

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**
SEC Accession No. **0000910886-01-500008**

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FILER

NORTHWESTERN MUTUAL INVESTMENT SERVICES LLC

CIK: **910886** | IRS No.: **390509570** | State of Incorporation: **WI** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-06374** | Film No.: **01696775**

Mailing Address
720 E WISCONSIN AVE
MILWAUKEE WI 53202

Business Address
720 EAST WISCONSIN AVE
MILWAUKEE WI 53202
4142992508

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, 2001

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: Northwestern Mutual Investment Services, LLC
Address: 720 E. Wisconsin Ave.
Milwaukee, WI 53202

13F File Number: 28-6374

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: Barbara Courtney
Title: Assistant Treasurer
Phone: 414-299-2418

/S/ Barbara Courtney Milwaukee, Wisconsin July 6, 2001

Report Type (Check only one.):
[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager: None

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 3209

Form 13F Information Table Value Total (000's): \$6,596,985

List of Other Included Managers:

| FORM 13F NO. | FILE NO. | NAME |
|-----------------|----------|--|
| 1 | 28-229 | The Northwestern Mutual Life Insurance Company |

<TABLE>
Form 13F Information Table
<CAPTION>

| NAME OF ISSUER | TITLE OF CLASS | --CUSIP-- | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHER MANAGERS | VOTING AUTHORITY | | |
|-------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------------|------------------|----------|----------|
| | | | | | | | | | --SOLE-- | -SHARED- | --NONE-- |
| <S> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> |
| HAWAIIAN ELECTRIC | COM | 419870100 | 84 | 2200 | SH | | DEFINED | 1 | | 2200 | |
| HAWAIIAN ELECTRIC | COM | 419870100 | 256 | 6700 | SH | | DEFINED | 1 | | 6700 | |

| | | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| 21ST CENTURY TELECOM GRP | COM | 90130P983 | 0 | 300 | SH | DEFINED 1 | 300 |
| 21ST CENTURY TELECOM GRP | COM | 90130P983 | 0 | 850 | SH | DEFINED 1 | 850 |
| 3COM CORPORATION | COM | 885535104 | 119 | 23000 | SH | DEFINED 1 | 23000 |
| 3COM CORPORATION | COM | 885535104 | 361 | 69600 | SH | DEFINED 1 | 69600 |
| A T & T WIRELESS GROUP | COM | 001957406 | 15 | 900 | SH | DEFINED 1 | 900 |
| A T & T WIRELESS GROUP | COM | 001957406 | 65 | 4000 | SH | DEFINED 1 | 4000 |
| A T & T WIRELESS GROUP | COM | 001957406 | 615 | 37600 | SH | DEFINED 1 | 37600 |
| ABBOTT LABORATORIES INC. | COM | 002824100 | 9578 | 199500 | SH | DEFINED 1 | 199500 |
| ABBOTT LABORATORIES INC. | COM | 002824100 | 581 | 12100 | SH | DEFINED 1 | 12100 |
| ABBOTT LABORATORIES INC. | COM | 002824100 | 13020 | 271200 | SH | DEFINED 1 | 271200 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 1037 | 23300 | SH | DEFINED 1 | 23300 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 392 | 8800 | SH | DEFINED 1 | 8800 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 298 | 6700 | SH | DEFINED 1 | 6700 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 3600 | 80900 | SH | DEFINED 1 | 80900 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 20430 | 459100 | SH | DEFINED 1 | 459100 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 899 | 20200 | SH | DEFINED 1 | 20200 |
| ABMAC FINANCIAL GROUP INC | COM | 023139108 | 792 | 13600 | SH | DEFINED 1 | 13600 |
| ABMAC FINANCIAL GROUP INC | COM | 023139108 | 47 | 800 | SH | DEFINED 1 | 800 |
| ABMAC FINANCIAL GROUP INC | COM | 023139108 | 1327 | 22800 | SH | DEFINED 1 | 22800 |
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| ACCREDO HEALTH INC | COM | 00437V104 | 120 | 3300 | SH | DEFINED 1 | 3300 |
| ACCREDO HEALTH INC | COM | 00437V104 | 2229 | 61500 | SH | DEFINED 1 | 61500 |
| ACE LTD | COM | G0070K103 | 539 | 13800 | SH | DEFINED 1 | 13800 |
| ACE LTD | COM | G0070K103 | 10722 | 274300 | SH | DEFINED 1 | 274300 |
| ACXIOM CORP | COM | 005125109 | 76 | 6000 | SH | DEFINED 1 | 6000 |
| ACXIOM CORP | COM | 005125109 | 232 | 18300 | SH | DEFINED 1 | 18300 |
| ADC TELECOMMUNICATION | COM | 000886101 | 691 | 100300 | SH | DEFINED 1 | 100300 |
| ADC TELECOMMUNICATION | COM | 000886101 | 42 | 6100 | SH | DEFINED 1 | 6100 |
| ADC TELECOMMUNICATION | COM | 000886101 | 43 | 6200 | SH | DEFINED 1 | 6200 |
| ADC TELECOMMUNICATION | COM | 000886101 | 457 | 66300 | SH | DEFINED 1 | 66300 |
| ADC TELECOMMUNICATION | COM | 000886101 | 9287 | 1347900 | SH | DEFINED 1 | 1347900 |
| ADC TELECOMMUNICATION | COM | 000886101 | 939 | 136300 | SH | DEFINED 1 | 136300 |
| ADELPHIA COMMUNICATIONS | COM | 006848105 | 358 | 8600 | SH | DEFINED 1 | 8600 |
| ADELPHIA COMMUNICATIONS | COM | 006848105 | 3363 | 80700 | SH | DEFINED 1 | 80700 |
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 1457 | 31000 | SH | DEFINED 1 | 31000 |
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 89 | 1900 | SH | DEFINED 1 | 1900 |
| ADOBE SYSTEMS INCORPORATED | COM | 00724F101 | 1983 | 42200 | SH | DEFINED 1 | 42200 |
| ADOLPH COORS CO. | COM | 217016104 | 241 | 4800 | SH | DEFINED 1 | 4800 |
| ADOLPH COORS CO. | COM | 217016104 | 15 | 300 | SH | DEFINED 1 | 300 |
| ADOLPH COORS CO. | COM | 217016104 | 326 | 6500 | SH | DEFINED 1 | 6500 |
| ADTRAN | COM | 00738A106 | 57 | 2700 | SH | DEFINED 1 | 2700 |
| ADTRAN | COM | 00738A106 | 171 | 8100 | SH | DEFINED 1 | 8100 |
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| ADVANCED FIBRE COMMUNICATIONS | COM | 00754A105 | 379 | 16500 | SH | DEFINED 1 | 16500 |
| ADVANCED MICRO DEVICES, INC. | COM | 007903107 | 1271 | 44000 | SH | DEFINED 1 | 44000 |
| ADVANCED MICRO DEVICES, INC. | COM | 007903107 | 78 | 2700 | SH | DEFINED 1 | 2700 |
| ADVANCED MICRO DEVICES, INC. | COM | 007903107 | 1727 | 59800 | SH | DEFINED 1 | 59800 |
| ADVANCEPCS | COM | 00790K109 | 13 | 200 | SH | DEFINED 1 | 200 |
| ADVANCEPCS | COM | 00790K109 | 726 | 11500 | SH | DEFINED 1 | 11500 |
| ADVANCEPCS | COM | 00790K109 | 13323 | 211100 | SH | DEFINED 1 | 211100 |
| ADVENT SOFTWARE, INC. | COM | 007974108 | 155 | 2400 | SH | DEFINED 1 | 2400 |
| ADVENT SOFTWARE, INC. | COM | 007974108 | 136 | 2100 | SH | DEFINED 1 | 2100 |
| ADVENT SOFTWARE, INC. | COM | 007974108 | 557 | 8600 | SH | DEFINED 1 | 8600 |
| ADVENT SOFTWARE, INC. | COM | 007974108 | 408 | 6300 | SH | DEFINED 1 | 6300 |
| ADVENT SOFTWARE, INC. | COM | 007974108 | 7809 | 120600 | SH | DEFINED 1 | 120600 |
| AES CORPORATION | COM | 00130H105 | 2949 | 68500 | SH | DEFINED 1 | 68500 |
| AES CORPORATION | COM | 00130H105 | 181 | 4200 | SH | DEFINED 1 | 4200 |
| AES CORPORATION | COM | 00130H105 | 4008 | 93100 | SH | DEFINED 1 | 93100 |
| AETNA INC. | COM | 00817Y108 | 481 | 18593 | SH | DEFINED 1 | 18593 |
| AETNA INC. | COM | 00817Y108 | 28 | 1100 | SH | DEFINED 1 | 1100 |
| AETNA INC. | COM | 00817Y108 | 654 | 25263 | SH | DEFINED 1 | 25263 |
| AFFILIATED COMPUTER SERVICES, | COM | 008190100 | 244 | 3400 | SH | DEFINED 1 | 3400 |
| AFFILIATED COMPUTER SERVICES, | COM | 008190100 | 733 | 10200 | SH | DEFINED 1 | 10200 |
| AFLAC, INC. | COM | 001055102 | 2154 | 68400 | SH | DEFINED 1 | 68400 |
| AFLAC, INC. | COM | 001055102 | 129 | 4100 | SH | DEFINED 1 | 4100 |
| AFLAC, INC. | COM | 001055102 | 2929 | 93000 | SH | DEFINED 1 | 93000 |
| AGCO CORP | COM | 001084102 | 44 | 4800 | SH | DEFINED 1 | 4800 |
| AGCO CORP | COM | 001084102 | 134 | 14600 | SH | DEFINED 1 | 14600 |
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| AGILENT TECHNOLOGIES | COM | 00846U101 | 115 | 3546 | SH | DEFINED 1 | 3546 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 2599 | 79980 | SH | DEFINED 1 | 79980 |
| AGL RESOURCES INC. | COM | 001204106 | 88 | 3700 | SH | DEFINED 1 | 3700 |
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| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 1354 | 29600 | SH | DEFINED 1 | 29600 |
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| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 82 | 1800 | SH | DEFINED 1 | 1800 |
| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 288 | 6300 | SH | DEFINED 1 | 6300 |
| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 3248 | 71000 | SH | DEFINED 1 | 71000 |
| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 1839 | 40200 | SH | DEFINED 1 | 40200 |
| AIRBORNE INC | COM | 009269101 | 38 | 3300 | SH | DEFINED 1 | 3300 |
| AIRBORNE INC | COM | 009269101 | 114 | 9800 | SH | DEFINED 1 | 9800 |

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|--------------------------------|-----|-----------|------|--------|----|-----------|--------|
| AIRGAS INC. | COM | 009363102 | 55 | 4600 | SH | DEFINED 1 | 4600 |
| AIRGAS INC. | COM | 009363102 | 98 | 8200 | SH | DEFINED 1 | 8200 |
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| AIRGATE PCS INC | COM | 009367103 | 100 | 2100 | SH | DEFINED 1 | 2100 |
| AIRGATE PCS INC | COM | 009367103 | 1952 | 40900 | SH | DEFINED 1 | 40900 |
| AK STEEL HOLDING CORPORATION | COM | 001547108 | 92 | 7300 | SH | DEFINED 1 | 7300 |
| AK STEEL HOLDING CORPORATION | COM | 001547108 | 276 | 22000 | SH | DEFINED 1 | 22000 |
| ALASKA AIR GROUP | COM | 011659109 | 52 | 1800 | SH | DEFINED 1 | 1800 |
| ALASKA AIR GROUP | COM | 011659109 | 156 | 5400 | SH | DEFINED 1 | 5400 |
| ALBANY INTERNATIONAL | COM | 012348108 | 40 | 2116 | SH | DEFINED 1 | 2116 |
| ALBANY INTERNATIONAL | COM | 012348108 | 120 | 6326 | SH | DEFINED 1 | 6326 |
| ALBEMARLE CORPORATION | COM | 012653101 | 72 | 3100 | SH | DEFINED 1 | 3100 |
| ALBEMARLE CORPORATION | COM | 012653101 | 218 | 9400 | SH | DEFINED 1 | 9400 |
| ALBERTO-CULVER COMPANY | COM | 013068101 | 307 | 7300 | SH | DEFINED 1 | 7300 |
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| ALBERTO-CULVER COMPANY | COM | 013068101 | 416 | 9900 | SH | DEFINED 1 | 9900 |
| ALBERTSON'S INC | COM | 013104104 | 1585 | 52850 | SH | DEFINED 1 | 52850 |
| ALBERTSON'S INC | COM | 013104104 | 96 | 3212 | SH | DEFINED 1 | 3212 |
| ALBERTSON'S INC | COM | 013104104 | 2151 | 71726 | SH | DEFINED 1 | 71726 |
| ALCAN ALUMINIUM LTD | COM | 013716105 | 1723 | 41000 | SH | DEFINED 1 | 41000 |
| ALCAN ALUMINIUM LTD | COM | 013716105 | 105 | 2500 | SH | DEFINED 1 | 2500 |
| ALCAN ALUMINIUM LTD | COM | 013716105 | 2341 | 55700 | SH | DEFINED 1 | 55700 |
| ALCOA INC | COM | 013817101 | 4397 | 111608 | SH | DEFINED 1 | 111608 |
| ALCOA INC | COM | 013817101 | 266 | 6760 | SH | DEFINED 1 | 6760 |
| ALCOA INC | COM | 013817101 | 557 | 14140 | SH | DEFINED 1 | 14140 |
| ALCOA INC | COM | 013817101 | 5463 | 138664 | SH | DEFINED 1 | 138664 |
| ALCOA INC | COM | 013817101 | 5976 | 151668 | SH | DEFINED 1 | 151668 |
| ALEXANDER & BALDWIN INC. | COM | 014482103 | 70 | 2700 | SH | DEFINED 1 | 2700 |
| ALEXANDER & BALDWIN INC. | COM | 014482103 | 214 | 8300 | SH | DEFINED 1 | 8300 |
| ALLEGHENY ENERGY INC. | COM | 017361106 | 762 | 15800 | SH | DEFINED 1 | 15800 |
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| ALLEGHENY ENERGY INC. | COM | 017361106 | 1037 | 21500 | SH | DEFINED 1 | 21500 |
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| ALLERGAN INCORPORATED | COM | 018490102 | 1975 | 23100 | SH | DEFINED 1 | 23100 |
| ALLETE INC | COM | 018522102 | 124 | 5500 | SH | DEFINED 1 | 5500 |
| ALLETE INC | COM | 018522102 | 376 | 16700 | SH | DEFINED 1 | 16700 |
| ALLIANT ENERGY | COM | 018802108 | 157 | 5400 | SH | DEFINED 1 | 5400 |
| ALLIANT ENERGY | COM | 018802108 | 472 | 16200 | SH | DEFINED 1 | 16200 |
| ALLMERICA FINANCIAL CORPORATIO | COM | 019754100 | 207 | 3600 | SH | DEFINED 1 | 3600 |
| ALLMERICA FINANCIAL CORPORATIO | COM | 019754100 | 627 | 10900 | SH | DEFINED 1 | 10900 |
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| ALLSTATE CORPORATION | COM | 020002101 | 251 | 5700 | SH | DEFINED 1 | 5700 |
| ALLSTATE CORPORATION | COM | 020002101 | 5641 | 128228 | SH | DEFINED 1 | 128228 |
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| ALLTEL CORPORATION | COM | 020039103 | 147 | 2400 | SH | DEFINED 1 | 2400 |
| ALLTEL CORPORATION | COM | 020039103 | 3363 | 54900 | SH | DEFINED 1 | 54900 |
| ALTADIS SA | COM | 544401200 | 143 | 10000 | SH | DEFINED 1 | 10000 |
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| AMDOCS LTD | COM | G02602103 | 8024 | 149000 | SH | DEFINED 1 | 149000 |
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| AMERADA HESS CORP | COM | 023551104 | 1252 | 15500 | SH | DEFINED 1 | 15500 |
| AMEREN CORPORATION | COM | 023608102 | 756 | 17700 | SH | DEFINED 1 | 17700 |
| AMEREN CORPORATION | COM | 023608102 | 47 | 1100 | SH | DEFINED 1 | 1100 |
| AMEREN CORPORATION | COM | 023608102 | 1029 | 24100 | SH | DEFINED 1 | 24100 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 175 | 4750 | SH | DEFINED 1 | 4750 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 524 | 14250 | SH | DEFINED 1 | 14250 |
| AMERICAN ELECTRIC POWER CO INC | COM | 025537101 | 1918 | 41540 | SH | DEFINED 1 | 41540 |
| AMERICAN ELECTRIC POWER CO INC | COM | 025537101 | 115 | 2500 | SH | DEFINED 1 | 2500 |
| AMERICAN ELECTRIC POWER CO INC | COM | 025537101 | 2605 | 56420 | SH | DEFINED 1 | 56420 |
| AMERICAN EXPRESS COMPANY | COM | 025816109 | 6658 | 171600 | SH | DEFINED 1 | 171600 |
| AMERICAN EXPRESS COMPANY | COM | 025816109 | 404 | 10400 | SH | DEFINED 1 | 10400 |
| AMERICAN EXPRESS COMPANY | COM | 025816109 | 9048 | 233200 | SH | DEFINED 1 | 233200 |
| AMERICAN FINANCIAL GROUP, INC. | COM | 025932104 | 136 | 4500 | SH | DEFINED 1 | 4500 |
| AMERICAN FINANCIAL GROUP, INC. | COM | 025932104 | 412 | 13600 | SH | DEFINED 1 | 13600 |
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| AMERICAN GENERAL CORPORATION | COM | 026351106 | 182 | 3920 | SH | DEFINED 1 | 3920 |
| AMERICAN GENERAL CORPORATION | COM | 026351106 | 4095 | 88150 | SH | DEFINED 1 | 88150 |
| AMERICAN GREETINGS CORP. | COM | 026375105 | 90 | 8200 | SH | DEFINED 1 | 8200 |

| | | | | | | | |
|---------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| AMERICAN GREETINGS CORP. | COM | 026375105 | 6 | 500 | SH | DEFINED 1 | 500 |
| AMERICAN GREETINGS CORP. | COM | 026375105 | 122 | 11100 | SH | DEFINED 1 | 11100 |
| AMERICAN HOME PRODUCTS | COM | 026609107 | 9882 | 169100 | SH | DEFINED 1 | 169100 |
| AMERICAN HOME PRODUCTS | COM | 026609107 | 596 | 10200 | SH | DEFINED 1 | 10200 |
| AMERICAN HOME PRODUCTS | COM | 026609107 | 760 | 13000 | SH | DEFINED 1 | 13000 |
| AMERICAN HOME PRODUCTS | COM | 026609107 | 7264 | 124300 | SH | DEFINED 1 | 124300 |
| AMERICAN HOME PRODUCTS | COM | 026609107 | 13430 | 229800 | SH | DEFINED 1 | 229800 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 25823 | 300267 | SH | DEFINED 1 | 300267 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 1567 | 18219 | SH | DEFINED 1 | 18219 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 297 | 3450 | SH | DEFINED 1 | 3450 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 1015 | 11800 | SH | DEFINED 1 | 11800 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 11455 | 133200 | SH | DEFINED 1 | 133200 |
| AMERICAN INTERNATIONAL GROUP, I | COM | 026874107 | 35096 | 408092 | SH | DEFINED 1 | 408092 |
| AMERICAN POWER CONVERSION | COM | 029066107 | 371 | 25100 | SH | DEFINED 1 | 25100 |
| AMERICAN POWER CONVERSION | COM | 029066107 | 22 | 1500 | SH | DEFINED 1 | 1500 |
| AMERICAN POWER CONVERSION | COM | 029066107 | 505 | 34100 | SH | DEFINED 1 | 34100 |
| AMERICAN STANDARD COMPANIES IN | COM | 029712106 | 282 | 4700 | SH | DEFINED 1 | 4700 |
| AMERICAN STANDARD COMPANIES IN | COM | 029712106 | 853 | 14200 | SH | DEFINED 1 | 14200 |
| AMERICAN TOWER CORP | COM | 029912201 | 765 | 37000 | SH | DEFINED 1 | 37000 |
| AMERICAN TOWER CORP | COM | 029912201 | 15360 | 743122 | SH | DEFINED 1 | 743122 |
| AMERICAN WATER WORKS INC. | COM | 030411102 | 221 | 6700 | SH | DEFINED 1 | 6700 |
| AMERICAN WATER WORKS INC. | COM | 030411102 | 663 | 20100 | SH | DEFINED 1 | 20100 |
| AMERICAN WATES INDUSTRIES | COM | 019589308 | 474 | 25400 | SH | DEFINED 1 | 25400 |
| AMERICAN WATES INDUSTRIES | COM | 019589308 | 28 | 1500 | SH | DEFINED 1 | 1500 |
| AMERICAN WATES INDUSTRIES | COM | 019589308 | 644 | 34500 | SH | DEFINED 1 | 34500 |
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| AMERICREDIT CORP | COM | 03060R101 | 852 | 16400 | SH | DEFINED 1 | 16400 |
| AMERISOURCE HEALTH CORP-CL A | COM | 03071P102 | 199 | 3600 | SH | DEFINED 1 | 3600 |
| AMERISOURCE HEALTH CORP-CL A | COM | 03071P102 | 597 | 10800 | SH | DEFINED 1 | 10800 |
| AMETEK INCORPORATED | COM | 031100100 | 67 | 2200 | SH | DEFINED 1 | 2200 |
| AMETEK INCORPORATED | COM | 031100100 | 202 | 6600 | SH | DEFINED 1 | 6600 |
| AMEY PLC | COM | 025661000 | 86 | 17500 | SH | DEFINED 1 | 17500 |
| AMGEN INC | COM | 031162100 | 8317 | 134400 | SH | DEFINED 1 | 134400 |
| AMGEN INC | COM | 031162100 | 501 | 8100 | SH | DEFINED 1 | 8100 |
| AMGEN INC | COM | 031162100 | 192 | 3100 | SH | DEFINED 1 | 3100 |
| AMGEN INC | COM | 031162100 | 514 | 8300 | SH | DEFINED 1 | 8300 |
| AMGEN INC | COM | 031162100 | 650 | 10500 | SH | DEFINED 1 | 10500 |
| AMGEN INC | COM | 031162100 | 4814 | 77800 | SH | DEFINED 1 | 77800 |
| AMGEN INC | COM | 031162100 | 7302 | 118000 | SH | DEFINED 1 | 118000 |
| AMGEN INC | COM | 031162100 | 11299 | 182600 | SH | DEFINED 1 | 182600 |
| AMR CORPORATION | COM | 001765106 | 701 | 19400 | SH | DEFINED 1 | 19400 |
| AMR CORPORATION | COM | 001765106 | 43 | 1200 | SH | DEFINED 1 | 1200 |
| AMR CORPORATION | COM | 001765106 | 954 | 26400 | SH | DEFINED 1 | 26400 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 895 | 48400 | SH | DEFINED 1 | 48400 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 54 | 2900 | SH | DEFINED 1 | 2900 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1217 | 65800 | SH | DEFINED 1 | 65800 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 1733 | 32077 | SH | DEFINED 1 | 32077 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 104 | 1919 | SH | DEFINED 1 | 1919 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 2359 | 43662 | SH | DEFINED 1 | 43662 |
| ANALOG DEVICES | COM | 032654105 | 2007 | 46400 | SH | DEFINED 1 | 46400 |
| ANALOG DEVICES | COM | 032654105 | 121 | 2800 | SH | DEFINED 1 | 2800 |
| ANALOG DEVICES | COM | 032654105 | 2729 | 63100 | SH | DEFINED 1 | 63100 |
| ANDREW CORPORATION | COM | 034425108 | 193 | 10462 | SH | DEFINED 1 | 10462 |
| ANDREW CORPORATION | COM | 034425108 | 11 | 600 | SH | DEFINED 1 | 600 |
| ANDREW CORPORATION | COM | 034425108 | 263 | 14237 | SH | DEFINED 1 | 14237 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 4796 | 116400 | SH | DEFINED 1 | 116400 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 293 | 7100 | SH | DEFINED 1 | 7100 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 198 | 4800 | SH | DEFINED 1 | 4800 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 667 | 16200 | SH | DEFINED 1 | 16200 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 7342 | 178200 | SH | DEFINED 1 | 178200 |
| ANHEUSER-BUSCH COS INC | COM | 035229103 | 6514 | 158100 | SH | DEFINED 1 | 158100 |
| ANTEC CORP | COM | 03664P105 | 32 | 2600 | SH | DEFINED 1 | 2600 |
| ANTEC CORP | COM | 03664P105 | 96 | 7800 | SH | DEFINED 1 | 7800 |
| AOL TIME WARNER INC | COM | 00184A105 | 29590 | 558300 | SH | DEFINED 1 | 558300 |
| AOL TIME WARNER INC | COM | 00184A105 | 1791 | 33800 | SH | DEFINED 1 | 33800 |
| AOL TIME WARNER INC | COM | 00184A105 | 398 | 7500 | SH | DEFINED 1 | 7500 |
| AOL TIME WARNER INC | COM | 00184A105 | 1842 | 34750 | SH | DEFINED 1 | 34750 |
| AOL TIME WARNER INC | COM | 00184A105 | 1344 | 25350 | SH | DEFINED 1 | 25350 |
| AOL TIME WARNER INC | COM | 00184A105 | 17040 | 321500 | SH | DEFINED 1 | 321500 |
| AOL TIME WARNER INC | COM | 00184A105 | 13796 | 260300 | SH | DEFINED 1 | 260300 |
| AOL TIME WARNER INC | COM | 00184A105 | 40211 | 758700 | SH | DEFINED 1 | 758700 |
| AON CORPORATION | COM | 037389103 | 1158 | 33075 | SH | DEFINED 1 | 33075 |
| AON CORPORATION | COM | 037389103 | 71 | 2025 | SH | DEFINED 1 | 2025 |
| AON CORPORATION | COM | 037389103 | 1572 | 44900 | SH | DEFINED 1 | 44900 |
| APACHE CORP | COM | 037411105 | 807 | 15900 | SH | DEFINED 1 | 15900 |
| APACHE CORP | COM | 037411105 | 51 | 1000 | SH | DEFINED 1 | 1000 |
| APACHE CORP | COM | 037411105 | 1101 | 21700 | SH | DEFINED 1 | 21700 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 74 | 3000 | SH | DEFINED 1 | 3000 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 905 | 36800 | SH | DEFINED 1 | 36800 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 175 | 7100 | SH | DEFINED 1 | 7100 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 153 | 6200 | SH | DEFINED 1 | 6200 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 16836 | 684400 | SH | DEFINED 1 | 684400 |

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|--------------------------------|-------|-----------|-------|--------|-----|-----------|--------|
| APOGENT TECHNOLOGIES | COM | 03760A101 | 531 | 21600 | SH | DEFINED 1 | 21600 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 3191 | 129700 | SH | DEFINED 1 | 129700 |
| APOLLO GROUP INC. | COM | 037604105 | 327 | 7750 | SH | DEFINED 1 | 7750 |
| APOLLO GROUP INC. | COM | 037604105 | 986 | 23350 | SH | DEFINED 1 | 23350 |
| APPLE COMPUTER, INC. | COM | 037833100 | 1071 | 44600 | SH | DEFINED 1 | 44600 |
| APPLE COMPUTER, INC. | COM | 037833100 | 65 | 2700 | SH | DEFINED 1 | 2700 |
| APPLE COMPUTER, INC. | COM | 037833100 | 1457 | 60700 | SH | DEFINED 1 | 60700 |
| APPLERA CORP-APPLIED BIOSYSTEM | COM | 038020103 | 728 | 27200 | SH | DEFINED 1 | 27200 |
| APPLERA CORP-APPLIED BIOSYSTEM | COM | 038020103 | 43 | 1600 | SH | DEFINED 1 | 1600 |
| APPLERA CORP-APPLIED BIOSYSTEM | COM | 038020103 | 990 | 37000 | SH | DEFINED 1 | 37000 |
| APPLIED MATERIALS INC | COM | 038222105 | 5338 | 104400 | SH | DEFINED 1 | 104400 |
| APPLIED MATERIALS INC | COM | 038222105 | 322 | 6300 | SH | DEFINED 1 | 6300 |
| APPLIED MATERIALS INC | COM | 038222105 | 235 | 4600 | SH | DEFINED 1 | 4600 |
| APPLIED MATERIALS INC | COM | 038222105 | 2270 | 44400 | SH | DEFINED 1 | 44400 |
| APPLIED MATERIALS INC | COM | 038222105 | 7255 | 141900 | SH | DEFINED 1 | 141900 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 683 | 38500 | SH | DEFINED 1 | 38500 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 41 | 2300 | SH | DEFINED 1 | 2300 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 8 | 442 | SH | DEFINED 1 | 442 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 147 | 8308 | SH | DEFINED 1 | 8308 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 3032 | 170982 | SH | DEFINED 1 | 170982 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 927 | 52300 | SH | DEFINED 1 | 52300 |
| APRIA HEALTHCARE GROUP, INC. | COM | 037933108 | 104 | 3600 | SH | DEFINED 1 | 3600 |
| APRIA HEALTHCARE GROUP, INC. | COM | 037933108 | 312 | 10800 | SH | DEFINED 1 | 10800 |
| ARCH WIRELESS INC | COM | 039392105 | 22 | 134177 | SH | DEFINED 1 | 134177 |
| ARCH WIRELESS INC | CONVT | 039392113 | 0 | 32686 | PRN | DEFINED 1 | 32686 |
| ARCH WIRELESS INC | COM | 039392303 | 6 | 35377 | SH | DEFINED 1 | 35377 |
| ARCHER DANIELS MIDLAND COMPANY | COM | 039483102 | 1063 | 81804 | SH | DEFINED 1 | 81804 |
| ARCHER DANIELS MIDLAND COMPANY | COM | 039483102 | 65 | 4967 | SH | DEFINED 1 | 4967 |
| ARCHER DANIELS MIDLAND COMPANY | COM | 039483102 | 1445 | 111121 | SH | DEFINED 1 | 111121 |
| ARROW ELECTRONICS INC. | COM | 042735100 | 163 | 6700 | SH | DEFINED 1 | 6700 |
| ARROW ELECTRONICS INC. | COM | 042735100 | 488 | 20100 | SH | DEFINED 1 | 20100 |
| ARVINMERITOR INC | COM | 043353101 | 75 | 4475 | SH | DEFINED 1 | 4475 |
| ARVINMERITOR INC | COM | 043353101 | 225 | 13450 | SH | DEFINED 1 | 13450 |
| ASCENTIAL SOFTWARE CORP | COM | 04362P108 | 103 | 18900 | SH | DEFINED 1 | 18900 |
| ASCENTIAL SOFTWARE CORP | COM | 04362P108 | 312 | 57200 | SH | DEFINED 1 | 57200 |
| ASHLAND INC | COM | 044204105 | 361 | 9000 | SH | DEFINED 1 | 9000 |
| ASHLAND INC | COM | 044204105 | 20 | 500 | SH | DEFINED 1 | 500 |
| ASHLAND INC | COM | 044204105 | 489 | 12200 | SH | DEFINED 1 | 12200 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 57 | 2400 | SH | DEFINED 1 | 2400 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 162 | 6800 | SH | DEFINED 1 | 6800 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 2917 | 122300 | SH | DEFINED 1 | 122300 |
| ASSOCIATED BANC-CORP | COM | 045487105 | 157 | 4510 | SH | DEFINED 1 | 4510 |
| ASSOCIATED BANC-CORP | COM | 045487105 | 475 | 13690 | SH | DEFINED 1 | 13690 |
| ASTORIA FINL CO | COM | 046265104 | 197 | 3400 | SH | DEFINED 1 | 3400 |
| ASTORIA FINL CO | COM | 046265104 | 591 | 10200 | SH | DEFINED 1 | 10200 |
| AT&T CORP-LIBERTY MEDIA | COM | 001957208 | 850 | 48600 | SH | DEFINED 1 | 48600 |
| AT&T CORP-LIBERTY MEDIA | COM | 001957208 | 9936 | 568100 | SH | DEFINED 1 | 568100 |
| AT&T CORPORATION | COM | 001957109 | 9613 | 436970 | SH | DEFINED 1 | 436970 |
| AT&T CORPORATION | COM | 001957109 | 583 | 26511 | SH | DEFINED 1 | 26511 |
| AT&T CORPORATION | COM | 001957109 | 123 | 5595 | SH | DEFINED 1 | 5595 |
| AT&T CORPORATION | COM | 001957109 | 416 | 18928 | SH | DEFINED 1 | 18928 |
| AT&T CORPORATION | COM | 001957109 | 4261 | 193700 | SH | DEFINED 1 | 193700 |
| AT&T CORPORATION | COM | 001957109 | 13064 | 593838 | SH | DEFINED 1 | 593838 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 465 | 17000 | SH | DEFINED 1 | 17000 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 8553 | 312600 | SH | DEFINED 1 | 312600 |
| ATLAS AIR WORLDWIDE HLDGS | COM | 049164106 | 37 | 2600 | SH | DEFINED 1 | 2600 |
| ATLAS AIR WORLDWIDE HLDGS | COM | 049164106 | 110 | 7800 | SH | DEFINED 1 | 7800 |
| ATMEL CORP | COM | 049513104 | 146 | 11300 | SH | DEFINED 1 | 11300 |
| ATMEL CORP | COM | 049513104 | 450 | 34800 | SH | DEFINED 1 | 34800 |
| ATMEL CORP | COM | 049513104 | 408 | 31600 | SH | DEFINED 1 | 31600 |
| ATMEL CORP | COM | 049513104 | 5668 | 438700 | SH | DEFINED 1 | 438700 |
| ATMEL CORP | COM | 049513104 | 1233 | 95400 | SH | DEFINED 1 | 95400 |
| AUTODESK, INC. | COM | 052769106 | 272 | 7300 | SH | DEFINED 1 | 7300 |
| AUTODESK, INC. | COM | 052769106 | 15 | 400 | SH | DEFINED 1 | 400 |
| AUTODESK, INC. | COM | 052769106 | 369 | 9900 | SH | DEFINED 1 | 9900 |
| AUTOMATIC DATA PROCESSING, INC | COM | 053015103 | 4075 | 82000 | SH | DEFINED 1 | 82000 |
| AUTOMATIC DATA PROCESSING, INC | COM | 053015103 | 249 | 5000 | SH | DEFINED 1 | 5000 |
| AUTOMATIC DATA PROCESSING, INC | COM | 053015103 | 5537 | 111400 | SH | DEFINED 1 | 111400 |
| AUTOZONE INC | COM | 053332102 | 551 | 14700 | SH | DEFINED 1 | 14700 |
| AUTOZONE INC | COM | 053332102 | 34 | 900 | SH | DEFINED 1 | 900 |
| AUTOZONE INC | COM | 053332102 | 750 | 20000 | SH | DEFINED 1 | 20000 |
| AVAYA INC | COM | 053499109 | 500 | 36462 | SH | DEFINED 1 | 36462 |
| AVAYA INC | COM | 053499109 | 30 | 2177 | SH | DEFINED 1 | 2177 |
| AVAYA INC | COM | 053499109 | 679 | 49566 | SH | DEFINED 1 | 49566 |
| AVERY DENNISON CORP. | COM | 053611109 | 725 | 14200 | SH | DEFINED 1 | 14200 |
| AVERY DENNISON CORP. | COM | 053611109 | 46 | 900 | SH | DEFINED 1 | 900 |
| AVERY DENNISON CORP. | COM | 053611109 | 204 | 4000 | SH | DEFINED 1 | 4000 |
| AVERY DENNISON CORP. | COM | 053611109 | 761 | 14900 | SH | DEFINED 1 | 14900 |
| AVERY DENNISON CORP. | COM | 053611109 | 8556 | 167600 | SH | DEFINED 1 | 167600 |
| AVERY DENNISON CORP. | COM | 053611109 | 985 | 19300 | SH | DEFINED 1 | 19300 |
| AVNET INCORPORATED | COM | 053807103 | 177 | 7900 | SH | DEFINED 1 | 7900 |
| AVNET INCORPORATED | COM | 053807103 | 538 | 24000 | SH | DEFINED 1 | 24000 |

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|-------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| AVOCENT CORPORATION | COM | 053893103 | 68 | 3000 | SH | DEFINED 1 | 3000 |
| AVOCENT CORPORATION | COM | 053893103 | 200 | 8900 | SH | DEFINED 1 | 8900 |
| AVON PRODUCTS, INC. | COM | 054303102 | 1421 | 30700 | SH | DEFINED 1 | 30700 |
| AVON PRODUCTS, INC. | COM | 054303102 | 88 | 1900 | SH | DEFINED 1 | 1900 |
| AVON PRODUCTS, INC. | COM | 054303102 | 1930 | 41700 | SH | DEFINED 1 | 41700 |
| B B AND T CORP. | COM | 054937107 | 1901 | 51800 | SH | DEFINED 1 | 51800 |
| B B AND T CORP. | COM | 054937107 | 114 | 3100 | SH | DEFINED 1 | 3100 |
| B B AND T CORP. | COM | 054937107 | 2584 | 70400 | SH | DEFINED 1 | 70400 |
| BAKER HUGHES INC. | COM | 057224107 | 1435 | 42840 | SH | DEFINED 1 | 42840 |
| BAKER HUGHES INC. | COM | 057224107 | 87 | 2610 | SH | DEFINED 1 | 2610 |
| BAKER HUGHES INC. | COM | 057224107 | 362 | 10800 | SH | DEFINED 1 | 10800 |
| BAKER HUGHES INC. | COM | 057224107 | 3407 | 101700 | SH | DEFINED 1 | 101700 |
| BAKER HUGHES INC. | COM | 057224107 | 1951 | 58230 | SH | DEFINED 1 | 58230 |
| BALL CORPORATION | COM | 058498106 | 171 | 3600 | SH | DEFINED 1 | 3600 |
| BALL CORPORATION | COM | 058498106 | 10 | 200 | SH | DEFINED 1 | 200 |
| BALL CORPORATION | COM | 058498106 | 238 | 5000 | SH | DEFINED 1 | 5000 |
| BANC ONE CORPORATION | COM | 06423A103 | 5339 | 149145 | SH | DEFINED 1 | 149145 |
| BANC ONE CORPORATION | COM | 06423A103 | 324 | 9058 | SH | DEFINED 1 | 9058 |
| BANC ONE CORPORATION | COM | 06423A103 | 627 | 17500 | SH | DEFINED 1 | 17500 |
| BANC ONE CORPORATION | COM | 06423A103 | 5878 | 164200 | SH | DEFINED 1 | 164200 |
| BANC ONE CORPORATION | COM | 06423A103 | 7256 | 202686 | SH | DEFINED 1 | 202686 |
| BANCA INTESA ORDINARY | COM | 407683600 | 124 | 35000 | SH | DEFINED 1 | 35000 |
| BANCO SANTANDER CENTRAL HISP | COM | 570594600 | 163 | 18000 | SH | DEFINED 1 | 18000 |
| BANDAG INC | COM | 059815100 | 38 | 1400 | SH | DEFINED 1 | 1400 |
| BANDAG INC | COM | 059815100 | 115 | 4200 | SH | DEFINED 1 | 4200 |
| BANK OF AMERICA CORP | COM | 060505104 | 12606 | 209995 | SH | DEFINED 1 | 209995 |
| BANK OF AMERICA CORP | COM | 060505104 | 761 | 12679 | SH | DEFINED 1 | 12679 |
| BANK OF AMERICA CORP | COM | 060505104 | 17131 | 285376 | SH | DEFINED 1 | 285376 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 4584 | 95500 | SH | DEFINED 1 | 95500 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 278 | 5800 | SH | DEFINED 1 | 5800 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 226 | 4700 | SH | DEFINED 1 | 4700 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 754 | 15700 | SH | DEFINED 1 | 15700 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 8338 | 173700 | SH | DEFINED 1 | 173700 |
| BANK OF NEW YORK COMPANY INC. | COM | 064057102 | 6230 | 129800 | SH | DEFINED 1 | 129800 |
| BANK SARASIN | COM | 414954500 | 154 | 65 | SH | DEFINED 1 | 65 |
| BANTA | COM | 066821109 | 50 | 1700 | SH | DEFINED 1 | 1700 |
| BANTA | COM | 066821109 | 147 | 5000 | SH | DEFINED 1 | 5000 |
| BARNES & NOBLE INC | COM | 067774109 | 173 | 4400 | SH | DEFINED 1 | 4400 |
| BARNES & NOBLE INC | COM | 067774109 | 3935 | 100000 | SH | DEFINED 1 | 100000 |
| BARNES & NOBLE INC | COM | 067774109 | 519 | 13200 | SH | DEFINED 1 | 13200 |
| BARR LABORATORIES INC | COM | 068306109 | 169 | 2400 | SH | DEFINED 1 | 2400 |
| BARR LABORATORIES INC | COM | 068306109 | 507 | 7200 | SH | DEFINED 1 | 7200 |
| BARRA INC | COM | 068313105 | 36 | 850 | SH | DEFINED 1 | 850 |
| BARRA INC | COM | 068313105 | 124 | 2900 | SH | DEFINED 1 | 2900 |
| BARRA INC | COM | 068313105 | 2566 | 59950 | SH | DEFINED 1 | 59950 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 774 | 51100 | SH | DEFINED 1 | 51100 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 47 | 3100 | SH | DEFINED 1 | 3100 |
| BARRICK GOLD CORPORATION | COM | 067901108 | 1051 | 69400 | SH | DEFINED 1 | 69400 |
| BAUSCH & LOMB INC. | COM | 071707103 | 250 | 6900 | SH | DEFINED 1 | 6900 |
| BAUSCH & LOMB INC. | COM | 071707103 | 14 | 400 | SH | DEFINED 1 | 400 |
| BAUSCH & LOMB INC. | COM | 071707103 | 341 | 9400 | SH | DEFINED 1 | 9400 |
| BAXTER INTERNATIONAL INC. | COM | 071813109 | 3719 | 75900 | SH | DEFINED 1 | 75900 |
| BAXTER INTERNATIONAL INC. | COM | 071813109 | 225 | 4600 | SH | DEFINED 1 | 4600 |
| BAXTER INTERNATIONAL INC. | COM | 071813109 | 5052 | 103100 | SH | DEFINED 1 | 103100 |
| BAYERISCHE MOTOREN WERKE AG | COM | 575602900 | 148 | 4500 | SH | DEFINED 1 | 4500 |
| BEA SYSTEMS INC | COM | 073325102 | 664 | 20000 | SH | DEFINED 1 | 20000 |
| BEA SYSTEMS INC | COM | 073325102 | 133 | 4000 | SH | DEFINED 1 | 4000 |
| BEA SYSTEMS INC | COM | 073325102 | 1256 | 37800 | SH | DEFINED 1 | 37800 |
| BEA SYSTEMS INC | COM | 073325102 | 12384 | 372800 | SH | DEFINED 1 | 372800 |
| BEAR STEARNS CO INC | COM | 073902108 | 814 | 13802 | SH | DEFINED 1 | 13802 |
| BEAR STEARNS CO INC | COM | 073902108 | 47 | 792 | SH | DEFINED 1 | 792 |
| BEAR STEARNS CO INC | COM | 073902108 | 1105 | 18738 | SH | DEFINED 1 | 18738 |
| BECKMAN COULTER INC. | COM | 075811109 | 163 | 4000 | SH | DEFINED 1 | 4000 |
| BECKMAN COULTER INC. | COM | 075811109 | 498 | 12200 | SH | DEFINED 1 | 12200 |
| BECTON, DICKINSON & COMPANY | COM | 075887109 | 1185 | 33100 | SH | DEFINED 1 | 33100 |
| BECTON, DICKINSON & COMPANY | COM | 075887109 | 72 | 2000 | SH | DEFINED 1 | 2000 |
| BECTON, DICKINSON & COMPANY | COM | 075887109 | 1611 | 45000 | SH | DEFINED 1 | 45000 |
| BED BATH & BEYOND INC | COM | 075896100 | 1127 | 36900 | SH | DEFINED 1 | 36900 |
| BED BATH & BEYOND INC | COM | 075896100 | 67 | 2200 | SH | DEFINED 1 | 2200 |
| BED BATH & BEYOND INC | COM | 075896100 | 1531 | 50100 | SH | DEFINED 1 | 50100 |
| BELLSOUTH CORPORATION | COM | 079860102 | 9729 | 241600 | SH | DEFINED 1 | 241600 |
| BELLSOUTH CORPORATION | COM | 079860102 | 588 | 14600 | SH | DEFINED 1 | 14600 |
| BELLSOUTH CORPORATION | COM | 079860102 | 13221 | 328300 | SH | DEFINED 1 | 328300 |
| BELO CORP | COM | 080555105 | 145 | 7700 | SH | DEFINED 1 | 7700 |
| BELO CORP | COM | 080555105 | 439 | 23300 | SH | DEFINED 1 | 23300 |
| BEMIS COMPANY, INC. | COM | 081437105 | 277 | 6900 | SH | DEFINED 1 | 6900 |
| BEMIS COMPANY, INC. | COM | 081437105 | 16 | 400 | SH | DEFINED 1 | 400 |
| BEMIS COMPANY, INC. | COM | 081437105 | 374 | 9300 | SH | DEFINED 1 | 9300 |
| BERGEN BRUNSWIG CORP | COM | 083739102 | 177 | 9200 | SH | DEFINED 1 | 9200 |
| BERGEN BRUNSWIG CORP | COM | 083739102 | 532 | 27700 | SH | DEFINED 1 | 27700 |
| BEST BUY CO INC | COM | 086516101 | 1702 | 26800 | SH | DEFINED 1 | 26800 |
| BEST BUY CO INC | COM | 086516101 | 102 | 1600 | SH | DEFINED 1 | 1600 |

