107	206	8200	SH	SOLE		8200	
SEMPRA ENERGY	COM	816851109	336	14200	SH	SOLE		14200	
SERVICEMASTER COMPANY	COM	81760N109	447	40300	SH	SOLE		40300	
SHAW GROUP INC	COM	820280105	183	11100	SH	SOLE		11100	
SHERWIN WILLIAMS CO	COM	824348106	353	12507	SH	SOLE		12507	
SIEBEL SYSTEMS INC	COM	826170102	170	22946	SH	SOLE		22946	
SIGMA ALDRICH CORP	COM	826552101	419	8600	SH	SOLE		8600	
SKYWEST INC	COM	830879102	288	22000	SH	SOLE		22000	
SMUCKER (JM) CO NEW	COM	832696405	662	16624	SH	SOLE		16624	
SMURFIT-STONE CONTRAINER CORP	COM	832727101	382	24800	SH	SOLE		24800	
SNAP ON INC	COM	833034101	431	15350	SH	SOLE		15350	
SOLECTRON CORP	COM	834182107	412	116028	SH	SOLE		116028	
SOLUTIA INC	COM	834376105	47	13000	SH	SOLE		13000	
SONOCO PRODS CO	COM	835495102	495	21600	SH	SOLE		21600	
SOUTHERN CO	COM	842587107	2833	99800	SH	SOLE		99800	
SOUTHTRUST CORP	COM	844730101	1073	43174	SH	SOLE		43174	
SOUTHWEST AIRLS CO	COM	844741108	2452	176382	SH	SOLE		176382	
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	354	12300	SH	SOLE		12300	
SOUTHWESTERN ENERGY CO	COM	845467109	151	13200	SH	SOLE		13200	
SOVEREIGN BANCORP INC	COM	845905108	610	43400	SH	SOLE		43400	
SPHERION CORP	COM	848420105	206	30700	SH	SOLE		30700	
SPRINT CORP (FON GROUP)	COM	852061100	3234	223347	SH	SOLE		223347	
SPRINT CORP (PCS GROUP)	COM	852061506	239	54600	SH	SOLE		54600	
STANDARD PAC CORP NEW	COM	85375C101	213	8600	SH	SOLE		8600	
STANDARD REGISTER CO	COM	853887107	243	13500	SH	SOLE		13500	
STAPLES INC	COM	855030102	1127	61559	SH	SOLE		61559	
STARBUCKS CORP	COM	855244109	1050	51520	SH	SOLE		51520	
STARWOOD HOTELS AND RESORTS	COM	85590A203	956	40282	SH	SOLE		40282	
STATE ST BOSTON CORP	COM	857477103	2628	67395	SH	SOLE		67395	
STATEN ISLAND BANCORP INC	COM	857550107	205	10200	SH	SOLE		10200	
STEWART & STEVENSON SERVICES	COM	860342104	341	24100	SH	SOLE		24100	
STEWART ENTERPRISES IN	COM	860370105	60	10700	SH	SOLE		10700	
STEWART INFO SVCS	COM	860372101	404	18900	SH	SOLE		18900	
STONE ENERGY CORP	COM	861642106	297	8900	SH	SOLE		8900	
STONERIDGE INC	COM	86183P102	263	22100	SH	SOLE		22100	
STRYKER CORP	COM	863667101	1222	18213	SH	SOLE		18213	
STURM RUGER & CO INC	COM	864159108	139	14500	SH	SOLE		14500	
SUN MICROSYSTEMS INC	COM	866810104	1889	607340	SH	SOLE		607340	
SUNGARD DATA SYS INC	COM	867363103	1285	54536	SH	SOLE		54536	
SUNOCO INC	COM	86764P109	994	29970	SH	SOLE		29970	
SUNRISE ASSISTED LIVING INC	COM	86768K106	224	9000	SH	SOLE		9000	
SUNTRUST BKS INC	COM	867914103	3315	58239	SH	SOLE		58239	
