

# 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. **0001072613-01-500745**

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### FILER

#### **GMO TRUST**

CIK: **772129** | State of Incorpor.: **MA** | Fiscal Year End: **0831**  
Type: **13F-HR** | Act: **34** | File No.: **028-03377** | Film No.: **1696740**

Mailing Address  
40 ROWES WHARF  
BOSTON MA 02110

Business Address  
40 ROWES WHARF  
BOSTON MA 02110  
6173307500

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

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: Grantham, Mayo, Van Otterloo & Co.  
Address: 40 Rowes Wharf  
Boston, MA 02110

13F File Number : 028-03377

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: Forrest Berkley  
Title: Member  
Phone: (617) 346-7617

Signature, Place and Date of Signing:

/s/ Forrest Berkley Boston, MA August 1, 2001  
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Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

Strategic Investment Management International

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Managers Included: 1  
Form 13F Information Table Entry Total: 1506  
Form 13F Information Table Value Total: 7490449

List of Other Included Managers:

No.	13F File Number	Name
01	28-2495	Strategic Investment Management International

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	-TITLE OF CLASS-	--CUSIP--	VALUE	SHARES/	SH/	PUT/	INVSTMT	-----VOTING AUTHORITY-----			
			(x\$1000)	PRN	AMT	PRN	CALL	DISCRETN	-MANAGERS-	SOLE	SHARED
ABBOTT LABS	COMMON	2824100	15723	327500	SH		OTHER		263500	0	64000
ABITIBI-CONSOLIDATED	COMMON	3924107	3022	395000	SH		SOLE		290000	0	105000
ACE LTD	COMMON	G0070K103	2599	66500	SH		SOLE		66500	0	0
AETNA U S HEALTHCARE	COMMON	00817Y108	5080	196368	SH		OTHER		168068	0	28300
AGERE SYS INC CL A	COMMON	00845V100	2738	365000	SH		SOLE		365000	0	0
AGILENT TECHNOLOGIES	COMMON	00846U101	748	23000	SH		SOLE		3000	0	20000
ALBERTSONS INC	COMMON	13104104	2399	80000	SH		SOLE		62500	0	17500
ALCAN ALUMINIUM LTD	COMMON	13716105	1555	37000	SH		SOLE		37000	0	0
ALCOA INC COM	COMMON	13817101	493	12500	SH		SOLE		10000	0	2500
ALLSTATE	COMMON	20002101	5559	126360	SH		SOLE		102860	0	23500
AMB PPTY CORP COM	COMMON	00163T109	1481	57500	SH		SOLE		57500	0	0
AMERADA HESS CORP	COMMON	23551104	4375	54150	SH		SOLE		46550	0	7600
AMERICAN EXPRESS	COMMON	25816109	1180	30400	SH		OTHER		28900	0	1500
AMERICAN GREETINGS CO	COMMON	26375105	3905	355000	SH		OTHER		270000	0	85000
AMERICAN INTL GROUP	COMMON	26874107	705	8200	SH		SOLE		8200	0	0
AMR CORP	COMMON	1765106	4065	112500	SH		OTHER		91200	0	21300
ANADARKO PETE CORP	COMMON	32511107	11272	208630	SH		OTHER		173038	0	35592
ANHEUSER BUSCH COS IN	COMMON	35229103	3972	96400	SH		OTHER		86300	0	10100
AON CORP	COMMON	37389103	30100	860000	SH		OTHER		710000	0	150000
APARTMENT INVT & MGMT	COMMON	03748R101	5543	115000	SH		SOLE		115000	0	0
ARCHER DANIELS MIDLAN	COMMON	39483102	4810	370000	SH		OTHER		290000	0	80000
ARCHSTONE CMNTYS TR S	COMMON	39581103	3223	125000	SH		SOLE		125000	0	0
ARDEN RLTY INC COM	COMMON	39793104	1736	65000	SH		SOLE		65000	0	0
AT & T CORP.	COMMON	1957109	4437	201661	SH		OTHER		177686	0	23975
AT&T CORP LIBERTY MED	COMMON	1957208	1443	82500	SH		SOLE		75000	0	7500
AUTOMATIC DATA PROCES	COMMON	53015103	249	5000	SH		SOLE		5000	0	0
AVALONBAY CMNTYS INC	COMMON	53484101	234	5000	SH		SOLE		5000	0	0
AVNET	COMMON	53807103	13542	604000	SH		OTHER		481000	0	123000
BAKER HUGHES INC	COMMON	57224107	1173	35000	SH		SOLE		35000	0	0
BANK OF AMERICA	COMMON	60505104	6672	111144	SH		OTHER		96144	0	15000