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|------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| BEST BUY CO INC | COM | 086516101 | 2312 | 36400 | SH | DEFINED 1 | 36400 |
| BIG LOTS INC | COM | 089302103 | 197 | 14400 | SH | DEFINED 1 | 14400 |
| BIG LOTS INC | COM | 089302103 | 12 | 900 | SH | DEFINED 1 | 900 |
| BIG LOTS INC | COM | 089302103 | 268 | 19600 | SH | DEFINED 1 | 19600 |
| BIOGEN INC. | COM | 090597105 | 1031 | 19100 | SH | DEFINED 1 | 19100 |
| BIOGEN INC. | COM | 090597105 | 65 | 1200 | SH | DEFINED 1 | 1200 |
| BIOGEN INC. | COM | 090597105 | 1398 | 25900 | SH | DEFINED 1 | 25900 |
| BIOMET, INC. | COM | 090613100 | 1110 | 23050 | SH | DEFINED 1 | 23050 |
| BIOMET, INC. | COM | 090613100 | 67 | 1400 | SH | DEFINED 1 | 1400 |
| BIOMET, INC. | COM | 090613100 | 1676 | 34800 | SH | DEFINED 1 | 34800 |
| BIOMET, INC. | COM | 090613100 | 33115 | 687600 | SH | DEFINED 1 | 687600 |
| BIOMET, INC. | COM | 090613100 | 1510 | 31350 | SH | DEFINED 1 | 31350 |
| BISYS GROUP, INC. | COM | 055472104 | 234 | 3900 | SH | DEFINED 1 | 3900 |
| BISYS GROUP, INC. | COM | 055472104 | 701 | 11700 | SH | DEFINED 1 | 11700 |
| BJ SERVICES COMPANY | COM | 055482103 | 94 | 3300 | SH | DEFINED 1 | 3300 |
| BJ SERVICES COMPANY | COM | 055482103 | 307 | 10800 | SH | DEFINED 1 | 10800 |
| BJ SERVICES COMPANY | COM | 055482103 | 315 | 11100 | SH | DEFINED 1 | 11100 |
| BJ SERVICES COMPANY | COM | 055482103 | 5526 | 194700 | SH | DEFINED 1 | 194700 |
| BJ SERVICES COMPANY | COM | 055482103 | 954 | 33600 | SH | DEFINED 1 | 33600 |
| BJ'S WHOLESALE CLUB INC. | COM | 05548J106 | 261 | 4900 | SH | DEFINED 1 | 4900 |
| BJ'S WHOLESALE CLUB INC. | COM | 05548J106 | 788 | 14800 | SH | DEFINED 1 | 14800 |
| BLACK & DECKER CORPORATION | COM | 091797100 | 410 | 10400 | SH | DEFINED 1 | 10400 |
| BLACK & DECKER CORPORATION | COM | 091797100 | 24 | 600 | SH | DEFINED 1 | 600 |
| BLACK & DECKER CORPORATION | COM | 091797100 | 560 | 14200 | SH | DEFINED 1 | 14200 |
| BLACK HILLS CORP | COM | 092113109 | 72 | 1800 | SH | DEFINED 1 | 1800 |
| BLACK HILLS CORP | COM | 092113109 | 213 | 5300 | SH | DEFINED 1 | 5300 |
| BLYTHE INDUSTRIES, INC. | COM | 09643P108 | 82 | 3200 | SH | DEFINED 1 | 3200 |
| BLYTHE INDUSTRIES, INC. | COM | 09643P108 | 247 | 9600 | SH | DEFINED 1 | 9600 |
| BMC SOFTWARE INCORPORATED | COM | 055921100 | 708 | 31400 | SH | DEFINED 1 | 31400 |
| BMC SOFTWARE INCORPORATED | COM | 055921100 | 43 | 1900 | SH | DEFINED 1 | 1900 |
| BMC SOFTWARE INCORPORATED | COM | 055921100 | 962 | 42700 | SH | DEFINED 1 | 42700 |
| BNP PARIBAS | COM | 413366700 | 296 | 3400 | SH | DEFINED 1 | 3400 |
| BOB EVANS FARMS | COM | 096761101 | 44 | 2400 | SH | DEFINED 1 | 2400 |
| BOB EVANS FARMS | COM | 096761101 | 130 | 7100 | SH | DEFINED 1 | 7100 |
| BOEING COMPANY | COM | 097023105 | 5984 | 107618 | SH | DEFINED 1 | 107618 |
| BOEING COMPANY | COM | 097023105 | 365 | 6570 | SH | DEFINED 1 | 6570 |
| BOEING COMPANY | COM | 097023105 | 8133 | 146276 | SH | DEFINED 1 | 146276 |
| BOISE CASCADE CORPORATION | COM | 097383103 | 260 | 7400 | SH | DEFINED 1 | 7400 |
| BOISE CASCADE CORPORATION | COM | 097383103 | 14 | 400 | SH | DEFINED 1 | 400 |
| BOISE CASCADE CORPORATION | COM | 097383103 | 355 | 10100 | SH | DEFINED 1 | 10100 |
| BORDERS GROUP, INC. | COM | 099709107 | 119 | 5300 | SH | DEFINED 1 | 5300 |
| BORDERS GROUP, INC. | COM | 099709107 | 361 | 16100 | SH | DEFINED 1 | 16100 |
| BORG WARNER AUTOMOTIVE | COM | 099724106 | 89 | 1800 | SH | DEFINED 1 | 1800 |
| BORG WARNER AUTOMOTIVE | COM | 099724106 | 268 | 5400 | SH | DEFINED 1 | 5400 |
| BOSTON SCIENTIFIC CORP. | COM | 101137107 | 889 | 52300 | SH | DEFINED 1 | 52300 |
| BOSTON SCIENTIFIC CORP. | COM | 101137107 | 54 | 3200 | SH | DEFINED 1 | 3200 |
| BOSTON SCIENTIFIC CORP. | COM | 101137107 | 1209 | 71100 | SH | DEFINED 1 | 71100 |
| BOWATER INCORPORATED | COM | 102183100 | 152 | 3400 | SH | DEFINED 1 | 3400 |
| BOWATER INCORPORATED | COM | 102183100 | 461 | 10300 | SH | DEFINED 1 | 10300 |
| BRIAZZ INC | COM | 10782M104 | 12 | 4500 | SH | DEFINED 1 | 4500 |
| BRIAZZ INC | COM | 10782M104 | 226 | 82500 | SH | DEFINED 1 | 82500 |
| BRINKER INT'L | COM | 109641100 | 174 | 6750 | SH | DEFINED 1 | 6750 |
| BRINKER INT'L | COM | 109641100 | 523 | 20250 | SH | DEFINED 1 | 20250 |
| BRISA | COM | 580392500 | 169 | 20000 | SH | DEFINED 1 | 20000 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 13195 | 252300 | SH | DEFINED 1 | 252300 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 800 | 15300 | SH | DEFINED 1 | 15300 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 136 | 2600 | SH | DEFINED 1 | 2600 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 460 | 8800 | SH | DEFINED 1 | 8800 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 5110 | 97700 | SH | DEFINED 1 | 97700 |
| BRISTOL-MYERS SQUIBB COMPANY | COM | 110122108 | 17928 | 342800 | SH | DEFINED 1 | 342800 |
| BROADCOM CORP-CL A | COM | 111320107 | 1351 | 31500 | SH | DEFINED 1 | 31500 |
| BROADCOM CORP-CL A | COM | 111320107 | 82 | 1900 | SH | DEFINED 1 | 1900 |
| BROADCOM CORP-CL A | COM | 111320107 | 1836 | 42800 | SH | DEFINED 1 | 42800 |
| BROADVISION INC | COM | 111412102 | 177 | 34700 | SH | DEFINED 1 | 34700 |
| BROADVISION INC | COM | 111412102 | 10 | 2000 | SH | DEFINED 1 | 2000 |
| BROADVISION INC | COM | 111412102 | 241 | 47200 | SH | DEFINED 1 | 47200 |
| BROADWING INC | COM | 111620100 | 357 | 14600 | SH | DEFINED 1 | 14600 |
| BROADWING INC | COM | 111620100 | 1081 | 44200 | SH | DEFINED 1 | 44200 |
| BROWN-FORMAN CORP | COM | 115637209 | 563 | 8800 | SH | DEFINED 1 | 8800 |
| BROWN-FORMAN CORP | COM | 115637209 | 32 | 500 | SH | DEFINED 1 | 500 |
| BROWN-FORMAN CORP | COM | 115637209 | 767 | 12000 | SH | DEFINED 1 | 12000 |
| BRUNSWICK CORPORATION | COM | 117043109 | 272 | 11300 | SH | DEFINED 1 | 11300 |
| BRUNSWICK CORPORATION | COM | 117043109 | 17 | 700 | SH | DEFINED 1 | 700 |
| BRUNSWICK CORPORATION | COM | 117043109 | 368 | 15300 | SH | DEFINED 1 | 15300 |
| BUHRMANN | COM | 551675100 | 106 | 11239 | SH | DEFINED 1 | 11239 |
| BURLINGTN NORTH SANTA FE | COM | 12189T104 | 1527 | 50599 | SH | DEFINED 1 | 50599 |
| BURLINGTN NORTH SANTA FE | COM | 12189T104 | 94 | 3100 | SH | DEFINED 1 | 3100 |
| BURLINGTN NORTH SANTA FE | COM | 12189T104 | 2076 | 68821 | SH | DEFINED 1 | 68821 |
| BURLINGTON RESOURCE INC | COM | 122014103 | 1114 | 27875 | SH | DEFINED 1 | 27875 |
| BURLINGTON RESOURCE INC | COM | 122014103 | 68 | 1705 | SH | DEFINED 1 | 1705 |
| BURLINGTON RESOURCE INC | COM | 122014103 | 1511 | 37820 | SH | DEFINED 1 | 37820 |
| C.H. ROBINSON WORLDWIDE, INC | COM | 12541W100 | 98 | 3500 | SH | DEFINED 1 | 3500 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| C.H. ROBINSON WORLDWIDE, INC | COM | 12541W100 | 160 | 5700 | SH | DEFINED 1 | 5700 |
| C.H. ROBINSON WORLDWIDE, INC | COM | 12541W100 | 219 | 7800 | SH | DEFINED 1 | 7800 |
| C.H. ROBINSON WORLDWIDE, INC | COM | 12541W100 | 485 | 17300 | SH | DEFINED 1 | 17300 |
| C.H. ROBINSON WORLDWIDE, INC | COM | 12541W100 | 3759 | 134100 | SH | DEFINED 1 | 134100 |
| C.R. BARD, INC. | COM | 067383109 | 376 | 6600 | SH | DEFINED 1 | 6600 |
| C.R. BARD, INC. | COM | 067383109 | 23 | 400 | SH | DEFINED 1 | 400 |
| C.R. BARD, INC. | COM | 067383109 | 296 | 5200 | SH | DEFINED 1 | 5200 |
| C.R. BARD, INC. | COM | 067383109 | 3468 | 60900 | SH | DEFINED 1 | 60900 |
| C.R. BARD, INC. | COM | 067383109 | 507 | 8900 | SH | DEFINED 1 | 8900 |
| CABLETRON SYSTEMS INC. | COM | 126920107 | 544 | 23800 | SH | DEFINED 1 | 23800 |
| CABLETRON SYSTEMS INC. | COM | 126920107 | 32 | 1400 | SH | DEFINED 1 | 1400 |
| CABLETRON SYSTEMS INC. | COM | 126920107 | 740 | 32400 | SH | DEFINED 1 | 32400 |
| CABOT CORPORATION | COM | 127055101 | 162 | 4500 | SH | DEFINED 1 | 4500 |
| CABOT CORPORATION | COM | 127055101 | 490 | 13600 | SH | DEFINED 1 | 13600 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 99 | 1585 | SH | DEFINED 1 | 1585 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 306 | 4892 | SH | DEFINED 1 | 4892 |
| CADBURY SCHWEPPE'S PLC | COM | 061070000 | 101 | 15000 | SH | DEFINED 1 | 15000 |
| CADENCE DESIGN SYSTEMS INC. | COM | 127387108 | 209 | 11200 | SH | DEFINED 1 | 11200 |
| CADENCE DESIGN SYSTEMS INC. | COM | 127387108 | 309 | 16600 | SH | DEFINED 1 | 16600 |
| CADENCE DESIGN SYSTEMS INC. | COM | 127387108 | 3884 | 208500 | SH | DEFINED 1 | 208500 |
| CADENCE DESIGN SYSTEMS INC. | COM | 127387108 | 937 | 50300 | SH | DEFINED 1 | 50300 |
| CAL DIVE INTERNATIONAL INC | COM | 127914109 | 146 | 6100 | SH | DEFINED 1 | 6100 |
| CAL DIVE INTERNATIONAL INC | COM | 127914109 | 2669 | 111200 | SH | DEFINED 1 | 111200 |
| CALLAWAY GOLF | COM | 131193104 | 79 | 5000 | SH | DEFINED 1 | 5000 |
| CALLAWAY GOLF | COM | 131193104 | 240 | 15200 | SH | DEFINED 1 | 15200 |
| CALPINE CORP. | COM | 131347106 | 1455 | 38500 | SH | DEFINED 1 | 38500 |
| CALPINE CORP. | COM | 131347106 | 87 | 2300 | SH | DEFINED 1 | 2300 |
| CALPINE CORP. | COM | 131347106 | 1977 | 52300 | SH | DEFINED 1 | 52300 |
| CAMBREX CORPORATION | COM | 132011107 | 293 | 5800 | SH | DEFINED 1 | 5800 |
| CAMBREX CORPORATION | COM | 132011107 | 5827 | 115200 | SH | DEFINED 1 | 115200 |
| CAMPBELL SOUP COMPANY | COM | 134429109 | 1396 | 54200 | SH | DEFINED 1 | 54200 |
| CAMPBELL SOUP COMPANY | COM | 134429109 | 85 | 3300 | SH | DEFINED 1 | 3300 |
| CAMPBELL SOUP COMPANY | COM | 134429109 | 1898 | 73700 | SH | DEFINED 1 | 73700 |
| CANON INC | COM | 617232300 | 162 | 4000 | SH | DEFINED 1 | 4000 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1524 | 25400 | SH | DEFINED 1 | 25400 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 90 | 1500 | SH | DEFINED 1 | 1500 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 780 | 13000 | SH | DEFINED 1 | 13000 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 7464 | 124400 | SH | DEFINED 1 | 124400 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2070 | 34500 | SH | DEFINED 1 | 34500 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3743 | 54250 | SH | DEFINED 1 | 54250 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 229 | 3325 | SH | DEFINED 1 | 3325 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 5087 | 73725 | SH | DEFINED 1 | 73725 |
| CARLISLE COMPANIES INCORPORATE | COM | 142339100 | 70 | 2000 | SH | DEFINED 1 | 2000 |
| CARLISLE COMPANIES INCORPORATE | COM | 142339100 | 216 | 6200 | SH | DEFINED 1 | 6200 |
| CARNIVAL CRUISE LINES INC | COM | 143658102 | 2315 | 75400 | SH | DEFINED 1 | 75400 |
| CARNIVAL CRUISE LINES INC | COM | 143658102 | 141 | 4600 | SH | DEFINED 1 | 4600 |
| CARNIVAL CRUISE LINES INC | COM | 143658102 | 3147 | 102500 | SH | DEFINED 1 | 102500 |
| CARPENTER TECHNOLOGY CORP. | COM | 144285103 | 44 | 1500 | SH | DEFINED 1 | 1500 |
| CARPENTER TECHNOLOGY CORP. | COM | 144285103 | 132 | 4500 | SH | DEFINED 1 | 4500 |
| CARTER-WALLACE INC. | COM | 146285101 | 60 | 3100 | SH | DEFINED 1 | 3100 |
| CARTER-WALLACE INC. | COM | 146285101 | 180 | 9300 | SH | DEFINED 1 | 9300 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 149 | 4900 | SH | DEFINED 1 | 4900 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 534 | 17500 | SH | DEFINED 1 | 17500 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 116 | 3800 | SH | DEFINED 1 | 3800 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 122 | 4000 | SH | DEFINED 1 | 4000 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 10492 | 343900 | SH | DEFINED 1 | 343900 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 348 | 11400 | SH | DEFINED 1 | 11400 |
| CATALINA MARKETING CORPORATION | COM | 148867104 | 2612 | 85600 | SH | DEFINED 1 | 85600 |
| CATERPILLAR INC. | COM | 149123101 | 2217 | 44300 | SH | DEFINED 1 | 44300 |
| CATERPILLAR INC. | COM | 149123101 | 135 | 2700 | SH | DEFINED 1 | 2700 |
| CATERPILLAR INC. | COM | 149123101 | 3018 | 60300 | SH | DEFINED 1 | 60300 |
| CBD | COM | 20440T201 | 99 | 4250 | SH | DEFINED 1 | 4250 |
| CBRL GROUP INC. | COM | 12489V106 | 67 | 3800 | SH | DEFINED 1 | 3800 |
| CBRL GROUP INC. | COM | 12489V106 | 203 | 11500 | SH | DEFINED 1 | 11500 |
| CDW COMPUTERS | COM | 125129106 | 112 | 2900 | SH | DEFINED 1 | 2900 |
| CDW COMPUTERS | COM | 125129106 | 611 | 15800 | SH | DEFINED 1 | 15800 |
| CDW COMPUTERS | COM | 125129106 | 228 | 5900 | SH | DEFINED 1 | 5900 |
| CDW COMPUTERS | COM | 125129106 | 112 | 2900 | SH | DEFINED 1 | 2900 |
| CDW COMPUTERS | COM | 125129106 | 12244 | 316800 | SH | DEFINED 1 | 316800 |
| CDW COMPUTERS | COM | 125129106 | 692 | 17900 | SH | DEFINED 1 | 17900 |
| CDW COMPUTERS | COM | 125129106 | 2118 | 54800 | SH | DEFINED 1 | 54800 |
| CELLTECH GROUP PLC | COM | 018227600 | 130 | 7700 | SH | DEFINED 1 | 7700 |
| CENDANT CORPORATION | COM | 151313103 | 1934 | 99173 | SH | DEFINED 1 | 99173 |
| CENDANT CORPORATION | COM | 151313103 | 116 | 5972 | SH | DEFINED 1 | 5972 |
| CENDANT CORPORATION | COM | 151313103 | 526 | 26959 | SH | DEFINED 1 | 26959 |
| CENDANT CORPORATION | COM | 151313103 | 5111 | 262104 | SH | DEFINED 1 | 262104 |
| CENDANT CORPORATION | COM | 151313103 | 2629 | 134833 | SH | DEFINED 1 | 134833 |
| CENTEX CORPORATION | COM | 152312104 | 310 | 7600 | SH | DEFINED 1 | 7600 |
| CENTEX CORPORATION | COM | 152312104 | 20 | 500 | SH | DEFINED 1 | 500 |
| CENTEX CORPORATION | COM | 152312104 | 424 | 10400 | SH | DEFINED 1 | 10400 |
| CENTRICA PLC | COM | 057343800 | 141 | 44200 | SH | DEFINED 1 | 44200 |
| CENTURYTEL INC | COM | 156700106 | 548 | 18100 | SH | DEFINED 1 | 18100 |

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|-------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| CENTURYTEL INC | COM | 156700106 | 33 | 1100 | SH | DEFINED 1 | 1100 |
| CENTURYTEL INC | COM | 156700106 | 748 | 24700 | SH | DEFINED 1 | 24700 |
| CERIDIAN CORP | COM | 156779100 | 190 | 9900 | SH | DEFINED 1 | 9900 |
| CERIDIAN CORP | COM | 156779100 | 571 | 29800 | SH | DEFINED 1 | 29800 |
| CHARLES RIVER ASSOCIATES INC. | COM | 159852102 | 57 | 3200 | SH | DEFINED 1 | 3200 |
| CHARLES RIVER ASSOCIATES INC. | COM | 159852102 | 86 | 4800 | SH | DEFINED 1 | 4800 |
| CHARLES RIVER ASSOCIATES INC. | COM | 159852102 | 1201 | 67100 | SH | DEFINED 1 | 67100 |
| CHARTER ONE FIN INC | COM | 160903100 | 854 | 26785 | SH | DEFINED 1 | 26785 |
| CHARTER ONE FIN INC | COM | 160903100 | 50 | 1575 | SH | DEFINED 1 | 1575 |
| CHARTER ONE FIN INC | COM | 160903100 | 1162 | 36435 | SH | DEFINED 1 | 36435 |
| CHECKFREE CORP | COM | 162813109 | 179 | 5200 | SH | DEFINED 1 | 5200 |
| CHECKFREE CORP | COM | 162813109 | 536 | 15600 | SH | DEFINED 1 | 15600 |
| CHEVRON CORP | COM | 166751107 | 7493 | 82800 | SH | DEFINED 1 | 82800 |
| CHEVRON CORP | COM | 166751107 | 453 | 5000 | SH | DEFINED 1 | 5000 |
| CHEVRON CORP | COM | 166751107 | 190 | 2100 | SH | DEFINED 1 | 2100 |
| CHEVRON CORP | COM | 166751107 | 1276 | 14100 | SH | DEFINED 1 | 14100 |
| CHEVRON CORP | COM | 166751107 | 670 | 7400 | SH | DEFINED 1 | 7400 |
| CHEVRON CORP | COM | 166751107 | 11982 | 132400 | SH | DEFINED 1 | 132400 |
| CHEVRON CORP | COM | 166751107 | 7168 | 79200 | SH | DEFINED 1 | 79200 |
| CHEVRON CORP | COM | 166751107 | 10181 | 112500 | SH | DEFINED 1 | 112500 |
| CHINA MOBIL | COM | 607355600 | 127 | 24000 | SH | DEFINED 1 | 24000 |
| CHIRON CORP. | COM | 170040109 | 1286 | 24700 | SH | DEFINED 1 | 24700 |
| CHIRON CORP. | COM | 170040109 | 78 | 1500 | SH | DEFINED 1 | 1500 |
| CHIRON CORP. | COM | 170040109 | 1749 | 33600 | SH | DEFINED 1 | 33600 |
| CHOICEPOINT INC | COM | 170388102 | 175 | 4150 | SH | DEFINED 1 | 4150 |
| CHOICEPOINT INC | COM | 170388102 | 526 | 12500 | SH | DEFINED 1 | 12500 |
| CHRIS-CRAFT INDUSTRIES INC. | COM | 170520100 | 117 | 1633 | SH | DEFINED 1 | 1633 |
| CHRIS-CRAFT INDUSTRIES INC. | COM | 170520100 | 456 | 6381 | SH | DEFINED 1 | 6381 |
| CHUBB CORPORATION | COM | 171232101 | 1750 | 22600 | SH | DEFINED 1 | 22600 |
| CHUBB CORPORATION | COM | 171232101 | 108 | 1400 | SH | DEFINED 1 | 1400 |
| CHUBB CORPORATION | COM | 171232101 | 2369 | 30600 | SH | DEFINED 1 | 30600 |
| CHURCH & DWIGHT INC. | COM | 171340102 | 66 | 2600 | SH | DEFINED 1 | 2600 |
| CHURCH & DWIGHT INC. | COM | 171340102 | 201 | 7900 | SH | DEFINED 1 | 7900 |
| CIENA CORP | COM | 171779101 | 95 | 2500 | SH | DEFINED 1 | 2500 |
| CIENA CORP | COM | 171779101 | 114 | 3000 | SH | DEFINED 1 | 3000 |
| CIENA CORP | COM | 171779101 | 1087 | 28600 | SH | DEFINED 1 | 28600 |
| CIENA CORP | COM | 171779101 | 1852 | 48700 | SH | DEFINED 1 | 48700 |
| CIGNA CORPORATION | COM | 125509109 | 1897 | 19800 | SH | DEFINED 1 | 19800 |
| CIGNA CORPORATION | COM | 125509109 | 115 | 1200 | SH | DEFINED 1 | 1200 |
| CIGNA CORPORATION | COM | 125509109 | 201 | 2100 | SH | DEFINED 1 | 2100 |
| CIGNA CORPORATION | COM | 125509109 | 776 | 8100 | SH | DEFINED 1 | 8100 |
| CIGNA CORPORATION | COM | 125509109 | 805 | 8400 | SH | DEFINED 1 | 8400 |
| CIGNA CORPORATION | COM | 125509109 | 7282 | 76000 | SH | DEFINED 1 | 76000 |
| CIGNA CORPORATION | COM | 125509109 | 8538 | 89100 | SH | DEFINED 1 | 89100 |
| CIGNA CORPORATION | COM | 125509109 | 2578 | 26900 | SH | DEFINED 1 | 26900 |
| CIMA LABS INC | COM | 171796105 | 267 | 3500 | SH | DEFINED 1 | 3500 |
| CIMA LABS INC | COM | 171796105 | 3998 | 52500 | SH | DEFINED 1 | 52500 |
| CINCINNATI FINANCIAL CORP. | COM | 172062101 | 833 | 20800 | SH | DEFINED 1 | 20800 |
| CINCINNATI FINANCIAL CORP. | COM | 172062101 | 52 | 1300 | SH | DEFINED 1 | 1300 |
| CINCINNATI FINANCIAL CORP. | COM | 172062101 | 1129 | 28200 | SH | DEFINED 1 | 28200 |
| CINERGY CORPORATION | COM | 172474108 | 717 | 20505 | SH | DEFINED 1 | 20505 |
| CINERGY CORPORATION | COM | 172474108 | 42 | 1200 | SH | DEFINED 1 | 1200 |
| CINERGY CORPORATION | COM | 172474108 | 976 | 27917 | SH | DEFINED 1 | 27917 |
| CINTAS CORPORATION | COM | 172908105 | 1031 | 21800 | SH | DEFINED 1 | 21800 |
| CINTAS CORPORATION | COM | 172908105 | 61 | 1300 | SH | DEFINED 1 | 1300 |
| CINTAS CORPORATION | COM | 172908105 | 175 | 3700 | SH | DEFINED 1 | 3700 |
| CINTAS CORPORATION | COM | 172908105 | 1261 | 26650 | SH | DEFINED 1 | 26650 |
| CINTAS CORPORATION | COM | 172908105 | 24669 | 521550 | SH | DEFINED 1 | 521550 |
| CINTAS CORPORATION | COM | 172908105 | 1400 | 29600 | SH | DEFINED 1 | 29600 |
| CIRCUIT CITY GROUP COM | COM | 172737108 | 477 | 26500 | SH | DEFINED 1 | 26500 |
| CIRCUIT CITY GROUP COM | COM | 172737108 | 29 | 1600 | SH | DEFINED 1 | 1600 |
| CIRCUIT CITY GROUP COM | COM | 172737108 | 650 | 36100 | SH | DEFINED 1 | 36100 |
| CIRRUS LOGIC INC | COM | 172755100 | 137 | 5400 | SH | DEFINED 1 | 5400 |
| CIRRUS LOGIC INC | COM | 172755100 | 412 | 16200 | SH | DEFINED 1 | 16200 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 18166 | 938800 | SH | DEFINED 1 | 938800 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 1101 | 56900 | SH | DEFINED 1 | 56900 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 145 | 7500 | SH | DEFINED 1 | 7500 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 993 | 51300 | SH | DEFINED 1 | 51300 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 503 | 26000 | SH | DEFINED 1 | 26000 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 9253 | 478200 | SH | DEFINED 1 | 478200 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 6310 | 326100 | SH | DEFINED 1 | 326100 |
| CISCO SYSTEMS INCORPORATED | COM | 17275R102 | 24685 | 1275700 | SH | DEFINED 1 | 1275700 |
| CITIGROUP INC | COM | 172967101 | 34238 | 647949 | SH | DEFINED 1 | 647949 |
| CITIGROUP INC | COM | 172967101 | 2075 | 39265 | SH | DEFINED 1 | 39265 |
| CITIGROUP INC | COM | 172967101 | 368 | 6966 | SH | DEFINED 1 | 6966 |
| CITIGROUP INC | COM | 172967101 | 1830 | 34626 | SH | DEFINED 1 | 34626 |
| CITIGROUP INC | COM | 172967101 | 1319 | 24966 | SH | DEFINED 1 | 24966 |
| CITIGROUP INC | COM | 172967101 | 17054 | 322756 | SH | DEFINED 1 | 322756 |
| CITIGROUP INC | COM | 172967101 | 14802 | 280133 | SH | DEFINED 1 | 280133 |
| CITIGROUP INC | COM | 172967101 | 46527 | 880523 | SH | DEFINED 1 | 880523 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 411 | 34200 | SH | DEFINED 1 | 34200 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 25 | 2100 | SH | DEFINED 1 | 2100 |

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|-------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 559 | 46500 | SH | DEFINED 1 | 46500 |
| CITRIX SYSTEMS INC | COM | 177376100 | 830 | 23900 | SH | DEFINED 1 | 23900 |
| CITRIX SYSTEMS INC | COM | 177376100 | 49 | 1400 | SH | DEFINED 1 | 1400 |
| CITRIX SYSTEMS INC | COM | 177376100 | 257 | 7400 | SH | DEFINED 1 | 7400 |
| CITRIX SYSTEMS INC | COM | 177376100 | 2411 | 69400 | SH | DEFINED 1 | 69400 |
| CITRIX SYSTEMS INC | COM | 177376100 | 1129 | 32500 | SH | DEFINED 1 | 32500 |
| CITY NATIONAL CORPORATION | COM | 178566105 | 142 | 3200 | SH | DEFINED 1 | 3200 |
| CITY NATIONAL CORPORATION | COM | 178566105 | 434 | 9800 | SH | DEFINED 1 | 9800 |
| CK WITCO CORP | COM | 227116100 | 84 | 7678 | SH | DEFINED 1 | 7678 |
| CK WITCO CORP | COM | 227116100 | 251 | 23063 | SH | DEFINED 1 | 23063 |
| CLAIRE'S STORES INC. | COM | 179584107 | 64 | 3300 | SH | DEFINED 1 | 3300 |
| CLAIRE'S STORES INC. | COM | 179584107 | 194 | 10000 | SH | DEFINED 1 | 10000 |
| CLAYTON HOMES INC. | COM | 184190106 | 146 | 9300 | SH | DEFINED 1 | 9300 |
| CLAYTON HOMES INC. | COM | 184190106 | 443 | 28200 | SH | DEFINED 1 | 28200 |
| CLEAR CHANNEL COMMUNICATIONS, | COM | 184502102 | 4728 | 75400 | SH | DEFINED 1 | 75400 |
| CLEAR CHANNEL COMMUNICATIONS, | COM | 184502102 | 288 | 4600 | SH | DEFINED 1 | 4600 |
| CLEAR CHANNEL COMMUNICATIONS, | COM | 184502102 | 6427 | 102500 | SH | DEFINED 1 | 102500 |
| CLECO CORPORATION | COM | 12561W105 | 68 | 3000 | SH | DEFINED 1 | 3000 |
| CLECO CORPORATION | COM | 12561W105 | 209 | 9200 | SH | DEFINED 1 | 9200 |
| CLOROX COMPANY | COM | 189054109 | 1032 | 30500 | SH | DEFINED 1 | 30500 |
| CLOROX COMPANY | COM | 189054109 | 61 | 1800 | SH | DEFINED 1 | 1800 |
| CLOROX COMPANY | COM | 189054109 | 1401 | 41400 | SH | DEFINED 1 | 41400 |
| CMS ENERGY | COM | 125896100 | 471 | 16900 | SH | DEFINED 1 | 16900 |
| CMS ENERGY | COM | 125896100 | 28 | 1000 | SH | DEFINED 1 | 1000 |
| CMS ENERGY | COM | 125896100 | 638 | 22900 | SH | DEFINED 1 | 22900 |
| CNF TRANSPORTATION INC | COM | 12612W104 | 93 | 3300 | SH | DEFINED 1 | 3300 |
| CNF TRANSPORTATION INC | COM | 12612W104 | 280 | 9900 | SH | DEFINED 1 | 9900 |
| COACH INC | COM | 189754104 | 68 | 1800 | SH | DEFINED 1 | 1800 |
| COACH INC | COM | 189754104 | 110 | 2900 | SH | DEFINED 1 | 2900 |
| COACH INC | COM | 189754104 | 221 | 5800 | SH | DEFINED 1 | 5800 |
| COACH INC | COM | 189754104 | 339 | 8900 | SH | DEFINED 1 | 8900 |
| COACH INC | COM | 189754104 | 4787 | 125800 | SH | DEFINED 1 | 125800 |
| COCA COLA ENTERPRISES INC. | COM | 191219104 | 881 | 53900 | SH | DEFINED 1 | 53900 |
| COCA COLA ENTERPRISES INC. | COM | 191219104 | 54 | 3300 | SH | DEFINED 1 | 3300 |
| COCA COLA ENTERPRISES INC. | COM | 191219104 | 1198 | 73300 | SH | DEFINED 1 | 73300 |
| COCA-COLA CO | COM | 191216100 | 14441 | 320900 | SH | DEFINED 1 | 320900 |
| COCA-COLA CO | COM | 191216100 | 873 | 19400 | SH | DEFINED 1 | 19400 |
| COCA-COLA CO | COM | 191216100 | 329 | 7300 | SH | DEFINED 1 | 7300 |
| COCA-COLA CO | COM | 191216100 | 3123 | 69400 | SH | DEFINED 1 | 69400 |
| COCA-COLA CO | COM | 191216100 | 19620 | 436000 | SH | DEFINED 1 | 436000 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 4353 | 73800 | SH | DEFINED 1 | 73800 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 265 | 4500 | SH | DEFINED 1 | 4500 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 5917 | 100300 | SH | DEFINED 1 | 100300 |
| COMCAST CORP. | COM | 200300200 | 5260 | 121200 | SH | DEFINED 1 | 121200 |
| COMCAST CORP. | COM | 200300200 | 317 | 7300 | SH | DEFINED 1 | 7300 |
| COMCAST CORP. | COM | 200300200 | 369 | 8500 | SH | DEFINED 1 | 8500 |
| COMCAST CORP. | COM | 200300200 | 3485 | 80300 | SH | DEFINED 1 | 80300 |
| COMCAST CORP. | COM | 200300200 | 7148 | 164700 | SH | DEFINED 1 | 164700 |
| COMERICA, INC. | COM | 200340107 | 1319 | 22900 | SH | DEFINED 1 | 22900 |
| COMERICA, INC. | COM | 200340107 | 78 | 1350 | SH | DEFINED 1 | 1350 |
| COMERICA, INC. | COM | 200340107 | 1788 | 31050 | SH | DEFINED 1 | 31050 |
| COMMSCOPE INC | COM | 203372107 | 82 | 3500 | SH | DEFINED 1 | 3500 |
| COMMSCOPE INC | COM | 203372107 | 247 | 10500 | SH | DEFINED 1 | 10500 |
| COMPANHIA DE BEBIDAS-PR ADR | COM | 20441W203 | 185 | 8000 | SH | DEFINED 1 | 8000 |
| COMPAQ COMPUTER CORPORATION | COM | 204493100 | 3375 | 217867 | SH | DEFINED 1 | 217867 |
| COMPAQ COMPUTER CORPORATION | COM | 204493100 | 204 | 13185 | SH | DEFINED 1 | 13185 |
| COMPAQ COMPUTER CORPORATION | COM | 204493100 | 424 | 27400 | SH | DEFINED 1 | 27400 |
| COMPAQ COMPUTER CORPORATION | COM | 204493100 | 3979 | 256900 | SH | DEFINED 1 | 256900 |
| COMPAQ COMPUTER CORPORATION | COM | 204493100 | 4587 | 296109 | SH | DEFINED 1 | 296109 |
| COMPASS BANCSHARES INC. | COM | 20449H109 | 215 | 8200 | SH | DEFINED 1 | 8200 |
| COMPASS BANCSHARES INC. | COM | 20449H109 | 648 | 24700 | SH | DEFINED 1 | 24700 |
| COMPUTER ASSOCIATES INTL INC. | COM | 204912109 | 2675 | 74312 | SH | DEFINED 1 | 74312 |
| COMPUTER ASSOCIATES INTL INC. | COM | 204912109 | 162 | 4500 | SH | DEFINED 1 | 4500 |
| COMPUTER ASSOCIATES INTL INC. | COM | 204912109 | 3636 | 101012 | SH | DEFINED 1 | 101012 |
| COMPUTER SCIENCES CORP. | COM | 205363104 | 754 | 21800 | SH | DEFINED 1 | 21800 |
| COMPUTER SCIENCES CORP. | COM | 205363104 | 45 | 1300 | SH | DEFINED 1 | 1300 |
| COMPUTER SCIENCES CORP. | COM | 205363104 | 1024 | 29600 | SH | DEFINED 1 | 29600 |
| COMPUWARE CORPORATION | COM | 205638109 | 649 | 47500 | SH | DEFINED 1 | 47500 |
| COMPUWARE CORPORATION | COM | 205638109 | 40 | 2900 | SH | DEFINED 1 | 2900 |
| COMPUWARE CORPORATION | COM | 205638109 | 881 | 64500 | SH | DEFINED 1 | 64500 |
| COMVERSE | COM | 205862402 | 1231 | 21400 | SH | DEFINED 1 | 21400 |
| COMVERSE | COM | 205862402 | 75 | 1300 | SH | DEFINED 1 | 1300 |
| COMVERSE | COM | 205862402 | 81 | 1400 | SH | DEFINED 1 | 1400 |
| COMVERSE | COM | 205862402 | 489 | 8500 | SH | DEFINED 1 | 8500 |
| COMVERSE | COM | 205862402 | 9759 | 169600 | SH | DEFINED 1 | 169600 |
| COMVERSE | COM | 205862402 | 1674 | 29100 | SH | DEFINED 1 | 29100 |
| CONAGRA INC. | COM | 205887102 | 1373 | 69300 | SH | DEFINED 1 | 69300 |
| CONAGRA INC. | COM | 205887102 | 83 | 4200 | SH | DEFINED 1 | 4200 |
| CONAGRA INC. | COM | 205887102 | 1864 | 94100 | SH | DEFINED 1 | 94100 |
| CONCORD EFS INC. | COM | 206197105 | 1558 | 27900 | SH | DEFINED 1 | 27900 |
| CONCORD EFS INC. | COM | 206197105 | 95 | 1700 | SH | DEFINED 1 | 1700 |
| CONCORD EFS INC. | COM | 206197105 | 254 | 4550 | SH | DEFINED 1 | 4550 |