SUPERVALU INC	COM	868536103	378	22924	SH	SOLE		22924	
SWIFT TRANSPORTATION CO INC	COM	870756103	324	16200	SH	SOLE		16200	
SYMANTEC CORP	COM	871503108	1574	38846	SH	SOLE		38846	
SYMBOL TECHNOLOGIES IN	COM	871508107	517	62884	SH	SOLE		62884	
SYNOPSYS INC	COM	871607107	545	11820	SH	SOLE		11820	
SYNOVUS FINL CORP	COM	87161C105	835	43045	SH	SOLE		43045	
SYSCO CORP	COM	871829107	3528	118431	SH	SOLE		118431	
TECO ENERGY INC	COM	872375100	2251	145508	SH	SOLE		145508	
TJX COS INC NEW	COM	872540109	2079	106501	SH	OTHER	01	105641	860
TMP WORLDWIDE INC	COM	872941109	181	15984	SH	SOLE		15984	
TXU CORPORATION	COM	873168108	239	12800	SH	SOLE		12800	
TARGET CORP	COM	87612E106	6687	222911	SH	OTHER	01	221648	1,263

TECH DATA CORP	COM	878237106	744	27600	SH	SOLE		27600	
TECHNITROL INC	COM	878555101	268	16600	SH	SOLE		16600	
TEKTRONIX INC	COM	879131100	839	46134	SH	SOLE		46134	
TELEFLEX INC	COM	879369106	249	5800	SH	SOLE		5800	
TELEPHONE & DATA SYS	COM	879433100	879	18700	SH	SOLE		18700	
TEMPLE INLAND INC	COM	879868107	533	11900	SH	SOLE		11900	
TENET HEALTHCARE CORP	COM	88033G100	640	39010	SH	SOLE		39010	
TERADYNE INC	COM	880770102	658	50594	SH	SOLE		50594	
TETRA TECH INC	COM	88162G103	235	19300	SH	SOLE		19300	
TEXAS INSTRS INC	COM	882508104	6209	413663	SH	SOLE		413663	
TEXTRON INC	COM	883203101	1746	40603	SH	SOLE		40603	
THERMO ELECTRON CORP	COM	883556102	393	19552	SH	SOLE		19552	
THOMAS & BETTS CORP	COM	884315102	184	10900	SH	SOLE		10900	
THOR INDUSTRIES INC	COM	885160101	344	10000	SH	SOLE		10000	
3M CO	COM	88579Y101	11100	90025	SH	SOLE		90025	
TIDEWATER INC	COM	886423102	1085	34900	SH	SOLE		34900	
TIFFANY & CO NEW	COM	886547108	502	21003	SH	SOLE		21003	
TOOTSIE ROLL INDS INC	COM	890516107	559	18227	SH	SOLE		18227	
TORCHMARK CORP	COM	891027104	997	27290	SH	SOLE		27290	
TORO CO	COM	891092108	211	3300	SH	SOLE		3300	
TOTAL SYSTEM SERVICES INC	COM	891906109	270	20000	SH	SOLE		20000	
TOYS R US	COM	892335100	399	39900	SH	SOLE		39900	
TRANSATLANTIC HLDGS IN	COM	893521104	350	5250	SH	SOLE		5250	
TRAVELERS PROPERTY CASUALTY C	COM	89420G109	386	26332	SH	SOLE		26332	
TRAVELERS PROPERTY CASUALTY C	COM	89420G406	2178	148669	SH	SOLE		148669	
TRIARC COS INC	COM	895927101	286	10900	SH	SOLE		10900	
TRIBUNE CO NEW	COM	896047107	4523	99491	SH	SOLE		99491	
TRUSTCO BANK CORP NY	COM	898349105	127	11800	SH	SOLE		11800	
TYCO INTERNATIONAL LTD	COM	902124106	4757	278524	SH	SOLE		278524	
TYSON FOODS INC	COM	902494103	134	11905	SH	SOLE		11905	