BANK ONE CORP	COMMON	06423A103	4542	126874	SH		OTHER		116874	0	10000
BAXTER INTL INC	COMMON	71813109	735	15000	SH		SOLE		15000	0	0
BECTON DICKINSON & CO	COMMON	75887109	8643	241500	SH		SOLE		194000	0	47500
BEDFORD PPTY INVS INC	COMMON	76446301	1886	90000	SH		SOLE		90000	0	0
BLACK & DECKER CORP	COMMON	91797100	3740	94775	SH		OTHER		81075	0	13700
BLOCK H & R INC	COMMON	93671105	47767	740000	SH		OTHER		613000	0	127000
BMC SOFTWARE INC	COMMON	55921100	4508	200000	SH		OTHER		176500	0	23500
BOEING CO	COMMON	97023105	376	6758	SH		SOLE		6758	0	0
BOSTON PROPERTIES	COMMON	101121101	5767	141000	SH		OTHER		140000	0	1000
BOSTON SCIENTIFIC COR	COMMON	101137107	2210	130000	SH		SOLE		97500	0	32500
BP PLC ADS	COMMON	55622104	1246	25000	SH		SOLE		25000	0	0
BRANDYWINE RLTY TR SH	COMMON	105368203	18634	830000	SH		SOLE		709500	0	120500
BRE PPTYS INC CL A	COMMON	5.56E+109	606	20000	SH		SOLE		20000	0	0
BRISTOL MYERS SQUIBB	COMMON	110122108	523	10000	SH		SOLE		10000	0	0
BROOKFIELD PPTYS CORP	COMMON	112900105	2245	117500	SH		SOLE		117500	0	0
BURLINGTON RESOURCES	COMMON	122014103	4794	120000	SH		SOLE		96200	0	23800
CABOT OIL & GAS CORP	COMMON	127097103	1342	55000	SH		SOLE		42500	0	12500
CAMDEN PPTY TR SH BEN	COMMON	133131102	1046	28500	SH		SOLE		28500	0	0
CANADIAN PAC LTD NEW	COMMON	135923100	6588	170000	SH		OTHER		136300	0	33700
CARRAMERICA RLTY CORP	COMMON	144418100	702	23000	SH		SOLE		23000	0	0
CATELLUS DEV CORP COM	COMMON	149111106	1571	90000	SH		SOLE		90000	0	0
CATERPILLAR INC	COMMON	149123101	876	17500	SH		SOLE		17500	0	0
CBL & ASSOC PPTYS INC	COMMON	124830100	1129	36800	SH		SOLE		36800	0	0
CHATEAU CMNTYS INC CO	COMMON	161726104	1570	50000	SH		SOLE		50000	0	0
CHELSEA PROPERTY GROU	COMMON	163421100	938	20000	SH		SOLE		20000	0	0
CHEVRON CORP	COMMON	166751107	498	5500	SH		SOLE		5300	0	200
CIGNA CORP	COMMON	125509109	450	4700	SH		SOLE		4700	0	0
CINERGY CORP	COMMON	172474108	3845	110000	SH		SOLE		105000	0	5000
CITIGROUP INC.	COMMON	172967101	32706	618971	SH		OTHER		515771	0	103200
CNA FINL CORP	COMMON	126117100	1282	32500	SH		SOLE		32500	0	0
COCA COLA ENTERPRISES	COMMON	191219104	2330	142500	SH		SOLE		120000	0	22500
COLONIAL PPTYS TR COM	COMMON	195872106	2649	86000	SH		SOLE		86000	0	0
COMPAQ COMPUTER CORP	COMMON	204493100	20369	1315000	SH		OTHER		1081000	0	234000
CONAGRA INC	COMMON	205887102	2278	115000	SH		SOLE		82500	0	32500
CONOCO INC - CL A	COMMON	208251306	3102	110000	SH		SOLE		100000	0	10000
CONOCO INC - CL B	COMMON	208251405	18063	625000	SH		OTHER		512000	0	113000
CORE LABORATORIES N V	COMMON	N22717107	6150	328000	SH		OTHER		252600	0	75400
CORNERSTONE RLTY INCO	COMMON	21922V102	1038	89500	SH		SOLE		89500	0	0
CORNING INC	COMMON	219350105	18256	1092500	SH		OTHER		893600	0	198900
COSTCO WHOLESale CORP	COMMON	22160K105	205	5000	SH		SOLE		5000	0	0
CRESCENT R E EQUITIES	COMMON	225756105	10811	440000	SH		SOLE		440000	0	0
CRESCENT R E EQUITIES	CONVERT	225756204	851	45000	SH		SOLE		45000	0	0
CROWN CASTLE INTL COR	COMMON	228227104	779	47500	SH		SOLE		47500	0	0
CVS CORPORATION	COMMON	126650100	7346	190300	SH		OTHER		165800	0	24500
DELTA AIRLINES INC	COMMON	247361108	4518	102500	SH		SOLE		84500	0	18000
DEVELOPERS DIVERSIFIE	COMMON	251591103	2343	127500	SH		SOLE		127500	0	0
DISNEY WALT PRODTNS	COMMON	254687106	303	10500	SH		SOLE		10500	0	0
DONNELLEY R R & SONS	COMMON	257867101	13736	462500	SH		OTHER		356000	0	106500
DOW CHEMICAL	COMMON	260543103	769	23137	SH		SOLE		23137	0	0
DU PONT E I DE NEMOUR	COMMON	263534109	2846	59000	SH		OTHER		56500	0	2500
DUKE ENERGY EQUITY UN	COMMON	264399585	308	12000	SH		SOLE		12000	0	0