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|-------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| CONCORD EFS INC. | COM | 206197105 | 1269 | 22725 | SH | DEFINED 1 | 22725 |
| CONCORD EFS INC. | COM | 206197105 | 25295 | 452825 | SH | DEFINED 1 | 452825 |
| CONCORD EFS INC. | COM | 206197105 | 2117 | 37900 | SH | DEFINED 1 | 37900 |
| CONNECTIV INC. | COM | 206829103 | 130 | 6000 | SH | DEFINED 1 | 6000 |
| CONNECTIV INC. | COM | 206829103 | 391 | 18100 | SH | DEFINED 1 | 18100 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 280 | 31400 | SH | DEFINED 1 | 31400 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 17 | 1900 | SH | DEFINED 1 | 1900 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 380 | 42600 | SH | DEFINED 1 | 42600 |
| CONOCO 'B' | COM | 208251405 | 2324 | 80400 | SH | DEFINED 1 | 80400 |
| CONOCO 'B' | COM | 208251405 | 142 | 4900 | SH | DEFINED 1 | 4900 |
| CONOCO 'B' | COM | 208251405 | 225 | 7800 | SH | DEFINED 1 | 7800 |
| CONOCO 'B' | COM | 208251405 | 303 | 10500 | SH | DEFINED 1 | 10500 |
| CONOCO 'B' | COM | 208251405 | 734 | 25400 | SH | DEFINED 1 | 25400 |
| CONOCO 'B' | COM | 208251405 | 2821 | 97600 | SH | DEFINED 1 | 97600 |
| CONOCO 'B' | COM | 208251405 | 9572 | 331200 | SH | DEFINED 1 | 331200 |
| CONOCO 'B' | COM | 208251405 | 3159 | 109300 | SH | DEFINED 1 | 109300 |
| CONSECO INC | COM | 208464107 | 573 | 41970 | SH | DEFINED 1 | 41970 |
| CONSECO INC | COM | 208464107 | 35 | 2533 | SH | DEFINED 1 | 2533 |
| CONSECO INC | COM | 208464107 | 779 | 57037 | SH | DEFINED 1 | 57037 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 1087 | 27300 | SH | DEFINED 1 | 27300 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 68 | 1700 | SH | DEFINED 1 | 1700 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 1481 | 37200 | SH | DEFINED 1 | 37200 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 895 | 21000 | SH | DEFINED 1 | 21000 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 55 | 1300 | SH | DEFINED 1 | 1300 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 1214 | 28500 | SH | DEFINED 1 | 28500 |
| CONVERGYS | COM | 212485106 | 672 | 22200 | SH | DEFINED 1 | 22200 |
| CONVERGYS | COM | 212485106 | 39 | 1300 | SH | DEFINED 1 | 1300 |
| CONVERGYS | COM | 212485106 | 911 | 30100 | SH | DEFINED 1 | 30100 |
| COOPER CAMERON CORP. | COM | 216640102 | 792 | 14200 | SH | DEFINED 1 | 14200 |
| COOPER CAMERON CORP. | COM | 216640102 | 206 | 3700 | SH | DEFINED 1 | 3700 |
| COOPER CAMERON CORP. | COM | 216640102 | 14982 | 268500 | SH | DEFINED 1 | 268500 |
| COOPER CAMERON CORP. | COM | 216640102 | 614 | 11000 | SH | DEFINED 1 | 11000 |
| COOPER INDUSTRIES, INC. | COM | 216669101 | 475 | 12000 | SH | DEFINED 1 | 12000 |
| COOPER INDUSTRIES, INC. | COM | 216669101 | 28 | 700 | SH | DEFINED 1 | 700 |
| COOPER INDUSTRIES, INC. | COM | 216669101 | 360 | 9100 | SH | DEFINED 1 | 9100 |
| COOPER INDUSTRIES, INC. | COM | 216669101 | 3345 | 84500 | SH | DEFINED 1 | 84500 |
| COOPER INDUSTRIES, INC. | COM | 216669101 | 649 | 16400 | SH | DEFINED 1 | 16400 |
| COOPER TIRE & RUBBER COMPANY | COM | 216831107 | 133 | 9400 | SH | DEFINED 1 | 9400 |
| COOPER TIRE & RUBBER COMPANY | COM | 216831107 | 7 | 500 | SH | DEFINED 1 | 500 |
| COOPER TIRE & RUBBER COMPANY | COM | 216831107 | 179 | 12600 | SH | DEFINED 1 | 12600 |
| COR THERAPEUTICS | COM | 217753102 | 112 | 3700 | SH | DEFINED 1 | 3700 |
| COR THERAPEUTICS | COM | 217753102 | 337 | 11100 | SH | DEFINED 1 | 11100 |
| CORNING INC | COM | 219350105 | 1982 | 118600 | SH | DEFINED 1 | 118600 |
| CORNING INC | COM | 219350105 | 120 | 7200 | SH | DEFINED 1 | 7200 |
| CORNING INC | COM | 219350105 | 2694 | 161200 | SH | DEFINED 1 | 161200 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 2430 | 57802 | SH | DEFINED 1 | 57802 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 147 | 3500 | SH | DEFINED 1 | 3500 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 328 | 7800 | SH | DEFINED 1 | 7800 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 3090 | 73500 | SH | DEFINED 1 | 73500 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 3301 | 78514 | SH | DEFINED 1 | 78514 |
| COUNTRYWIDE CREDIT INDUSTRIES | COM | 222372104 | 688 | 15000 | SH | DEFINED 1 | 15000 |
| COUNTRYWIDE CREDIT INDUSTRIES | COM | 222372104 | 41 | 900 | SH | DEFINED 1 | 900 |
| COUNTRYWIDE CREDIT INDUSTRIES | COM | 222372104 | 450 | 9800 | SH | DEFINED 1 | 9800 |
| COUNTRYWIDE CREDIT INDUSTRIES | COM | 222372104 | 4317 | 94100 | SH | DEFINED 1 | 94100 |
| COUNTRYWIDE CREDIT INDUSTRIES | COM | 222372104 | 936 | 20400 | SH | DEFINED 1 | 20400 |
| COVANCE INC | COM | 222816100 | 88 | 3900 | SH | DEFINED 1 | 3900 |
| COVANCE INC | COM | 222816100 | 267 | 11800 | SH | DEFINED 1 | 11800 |
| COVANTA ENERGY CORP | COM | 22281N103 | 63 | 3400 | SH | DEFINED 1 | 3400 |
| COVANTA ENERGY CORP | COM | 22281N103 | 188 | 10200 | SH | DEFINED 1 | 10200 |
| CRANE CO. | COM | 224399105 | 243 | 7825 | SH | DEFINED 1 | 7825 |
| CRANE CO. | COM | 224399105 | 14 | 450 | SH | DEFINED 1 | 450 |
| CRANE CO. | COM | 224399105 | 328 | 10575 | SH | DEFINED 1 | 10575 |
| CREDENCE SYSTEMS CORP | COM | 225302108 | 85 | 3600 | SH | DEFINED 1 | 3600 |
| CREDENCE SYSTEMS CORP | COM | 225302108 | 790 | 33500 | SH | DEFINED 1 | 33500 |
| CREDENCE SYSTEMS CORP | COM | 225302108 | 85 | 3600 | SH | DEFINED 1 | 3600 |
| CREDENCE SYSTEMS CORP | COM | 225302108 | 16940 | 718700 | SH | DEFINED 1 | 718700 |
| CREDENCE SYSTEMS CORP | COM | 225302108 | 259 | 11000 | SH | DEFINED 1 | 11000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 305 | 18600 | SH | DEFINED 1 | 18600 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 5733 | 349600 | SH | DEFINED 1 | 349600 |
| CSG SYSTEMS INTL INC | COM | 126349109 | 213 | 3600 | SH | DEFINED 1 | 3600 |
| CSG SYSTEMS INTL INC | COM | 126349109 | 635 | 10700 | SH | DEFINED 1 | 10700 |
| CSX CORPORATION | COM | 126408103 | 997 | 27500 | SH | DEFINED 1 | 27500 |
| CSX CORPORATION | COM | 126408103 | 62 | 1700 | SH | DEFINED 1 | 1700 |
| CSX CORPORATION | COM | 126408103 | 1352 | 37300 | SH | DEFINED 1 | 37300 |
| CUMMINS INC | COM | 231021106 | 205 | 5300 | SH | DEFINED 1 | 5300 |
| CUMMINS INC | COM | 231021106 | 12 | 300 | SH | DEFINED 1 | 300 |
| CUMMINS INC | COM | 231021106 | 279 | 7200 | SH | DEFINED 1 | 7200 |
| CVS CORPORATION | COM | 126650100 | 1949 | 50500 | SH | DEFINED 1 | 50500 |
| CVS CORPORATION | COM | 126650100 | 120 | 3100 | SH | DEFINED 1 | 3100 |
| CVS CORPORATION | COM | 126650100 | 2652 | 68700 | SH | DEFINED 1 | 68700 |
| CYPRESS SEMICONDUCTOR | COM | 232806109 | 212 | 8900 | SH | DEFINED 1 | 8900 |
| CYPRESS SEMICONDUCTOR | COM | 232806109 | 642 | 26900 | SH | DEFINED 1 | 26900 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| CYTEC INDUSTRIES | COM | 232820100 | 103 | 2700 | SH | DEFINED 1 | 2700 |
| CYTEC INDUSTRIES | COM | 232820100 | 312 | 8200 | SH | DEFINED 1 | 8200 |
| DANA CORPORATION | COM | 235811106 | 445 | 19065 | SH | DEFINED 1 | 19065 |
| DANA CORPORATION | COM | 235811106 | 27 | 1178 | SH | DEFINED 1 | 1178 |
| DANA CORPORATION | COM | 235811106 | 605 | 25900 | SH | DEFINED 1 | 25900 |
| DANAHER | COM | 235851102 | 1025 | 18300 | SH | DEFINED 1 | 18300 |
| DANAHER | COM | 235851102 | 62 | 1100 | SH | DEFINED 1 | 1100 |
| DANAHER | COM | 235851102 | 1394 | 24900 | SH | DEFINED 1 | 24900 |
| DARDEN RESTAURANT INC | COM | 237194105 | 432 | 15500 | SH | DEFINED 1 | 15500 |
| DARDEN RESTAURANT INC | COM | 237194105 | 25 | 900 | SH | DEFINED 1 | 900 |
| DARDEN RESTAURANT INC | COM | 237194105 | 589 | 21100 | SH | DEFINED 1 | 21100 |
| DAVITA INC | COM | 23918K108 | 311 | 15300 | SH | DEFINED 1 | 15300 |
| DAVITA INC | COM | 23918K108 | 132 | 6500 | SH | DEFINED 1 | 6500 |
| DAVITA INC | COM | 23918K108 | 2228 | 109600 | SH | DEFINED 1 | 109600 |
| DBS HOLDINGS | COM | 617520300 | 59 | 8000 | SH | DEFINED 1 | 8000 |
| DEAN FOODS CO. | COM | 242361103 | 96 | 2400 | SH | DEFINED 1 | 2400 |
| DEAN FOODS CO. | COM | 242361103 | 293 | 7300 | SH | DEFINED 1 | 7300 |
| DECISIONONE CORP | COM | 243457108 | 0 | 88 | SH | DEFINED 1 | 88 |
| DECISIONONE CORP | COM | 243457108 | 3 | 923 | SH | DEFINED 1 | 923 |
| DECISIONONE CORP | COM | 243457108 | 11 | 4062 | SH | DEFINED 1 | 4062 |
| DEERE & CO. | COM | 244199105 | 1147 | 30300 | SH | DEFINED 1 | 30300 |
| DEERE & CO. | COM | 244199105 | 68 | 1800 | SH | DEFINED 1 | 1800 |
| DEERE & CO. | COM | 244199105 | 409 | 10800 | SH | DEFINED 1 | 10800 |
| DEERE & CO. | COM | 244199105 | 7949 | 210000 | SH | DEFINED 1 | 210000 |
| DEERE & CO. | COM | 244199105 | 1559 | 41200 | SH | DEFINED 1 | 41200 |
| DELL COMPUTER CORP. | COM | 247025109 | 8967 | 333700 | SH | DEFINED 1 | 333700 |
| DELL COMPUTER CORP. | COM | 247025109 | 543 | 20200 | SH | DEFINED 1 | 20200 |
| DELL COMPUTER CORP. | COM | 247025109 | 390 | 14500 | SH | DEFINED 1 | 14500 |
| DELL COMPUTER CORP. | COM | 247025109 | 3654 | 136000 | SH | DEFINED 1 | 136000 |
| DELL COMPUTER CORP. | COM | 247025109 | 12186 | 453500 | SH | DEFINED 1 | 453500 |
| DELPHI AUTOMOTIVE SYSTEMS CORP | COM | 247126105 | 1151 | 72244 | SH | DEFINED 1 | 72244 |
| DELPHI AUTOMOTIVE SYSTEMS CORP | COM | 247126105 | 70 | 4404 | SH | DEFINED 1 | 4404 |
| DELPHI AUTOMOTIVE SYSTEMS CORP | COM | 247126105 | 1563 | 98137 | SH | DEFINED 1 | 98137 |
| DELTA AIR LINES INC | COM | 247361108 | 701 | 15900 | SH | DEFINED 1 | 15900 |
| DELTA AIR LINES INC | COM | 247361108 | 44 | 1000 | SH | DEFINED 1 | 1000 |
| DELTA AIR LINES INC | COM | 247361108 | 952 | 21600 | SH | DEFINED 1 | 21600 |
| DELUXE CORP. | COM | 248019101 | 272 | 9400 | SH | DEFINED 1 | 9400 |
| DELUXE CORP. | COM | 248019101 | 17 | 600 | SH | DEFINED 1 | 600 |
| DELUXE CORP. | COM | 248019101 | 367 | 12700 | SH | DEFINED 1 | 12700 |
| DENTSPLY INTERNATIONAL INC. | COM | 249030107 | 156 | 3500 | SH | DEFINED 1 | 3500 |
| DENTSPLY INTERNATIONAL INC. | COM | 249030107 | 467 | 10500 | SH | DEFINED 1 | 10500 |
| DETROIT EDISON COMPANY | COM | 233331107 | 1026 | 22100 | SH | DEFINED 1 | 22100 |
| DETROIT EDISON COMPANY | COM | 233331107 | 60 | 1300 | SH | DEFINED 1 | 1300 |
| DETROIT EDISON COMPANY | COM | 233331107 | 534 | 11500 | SH | DEFINED 1 | 11500 |
| DETROIT EDISON COMPANY | COM | 233331107 | 5020 | 108100 | SH | DEFINED 1 | 108100 |
| DETROIT EDISON COMPANY | COM | 233331107 | 1398 | 30100 | SH | DEFINED 1 | 30100 |
| DEUTSCHE LUFTHANSA-REG | COM | 528748800 | 68 | 4300 | SH | DEFINED 1 | 4300 |
| DEVON ENERGY CORPORATION | COM | 25179M103 | 872 | 16600 | SH | DEFINED 1 | 16600 |
| DEVON ENERGY CORPORATION | COM | 25179M103 | 53 | 1000 | SH | DEFINED 1 | 1000 |
| DEVON ENERGY CORPORATION | COM | 25179M103 | 1181 | 22500 | SH | DEFINED 1 | 22500 |
| DEVRY INC | COM | 251893103 | 170 | 4700 | SH | DEFINED 1 | 4700 |
| DEVRY INC | COM | 251893103 | 517 | 14300 | SH | DEFINED 1 | 14300 |
| DIAGEO PLC | COM | 023740000 | 219 | 20000 | SH | DEFINED 1 | 20000 |
| DIAL CORP. | COM | 25247D101 | 91 | 6400 | SH | DEFINED 1 | 6400 |
| DIAL CORP. | COM | 25247D101 | 276 | 19400 | SH | DEFINED 1 | 19400 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 86 | 2600 | SH | DEFINED 1 | 2600 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 331 | 10000 | SH | DEFINED 1 | 10000 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 4743 | 143500 | SH | DEFINED 1 | 143500 |
| DIEBOLD INC | COM | 253651103 | 154 | 4800 | SH | DEFINED 1 | 4800 |
| DIEBOLD INC | COM | 253651103 | 469 | 14600 | SH | DEFINED 1 | 14600 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 29 | 800 | SH | DEFINED 1 | 800 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 384 | 10700 | SH | DEFINED 1 | 10700 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 7674 | 214000 | SH | DEFINED 1 | 214000 |
| DILLARDS INC CL A | COM | 254067101 | 174 | 11400 | SH | DEFINED 1 | 11400 |
| DILLARDS INC CL A | COM | 254067101 | 11 | 700 | SH | DEFINED 1 | 700 |
| DILLARDS INC CL A | COM | 254067101 | 235 | 15400 | SH | DEFINED 1 | 15400 |
| DIME BANCORP INC NEW | COM | 25429Q102 | 272 | 7300 | SH | DEFINED 1 | 7300 |
| DIME BANCORP INC NEW | COM | 25429Q102 | 827 | 22200 | SH | DEFINED 1 | 22200 |
| DOLE FOOD COMPANY INC. | COM | 256605106 | 72 | 3800 | SH | DEFINED 1 | 3800 |
| DOLE FOOD COMPANY INC. | COM | 256605106 | 217 | 11400 | SH | DEFINED 1 | 11400 |
| DOLLAR GENERAL CORP | COM | 256669102 | 830 | 42585 | SH | DEFINED 1 | 42585 |
| DOLLAR GENERAL CORP | COM | 256669102 | 51 | 2590 | SH | DEFINED 1 | 2590 |
| DOLLAR GENERAL CORP | COM | 256669102 | 1130 | 57928 | SH | DEFINED 1 | 57928 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 566 | 20550 | SH | DEFINED 1 | 20550 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 202 | 7350 | SH | DEFINED 1 | 7350 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 142 | 5150 | SH | DEFINED 1 | 5150 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 13267 | 481750 | SH | DEFINED 1 | 481750 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 609 | 22100 | SH | DEFINED 1 | 22100 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 2674 | 97100 | SH | DEFINED 1 | 97100 |
| DOMINION RESOURCES | COM | 25746U109 | 1854 | 30825 | SH | DEFINED 1 | 30825 |
| DOMINION RESOURCES | COM | 25746U109 | 111 | 1842 | SH | DEFINED 1 | 1842 |
| DOMINION RESOURCES | COM | 25746U109 | 2519 | 41895 | SH | DEFINED 1 | 41895 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| DONALDSON | COM | 257651109 | 93 | 3000 | SH | DEFINED 1 | 3000 |
| DONALDSON | COM | 257651109 | 283 | 9100 | SH | DEFINED 1 | 9100 |
| DOVER CORPORATION | COM | 260003108 | 986 | 26200 | SH | DEFINED 1 | 26200 |
| DOVER CORPORATION | COM | 260003108 | 60 | 1600 | SH | DEFINED 1 | 1600 |
| DOVER CORPORATION | COM | 260003108 | 1340 | 35600 | SH | DEFINED 1 | 35600 |
| DOW CHEMICAL COMPANY | COM | 260543103 | 3845 | 115653 | SH | DEFINED 1 | 115653 |
| DOW CHEMICAL COMPANY | COM | 260543103 | 233 | 7011 | SH | DEFINED 1 | 7011 |
| DOW CHEMICAL COMPANY | COM | 260543103 | 5226 | 157180 | SH | DEFINED 1 | 157180 |
| DOW JONES & COMPANY, INC. | COM | 260561105 | 675 | 11300 | SH | DEFINED 1 | 11300 |
| DOW JONES & COMPANY, INC. | COM | 260561105 | 42 | 700 | SH | DEFINED 1 | 700 |
| DOW JONES & COMPANY, INC. | COM | 260561105 | 914 | 15300 | SH | DEFINED 1 | 15300 |
| DPL INCORPORATED | COM | 233293109 | 252 | 8700 | SH | DEFINED 1 | 8700 |
| DPL INCORPORATED | COM | 233293109 | 756 | 26100 | SH | DEFINED 1 | 26100 |
| DQE INCORP | COM | 23329J104 | 86 | 3800 | SH | DEFINED 1 | 3800 |
| DQE INCORP | COM | 23329J104 | 257 | 11400 | SH | DEFINED 1 | 11400 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 53 | 1900 | SH | DEFINED 1 | 1900 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 163 | 5800 | SH | DEFINED 1 | 5800 |
| DSP GROUP INC | COM | 23332B106 | 38 | 1800 | SH | DEFINED 1 | 1800 |
| DSP GROUP INC | COM | 23332B106 | 116 | 5500 | SH | DEFINED 1 | 5500 |
| DST SYSTEMS, INC. | COM | 233326107 | 195 | 3700 | SH | DEFINED 1 | 3700 |
| DST SYSTEMS, INC. | COM | 233326107 | 933 | 17700 | SH | DEFINED 1 | 17700 |
| DST SYSTEMS, INC. | COM | 233326107 | 448 | 8500 | SH | DEFINED 1 | 8500 |
| DST SYSTEMS, INC. | COM | 233326107 | 18445 | 350000 | SH | DEFINED 1 | 350000 |
| DST SYSTEMS, INC. | COM | 233326107 | 1344 | 25500 | SH | DEFINED 1 | 25500 |
| DUKE ENERGY COMPANY | COM | 264399106 | 3856 | 98842 | SH | DEFINED 1 | 98842 |
| DUKE ENERGY COMPANY | COM | 264399106 | 233 | 5962 | SH | DEFINED 1 | 5962 |
| DUKE ENERGY COMPANY | COM | 264399106 | 5240 | 134330 | SH | DEFINED 1 | 134330 |
| DUN & BRADSTREET CORP | COM | 26483E100 | 152 | 5400 | SH | DEFINED 1 | 5400 |
| DUN & BRADSTREET CORP | COM | 26483E100 | 462 | 16400 | SH | DEFINED 1 | 16400 |
| DYCOM INDUSTRIES | COM | 267475101 | 66 | 2900 | SH | DEFINED 1 | 2900 |
| DYCOM INDUSTRIES | COM | 267475101 | 197 | 8600 | SH | DEFINED 1 | 8600 |
| E*TRADE GROUP INC | COM | 269246104 | 54 | 8300 | SH | DEFINED 1 | 8300 |
| E*TRADE GROUP INC | COM | 269246104 | 139 | 21600 | SH | DEFINED 1 | 21600 |
| E*TRADE GROUP INC | COM | 269246104 | 623 | 96600 | SH | DEFINED 1 | 96600 |
| E*TRADE GROUP INC | COM | 269246104 | 420 | 65100 | SH | DEFINED 1 | 65100 |
| E.I. DU PONT DE NEMOURS & COMP | COM | 263534109 | 6493 | 134600 | SH | DEFINED 1 | 134600 |
| E.I. DU PONT DE NEMOURS & COMP | COM | 263534109 | 396 | 8200 | SH | DEFINED 1 | 8200 |
| E.I. DU PONT DE NEMOURS & COMP | COM | 263534109 | 8823 | 182900 | SH | DEFINED 1 | 182900 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 470 | 9875 | SH | DEFINED 1 | 9875 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 29 | 600 | SH | DEFINED 1 | 600 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 644 | 13525 | SH | DEFINED 1 | 13525 |
| EASTMAN KODAK COMPANY | COM | 277461109 | 1807 | 38700 | SH | DEFINED 1 | 38700 |
| EASTMAN KODAK COMPANY | COM | 277461109 | 107 | 2300 | SH | DEFINED 1 | 2300 |
| EASTMAN KODAK COMPANY | COM | 277461109 | 2455 | 52600 | SH | DEFINED 1 | 52600 |
| EATON CORPORATION | COM | 278058102 | 617 | 8800 | SH | DEFINED 1 | 8800 |
| EATON CORPORATION | COM | 278058102 | 35 | 500 | SH | DEFINED 1 | 500 |
| EATON CORPORATION | COM | 278058102 | 841 | 12000 | SH | DEFINED 1 | 12000 |
| ECOLAB, INC. | COM | 278865100 | 672 | 16400 | SH | DEFINED 1 | 16400 |
| ECOLAB, INC. | COM | 278865100 | 41 | 1000 | SH | DEFINED 1 | 1000 |
| ECOLAB, INC. | COM | 278865100 | 209 | 5100 | SH | DEFINED 1 | 5100 |
| ECOLAB, INC. | COM | 278865100 | 660 | 16100 | SH | DEFINED 1 | 16100 |
| ECOLAB, INC. | COM | 278865100 | 7387 | 180300 | SH | DEFINED 1 | 180300 |
| ECOLAB, INC. | COM | 278865100 | 914 | 22300 | SH | DEFINED 1 | 22300 |
| EDISON INTERNATIONAL | COM | 281020107 | 468 | 42000 | SH | DEFINED 1 | 42000 |
| EDISON INTERNATIONAL | COM | 281020107 | 28 | 2500 | SH | DEFINED 1 | 2500 |
| EDISON INTERNATIONAL | COM | 281020107 | 637 | 57100 | SH | DEFINED 1 | 57100 |
| EDWARDS (A.G.) INC. | COM | 281760108 | 243 | 5400 | SH | DEFINED 1 | 5400 |
| EDWARDS (A.G.) INC. | COM | 281760108 | 738 | 16400 | SH | DEFINED 1 | 16400 |
| EDWARDS LIFESCIENCES | COM | 28176E108 | 105 | 4000 | SH | DEFINED 1 | 4000 |
| EDWARDS LIFESCIENCES | COM | 28176E108 | 316 | 12000 | SH | DEFINED 1 | 12000 |
| EGL INC | COM | 268484102 | 51 | 3200 | SH | DEFINED 1 | 3200 |
| EGL INC | COM | 268484102 | 153 | 9600 | SH | DEFINED 1 | 9600 |
| EL PASO CORP | COM | 28336L109 | 3369 | 64117 | SH | DEFINED 1 | 64117 |
| EL PASO CORP | COM | 28336L109 | 203 | 3868 | SH | DEFINED 1 | 3868 |
| EL PASO CORP | COM | 28336L109 | 147 | 2800 | SH | DEFINED 1 | 2800 |
| EL PASO CORP | COM | 28336L109 | 515 | 9800 | SH | DEFINED 1 | 9800 |
| EL PASO CORP | COM | 28336L109 | 5832 | 111000 | SH | DEFINED 1 | 111000 |
| EL PASO CORP | COM | 28336L109 | 4580 | 87171 | SH | DEFINED 1 | 87171 |
| ELAN CORPORATION | COM | 284131208 | 214 | 3500 | SH | DEFINED 1 | 3500 |
| ELAN CORPORATION | COM | 284131208 | 1226 | 20100 | SH | DEFINED 1 | 20100 |
| ELAN CORPORATION | COM | 284131208 | 23964 | 392855 | SH | DEFINED 1 | 392855 |
| ELECTRONIC ARTS | COM | 285512109 | 1363 | 23700 | SH | DEFINED 1 | 23700 |
| ELECTRONIC ARTS | COM | 285512109 | 518 | 9000 | SH | DEFINED 1 | 9000 |
| ELECTRONIC ARTS | COM | 285512109 | 26598 | 462500 | SH | DEFINED 1 | 462500 |
| ELECTRONIC ARTS | COM | 285512109 | 1564 | 27200 | SH | DEFINED 1 | 27200 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 3769 | 60300 | SH | DEFINED 1 | 60300 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 231 | 3700 | SH | DEFINED 1 | 3700 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 338 | 5400 | SH | DEFINED 1 | 5400 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 1150 | 18400 | SH | DEFINED 1 | 18400 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 13381 | 214100 | SH | DEFINED 1 | 214100 |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 5125 | 82000 | SH | DEFINED 1 | 82000 |
| ELI LILLY & COMPANY | COM | 532457108 | 10760 | 145400 | SH | DEFINED 1 | 145400 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| ELI LILLY & COMPANY | COM | 532457108 | 651 | 8800 | SH | DEFINED 1 | 8800 |
| ELI LILLY & COMPANY | COM | 532457108 | 155 | 2100 | SH | DEFINED 1 | 2100 |
| ELI LILLY & COMPANY | COM | 532457108 | 518 | 7000 | SH | DEFINED 1 | 7000 |
| ELI LILLY & COMPANY | COM | 532457108 | 5617 | 75900 | SH | DEFINED 1 | 75900 |
| ELI LILLY & COMPANY | COM | 532457108 | 14622 | 197600 | SH | DEFINED 1 | 197600 |
| EMC CORPORATION | COM | 268648102 | 8200 | 282286 | SH | DEFINED 1 | 282286 |
| EMC CORPORATION | COM | 268648102 | 497 | 17112 | SH | DEFINED 1 | 17112 |
| EMC CORPORATION | COM | 268648102 | 192 | 6600 | SH | DEFINED 1 | 6600 |
| EMC CORPORATION | COM | 268648102 | 2211 | 76100 | SH | DEFINED 1 | 76100 |
| EMC CORPORATION | COM | 268648102 | 11143 | 383574 | SH | DEFINED 1 | 383574 |
| EMERSON ELECTRIC CO | COM | 291011104 | 3352 | 55400 | SH | DEFINED 1 | 55400 |
| EMERSON ELECTRIC CO | COM | 291011104 | 206 | 3400 | SH | DEFINED 1 | 3400 |
| EMERSON ELECTRIC CO | COM | 291011104 | 73 | 1200 | SH | DEFINED 1 | 1200 |
| EMERSON ELECTRIC CO | COM | 291011104 | 254 | 4200 | SH | DEFINED 1 | 4200 |
| EMERSON ELECTRIC CO | COM | 291011104 | 2674 | 44200 | SH | DEFINED 1 | 44200 |
| EMERSON ELECTRIC CO | COM | 291011104 | 4550 | 75200 | SH | DEFINED 1 | 75200 |
| EMMIS COMMUNICATIONS -CL A | COM | 291525103 | 101 | 3200 | SH | DEFINED 1 | 3200 |
| EMMIS COMMUNICATIONS -CL A | COM | 291525103 | 303 | 9600 | SH | DEFINED 1 | 9600 |
| ENERGIZER HOLDINGS INC | COM | 29266R108 | 142 | 6200 | SH | DEFINED 1 | 6200 |
| ENERGIZER HOLDINGS INC | COM | 29266R108 | 431 | 18800 | SH | DEFINED 1 | 18800 |
| ENERGY EAST | COM | 29266M109 | 167 | 8000 | SH | DEFINED 1 | 8000 |
| ENERGY EAST | COM | 29266M109 | 502 | 24000 | SH | DEFINED 1 | 24000 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 35 | 2600 | SH | DEFINED 1 | 2600 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 117 | 8700 | SH | DEFINED 1 | 8700 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 2347 | 175000 | SH | DEFINED 1 | 175000 |
| ENGELHARD CORP. | COM | 292845104 | 426 | 16500 | SH | DEFINED 1 | 16500 |
| ENGELHARD CORP. | COM | 292845104 | 26 | 1000 | SH | DEFINED 1 | 1000 |
| ENGELHARD CORP. | COM | 292845104 | 578 | 22400 | SH | DEFINED 1 | 22400 |
| ENRON CORP | COM | 293561106 | 4719 | 96300 | SH | DEFINED 1 | 96300 |
| ENRON CORP | COM | 293561106 | 284 | 5800 | SH | DEFINED 1 | 5800 |
| ENRON CORP | COM | 293561106 | 230 | 4700 | SH | DEFINED 1 | 4700 |
| ENRON CORP | COM | 293561106 | 784 | 16000 | SH | DEFINED 1 | 16000 |
| ENRON CORP | COM | 293561106 | 8800 | 179600 | SH | DEFINED 1 | 179600 |
| ENRON CORP | COM | 293561106 | 6414 | 130900 | SH | DEFINED 1 | 130900 |
| ENSCO INTERNATIONAL INCORPORAT | COM | 26874Q100 | 220 | 9400 | SH | DEFINED 1 | 9400 |
| ENSCO INTERNATIONAL INCORPORAT | COM | 26874Q100 | 662 | 28300 | SH | DEFINED 1 | 28300 |
| ENTERCOM | COM | 293639100 | 80 | 1500 | SH | DEFINED 1 | 1500 |
| ENTERCOM | COM | 293639100 | 938 | 17500 | SH | DEFINED 1 | 17500 |
| ENTERCOM | COM | 293639100 | 166 | 3100 | SH | DEFINED 1 | 3100 |
| ENTERCOM | COM | 293639100 | 18731 | 349400 | SH | DEFINED 1 | 349400 |
| ENTERCOM | COM | 293639100 | 499 | 9300 | SH | DEFINED 1 | 9300 |
| ENTERGY CORPORATION | COM | 29364G103 | 1106 | 28800 | SH | DEFINED 1 | 28800 |
| ENTERGY CORPORATION | COM | 29364G103 | 65 | 1700 | SH | DEFINED 1 | 1700 |
| ENTERGY CORPORATION | COM | 29364G103 | 292 | 7600 | SH | DEFINED 1 | 7600 |
| ENTERGY CORPORATION | COM | 29364G103 | 2741 | 71400 | SH | DEFINED 1 | 71400 |
| ENTERGY CORPORATION | COM | 29364G103 | 1501 | 39100 | SH | DEFINED 1 | 39100 |
| EOG RESOURCES | COM | 26875P101 | 537 | 15100 | SH | DEFINED 1 | 15100 |
| EOG RESOURCES | COM | 26875P101 | 32 | 900 | SH | DEFINED 1 | 900 |
| EOG RESOURCES | COM | 26875P101 | 146 | 4100 | SH | DEFINED 1 | 4100 |
| EOG RESOURCES | COM | 26875P101 | 483 | 13600 | SH | DEFINED 1 | 13600 |
| EOG RESOURCES | COM | 26875P101 | 5340 | 150200 | SH | DEFINED 1 | 150200 |
| EOG RESOURCES | COM | 26875P101 | 729 | 20500 | SH | DEFINED 1 | 20500 |
| EPIQ SYSTEMS INC | COM | 26882D109 | 41 | 1700 | SH | DEFINED 1 | 1700 |
| EPIQ SYSTEMS INC | COM | 26882D109 | 69 | 2900 | SH | DEFINED 1 | 2900 |
| EPIQ SYSTEMS INC | COM | 26882D109 | 1295 | 54200 | SH | DEFINED 1 | 54200 |
| EQUIFAX INC | COM | 294429105 | 671 | 18300 | SH | DEFINED 1 | 18300 |
| EQUIFAX INC | COM | 294429105 | 40 | 1100 | SH | DEFINED 1 | 1100 |
| EQUIFAX INC | COM | 294429105 | 910 | 24800 | SH | DEFINED 1 | 24800 |
| EQUITABLE RESOURCES INC | COM | 294549100 | 147 | 4400 | SH | DEFINED 1 | 4400 |
| EQUITABLE RESOURCES INC | COM | 294549100 | 443 | 13300 | SH | DEFINED 1 | 13300 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 232 | 3100 | SH | DEFINED 1 | 3100 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 703 | 9400 | SH | DEFINED 1 | 9400 |
| EXELON CORP | COM | 30161N101 | 2633 | 41062 | SH | DEFINED 1 | 41062 |
| EXELON CORP | COM | 30161N101 | 163 | 2537 | SH | DEFINED 1 | 2537 |
| EXELON CORP | COM | 30161N101 | 3579 | 55812 | SH | DEFINED 1 | 55812 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 154 | 2500 | SH | DEFINED 1 | 2500 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1402 | 22800 | SH | DEFINED 1 | 22800 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 215 | 3500 | SH | DEFINED 1 | 3500 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 27076 | 440400 | SH | DEFINED 1 | 440400 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 646 | 10500 | SH | DEFINED 1 | 10500 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 286 | 5200 | SH | DEFINED 1 | 5200 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 869 | 15800 | SH | DEFINED 1 | 15800 |
| EXXON MOBILE CORP | COM | 30231G102 | 39174 | 448473 | SH | DEFINED 1 | 448473 |
| EXXON MOBILE CORP | COM | 30231G102 | 2376 | 27205 | SH | DEFINED 1 | 27205 |
| EXXON MOBILE CORP | COM | 30231G102 | 316 | 3620 | SH | DEFINED 1 | 3620 |
| EXXON MOBILE CORP | COM | 30231G102 | 2152 | 24638 | SH | DEFINED 1 | 24638 |
| EXXON MOBILE CORP | COM | 30231G102 | 1205 | 13792 | SH | DEFINED 1 | 13792 |
| EXXON MOBILE CORP | COM | 30231G102 | 20503 | 234727 | SH | DEFINED 1 | 234727 |
| EXXON MOBILE CORP | COM | 30231G102 | 13790 | 157867 | SH | DEFINED 1 | 157867 |
| EXXON MOBILE CORP | COM | 30231G102 | 53239 | 609485 | SH | DEFINED 1 | 609485 |
| FAMILY DOLLAR STORES | COM | 307000109 | 297 | 11600 | SH | DEFINED 1 | 11600 |
| FAMILY DOLLAR STORES | COM | 307000109 | 897 | 35000 | SH | DEFINED 1 | 35000 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| FANNIE MAE | COM | 313586109 | 11070 | 130000 | SH | DEFINED 1 | 130000 |
| FANNIE MAE | COM | 313586109 | 673 | 7900 | SH | DEFINED 1 | 7900 |
| FANNIE MAE | COM | 313586109 | 911 | 10700 | SH | DEFINED 1 | 10700 |
| FANNIE MAE | COM | 313586109 | 8728 | 102500 | SH | DEFINED 1 | 102500 |
| FANNIE MAE | COM | 313586109 | 15037 | 176600 | SH | DEFINED 1 | 176600 |
| FAST RETAILING CO LTD | COM | 633243900 | 174 | 1000 | SH | DEFINED 1 | 1000 |
| FASTENAL CO. | COM | 311900104 | 160 | 2600 | SH | DEFINED 1 | 2600 |
| FASTENAL CO. | COM | 311900104 | 480 | 7800 | SH | DEFINED 1 | 7800 |
| FEDERAL SIGNAL | COM | 313855108 | 73 | 3100 | SH | DEFINED 1 | 3100 |
| FEDERAL SIGNAL | COM | 313855108 | 249 | 10600 | SH | DEFINED 1 | 10600 |
| FEDERAL SIGNAL | COM | 313855108 | 218 | 9300 | SH | DEFINED 1 | 9300 |
| FEDERAL SIGNAL | COM | 313855108 | 4760 | 202800 | SH | DEFINED 1 | 202800 |
| FEDERATED DEPARTMENT STORES, I | COM | 31410H101 | 1088 | 25600 | SH | DEFINED 1 | 25600 |
| FEDERATED DEPARTMENT STORES, I | COM | 31410H101 | 68 | 1600 | SH | DEFINED 1 | 1600 |
| FEDERATED DEPARTMENT STORES, I | COM | 31410H101 | 1479 | 34800 | SH | DEFINED 1 | 34800 |
| FEDEX CORPORATION | COM | 31428X106 | 1537 | 38240 | SH | DEFINED 1 | 38240 |
| FEDEX CORPORATION | COM | 31428X106 | 93 | 2320 | SH | DEFINED 1 | 2320 |
| FEDEX CORPORATION | COM | 31428X106 | 84 | 2100 | SH | DEFINED 1 | 2100 |
| FEDEX CORPORATION | COM | 31428X106 | 406 | 10100 | SH | DEFINED 1 | 10100 |
| FEDEX CORPORATION | COM | 31428X106 | 4394 | 109300 | SH | DEFINED 1 | 109300 |
| FEDEX CORPORATION | COM | 31428X106 | 2087 | 51920 | SH | DEFINED 1 | 51920 |
| FERRO | COM | 315405100 | 50 | 2300 | SH | DEFINED 1 | 2300 |
| FERRO | COM | 315405100 | 153 | 7000 | SH | DEFINED 1 | 7000 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4420 | 73243 | SH | DEFINED 1 | 73243 |
| FIFTH THIRD BANCORP | COM | 316773100 | 266 | 4414 | SH | DEFINED 1 | 4414 |
| FIFTH THIRD BANCORP | COM | 316773100 | 401 | 6650 | SH | DEFINED 1 | 6650 |
| FIFTH THIRD BANCORP | COM | 316773100 | 975 | 16150 | SH | DEFINED 1 | 16150 |
| FIFTH THIRD BANCORP | COM | 316773100 | 11023 | 182650 | SH | DEFINED 1 | 182650 |
| FIFTH THIRD BANCORP | COM | 316773100 | 6007 | 99534 | SH | DEFINED 1 | 99534 |
| FINMECCANICA SPA | COM | 585995100 | 55 | 60000 | SH | DEFINED 1 | 60000 |
| FIRST DATA CORPORATION | COM | 319963104 | 3277 | 51000 | SH | DEFINED 1 | 51000 |
| FIRST DATA CORPORATION | COM | 319963104 | 199 | 3100 | SH | DEFINED 1 | 3100 |
| FIRST DATA CORPORATION | COM | 319963104 | 4453 | 69300 | SH | DEFINED 1 | 69300 |
| FIRST ENERGY CORPORATION | COM | 337932107 | 936 | 29100 | SH | DEFINED 1 | 29100 |
| FIRST ENERGY CORPORATION | COM | 337932107 | 58 | 1800 | SH | DEFINED 1 | 1800 |
| FIRST ENERGY CORPORATION | COM | 337932107 | 1270 | 39500 | SH | DEFINED 1 | 39500 |
| FIRST HEALTH GROUP | COM | 320960107 | 171 | 6400 | SH | DEFINED 1 | 6400 |
| FIRST HEALTH GROUP | COM | 320960107 | 517 | 19400 | SH | DEFINED 1 | 19400 |
| FIRST TENNESSEE NATL CORP | COM | 337162101 | 302 | 8700 | SH | DEFINED 1 | 8700 |
| FIRST TENNESSEE NATL CORP | COM | 337162101 | 916 | 26400 | SH | DEFINED 1 | 26400 |
| FIRST UNION CORPORATION | COM | 337358105 | 4416 | 126386 | SH | DEFINED 1 | 126386 |
| FIRST UNION CORPORATION | COM | 337358105 | 266 | 7620 | SH | DEFINED 1 | 7620 |
| FIRST UNION CORPORATION | COM | 337358105 | 381 | 10900 | SH | DEFINED 1 | 10900 |
| FIRST UNION CORPORATION | COM | 337358105 | 3267 | 93500 | SH | DEFINED 1 | 93500 |
| FIRST UNION CORPORATION | COM | 337358105 | 6001 | 171752 | SH | DEFINED 1 | 171752 |
| FIRST VIRGINIA BANKS INC | COM | 337477103 | 146 | 3100 | SH | DEFINED 1 | 3100 |
| FIRST VIRGINIA BANKS INC | COM | 337477103 | 443 | 9400 | SH | DEFINED 1 | 9400 |
| FIRSTMERIT CORP | COM | 337915102 | 157 | 5900 | SH | DEFINED 1 | 5900 |
| FIRSTMERIT CORP | COM | 337915102 | 478 | 18000 | SH | DEFINED 1 | 18000 |
| FISERV | COM | 337738108 | 999 | 16000 | SH | DEFINED 1 | 16000 |
| FISERV | COM | 337738108 | 62 | 1000 | SH | DEFINED 1 | 1000 |
| FISERV | COM | 337738108 | 476 | 7625 | SH | DEFINED 1 | 7625 |
| FISERV | COM | 337738108 | 1585 | 25386 | SH | DEFINED 1 | 25386 |
| FISERV | COM | 337738108 | 1637 | 26225 | SH | DEFINED 1 | 26225 |
| FISERV | COM | 337738108 | 16642 | 266575 | SH | DEFINED 1 | 266575 |
| FISERV | COM | 337738108 | 31643 | 506850 | SH | DEFINED 1 | 506850 |
| FISERV | COM | 337738108 | 1361 | 21800 | SH | DEFINED 1 | 21800 |
| FISHER SCIENTIFIC INTL | COM | 338032204 | 96 | 3300 | SH | DEFINED 1 | 3300 |
| FISHER SCIENTIFIC INTL | COM | 338032204 | 1842 | 63500 | SH | DEFINED 1 | 63500 |
| FLEETBOSTON FINANCIAL CORP | COM | 339030108 | 5511 | 139703 | SH | DEFINED 1 | 139703 |
| FLEETBOSTON FINANCIAL CORP | COM | 339030108 | 332 | 8423 | SH | DEFINED 1 | 8423 |
| FLEETBOSTON FINANCIAL CORP | COM | 339030108 | 7489 | 189830 | SH | DEFINED 1 | 189830 |
| FLOWSERVE | COM | 34354P105 | 77 | 2500 | SH | DEFINED 1 | 2500 |
| FLOWSERVE | COM | 34354P105 | 237 | 7700 | SH | DEFINED 1 | 7700 |
| FLUOR CORP (NEW) | COM | 343412102 | 429 | 9500 | SH | DEFINED 1 | 9500 |
| FLUOR CORP (NEW) | COM | 343412102 | 27 | 600 | SH | DEFINED 1 | 600 |
| FLUOR CORP (NEW) | COM | 343412102 | 582 | 12900 | SH | DEFINED 1 | 12900 |
| FMC CORPORATION | COM | 302491303 | 267 | 3900 | SH | DEFINED 1 | 3900 |
| FMC CORPORATION | COM | 302491303 | 14 | 200 | SH | DEFINED 1 | 200 |
| FMC CORPORATION | COM | 302491303 | 363 | 5300 | SH | DEFINED 1 | 5300 |
| FORD MOTOR COMPANY | COM | 345370860 | 5871 | 239157 | SH | DEFINED 1 | 239157 |
| FORD MOTOR COMPANY | COM | 345370860 | 355 | 14469 | SH | DEFINED 1 | 14469 |
| FORD MOTOR COMPANY | COM | 345370860 | 65 | 2646 | SH | DEFINED 1 | 2646 |
| FORD MOTOR COMPANY | COM | 345370860 | 355 | 14464 | SH | DEFINED 1 | 14464 |
| FORD MOTOR COMPANY | COM | 345370860 | 200 | 8165 | SH | DEFINED 1 | 8165 |
| FORD MOTOR COMPANY | COM | 345370860 | 3368 | 137204 | SH | DEFINED 1 | 137204 |
| FORD MOTOR COMPANY | COM | 345370860 | 2752 | 112080 | SH | DEFINED 1 | 112080 |
| FORD MOTOR COMPANY | COM | 345370860 | 7979 | 325019 | SH | DEFINED 1 | 325019 |
| FOREST LABORATORIES INC. | COM | 345838106 | 1612 | 22700 | SH | DEFINED 1 | 22700 |
| FOREST LABORATORIES INC. | COM | 345838106 | 99 | 1400 | SH | DEFINED 1 | 1400 |
| FOREST LABORATORIES INC. | COM | 345838106 | 2194 | 30900 | SH | DEFINED 1 | 30900 |
| FORRESTER RESEARCH | COM | 346563109 | 140 | 6200 | SH | DEFINED 1 | 6200 |