UCI	COM	902737105	196	12600	SH	SOLE		12600	
UST INC	COM	902911106	1208	36137	SH	SOLE		36137	
US BANCORP	COM	902973304	7599	358101	SH	SOLE		358101	
USEC INC	COM	90333E108	105	17500	SH	SOLE		17500	
US ONCOLOGY INC	COM	90338W103	125	14400	SH	SOLE		14400	
UNION PAC CORP	COM	907818108	2072	34602	SH	SOLE		34602	
UNION PLANTERS CORP	COM	908068109	1436	51027	SH	SOLE		51027	
UNIONBANCAL CORPORATION	COM	908906100	295	7500	SH	SOLE		7500	
UNISOURCE ENERGY CORP HOLDING	COM	909205106	2030	117400	SH	SOLE		117400	
UNISYS CORP	COM	909214108	204	20600	SH	SOLE		20600	
UNIT CORP	COM	909218109	338	18200	SH	SOLE		18200	
UNITED BANKSHARES INC	COM	909907107	247	8500	SH	SOLE		8500	
UNITED PARCEL SERVICE	COM	911312106	9249	146619	SH	SOLE		146619	
UNITED STATES CELLULAR	COM	911684108	335	13400	SH	SOLE		13400	
UNITED TECHNOLOGIES CO	COM	913017109	7036	113595	SH	OTHER	01	113322	273
UNITEDHEALTH GROUP INC	COM	91324P102	4298	51469	SH	SOLE		51469	
UNITRIN INC	COM	913275103	868	29700	SH	SOLE		29700	
UNIVERSAL FST PRODS IN	COM	913543104	333	15600	SH	SOLE		15600	
UNIVERSAL HLTH SVCS INC	COM	913903100	248	5500	SH	SOLE		5500	
UNIVISION COMMUNICATIONS-A	COM	914906102	719	29362	SH	SOLE		29362	
UNOCAL CORP	COM	915289102	698	22820	SH	SOLE		22820	
UNUMPROVIDENT CORP	COM	91529Y106	1043	59464	SH	SOLE		59464	
TNT FREIGHTWAYS CORP	COM	916906100	368	12800	SH	SOLE		12800	
VALERO ENERGY CORP	COM	91913Y100	708	19178	SH	SOLE		19178	
VALSPAR CORP	COM	920355104	552	12500	SH	SOLE		12500	
VECTOR GROUP LTD	COM	92240M108	157	13510	SH	SOLE		13510	
VERITAS SOFTWARE CO	COM	923436109	988	63252	SH	SOLE		63252	
VERISIGN INC	COM	92343E102	98	12200	SH	SOLE		12200	
VERITAS DGC INC	COM	92343P107	79	10000	SH	SOLE		10000	
VERIZON COMMUNICATIONS	COM	92343V104	25860	667346	SH	SOLE		667346	
VERTEX PHARMACEUTICALS	COM	92532F100	203	12800	SH	SOLE		12800	
VIACOM INC	COM	925524308	13393	328576	SH	SOLE		328576	
VIAD CORP.	COM	92552R109	230	10300	SH	SOLE		10300	
VINTAGE PETE INC	COM	927460105	696	66000	SH	SOLE		66000	
VISHAY INTERTECHNOLOGY	COM	928298108	385	34404	SH	SOLE		34404	
VISTEON CORP	COM	92839U107	455	65313	SH	SOLE		65313	
VULCAN MATERIALS CO	COM	929160109	750	20013	SH	SOLE		20013	
WGL HOLDINGS INC	COM	92924F106	328	13700	SH	SOLE		13700	
WISCONSIN PUBLIC SERVICE	COM	92931B106	485	12500	SH	SOLE		12500	
WACHOVIA CORP	COM	929903102	12339	338608	SH	SOLE		338608	
WADDELL & REED FINAN - CL A	COM	930059100	224	11400	SH	SOLE		11400	
WAL MART STORES INC	COM	931142103	40389	799617	SH	SOLE		799617	