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|---------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| FORRESTER RESEARCH | COM | 346563109 | 2574 | 114100 | SH | DEFINED 1 | 114100 |
| FORTUNE BRANDS INC | COM | 349631101 | 767 | 20000 | SH | DEFINED 1 | 20000 |
| FORTUNE BRANDS INC | COM | 349631101 | 46 | 1200 | SH | DEFINED 1 | 1200 |
| FORTUNE BRANDS INC | COM | 349631101 | 73 | 1900 | SH | DEFINED 1 | 1900 |
| FORTUNE BRANDS INC | COM | 349631101 | 311 | 8100 | SH | DEFINED 1 | 8100 |
| FORTUNE BRANDS INC | COM | 349631101 | 3456 | 90100 | SH | DEFINED 1 | 90100 |
| FORTUNE BRANDS INC | COM | 349631101 | 1040 | 27100 | SH | DEFINED 1 | 27100 |
| FPL GROUP, INC. | COM | 302571104 | 1373 | 22800 | SH | DEFINED 1 | 22800 |
| FPL GROUP, INC. | COM | 302571104 | 84 | 1400 | SH | DEFINED 1 | 1400 |
| FPL GROUP, INC. | COM | 302571104 | 1867 | 31000 | SH | DEFINED 1 | 31000 |
| FRANKLIN RESOURCES | COM | 354613101 | 1561 | 34100 | SH | DEFINED 1 | 34100 |
| FRANKLIN RESOURCES | COM | 354613101 | 96 | 2100 | SH | DEFINED 1 | 2100 |
| FRANKLIN RESOURCES | COM | 354613101 | 2119 | 46300 | SH | DEFINED 1 | 46300 |
| FRAPORT AG | COM | 710755100 | 125 | 4500 | SH | DEFINED 1 | 4500 |
| FREDDIE MAC | COM | 313400301 | 6279 | 89700 | SH | DEFINED 1 | 89700 |
| FREDDIE MAC | COM | 313400301 | 378 | 5400 | SH | DEFINED 1 | 5400 |
| FREDDIE MAC | COM | 313400301 | 133 | 1900 | SH | DEFINED 1 | 1900 |
| FREDDIE MAC | COM | 313400301 | 448 | 6400 | SH | DEFINED 1 | 6400 |
| FREDDIE MAC | COM | 313400301 | 5411 | 77300 | SH | DEFINED 1 | 77300 |
| FREDDIE MAC | COM | 313400301 | 8533 | 121900 | SH | DEFINED 1 | 121900 |
| FREEMPORT-MCMORAN COPPER & GOLD | COM | 35671D857 | 212 | 19200 | SH | DEFINED 1 | 19200 |
| FREEMPORT-MCMORAN COPPER & GOLD | COM | 35671D857 | 12 | 1100 | SH | DEFINED 1 | 1100 |
| FREEMPORT-MCMORAN COPPER & GOLD | COM | 35671D857 | 287 | 26000 | SH | DEFINED 1 | 26000 |
| FUJI TELEVISION NETWORK INC | COM | 603658200 | 144 | 25 | SH | DEFINED 1 | 25 |
| FULLER (H.B.) | COM | 359694106 | 50 | 1000 | SH | DEFINED 1 | 1000 |
| FULLER (H.B.) | COM | 359694106 | 145 | 2900 | SH | DEFINED 1 | 2900 |
| FURNITURE BRANDS INT | COM | 360921100 | 95 | 3400 | SH | DEFINED 1 | 3400 |
| FURNITURE BRANDS INT | COM | 360921100 | 286 | 10200 | SH | DEFINED 1 | 10200 |
| GALILEO INTERNATIONAL INC | COM | 363547100 | 195 | 6000 | SH | DEFINED 1 | 6000 |
| GALILEO INTERNATIONAL INC | COM | 363547100 | 592 | 18200 | SH | DEFINED 1 | 18200 |
| GALLAGHER, ARTHUR J AND CO | COM | 363576109 | 138 | 5300 | SH | DEFINED 1 | 5300 |
| GALLAGHER, ARTHUR J AND CO | COM | 363576109 | 419 | 16100 | SH | DEFINED 1 | 16100 |
| GANNETT CO | COM | 364730101 | 2241 | 34000 | SH | DEFINED 1 | 34000 |
| GANNETT CO | COM | 364730101 | 138 | 2100 | SH | DEFINED 1 | 2100 |
| GANNETT CO | COM | 364730101 | 297 | 4500 | SH | DEFINED 1 | 4500 |
| GANNETT CO | COM | 364730101 | 2814 | 42700 | SH | DEFINED 1 | 42700 |
| GANNETT CO | COM | 364730101 | 3045 | 46200 | SH | DEFINED 1 | 46200 |
| GAP, INC. | COM | 364760108 | 3179 | 109625 | SH | DEFINED 1 | 109625 |
| GAP, INC. | COM | 364760108 | 193 | 6662 | SH | DEFINED 1 | 6662 |
| GAP, INC. | COM | 364760108 | 4320 | 148975 | SH | DEFINED 1 | 148975 |
| GARTNER GROUP INC - CLASS B | COM | 366651206 | 54 | 5900 | SH | DEFINED 1 | 5900 |
| GARTNER GROUP INC - CLASS B | COM | 366651206 | 163 | 17700 | SH | DEFINED 1 | 17700 |
| GATEWAY INC | COM | 367626108 | 686 | 41700 | SH | DEFINED 1 | 41700 |
| GATEWAY INC | COM | 367626108 | 41 | 2500 | SH | DEFINED 1 | 2500 |
| GATEWAY INC | COM | 367626108 | 931 | 56600 | SH | DEFINED 1 | 56600 |
| GATX CORPORATION | COM | 361448103 | 128 | 3200 | SH | DEFINED 1 | 3200 |
| GATX CORPORATION | COM | 361448103 | 393 | 9800 | SH | DEFINED 1 | 9800 |
| GEMSTAR TV GUIDE INTL | COM | 36866W106 | 1032 | 24482 | SH | DEFINED 1 | 24482 |
| GEMSTAR TV GUIDE INTL | COM | 36866W106 | 422 | 10000 | SH | DEFINED 1 | 10000 |
| GEMSTAR TV GUIDE INTL | COM | 36866W106 | 3920 | 93000 | SH | DEFINED 1 | 93000 |
| GEMSTAR TV GUIDE INTL | COM | 36866W106 | 21062 | 499700 | SH | DEFINED 1 | 499700 |
| GENERAL DYNAMICS CORPORATION | COM | 369550108 | 2000 | 25700 | SH | DEFINED 1 | 25700 |
| GENERAL DYNAMICS CORPORATION | COM | 369550108 | 124 | 1600 | SH | DEFINED 1 | 1600 |
| GENERAL DYNAMICS CORPORATION | COM | 369550108 | 2716 | 34900 | SH | DEFINED 1 | 34900 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 62322 | 1278400 | SH | DEFINED 1 | 1278400 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 3778 | 77500 | SH | DEFINED 1 | 77500 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 561 | 11500 | SH | DEFINED 1 | 11500 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 3066 | 62900 | SH | DEFINED 1 | 62900 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 1814 | 37200 | SH | DEFINED 1 | 37200 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 28797 | 590700 | SH | DEFINED 1 | 590700 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 20236 | 415100 | SH | DEFINED 1 | 415100 |
| GENERAL ELECTRIC COMPANY | COM | 369604103 | 84689 | 1737200 | SH | DEFINED 1 | 1737200 |
| GENERAL MILLS, INC. | COM | 370334104 | 1602 | 36600 | SH | DEFINED 1 | 36600 |
| GENERAL MILLS, INC. | COM | 370334104 | 96 | 2200 | SH | DEFINED 1 | 2200 |
| GENERAL MILLS, INC. | COM | 370334104 | 184 | 4200 | SH | DEFINED 1 | 4200 |
| GENERAL MILLS, INC. | COM | 370334104 | 635 | 14500 | SH | DEFINED 1 | 14500 |
| GENERAL MILLS, INC. | COM | 370334104 | 6908 | 157800 | SH | DEFINED 1 | 157800 |
| GENERAL MILLS, INC. | COM | 370334104 | 2180 | 49800 | SH | DEFINED 1 | 49800 |
| GENERAL MOTORS CORP | COM | 370442105 | 4550 | 70705 | SH | DEFINED 1 | 70705 |
| GENERAL MOTORS CORP | COM | 370442105 | 277 | 4304 | SH | DEFINED 1 | 4304 |
| GENERAL MOTORS CORP | COM | 370442105 | 6187 | 96147 | SH | DEFINED 1 | 96147 |
| GENERALE DE SANTE | COM | 714411600 | 29 | 1800 | SH | DEFINED 1 | 1800 |
| GENTEX CORP | COM | 371901109 | 135 | 5000 | SH | DEFINED 1 | 5000 |
| GENTEX CORP | COM | 371901109 | 410 | 15200 | SH | DEFINED 1 | 15200 |
| GENUINE PARTS COMPANY | COM | 372460105 | 705 | 22375 | SH | DEFINED 1 | 22375 |
| GENUINE PARTS COMPANY | COM | 372460105 | 43 | 1350 | SH | DEFINED 1 | 1350 |
| GENUINE PARTS COMPANY | COM | 372460105 | 954 | 30300 | SH | DEFINED 1 | 30300 |
| GENZYME CORPORATION | COM | 372917104 | 760 | 12900 | SH | DEFINED 1 | 12900 |
| GENZYME CORPORATION | COM | 372917104 | 2287 | 38800 | SH | DEFINED 1 | 38800 |
| GEORGIA PACIFIC CORP | COM | 373298108 | 985 | 29091 | SH | DEFINED 1 | 29091 |
| GEORGIA PACIFIC CORP | COM | 373298108 | 61 | 1796 | SH | DEFINED 1 | 1796 |
| GEORGIA PACIFIC CORP | COM | 373298108 | 1339 | 39571 | SH | DEFINED 1 | 39571 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| GEORGIA PACIFIC CORP TIMBER | COM | 373298702 | 197 | 5500 | SH | DEFINED 1 | 5500 |
| GEORGIA PACIFIC CORP TIMBER | COM | 373298702 | 590 | 16500 | SH | DEFINED 1 | 16500 |
| GETTY IMAGES INC | COM | 374276103 | 60 | 2300 | SH | DEFINED 1 | 2300 |
| GETTY IMAGES INC | COM | 374276103 | 528 | 20100 | SH | DEFINED 1 | 20100 |
| GETTY IMAGES INC | COM | 374276103 | 89 | 3400 | SH | DEFINED 1 | 3400 |
| GETTY IMAGES INC | COM | 374276103 | 10600 | 403800 | SH | DEFINED 1 | 403800 |
| GETTY IMAGES INC | COM | 374276103 | 1638 | 62400 | SH | DEFINED 1 | 62400 |
| GILEAD SCIENCES INC. | COM | 375558103 | 381 | 6400 | SH | DEFINED 1 | 6400 |
| GILEAD SCIENCES INC. | COM | 375558103 | 1142 | 19200 | SH | DEFINED 1 | 19200 |
| GILLETTE COMPANY | COM | 375766102 | 3940 | 135900 | SH | DEFINED 1 | 135900 |
| GILLETTE COMPANY | COM | 375766102 | 238 | 8200 | SH | DEFINED 1 | 8200 |
| GILLETTE COMPANY | COM | 375766102 | 812 | 28000 | SH | DEFINED 1 | 28000 |
| GILLETTE COMPANY | COM | 375766102 | 7598 | 262100 | SH | DEFINED 1 | 262100 |
| GILLETTE COMPANY | COM | 375766102 | 5354 | 184700 | SH | DEFINED 1 | 184700 |
| GLATFELTER (P.H.) | COM | 377316104 | 41 | 2900 | SH | DEFINED 1 | 2900 |
| GLATFELTER (P.H.) | COM | 377316104 | 124 | 8700 | SH | DEFINED 1 | 8700 |
| GLAXOSMITHKLINE PLC | COM | 092528800 | 96 | 3414 | SH | DEFINED 1 | 3414 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 987 | 114285 | SH | DEFINED 1 | 114285 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 59 | 6880 | SH | DEFINED 1 | 6880 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 132 | 15300 | SH | DEFINED 1 | 15300 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 1234 | 142800 | SH | DEFINED 1 | 142800 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 1342 | 155310 | SH | DEFINED 1 | 155310 |
| GLOBAL INDUSTRIES LTD | COM | 379336100 | 88 | 6700 | SH | DEFINED 1 | 6700 |
| GLOBAL INDUSTRIES LTD | COM | 379336100 | 229 | 17500 | SH | DEFINED 1 | 17500 |
| GLOBAL INDUSTRIES LTD | COM | 379336100 | 4417 | 336900 | SH | DEFINED 1 | 336900 |
| GLOBAL MARINE INC | COM | 379352404 | 378 | 20300 | SH | DEFINED 1 | 20300 |
| GLOBAL MARINE INC | COM | 379352404 | 222 | 11900 | SH | DEFINED 1 | 11900 |
| GLOBAL MARINE INC | COM | 379352404 | 3564 | 191300 | SH | DEFINED 1 | 191300 |
| GLOBAL MARINE INC | COM | 379352404 | 671 | 36000 | SH | DEFINED 1 | 36000 |
| GOLDEN STATE BANCORP | COM | 381197102 | 280 | 9100 | SH | DEFINED 1 | 9100 |
| GOLDEN STATE BANCORP | COM | 381197102 | 850 | 27600 | SH | DEFINED 1 | 27600 |
| GOLDEN WEST FINANCIAL CORPORAT | COM | 381317106 | 1310 | 20400 | SH | DEFINED 1 | 20400 |
| GOLDEN WEST FINANCIAL CORPORAT | COM | 381317106 | 77 | 1200 | SH | DEFINED 1 | 1200 |
| GOLDEN WEST FINANCIAL CORPORAT | COM | 381317106 | 1779 | 27700 | SH | DEFINED 1 | 27700 |
| GOLDMAN SACHS GROUP INC | COM | 381416104 | 644 | 7500 | SH | DEFINED 1 | 7500 |
| GOLDMAN SACHS GROUP INC | COM | 381416104 | 7525 | 87700 | SH | DEFINED 1 | 87700 |
| GOODRICH CORP | COM | 382388106 | 505 | 13300 | SH | DEFINED 1 | 13300 |
| GOODRICH CORP | COM | 382388106 | 30 | 800 | SH | DEFINED 1 | 800 |
| GOODRICH CORP | COM | 382388106 | 684 | 18000 | SH | DEFINED 1 | 18000 |
| GOODYEAR TIRE & RUBBER COMPANY | COM | 382550101 | 571 | 20400 | SH | DEFINED 1 | 20400 |
| GOODYEAR TIRE & RUBBER COMPANY | COM | 382550101 | 34 | 1200 | SH | DEFINED 1 | 1200 |
| GOODYEAR TIRE & RUBBER COMPANY | COM | 382550101 | 778 | 27800 | SH | DEFINED 1 | 27800 |
| GPU, INC. | COM | 36225X100 | 562 | 16000 | SH | DEFINED 1 | 16000 |
| GPU, INC. | COM | 36225X100 | 32 | 900 | SH | DEFINED 1 | 900 |
| GPU, INC. | COM | 36225X100 | 752 | 21400 | SH | DEFINED 1 | 21400 |
| GRANITE CONSTRUCTION | COM | 387328107 | 71 | 2800 | SH | DEFINED 1 | 2800 |
| GRANITE CONSTRUCTION | COM | 387328107 | 214 | 8400 | SH | DEFINED 1 | 8400 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 52 | 3000 | SH | DEFINED 1 | 3000 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 780 | 44600 | SH | DEFINED 1 | 44600 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 129 | 7400 | SH | DEFINED 1 | 7400 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 199 | 11400 | SH | DEFINED 1 | 11400 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 14631 | 836525 | SH | DEFINED 1 | 836525 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 388 | 22200 | SH | DEFINED 1 | 22200 |
| GRANT PRIDECO INC -W/I | COM | 38821G101 | 3617 | 206800 | SH | DEFINED 1 | 206800 |
| GREAT LAKES CHEMICAL | COM | 390568103 | 201 | 6500 | SH | DEFINED 1 | 6500 |
| GREAT LAKES CHEMICAL | COM | 390568103 | 12 | 400 | SH | DEFINED 1 | 400 |
| GREAT LAKES CHEMICAL | COM | 390568103 | 271 | 8800 | SH | DEFINED 1 | 8800 |
| GREATER BAY BANCORP | COM | 391648102 | 71 | 2900 | SH | DEFINED 1 | 2900 |
| GREATER BAY BANCORP | COM | 391648102 | 212 | 8600 | SH | DEFINED 1 | 8600 |
| GREENPOINT FINANCIAL CORP | COM | 395384100 | 151 | 3942 | SH | DEFINED 1 | 3942 |
| GREENPOINT FINANCIAL CORP | COM | 395384100 | 261 | 6800 | SH | DEFINED 1 | 6800 |
| GREENPOINT FINANCIAL CORP | COM | 395384100 | 795 | 20700 | SH | DEFINED 1 | 20700 |
| GTECH HOLDINGS | COM | 400518106 | 82 | 2300 | SH | DEFINED 1 | 2300 |
| GTECH HOLDINGS | COM | 400518106 | 249 | 7000 | SH | DEFINED 1 | 7000 |
| GUIDANT CORP | COM | 401698105 | 1429 | 39700 | SH | DEFINED 1 | 39700 |
| GUIDANT CORP | COM | 401698105 | 86 | 2400 | SH | DEFINED 1 | 2400 |
| GUIDANT CORP | COM | 401698105 | 68 | 1900 | SH | DEFINED 1 | 1900 |
| GUIDANT CORP | COM | 401698105 | 241 | 6700 | SH | DEFINED 1 | 6700 |
| GUIDANT CORP | COM | 401698105 | 2711 | 75300 | SH | DEFINED 1 | 75300 |
| GUIDANT CORP | COM | 401698105 | 1944 | 54000 | SH | DEFINED 1 | 54000 |
| GYMBOREE CORPORATION | COM | 403777105 | 49 | 6000 | SH | DEFINED 1 | 6000 |
| GYMBOREE CORPORATION | COM | 403777105 | 81 | 9900 | SH | DEFINED 1 | 9900 |
| GYMBOREE CORPORATION | COM | 403777105 | 1648 | 201000 | SH | DEFINED 1 | 201000 |
| H & R BLOCK, INC. | COM | 093671105 | 762 | 11800 | SH | DEFINED 1 | 11800 |
| H & R BLOCK, INC. | COM | 093671105 | 45 | 700 | SH | DEFINED 1 | 700 |
| H & R BLOCK, INC. | COM | 093671105 | 1033 | 16000 | SH | DEFINED 1 | 16000 |
| HALLIBURTON COMPANY | COM | 406216101 | 2033 | 57100 | SH | DEFINED 1 | 57100 |
| HALLIBURTON COMPANY | COM | 406216101 | 125 | 3500 | SH | DEFINED 1 | 3500 |
| HALLIBURTON COMPANY | COM | 406216101 | 2763 | 77600 | SH | DEFINED 1 | 77600 |
| HANOVER COMPRESSOR COMPANY | COM | 410768105 | 132 | 4000 | SH | DEFINED 1 | 4000 |
| HANOVER COMPRESSOR COMPANY | COM | 410768105 | 400 | 12100 | SH | DEFINED 1 | 12100 |
| HARCOURT GENERAL | COM | 41163G101 | 559 | 9600 | SH | DEFINED 1 | 9600 |

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|-----------------------------|-----|-----------|-------|---------|----|-----------|---------|
| HARCOURT GENERAL | COM | 41163G101 | 35 | 600 | SH | DEFINED 1 | 600 |
| HARCOURT GENERAL | COM | 41163G101 | 745 | 12800 | SH | DEFINED 1 | 12800 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1841 | 39100 | SH | DEFINED 1 | 39100 |
| HARLEY DAVIDSON INC | COM | 412822108 | 113 | 2400 | SH | DEFINED 1 | 2400 |
| HARLEY DAVIDSON INC | COM | 412822108 | 395 | 8400 | SH | DEFINED 1 | 8400 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1318 | 28000 | SH | DEFINED 1 | 28000 |
| HARLEY DAVIDSON INC | COM | 412822108 | 14298 | 303700 | SH | DEFINED 1 | 303700 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2500 | 53100 | SH | DEFINED 1 | 53100 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 533 | 15100 | SH | DEFINED 1 | 15100 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 32 | 900 | SH | DEFINED 1 | 900 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 35 | 1000 | SH | DEFINED 1 | 1000 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 568 | 16100 | SH | DEFINED 1 | 16100 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 11677 | 330800 | SH | DEFINED 1 | 330800 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 724 | 20500 | SH | DEFINED 1 | 20500 |
| HARRIS CORPORATION | COM | 413875105 | 122 | 4500 | SH | DEFINED 1 | 4500 |
| HARRIS CORPORATION | COM | 413875105 | 367 | 13500 | SH | DEFINED 1 | 13500 |
| HARSCO CORPORATION | COM | 415864107 | 73 | 2700 | SH | DEFINED 1 | 2700 |
| HARSCO CORPORATION | COM | 415864107 | 222 | 8200 | SH | DEFINED 1 | 8200 |
| HARTE-HANKS INC. | COM | 416196103 | 111 | 4500 | SH | DEFINED 1 | 4500 |
| HARTE-HANKS INC. | COM | 416196103 | 339 | 13700 | SH | DEFINED 1 | 13700 |
| HASBRO INC. | COM | 418056107 | 321 | 22225 | SH | DEFINED 1 | 22225 |
| HASBRO INC. | COM | 418056107 | 20 | 1350 | SH | DEFINED 1 | 1350 |
| HASBRO INC. | COM | 418056107 | 436 | 30175 | SH | DEFINED 1 | 30175 |
| HCA-HEALTHCARE CO | COM | 404119109 | 3220 | 71250 | SH | DEFINED 1 | 71250 |
| HCA-HEALTHCARE CO | COM | 404119109 | 194 | 4300 | SH | DEFINED 1 | 4300 |
| HCA-HEALTHCARE CO | COM | 404119109 | 4379 | 96900 | SH | DEFINED 1 | 96900 |
| HCC INSURANCE HOLDINGS INC | COM | 404132102 | 98 | 4000 | SH | DEFINED 1 | 4000 |
| HCC INSURANCE HOLDINGS INC | COM | 404132102 | 294 | 12000 | SH | DEFINED 1 | 12000 |
| HEALTH MANAGEMENT ASSOC | COM | 421933102 | 141 | 6700 | SH | DEFINED 1 | 6700 |
| HEALTH MANAGEMENT ASSOC | COM | 421933102 | 1612 | 76600 | SH | DEFINED 1 | 76600 |
| HEALTH MANAGEMENT ASSOC | COM | 421933102 | 347 | 16500 | SH | DEFINED 1 | 16500 |
| HEALTH MANAGEMENT ASSOC | COM | 421933102 | 31375 | 1491200 | SH | DEFINED 1 | 1491200 |
| HEALTH MANAGEMENT ASSOC | COM | 421933102 | 1048 | 49800 | SH | DEFINED 1 | 49800 |
| HEALTH NET INC | COM | 42222G108 | 144 | 8300 | SH | DEFINED 1 | 8300 |
| HEALTH NET INC | COM | 42222G108 | 437 | 25100 | SH | DEFINED 1 | 25100 |
| HEALTHSOUTH CORP | COM | 421924101 | 795 | 49800 | SH | DEFINED 1 | 49800 |
| HEALTHSOUTH CORP | COM | 421924101 | 48 | 3000 | SH | DEFINED 1 | 3000 |
| HEALTHSOUTH CORP | COM | 421924101 | 1081 | 67700 | SH | DEFINED 1 | 67700 |
| HEINZ (HJ) CO | COM | 423074103 | 1834 | 44850 | SH | DEFINED 1 | 44850 |
| HEINZ (HJ) CO | COM | 423074103 | 110 | 2700 | SH | DEFINED 1 | 2700 |
| HEINZ (HJ) CO | COM | 423074103 | 2492 | 60950 | SH | DEFINED 1 | 60950 |
| HELMERICH & PAYNE, INC. | COM | 423452101 | 105 | 3400 | SH | DEFINED 1 | 3400 |
| HELMERICH & PAYNE, INC. | COM | 423452101 | 316 | 10200 | SH | DEFINED 1 | 10200 |
| HENRY (JACK) & ASSOCIATES | COM | 426281101 | 182 | 6000 | SH | DEFINED 1 | 6000 |
| HENRY (JACK) & ASSOCIATES | COM | 426281101 | 547 | 18000 | SH | DEFINED 1 | 18000 |
| HERCULES INCORPORATED | COM | 427056106 | 157 | 13900 | SH | DEFINED 1 | 13900 |
| HERCULES INCORPORATED | COM | 427056106 | 9 | 800 | SH | DEFINED 1 | 800 |
| HERCULES INCORPORATED | COM | 427056106 | 212 | 18800 | SH | DEFINED 1 | 18800 |
| HERSHEY FOODS CORP | COM | 427866108 | 1086 | 17600 | SH | DEFINED 1 | 17600 |
| HERSHEY FOODS CORP | COM | 427866108 | 68 | 1100 | SH | DEFINED 1 | 1100 |
| HERSHEY FOODS CORP | COM | 427866108 | 1475 | 23900 | SH | DEFINED 1 | 23900 |
| HEWLETT-PACKARD COMPANY | COM | 428236103 | 7130 | 249300 | SH | DEFINED 1 | 249300 |
| HEWLETT-PACKARD COMPANY | COM | 428236103 | 432 | 15100 | SH | DEFINED 1 | 15100 |
| HEWLETT-PACKARD COMPANY | COM | 428236103 | 9690 | 338800 | SH | DEFINED 1 | 338800 |
| HIBERNIA | COM | 428656102 | 190 | 10700 | SH | DEFINED 1 | 10700 |
| HIBERNIA | COM | 428656102 | 577 | 32400 | SH | DEFINED 1 | 32400 |
| HILLENBRAND INDUSTRIES INC. | COM | 431573104 | 240 | 4200 | SH | DEFINED 1 | 4200 |
| HILLENBRAND INDUSTRIES INC. | COM | 431573104 | 731 | 12800 | SH | DEFINED 1 | 12800 |
| HILTON HOTELS CORP | COM | 432848109 | 552 | 47600 | SH | DEFINED 1 | 47600 |
| HILTON HOTELS CORP | COM | 432848109 | 34 | 2900 | SH | DEFINED 1 | 2900 |
| HILTON HOTELS CORP | COM | 432848109 | 749 | 64600 | SH | DEFINED 1 | 64600 |
| HISPANIC BROADCASTING CORP | COM | 43357B104 | 608 | 21200 | SH | DEFINED 1 | 21200 |
| HISPANIC BROADCASTING CORP | COM | 43357B104 | 212 | 7400 | SH | DEFINED 1 | 7400 |
| HISPANIC BROADCASTING CORP | COM | 43357B104 | 11947 | 416400 | SH | DEFINED 1 | 416400 |
| HISPANIC BROADCASTING CORP | COM | 43357B104 | 640 | 22300 | SH | DEFINED 1 | 22300 |
| HOME DEPOT, INC. | COM | 437076102 | 13909 | 298797 | SH | DEFINED 1 | 298797 |
| HOME DEPOT, INC. | COM | 437076102 | 845 | 18150 | SH | DEFINED 1 | 18150 |
| HOME DEPOT, INC. | COM | 437076102 | 433 | 9300 | SH | DEFINED 1 | 9300 |
| HOME DEPOT, INC. | COM | 437076102 | 4115 | 88400 | SH | DEFINED 1 | 88400 |
| HOME DEPOT, INC. | COM | 437076102 | 8586 | 184450 | SH | DEFINED 1 | 184450 |
| HOME DEPOT, INC. | COM | 437076102 | 18899 | 405994 | SH | DEFINED 1 | 405994 |
| HOMESTAKE MINING COMPANY | COM | 437614100 | 264 | 34000 | SH | DEFINED 1 | 34000 |
| HOMESTAKE MINING COMPANY | COM | 437614100 | 16 | 2000 | SH | DEFINED 1 | 2000 |
| HOMESTAKE MINING COMPANY | COM | 437614100 | 357 | 46100 | SH | DEFINED 1 | 46100 |
| HON INDUSTRIES | COM | 438092108 | 99 | 4100 | SH | DEFINED 1 | 4100 |
| HON INDUSTRIES | COM | 438092108 | 298 | 12300 | SH | DEFINED 1 | 12300 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 3599 | 102850 | SH | DEFINED 1 | 102850 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 219 | 6250 | SH | DEFINED 1 | 6250 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 77 | 2200 | SH | DEFINED 1 | 2200 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 262 | 7500 | SH | DEFINED 1 | 7500 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 2981 | 85200 | SH | DEFINED 1 | 85200 |
| HONEYWELL INTERNATIONAL | COM | 438516106 | 4893 | 139850 | SH | DEFINED 1 | 139850 |

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|-------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| HORACE MANN EDUCATOR | COM | 440327104 | 58 | 2700 | SH | DEFINED 1 | 2700 |
| HORACE MANN EDUCATOR | COM | 440327104 | 179 | 8300 | SH | DEFINED 1 | 8300 |
| HORMEL CO. | COM | 440452100 | 229 | 9400 | SH | DEFINED 1 | 9400 |
| HORMEL CO. | COM | 440452100 | 691 | 28400 | SH | DEFINED 1 | 28400 |
| HOTEL RESERVATIONS INC -CL A | COM | 441451101 | 144 | 2900 | SH | DEFINED 1 | 2900 |
| HOTEL RESERVATIONS INC -CL A | COM | 441451101 | 272 | 5500 | SH | DEFINED 1 | 5500 |
| HOTEL RESERVATIONS INC -CL A | COM | 441451101 | 4688 | 94700 | SH | DEFINED 1 | 94700 |
| HOUGHTON MIFFLIN | COM | 441560109 | 120 | 2000 | SH | DEFINED 1 | 2000 |
| HOUGHTON MIFFLIN | COM | 441560109 | 354 | 5900 | SH | DEFINED 1 | 5900 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 4053 | 60759 | SH | DEFINED 1 | 60759 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 248 | 3719 | SH | DEFINED 1 | 3719 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 293 | 4400 | SH | DEFINED 1 | 4400 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 1007 | 15100 | SH | DEFINED 1 | 15100 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 11406 | 171000 | SH | DEFINED 1 | 171000 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 5508 | 82579 | SH | DEFINED 1 | 82579 |
| HSBC HOLDINGS | COM | 615816300 | 124 | 10500 | SH | DEFINED 1 | 10500 |
| HUBBELL INC., | COM | 443510201 | 116 | 4000 | SH | DEFINED 1 | 4000 |
| HUBBELL INC., | COM | 443510201 | 351 | 12100 | SH | DEFINED 1 | 12100 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 206 | 3441 | SH | DEFINED 1 | 3441 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 1950 | 32566 | SH | DEFINED 1 | 32566 |
| HUMANA, INC. | COM | 444859102 | 215 | 21800 | SH | DEFINED 1 | 21800 |
| HUMANA, INC. | COM | 444859102 | 13 | 1300 | SH | DEFINED 1 | 1300 |
| HUMANA, INC. | COM | 444859102 | 293 | 29700 | SH | DEFINED 1 | 29700 |
| HUNT, J.B. TRANSPORT SERVICES | COM | 445658107 | 47 | 2400 | SH | DEFINED 1 | 2400 |
| HUNT, J.B. TRANSPORT SERVICES | COM | 445658107 | 142 | 7200 | SH | DEFINED 1 | 7200 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 523 | 32360 | SH | DEFINED 1 | 32360 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 32 | 1972 | SH | DEFINED 1 | 1972 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 711 | 43982 | SH | DEFINED 1 | 43982 |
| IBM CORP | COM | 459200101 | 25572 | 226300 | SH | DEFINED 1 | 226300 |
| IBM CORP | COM | 459200101 | 1548 | 13700 | SH | DEFINED 1 | 13700 |
| IBM CORP | COM | 459200101 | 237 | 2100 | SH | DEFINED 1 | 2100 |
| IBM CORP | COM | 459200101 | 1153 | 10200 | SH | DEFINED 1 | 10200 |
| IBM CORP | COM | 459200101 | 915 | 8100 | SH | DEFINED 1 | 8100 |
| IBM CORP | COM | 459200101 | 10792 | 95500 | SH | DEFINED 1 | 95500 |
| IBM CORP | COM | 459200101 | 9628 | 85200 | SH | DEFINED 1 | 85200 |
| IBM CORP | COM | 459200101 | 34759 | 307600 | SH | DEFINED 1 | 307600 |
| IBP | COM | 449223106 | 182 | 7200 | SH | DEFINED 1 | 7200 |
| IBP | COM | 449223106 | 545 | 21600 | SH | DEFINED 1 | 21600 |
| ICN PHARMACEUTICALS INC | COM | 448924100 | 171 | 5400 | SH | DEFINED 1 | 5400 |
| ICN PHARMACEUTICALS INC | COM | 448924100 | 517 | 16300 | SH | DEFINED 1 | 16300 |
| IDACORP | COM | 451107106 | 87 | 2500 | SH | DEFINED 1 | 2500 |
| IDACORP | COM | 451107106 | 269 | 7700 | SH | DEFINED 1 | 7700 |
| IDEC PHARMACEUTICALS | COM | 449370105 | 631 | 9700 | SH | DEFINED 1 | 9700 |
| IDEC PHARMACEUTICALS | COM | 449370105 | 1907 | 29300 | SH | DEFINED 1 | 29300 |
| ILLINOIS TOOL WORKS INC. | COM | 452308109 | 2469 | 39000 | SH | DEFINED 1 | 39000 |
| ILLINOIS TOOL WORKS INC. | COM | 452308109 | 152 | 2400 | SH | DEFINED 1 | 2400 |
| ILLINOIS TOOL WORKS INC. | COM | 452308109 | 3355 | 53000 | SH | DEFINED 1 | 53000 |
| IMATION CORPORATION | COM | 45245A107 | 60 | 2400 | SH | DEFINED 1 | 2400 |
| IMATION CORPORATION | COM | 45245A107 | 181 | 7200 | SH | DEFINED 1 | 7200 |
| IMC FERTILIZER GROUP INC | COM | 449669100 | 80 | 7800 | SH | DEFINED 1 | 7800 |
| IMC FERTILIZER GROUP INC | COM | 449669100 | 240 | 23500 | SH | DEFINED 1 | 23500 |
| IMS HEALTH INC | COM | 449934108 | 1080 | 37900 | SH | DEFINED 1 | 37900 |
| IMS HEALTH INC | COM | 449934108 | 66 | 2300 | SH | DEFINED 1 | 2300 |
| IMS HEALTH INC | COM | 449934108 | 1288 | 45200 | SH | DEFINED 1 | 45200 |
| IMS HEALTH INC | COM | 449934108 | 25599 | 898200 | SH | DEFINED 1 | 898200 |
| IMS HEALTH INC | COM | 449934108 | 1468 | 51500 | SH | DEFINED 1 | 51500 |
| IN FOCUS SYSTEMS INC. | COM | 45665B106 | 44 | 2600 | SH | DEFINED 1 | 2600 |
| IN FOCUS SYSTEMS INC. | COM | 45665B106 | 132 | 7900 | SH | DEFINED 1 | 7900 |
| INCO LIMITED | COM | 453258402 | 406 | 23500 | SH | DEFINED 1 | 23500 |
| INCO LIMITED | COM | 453258402 | 24 | 1400 | SH | DEFINED 1 | 1400 |
| INCO LIMITED | COM | 453258402 | 551 | 31900 | SH | DEFINED 1 | 31900 |
| INCYTE PHARMACEUTICALS INC | COM | 45337C102 | 95 | 4300 | SH | DEFINED 1 | 4300 |
| INCYTE PHARMACEUTICALS INC | COM | 45337C102 | 291 | 13100 | SH | DEFINED 1 | 13100 |
| INDITEX | COM | 711131400 | 8 | 500 | SH | DEFINED 1 | 500 |
| INDYMAC BANCORP INC | COM | 456607100 | 115 | 4300 | SH | DEFINED 1 | 4300 |
| INDYMAC BANCORP INC | COM | 456607100 | 343 | 12800 | SH | DEFINED 1 | 12800 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 8 | 900 | SH | DEFINED 1 | 900 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 52 | 6200 | SH | DEFINED 1 | 6200 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 915 | 108400 | SH | DEFINED 1 | 108400 |
| INFORTE CORP | COM | 45677R107 | 105 | 8600 | SH | DEFINED 1 | 8600 |
| INFORTE CORP | COM | 45677R107 | 2146 | 175200 | SH | DEFINED 1 | 175200 |
| INGERSOLL-RAND COMPANY | COM | 456866102 | 855 | 20750 | SH | DEFINED 1 | 20750 |
| INGERSOLL-RAND COMPANY | COM | 456866102 | 52 | 1250 | SH | DEFINED 1 | 1250 |
| INGERSOLL-RAND COMPANY | COM | 456866102 | 1158 | 28100 | SH | DEFINED 1 | 28100 |
| INT'L SPEEDWAY CORP | COM | 460335201 | 150 | 3600 | SH | DEFINED 1 | 3600 |
| INT'L SPEEDWAY CORP | COM | 460335201 | 456 | 10900 | SH | DEFINED 1 | 10900 |
| INTEGRATED DEVICE TECH INC | COM | 458118106 | 216 | 7200 | SH | DEFINED 1 | 7200 |
| INTEGRATED DEVICE TECH INC | COM | 458118106 | 656 | 21900 | SH | DEFINED 1 | 21900 |
| INTEL CORP. | COM | 458140100 | 26336 | 868300 | SH | DEFINED 1 | 868300 |
| INTEL CORP. | COM | 458140100 | 1595 | 52600 | SH | DEFINED 1 | 52600 |
| INTEL CORP. | COM | 458140100 | 267 | 8800 | SH | DEFINED 1 | 8800 |
| INTEL CORP. | COM | 458140100 | 1177 | 38800 | SH | DEFINED 1 | 38800 |

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|---------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| INTEL CORP. | COM | 458140100 | 898 | 29600 | SH | DEFINED 1 | 29600 |
| INTEL CORP. | COM | 458140100 | 11073 | 365100 | SH | DEFINED 1 | 365100 |
| INTEL CORP. | COM | 458140100 | 10148 | 334600 | SH | DEFINED 1 | 334600 |
| INTEL CORP. | COM | 458140100 | 35786 | 1179900 | SH | DEFINED 1 | 1179900 |
| INTERNATIONAL GAME TEC | COM | 459902102 | 313 | 5000 | SH | DEFINED 1 | 5000 |
| INTERNATIONAL GAME TEC | COM | 459902102 | 939 | 15000 | SH | DEFINED 1 | 15000 |
| INTERNATIONAL NEDERLANDEN GROE | COM | 715418200 | 176 | 2700 | SH | DEFINED 1 | 2700 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 1165 | 39700 | SH | DEFINED 1 | 39700 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 70 | 2400 | SH | DEFINED 1 | 2400 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 76 | 2600 | SH | DEFINED 1 | 2600 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 264 | 9000 | SH | DEFINED 1 | 9000 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 114 | 3876 | SH | DEFINED 1 | 3876 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 3167 | 107900 | SH | DEFINED 1 | 107900 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 1585 | 54000 | SH | DEFINED 1 | 54000 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 345 | 11742 | SH | DEFINED 1 | 11742 |
| INTERSTATE BAKERIES | COM | 46072H108 | 54 | 3400 | SH | DEFINED 1 | 3400 |
| INTERSTATE BAKERIES | COM | 46072H108 | 165 | 10300 | SH | DEFINED 1 | 10300 |
| INTL FLAVORS & FRAGRANCES, INC. | COM | 459506101 | 317 | 12600 | SH | DEFINED 1 | 12600 |
| INTL FLAVORS & FRAGRANCES, INC. | COM | 459506101 | 20 | 800 | SH | DEFINED 1 | 800 |
| INTL FLAVORS & FRAGRANCES, INC. | COM | 459506101 | 430 | 17100 | SH | DEFINED 1 | 17100 |
| INTL PAPER CO | COM | 460146103 | 2216 | 62084 | SH | DEFINED 1 | 62084 |
| INTL PAPER CO | COM | 460146103 | 135 | 3786 | SH | DEFINED 1 | 3786 |
| INTL PAPER CO | COM | 460146103 | 3013 | 84406 | SH | DEFINED 1 | 84406 |
| INTL RECTIFIER CORP | COM | 460254105 | 143 | 4200 | SH | DEFINED 1 | 4200 |
| INTL RECTIFIER CORP | COM | 460254105 | 433 | 12700 | SH | DEFINED 1 | 12700 |
| INTUIT INC | COM | 461202103 | 1042 | 26700 | SH | DEFINED 1 | 26700 |
| INTUIT INC | COM | 461202103 | 62 | 1600 | SH | DEFINED 1 | 1600 |
| INTUIT INC | COM | 461202103 | 718 | 18400 | SH | DEFINED 1 | 18400 |
| INTUIT INC | COM | 461202103 | 14090 | 360900 | SH | DEFINED 1 | 360900 |
| INTUIT INC | COM | 461202103 | 1417 | 36300 | SH | DEFINED 1 | 36300 |
| INVESTMENT TECH GROUP | COM | 46145F105 | 106 | 2100 | SH | DEFINED 1 | 2100 |
| INVESTMENT TECH GROUP | COM | 46145F105 | 322 | 6400 | SH | DEFINED 1 | 6400 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 364 | 5400 | SH | DEFINED 1 | 5400 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 1335 | 19800 | SH | DEFINED 1 | 19800 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 135 | 2000 | SH | DEFINED 1 | 2000 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 243 | 3600 | SH | DEFINED 1 | 3600 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 25390 | 376600 | SH | DEFINED 1 | 376600 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 418 | 6200 | SH | DEFINED 1 | 6200 |
| INVESTORS FINANCIAL SERVICES C | COM | 461915100 | 3567 | 52900 | SH | DEFINED 1 | 52900 |
| ITHACA INDUSTRIES | COM | 465679108 | 0 | 136000 | SH | DEFINED 1 | 136000 |
| ITT INDUSTRIES INC | COM | 450911102 | 500 | 11300 | SH | DEFINED 1 | 11300 |
| ITT INDUSTRIES INC | COM | 450911102 | 31 | 700 | SH | DEFINED 1 | 700 |
| ITT INDUSTRIES INC | COM | 450911102 | 681 | 15400 | SH | DEFINED 1 | 15400 |
| IVAX CORP | COM | 465823102 | 527 | 13500 | SH | DEFINED 1 | 13500 |
| IVAX CORP | COM | 465823102 | 1588 | 40725 | SH | DEFINED 1 | 40725 |
| JABIL CIRCUIT, INC | COM | 466313103 | 759 | 24600 | SH | DEFINED 1 | 24600 |
| JABIL CIRCUIT, INC | COM | 466313103 | 46 | 1500 | SH | DEFINED 1 | 1500 |
| JABIL CIRCUIT, INC | COM | 466313103 | 960 | 31100 | SH | DEFINED 1 | 31100 |
| JABIL CIRCUIT, INC | COM | 466313103 | 18982 | 615100 | SH | DEFINED 1 | 615100 |
| JABIL CIRCUIT, INC | COM | 466313103 | 1034 | 33500 | SH | DEFINED 1 | 33500 |
| JACOBS ENGINEERING | COM | 469814107 | 117 | 1800 | SH | DEFINED 1 | 1800 |
| JACOBS ENGINEERING | COM | 469814107 | 352 | 5400 | SH | DEFINED 1 | 5400 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2217 | 168500 | SH | DEFINED 1 | 168500 |
| JDS UNIPHASE CORP | COM | 46612J101 | 134 | 10200 | SH | DEFINED 1 | 10200 |
| JDS UNIPHASE CORP | COM | 46612J101 | 3014 | 229000 | SH | DEFINED 1 | 229000 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 965 | 19962 | SH | DEFINED 1 | 19962 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 58 | 1200 | SH | DEFINED 1 | 1200 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 1311 | 27125 | SH | DEFINED 1 | 27125 |
| JOHNSON & JOHNSON | COM | 478160104 | 19430 | 388590 | SH | DEFINED 1 | 388590 |
| JOHNSON & JOHNSON | COM | 478160104 | 1173 | 23464 | SH | DEFINED 1 | 23464 |
| JOHNSON & JOHNSON | COM | 478160104 | 200 | 4000 | SH | DEFINED 1 | 4000 |
| JOHNSON & JOHNSON | COM | 478160104 | 1058 | 21168 | SH | DEFINED 1 | 21168 |
| JOHNSON & JOHNSON | COM | 478160104 | 670 | 13400 | SH | DEFINED 1 | 13400 |
| JOHNSON & JOHNSON | COM | 478160104 | 9923 | 198450 | SH | DEFINED 1 | 198450 |
| JOHNSON & JOHNSON | COM | 478160104 | 7480 | 149600 | SH | DEFINED 1 | 149600 |
| JOHNSON & JOHNSON | COM | 478160104 | 26404 | 528070 | SH | DEFINED 1 | 528070 |
| JOHNSON CONTROLS INC | COM | 478366107 | 804 | 11100 | SH | DEFINED 1 | 11100 |
| JOHNSON CONTROLS INC | COM | 478366107 | 51 | 700 | SH | DEFINED 1 | 700 |
| JOHNSON CONTROLS INC | COM | 478366107 | 1094 | 15100 | SH | DEFINED 1 | 15100 |
| JONES APPAREL GROUP INC | COM | 480074103 | 82 | 1900 | SH | DEFINED 1 | 1900 |
| JONES APPAREL GROUP INC | COM | 480074103 | 605 | 14000 | SH | DEFINED 1 | 14000 |
| JONES APPAREL GROUP INC | COM | 480074103 | 350 | 8100 | SH | DEFINED 1 | 8100 |
| JONES APPAREL GROUP INC | COM | 480074103 | 12066 | 279300 | SH | DEFINED 1 | 279300 |
| JONES APPAREL GROUP INC | COM | 480074103 | 1056 | 24451 | SH | DEFINED 1 | 24451 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 10948 | 245462 | SH | DEFINED 1 | 245462 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 664 | 14890 | SH | DEFINED 1 | 14890 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 14876 | 333548 | SH | DEFINED 1 | 333548 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 130 | 4200 | SH | DEFINED 1 | 4200 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1209 | 39000 | SH | DEFINED 1 | 39000 |
| K MART CORP | COM | 482584109 | 716 | 62400 | SH | DEFINED 1 | 62400 |
| K MART CORP | COM | 482584109 | 44 | 3800 | SH | DEFINED 1 | 3800 |
| K MART CORP | COM | 482584109 | 972 | 84700 | SH | DEFINED 1 | 84700 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| KANSAS CITY POWER AND LIGHT | COM | 485134100 | 103 | 4200 | SH | DEFINED 1 | 4200 |
| KANSAS CITY POWER AND LIGHT | COM | 485134100 | 312 | 12700 | SH | DEFINED 1 | 12700 |
| KAYDON CORPORATION | COM | 486587108 | 51 | 2000 | SH | DEFINED 1 | 2000 |
| KAYDON CORPORATION | COM | 486587108 | 156 | 6100 | SH | DEFINED 1 | 6100 |
| KB HOME | COM | 48666K109 | 172 | 5700 | SH | DEFINED 1 | 5700 |
| KB HOME | COM | 48666K109 | 9 | 300 | SH | DEFINED 1 | 300 |
| KB HOME | COM | 48666K109 | 232 | 7700 | SH | DEFINED 1 | 7700 |
| KEANE | COM | 486665102 | 103 | 4700 | SH | DEFINED 1 | 4700 |
| KEANE | COM | 486665102 | 310 | 14100 | SH | DEFINED 1 | 14100 |
| KELLOGG COMPANY | COM | 487836108 | 1517 | 52300 | SH | DEFINED 1 | 52300 |
| KELLOGG COMPANY | COM | 487836108 | 93 | 3200 | SH | DEFINED 1 | 3200 |
| KELLOGG COMPANY | COM | 487836108 | 2062 | 71100 | SH | DEFINED 1 | 71100 |
| KELLY SERVICES INCORPORATED | COM | 488152208 | 58 | 2400 | SH | DEFINED 1 | 2400 |
| KELLY SERVICES INCORPORATED | COM | 488152208 | 177 | 7300 | SH | DEFINED 1 | 7300 |
| KEMET CORP | COM | 488360108 | 117 | 5900 | SH | DEFINED 1 | 5900 |
| KEMET CORP | COM | 488360108 | 355 | 17900 | SH | DEFINED 1 | 17900 |
| KENNAMETAL INC | COM | 489170100 | 77 | 2100 | SH | DEFINED 1 | 2100 |
| KENNAMETAL INC | COM | 489170100 | 229 | 6200 | SH | DEFINED 1 | 6200 |
| KERR-MCGEE CORP. | COM | 492386107 | 806 | 12157 | SH | DEFINED 1 | 12157 |
| KERR-MCGEE CORP. | COM | 492386107 | 46 | 695 | SH | DEFINED 1 | 695 |
| KERR-MCGEE CORP. | COM | 492386107 | 1094 | 16505 | SH | DEFINED 1 | 16505 |
| KEY CORP | COM | 493267108 | 1430 | 54900 | SH | DEFINED 1 | 54900 |
| KEY CORP | COM | 493267108 | 86 | 3300 | SH | DEFINED 1 | 3300 |
| KEY CORP | COM | 493267108 | 1946 | 74700 | SH | DEFINED 1 | 74700 |
| KEYSPAN CORPORATION | COM | 49337W100 | 635 | 17400 | SH | DEFINED 1 | 17400 |
| KEYSPAN CORPORATION | COM | 49337W100 | 40 | 1100 | SH | DEFINED 1 | 1100 |
| KEYSPAN CORPORATION | COM | 49337W100 | 861 | 23600 | SH | DEFINED 1 | 23600 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 3853 | 68932 | SH | DEFINED 1 | 68932 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 235 | 4200 | SH | DEFINED 1 | 4200 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 201 | 3600 | SH | DEFINED 1 | 3600 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 688 | 12300 | SH | DEFINED 1 | 12300 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 7273 | 130100 | SH | DEFINED 1 | 130100 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 5235 | 93644 | SH | DEFINED 1 | 93644 |
| KINDER MORGAN INC | COM | 49455P101 | 744 | 14800 | SH | DEFINED 1 | 14800 |
| KINDER MORGAN INC | COM | 49455P101 | 45 | 900 | SH | DEFINED 1 | 900 |
| KINDER MORGAN INC | COM | 49455P101 | 1010 | 20100 | SH | DEFINED 1 | 20100 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1172 | 21800 | SH | DEFINED 1 | 21800 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 70 | 1300 | SH | DEFINED 1 | 1300 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1252 | 23300 | SH | DEFINED 1 | 23300 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 24816 | 461700 | SH | DEFINED 1 | 461700 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1591 | 29600 | SH | DEFINED 1 | 29600 |
| KLA-TENCOR CORP. | COM | 482480100 | 1399 | 23800 | SH | DEFINED 1 | 23800 |
| KLA-TENCOR CORP. | COM | 482480100 | 82 | 1400 | SH | DEFINED 1 | 1400 |
| KLA-TENCOR CORP. | COM | 482480100 | 1898 | 32300 | SH | DEFINED 1 | 32300 |
| KNIGHT RIDDER | COM | 499040103 | 563 | 9500 | SH | DEFINED 1 | 9500 |
| KNIGHT RIDDER | COM | 499040103 | 36 | 600 | SH | DEFINED 1 | 600 |
| KNIGHT RIDDER | COM | 499040103 | 765 | 12900 | SH | DEFINED 1 | 12900 |
| KNIGHT TRANSPORTATION, INC. | COM | 499064103 | 176 | 8725 | SH | DEFINED 1 | 8725 |
| KNIGHT TRIMARK GROUP INC | COM | 499063105 | 24 | 2300 | SH | DEFINED 1 | 2300 |
| KNIGHT TRIMARK GROUP INC | COM | 499063105 | 110 | 10400 | SH | DEFINED 1 | 10400 |
| KNIGHT TRIMARK GROUP INC | COM | 499063105 | 2285 | 216200 | SH | DEFINED 1 | 216200 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 2685 | 42800 | SH | DEFINED 1 | 42800 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 163 | 2600 | SH | DEFINED 1 | 2600 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 420 | 6700 | SH | DEFINED 1 | 6700 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 1518 | 24200 | SH | DEFINED 1 | 24200 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 1411 | 22500 | SH | DEFINED 1 | 22500 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 15676 | 249900 | SH | DEFINED 1 | 249900 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 29151 | 464700 | SH | DEFINED 1 | 464700 |
| KOHL'S DEPARTMENT STORES | COM | 500255104 | 3651 | 58200 | SH | DEFINED 1 | 58200 |
| KONINKLIJKE AHOLD NV | COM | 525260200 | 221 | 7070 | SH | DEFINED 1 | 7070 |
| KONINKLIJKE KPN NV | COM | 595607800 | 20 | 3500 | SH | DEFINED 1 | 3500 |
| KONINKLIJKE PHILIPS ELECTRONIC | COM | 598662200 | 237 | 8924 | SH | DEFINED 1 | 8924 |
| KORN/FERRY INTERNATIONAL | COM | 500643200 | 39 | 2500 | SH | DEFINED 1 | 2500 |
| KORN/FERRY INTERNATIONAL | COM | 500643200 | 119 | 7700 | SH | DEFINED 1 | 7700 |
| KRAFT FOODS INC-A | COM | 50075N104 | 65 | 2100 | SH | DEFINED 1 | 2100 |
| KRAFT FOODS INC-A | COM | 50075N104 | 264 | 8500 | SH | DEFINED 1 | 8500 |
| KRAFT FOODS INC-A | COM | 50075N104 | 220 | 7100 | SH | DEFINED 1 | 7100 |
| KRAFT FOODS INC-A | COM | 50075N104 | 2523 | 81400 | SH | DEFINED 1 | 81400 |
| KRAFT FOODS INC-A | COM | 50075N104 | 2486 | 80200 | SH | DEFINED 1 | 80200 |
| KROGER CO | COM | 501044101 | 2640 | 105600 | SH | DEFINED 1 | 105600 |
| KROGER CO | COM | 501044101 | 160 | 6400 | SH | DEFINED 1 | 6400 |
| KROGER CO | COM | 501044101 | 3588 | 143500 | SH | DEFINED 1 | 143500 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 198 | 2600 | SH | DEFINED 1 | 2600 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 595 | 7800 | SH | DEFINED 1 | 7800 |
| LA QUINTA PROPERTIES | COM | 50419Q409 | 58 | 11117 | SH | DEFINED 1 | 11117 |
| LABRANCHE & COMPANY | COM | 505447102 | 110 | 3800 | SH | DEFINED 1 | 3800 |
| LABRANCHE & COMPANY | COM | 505447102 | 334 | 11500 | SH | DEFINED 1 | 11500 |
| LAM RESEARCH CORP | COM | 512807108 | 248 | 8300 | SH | DEFINED 1 | 8300 |
| LAM RESEARCH CORP | COM | 512807108 | 751 | 25100 | SH | DEFINED 1 | 25100 |
| LAMAR ADVERTISING COMPANY | COM | 512815101 | 55 | 1200 | SH | DEFINED 1 | 1200 |
| LAMAR ADVERTISING COMPANY | COM | 512815101 | 960 | 20800 | SH | DEFINED 1 | 20800 |
| LAMAR ADVERTISING COMPANY | COM | 512815101 | 19892 | 431025 | SH | DEFINED 1 | 431025 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| LANCASTER COLONY | COM | 513847103 | 87 | 2600 | SH | DEFINED 1 | 2600 |
| LANCASTER COLONY | COM | 513847103 | 258 | 7700 | SH | DEFINED 1 | 7700 |
| LANCE INCORPORATED | COM | 514606102 | 27 | 2000 | SH | DEFINED 1 | 2000 |
| LANCE INCORPORATED | COM | 514606102 | 79 | 5900 | SH | DEFINED 1 | 5900 |
| LANDS' END | COM | 515086106 | 80 | 2000 | SH | DEFINED 1 | 2000 |
| LANDS' END | COM | 515086106 | 241 | 6000 | SH | DEFINED 1 | 6000 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 181 | 7300 | SH | DEFINED 1 | 7300 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 545 | 22000 | SH | DEFINED 1 | 22000 |
| LEAR CORP | COM | 521865105 | 405 | 11600 | SH | DEFINED 1 | 11600 |
| LEAR CORP | COM | 521865105 | 150 | 4300 | SH | DEFINED 1 | 4300 |
| LEAR CORP | COM | 521865105 | 3790 | 108600 | SH | DEFINED 1 | 108600 |
| LEAR CORP | COM | 521865105 | 454 | 13000 | SH | DEFINED 1 | 13000 |
| LEE ENTERPRISES INC | COM | 523768109 | 99 | 3000 | SH | DEFINED 1 | 3000 |
| LEE ENTERPRISES INC | COM | 523768109 | 294 | 8900 | SH | DEFINED 1 | 8900 |
| LEGATO SYSTEMS | COM | 524651106 | 93 | 5900 | SH | DEFINED 1 | 5900 |
| LEGATO SYSTEMS | COM | 524651106 | 283 | 17900 | SH | DEFINED 1 | 17900 |
| LEGG MASON INC | COM | 524901105 | 209 | 4200 | SH | DEFINED 1 | 4200 |
| LEGG MASON INC | COM | 524901105 | 632 | 12700 | SH | DEFINED 1 | 12700 |
| LEGGETT & PLATT INCORPORATED | COM | 524660107 | 557 | 25300 | SH | DEFINED 1 | 25300 |
| LEGGETT & PLATT INCORPORATED | COM | 524660107 | 33 | 1500 | SH | DEFINED 1 | 1500 |
| LEGGETT & PLATT INCORPORATED | COM | 524660107 | 132 | 6000 | SH | DEFINED 1 | 6000 |
| LEGGETT & PLATT INCORPORATED | COM | 524660107 | 758 | 34400 | SH | DEFINED 1 | 34400 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 2511 | 32300 | SH | DEFINED 1 | 32300 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 156 | 2000 | SH | DEFINED 1 | 2000 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 264 | 3400 | SH | DEFINED 1 | 3400 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 863 | 11100 | SH | DEFINED 1 | 11100 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 9252 | 119000 | SH | DEFINED 1 | 119000 |
| LEHMAN BROTHERS HOLDINGS | COM | 524908100 | 3413 | 43900 | SH | DEFINED 1 | 43900 |
| LEICA GEOSYSTEMS AG | COM | 406469300 | 29 | 100 | SH | DEFINED 1 | 100 |
| LENNAR CORP. | COM | 526057104 | 179 | 4300 | SH | DEFINED 1 | 4300 |
| LENNAR CORP. | COM | 526057104 | 538 | 12900 | SH | DEFINED 1 | 12900 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 120 | 3700 | SH | DEFINED 1 | 3700 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 367 | 11300 | SH | DEFINED 1 | 11300 |
| LEVEL 3 COMMUNICATIONS | COM | 52729N100 | 60 | 11100 | SH | DEFINED 1 | 11100 |
| LEVEL 3 COMMUNICATIONS | COM | 52729N100 | 555 | 103100 | SH | DEFINED 1 | 103100 |
| LEXMARK INT'L GROUP | COM | 529771107 | 1103 | 16400 | SH | DEFINED 1 | 16400 |
| LEXMARK INT'L GROUP | COM | 529771107 | 67 | 1000 | SH | DEFINED 1 | 1000 |
| LEXMARK INT'L GROUP | COM | 529771107 | 1500 | 22300 | SH | DEFINED 1 | 22300 |
| LIMITED INC. | COM | 532716107 | 908 | 54970 | SH | DEFINED 1 | 54970 |
| LIMITED INC. | COM | 532716107 | 54 | 3284 | SH | DEFINED 1 | 3284 |
| LIMITED INC. | COM | 532716107 | 1233 | 74648 | SH | DEFINED 1 | 74648 |
| LINCARE, INC. | COM | 532791100 | 429 | 13200 | SH | DEFINED 1 | 13200 |
| LINCARE, INC. | COM | 532791100 | 1249 | 38400 | SH | DEFINED 1 | 38400 |
| LINCARE, INC. | COM | 532791100 | 228 | 7000 | SH | DEFINED 1 | 7000 |
| LINCARE, INC. | COM | 532791100 | 553 | 17000 | SH | DEFINED 1 | 17000 |
| LINCARE, INC. | COM | 532791100 | 24897 | 765600 | SH | DEFINED 1 | 765600 |
| LINCARE, INC. | COM | 532791100 | 696 | 21400 | SH | DEFINED 1 | 21400 |
| LINCARE, INC. | COM | 532791100 | 9710 | 298600 | SH | DEFINED 1 | 298600 |
| LINCOLN NATIONAL CORPORATION | COM | 534187109 | 1278 | 24700 | SH | DEFINED 1 | 24700 |
| LINCOLN NATIONAL CORPORATION | COM | 534187109 | 78 | 1500 | SH | DEFINED 1 | 1500 |
| LINCOLN NATIONAL CORPORATION | COM | 534187109 | 1739 | 33600 | SH | DEFINED 1 | 33600 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1855 | 40900 | SH | DEFINED 1 | 40900 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 113 | 2500 | SH | DEFINED 1 | 2500 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 2517 | 55500 | SH | DEFINED 1 | 55500 |
| LIZ CLAIBORNE, INC. | COM | 539320101 | 338 | 6700 | SH | DEFINED 1 | 6700 |
| LIZ CLAIBORNE, INC. | COM | 539320101 | 20 | 400 | SH | DEFINED 1 | 400 |
| LIZ CLAIBORNE, INC. | COM | 539320101 | 459 | 9100 | SH | DEFINED 1 | 9100 |
| LOCKHEED MARTIN CORPORATION | COM | 539830109 | 2061 | 55622 | SH | DEFINED 1 | 55622 |
| LOCKHEED MARTIN CORPORATION | COM | 539830109 | 126 | 3400 | SH | DEFINED 1 | 3400 |
| LOCKHEED MARTIN CORPORATION | COM | 539830109 | 2798 | 75508 | SH | DEFINED 1 | 75508 |
| LOEWS CORP. | COM | 540424108 | 1637 | 25400 | SH | DEFINED 1 | 25400 |
| LOEWS CORP. | COM | 540424108 | 97 | 1500 | SH | DEFINED 1 | 1500 |
| LOEWS CORP. | COM | 540424108 | 2229 | 34600 | SH | DEFINED 1 | 34600 |
| LONE STAR STEAKHOUSE | COM | 542307103 | 22 | 1700 | SH | DEFINED 1 | 1700 |
| LONE STAR STEAKHOUSE | COM | 542307103 | 66 | 5100 | SH | DEFINED 1 | 5100 |
| LONGS DRUG STORES CORP. | COM | 543162101 | 103 | 4800 | SH | DEFINED 1 | 4800 |
| LONGS DRUG STORES CORP. | COM | 543162101 | 6 | 300 | SH | DEFINED 1 | 300 |
| LONGS DRUG STORES CORP. | COM | 543162101 | 140 | 6500 | SH | DEFINED 1 | 6500 |
| LONGVIEW FIBRE | COM | 543213102 | 43 | 3500 | SH | DEFINED 1 | 3500 |
| LONGVIEW FIBRE | COM | 543213102 | 129 | 10500 | SH | DEFINED 1 | 10500 |
| LOUISIANA - PACIFIC CORPORATIO | COM | 546347105 | 157 | 13400 | SH | DEFINED 1 | 13400 |
| LOUISIANA - PACIFIC CORPORATIO | COM | 546347105 | 9 | 800 | SH | DEFINED 1 | 800 |
| LOUISIANA - PACIFIC CORPORATIO | COM | 546347105 | 215 | 18300 | SH | DEFINED 1 | 18300 |
| LOWE'S COMPANIES, INC. | COM | 548661107 | 3584 | 49400 | SH | DEFINED 1 | 49400 |
| LOWE'S COMPANIES, INC. | COM | 548661107 | 218 | 3000 | SH | DEFINED 1 | 3000 |
| LOWE'S COMPANIES, INC. | COM | 548661107 | 4868 | 67100 | SH | DEFINED 1 | 67100 |
| LSI LOGIC CORP | COM | 502161102 | 869 | 46200 | SH | DEFINED 1 | 46200 |
| LSI LOGIC CORP | COM | 502161102 | 53 | 2800 | SH | DEFINED 1 | 2800 |
| LSI LOGIC CORP | COM | 502161102 | 1181 | 62800 | SH | DEFINED 1 | 62800 |
| LTX CORP | COM | 502392103 | 82 | 3200 | SH | DEFINED 1 | 3200 |
| LTX CORP | COM | 502392103 | 251 | 9800 | SH | DEFINED 1 | 9800 |
| LUBRIZOL CORP | COM | 549271104 | 109 | 3500 | SH | DEFINED 1 | 3500 |

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|--------------------------------|---------|-----------|------|---------|-----|-----------|---------|
| LUBRIZOL CORP | COM | 549271104 | 332 | 10700 | SH | DEFINED 1 | 10700 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2723 | 439147 | SH | DEFINED 1 | 439147 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 165 | 26635 | SH | DEFINED 1 | 26635 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 3700 | 596700 | SH | DEFINED 1 | 596700 |
| LUMINENT INC | COM | 55027R103 | 78 | 18700 | SH | DEFINED 1 | 18700 |
| LUMINENT INC | COM | 55027R103 | 22 | 5300 | SH | DEFINED 1 | 5300 |
| LUMINENT INC | COM | 55027R103 | 231 | 55600 | SH | DEFINED 1 | 55600 |
| LUMINENT INC | COM | 55027R103 | 171 | 41100 | SH | DEFINED 1 | 41100 |
| LUXOTTICA GROUP SPA-SPON ADR | COM | 55068R202 | 112 | 7000 | SH | DEFINED 1 | 7000 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 123 | 8000 | SH | DEFINED 1 | 8000 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 371 | 24100 | SH | DEFINED 1 | 24100 |
| M & T BANK CORPORATION | COM | 55261F104 | 491 | 6500 | SH | DEFINED 1 | 6500 |
| M & T BANK CORPORATION | COM | 55261F104 | 1495 | 19800 | SH | DEFINED 1 | 19800 |
| MACROMEDIA INC | COM | 556100105 | 29 | 1600 | SH | DEFINED 1 | 1600 |
| MACROMEDIA INC | COM | 556100105 | 272 | 15100 | SH | DEFINED 1 | 15100 |
| MACROMEDIA INC | COM | 556100105 | 72 | 4000 | SH | DEFINED 1 | 4000 |
| MACROMEDIA INC | COM | 556100105 | 5402 | 300100 | SH | DEFINED 1 | 300100 |
| MACROMEDIA INC | COM | 556100105 | 216 | 12000 | SH | DEFINED 1 | 12000 |
| MACROVISION CORP | COM | 555904101 | 231 | 3400 | SH | DEFINED 1 | 3400 |
| MACROVISION CORP | COM | 555904101 | 694 | 10200 | SH | DEFINED 1 | 10200 |
| MAIL-WELL INC. | CONVT | 560321AD3 | 135 | 149000 | PRN | DEFINED 1 | 149000 |
| MAIL-WELL INC. | CONVT | 560321AD3 | 727 | 800000 | PRN | DEFINED 1 | 800000 |
| MAIL-WELL INC. | CONVT | 560321AD3 | 2545 | 2800000 | PRN | DEFINED 1 | 2800000 |
| MANDALAY RESORT GROUP | COM | 562567107 | 142 | 5200 | SH | DEFINED 1 | 5200 |
| MANDALAY RESORT GROUP | COM | 562567107 | 427 | 15600 | SH | DEFINED 1 | 15600 |
| MANOR CARE INC | COM | 564055101 | 419 | 13200 | SH | DEFINED 1 | 13200 |
| MANOR CARE INC | COM | 564055101 | 25 | 800 | SH | DEFINED 1 | 800 |
| MANOR CARE INC | COM | 564055101 | 572 | 18000 | SH | DEFINED 1 | 18000 |
| MANPOWER INC | COM | 56418H100 | 152 | 5100 | SH | DEFINED 1 | 5100 |
| MANPOWER INC | COM | 56418H100 | 463 | 15500 | SH | DEFINED 1 | 15500 |
| MARINE DRILLING COMPANIES, INC | COM | 568240204 | 73 | 3800 | SH | DEFINED 1 | 3800 |
| MARINE DRILLING COMPANIES, INC | COM | 568240204 | 222 | 11600 | SH | DEFINED 1 | 11600 |
| MARRIOTT INTERNATIONAL INC | CLA COM | 571903202 | 1468 | 31000 | SH | DEFINED 1 | 31000 |
| MARRIOTT INTERNATIONAL INC | CLA COM | 571903202 | 90 | 1900 | SH | DEFINED 1 | 1900 |
| MARRIOTT INTERNATIONAL INC | CLA COM | 571903202 | 1993 | 42100 | SH | DEFINED 1 | 42100 |
| MARSCHOLLEK LAUTENSCHLAGER PAR | COM | 572028400 | 165 | 1500 | SH | DEFINED 1 | 1500 |
| MARSH & MCLENNAN COMPANIES INC | COM | 571748102 | 3586 | 35500 | SH | DEFINED 1 | 35500 |
| MARSH & MCLENNAN COMPANIES INC | COM | 571748102 | 222 | 2200 | SH | DEFINED 1 | 2200 |
| MARSH & MCLENNAN COMPANIES INC | COM | 571748102 | 4873 | 48250 | SH | DEFINED 1 | 48250 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 377 | 7000 | SH | DEFINED 1 | 7000 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 1132 | 21000 | SH | DEFINED 1 | 21000 |
| MARTIN MARIETTA CORPORATION | COM | 573284106 | 158 | 3200 | SH | DEFINED 1 | 3200 |
| MARTIN MARIETTA CORPORATION | COM | 573284106 | 475 | 9600 | SH | DEFINED 1 | 9600 |
| MASCO CORPORATION | COM | 574599106 | 1438 | 57600 | SH | DEFINED 1 | 57600 |
| MASCO CORPORATION | COM | 574599106 | 87 | 3500 | SH | DEFINED 1 | 3500 |
| MASCO CORPORATION | COM | 574599106 | 1952 | 78200 | SH | DEFINED 1 | 78200 |
| MASTEC INC | COM | 576323109 | 42 | 3200 | SH | DEFINED 1 | 3200 |
| MASTEC INC | COM | 576323109 | 128 | 9700 | SH | DEFINED 1 | 9700 |
| MATALAN PLC | COM | 025942600 | 115 | 16500 | SH | DEFINED 1 | 16500 |
| MATTEL, INC. | COM | 577081102 | 1042 | 55060 | SH | DEFINED 1 | 55060 |
| MATTEL, INC. | COM | 577081102 | 62 | 3300 | SH | DEFINED 1 | 3300 |
| MATTEL, INC. | COM | 577081102 | 91 | 4800 | SH | DEFINED 1 | 4800 |
| MATTEL, INC. | COM | 577081102 | 836 | 44200 | SH | DEFINED 1 | 44200 |
| MATTEL, INC. | COM | 577081102 | 1415 | 74788 | SH | DEFINED 1 | 74788 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 1939 | 41700 | SH | DEFINED 1 | 41700 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 116 | 2500 | SH | DEFINED 1 | 2500 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 2637 | 56700 | SH | DEFINED 1 | 56700 |
| MAY DEPARTMENT STORES CO | COM | 577778103 | 1317 | 38450 | SH | DEFINED 1 | 38450 |
| MAY DEPARTMENT STORES CO | COM | 577778103 | 81 | 2350 | SH | DEFINED 1 | 2350 |
| MAY DEPARTMENT STORES CO | COM | 577778103 | 1788 | 52200 | SH | DEFINED 1 | 52200 |
| MAYTAG CORPORATION | COM | 578592107 | 290 | 9900 | SH | DEFINED 1 | 9900 |
| MAYTAG CORPORATION | COM | 578592107 | 18 | 600 | SH | DEFINED 1 | 600 |
| MAYTAG CORPORATION | COM | 578592107 | 395 | 13500 | SH | DEFINED 1 | 13500 |
| MBIA INCORPORATED | COM | 55262C100 | 1061 | 19050 | SH | DEFINED 1 | 19050 |
| MBIA INCORPORATED | COM | 55262C100 | 64 | 1150 | SH | DEFINED 1 | 1150 |
| MBIA INCORPORATED | COM | 55262C100 | 1439 | 25850 | SH | DEFINED 1 | 25850 |
| MBNA CORP | COM | 55262L100 | 3622 | 109932 | SH | DEFINED 1 | 109932 |
| MBNA CORP | COM | 55262L100 | 219 | 6650 | SH | DEFINED 1 | 6650 |
| MBNA CORP | COM | 55262L100 | 4922 | 149375 | SH | DEFINED 1 | 149375 |
| MC CORMICK & CO | COM | 579780206 | 193 | 4600 | SH | DEFINED 1 | 4600 |
| MC CORMICK & CO | COM | 579780206 | 588 | 14000 | SH | DEFINED 1 | 14000 |
| MC DONALD'S CORPORATION | COM | 580135101 | 4579 | 169200 | SH | DEFINED 1 | 169200 |
| MC DONALD'S CORPORATION | COM | 580135101 | 276 | 10200 | SH | DEFINED 1 | 10200 |
| MC DONALD'S CORPORATION | COM | 580135101 | 89 | 3300 | SH | DEFINED 1 | 3300 |
| MC DONALD'S CORPORATION | COM | 580135101 | 341 | 12600 | SH | DEFINED 1 | 12600 |
| MC DONALD'S CORPORATION | COM | 580135101 | 4454 | 164600 | SH | DEFINED 1 | 164600 |
| MC DONALD'S CORPORATION | COM | 580135101 | 6221 | 229900 | SH | DEFINED 1 | 229900 |
| MCDERMOTT INTERNATIONAL, INC. | COM | 580037109 | 91 | 7800 | SH | DEFINED 1 | 7800 |
| MCDERMOTT INTERNATIONAL, INC. | COM | 580037109 | 6 | 500 | SH | DEFINED 1 | 500 |
| MCDERMOTT INTERNATIONAL, INC. | COM | 580037109 | 122 | 10500 | SH | DEFINED 1 | 10500 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 1667 | 25200 | SH | DEFINED 1 | 25200 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 99 | 1500 | SH | DEFINED 1 | 1500 |

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|------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 278 | 4200 | SH | DEFINED 1 | 4200 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 933 | 14100 | SH | DEFINED 1 | 14100 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 10498 | 158700 | SH | DEFINED 1 | 158700 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 2269 | 34300 | SH | DEFINED 1 | 34300 |
| MCKESSON HBOC INC | COM | 58155Q103 | 1364 | 36753 | SH | DEFINED 1 | 36753 |
| MCKESSON HBOC INC | COM | 58155Q103 | 82 | 2221 | SH | DEFINED 1 | 2221 |
| MCKESSON HBOC INC | COM | 58155Q103 | 1854 | 49945 | SH | DEFINED 1 | 49945 |
| MCLEOD, INC. | COM | 582266102 | 420 | 95400 | SH | DEFINED 1 | 95400 |
| MCLEOD, INC. | COM | 582266102 | 18 | 4107 | SH | DEFINED 1 | 4107 |
| MCLEOD, INC. | COM | 582266102 | 8862 | 2014200 | SH | DEFINED 1 | 2014200 |
| MCLEOD, INC. | COM | 582266102 | 121 | 27405 | SH | DEFINED 1 | 27405 |
| MCSI INC | COM | 55270M108 | 34 | 2300 | SH | DEFINED 1 | 2300 |
| MCSI INC | COM | 55270M108 | 63 | 4200 | SH | DEFINED 1 | 4200 |
| MCSI INC | COM | 55270M108 | 1287 | 86100 | SH | DEFINED 1 | 86100 |
| MDU RESOURCES GROUP INC | COM | 552690109 | 141 | 4500 | SH | DEFINED 1 | 4500 |
| MDU RESOURCES GROUP INC | COM | 552690109 | 420 | 13400 | SH | DEFINED 1 | 13400 |
| MEAD CORP. | COM | 582834107 | 347 | 12800 | SH | DEFINED 1 | 12800 |
| MEAD CORP. | COM | 582834107 | 22 | 800 | SH | DEFINED 1 | 800 |
| MEAD CORP. | COM | 582834107 | 472 | 17400 | SH | DEFINED 1 | 17400 |
| MEDIA GENERAL | COM | 584404107 | 69 | 1500 | SH | DEFINED 1 | 1500 |
| MEDIA GENERAL | COM | 584404107 | 216 | 4700 | SH | DEFINED 1 | 4700 |
| MEDIMMUNE, INC. | COM | 584699102 | 1294 | 27300 | SH | DEFINED 1 | 27300 |
| MEDIMMUNE, INC. | COM | 584699102 | 81 | 1700 | SH | DEFINED 1 | 1700 |
| MEDIMMUNE, INC. | COM | 584699102 | 1313 | 27700 | SH | DEFINED 1 | 27700 |
| MEDIMMUNE, INC. | COM | 584699102 | 25576 | 539700 | SH | DEFINED 1 | 539700 |
| MEDIMMUNE, INC. | COM | 584699102 | 1763 | 37200 | SH | DEFINED 1 | 37200 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 7132 | 155000 | SH | DEFINED 1 | 155000 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 432 | 9400 | SH | DEFINED 1 | 9400 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 216 | 4700 | SH | DEFINED 1 | 4700 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 824 | 17900 | SH | DEFINED 1 | 17900 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 9266 | 201400 | SH | DEFINED 1 | 201400 |
| MEDTRONIC, INCORPORATED | COM | 585055106 | 9690 | 210600 | SH | DEFINED 1 | 210600 |
| MELLON FINANCIAL CORPORATION | COM | 58551A108 | 2898 | 63000 | SH | DEFINED 1 | 63000 |
| MELLON FINANCIAL CORPORATION | COM | 58551A108 | 175 | 3800 | SH | DEFINED 1 | 3800 |
| MELLON FINANCIAL CORPORATION | COM | 58551A108 | 3938 | 85600 | SH | DEFINED 1 | 85600 |
| MENTOR GRAPHICS CORPORATION | COM | 587200106 | 77 | 4400 | SH | DEFINED 1 | 4400 |
| MENTOR GRAPHICS CORPORATION | COM | 587200106 | 230 | 13200 | SH | DEFINED 1 | 13200 |
| MERCANTILE BANKSHARES CORP. | COM | 587405101 | 186 | 4700 | SH | DEFINED 1 | 4700 |
| MERCANTILE BANKSHARES CORP. | COM | 587405101 | 565 | 14300 | SH | DEFINED 1 | 14300 |
| MERCK & CO INC | COM | 589331107 | 19013 | 297500 | SH | DEFINED 1 | 297500 |
| MERCK & CO INC | COM | 589331107 | 1150 | 18000 | SH | DEFINED 1 | 18000 |
| MERCK & CO INC | COM | 589331107 | 217 | 3400 | SH | DEFINED 1 | 3400 |
| MERCK & CO INC | COM | 589331107 | 799 | 12500 | SH | DEFINED 1 | 12500 |
| MERCK & CO INC | COM | 589331107 | 741 | 11600 | SH | DEFINED 1 | 11600 |
| MERCK & CO INC | COM | 589331107 | 7656 | 119800 | SH | DEFINED 1 | 119800 |
| MERCK & CO INC | COM | 589331107 | 8232 | 128800 | SH | DEFINED 1 | 128800 |
| MERCK & CO INC | COM | 589331107 | 25839 | 404300 | SH | DEFINED 1 | 404300 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 636 | 10400 | SH | DEFINED 1 | 10400 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 37 | 600 | SH | DEFINED 1 | 600 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 869 | 14200 | SH | DEFINED 1 | 14200 |
| MEREDITH CORPORATION | COM | 589433101 | 229 | 6400 | SH | DEFINED 1 | 6400 |
| MEREDITH CORPORATION | COM | 589433101 | 14 | 400 | SH | DEFINED 1 | 400 |
| MEREDITH CORPORATION | COM | 589433101 | 312 | 8700 | SH | DEFINED 1 | 8700 |
| MERRILL LYNCH & CO | COM | 590188108 | 6174 | 104200 | SH | DEFINED 1 | 104200 |
| MERRILL LYNCH & CO | COM | 590188108 | 373 | 6300 | SH | DEFINED 1 | 6300 |
| MERRILL LYNCH & CO | COM | 590188108 | 8396 | 141700 | SH | DEFINED 1 | 141700 |
| METLIFE INC | COM | 59156R108 | 3055 | 98600 | SH | DEFINED 1 | 98600 |
| METLIFE INC | COM | 59156R108 | 186 | 6000 | SH | DEFINED 1 | 6000 |
| METLIFE INC | COM | 59156R108 | 4151 | 134000 | SH | DEFINED 1 | 134000 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1002 | 13800 | SH | DEFINED 1 | 13800 |
| MGIC INVESTMENT CORP | COM | 552848103 | 58 | 800 | SH | DEFINED 1 | 800 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1358 | 18700 | SH | DEFINED 1 | 18700 |
| MICHAELS STORES INC | COM | 594087108 | 181 | 4600 | SH | DEFINED 1 | 4600 |
| MICREL INC | COM | 594793101 | 66 | 2200 | SH | DEFINED 1 | 2200 |
| MICREL INC | COM | 594793101 | 658 | 21900 | SH | DEFINED 1 | 21900 |
| MICREL INC | COM | 594793101 | 186 | 6200 | SH | DEFINED 1 | 6200 |
| MICREL INC | COM | 594793101 | 12964 | 431700 | SH | DEFINED 1 | 431700 |
| MICREL INC | COM | 594793101 | 562 | 18700 | SH | DEFINED 1 | 18700 |
| MICRON TECHNOLOGY | COM | 595112103 | 3144 | 76500 | SH | DEFINED 1 | 76500 |
| MICRON TECHNOLOGY | COM | 595112103 | 189 | 4600 | SH | DEFINED 1 | 4600 |
| MICRON TECHNOLOGY | COM | 595112103 | 4274 | 104000 | SH | DEFINED 1 | 104000 |
| MICROSOFT CORPORATION | COM | 594918104 | 49447 | 688300 | SH | DEFINED 1 | 688300 |
| MICROSOFT CORPORATION | COM | 594918104 | 2996 | 41700 | SH | DEFINED 1 | 41700 |
| MICROSOFT CORPORATION | COM | 594918104 | 560 | 7800 | SH | DEFINED 1 | 7800 |
| MICROSOFT CORPORATION | COM | 594918104 | 2019 | 28100 | SH | DEFINED 1 | 28100 |
| MICROSOFT CORPORATION | COM | 594918104 | 1947 | 27100 | SH | DEFINED 1 | 27100 |
| MICROSOFT CORPORATION | COM | 594918104 | 18987 | 264300 | SH | DEFINED 1 | 264300 |
| MICROSOFT CORPORATION | COM | 594918104 | 21918 | 305100 | SH | DEFINED 1 | 305100 |
| MICROSOFT CORPORATION | COM | 594918104 | 67199 | 935400 | SH | DEFINED 1 | 935400 |
| MILLENNIUM PHARMACEUTICAL | COM | 599902103 | 487 | 14400 | SH | DEFINED 1 | 14400 |
| MILLENNIUM PHARMACEUTICAL | COM | 599902103 | 1472 | 43500 | SH | DEFINED 1 | 43500 |
| MILLER HERMAN INC | COM | 600544100 | 134 | 5200 | SH | DEFINED 1 | 5200 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| MILLER HERMAN INC | COM | 600544100 | 405 | 15700 | SH | DEFINED 1 | 15700 |
| MILLIPORE CORPORATION | COM | 601073109 | 372 | 6000 | SH | DEFINED 1 | 6000 |
| MILLIPORE CORPORATION | COM | 601073109 | 25 | 400 | SH | DEFINED 1 | 400 |
| MILLIPORE CORPORATION | COM | 601073109 | 502 | 8100 | SH | DEFINED 1 | 8100 |
| MINERALS TECHNOLOGY | COM | 603158106 | 60 | 1400 | SH | DEFINED 1 | 1400 |
| MINERALS TECHNOLOGY | COM | 603158106 | 73 | 1700 | SH | DEFINED 1 | 1700 |
| MINERALS TECHNOLOGY | COM | 603158106 | 176 | 4100 | SH | DEFINED 1 | 4100 |
| MINERALS TECHNOLOGY | COM | 603158106 | 1391 | 32400 | SH | DEFINED 1 | 32400 |
| MINIMED INC. | COM | 60365K108 | 207 | 4400 | SH | DEFINED 1 | 4400 |
| MINIMED INC. | COM | 60365K108 | 621 | 13200 | SH | DEFINED 1 | 13200 |
| MINNESOTA MINING & MFG COMPANY | COM | 604059105 | 5831 | 51100 | SH | DEFINED 1 | 51100 |
| MINNESOTA MINING & MFG COMPANY | COM | 604059105 | 354 | 3100 | SH | DEFINED 1 | 3100 |
| MINNESOTA MINING & MFG COMPANY | COM | 604059105 | 7930 | 69500 | SH | DEFINED 1 | 69500 |
| MIPS TECHNOLOGIES INC -CL A | COM | 604567206 | 34 | 2600 | SH | DEFINED 1 | 2600 |
| MIPS TECHNOLOGIES INC -CL A | COM | 604567107 | 58 | 4000 | SH | DEFINED 1 | 4000 |
| MIPS TECHNOLOGIES INC -CL A | COM | 604567206 | 102 | 7900 | SH | DEFINED 1 | 7900 |
| MIPS TECHNOLOGIES INC -CL A | COM | 604567107 | 1198 | 82900 | SH | DEFINED 1 | 82900 |
| MIRANT CORP | COM | 604675108 | 1502 | 43651 | SH | DEFINED 1 | 43651 |
| MIRANT CORP | COM | 604675108 | 90 | 2627 | SH | DEFINED 1 | 2627 |
| MIRANT CORP | COM | 604675108 | 200 | 5800 | SH | DEFINED 1 | 5800 |
| MIRANT CORP | COM | 604675108 | 691 | 20100 | SH | DEFINED 1 | 20100 |
| MIRANT CORP | COM | 604675108 | 7843 | 228000 | SH | DEFINED 1 | 228000 |
| MIRANT CORP | COM | 604675108 | 2042 | 59359 | SH | DEFINED 1 | 59359 |
| MKS INSTRUMENTS INC | COM | 55306N104 | 132 | 4700 | SH | DEFINED 1 | 4700 |
| MKS INSTRUMENTS INC | COM | 55306N104 | 2418 | 86000 | SH | DEFINED 1 | 86000 |
| MODINE MANUFACTURING | COM | 607828100 | 55 | 2000 | SH | DEFINED 1 | 2000 |
| MODINE MANUFACTURING | COM | 607828100 | 164 | 6000 | SH | DEFINED 1 | 6000 |
| MODIS PROFESSIONAL SERVICES | COM | 607830106 | 45 | 6500 | SH | DEFINED 1 | 6500 |
| MODIS PROFESSIONAL SERVICES | COM | 607830106 | 136 | 19700 | SH | DEFINED 1 | 19700 |
| MOHAWK INDUSTRIES, INC. | COM | 608190104 | 123 | 3500 | SH | DEFINED 1 | 3500 |
| MOHAWK INDUSTRIES, INC. | COM | 608190104 | 377 | 10700 | SH | DEFINED 1 | 10700 |
| MOLEX INC. | COM | 608554101 | 916 | 25225 | SH | DEFINED 1 | 25225 |
| MOLEX INC. | COM | 608554101 | 56 | 1550 | SH | DEFINED 1 | 1550 |
| MOLEX INC. | COM | 608554101 | 1242 | 34200 | SH | DEFINED 1 | 34200 |
| MONTANA POWER | COM | 612085100 | 84 | 7200 | SH | DEFINED 1 | 7200 |
| MONTANA POWER | COM | 612085100 | 251 | 21600 | SH | DEFINED 1 | 21600 |
| MONY GROUP INC | COM | 615337102 | 136 | 3400 | SH | DEFINED 1 | 3400 |
| MONY GROUP INC | COM | 615337102 | 409 | 10200 | SH | DEFINED 1 | 10200 |
| MOODY'S CORP | COM | 615369105 | 704 | 21000 | SH | DEFINED 1 | 21000 |
| MOODY'S CORP | COM | 615369105 | 44 | 1300 | SH | DEFINED 1 | 1300 |
| MOODY'S CORP | COM | 615369105 | 955 | 28500 | SH | DEFINED 1 | 28500 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 9253 | 144060 | SH | DEFINED 1 | 144060 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 559 | 8710 | SH | DEFINED 1 | 8710 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 128 | 2000 | SH | DEFINED 1 | 2000 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 430 | 6700 | SH | DEFINED 1 | 6700 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 4811 | 74900 | SH | DEFINED 1 | 74900 |
| MORGAN ST DEAN WITTER | COM | 617446448 | 12577 | 195810 | SH | DEFINED 1 | 195810 |
| MOTOROLA INC | COM | 620076109 | 4666 | 281786 | SH | DEFINED 1 | 281786 |
| MOTOROLA INC | COM | 620076109 | 283 | 17060 | SH | DEFINED 1 | 17060 |
| MOTOROLA INC | COM | 620076109 | 384 | 23200 | SH | DEFINED 1 | 23200 |
| MOTOROLA INC | COM | 620076109 | 3592 | 216900 | SH | DEFINED 1 | 216900 |
| MOTOROLA INC | COM | 620076109 | 6343 | 383010 | SH | DEFINED 1 | 383010 |
| MSC INDUSTRIAL DIRECT CO-A | COM | 553530106 | 68 | 3900 | SH | DEFINED 1 | 3900 |
| MUNCHNER RUCKVERSICHERUNG | COM | 529412100 | 154 | 550 | SH | DEFINED 1 | 550 |
| MURPHY OIL U.S.A. INC | COM | 626717102 | 228 | 3100 | SH | DEFINED 1 | 3100 |
| MURPHY OIL U.S.A. INC | COM | 626717102 | 677 | 9200 | SH | DEFINED 1 | 9200 |
| MYLAN LABORATORIES INC | COM | 628530107 | 239 | 8500 | SH | DEFINED 1 | 8500 |
| MYLAN LABORATORIES INC | COM | 628530107 | 720 | 25600 | SH | DEFINED 1 | 25600 |
| NABORS IND INC | COM | 629568106 | 707 | 19000 | SH | DEFINED 1 | 19000 |
| NABORS IND INC | COM | 629568106 | 41 | 1100 | SH | DEFINED 1 | 1100 |
| NABORS IND INC | COM | 629568106 | 26 | 700 | SH | DEFINED 1 | 700 |
| NABORS IND INC | COM | 629568106 | 160 | 4300 | SH | DEFINED 1 | 4300 |
| NABORS IND INC | COM | 629568106 | 2392 | 64300 | SH | DEFINED 1 | 64300 |
| NABORS IND INC | COM | 629568106 | 960 | 25800 | SH | DEFINED 1 | 25800 |
| NATIONAL CITY CORP | COM | 635405103 | 2419 | 78600 | SH | DEFINED 1 | 78600 |
| NATIONAL CITY CORP | COM | 635405103 | 148 | 4800 | SH | DEFINED 1 | 4800 |
| NATIONAL CITY CORP | COM | 635405103 | 3287 | 106800 | SH | DEFINED 1 | 106800 |
| NATIONAL FUEL AND GAS COMPANY | COM | 636180101 | 140 | 2700 | SH | DEFINED 1 | 2700 |
| NATIONAL FUEL AND GAS COMPANY | COM | 636180101 | 421 | 8100 | SH | DEFINED 1 | 8100 |
| NATIONAL INSTRUMENTS CORPORATI | COM | 636518102 | 111 | 3400 | SH | DEFINED 1 | 3400 |
| NATIONAL INSTRUMENTS CORPORATI | COM | 636518102 | 338 | 10400 | SH | DEFINED 1 | 10400 |
| NATIONAL SEMICONDUCTOR CORPORA | COM | 637640103 | 655 | 22500 | SH | DEFINED 1 | 22500 |
| NATIONAL SEMICONDUCTOR CORPORA | COM | 637640103 | 41 | 1400 | SH | DEFINED 1 | 1400 |
| NATIONAL SEMICONDUCTOR CORPORA | COM | 637640103 | 888 | 30500 | SH | DEFINED 1 | 30500 |
| NATIONAL SERVICE INDS, INC. | COM | 637657107 | 120 | 5300 | SH | DEFINED 1 | 5300 |
| NATIONAL SERVICE INDS, INC. | COM | 637657107 | 7 | 300 | SH | DEFINED 1 | 300 |
| NATIONAL SERVICE INDS, INC. | COM | 637657107 | 163 | 7200 | SH | DEFINED 1 | 7200 |
| NATIONAL-OILWELL INC | COM | 637071101 | 147 | 5500 | SH | DEFINED 1 | 5500 |
| NATIONAL-OILWELL INC | COM | 637071101 | 442 | 16500 | SH | DEFINED 1 | 16500 |
| NATL COMMERCE FINANCIAL CO | COM | 63545P104 | 340 | 13920 | SH | DEFINED 1 | 13920 |
| NATL COMMERCE FINANCIAL CO | COM | 63545P104 | 1026 | 42025 | SH | DEFINED 1 | 42025 |
| NAVISTAR INTERNATIONAL CORP. | COM | 63934E108 | 216 | 7670 | SH | DEFINED 1 | 7670 |

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|------------------------------|-----|-----------|------|--------|----|-----------|--------|
| NAVISTAR INTERNATIONAL CORP. | COM | 63934E108 | 14 | 500 | SH | DEFINED 1 | 500 |
| NAVISTAR INTERNATIONAL CORP. | COM | 63934E108 | 293 | 10400 | SH | DEFINED 1 | 10400 |
| NCH CORPORATION | COM | 628850109 | 16 | 400 | SH | DEFINED 1 | 400 |
| NCH CORPORATION | COM | 628850109 | 39 | 1000 | SH | DEFINED 1 | 1000 |
| NCO GROUP | COM | 628858102 | 53 | 1700 | SH | DEFINED 1 | 1700 |
| NCO GROUP | COM | 628858102 | 161 | 5200 | SH | DEFINED 1 | 5200 |
| NCR CORPORATION | COM | 62886E108 | 583 | 12400 | SH | DEFINED 1 | 12400 |
| NCR CORPORATION | COM | 62886E108 | 33 | 700 | SH | DEFINED 1 | 700 |
| NCR CORPORATION | COM | 62886E108 | 635 | 13500 | SH | DEFINED 1 | 13500 |
| NCR CORPORATION | COM | 62886E108 | 5964 | 126900 | SH | DEFINED 1 | 126900 |
| NCR CORPORATION | COM | 62886E108 | 790 | 16800 | SH | DEFINED 1 | 16800 |
| NEIMAN MARCUS GROUP INC | COM | 640204202 | 99 | 3200 | SH | DEFINED 1 | 3200 |
| NEIMAN MARCUS GROUP INC | COM | 640204202 | 301 | 9700 | SH | DEFINED 1 | 9700 |
| NESTLE SA-REGISTERED | COM | 712387000 | 213 | 1000 | SH | DEFINED 1 | 1000 |
| NETWORK ASSOCIATES | COM | 640938106 | 116 | 9300 | SH | DEFINED 1 | 9300 |
| NETWORK ASSOCIATES | COM | 640938106 | 351 | 28200 | SH | DEFINED 1 | 28200 |
| NEUBERGER BERMAN INC | COM | 641234109 | 224 | 3300 | SH | DEFINED 1 | 3300 |
| NEUBERGER BERMAN INC | COM | 641234109 | 680 | 10000 | SH | DEFINED 1 | 10000 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 878 | 20900 | SH | DEFINED 1 | 20900 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 55 | 1300 | SH | DEFINED 1 | 1300 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 256 | 6100 | SH | DEFINED 1 | 6100 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 815 | 19400 | SH | DEFINED 1 | 19400 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 5582 | 132900 | SH | DEFINED 1 | 132900 |
| NEW YORK TIMES COMPANY | COM | 650111107 | 1193 | 28400 | SH | DEFINED 1 | 28400 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 863 | 34371 | SH | DEFINED 1 | 34371 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 51 | 2045 | SH | DEFINED 1 | 2045 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 178 | 7100 | SH | DEFINED 1 | 7100 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 592 | 23600 | SH | DEFINED 1 | 23600 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6551 | 261000 | SH | DEFINED 1 | 261000 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1173 | 46732 | SH | DEFINED 1 | 46732 |
| NEWMONT MINING CORPORATION | COM | 651639106 | 462 | 24830 | SH | DEFINED 1 | 24830 |
| NEWMONT MINING CORPORATION | COM | 651639106 | 27 | 1458 | SH | DEFINED 1 | 1458 |
| NEWMONT MINING CORPORATION | COM | 651639106 | 627 | 33680 | SH | DEFINED 1 | 33680 |
| NEWPORT CORP | COM | 651824104 | 63 | 2400 | SH | DEFINED 1 | 2400 |
| NEWPORT CORP | COM | 651824104 | 193 | 7300 | SH | DEFINED 1 | 7300 |
| NEWPORT NEWS SHIPBUILDING | COM | 652228107 | 147 | 2400 | SH | DEFINED 1 | 2400 |
| NEWPORT NEWS SHIPBUILDING | COM | 652228107 | 441 | 7200 | SH | DEFINED 1 | 7200 |
| NEWS CORP LTD | COM | 652487703 | 345 | 9300 | SH | DEFINED 1 | 9300 |
| NEWS CORP LTD | COM | 652487703 | 3239 | 87200 | SH | DEFINED 1 | 87200 |
| NEXANS SA | COM | 713083600 | 60 | 2500 | SH | DEFINED 1 | 2500 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 1712 | 98300 | SH | DEFINED 1 | 98300 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 105 | 6000 | SH | DEFINED 1 | 6000 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 57 | 3300 | SH | DEFINED 1 | 3300 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 293 | 16800 | SH | DEFINED 1 | 16800 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 223 | 12800 | SH | DEFINED 1 | 12800 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 2796 | 160500 | SH | DEFINED 1 | 160500 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 2392 | 137300 | SH | DEFINED 1 | 137300 |
| NEXTEL COMMUNICATIONS INC. | COM | 65332V103 | 2327 | 133600 | SH | DEFINED 1 | 133600 |
| NIAGARA MOHAWK HOLDINGS INC | COM | 653520106 | 366 | 20700 | SH | DEFINED 1 | 20700 |
| NIAGARA MOHAWK HOLDINGS INC | COM | 653520106 | 21 | 1200 | SH | DEFINED 1 | 1200 |
| NIAGARA MOHAWK HOLDINGS INC | COM | 653520106 | 497 | 28100 | SH | DEFINED 1 | 28100 |
| NICOR INC. | COM | 654086107 | 230 | 5900 | SH | DEFINED 1 | 5900 |
| NICOR INC. | COM | 654086107 | 16 | 400 | SH | DEFINED 1 | 400 |
| NICOR INC. | COM | 654086107 | 312 | 8000 | SH | DEFINED 1 | 8000 |
| NIKE, INC. | COM | 654106103 | 1461 | 34800 | SH | DEFINED 1 | 34800 |
| NIKE, INC. | COM | 654106103 | 88 | 2100 | SH | DEFINED 1 | 2100 |
| NIKE, INC. | COM | 654106103 | 1986 | 47300 | SH | DEFINED 1 | 47300 |
| NIPPON TEL & TEL | COM | 664137300 | 52 | 10 | SH | DEFINED 1 | 10 |
| NISOURCE | COM | 65473P105 | 718 | 26284 | SH | DEFINED 1 | 26284 |
| NISOURCE | COM | 65473P105 | 42 | 1551 | SH | DEFINED 1 | 1551 |
| NISOURCE | COM | 65473P105 | 505 | 18476 | SH | DEFINED 1 | 18476 |
| NISOURCE | COM | 65473P105 | 4761 | 174190 | SH | DEFINED 1 | 174190 |
| NISOURCE | COM | 65473P105 | 978 | 35773 | SH | DEFINED 1 | 35773 |
| NOBLE AFFILIATES | COM | 654894104 | 134 | 3800 | SH | DEFINED 1 | 3800 |
| NOBLE AFFILIATES | COM | 654894104 | 403 | 11400 | SH | DEFINED 1 | 11400 |
| NOBLE DRILLING CORP | COM | 655042109 | 567 | 17300 | SH | DEFINED 1 | 17300 |
| NOBLE DRILLING CORP | COM | 655042109 | 33 | 1000 | SH | DEFINED 1 | 1000 |
| NOBLE DRILLING CORP | COM | 655042109 | 770 | 23500 | SH | DEFINED 1 | 23500 |
| NOKIA CORP | COM | 590294100 | 89 | 4000 | SH | DEFINED 1 | 4000 |
| NOKIA CORP | COM | 654902204 | 60 | 2700 | SH | DEFINED 1 | 2700 |
| NOKIA CORP | COM | 654902204 | 300 | 13600 | SH | DEFINED 1 | 13600 |
| NOKIA CORP | COM | 654902204 | 3324 | 150800 | SH | DEFINED 1 | 150800 |
| NORDEA AB | COM | 538003100 | 142 | 25000 | SH | DEFINED 1 | 25000 |
| NORDSON | COM | 655663102 | 61 | 2200 | SH | DEFINED 1 | 2200 |
| NORDSON | COM | 655663102 | 182 | 6600 | SH | DEFINED 1 | 6600 |
| NORDSTROM, INC. | COM | 655664100 | 321 | 17300 | SH | DEFINED 1 | 17300 |
| NORDSTROM, INC. | COM | 655664100 | 19 | 1000 | SH | DEFINED 1 | 1000 |
| NORDSTROM, INC. | COM | 655664100 | 436 | 23500 | SH | DEFINED 1 | 23500 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1027 | 49600 | SH | DEFINED 1 | 49600 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 62 | 3000 | SH | DEFINED 1 | 3000 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1395 | 67400 | SH | DEFINED 1 | 67400 |
| NORSKE SKOG A FREE | COM | 707039600 | 200 | 10950 | SH | DEFINED 1 | 10950 |