WALGREEN CO	COM	931422109	5930	203168	SH	SOLE		203168	
WALLACE COMPUTER SVCS INC	COM	932270101	290	13500	SH	SOLE		13500	
WASHINGTON MUT INC	COM	939322103	8903	257820	SH	OTHER	01	257423	397
WASHINGTON POST -CL B	COM	939640108	369	500	SH	SOLE		500	
WASTE MANAGEMENT INC	COM	94106L109	2454	107071	SH	SOLE		107071	
WATERS CORP	COM	941848103	220	10103	SH	SOLE		10103	
WATSON PHARMACEUTICALS	COM	942683103	977	34542	SH	SOLE		34542	
WEBSTER FINANCIAL CORP	COM	947890109	212	6100	SH	SOLE		6100	
WELLPOINT HEALTH NETWORK	COM	94973H108	1937	27215	SH	SOLE		27215	
WELLS FARGO COMPANY (NEW)	COM	949746101	18916	403591	SH	OTHER	01	402950	641
WERNER ENTERPRISES INC	COM	950755108	588	27300	SH	SOLE		27300	
WESTAR ENERGY INC	COM	95709T100	179	18100	SH	SOLE		18100	

WESTPORT RESOURCES CORP	COM	961418100	206	9900 SH	SOLE	9900
WESTWOOD ONE INC	COM	961815107	254	6800 SH	SOLE	6800
WEYERHAEUSER CO	COM	962166104	2869	58311 SH	SOLE	58311
WHIRLPOOL CORP	COM	963320106	710	13600 SH	SOLE	13600
WHITNEY HOLDING CORP	COM	966612103	233	7000 SH	SOLE	7000
WILLIAMS SONOMA INC	COM	969904101	353	13000 SH	SOLE	13000
WILMINGTON TRUST CORP	COM	971807102	285	9000 SH	SOLE	9000
WINN DIXIE STORES INC	COM	974280109	1131	73993 SH	SOLE	73993
WISCONSIN ENERGY CORP	COM	976657106	781	31000 SH	SOLE	31000
WORTHINGTON INDUSTRIES	COM	981811102	459	30100 SH	SOLE	30100
WRIGLEY WM JR CO	COM	982526105	1650	30061 SH	SOLE	30061
WYETH	COM	983024100	8507	227448 SH	SOLE	227448
XTO ENERGY INC	COM	98385X106	437	17700 SH	SOLE	17700
XCEL ENERGY INC	COM	98389B100	795	72300 SH	SOLE	72300
XILINX INC	COM	983919101	1220	59220 SH	SOLE	59220
XEROX CORP	COM	984121103	137	16995 SH	SOLE	16995
YAHOO! INC	COM	984332106	1687	103184 SH	SOLE	103184
YUM! BRANDS INC	COM	988498101	1238	51095 SH	SOLE	51095
ZEBRA TECHNOLOGIES CORP	COM	989207105	584	10200 SH	SOLE	10200
ZENITH NATL INS CORP	COM	989390109	226	9600 SH	SOLE	9600
ZIMMER HOLDINGS INC	COM	98956P102	1447	34862 SH	SOLE	34862
ZIONS BANCORPORATION	COM	989701107	744	18900 SH	SOLE	18900
ACE LTD	COM	G0070K103	1271	43321 SH	SOLE	43321
COOPER INDUSTRIES LTD	COM	G24182100	814	22333 SH	SOLE	22333
INGERSOLL RAND CO. LTD CLASS	COM	G4776G101	1246	28933 SH	SOLE	28933
NABORS INDUSTRIES LTD	COM	G6359F103	205	5805 SH	SOLE	5805
TRANSOCEAN INC	COM	G90078109	2208	95163 SH	SOLE	95163
XL CAPITAL LTD - CLASS A	COM	G98255105	596	7720 SH	SOLE	7720
UBS AG-REG	COM	H8920M855	557	11576 SH	SOLE	11576

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