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|------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| NORTEL NETWORK CORP | COM | 656568102 | 3731 | 410440 | SH | DEFINED 1 | 410440 |
| NORTEL NETWORK CORP | COM | 656568102 | 226 | 24820 | SH | DEFINED 1 | 24820 |
| NORTEL NETWORK CORP | COM | 656568102 | 5070 | 557800 | SH | DEFINED 1 | 557800 |
| NORTH FORK BANCORP | COM | 659424105 | 344 | 11100 | SH | DEFINED 1 | 11100 |
| NORTH FORK BANCORP | COM | 659424105 | 1039 | 33500 | SH | DEFINED 1 | 33500 |
| NORTHEAST UTILITES | COM | 664397106 | 201 | 9700 | SH | DEFINED 1 | 9700 |
| NORTHEAST UTILITES | COM | 664397106 | 610 | 29400 | SH | DEFINED 1 | 29400 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 1845 | 28600 | SH | DEFINED 1 | 28600 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 110 | 1700 | SH | DEFINED 1 | 1700 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 245 | 3800 | SH | DEFINED 1 | 3800 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 813 | 12600 | SH | DEFINED 1 | 12600 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 8985 | 139300 | SH | DEFINED 1 | 139300 |
| NORTHERN TRUST CORPORATION | COM | 665859104 | 2509 | 38900 | SH | DEFINED 1 | 38900 |
| NORTHROP GRUMMAN CORPORATION | COM | 666807102 | 881 | 11000 | SH | DEFINED 1 | 11000 |
| NORTHROP GRUMMAN CORPORATION | COM | 666807102 | 56 | 700 | SH | DEFINED 1 | 700 |
| NORTHROP GRUMMAN CORPORATION | COM | 666807102 | 1193 | 14900 | SH | DEFINED 1 | 14900 |
| NOVA CORPORATION | COM | 669784100 | 138 | 4400 | SH | DEFINED 1 | 4400 |
| NOVA CORPORATION | COM | 669784100 | 421 | 13400 | SH | DEFINED 1 | 13400 |
| NOVELL, INC. | COM | 670006105 | 214 | 41000 | SH | DEFINED 1 | 41000 |
| NOVELL, INC. | COM | 670006105 | 13 | 2500 | SH | DEFINED 1 | 2500 |
| NOVELL, INC. | COM | 670006105 | 291 | 55700 | SH | DEFINED 1 | 55700 |
| NOVELLUS SYSTEMS, INC. | COM | 670008101 | 1015 | 18200 | SH | DEFINED 1 | 18200 |
| NOVELLUS SYSTEMS, INC. | COM | 670008101 | 61 | 1100 | SH | DEFINED 1 | 1100 |
| NOVELLUS SYSTEMS, INC. | COM | 670008101 | 151 | 2700 | SH | DEFINED 1 | 2700 |
| NOVELLUS SYSTEMS, INC. | COM | 670008101 | 1378 | 24700 | SH | DEFINED 1 | 24700 |
| NSTAR | COM | 67019E107 | 153 | 3600 | SH | DEFINED 1 | 3600 |
| NSTAR | COM | 67019E107 | 464 | 10900 | SH | DEFINED 1 | 10900 |
| NTAP | COM | 64120L104 | 567 | 41400 | SH | DEFINED 1 | 41400 |
| NTAP | COM | 64120L104 | 34 | 2500 | SH | DEFINED 1 | 2500 |
| NTAP | COM | 64120L104 | 112 | 8200 | SH | DEFINED 1 | 8200 |
| NTAP | COM | 64120L104 | 2197 | 160500 | SH | DEFINED 1 | 160500 |
| NTAP | COM | 64120L104 | 771 | 56300 | SH | DEFINED 1 | 56300 |
| NTT DOCOMO | COM | 612927700 | 174 | 10 | SH | DEFINED 1 | 10 |
| NUCOR CORP. | COM | 670346105 | 489 | 10000 | SH | DEFINED 1 | 10000 |
| NUCOR CORP. | COM | 670346105 | 29 | 600 | SH | DEFINED 1 | 600 |
| NUCOR CORP. | COM | 670346105 | 670 | 13700 | SH | DEFINED 1 | 13700 |
| NUTRECO HOLDING N.V. | COM | 518335900 | 275 | 6500 | SH | DEFINED 1 | 6500 |
| NVIDIA CORP | COM | 67066G104 | 422 | 4600 | SH | DEFINED 1 | 4600 |
| NVIDIA CORP | COM | 67066G104 | 1276 | 13900 | SH | DEFINED 1 | 13900 |
| O'REILLY AUTOMOTIVE, INC. | COM | 686091109 | 426 | 14800 | SH | DEFINED 1 | 14800 |
| O'REILLY AUTOMOTIVE, INC. | COM | 686091109 | 612 | 21300 | SH | DEFINED 1 | 21300 |
| O'REILLY AUTOMOTIVE, INC. | COM | 686091109 | 549 | 19100 | SH | DEFINED 1 | 19100 |
| O'REILLY AUTOMOTIVE, INC. | COM | 686091109 | 13671 | 475500 | SH | DEFINED 1 | 475500 |
| O'REILLY AUTOMOTIVE, INC. | COM | 686091109 | 9177 | 319200 | SH | DEFINED 1 | 319200 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 1268 | 47700 | SH | DEFINED 1 | 47700 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 77 | 2900 | SH | DEFINED 1 | 2900 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 1723 | 64800 | SH | DEFINED 1 | 64800 |
| OCEAN ENERGY | COM | 67481E106 | 197 | 11300 | SH | DEFINED 1 | 11300 |
| OCEAN ENERGY | COM | 67481E106 | 599 | 34300 | SH | DEFINED 1 | 34300 |
| OFFICE DEPOT INC | COM | 676220106 | 399 | 38400 | SH | DEFINED 1 | 38400 |
| OFFICE DEPOT INC | COM | 676220106 | 24 | 2300 | SH | DEFINED 1 | 2300 |
| OFFICE DEPOT INC | COM | 676220106 | 542 | 52200 | SH | DEFINED 1 | 52200 |
| OGE ENERGY | COM | 670837103 | 120 | 5300 | SH | DEFINED 1 | 5300 |
| OGE ENERGY | COM | 670837103 | 359 | 15900 | SH | DEFINED 1 | 15900 |
| OHIO CASUALTY | COM | 677240103 | 53 | 4100 | SH | DEFINED 1 | 4100 |
| OHIO CASUALTY | COM | 677240103 | 160 | 12300 | SH | DEFINED 1 | 12300 |
| OLD REPUBLIC INT'L | COM | 680223104 | 46 | 1600 | SH | DEFINED 1 | 1600 |
| OLD REPUBLIC INT'L | COM | 680223104 | 1380 | 47600 | SH | DEFINED 1 | 47600 |
| OLD REPUBLIC INT'L | COM | 680223104 | 232 | 8000 | SH | DEFINED 1 | 8000 |
| OLD REPUBLIC INT'L | COM | 680223104 | 26120 | 900700 | SH | DEFINED 1 | 900700 |
| OLD REPUBLIC INT'L | COM | 680223104 | 699 | 24100 | SH | DEFINED 1 | 24100 |
| OLIN CORPORATION | COM | 680665205 | 51 | 3000 | SH | DEFINED 1 | 3000 |
| OLIN CORPORATION | COM | 680665205 | 153 | 9000 | SH | DEFINED 1 | 9000 |
| OMNICARE INC | COM | 681904108 | 125 | 6200 | SH | DEFINED 1 | 6200 |
| OMNICARE INC | COM | 681904108 | 382 | 18900 | SH | DEFINED 1 | 18900 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 1961 | 22800 | SH | DEFINED 1 | 22800 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 120 | 1400 | SH | DEFINED 1 | 1400 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 95 | 1100 | SH | DEFINED 1 | 1100 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 292 | 3400 | SH | DEFINED 1 | 3400 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 3148 | 36600 | SH | DEFINED 1 | 36600 |
| OMNICOM GROUP INCORPORATED | COM | 681919106 | 2666 | 31000 | SH | DEFINED 1 | 31000 |
| ONEOK, INC. | COM | 682680103 | 148 | 7500 | SH | DEFINED 1 | 7500 |
| ONEOK, INC. | COM | 682680103 | 10 | 500 | SH | DEFINED 1 | 500 |
| ONEOK, INC. | COM | 682680103 | 201 | 10200 | SH | DEFINED 1 | 10200 |
| ONI SYSTEMS CORP | COM | 68273F103 | 60 | 2200 | SH | DEFINED 1 | 2200 |
| ONI SYSTEMS CORP | COM | 68273F103 | 204 | 7500 | SH | DEFINED 1 | 7500 |
| ORACLE CORPORATION | COM | 68389X105 | 14198 | 720700 | SH | DEFINED 1 | 720700 |
| ORACLE CORPORATION | COM | 68389X105 | 861 | 43700 | SH | DEFINED 1 | 43700 |
| ORACLE CORPORATION | COM | 68389X105 | 361 | 18300 | SH | DEFINED 1 | 18300 |
| ORACLE CORPORATION | COM | 68389X105 | 4212 | 213800 | SH | DEFINED 1 | 213800 |
| ORACLE CORPORATION | COM | 68389X105 | 19292 | 979300 | SH | DEFINED 1 | 979300 |
| ORION POWER HOLDINGS INC | COM | 686286105 | 57 | 2400 | SH | DEFINED 1 | 2400 |

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|--------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| ORION POWER HOLDINGS INC | COM | 686286105 | 286 | 12000 | SH | DEFINED 1 | 12000 |
| ORION POWER HOLDINGS INC | COM | 686286105 | 5076 | 213200 | SH | DEFINED 1 | 213200 |
| OUTBACK STEAKHOUSE | COM | 689899102 | 150 | 5200 | SH | DEFINED 1 | 5200 |
| OUTBACK STEAKHOUSE | COM | 689899102 | 452 | 15700 | SH | DEFINED 1 | 15700 |
| OVERSEAS SHIPHOLDING | COM | 690368105 | 70 | 2300 | SH | DEFINED 1 | 2300 |
| OVERSEAS SHIPHOLDING | COM | 690368105 | 214 | 7000 | SH | DEFINED 1 | 7000 |
| OXFORD HEALTH PLANS | COM | 691471106 | 192 | 6700 | SH | DEFINED 1 | 6700 |
| OXFORD HEALTH PLANS | COM | 691471106 | 575 | 20100 | SH | DEFINED 1 | 20100 |
| PACCAR INCORPORATED | COM | 693718108 | 506 | 9890 | SH | DEFINED 1 | 9890 |
| PACCAR INCORPORATED | COM | 693718108 | 31 | 600 | SH | DEFINED 1 | 600 |
| PACCAR INCORPORATED | COM | 693718108 | 685 | 13370 | SH | DEFINED 1 | 13370 |
| PACIFIC CENTURY FINANCIAL CORP | COM | 694058108 | 139 | 5400 | SH | DEFINED 1 | 5400 |
| PACIFIC CENTURY FINANCIAL CORP | COM | 694058108 | 420 | 16300 | SH | DEFINED 1 | 16300 |
| PACIFIC GAS&ELEC | COM | 69331C108 | 559 | 49900 | SH | DEFINED 1 | 49900 |
| PACIFIC GAS&ELEC | COM | 69331C108 | 34 | 3000 | SH | DEFINED 1 | 3000 |
| PACIFIC GAS&ELEC | COM | 69331C108 | 189 | 16900 | SH | DEFINED 1 | 16900 |
| PACIFIC GAS&ELEC | COM | 69331C108 | 1781 | 159000 | SH | DEFINED 1 | 159000 |
| PACIFIC GAS&ELEC | COM | 69331C108 | 760 | 67900 | SH | DEFINED 1 | 67900 |
| PACIFICARE HLTH 'B' | COM | 695112102 | 37 | 2300 | SH | DEFINED 1 | 2300 |
| PACIFICARE HLTH 'B' | COM | 695112102 | 111 | 7000 | SH | DEFINED 1 | 7000 |
| PACTIV CORPORATION | COM | 695257105 | 273 | 20400 | SH | DEFINED 1 | 20400 |
| PACTIV CORPORATION | COM | 695257105 | 16 | 1200 | SH | DEFINED 1 | 1200 |
| PACTIV CORPORATION | COM | 695257105 | 371 | 27700 | SH | DEFINED 1 | 27700 |
| PALL CORPORATION | COM | 696429307 | 373 | 15866 | SH | DEFINED 1 | 15866 |
| PALL CORPORATION | COM | 696429307 | 24 | 1000 | SH | DEFINED 1 | 1000 |
| PALL CORPORATION | COM | 696429307 | 506 | 21500 | SH | DEFINED 1 | 21500 |
| PALM HARBOR HOMES INC | COM | 696639103 | 79 | 3600 | SH | DEFINED 1 | 3600 |
| PALM HARBOR HOMES INC | COM | 696639103 | 1621 | 73700 | SH | DEFINED 1 | 73700 |
| PALM INC | COM | 696642107 | 443 | 73037 | SH | DEFINED 1 | 73037 |
| PALM INC | COM | 696642107 | 27 | 4408 | SH | DEFINED 1 | 4408 |
| PALM INC | COM | 696642107 | 41 | 6700 | SH | DEFINED 1 | 6700 |
| PALM INC | COM | 696642107 | 136 | 22500 | SH | DEFINED 1 | 22500 |
| PALM INC | COM | 696642107 | 1500 | 247600 | SH | DEFINED 1 | 247600 |
| PALM INC | COM | 696642107 | 602 | 99320 | SH | DEFINED 1 | 99320 |
| PAPA JOHN'S INT'L | COM | 698813102 | 40 | 1600 | SH | DEFINED 1 | 1600 |
| PAPA JOHN'S INT'L | COM | 698813102 | 117 | 4700 | SH | DEFINED 1 | 4700 |
| PARAMETRIC TECHNOLOGY CORP. | COM | 699173100 | 442 | 34300 | SH | DEFINED 1 | 34300 |
| PARAMETRIC TECHNOLOGY CORP. | COM | 699173100 | 27 | 2100 | SH | DEFINED 1 | 2100 |
| PARAMETRIC TECHNOLOGY CORP. | COM | 699173100 | 600 | 46600 | SH | DEFINED 1 | 46600 |
| PARK PLACE ENTERTAINMENT | COM | 700690100 | 243 | 20100 | SH | DEFINED 1 | 20100 |
| PARK PLACE ENTERTAINMENT | COM | 700690100 | 736 | 60800 | SH | DEFINED 1 | 60800 |
| PARKER-HANNIFIN CORPORATION | COM | 701094104 | 637 | 15000 | SH | DEFINED 1 | 15000 |
| PARKER-HANNIFIN CORPORATION | COM | 701094104 | 40 | 950 | SH | DEFINED 1 | 950 |
| PARKER-HANNIFIN CORPORATION | COM | 701094104 | 869 | 20475 | SH | DEFINED 1 | 20475 |
| PARMALAT | COM | 712836900 | 183 | 67600 | SH | DEFINED 1 | 67600 |
| PATTERSON DENTAL COMPANY | COM | 703412106 | 336 | 9800 | SH | DEFINED 1 | 9800 |
| PATTERSON DENTAL COMPANY | COM | 703412106 | 1754 | 51200 | SH | DEFINED 1 | 51200 |
| PATTERSON DENTAL COMPANY | COM | 703412106 | 332 | 9700 | SH | DEFINED 1 | 9700 |
| PATTERSON DENTAL COMPANY | COM | 703412106 | 34711 | 1013450 | SH | DEFINED 1 | 1013450 |
| PATTERSON DENTAL COMPANY | COM | 703412106 | 6511 | 190100 | SH | DEFINED 1 | 190100 |
| PAYCHEX INCORPORATED | COM | 704326107 | 1987 | 48100 | SH | DEFINED 1 | 48100 |
| PAYCHEX INCORPORATED | COM | 704326107 | 121 | 2925 | SH | DEFINED 1 | 2925 |
| PAYCHEX INCORPORATED | COM | 704326107 | 97 | 2350 | SH | DEFINED 1 | 2350 |
| PAYCHEX INCORPORATED | COM | 704326107 | 763 | 18472 | SH | DEFINED 1 | 18472 |
| PAYCHEX INCORPORATED | COM | 704326107 | 14158 | 342800 | SH | DEFINED 1 | 342800 |
| PAYCHEX INCORPORATED | COM | 704326107 | 2700 | 65375 | SH | DEFINED 1 | 65375 |
| PAYLESS SHOE SOURCE | COM | 704379106 | 98 | 1507 | SH | DEFINED 1 | 1507 |
| PAYLESS SHOE SOURCE | COM | 704379106 | 292 | 4514 | SH | DEFINED 1 | 4514 |
| PECHINEY SA-A SHS | COM | 494379200 | 102 | 2000 | SH | DEFINED 1 | 2000 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 33 | 4000 | SH | DEFINED 1 | 4000 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 726 | 88300 | SH | DEFINED 1 | 88300 |
| PENNEY (JC) CO INC | COM | 708160106 | 891 | 33800 | SH | DEFINED 1 | 33800 |
| PENNEY (JC) CO INC | COM | 708160106 | 55 | 2100 | SH | DEFINED 1 | 2100 |
| PENNEY (JC) CO INC | COM | 708160106 | 1213 | 46000 | SH | DEFINED 1 | 46000 |
| PENNZOIL-QUAKER STATE CO | COM | 709323109 | 59 | 5300 | SH | DEFINED 1 | 5300 |
| PENNZOIL-QUAKER STATE CO | COM | 709323109 | 180 | 16100 | SH | DEFINED 1 | 16100 |
| PENTAIR INC | COM | 709631105 | 112 | 3300 | SH | DEFINED 1 | 3300 |
| PENTAIR INC | COM | 709631105 | 338 | 10000 | SH | DEFINED 1 | 10000 |
| PEOPLES ENERGY CORPORATION | COM | 711030106 | 185 | 4600 | SH | DEFINED 1 | 4600 |
| PEOPLES ENERGY CORPORATION | COM | 711030106 | 12 | 300 | SH | DEFINED 1 | 300 |
| PEOPLES ENERGY CORPORATION | COM | 711030106 | 249 | 6200 | SH | DEFINED 1 | 6200 |
| PEOPLES HERITAGE CAPITAL TRUST | COM | 06646R107 | 221 | 9800 | SH | DEFINED 1 | 9800 |
| PEOPLES HERITAGE CAPITAL TRUST | COM | 06646R107 | 666 | 29600 | SH | DEFINED 1 | 29600 |
| PEOPLESOFT, INC | COM | 712713106 | 1780 | 36800 | SH | DEFINED 1 | 36800 |
| PEOPLESOFT, INC | COM | 712713106 | 106 | 2200 | SH | DEFINED 1 | 2200 |
| PEOPLESOFT, INC | COM | 712713106 | 2419 | 50000 | SH | DEFINED 1 | 50000 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 734 | 18300 | SH | DEFINED 1 | 18300 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 44 | 1100 | SH | DEFINED 1 | 1100 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 994 | 24800 | SH | DEFINED 1 | 24800 |
| PEPSIAMERICAS INC | COM | 71343P200 | 144 | 10800 | SH | DEFINED 1 | 10800 |
| PEPSIAMERICAS INC | COM | 71343P200 | 434 | 32600 | SH | DEFINED 1 | 32600 |
| PEPSICO INC | COM | 713448108 | 8230 | 186200 | SH | DEFINED 1 | 186200 |

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|--------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| PEPSICO INC | COM | 713448108 | 499 | 11300 | SH | DEFINED 1 | 11300 |
| PEPSICO INC | COM | 713448108 | 186 | 4200 | SH | DEFINED 1 | 4200 |
| PEPSICO INC | COM | 713448108 | 614 | 13900 | SH | DEFINED 1 | 13900 |
| PEPSICO INC | COM | 713448108 | 6634 | 150100 | SH | DEFINED 1 | 150100 |
| PEPSICO INC | COM | 713448108 | 11187 | 253100 | SH | DEFINED 1 | 253100 |
| PERKINELMER INC | COM | 714046109 | 355 | 12900 | SH | DEFINED 1 | 12900 |
| PERKINELMER INC | COM | 714046109 | 22 | 800 | SH | DEFINED 1 | 800 |
| PERKINELMER INC | COM | 714046109 | 33 | 1200 | SH | DEFINED 1 | 1200 |
| PERKINELMER INC | COM | 714046109 | 611 | 22200 | SH | DEFINED 1 | 22200 |
| PERKINELMER INC | COM | 714046109 | 12097 | 439400 | SH | DEFINED 1 | 439400 |
| PERKINELMER INC | COM | 714046109 | 482 | 17500 | SH | DEFINED 1 | 17500 |
| PERRIGO | COM | 714290103 | 84 | 5000 | SH | DEFINED 1 | 5000 |
| PERRIGO | COM | 714290103 | 251 | 15000 | SH | DEFINED 1 | 15000 |
| PFIZER INC | COM | 717081103 | 32599 | 813950 | SH | DEFINED 1 | 813950 |
| PFIZER INC | COM | 717081103 | 1975 | 49325 | SH | DEFINED 1 | 49325 |
| PFIZER INC | COM | 717081103 | 349 | 8725 | SH | DEFINED 1 | 8725 |
| PFIZER INC | COM | 717081103 | 1349 | 33675 | SH | DEFINED 1 | 33675 |
| PFIZER INC | COM | 717081103 | 1149 | 28700 | SH | DEFINED 1 | 28700 |
| PFIZER INC | COM | 717081103 | 12684 | 316700 | SH | DEFINED 1 | 316700 |
| PFIZER INC | COM | 717081103 | 14020 | 350050 | SH | DEFINED 1 | 350050 |
| PFIZER INC | COM | 717081103 | 44301 | 1106150 | SH | DEFINED 1 | 1106150 |
| PHARMACIA | COM | 71713U102 | 7647 | 166421 | SH | DEFINED 1 | 166421 |
| PHARMACIA | COM | 71713U102 | 464 | 10103 | SH | DEFINED 1 | 10103 |
| PHARMACIA | COM | 71713U102 | 964 | 20971 | SH | DEFINED 1 | 20971 |
| PHARMACIA | COM | 71713U102 | 9078 | 197552 | SH | DEFINED 1 | 197552 |
| PHARMACIA | COM | 71713U102 | 10388 | 226070 | SH | DEFINED 1 | 226070 |
| PHELPS DODGE CORPORATION | COM | 717265102 | 420 | 10110 | SH | DEFINED 1 | 10110 |
| PHELPS DODGE CORPORATION | COM | 717265102 | 25 | 596 | SH | DEFINED 1 | 596 |
| PHELPS DODGE CORPORATION | COM | 717265102 | 574 | 13824 | SH | DEFINED 1 | 13824 |
| PHILIP MORRIS COMPANIES | COM | 718154107 | 14560 | 286900 | SH | DEFINED 1 | 286900 |
| PHILIP MORRIS COMPANIES | COM | 718154107 | 883 | 17400 | SH | DEFINED 1 | 17400 |
| PHILIP MORRIS COMPANIES | COM | 718154107 | 1517 | 29900 | SH | DEFINED 1 | 29900 |
| PHILIP MORRIS COMPANIES | COM | 718154107 | 17189 | 338700 | SH | DEFINED 1 | 338700 |
| PHILIP MORRIS COMPANIES | COM | 718154107 | 19782 | 389800 | SH | DEFINED 1 | 389800 |
| PHILLIPS PETE | COM | 718507106 | 1875 | 32900 | SH | DEFINED 1 | 32900 |
| PHILLIPS PETE | COM | 718507106 | 114 | 2000 | SH | DEFINED 1 | 2000 |
| PHILLIPS PETE | COM | 718507106 | 2554 | 44800 | SH | DEFINED 1 | 44800 |
| PHOENIX COMPANIES INC | COM | 71902E109 | 15 | 800 | SH | DEFINED 1 | 800 |
| PHOENIX COMPANIES INC | COM | 71902E109 | 33 | 1800 | SH | DEFINED 1 | 1800 |
| PHOENIX COMPANIES INC | COM | 71902E109 | 623 | 33500 | SH | DEFINED 1 | 33500 |
| PINNACLE WEST CAPITAL CORP | COM | 723484101 | 517 | 10900 | SH | DEFINED 1 | 10900 |
| PINNACLE WEST CAPITAL CORP | COM | 723484101 | 33 | 700 | SH | DEFINED 1 | 700 |
| PINNACLE WEST CAPITAL CORP | COM | 723484101 | 706 | 14900 | SH | DEFINED 1 | 14900 |
| PIONEER NAT RESOURCES | COM | 723787107 | 114 | 6700 | SH | DEFINED 1 | 6700 |
| PIONEER NAT RESOURCES | COM | 723787107 | 343 | 20100 | SH | DEFINED 1 | 20100 |
| PITNEY BOWES INC. | COM | 724479100 | 1369 | 32500 | SH | DEFINED 1 | 32500 |
| PITNEY BOWES INC. | COM | 724479100 | 84 | 2000 | SH | DEFINED 1 | 2000 |
| PITNEY BOWES INC. | COM | 724479100 | 1862 | 44200 | SH | DEFINED 1 | 44200 |
| PITTSTON BRINKS GROUP | COM | 725701106 | 78 | 3500 | SH | DEFINED 1 | 3500 |
| PITTSTON BRINKS GROUP | COM | 725701106 | 236 | 10600 | SH | DEFINED 1 | 10600 |
| PIXAR ANIMATION STUDIOS | COM | 725811103 | 375 | 8900 | SH | DEFINED 1 | 8900 |
| PIXAR ANIMATION STUDIOS | COM | 725811103 | 7462 | 177200 | SH | DEFINED 1 | 177200 |
| PLACER DOME INCORPORATED | COM | 725906101 | 415 | 42300 | SH | DEFINED 1 | 42300 |
| PLACER DOME INCORPORATED | COM | 725906101 | 25 | 2500 | SH | DEFINED 1 | 2500 |
| PLACER DOME INCORPORATED | COM | 725906101 | 563 | 57400 | SH | DEFINED 1 | 57400 |
| PLANTRONICS INC | COM | 727493108 | 76 | 3300 | SH | DEFINED 1 | 3300 |
| PLANTRONICS INC | COM | 727493108 | 234 | 10100 | SH | DEFINED 1 | 10100 |
| PLEXUS CORP | COM | 729132100 | 89 | 2800 | SH | DEFINED 1 | 2800 |
| PLEXUS CORP | COM | 729132100 | 164 | 5200 | SH | DEFINED 1 | 5200 |
| PLEXUS CORP | COM | 729132100 | 266 | 8400 | SH | DEFINED 1 | 8400 |
| PLEXUS CORP | COM | 729132100 | 3131 | 99000 | SH | DEFINED 1 | 99000 |
| PMC-SIERRA INC. | COM | 69344F106 | 13 | 400 | SH | DEFINED 1 | 400 |
| PMC-SIERRA INC. | COM | 69344F106 | 200 | 6400 | SH | DEFINED 1 | 6400 |
| PMC-SIERRA INC. | COM | 69344F106 | 4044 | 129356 | SH | DEFINED 1 | 129356 |
| PMI GROUP INC. | COM | 69344M101 | 215 | 3000 | SH | DEFINED 1 | 3000 |
| PMI GROUP INC. | COM | 69344M101 | 649 | 9050 | SH | DEFINED 1 | 9050 |
| PNC BANK CORPORATION | COM | 693475105 | 2461 | 37400 | SH | DEFINED 1 | 37400 |
| PNC BANK CORPORATION | COM | 693475105 | 151 | 2300 | SH | DEFINED 1 | 2300 |
| PNC BANK CORPORATION | COM | 693475105 | 237 | 3600 | SH | DEFINED 1 | 3600 |
| PNC BANK CORPORATION | COM | 693475105 | 796 | 12100 | SH | DEFINED 1 | 12100 |
| PNC BANK CORPORATION | COM | 693475105 | 8809 | 133900 | SH | DEFINED 1 | 133900 |
| PNC BANK CORPORATION | COM | 693475105 | 3342 | 50800 | SH | DEFINED 1 | 50800 |
| POLYCOM INC | COM | 73172K104 | 120 | 5500 | SH | DEFINED 1 | 5500 |
| POLYCOM INC | COM | 73172K104 | 364 | 16700 | SH | DEFINED 1 | 16700 |
| PORSCHER AG NV PFD DM50 | COM | 710106900 | 293 | 850 | SH | DEFINED 1 | 850 |
| POTASH CORP OF SASKATCHEWAN | COM | 73755L107 | 241 | 4200 | SH | DEFINED 1 | 4200 |
| POTASH CORP OF SASKATCHEWAN | COM | 73755L107 | 2198 | 38300 | SH | DEFINED 1 | 38300 |
| POTLATCH CORPORATION | COM | 737628107 | 127 | 3700 | SH | DEFINED 1 | 3700 |
| POTLATCH CORPORATION | COM | 737628107 | 7 | 200 | SH | DEFINED 1 | 200 |
| POTLATCH CORPORATION | COM | 737628107 | 172 | 5000 | SH | DEFINED 1 | 5000 |
| POTOMAC ELECTRIC POWER COMPANY | COM | 737679100 | 157 | 7500 | SH | DEFINED 1 | 7500 |
| POTOMAC ELECTRIC POWER COMPANY | COM | 737679100 | 477 | 22800 | SH | DEFINED 1 | 22800 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| POWER ONE INC. | COM | 739308104 | 166 | 10100 | SH | DEFINED 1 | 10100 |
| POWER ONE INC. | COM | 739308104 | 10 | 600 | SH | DEFINED 1 | 600 |
| POWER ONE INC. | COM | 739308104 | 53 | 3200 | SH | DEFINED 1 | 3200 |
| POWER ONE INC. | COM | 739308104 | 53 | 3200 | SH | DEFINED 1 | 3200 |
| POWER ONE INC. | COM | 739308104 | 226 | 13700 | SH | DEFINED 1 | 13700 |
| POWER ONE INC. | COM | 739308104 | 1024 | 62200 | SH | DEFINED 1 | 62200 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 59 | 4300 | SH | DEFINED 1 | 4300 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 176 | 12900 | SH | DEFINED 1 | 12900 |
| PPG INDUSTRIES INC | COM | 693506107 | 1141 | 21700 | SH | DEFINED 1 | 21700 |
| PPG INDUSTRIES INC | COM | 693506107 | 68 | 1300 | SH | DEFINED 1 | 1300 |
| PPG INDUSTRIES INC | COM | 693506107 | 47 | 900 | SH | DEFINED 1 | 900 |
| PPG INDUSTRIES INC | COM | 693506107 | 368 | 7000 | SH | DEFINED 1 | 7000 |
| PPG INDUSTRIES INC | COM | 693506107 | 4500 | 85600 | SH | DEFINED 1 | 85600 |
| PPG INDUSTRIES INC | COM | 693506107 | 1551 | 29500 | SH | DEFINED 1 | 29500 |
| PPL CORPORATION | COM | 69351T106 | 1030 | 18733 | SH | DEFINED 1 | 18733 |
| PPL CORPORATION | COM | 69351T106 | 60 | 1098 | SH | DEFINED 1 | 1098 |
| PPL CORPORATION | COM | 69351T106 | 1399 | 25434 | SH | DEFINED 1 | 25434 |
| PRAXAIR INC | COM | 74005P104 | 964 | 20500 | SH | DEFINED 1 | 20500 |
| PRAXAIR INC | COM | 74005P104 | 56 | 1200 | SH | DEFINED 1 | 1200 |
| PRAXAIR INC | COM | 74005P104 | 1307 | 27800 | SH | DEFINED 1 | 27800 |
| PRECISION CASTPARTS CORP. | COM | 740189105 | 131 | 3500 | SH | DEFINED 1 | 3500 |
| PRECISION CASTPARTS CORP. | COM | 740189105 | 393 | 10500 | SH | DEFINED 1 | 10500 |
| PRI AUTOMATION INC | COM | 69357H106 | 77 | 4300 | SH | DEFINED 1 | 4300 |
| PRI AUTOMATION INC | COM | 69357H106 | 335 | 18700 | SH | DEFINED 1 | 18700 |
| PRI AUTOMATION INC | COM | 69357H106 | 222 | 12400 | SH | DEFINED 1 | 12400 |
| PRI AUTOMATION INC | COM | 69357H106 | 8911 | 496700 | SH | DEFINED 1 | 496700 |
| PRI AUTOMATION INC | COM | 69357H106 | 4011 | 223600 | SH | DEFINED 1 | 223600 |
| PRICE COMMUNICATIONS CORP | COM | 741437305 | 77 | 3800 | SH | DEFINED 1 | 3800 |
| PRICE COMMUNICATIONS CORP | COM | 741437305 | 230 | 11400 | SH | DEFINED 1 | 11400 |
| PRIORITY HEALTHCARE | COM | 74264T102 | 112 | 4000 | SH | DEFINED 1 | 4000 |
| PRIORITY HEALTHCARE | COM | 74264T102 | 2016 | 72000 | SH | DEFINED 1 | 72000 |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 10699 | 167700 | SH | DEFINED 1 | 167700 |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 651 | 10200 | SH | DEFINED 1 | 10200 |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 485 | 7600 | SH | DEFINED 1 | 7600 |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 4517 | 70800 | SH | DEFINED 1 | 70800 |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 14540 | 227900 | SH | DEFINED 1 | 227900 |
| PROGRESS ENERGY INC | COM | 743263105 | 1189 | 26479 | SH | DEFINED 1 | 26479 |
| PROGRESS ENERGY INC | COM | 743263105 | 72 | 1593 | SH | DEFINED 1 | 1593 |
| PROGRESS ENERGY INC | COM | 743263105 | 1617 | 35992 | SH | DEFINED 1 | 35992 |
| PROGRESSIVE CORP. | COM | 743315103 | 1284 | 9500 | SH | DEFINED 1 | 9500 |
| PROGRESSIVE CORP. | COM | 743315103 | 81 | 600 | SH | DEFINED 1 | 600 |
| PROGRESSIVE CORP. | COM | 743315103 | 1744 | 12900 | SH | DEFINED 1 | 12900 |
| PROTECTIVE LIFE | COM | 743674103 | 151 | 4400 | SH | DEFINED 1 | 4400 |
| PROTECTIVE LIFE | COM | 743674103 | 454 | 13200 | SH | DEFINED 1 | 13200 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 244 | 2900 | SH | DEFINED 1 | 2900 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 748 | 8900 | SH | DEFINED 1 | 8900 |
| PROVIDENT FIN'L GROUP | COM | 743866105 | 109 | 3300 | SH | DEFINED 1 | 3300 |
| PROVIDENT FIN'L GROUP | COM | 743866105 | 330 | 10000 | SH | DEFINED 1 | 10000 |
| PROVIDIAN FINANCIAL CORP | COM | 74406A102 | 2184 | 36900 | SH | DEFINED 1 | 36900 |
| PROVIDIAN FINANCIAL CORP | COM | 74406A102 | 130 | 2200 | SH | DEFINED 1 | 2200 |
| PROVIDIAN FINANCIAL CORP | COM | 74406A102 | 2966 | 50100 | SH | DEFINED 1 | 50100 |
| PROVINCE HEALTHCARE COMPANY | COM | 743977100 | 217 | 6150 | SH | DEFINED 1 | 6150 |
| PROVINCE HEALTHCARE COMPANY | COM | 743977100 | 702 | 19900 | SH | DEFINED 1 | 19900 |
| PROVINCE HEALTHCARE COMPANY | COM | 743977100 | 304 | 8600 | SH | DEFINED 1 | 8600 |
| PROVINCE HEALTHCARE COMPANY | COM | 743977100 | 17022 | 482200 | SH | DEFINED 1 | 482200 |
| PROVINCE HEALTHCARE COMPANY | COM | 743977100 | 5530 | 156650 | SH | DEFINED 1 | 156650 |
| PUBLIC SERV ENTRPRISE GRP, INC | COM | 744573106 | 1355 | 27700 | SH | DEFINED 1 | 27700 |
| PUBLIC SERV ENTRPRISE GRP, INC | COM | 744573106 | 83 | 1700 | SH | DEFINED 1 | 1700 |
| PUBLIC SERV ENTRPRISE GRP, INC | COM | 744573106 | 1839 | 37600 | SH | DEFINED 1 | 37600 |
| PUBLIC SERVICE OF NEW MEXICO | COM | 744499104 | 83 | 2600 | SH | DEFINED 1 | 2600 |
| PUBLIC SERVICE OF NEW MEXICO | COM | 744499104 | 257 | 8000 | SH | DEFINED 1 | 8000 |
| PUGET ENERGY | COM | 745310102 | 152 | 5800 | SH | DEFINED 1 | 5800 |
| PUGET ENERGY | COM | 745310102 | 459 | 17500 | SH | DEFINED 1 | 17500 |
| PULTE HOMES INC | COM | 745867101 | 222 | 5200 | SH | DEFINED 1 | 5200 |
| PULTE HOMES INC | COM | 745867101 | 13 | 300 | SH | DEFINED 1 | 300 |
| PULTE HOMES INC | COM | 745867101 | 303 | 7100 | SH | DEFINED 1 | 7100 |
| QIAGEN N.V. | COM | 573282500 | 34 | 1556 | SH | DEFINED 1 | 1556 |
| QLOGIC CORPORATION | COM | 747277101 | 764 | 11900 | SH | DEFINED 1 | 11900 |
| QLOGIC CORPORATION | COM | 747277101 | 45 | 700 | SH | DEFINED 1 | 700 |
| QLOGIC CORPORATION | COM | 747277101 | 109 | 1700 | SH | DEFINED 1 | 1700 |
| QLOGIC CORPORATION | COM | 747277101 | 988 | 15400 | SH | DEFINED 1 | 15400 |
| QLOGIC CORPORATION | COM | 747277101 | 16957 | 264300 | SH | DEFINED 1 | 264300 |
| QLOGIC CORPORATION | COM | 747277101 | 1039 | 16200 | SH | DEFINED 1 | 16200 |
| QUAKER OATS COMPANY | COM | 747402105 | 1551 | 17000 | SH | DEFINED 1 | 17000 |
| QUAKER OATS COMPANY | COM | 747402105 | 91 | 1000 | SH | DEFINED 1 | 1000 |
| QUAKER OATS COMPANY | COM | 747402105 | 192 | 2100 | SH | DEFINED 1 | 2100 |
| QUAKER OATS COMPANY | COM | 747402105 | 776 | 8500 | SH | DEFINED 1 | 8500 |
| QUAKER OATS COMPANY | COM | 747402105 | 8632 | 94600 | SH | DEFINED 1 | 94600 |
| QUAKER OATS COMPANY | COM | 747402105 | 2108 | 23100 | SH | DEFINED 1 | 23100 |
| QUALCOMM FINANCIAL TRUST | COM | 747525103 | 5534 | 97200 | SH | DEFINED 1 | 97200 |
| QUALCOMM FINANCIAL TRUST | COM | 747525103 | 336 | 5900 | SH | DEFINED 1 | 5900 |
| QUALCOMM FINANCIAL TRUST | COM | 747525103 | 7520 | 132100 | SH | DEFINED 1 | 132100 |

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|---------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| QUANTA SERVICES INC | COM | 74762E102 | 86 | 3900 | SH | DEFINED 1 | 3900 |
| QUANTA SERVICES INC | COM | 74762E102 | 258 | 11700 | SH | DEFINED 1 | 11700 |
| QUANTUM CORP - DLT STORAGE | COM | 747906204 | 103 | 10200 | SH | DEFINED 1 | 10200 |
| QUANTUM CORP - DLT STORAGE | COM | 747906204 | 312 | 30900 | SH | DEFINED 1 | 30900 |
| QUEST COMMUNICATIONS INTERNATI | COM | 749121109 | 6810 | 213673 | SH | DEFINED 1 | 213673 |
| QUEST COMMUNICATIONS INTERNATI | COM | 749121109 | 413 | 12965 | SH | DEFINED 1 | 12965 |
| QUEST COMMUNICATIONS INTERNATI | COM | 749121109 | 265 | 8300 | SH | DEFINED 1 | 8300 |
| QUEST COMMUNICATIONS INTERNATI | COM | 749121109 | 2495 | 78300 | SH | DEFINED 1 | 78300 |
| QUEST COMMUNICATIONS INTERNATI | COM | 749121109 | 9252 | 290317 | SH | DEFINED 1 | 290317 |
| QUEST DIAGNOSTIC | COM | 74834L100 | 472 | 6300 | SH | DEFINED 1 | 6300 |
| QUEST DIAGNOSTIC | COM | 74834L100 | 1415 | 18900 | SH | DEFINED 1 | 18900 |
| QUESTOR CORPORATION | COM | 748356102 | 136 | 5500 | SH | DEFINED 1 | 5500 |
| QUESTOR CORPORATION | COM | 748356102 | 409 | 16500 | SH | DEFINED 1 | 16500 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 380 | 14900 | SH | DEFINED 1 | 14900 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 23 | 900 | SH | DEFINED 1 | 900 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 515 | 20200 | SH | DEFINED 1 | 20200 |
| R.R. DONNELLEY & SONS COMPANY | COM | 257867101 | 466 | 15700 | SH | DEFINED 1 | 15700 |
| R.R. DONNELLEY & SONS COMPANY | COM | 257867101 | 30 | 1000 | SH | DEFINED 1 | 1000 |
| R.R. DONNELLEY & SONS COMPANY | COM | 257867101 | 636 | 21400 | SH | DEFINED 1 | 21400 |
| RADIN GROUP INC | COM | 750236101 | 1145 | 28306 | SH | DEFINED 1 | 28306 |
| RADIN GROUP INC | COM | 750236101 | 251 | 6200 | SH | DEFINED 1 | 6200 |
| RADIN GROUP INC | COM | 750236101 | 251 | 6200 | SH | DEFINED 1 | 6200 |
| RADIN GROUP INC | COM | 750236101 | 19570 | 483800 | SH | DEFINED 1 | 483800 |
| RADIN GROUP INC | COM | 750236101 | 769 | 19000 | SH | DEFINED 1 | 19000 |
| RADIN GROUP INC | COM | 750236101 | 4316 | 106700 | SH | DEFINED 1 | 106700 |
| RADIOSHACK CORP | COM | 750438103 | 732 | 24000 | SH | DEFINED 1 | 24000 |
| RADIOSHACK CORP | COM | 750438103 | 46 | 1500 | SH | DEFINED 1 | 1500 |
| RADIOSHACK CORP | COM | 750438103 | 994 | 32600 | SH | DEFINED 1 | 32600 |
| RALSTON PURINA GROUP | COM | 751277302 | 1192 | 39700 | SH | DEFINED 1 | 39700 |
| RALSTON PURINA GROUP | COM | 751277302 | 69 | 2300 | SH | DEFINED 1 | 2300 |
| RALSTON PURINA GROUP | COM | 751277302 | 1603 | 53400 | SH | DEFINED 1 | 53400 |
| RATIONAL SOFTWARE CORP | COM | 75409P202 | 48 | 1700 | SH | DEFINED 1 | 1700 |
| RATIONAL SOFTWARE CORP | COM | 75409P202 | 643 | 22800 | SH | DEFINED 1 | 22800 |
| RATIONAL SOFTWARE CORP | COM | 75409P202 | 389 | 13800 | SH | DEFINED 1 | 13800 |
| RATIONAL SOFTWARE CORP | COM | 75409P202 | 12626 | 447400 | SH | DEFINED 1 | 447400 |
| RATIONAL SOFTWARE CORP | COM | 75409P202 | 1174 | 41600 | SH | DEFINED 1 | 41600 |
| RAYONIER INC | COM | 754907103 | 84 | 1800 | SH | DEFINED 1 | 1800 |
| RAYONIER INC | COM | 754907103 | 255 | 5500 | SH | DEFINED 1 | 5500 |
| RAYTHEON CLASS B | COM | 755111507 | 1168 | 44000 | SH | DEFINED 1 | 44000 |
| RAYTHEON CLASS B | COM | 755111507 | 72 | 2700 | SH | DEFINED 1 | 2700 |
| RAYTHEON CLASS B | COM | 755111507 | 1588 | 59800 | SH | DEFINED 1 | 59800 |
| RCN CORPORATION | COM | 749361101 | 5 | 944 | SH | DEFINED 1 | 944 |
| RCN CORPORATION | COM | 749361101 | 13 | 2558 | SH | DEFINED 1 | 2558 |
| READER'S DIGEST ASSOCIATION IN | COM | 755267101 | 201 | 7000 | SH | DEFINED 1 | 7000 |
| READER'S DIGEST ASSOCIATION IN | COM | 755267101 | 607 | 21100 | SH | DEFINED 1 | 21100 |
| REEBOK INTERNATIONAL LTD. | COM | 758110100 | 236 | 7400 | SH | DEFINED 1 | 7400 |
| REEBOK INTERNATIONAL LTD. | COM | 758110100 | 13 | 400 | SH | DEFINED 1 | 400 |
| REEBOK INTERNATIONAL LTD. | COM | 758110100 | 320 | 10000 | SH | DEFINED 1 | 10000 |
| REGIONS FINANCIAL CORP. | COM | 758940100 | 981 | 31200 | SH | DEFINED 1 | 31200 |
| REGIONS FINANCIAL CORP. | COM | 758940100 | 60 | 1900 | SH | DEFINED 1 | 1900 |
| REGIONS FINANCIAL CORP. | COM | 758940100 | 1333 | 42400 | SH | DEFINED 1 | 42400 |
| RELIANT ENERGY INC | COM | 75952J108 | 1225 | 38026 | SH | DEFINED 1 | 38026 |
| RELIANT ENERGY INC | COM | 75952J108 | 73 | 2273 | SH | DEFINED 1 | 2273 |
| RELIANT ENERGY INC | COM | 75952J108 | 1664 | 51662 | SH | DEFINED 1 | 51662 |
| RELIANT RESOURCES INC | COM | 75952B105 | 240 | 9700 | SH | DEFINED 1 | 9700 |
| RELIANT RESOURCES INC | COM | 75952B105 | 4394 | 177900 | SH | DEFINED 1 | 177900 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 194 | 3800 | SH | DEFINED 1 | 3800 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 3305 | 64800 | SH | DEFINED 1 | 64800 |
| RENAL CARE GROUP INC | COM | 759930100 | 126 | 4100 | SH | DEFINED 1 | 4100 |
| RENAL CARE GROUP INC | COM | 759930100 | 212 | 6900 | SH | DEFINED 1 | 6900 |
| RENAL CARE GROUP INC | COM | 759930100 | 3902 | 127100 | SH | DEFINED 1 | 127100 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 48 | 2000 | SH | DEFINED 1 | 2000 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 216 | 9100 | SH | DEFINED 1 | 9100 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 4371 | 183800 | SH | DEFINED 1 | 183800 |
| RETEK INC | COM | 76128Q109 | 139 | 3200 | SH | DEFINED 1 | 3200 |
| RETEK INC | COM | 76128Q109 | 426 | 9800 | SH | DEFINED 1 | 9800 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 136 | 6200 | SH | DEFINED 1 | 6200 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 413 | 18800 | SH | DEFINED 1 | 18800 |
| REYNOLDS, (R.J.) TOBACCO HOLDIN | COM | 76182K105 | 377 | 6900 | SH | DEFINED 1 | 6900 |
| REYNOLDS, (R.J.) TOBACCO HOLDIN | COM | 76182K105 | 1141 | 20900 | SH | DEFINED 1 | 20900 |
| RF MICRO DEVICES INC | COM | 749941100 | 217 | 8200 | SH | DEFINED 1 | 8200 |
| RF MICRO DEVICES INC | COM | 749941100 | 291 | 11000 | SH | DEFINED 1 | 11000 |
| RF MICRO DEVICES INC | COM | 749941100 | 4348 | 164400 | SH | DEFINED 1 | 164400 |
| RF MICRO DEVICES INC | COM | 749941100 | 883 | 33400 | SH | DEFINED 1 | 33400 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 570 | 22900 | SH | DEFINED 1 | 22900 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 35 | 1400 | SH | DEFINED 1 | 1400 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 60 | 2400 | SH | DEFINED 1 | 2400 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 485 | 19500 | SH | DEFINED 1 | 19500 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 8455 | 339700 | SH | DEFINED 1 | 339700 |
| ROBERT HALF INTERNATIONAL INC | COM | 770323103 | 777 | 31200 | SH | DEFINED 1 | 31200 |
| ROCHE-GENUSSCHEIN | COM | 711038800 | 115 | 1600 | SH | DEFINED 1 | 1600 |
| ROCKWELL INTERNATIONAL CORPORA | COM | 773903109 | 896 | 23500 | SH | DEFINED 1 | 23500 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| ROCKWELL INTERNATIONAL CORPORA | COM | 773903109 | 53 | 1400 | SH | DEFINED 1 | 1400 |
| ROCKWELL INTERNATIONAL CORPORA | COM | 773903109 | 1220 | 32000 | SH | DEFINED 1 | 32000 |
| ROHM & HAAS COMPANY | COM | 775371107 | 931 | 28301 | SH | DEFINED 1 | 28301 |
| ROHM & HAAS COMPANY | COM | 775371107 | 56 | 1705 | SH | DEFINED 1 | 1705 |
| ROHM & HAAS COMPANY | COM | 775371107 | 372 | 11300 | SH | DEFINED 1 | 11300 |
| ROHM & HAAS COMPANY | COM | 775371107 | 4290 | 130400 | SH | DEFINED 1 | 130400 |
| ROHM & HAAS COMPANY | COM | 775371107 | 1267 | 38513 | SH | DEFINED 1 | 38513 |
| ROLLINS | COM | 775711104 | 40 | 2000 | SH | DEFINED 1 | 2000 |
| ROLLINS | COM | 775711104 | 121 | 6100 | SH | DEFINED 1 | 6100 |
| ROSLYN BANCORP INC | COM | 778162107 | 116 | 4200 | SH | DEFINED 1 | 4200 |
| ROSLYN BANCORP INC | COM | 778162107 | 348 | 12600 | SH | DEFINED 1 | 12600 |
| ROSS STORES | COM | 778296103 | 132 | 5500 | SH | DEFINED 1 | 5500 |
| ROSS STORES | COM | 778296103 | 399 | 16600 | SH | DEFINED 1 | 16600 |
| ROWAN COMPANIES, INC | COM | 779382100 | 270 | 12200 | SH | DEFINED 1 | 12200 |
| ROWAN COMPANIES, INC | COM | 779382100 | 15 | 700 | SH | DEFINED 1 | 700 |
| ROWAN COMPANIES, INC | COM | 779382100 | 365 | 16500 | SH | DEFINED 1 | 16500 |
| ROYAL DUTCH PETROLEUM CO. | COM | 780257804 | 16053 | 275500 | SH | DEFINED 1 | 275500 |
| ROYAL DUTCH PETROLEUM CO. | COM | 780257804 | 973 | 16700 | SH | DEFINED 1 | 16700 |
| ROYAL DUTCH PETROLEUM CO. | COM | 780257804 | 21810 | 374300 | SH | DEFINED 1 | 374300 |
| RPM | COM | 749685103 | 63 | 6900 | SH | DEFINED 1 | 6900 |
| RPM | COM | 749685103 | 192 | 20900 | SH | DEFINED 1 | 20900 |
| RSA SECURITY | COM | 749719100 | 738 | 23800 | SH | DEFINED 1 | 23800 |
| RSA SECURITY | COM | 749719100 | 14935 | 481450 | SH | DEFINED 1 | 481450 |
| RUDDICK | COM | 781258108 | 53 | 3100 | SH | DEFINED 1 | 3100 |
| RUDDICK | COM | 781258108 | 161 | 9500 | SH | DEFINED 1 | 9500 |
| RYDER SYSTEM, INC. | COM | 783549108 | 151 | 7700 | SH | DEFINED 1 | 7700 |
| RYDER SYSTEM, INC. | COM | 783549108 | 10 | 500 | SH | DEFINED 1 | 500 |
| RYDER SYSTEM, INC. | COM | 783549108 | 204 | 10400 | SH | DEFINED 1 | 10400 |
| RYERSON TULL | COM | 78375P107 | 23 | 1700 | SH | DEFINED 1 | 1700 |
| RYERSON TULL | COM | 78375P107 | 69 | 5100 | SH | DEFINED 1 | 5100 |
| SAFECO INC. | COM | 786429100 | 489 | 16500 | SH | DEFINED 1 | 16500 |
| SAFECO INC. | COM | 786429100 | 30 | 1000 | SH | DEFINED 1 | 1000 |
| SAFECO INC. | COM | 786429100 | 664 | 22400 | SH | DEFINED 1 | 22400 |
| SAFEWAY INC. | COM | 786514208 | 3101 | 64600 | SH | DEFINED 1 | 64600 |
| SAFEWAY INC. | COM | 786514208 | 187 | 3900 | SH | DEFINED 1 | 3900 |
| SAFEWAY INC. | COM | 786514208 | 4219 | 87900 | SH | DEFINED 1 | 87900 |
| SAKS INC. | COM | 79377W108 | 92 | 9600 | SH | DEFINED 1 | 9600 |
| SAKS INC. | COM | 79377W108 | 278 | 29000 | SH | DEFINED 1 | 29000 |
| SANDISK CORP | COM | 80004C101 | 127 | 4600 | SH | DEFINED 1 | 4600 |
| SANDISK CORP | COM | 80004C101 | 381 | 13800 | SH | DEFINED 1 | 13800 |
| SANMINA CORP | COM | 800907107 | 954 | 39500 | SH | DEFINED 1 | 39500 |
| SANMINA CORP | COM | 800907107 | 58 | 2400 | SH | DEFINED 1 | 2400 |
| SANMINA CORP | COM | 800907107 | 75 | 3100 | SH | DEFINED 1 | 3100 |
| SANMINA CORP | COM | 800907107 | 814 | 33688 | SH | DEFINED 1 | 33688 |
| SANMINA CORP | COM | 800907107 | 16205 | 671000 | SH | DEFINED 1 | 671000 |
| SANMINA CORP | COM | 800907107 | 1297 | 53700 | SH | DEFINED 1 | 53700 |
| SANTA FE INTERNATIONAL | COM | G7805C108 | 119 | 4100 | SH | DEFINED 1 | 4100 |
| SANTA FE INTERNATIONAL | COM | G7805C108 | 829 | 28600 | SH | DEFINED 1 | 28600 |
| SANTA FE INTERNATIONAL | COM | G7805C108 | 418 | 14400 | SH | DEFINED 1 | 14400 |
| SANTA FE INTERNATIONAL | COM | G7805C108 | 5974 | 206000 | SH | DEFINED 1 | 206000 |
| SANTA FE INTERNATIONAL | COM | G7805C108 | 16568 | 571301 | SH | DEFINED 1 | 571301 |
| SAPIENT | COM | 803062108 | 155 | 15700 | SH | DEFINED 1 | 15700 |
| SAPIENT | COM | 803062108 | 9 | 900 | SH | DEFINED 1 | 900 |
| SAPIENT | COM | 803062108 | 209 | 21200 | SH | DEFINED 1 | 21200 |
| SARA LEE CORPORATION | COM | 803111103 | 1920 | 101399 | SH | DEFINED 1 | 101399 |
| SARA LEE CORPORATION | COM | 803111103 | 116 | 6140 | SH | DEFINED 1 | 6140 |
| SARA LEE CORPORATION | COM | 803111103 | 2608 | 137720 | SH | DEFINED 1 | 137720 |
| SAWTEK INC | COM | 805468105 | 69 | 2900 | SH | DEFINED 1 | 2900 |
| SAWTEK INC | COM | 805468105 | 207 | 8700 | SH | DEFINED 1 | 8700 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 17496 | 436750 | SH | DEFINED 1 | 436750 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 1059 | 26423 | SH | DEFINED 1 | 26423 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 833 | 20791 | SH | DEFINED 1 | 20791 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 276 | 6890 | SH | DEFINED 1 | 6890 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 7816 | 195110 | SH | DEFINED 1 | 195110 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 2810 | 70139 | SH | DEFINED 1 | 70139 |
| SBC COMMUNICATIONS INCORPORATE | COM | 78387G103 | 23773 | 593425 | SH | DEFINED 1 | 593425 |
| SCANA CORPORATION | COM | 80589M102 | 202 | 7100 | SH | DEFINED 1 | 7100 |
| SCANA CORPORATION | COM | 80589M102 | 608 | 21400 | SH | DEFINED 1 | 21400 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 6835 | 188600 | SH | DEFINED 1 | 188600 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 413 | 11400 | SH | DEFINED 1 | 11400 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 174 | 4800 | SH | DEFINED 1 | 4800 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 794 | 21900 | SH | DEFINED 1 | 21900 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 569 | 15700 | SH | DEFINED 1 | 15700 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 7509 | 207200 | SH | DEFINED 1 | 207200 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 6190 | 170800 | SH | DEFINED 1 | 170800 |
| SCHERING-PLOUGH CORPORATION | COM | 806605101 | 9288 | 256300 | SH | DEFINED 1 | 256300 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 3891 | 73900 | SH | DEFINED 1 | 73900 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 237 | 4500 | SH | DEFINED 1 | 4500 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 126 | 2400 | SH | DEFINED 1 | 2400 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 421 | 8000 | SH | DEFINED 1 | 8000 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 4602 | 87400 | SH | DEFINED 1 | 87400 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 5286 | 100400 | SH | DEFINED 1 | 100400 |

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|------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| SCHOLASTIC CORP. | COM | 807066105 | 101 | 2400 | SH | DEFINED 1 | 2400 |
| SCHOLASTIC CORP. | COM | 807066105 | 300 | 7100 | SH | DEFINED 1 | 7100 |
| SCHULMAN A INC | COM | 808194104 | 26 | 2000 | SH | DEFINED 1 | 2000 |
| SCHULMAN A INC | COM | 808194104 | 79 | 6000 | SH | DEFINED 1 | 6000 |
| SCHWAB, CHARLES CORP | COM | 808513105 | 2731 | 178475 | SH | DEFINED 1 | 178475 |
| SCHWAB, CHARLES CORP | COM | 808513105 | 165 | 10800 | SH | DEFINED 1 | 10800 |
| SCHWAB, CHARLES CORP | COM | 808513105 | 3711 | 242550 | SH | DEFINED 1 | 242550 |
| SCI SYSTEMS INC | COM | 783890106 | 252 | 9900 | SH | DEFINED 1 | 9900 |
| SCI SYSTEMS INC | COM | 783890106 | 762 | 29900 | SH | DEFINED 1 | 29900 |
| SCIENTIFIC-ATLANTA, INC. | COM | 808655104 | 844 | 20800 | SH | DEFINED 1 | 20800 |
| SCIENTIFIC-ATLANTA, INC. | COM | 808655104 | 53 | 1300 | SH | DEFINED 1 | 1300 |
| SCIENTIFIC-ATLANTA, INC. | COM | 808655104 | 1149 | 28300 | SH | DEFINED 1 | 28300 |
| SEALED AIR CORP NEW | COM | 81211K100 | 402 | 10786 | SH | DEFINED 1 | 10786 |
| SEALED AIR CORP NEW | COM | 81211K100 | 23 | 614 | SH | DEFINED 1 | 614 |
| SEALED AIR CORP NEW | COM | 81211K100 | 546 | 14671 | SH | DEFINED 1 | 14671 |
| SEARS, ROEBUCK & COMPANY | COM | 812387108 | 1824 | 43100 | SH | DEFINED 1 | 43100 |
| SEARS, ROEBUCK & COMPANY | COM | 812387108 | 110 | 2600 | SH | DEFINED 1 | 2600 |
| SEARS, ROEBUCK & COMPANY | COM | 812387108 | 2479 | 58600 | SH | DEFINED 1 | 58600 |
| SEI INVESTMENTS COMPANY | COM | 784117103 | 351 | 7400 | SH | DEFINED 1 | 7400 |
| SEI INVESTMENTS COMPANY | COM | 784117103 | 1052 | 22200 | SH | DEFINED 1 | 22200 |
| SEMPRA ENERGY | COM | 816851109 | 721 | 26359 | SH | DEFINED 1 | 26359 |
| SEMPRA ENERGY | COM | 816851109 | 42 | 1551 | SH | DEFINED 1 | 1551 |
| SEMPRA ENERGY | COM | 816851109 | 982 | 35902 | SH | DEFINED 1 | 35902 |
| SEMTECH CORP | COM | 816850101 | 126 | 4000 | SH | DEFINED 1 | 4000 |
| SEMTECH CORP | COM | 816850101 | 1194 | 37800 | SH | DEFINED 1 | 37800 |
| SEMTECH CORP | COM | 816850101 | 145 | 4600 | SH | DEFINED 1 | 4600 |
| SEMTECH CORP | COM | 816850101 | 202 | 6400 | SH | DEFINED 1 | 6400 |
| SEMTECH CORP | COM | 816850101 | 23624 | 747600 | SH | DEFINED 1 | 747600 |
| SEMTECH CORP | COM | 816850101 | 436 | 13800 | SH | DEFINED 1 | 13800 |
| SEMTECH CORP | COM | 816850101 | 3454 | 109300 | SH | DEFINED 1 | 109300 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 68 | 3300 | SH | DEFINED 1 | 3300 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 205 | 10000 | SH | DEFINED 1 | 10000 |
| SENSORMATIC ELECTRONICS CORP | COM | 817265101 | 320 | 18800 | SH | DEFINED 1 | 18800 |
| SENSORMATIC ELECTRONICS CORP | COM | 817265101 | 90 | 5300 | SH | DEFINED 1 | 5300 |
| SENSORMATIC ELECTRONICS CORP | COM | 817265101 | 2706 | 159200 | SH | DEFINED 1 | 159200 |
| SENSORMATIC ELECTRONICS CORP | COM | 817265101 | 274 | 16100 | SH | DEFINED 1 | 16100 |
| SEPRACOR INC | COM | 817315104 | 211 | 5300 | SH | DEFINED 1 | 5300 |
| SEPRACOR INC | COM | 817315104 | 634 | 15900 | SH | DEFINED 1 | 15900 |
| SEQUA | COM | 817320104 | 32 | 700 | SH | DEFINED 1 | 700 |
| SEQUA | COM | 817320104 | 96 | 2100 | SH | DEFINED 1 | 2100 |
| SERVICEMASTER CO | COM | 81760N109 | 306 | 25500 | SH | DEFINED 1 | 25500 |
| SERVICEMASTER CO | COM | 81760N109 | 2943 | 245250 | SH | DEFINED 1 | 245250 |
| SHERWIN-WILLIAMS COMPANY | COM | 824348106 | 460 | 20700 | SH | DEFINED 1 | 20700 |
| SHERWIN-WILLIAMS COMPANY | COM | 824348106 | 29 | 1300 | SH | DEFINED 1 | 1300 |
| SHERWIN-WILLIAMS COMPANY | COM | 824348106 | 624 | 28100 | SH | DEFINED 1 | 28100 |
| SHIRE PHARMACEUTICALS GR-ADR | COM | 82481R106 | 1312 | 23500 | SH | DEFINED 1 | 23500 |
| SHIRE PHARMACEUTICALS GR-ADR | COM | 82481R106 | 25931 | 464300 | SH | DEFINED 1 | 464300 |
| SIEBEL SYSTEMS INC | COM | 826170102 | 2633 | 55400 | SH | DEFINED 1 | 55400 |
| SIEBEL SYSTEMS INC | COM | 826170102 | 162 | 3400 | SH | DEFINED 1 | 3400 |
| SIEBEL SYSTEMS INC | COM | 826170102 | 3578 | 75300 | SH | DEFINED 1 | 75300 |
| SIERRA PACIFIC RESOURCES | COM | 826428104 | 86 | 5358 | SH | DEFINED 1 | 5358 |
| SIERRA PACIFIC RESOURCES | COM | 826428104 | 257 | 16081 | SH | DEFINED 1 | 16081 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 404 | 10000 | SH | DEFINED 1 | 10000 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 24 | 600 | SH | DEFINED 1 | 600 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 48 | 1200 | SH | DEFINED 1 | 1200 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 545 | 13500 | SH | DEFINED 1 | 13500 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 10602 | 262500 | SH | DEFINED 1 | 262500 |
| SIGMA-ALDRICH CORP | COM | 826552101 | 545 | 13500 | SH | DEFINED 1 | 13500 |
| SILICON VALLEY BANCSHARES | COM | 827064106 | 71 | 3300 | SH | DEFINED 1 | 3300 |
| SILICON VALLEY BANCSHARES | COM | 827064106 | 215 | 10000 | SH | DEFINED 1 | 10000 |
| SIX FLAGS INC | COM | 83001P109 | 112 | 5300 | SH | DEFINED 1 | 5300 |
| SIX FLAGS INC | COM | 83001P109 | 339 | 16100 | SH | DEFINED 1 | 16100 |
| SKYWEST INC | COM | 830879102 | 212 | 7700 | SH | DEFINED 1 | 7700 |
| SKYWEST INC | COM | 830879102 | 3861 | 140500 | SH | DEFINED 1 | 140500 |
| SLM HOLDING CORP | COM | 90390U102 | 1548 | 21200 | SH | DEFINED 1 | 21200 |
| SLM HOLDING CORP | COM | 90390U102 | 95 | 1300 | SH | DEFINED 1 | 1300 |
| SLM HOLDING CORP | COM | 90390U102 | 2102 | 28800 | SH | DEFINED 1 | 28800 |
| SMARTFORCE PLC | COM | 83170A206 | 57 | 1600 | SH | DEFINED 1 | 1600 |
| SMARTFORCE PLC | COM | 83170A206 | 297 | 8400 | SH | DEFINED 1 | 8400 |
| SMARTFORCE PLC | COM | 83170A206 | 4129 | 116800 | SH | DEFINED 1 | 116800 |
| SMITH INTERNATIONAL INC | COM | 832110100 | 204 | 3400 | SH | DEFINED 1 | 3400 |
| SMITH INTERNATIONAL INC | COM | 832110100 | 617 | 10300 | SH | DEFINED 1 | 10300 |
| SMUCKER J M COMPANY | COM | 832696306 | 42 | 1600 | SH | DEFINED 1 | 1600 |
| SMUCKER J M COMPANY | COM | 832696306 | 127 | 4900 | SH | DEFINED 1 | 4900 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 528 | 34002 | SH | DEFINED 1 | 34002 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 5048 | 324834 | SH | DEFINED 1 | 324834 |
| SNAP-ON INCORPORATED | COM | 833034101 | 182 | 7550 | SH | DEFINED 1 | 7550 |
| SNAP-ON INCORPORATED | COM | 833034101 | 12 | 500 | SH | DEFINED 1 | 500 |
| SNAP-ON INCORPORATED | COM | 833034101 | 245 | 10150 | SH | DEFINED 1 | 10150 |
| SOLETRON | COM | 834182107 | 1524 | 83300 | SH | DEFINED 1 | 83300 |
| SOLETRON | COM | 834182107 | 92 | 5000 | SH | DEFINED 1 | 5000 |
| SOLETRON | COM | 834182107 | 2072 | 113200 | SH | DEFINED 1 | 113200 |

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|--------------------------------|-------|-----------|-------|---------|-----|-----------|---------|
| SOLUTIA INC | COM | 834376105 | 89 | 7000 | SH | DEFINED 1 | 7000 |
| SOLUTIA INC | COM | 834376105 | 270 | 21200 | SH | DEFINED 1 | 21200 |
| SONOCO PRODUCTS COMPANY | COM | 835495102 | 167 | 6700 | SH | DEFINED 1 | 6700 |
| SONOCO PRODUCTS COMPANY | COM | 835495102 | 508 | 20400 | SH | DEFINED 1 | 20400 |
| SOTHEBY'S HOLDINGS | COM | 835898107 | 65 | 4000 | SH | DEFINED 1 | 4000 |
| SOTHEBY'S HOLDINGS | COM | 835898107 | 195 | 12100 | SH | DEFINED 1 | 12100 |
| SOUTHERN COMPANY | COM | 842587107 | 2027 | 87200 | SH | DEFINED 1 | 87200 |
| SOUTHERN COMPANY | COM | 842587107 | 123 | 5300 | SH | DEFINED 1 | 5300 |
| SOUTHERN COMPANY | COM | 842587107 | 2755 | 118500 | SH | DEFINED 1 | 118500 |
| SOUTHTRUST CORP. | COM | 844730101 | 1134 | 43700 | SH | DEFINED 1 | 43700 |
| SOUTHTRUST CORP. | COM | 844730101 | 67 | 2600 | SH | DEFINED 1 | 2600 |
| SOUTHTRUST CORP. | COM | 844730101 | 91 | 3500 | SH | DEFINED 1 | 3500 |
| SOUTHTRUST CORP. | COM | 844730101 | 1027 | 39600 | SH | DEFINED 1 | 39600 |
| SOUTHTRUST CORP. | COM | 844730101 | 19647 | 757400 | SH | DEFINED 1 | 757400 |
| SOUTHTRUST CORP. | COM | 844730101 | 1541 | 59400 | SH | DEFINED 1 | 59400 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 1808 | 97762 | SH | DEFINED 1 | 97762 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 109 | 5880 | SH | DEFINED 1 | 5880 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 167 | 9050 | SH | DEFINED 1 | 9050 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 548 | 29625 | SH | DEFINED 1 | 29625 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 5785 | 312862 | SH | DEFINED 1 | 312862 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 2457 | 132900 | SH | DEFINED 1 | 132900 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 217 | 16700 | SH | DEFINED 1 | 16700 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 654 | 50400 | SH | DEFINED 1 | 50400 |
| SPHERION CORP | CONVT | 45868PAA8 | 80 | 100000 | PRN | DEFINED 1 | 100000 |
| SPHERION CORP | CONVT | 45868PAA8 | 478 | 600000 | PRN | DEFINED 1 | 600000 |
| SPHERION CORP | CONVT | 45868PAA8 | 1911 | 2400000 | PRN | DEFINED 1 | 2400000 |
| SPRINT CORP PCS | COM | 852061506 | 2905 | 120300 | SH | DEFINED 1 | 120300 |
| SPRINT CORP PCS | COM | 852061506 | 176 | 7300 | SH | DEFINED 1 | 7300 |
| SPRINT CORP PCS | COM | 852061506 | 589 | 24400 | SH | DEFINED 1 | 24400 |
| SPRINT CORP PCS | COM | 852061506 | 5644 | 233700 | SH | DEFINED 1 | 233700 |
| SPRINT CORP PCS | COM | 852061506 | 3949 | 163500 | SH | DEFINED 1 | 163500 |
| SPRINT CORPORATION | COM | 852061100 | 2437 | 114100 | SH | DEFINED 1 | 114100 |
| SPRINT CORPORATION | COM | 852061100 | 147 | 6900 | SH | DEFINED 1 | 6900 |
| SPRINT CORPORATION | COM | 852061100 | 28 | 1300 | SH | DEFINED 1 | 1300 |
| SPRINT CORPORATION | COM | 852061100 | 100 | 4700 | SH | DEFINED 1 | 4700 |
| SPRINT CORPORATION | COM | 852061100 | 1098 | 51400 | SH | DEFINED 1 | 51400 |
| SPRINT CORPORATION | COM | 852061100 | 3311 | 155000 | SH | DEFINED 1 | 155000 |
| SPX CORP. | COM | 784635104 | 338 | 2700 | SH | DEFINED 1 | 2700 |
| SPX CORP. | COM | 784635104 | 1014 | 8100 | SH | DEFINED 1 | 8100 |
| ST. JUDE MEDICAL, INC. | COM | 790849103 | 657 | 10950 | SH | DEFINED 1 | 10950 |
| ST. JUDE MEDICAL, INC. | COM | 790849103 | 42 | 700 | SH | DEFINED 1 | 700 |
| ST. JUDE MEDICAL, INC. | COM | 790849103 | 894 | 14900 | SH | DEFINED 1 | 14900 |
| ST. PAUL COMPANIES, INC. | COM | 792860108 | 1425 | 28106 | SH | DEFINED 1 | 28106 |
| ST. PAUL COMPANIES, INC. | COM | 792860108 | 85 | 1682 | SH | DEFINED 1 | 1682 |
| ST. PAUL COMPANIES, INC. | COM | 792860108 | 1936 | 38186 | SH | DEFINED 1 | 38186 |
| STANLEY WORKS | COM | 854616109 | 465 | 11100 | SH | DEFINED 1 | 11100 |
| STANLEY WORKS | COM | 854616109 | 29 | 700 | SH | DEFINED 1 | 700 |
| STANLEY WORKS | COM | 854616109 | 632 | 15100 | SH | DEFINED 1 | 15100 |
| STAPLES INC | COM | 855030102 | 883 | 58450 | SH | DEFINED 1 | 58450 |
| STAPLES INC | COM | 855030102 | 53 | 3500 | SH | DEFINED 1 | 3500 |
| STAPLES INC | COM | 855030102 | 1199 | 79400 | SH | DEFINED 1 | 79400 |
| STARBUCKS | COM | 855244109 | 1083 | 48900 | SH | DEFINED 1 | 48900 |
| STARBUCKS | COM | 855244109 | 66 | 3000 | SH | DEFINED 1 | 3000 |
| STARBUCKS | COM | 855244109 | 1471 | 66400 | SH | DEFINED 1 | 66400 |
| STARWOOD HOTELS & RESORTS WORL | COM | 85590A203 | 928 | 24900 | SH | DEFINED 1 | 24900 |
| STARWOOD HOTELS & RESORTS WORL | COM | 85590A203 | 56 | 1500 | SH | DEFINED 1 | 1500 |
| STARWOOD HOTELS & RESORTS WORL | COM | 85590A203 | 1264 | 33900 | SH | DEFINED 1 | 33900 |
| STATE STREET CORP. | COM | 857477103 | 2064 | 41700 | SH | DEFINED 1 | 41700 |
| STATE STREET CORP. | COM | 857477103 | 124 | 2500 | SH | DEFINED 1 | 2500 |
| STATE STREET CORP. | COM | 857477103 | 2806 | 56700 | SH | DEFINED 1 | 56700 |
| STEINER LEISURE LTD | COM | P8744Y102 | 61 | 3050 | SH | DEFINED 1 | 3050 |
| STERIS CORP | COM | 859152100 | 92 | 4600 | SH | DEFINED 1 | 4600 |
| STERIS CORP | COM | 859152100 | 281 | 14000 | SH | DEFINED 1 | 14000 |
| STEWART & STEVENSON | COM | 860342104 | 63 | 1900 | SH | DEFINED 1 | 1900 |
| STEWART & STEVENSON | COM | 860342104 | 190 | 5700 | SH | DEFINED 1 | 5700 |
| STILWELL FINANCIAL INC | COM | 860831106 | 963 | 28700 | SH | DEFINED 1 | 28700 |
| STILWELL FINANCIAL INC | COM | 860831106 | 57 | 1700 | SH | DEFINED 1 | 1700 |
| STILWELL FINANCIAL INC | COM | 860831106 | 1309 | 39000 | SH | DEFINED 1 | 39000 |
| STONERIDGE, INC. | COM | 86183P102 | 57 | 5300 | SH | DEFINED 1 | 5300 |
| STORAGE TECHNOLOGY | COM | 862111200 | 96 | 7000 | SH | DEFINED 1 | 7000 |
| STORAGE TECHNOLOGY | COM | 862111200 | 293 | 21300 | SH | DEFINED 1 | 21300 |
| STRUCTURAL DYNAMICS RESEARCH | COM | 863555108 | 59 | 2400 | SH | DEFINED 1 | 2400 |
| STRUCTURAL DYNAMICS RESEARCH | COM | 863555108 | 178 | 7300 | SH | DEFINED 1 | 7300 |
| STRYKER CORPORATION | COM | 863667101 | 1382 | 25200 | SH | DEFINED 1 | 25200 |
| STRYKER CORPORATION | COM | 863667101 | 82 | 1500 | SH | DEFINED 1 | 1500 |
| STRYKER CORPORATION | COM | 863667101 | 1881 | 34300 | SH | DEFINED 1 | 34300 |
| SUEZ | COM | 711804700 | 193 | 6000 | SH | DEFINED 1 | 6000 |
| SUIZA CAPITAL TRUST II | COM | 865077101 | 96 | 1800 | SH | DEFINED 1 | 1800 |
| SUIZA CAPITAL TRUST II | COM | 865077101 | 297 | 5600 | SH | DEFINED 1 | 5600 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 6797 | 420600 | SH | DEFINED 1 | 420600 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 412 | 25500 | SH | DEFINED 1 | 25500 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 543 | 33600 | SH | DEFINED 1 | 33600 |

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|------------------------------|-----|-----------|------|--------|----|-----------|--------|
| SUN MICROSYSTEMS INC | COM | 866810104 | 5381 | 333000 | SH | DEFINED 1 | 333000 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 9235 | 571500 | SH | DEFINED 1 | 571500 |
| SUNGARD DATA | COM | 867363103 | 540 | 18000 | SH | DEFINED 1 | 18000 |
| SUNGARD DATA | COM | 867363103 | 1633 | 54400 | SH | DEFINED 1 | 54400 |
| SUNOCO INC | COM | 86764P109 | 399 | 10900 | SH | DEFINED 1 | 10900 |
| SUNOCO INC | COM | 86764P109 | 26 | 700 | SH | DEFINED 1 | 700 |
| SUNOCO INC | COM | 86764P109 | 546 | 14900 | SH | DEFINED 1 | 14900 |
| SUNTRUST BANKS INC | COM | 867914103 | 2475 | 38200 | SH | DEFINED 1 | 38200 |
| SUNTRUST BANKS INC | COM | 867914103 | 149 | 2300 | SH | DEFINED 1 | 2300 |
| SUNTRUST BANKS INC | COM | 867914103 | 3362 | 51900 | SH | DEFINED 1 | 51900 |
| SUPERIOR IND INT'L | COM | 868168105 | 69 | 1800 | SH | DEFINED 1 | 1800 |
| SUPERIOR IND INT'L | COM | 868168105 | 203 | 5300 | SH | DEFINED 1 | 5300 |
| SUPERVALU INC | COM | 868536103 | 300 | 17100 | SH | DEFINED 1 | 17100 |
| SUPERVALU INC | COM | 868536103 | 18 | 1000 | SH | DEFINED 1 | 1000 |
| SUPERVALU INC | COM | 868536103 | 407 | 23200 | SH | DEFINED 1 | 23200 |
| SWEDISH MATCH AB | COM | 504856600 | 225 | 48000 | SH | DEFINED 1 | 48000 |
| SWIFT TRANSPORTATION CO. INC | COM | 870756103 | 36 | 1900 | SH | DEFINED 1 | 1900 |
| SWIFT TRANSPORTATION CO. INC | COM | 870756103 | 82 | 4300 | SH | DEFINED 1 | 4300 |
| SWIFT TRANSPORTATION CO. INC | COM | 870756103 | 247 | 12900 | SH | DEFINED 1 | 12900 |
| SWISS RE | COM | 485002900 | 200 | 100 | SH | DEFINED 1 | 100 |
| SYBASE INCORPORATED | COM | 871130100 | 110 | 6700 | SH | DEFINED 1 | 6700 |
| SYBASE INCORPORATED | COM | 871130100 | 334 | 20300 | SH | DEFINED 1 | 20300 |
| SYBRON DENTAL SPECIALTIES | COM | 871142105 | 52 | 2533 | SH | DEFINED 1 | 2533 |
| SYBRON DENTAL SPECIALTIES | COM | 871142105 | 1249 | 60966 | SH | DEFINED 1 | 60966 |
| SYCAMORE NETWORKS | COM | 871206108 | 78 | 8800 | SH | DEFINED 1 | 8800 |
| SYCAMORE NETWORKS | COM | 871206108 | 1641 | 186000 | SH | DEFINED 1 | 186000 |
| SYKES ENTERPRISES INC. | COM | 871237103 | 30 | 2700 | SH | DEFINED 1 | 2700 |
| SYKES ENTERPRISES INC. | COM | 871237103 | 91 | 8300 | SH | DEFINED 1 | 8300 |
| SYLVAN LEARNING SYSTEMS INC. | COM | 871399101 | 62 | 2551 | SH | DEFINED 1 | 2551 |
| SYLVAN LEARNING SYSTEMS INC. | COM | 871399101 | 185 | 7619 | SH | DEFINED 1 | 7619 |
| SYMANTEC CORP | COM | 871503108 | 221 | 5100 | SH | DEFINED 1 | 5100 |
| SYMANTEC CORP | COM | 871503108 | 672 | 15500 | SH | DEFINED 1 | 15500 |
| SYMBOL TECHNOLOGIES INC. | COM | 871508107 | 629 | 28350 | SH | DEFINED 1 | 28350 |
| SYMBOL TECHNOLOGIES INC. | COM | 871508107 | 39 | 1750 | SH | DEFINED 1 | 1750 |
| SYMBOL TECHNOLOGIES INC. | COM | 871508107 | 854 | 38450 | SH | DEFINED 1 | 38450 |
| SYNGENTA AG | COM | 435664600 | 95 | 1800 | SH | DEFINED 1 | 1800 |
| SYNOPSIS | COM | 871607107 | 194 | 4100 | SH | DEFINED 1 | 4100 |
| SYNOPSIS | COM | 871607107 | 587 | 12400 | SH | DEFINED 1 | 12400 |
| SYNOVUS FINANCIAL CORP | COM | 87161C105 | 1163 | 37050 | SH | DEFINED 1 | 37050 |
| SYNOVUS FINANCIAL CORP | COM | 87161C105 | 71 | 2250 | SH | DEFINED 1 | 2250 |
| SYNOVUS FINANCIAL CORP | COM | 87161C105 | 1583 | 50450 | SH | DEFINED 1 | 50450 |
| SYSCO CORPORATION | COM | 871829107 | 2367 | 87200 | SH | DEFINED 1 | 87200 |
| SYSCO CORPORATION | COM | 871829107 | 144 | 5300 | SH | DEFINED 1 | 5300 |
| SYSCO CORPORATION | COM | 871829107 | 3217 | 118500 | SH | DEFINED 1 | 118500 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 577 | 15700 | SH | DEFINED 1 | 15700 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 33 | 900 | SH | DEFINED 1 | 900 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 783 | 21300 | SH | DEFINED 1 | 21300 |
| TALBOTS, INC. (THE) | COM | 874161102 | 83 | 1900 | SH | DEFINED 1 | 1900 |
| TALBOTS, INC. (THE) | COM | 874161102 | 131 | 3000 | SH | DEFINED 1 | 3000 |
| TALBOTS, INC. (THE) | COM | 874161102 | 2258 | 51600 | SH | DEFINED 1 | 51600 |
| TARGET CORP | COM | 87612E106 | 4000 | 115600 | SH | DEFINED 1 | 115600 |
| TARGET CORP | COM | 87612E106 | 242 | 7000 | SH | DEFINED 1 | 7000 |
| TARGET CORP | COM | 87612E106 | 187 | 5400 | SH | DEFINED 1 | 5400 |
| TARGET CORP | COM | 87612E106 | 602 | 17400 | SH | DEFINED 1 | 17400 |
| TARGET CORP | COM | 87612E106 | 633 | 18300 | SH | DEFINED 1 | 18300 |
| TARGET CORP | COM | 87612E106 | 5754 | 166300 | SH | DEFINED 1 | 166300 |
| TARGET CORP | COM | 87612E106 | 7038 | 203400 | SH | DEFINED 1 | 203400 |
| TARGET CORP | COM | 87612E106 | 5432 | 157000 | SH | DEFINED 1 | 157000 |
| TCF FINANCIAL | COM | 872275102 | 250 | 5400 | SH | DEFINED 1 | 5400 |
| TCF FINANCIAL | COM | 872275102 | 759 | 16400 | SH | DEFINED 1 | 16400 |
| TECAN GROUP | COM | 711090200 | 249 | 3000 | SH | DEFINED 1 | 3000 |
| TECH DATA | COM | 878237106 | 126 | 3600 | SH | DEFINED 1 | 3600 |
| TECH DATA | COM | 878237106 | 386 | 11000 | SH | DEFINED 1 | 11000 |
| TECO ENERGY INCORPORATED | COM | 872375100 | 275 | 9000 | SH | DEFINED 1 | 9000 |
| TECO ENERGY INCORPORATED | COM | 872375100 | 833 | 27300 | SH | DEFINED 1 | 27300 |
| TECUMSEH PRODS 'A' | COM | 878895200 | 64 | 1300 | SH | DEFINED 1 | 1300 |
| TECUMSEH PRODS 'A' | COM | 878895200 | 193 | 3900 | SH | DEFINED 1 | 3900 |
| TEKTRONIX, INC. | COM | 879131100 | 331 | 12200 | SH | DEFINED 1 | 12200 |
| TEKTRONIX, INC. | COM | 879131100 | 19 | 700 | SH | DEFINED 1 | 700 |
| TEKTRONIX, INC. | COM | 879131100 | 451 | 16600 | SH | DEFINED 1 | 16600 |
| TELEFLEX INCORPORATED | COM | 879369106 | 207 | 4700 | SH | DEFINED 1 | 4700 |
| TELEFLEX INCORPORATED | COM | 879369106 | 114 | 2600 | SH | DEFINED 1 | 2600 |
| TELEFLEX INCORPORATED | COM | 879369106 | 343 | 7800 | SH | DEFINED 1 | 7800 |
| TELEFONICA DE ESPANA | COM | 573252400 | 120 | 9741 | SH | DEFINED 1 | 9741 |
| TELEPHONE AND DATA SYSTEMS | COM | 879433100 | 435 | 4000 | SH | DEFINED 1 | 4000 |
| TELEPHONE AND DATA SYSTEMS | COM | 879433100 | 1305 | 12000 | SH | DEFINED 1 | 12000 |
| TELLABS INC | COM | 879664100 | 1002 | 53000 | SH | DEFINED 1 | 53000 |
| TELLABS INC | COM | 879664100 | 61 | 3200 | SH | DEFINED 1 | 3200 |
| TELLABS INC | COM | 879664100 | 1362 | 72000 | SH | DEFINED 1 | 72000 |
| TEMPLE-INLAND INC. | COM | 879868107 | 341 | 6400 | SH | DEFINED 1 | 6400 |
| TEMPLE-INLAND INC. | COM | 879868107 | 21 | 400 | SH | DEFINED 1 | 400 |
| TEMPLE-INLAND INC. | COM | 879868107 | 197 | 3700 | SH | DEFINED 1 | 3700 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| TEMPLE-INLAND INC. | COM | 879868107 | 2259 | 42400 | SH | DEFINED 1 | 42400 |
| TEMPLE-INLAND INC. | COM | 879868107 | 458 | 8600 | SH | DEFINED 1 | 8600 |
| TENET HEALTHCARE CORP | COM | 880336100 | 2136 | 41400 | SH | DEFINED 1 | 41400 |
| TENET HEALTHCARE CORP | COM | 880336100 | 129 | 2500 | SH | DEFINED 1 | 2500 |
| TENET HEALTHCARE CORP | COM | 880336100 | 335 | 6500 | SH | DEFINED 1 | 6500 |
| TENET HEALTHCARE CORP | COM | 880336100 | 3204 | 62100 | SH | DEFINED 1 | 62100 |
| TENET HEALTHCARE CORP | COM | 880336100 | 2905 | 56300 | SH | DEFINED 1 | 56300 |
| TERADYNE | COM | 880770102 | 745 | 22500 | SH | DEFINED 1 | 22500 |
| TERADYNE | COM | 880770102 | 46 | 1400 | SH | DEFINED 1 | 1400 |
| TERADYNE | COM | 880770102 | 1013 | 30600 | SH | DEFINED 1 | 30600 |
| TESCO TECNNOLOGIES INCORPORATE | COM | 872386107 | 134 | 9500 | SH | DEFINED 1 | 9500 |
| TESCO TECNNOLOGIES INCORPORATE | COM | 872386107 | 2466 | 175300 | SH | DEFINED 1 | 175300 |
| TETRA TECH INC. | COM | 881626103 | 231 | 8600 | SH | DEFINED 1 | 8600 |
| TETRA TECH INC. | COM | 881626103 | 285 | 10600 | SH | DEFINED 1 | 10600 |
| TETRA TECH INC. | COM | 881626103 | 26002 | 968778 | SH | DEFINED 1 | 968778 |
| TETRA TECH INC. | COM | 881626103 | 5693 | 212100 | SH | DEFINED 1 | 212100 |
| TEXACO INC. | COM | 881694103 | 4729 | 71000 | SH | DEFINED 1 | 71000 |
| TEXACO INC. | COM | 881694103 | 286 | 4300 | SH | DEFINED 1 | 4300 |
| TEXACO INC. | COM | 881694103 | 6427 | 96500 | SH | DEFINED 1 | 96500 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 7047 | 223700 | SH | DEFINED 1 | 223700 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 428 | 13600 | SH | DEFINED 1 | 13600 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 139 | 4400 | SH | DEFINED 1 | 4400 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 287 | 9100 | SH | DEFINED 1 | 9100 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 416 | 13200 | SH | DEFINED 1 | 13200 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 2678 | 85000 | SH | DEFINED 1 | 85000 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 4394 | 139500 | SH | DEFINED 1 | 139500 |
| TEXAS INSTRUMENTS INCORPORATED | COM | 882508104 | 9576 | 304000 | SH | DEFINED 1 | 304000 |
| TEXTRON INC | COM | 883203101 | 1013 | 18400 | SH | DEFINED 1 | 18400 |
| TEXTRON INC | COM | 883203101 | 61 | 1100 | SH | DEFINED 1 | 1100 |
| TEXTRON INC | COM | 883203101 | 1370 | 24900 | SH | DEFINED 1 | 24900 |
| THE CORPORATE EXECUTIVE BOARD | COM | 21988R102 | 150 | 3600 | SH | DEFINED 1 | 3600 |
| THE CORPORATE EXECUTIVE BOARD | COM | 21988R102 | 1615 | 38638 | SH | DEFINED 1 | 38638 |
| THE CORPORATE EXECUTIVE BOARD | COM | 21988R102 | 347 | 8300 | SH | DEFINED 1 | 8300 |
| THE CORPORATE EXECUTIVE BOARD | COM | 21988R102 | 32525 | 778300 | SH | DEFINED 1 | 778300 |
| THE CORPORATE EXECUTIVE BOARD | COM | 21988R102 | 6143 | 147000 | SH | DEFINED 1 | 147000 |
| THE ESTEE LAUDER COMPANIES INC | COM | 518439104 | 241 | 5600 | SH | DEFINED 1 | 5600 |
| THE ESTEE LAUDER COMPANIES INC | COM | 518439104 | 802 | 18600 | SH | DEFINED 1 | 18600 |
| THE ESTEE LAUDER COMPANIES INC | COM | 518439104 | 8624 | 200100 | SH | DEFINED 1 | 200100 |
| THE SABRE GROUP HOLDINGS, INC | COM | 785905100 | 850 | 17009 | SH | DEFINED 1 | 17009 |
| THE SABRE GROUP HOLDINGS, INC | COM | 785905100 | 51 | 1011 | SH | DEFINED 1 | 1011 |
| THE SABRE GROUP HOLDINGS, INC | COM | 785905100 | 1153 | 23067 | SH | DEFINED 1 | 23067 |
| THERMO ELECTRON CORP | COM | 883556102 | 511 | 23200 | SH | DEFINED 1 | 23200 |
| THERMO ELECTRON CORP | COM | 883556102 | 31 | 1400 | SH | DEFINED 1 | 1400 |
| THERMO ELECTRON CORP | COM | 883556102 | 696 | 31600 | SH | DEFINED 1 | 31600 |
| THOMAS & BETTS CORPORATION | COM | 884315102 | 166 | 7500 | SH | DEFINED 1 | 7500 |
| THOMAS & BETTS CORPORATION | COM | 884315102 | 11 | 500 | SH | DEFINED 1 | 500 |
| THOMAS & BETTS CORPORATION | COM | 884315102 | 223 | 10100 | SH | DEFINED 1 | 10100 |
| THQ INC | COM | 872443403 | 256 | 4200 | SH | DEFINED 1 | 4200 |
| THQ INC | COM | 872443403 | 4677 | 76600 | SH | DEFINED 1 | 76600 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 374 | 27100 | SH | DEFINED 1 | 27100 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 7424 | 538000 | SH | DEFINED 1 | 538000 |
| TIDEWATER INC | COM | 886423102 | 143 | 3800 | SH | DEFINED 1 | 3800 |
| TIDEWATER INC | COM | 886423102 | 430 | 11400 | SH | DEFINED 1 | 11400 |
| TIFFANY & COMPANY | COM | 886547108 | 681 | 18800 | SH | DEFINED 1 | 18800 |
| TIFFANY & COMPANY | COM | 886547108 | 40 | 1100 | SH | DEFINED 1 | 1100 |
| TIFFANY & COMPANY | COM | 886547108 | 94 | 2600 | SH | DEFINED 1 | 2600 |
| TIFFANY & COMPANY | COM | 886547108 | 308 | 8500 | SH | DEFINED 1 | 8500 |
| TIFFANY & COMPANY | COM | 886547108 | 3499 | 96600 | SH | DEFINED 1 | 96600 |
| TIFFANY & COMPANY | COM | 886547108 | 927 | 25600 | SH | DEFINED 1 | 25600 |
| TIMKEN COMPANY | COM | 887389104 | 130 | 7700 | SH | DEFINED 1 | 7700 |
| TIMKEN COMPANY | COM | 887389104 | 8 | 500 | SH | DEFINED 1 | 500 |
| TIMKEN COMPANY | COM | 887389104 | 178 | 10500 | SH | DEFINED 1 | 10500 |
| TITAN CORP | COM | 888266103 | 82 | 3600 | SH | DEFINED 1 | 3600 |
| TITAN CORP | COM | 888266103 | 252 | 11000 | SH | DEFINED 1 | 11000 |
| TJX COMPANIES, INC. | COM | 872540109 | 1151 | 36100 | SH | DEFINED 1 | 36100 |
| TJX COMPANIES, INC. | COM | 872540109 | 70 | 2200 | SH | DEFINED 1 | 2200 |
| TJX COMPANIES, INC. | COM | 872540109 | 631 | 19800 | SH | DEFINED 1 | 19800 |
| TJX COMPANIES, INC. | COM | 872540109 | 5839 | 183200 | SH | DEFINED 1 | 183200 |
| TJX COMPANIES, INC. | COM | 872540109 | 1562 | 49000 | SH | DEFINED 1 | 49000 |
| TMP WORLDWIDE INC | COM | 872941109 | 816 | 13700 | SH | DEFINED 1 | 13700 |
| TMP WORLDWIDE INC | COM | 872941109 | 48 | 800 | SH | DEFINED 1 | 800 |
| TMP WORLDWIDE INC | COM | 872941109 | 48 | 800 | SH | DEFINED 1 | 800 |
| TMP WORLDWIDE INC | COM | 872941109 | 357 | 6000 | SH | DEFINED 1 | 6000 |
| TMP WORLDWIDE INC | COM | 872941109 | 7104 | 119300 | SH | DEFINED 1 | 119300 |
| TMP WORLDWIDE INC | COM | 872941109 | 1114 | 18700 | SH | DEFINED 1 | 18700 |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 69 | 2400 | SH | DEFINED 1 | 2400 |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 1326 | 45800 | SH | DEFINED 1 | 45800 |
| TOMMY HILFIGER CORP | COM | G8915Z102 | 64 | 4600 | SH | DEFINED 1 | 4600 |
| TOMMY HILFIGER CORP | COM | G8915Z102 | 165 | 11800 | SH | DEFINED 1 | 11800 |
| TOMMY HILFIGER CORP | COM | G8915Z102 | 3066 | 219000 | SH | DEFINED 1 | 219000 |
| TOOTSIE ROLL INDS | COM | 890516107 | 127 | 3300 | SH | DEFINED 1 | 3300 |
| TOOTSIE ROLL INDS | COM | 890516107 | 389 | 10100 | SH | DEFINED 1 | 10100 |

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|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| TORCHMARK CORPORATION | COM | 891027104 | 655 | 16300 | SH | DEFINED 1 | 16300 |
| TORCHMARK CORPORATION | COM | 891027104 | 40 | 1000 | SH | DEFINED 1 | 1000 |
| TORCHMARK CORPORATION | COM | 891027104 | 889 | 22100 | SH | DEFINED 1 | 22100 |
| TOSCO CORP | COM | 891490302 | 824 | 18700 | SH | DEFINED 1 | 18700 |
| TOSCO CORP | COM | 891490302 | 48 | 1100 | SH | DEFINED 1 | 1100 |
| TOSCO CORP | COM | 891490302 | 1119 | 25400 | SH | DEFINED 1 | 25400 |
| TOTAL FINA ELF | COM | 490541300 | 206 | 1520 | SH | DEFINED 1 | 1520 |
| TOYS "R" US | COM | 892335100 | 631 | 25500 | SH | DEFINED 1 | 25500 |
| TOYS "R" US | COM | 892335100 | 37 | 1500 | SH | DEFINED 1 | 1500 |
| TOYS "R" US | COM | 892335100 | 856 | 34600 | SH | DEFINED 1 | 34600 |
| TRAMMELL CROW COMPANY | COM | 89288R106 | 53 | 4800 | SH | DEFINED 1 | 4800 |
| TRANSACTION SYSTEMS ARCHITECTS | COM | 893416107 | 31 | 2500 | SH | DEFINED 1 | 2500 |
| TRANSACTION SYSTEMS ARCHITECTS | COM | 893416107 | 92 | 7400 | SH | DEFINED 1 | 7400 |
| TRANSOCEAN SEDCO FOREX INC | COM | G90078109 | 1687 | 40904 | SH | DEFINED 1 | 40904 |
| TRANSOCEAN SEDCO FOREX INC | COM | G90078109 | 103 | 2487 | SH | DEFINED 1 | 2487 |
| TRANSOCEAN SEDCO FOREX INC | COM | G90078109 | 2289 | 55501 | SH | DEFINED 1 | 55501 |
| TRANSWITCH CORP | COM | 894065101 | 56 | 5600 | SH | DEFINED 1 | 5600 |
| TRANSWITCH CORP | COM | 894065101 | 170 | 16900 | SH | DEFINED 1 | 16900 |
| TRIAD HOSPITALS INC-W/I | COM | 89579K109 | 65 | 2215 | SH | DEFINED 1 | 2215 |
| TRIAD HOSPITALS INC-W/I | COM | 89579K109 | 127 | 4314 | SH | DEFINED 1 | 4314 |
| TRIAD HOSPITALS INC-W/I | COM | 89579K109 | 387 | 13139 | SH | DEFINED 1 | 13139 |
| TRIBUNE COMPANY | COM | 896047107 | 1561 | 39020 | SH | DEFINED 1 | 39020 |
| TRIBUNE COMPANY | COM | 896047107 | 94 | 2360 | SH | DEFINED 1 | 2360 |
| TRIBUNE COMPANY | COM | 896047107 | 244 | 6100 | SH | DEFINED 1 | 6100 |
| TRIBUNE COMPANY | COM | 896047107 | 752 | 18800 | SH | DEFINED 1 | 18800 |
| TRIBUNE COMPANY | COM | 896047107 | 8314 | 207800 | SH | DEFINED 1 | 207800 |
| TRIBUNE COMPANY | COM | 896047107 | 2122 | 53047 | SH | DEFINED 1 | 53047 |
| TRICON GLOBAL RESTAURANTS, INC | COM | 895953107 | 829 | 18890 | SH | DEFINED 1 | 18890 |
| TRICON GLOBAL RESTAURANTS, INC | COM | 895953107 | 50 | 1130 | SH | DEFINED 1 | 1130 |
| TRICON GLOBAL RESTAURANTS, INC | COM | 895953107 | 1128 | 25690 | SH | DEFINED 1 | 25690 |
| TRIGON HEALTHCARE | COM | 89618L100 | 162 | 2500 | SH | DEFINED 1 | 2500 |
| TRIGON HEALTHCARE | COM | 89618L100 | 499 | 7700 | SH | DEFINED 1 | 7700 |
| TRINITY INDUSTRIES INC | COM | 896522109 | 52 | 2500 | SH | DEFINED 1 | 2500 |
| TRINITY INDUSTRIES INC | COM | 896522109 | 157 | 7500 | SH | DEFINED 1 | 7500 |
| TRIQUINT SEMICONDUCTOR | COM | 89674K103 | 111 | 5300 | SH | DEFINED 1 | 5300 |
| TRIQUINT SEMICONDUCTOR | COM | 89674K103 | 336 | 16100 | SH | DEFINED 1 | 16100 |
| TRIUMPH GROUP INC. | COM | 896818101 | 147 | 3000 | SH | DEFINED 1 | 3000 |
| TRIUMPH GROUP INC. | COM | 896818101 | 2925 | 59700 | SH | DEFINED 1 | 59700 |
| TRW INC. | COM | 872649108 | 656 | 16000 | SH | DEFINED 1 | 16000 |
| TRW INC. | COM | 872649108 | 41 | 1000 | SH | DEFINED 1 | 1000 |
| TRW INC. | COM | 872649108 | 894 | 21800 | SH | DEFINED 1 | 21800 |
| TUPPERWARE | COM | 899896104 | 173 | 7400 | SH | DEFINED 1 | 7400 |
| TUPPERWARE | COM | 899896104 | 12 | 500 | SH | DEFINED 1 | 500 |
| TUPPERWARE | COM | 899896104 | 237 | 10100 | SH | DEFINED 1 | 10100 |
| TXU CORP | COM | 873168108 | 1604 | 33295 | SH | DEFINED 1 | 33295 |
| TXU CORP | COM | 873168108 | 100 | 2067 | SH | DEFINED 1 | 2067 |
| TXU CORP | COM | 873168108 | 2179 | 45215 | SH | DEFINED 1 | 45215 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 13521 | 248083 | SH | DEFINED 1 | 248083 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 821 | 15070 | SH | DEFINED 1 | 15070 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 245 | 4500 | SH | DEFINED 1 | 4500 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 2455 | 45053 | SH | DEFINED 1 | 45053 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 818 | 15000 | SH | DEFINED 1 | 15000 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 23500 | 431192 | SH | DEFINED 1 | 431192 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 8529 | 156500 | SH | DEFINED 1 | 156500 |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 18378 | 337208 | SH | DEFINED 1 | 337208 |
| TYSON FOODS INC | COM | 902494103 | 139 | 15100 | SH | DEFINED 1 | 15100 |
| TYSON FOODS INC | COM | 902494103 | 419 | 45500 | SH | DEFINED 1 | 45500 |
| UCAR INT'L | COM | 90262K109 | 37 | 3100 | SH | DEFINED 1 | 3100 |
| UCAR INT'L | COM | 90262K109 | 110 | 9200 | SH | DEFINED 1 | 9200 |
| ULTRAMAR DIAMOND SHA | COM | 904000106 | 279 | 5900 | SH | DEFINED 1 | 5900 |
| ULTRAMAR DIAMOND SHA | COM | 904000106 | 841 | 17800 | SH | DEFINED 1 | 17800 |
| UNIFI | COM | 904677101 | 31 | 3600 | SH | DEFINED 1 | 3600 |
| UNIFI | COM | 904677101 | 94 | 11000 | SH | DEFINED 1 | 11000 |
| UNILEVER NV-CVA | COM | 904784709 | 4391 | 73707 | SH | DEFINED 1 | 73707 |
| UNILEVER NV-CVA | COM | 904784709 | 265 | 4453 | SH | DEFINED 1 | 4453 |
| UNILEVER NV-CVA | COM | 904784709 | 5967 | 100167 | SH | DEFINED 1 | 100167 |
| UNILEVER PLC FRGN | COM | 057487300 | 168 | 20000 | SH | DEFINED 1 | 20000 |
| UNION PACIFIC CORPORATION | COM | 907818108 | 1757 | 32000 | SH | DEFINED 1 | 32000 |
| UNION PACIFIC CORPORATION | COM | 907818108 | 104 | 1900 | SH | DEFINED 1 | 1900 |
| UNION PACIFIC CORPORATION | COM | 907818108 | 2389 | 43500 | SH | DEFINED 1 | 43500 |
| UNION PLANTERS CAPITAL TRUST A | COM | 908068109 | 780 | 17900 | SH | DEFINED 1 | 17900 |
| UNION PLANTERS CAPITAL TRUST A | COM | 908068109 | 48 | 1100 | SH | DEFINED 1 | 1100 |
| UNION PLANTERS CAPITAL TRUST A | COM | 908068109 | 1064 | 24400 | SH | DEFINED 1 | 24400 |
| UNISYS CORPORATION | COM | 909214108 | 599 | 40700 | SH | DEFINED 1 | 40700 |
| UNISYS CORPORATION | COM | 909214108 | 35 | 2400 | SH | DEFINED 1 | 2400 |
| UNISYS CORPORATION | COM | 909214108 | 813 | 55300 | SH | DEFINED 1 | 55300 |
| UNITED RENTALS | COM | 911363109 | 125 | 4800 | SH | DEFINED 1 | 4800 |
| UNITED RENTALS | COM | 911363109 | 374 | 14400 | SH | DEFINED 1 | 14400 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 4447 | 60700 | SH | DEFINED 1 | 60700 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 271 | 3700 | SH | DEFINED 1 | 3700 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 6044 | 82500 | SH | DEFINED 1 | 82500 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 2550 | 41300 | SH | DEFINED 1 | 41300 |

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|-------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| UNITEDHEALTH GROUP | COM | 91324P102 | 154 | 2500 | SH | DEFINED 1 | 2500 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 3464 | 56100 | SH | DEFINED 1 | 56100 |
| UNITRIN INCORPORATED | COM | 913275103 | 177 | 4600 | SH | DEFINED 1 | 4600 |
| UNITRIN INCORPORATED | COM | 913275103 | 530 | 13800 | SH | DEFINED 1 | 13800 |
| UNIVERSAL ACCESS INC | COM | 913363107 | 48 | 10200 | SH | DEFINED 1 | 10200 |
| UNIVERSAL ACCESS INC | COM | 913363107 | 933 | 198900 | SH | DEFINED 1 | 198900 |
| UNIVERSAL CORP | COM | 913456109 | 71 | 1800 | SH | DEFINED 1 | 1800 |
| UNIVERSAL CORP | COM | 913456109 | 222 | 5600 | SH | DEFINED 1 | 5600 |
| UNIVERSAL HEALTH SER | COM | 913903100 | 114 | 2500 | SH | DEFINED 1 | 2500 |
| UNIVERSAL HEALTH SER | COM | 913903100 | 287 | 6300 | SH | DEFINED 1 | 6300 |
| UNIVERSAL HEALTH SER | COM | 913903100 | 5801 | 127500 | SH | DEFINED 1 | 127500 |
| UNIVISION COMMUNICATIONS INC. | COM | 914906102 | 1138 | 26600 | SH | DEFINED 1 | 26600 |
| UNIVISION COMMUNICATIONS INC. | COM | 914906102 | 68 | 1600 | SH | DEFINED 1 | 1600 |
| UNIVISION COMMUNICATIONS INC. | COM | 914906102 | 1549 | 36200 | SH | DEFINED 1 | 36200 |
| UNOCAL CORP. | COM | 915289102 | 1069 | 31300 | SH | DEFINED 1 | 31300 |
| UNOCAL CORP. | COM | 915289102 | 65 | 1900 | SH | DEFINED 1 | 1900 |
| UNOCAL CORP. | COM | 915289102 | 1455 | 42600 | SH | DEFINED 1 | 42600 |
| UNUM PROVIDENT CORPORATION | COM | 91529Y106 | 999 | 31106 | SH | DEFINED 1 | 31106 |
| UNUM PROVIDENT CORPORATION | COM | 91529Y106 | 60 | 1876 | SH | DEFINED 1 | 1876 |
| UNUM PROVIDENT CORPORATION | COM | 91529Y106 | 944 | 29400 | SH | DEFINED 1 | 29400 |
| UNUM PROVIDENT CORPORATION | COM | 91529Y106 | 18614 | 579500 | SH | DEFINED 1 | 579500 |
| UNUM PROVIDENT CORPORATION | COM | 91529Y106 | 1356 | 42231 | SH | DEFINED 1 | 42231 |
| US BANCORP | COM | 902973304 | 5666 | 248603 | SH | DEFINED 1 | 248603 |
| US BANCORP | COM | 902973304 | 344 | 15094 | SH | DEFINED 1 | 15094 |
| US BANCORP | COM | 902973304 | 1289 | 56566 | SH | DEFINED 1 | 56566 |
| US BANCORP | COM | 902973304 | 11911 | 522620 | SH | DEFINED 1 | 522620 |
| US BANCORP | COM | 902973304 | 7701 | 337904 | SH | DEFINED 1 | 337904 |
| USAIR GROUP, INC. | COM | 911905107 | 211 | 8700 | SH | DEFINED 1 | 8700 |
| USAIR GROUP, INC. | COM | 911905107 | 12 | 500 | SH | DEFINED 1 | 500 |
| USAIR GROUP, INC. | COM | 911905107 | 284 | 11700 | SH | DEFINED 1 | 11700 |
| UST INCORPORATED | COM | 902911106 | 606 | 21000 | SH | DEFINED 1 | 21000 |
| UST INCORPORATED | COM | 902911106 | 38 | 1300 | SH | DEFINED 1 | 1300 |
| UST INCORPORATED | COM | 902911106 | 825 | 28600 | SH | DEFINED 1 | 28600 |
| USX-MARATHON GROUP | COM | 902905827 | 1183 | 40100 | SH | DEFINED 1 | 40100 |
| USX-MARATHON GROUP | COM | 902905827 | 71 | 2400 | SH | DEFINED 1 | 2400 |
| USX-MARATHON GROUP | COM | 902905827 | 1605 | 54400 | SH | DEFINED 1 | 54400 |
| USX-U S STEEL GROUP INC. | COM | 90337T101 | 232 | 11500 | SH | DEFINED 1 | 11500 |
| USX-U S STEEL GROUP INC. | COM | 90337T101 | 14 | 700 | SH | DEFINED 1 | 700 |
| USX-U S STEEL GROUP INC. | COM | 90337T101 | 314 | 15600 | SH | DEFINED 1 | 15600 |
| UTILICORP UNITED | COM | 918005109 | 230 | 7500 | SH | DEFINED 1 | 7500 |
| UTILICORP UNITED | COM | 918005109 | 694 | 22600 | SH | DEFINED 1 | 22600 |
| UTSTARCOM INC | COM | 918076100 | 182 | 7500 | SH | DEFINED 1 | 7500 |
| UTSTARCOM INC | COM | 918076100 | 407 | 16800 | SH | DEFINED 1 | 16800 |
| UTSTARCOM INC | COM | 918076100 | 7302 | 301100 | SH | DEFINED 1 | 301100 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 129 | 3600 | SH | DEFINED 1 | 3600 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 394 | 11000 | SH | DEFINED 1 | 11000 |
| VALERO ENERGY | COM | 91913Y100 | 151 | 4100 | SH | DEFINED 1 | 4100 |
| VALERO ENERGY | COM | 91913Y100 | 460 | 12500 | SH | DEFINED 1 | 12500 |
| VALSPAR CORP | COM | 920355104 | 117 | 3300 | SH | DEFINED 1 | 3300 |
| VALSPAR CORP | COM | 920355104 | 351 | 9900 | SH | DEFINED 1 | 9900 |
| VARCO INTERNATIONAL INC | COM | 922122106 | 118 | 6367 | SH | DEFINED 1 | 6367 |
| VARCO INTERNATIONAL INC | COM | 922122106 | 360 | 19362 | SH | DEFINED 1 | 19362 |
| VARIAN INC | COM | 922206107 | 119 | 3700 | SH | DEFINED 1 | 3700 |
| VARIAN INC | COM | 922206107 | 211 | 6600 | SH | DEFINED 1 | 6600 |
| VARIAN INC | COM | 922206107 | 3405 | 106300 | SH | DEFINED 1 | 106300 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 54 | 6500 | SH | DEFINED 1 | 6500 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 98 | 11800 | SH | DEFINED 1 | 11800 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 1760 | 212800 | SH | DEFINED 1 | 212800 |
| VECTREN CORP | COM | 92240G101 | 93 | 4500 | SH | DEFINED 1 | 4500 |
| VECTREN CORP | COM | 92240G101 | 284 | 13700 | SH | DEFINED 1 | 13700 |
| VENTANA MEDICAL SYSTEMS | COM | 92276H106 | 79 | 2500 | SH | DEFINED 1 | 2500 |
| VENTANA MEDICAL SYSTEMS | COM | 92276H106 | 1632 | 51800 | SH | DEFINED 1 | 51800 |
| VERISIGN INC | COM | 92343E102 | 23 | 400 | SH | DEFINED 1 | 400 |
| VERISIGN INC | COM | 92343E102 | 788 | 13600 | SH | DEFINED 1 | 13600 |
| VERISIGN INC | COM | 92343E102 | 15210 | 262600 | SH | DEFINED 1 | 262600 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 3563 | 52696 | SH | DEFINED 1 | 52696 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 217 | 3214 | SH | DEFINED 1 | 3214 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 189 | 2802 | SH | DEFINED 1 | 2802 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 2246 | 33218 | SH | DEFINED 1 | 33218 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 4846 | 71661 | SH | DEFINED 1 | 71661 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 18651 | 348616 | SH | DEFINED 1 | 348616 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1131 | 21132 | SH | DEFINED 1 | 21132 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 139 | 2596 | SH | DEFINED 1 | 2596 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 753 | 14084 | SH | DEFINED 1 | 14084 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 424 | 7930 | SH | DEFINED 1 | 7930 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 6990 | 130648 | SH | DEFINED 1 | 130648 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 5884 | 109972 | SH | DEFINED 1 | 109972 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 25342 | 473686 | SH | DEFINED 1 | 473686 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 194 | 4000 | SH | DEFINED 1 | 4000 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 587 | 12100 | SH | DEFINED 1 | 12100 |
| VESTAS WIND SYSTEMS | COM | 596465100 | 189 | 4050 | SH | DEFINED 1 | 4050 |
| VF CORPORATION | COM | 918204108 | 535 | 14700 | SH | DEFINED 1 | 14700 |

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|--------------------------------|-----|-----------|-------|---------|----|-----------|---------|
| VF CORPORATION | COM | 918204108 | 33 | 900 | SH | DEFINED 1 | 900 |
| VF CORPORATION | COM | 918204108 | 724 | 19900 | SH | DEFINED 1 | 19900 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 11647 | 225061 | SH | DEFINED 1 | 225061 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 705 | 13631 | SH | DEFINED 1 | 13631 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 135 | 2600 | SH | DEFINED 1 | 2600 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 461 | 8900 | SH | DEFINED 1 | 8900 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 4968 | 96000 | SH | DEFINED 1 | 96000 |
| VIACOM INCORPORATED- CL B | COM | 925524308 | 15828 | 305848 | SH | DEFINED 1 | 305848 |
| VIAD CORPORATION | COM | 92552R109 | 164 | 6200 | SH | DEFINED 1 | 6200 |
| VIAD CORPORATION | COM | 92552R109 | 499 | 18900 | SH | DEFINED 1 | 18900 |
| VIATEL | COM | 925529208 | 0 | 2840 | SH | DEFINED 1 | 2840 |
| VIATEL | COM | 925529208 | 0 | 16325 | SH | DEFINED 1 | 16325 |
| VIGNETTE CORPORATION | COM | 926734104 | 450 | 51200 | SH | DEFINED 1 | 51200 |
| VIGNETTE CORPORATION | COM | 926734104 | 9253 | 1052684 | SH | DEFINED 1 | 1052684 |
| VINCI | COM | 481808300 | 255 | 4000 | SH | DEFINED 1 | 4000 |
| VISHAY INTERTECH | COM | 928298108 | 214 | 9300 | SH | DEFINED 1 | 9300 |
| VISHAY INTERTECH | COM | 928298108 | 648 | 28187 | SH | DEFINED 1 | 28187 |
| VISTEON CORP | COM | 92839U107 | 310 | 16862 | SH | DEFINED 1 | 16862 |
| VISTEON CORP | COM | 92839U107 | 19 | 1052 | SH | DEFINED 1 | 1052 |
| VISTEON CORP | COM | 92839U107 | 422 | 22933 | SH | DEFINED 1 | 22933 |
| VISX INC. | COM | 92844S105 | 79 | 4100 | SH | DEFINED 1 | 4100 |
| VISX INC. | COM | 92844S105 | 240 | 12400 | SH | DEFINED 1 | 12400 |
| VITESSE SEMICONDUCTOR COR | COM | 928497106 | 519 | 24500 | SH | DEFINED 1 | 24500 |
| VITESSE SEMICONDUCTOR COR | COM | 928497106 | 32 | 1500 | SH | DEFINED 1 | 1500 |
| VITESSE SEMICONDUCTOR COR | COM | 928497106 | 705 | 33300 | SH | DEFINED 1 | 33300 |
| VIVENDI ENVIRONNEMENT | COM | 403187900 | 143 | 3400 | SH | DEFINED 1 | 3400 |
| VULCAN MATERIALS | COM | 929160109 | 699 | 13000 | SH | DEFINED 1 | 13000 |
| VULCAN MATERIALS | COM | 929160109 | 43 | 800 | SH | DEFINED 1 | 800 |
| VULCAN MATERIALS | COM | 929160109 | 951 | 17700 | SH | DEFINED 1 | 17700 |
| W.W. GRAINGER, INC. | COM | 384802104 | 498 | 12100 | SH | DEFINED 1 | 12100 |
| W.W. GRAINGER, INC. | COM | 384802104 | 29 | 700 | SH | DEFINED 1 | 700 |
| W.W. GRAINGER, INC. | COM | 384802104 | 679 | 16500 | SH | DEFINED 1 | 16500 |
| WACHOVIA CORPORATION | COM | 929771103 | 1921 | 27000 | SH | DEFINED 1 | 27000 |
| WACHOVIA CORPORATION | COM | 929771103 | 114 | 1600 | SH | DEFINED 1 | 1600 |
| WACHOVIA CORPORATION | COM | 929771103 | 2611 | 36700 | SH | DEFINED 1 | 36700 |
| WADDELL & REED FINANCIAL INC C | COM | 930059100 | 181 | 5700 | SH | DEFINED 1 | 5700 |
| WADDELL & REED FINANCIAL INC C | COM | 930059100 | 197 | 6200 | SH | DEFINED 1 | 6200 |
| WADDELL & REED FINANCIAL INC C | COM | 930059100 | 543 | 17100 | SH | DEFINED 1 | 17100 |
| WADDELL & REED FINANCIAL INC C | COM | 930059100 | 3558 | 112050 | SH | DEFINED 1 | 112050 |
| WAL-MART STORES | COM | 931142103 | 28123 | 576300 | SH | DEFINED 1 | 576300 |
| WAL-MART STORES | COM | 931142103 | 1703 | 34900 | SH | DEFINED 1 | 34900 |
| WAL-MART STORES | COM | 931142103 | 303 | 6200 | SH | DEFINED 1 | 6200 |
| WAL-MART STORES | COM | 931142103 | 966 | 19800 | SH | DEFINED 1 | 19800 |
| WAL-MART STORES | COM | 931142103 | 981 | 20100 | SH | DEFINED 1 | 20100 |
| WAL-MART STORES | COM | 931142103 | 9052 | 185500 | SH | DEFINED 1 | 185500 |
| WAL-MART STORES | COM | 931142103 | 10936 | 224100 | SH | DEFINED 1 | 224100 |
| WAL-MART STORES | COM | 931142103 | 38215 | 783100 | SH | DEFINED 1 | 783100 |
| WALGREEN COMPANY | COM | 931422109 | 4474 | 131000 | SH | DEFINED 1 | 131000 |
| WALGREEN COMPANY | COM | 931422109 | 270 | 7900 | SH | DEFINED 1 | 7900 |
| WALGREEN COMPANY | COM | 931422109 | 297 | 8700 | SH | DEFINED 1 | 8700 |
| WALGREEN COMPANY | COM | 931422109 | 1130 | 33100 | SH | DEFINED 1 | 33100 |
| WALGREEN COMPANY | COM | 931422109 | 11550 | 338200 | SH | DEFINED 1 | 338200 |
| WALGREEN COMPANY | COM | 931422109 | 6082 | 178100 | SH | DEFINED 1 | 178100 |
| WALLACE COMPUTER SERVICES INC. | COM | 932270101 | 45 | 2700 | SH | DEFINED 1 | 2700 |
| WALLACE COMPUTER SERVICES INC. | COM | 932270101 | 137 | 8300 | SH | DEFINED 1 | 8300 |
| WALT DISNEY COMPANY | COM | 254687106 | 7754 | 268408 | SH | DEFINED 1 | 268408 |
| WALT DISNEY COMPANY | COM | 254687106 | 471 | 16300 | SH | DEFINED 1 | 16300 |
| WALT DISNEY COMPANY | COM | 254687106 | 10536 | 364707 | SH | DEFINED 1 | 364707 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 4227 | 112571 | SH | DEFINED 1 | 112571 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 255 | 6779 | SH | DEFINED 1 | 6779 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 312 | 8300 | SH | DEFINED 1 | 8300 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 3000 | 79900 | SH | DEFINED 1 | 79900 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 5747 | 153054 | SH | DEFINED 1 | 153054 |
| WASHINGTON POST | COM | 939640108 | 344 | 600 | SH | DEFINED 1 | 600 |
| WASHINGTON POST | COM | 939640108 | 1091 | 1900 | SH | DEFINED 1 | 1900 |
| WASTE MANAGEMENT NEW | COM | 94106L109 | 2472 | 80197 | SH | DEFINED 1 | 80197 |
| WASTE MANAGEMENT NEW | COM | 94106L109 | 150 | 4857 | SH | DEFINED 1 | 4857 |
| WASTE MANAGEMENT NEW | COM | 94106L109 | 712 | 23105 | SH | DEFINED 1 | 23105 |
| WASTE MANAGEMENT NEW | COM | 94106L109 | 6627 | 215017 | SH | DEFINED 1 | 215017 |
| WASTE MANAGEMENT NEW | COM | 94106L109 | 3359 | 108985 | SH | DEFINED 1 | 108985 |
| WATERS CORPORATION | COM | 941848103 | 334 | 12100 | SH | DEFINED 1 | 12100 |
| WATERS CORPORATION | COM | 941848103 | 243 | 8800 | SH | DEFINED 1 | 8800 |
| WATERS CORPORATION | COM | 941848103 | 4884 | 176900 | SH | DEFINED 1 | 176900 |
| WATERS CORPORATION | COM | 941848103 | 729 | 26400 | SH | DEFINED 1 | 26400 |
| WATSON PHARMACEUTICAL | COM | 942683103 | 820 | 13300 | SH | DEFINED 1 | 13300 |
| WATSON PHARMACEUTICAL | COM | 942683103 | 49 | 800 | SH | DEFINED 1 | 800 |
| WATSON PHARMACEUTICAL | COM | 942683103 | 1110 | 18000 | SH | DEFINED 1 | 18000 |
| WAUSAU-MOSINEE PAPER | COM | 943315101 | 45 | 3500 | SH | DEFINED 1 | 3500 |
| WAUSAU-MOSINEE PAPER | COM | 943315101 | 135 | 10500 | SH | DEFINED 1 | 10500 |
| WEATHERFORD INT'L INC | COM | 947074100 | 130 | 2700 | SH | DEFINED 1 | 2700 |
| WEATHERFORD INT'L INC | COM | 947074100 | 883 | 18400 | SH | DEFINED 1 | 18400 |
| WEATHERFORD INT'L INC | COM | 947074100 | 355 | 7400 | SH | DEFINED 1 | 7400 |

| | | | | | | | |
|--------------------------------|-----|-----------|-------|--------|----|-----------|--------|
| WEATHERFORD INT'L INC | COM | 947074100 | 17617 | 367025 | SH | DEFINED 1 | 367025 |
| WEATHERFORD INT'L INC | COM | 947074100 | 1080 | 22500 | SH | DEFINED 1 | 22500 |
| WEBSTER FINL CORP | COM | 947890109 | 110 | 3300 | SH | DEFINED 1 | 3300 |
| WEBSTER FINL CORP | COM | 947890109 | 334 | 10000 | SH | DEFINED 1 | 10000 |
| WELLPOINT HEALTH NETWORKS INC | COM | 94973H108 | 763 | 8100 | SH | DEFINED 1 | 8100 |
| WELLPOINT HEALTH NETWORKS INC | COM | 94973H108 | 47 | 500 | SH | DEFINED 1 | 500 |
| WELLPOINT HEALTH NETWORKS INC | COM | 94973H108 | 1037 | 11000 | SH | DEFINED 1 | 11000 |
| WELLS FARGO COMPANY | COM | 949746101 | 10241 | 220560 | SH | DEFINED 1 | 220560 |
| WELLS FARGO COMPANY | COM | 949746101 | 622 | 13400 | SH | DEFINED 1 | 13400 |
| WELLS FARGO COMPANY | COM | 949746101 | 13912 | 299630 | SH | DEFINED 1 | 299630 |
| WENDY'S INTERNATIONAL, INC. | COM | 950590109 | 375 | 14700 | SH | DEFINED 1 | 14700 |
| WENDY'S INTERNATIONAL, INC. | COM | 950590109 | 23 | 900 | SH | DEFINED 1 | 900 |
| WENDY'S INTERNATIONAL, INC. | COM | 950590109 | 508 | 19900 | SH | DEFINED 1 | 19900 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 97 | 2500 | SH | DEFINED 1 | 2500 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 291 | 7500 | SH | DEFINED 1 | 7500 |
| WESTERN GAS RESOURCES INC | COM | 958259103 | 72 | 2200 | SH | DEFINED 1 | 2200 |
| WESTERN GAS RESOURCES INC | COM | 958259103 | 215 | 6600 | SH | DEFINED 1 | 6600 |
| WESTERN RESOURCES | COM | 959425109 | 101 | 4700 | SH | DEFINED 1 | 4700 |
| WESTERN RESOURCES | COM | 959425109 | 307 | 14300 | SH | DEFINED 1 | 14300 |
| WESTERN WIRELESS CORP-CL A | COM | 95988E204 | 474 | 11300 | SH | DEFINED 1 | 11300 |
| WESTERN WIRELESS CORP-CL A | COM | 95988E204 | 9191 | 219100 | SH | DEFINED 1 | 219100 |
| WESTPOINT STEVENS INC | COM | 961238102 | 5 | 3400 | SH | DEFINED 1 | 3400 |
| WESTPOINT STEVENS INC | COM | 961238102 | 14 | 10100 | SH | DEFINED 1 | 10100 |
| WESTVACO CORPORATION | COM | 961548104 | 315 | 12950 | SH | DEFINED 1 | 12950 |
| WESTVACO CORPORATION | COM | 961548104 | 19 | 800 | SH | DEFINED 1 | 800 |
| WESTVACO CORPORATION | COM | 961548104 | 429 | 17650 | SH | DEFINED 1 | 17650 |
| WESTWOOD ONE, INC. | COM | 961815107 | 81 | 2200 | SH | DEFINED 1 | 2200 |
| WESTWOOD ONE, INC. | COM | 961815107 | 273 | 7400 | SH | DEFINED 1 | 7400 |
| WESTWOOD ONE, INC. | COM | 961815107 | 221 | 6000 | SH | DEFINED 1 | 6000 |
| WESTWOOD ONE, INC. | COM | 961815107 | 825 | 22400 | SH | DEFINED 1 | 22400 |
| WESTWOOD ONE, INC. | COM | 961815107 | 4020 | 109100 | SH | DEFINED 1 | 109100 |
| WEYERHAEUSER COMPANY | COM | 962166104 | 1539 | 28000 | SH | DEFINED 1 | 28000 |
| WEYERHAEUSER COMPANY | COM | 962166104 | 93 | 1700 | SH | DEFINED 1 | 1700 |
| WEYERHAEUSER COMPANY | COM | 962166104 | 2094 | 38100 | SH | DEFINED 1 | 38100 |
| WGL HOLDINGS INC | COM | 92924F106 | 84 | 3100 | SH | DEFINED 1 | 3100 |
| WGL HOLDINGS INC | COM | 92924F106 | 258 | 9500 | SH | DEFINED 1 | 9500 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 538 | 8600 | SH | DEFINED 1 | 8600 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 31 | 500 | SH | DEFINED 1 | 500 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 731 | 11700 | SH | DEFINED 1 | 11700 |
| WILLAMETTE INDUSTRIES INC | COM | 969133107 | 703 | 14200 | SH | DEFINED 1 | 14200 |
| WILLAMETTE INDUSTRIES INC | COM | 969133107 | 40 | 800 | SH | DEFINED 1 | 800 |
| WILLAMETTE INDUSTRIES INC | COM | 969133107 | 950 | 19200 | SH | DEFINED 1 | 19200 |
| WILLIAMS COMPANIES INC | COM | 969457100 | 2056 | 62400 | SH | DEFINED 1 | 62400 |
| WILLIAMS COMPANIES INC | COM | 969457100 | 125 | 3800 | SH | DEFINED 1 | 3800 |
| WILLIAMS COMPANIES INC | COM | 969457100 | 2791 | 84700 | SH | DEFINED 1 | 84700 |
| WILLIAMS SONOMA | COM | 969904101 | 148 | 3800 | SH | DEFINED 1 | 3800 |
| WILLIAMS SONOMA | COM | 969904101 | 450 | 11600 | SH | DEFINED 1 | 11600 |
| WILMINGTON TRUST CORP. | COM | 971807102 | 138 | 2200 | SH | DEFINED 1 | 2200 |
| WILMINGTON TRUST CORP. | COM | 971807102 | 413 | 6600 | SH | DEFINED 1 | 6600 |
| WIND RIVER SYSTEMS | COM | 973149107 | 87 | 5000 | SH | DEFINED 1 | 5000 |
| WIND RIVER SYSTEMS | COM | 973149107 | 265 | 15200 | SH | DEFINED 1 | 15200 |
| WINN-DIXIE STORES, INC. | COM | 974280109 | 473 | 18100 | SH | DEFINED 1 | 18100 |
| WINN-DIXIE STORES, INC. | COM | 974280109 | 29 | 1100 | SH | DEFINED 1 | 1100 |
| WINN-DIXIE STORES, INC. | COM | 974280109 | 643 | 24600 | SH | DEFINED 1 | 24600 |
| WISCONSIN CENTRAL TRANSPORTATI | COM | 976592105 | 35 | 2100 | SH | DEFINED 1 | 2100 |
| WISCONSIN CENTRAL TRANSPORTATI | COM | 976592105 | 141 | 8400 | SH | DEFINED 1 | 8400 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 195 | 8200 | SH | DEFINED 1 | 8200 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 589 | 24800 | SH | DEFINED 1 | 24800 |
| WM. WRIGLEY JR. COMPANY | COM | 982526105 | 1363 | 29100 | SH | DEFINED 1 | 29100 |
| WM. WRIGLEY JR. COMPANY | COM | 982526105 | 84 | 1800 | SH | DEFINED 1 | 1800 |
| WM. WRIGLEY JR. COMPANY | COM | 982526105 | 1855 | 39600 | SH | DEFINED 1 | 39600 |
| WORLDCOM INC | COM | 98157D106 | 5528 | 371483 | SH | DEFINED 1 | 371483 |
| WORLDCOM INC | COM | 98157D106 | 335 | 22522 | SH | DEFINED 1 | 22522 |
| WORLDCOM INC | COM | 98157D106 | 372 | 25005 | SH | DEFINED 1 | 25005 |
| WORLDCOM INC | COM | 98157D106 | 3499 | 235159 | SH | DEFINED 1 | 235159 |
| WORLDCOM INC | COM | 98157D106 | 7511 | 504773 | SH | DEFINED 1 | 504773 |
| WORLDCOM INC-MCI GROUP | COM | 98157D304 | 310 | 18400 | SH | DEFINED 1 | 18400 |
| WORLDCOM INC-MCI GROUP | COM | 98157D304 | 2972 | 176562 | SH | DEFINED 1 | 176562 |
| WORTHINGTON INDUSTRIES | COM | 981811102 | 150 | 11000 | SH | DEFINED 1 | 11000 |
| WORTHINGTON INDUSTRIES | COM | 981811102 | 8 | 600 | SH | DEFINED 1 | 600 |
| WORTHINGTON INDUSTRIES | COM | 981811102 | 203 | 14950 | SH | DEFINED 1 | 14950 |
| XCEL ENERGY INC | COM | 98389B100 | 1251 | 43970 | SH | DEFINED 1 | 43970 |
| XCEL ENERGY INC | COM | 98389B100 | 75 | 2640 | SH | DEFINED 1 | 2640 |
| XCEL ENERGY INC | COM | 98389B100 | 1699 | 59720 | SH | DEFINED 1 | 59720 |
| XEROX CORPORATION | COM | 984121103 | 824 | 86100 | SH | DEFINED 1 | 86100 |
| XEROX CORPORATION | COM | 984121103 | 50 | 5200 | SH | DEFINED 1 | 5200 |
| XEROX CORPORATION | COM | 984121103 | 1120 | 117000 | SH | DEFINED 1 | 117000 |
| XILINX INC | COM | 983919101 | 1768 | 42600 | SH | DEFINED 1 | 42600 |
| XILINX INC | COM | 983919101 | 108 | 2600 | SH | DEFINED 1 | 2600 |
| XILINX INC | COM | 983919101 | 253 | 6100 | SH | DEFINED 1 | 6100 |
| XILINX INC | COM | 983919101 | 5067 | 122100 | SH | DEFINED 1 | 122100 |
| XILINX INC | COM | 983919101 | 2403 | 57900 | SH | DEFINED 1 | 57900 |

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|--------------------------|-----|-----------|------|----------|-----------|-------|
| XL CAPITAL LTD | COM | G98255105 | 484 | 5900 SH | DEFINED 1 | 5900 |
| XL CAPITAL LTD | COM | G98255105 | 4532 | 55200 SH | DEFINED 1 | 55200 |
| YAHOO | COM | 984332106 | 1407 | 72000 SH | DEFINED 1 | 72000 |
| YAHOO | COM | 984332106 | 86 | 4400 SH | DEFINED 1 | 4400 |
| YAHOO | COM | 984332106 | 1913 | 97900 SH | DEFINED 1 | 97900 |
| YORK INTERNATIONAL CORP. | COM | 986670107 | 91 | 2600 SH | DEFINED 1 | 2600 |
| YORK INTERNATIONAL CORP. | COM | 986670107 | 273 | 7800 SH | DEFINED 1 | 7800 |
| ZIONS BANCORPORATION | COM | 989701107 | 344 | 5900 SH | DEFINED 1 | 5900 |
| ZIONS BANCORPORATION | COM | 989701107 | 1038 | 17800 SH | DEFINED 1 | 17800 |

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