DUKE PWR CO	COMMON	264399106	1470	37694	SH	OTHER	35650	0	2044
DUKE REALTY CORPORATI	COMMON	264411505	7654	308000	SH	SOLE	308000	0	0
EASTGROUP PPTYS INC C	COMMON	277276101	1548	68500	SH	SOLE	68500	0	0
EASTMAN KODAK	COMMON	277461109	21823	467500	SH	OTHER	386100	0	81400
EDS INCOME PRIDE 7.25	COMMON	285661203	3083	58500	SH	SOLE	53500	0	5000
EL PASO CORPORATION	COMMON	28336L109	236	4500	SH	SOLE	4500	0	0
ELECTRONIC DATA SYS C	COMMON	285661104	12969	207500	SH	OTHER	181600	0	25900
ENGELHARD CORP	COMMON	292845104	1973	76500	SH	SOLE	44000	0	32500
EQUITY OFFICE PROPERT	COMMON	294741103	36564	1156000	SH	OTHER	1025500	0	130500
EQUITY RESIDENTIAL PP	COMMON	29476L107	34374	607850	SH	OTHER	531950	0	75900
EXELON CORP	COMMON	30161N101	1170	18249	SH	OTHER	17375	0	874
EXXON CORPORATION	COMMON	30231G102	2431	55672	SH	OTHER	55672	0	0
FEDERAL RLTY INVT TR	COMMON	313747206	218	10500	SH	SOLE	10500	0	0
FEDERATED DEPARTMENT	COMMON	31410H101	14875	350000	SH	OTHER	285800	0	64200
FEDEX CORP	COMMON	31428X106	2070	51500	SH	SOLE	51500	0	0
FELCOR LODGING TR INC	COMMON	31430F101	2223	95000	SH	SOLE	95000	0	0
FIRST INDL RLTY TR IN	COMMON	32054K103	3760	117000	SH	SOLE	117000	0	0
FIRST UNION CORP	COMMON	337358105	11356	325000	SH	SOLE	273500	0	51500
FLEETBOSTON FINANCIAL	COMMON	339030108	8580	217500	SH	SOLE	197500	0	20000
FLORIDA EAST COAST IN	COMMON	340632207	1754	49684	SH	SOLE	43332	0	6352
FORD MTR CO DEL COM P	COMMON	345370860	4489	182866	SH	OTHER	157866	0	25000
GABLES RESIDENTIAL TR	COMMON	362418105	749	25000	SH	SOLE	25000	0	0
GATX CORP	COMMON	361448103	702	17500	SH	SOLE	17500	0	0
GENERAL ELECTRIC	COMMON	369604103	10140	208000	SH	OTHER	192400	0	15600
GENERAL GROWTH PPTYS	COMMON	370021107	3346	85000	SH	SOLE	85000	0	0
GENERAL MTRS CORP	COMMON	370442105	5245	81500	SH	OTHER	71000	0	10500
GENERAL MTRS CORP CL	COMMON	370442832	3291	162500	SH	SOLE	162500	0	0
GEORGIA PAC CORP	COMMON	373298108	1550	45790	SH	SOLE	45790	0	0
GILLETTE CO	COMMON	375766102	745	25700	SH	SOLE	25700	0	0
GLAXO PLC SPONSORED A	COMMON	37733W105	4749	84501	SH	OTHER	84501	0	0
GLENBOROUGH RLTY TR I	COMMON	37803P105	1834	95000	SH	SOLE	95000	0	0
GLIMCHER RLTY TR SH B	COMMON	379302102	1117	62400	SH	SOLE	62400	0	0
GMO REIT FD CL III	MUTUAL	362007627	2415	210000	SH	SOLE	210000	0	0
GULF CDA RES LTD ORD	COMMON	40218L305	12150	1500000	SH	OTHER	1264000	0	236000
HALLIBURTON CO	COMMON	406216101	1246	35000	SH	OTHER	35000	0	0
HEALTH CARE REIT INC	COMMON	42217K106	950	40000	SH	SOLE	40000	0	0
HEWLETT PACKARD	COMMON	428236103	3432	120000	SH	SOLE	85000	0	35000
HIGHWOODS PROPERTIES	COMMON	431284108	7475	280500	SH	SOLE	265500	0	15000
HILTON HOTEL CORP	COMMON	432848109	1334	115000	SH	SOLE	82500	0	32500
HONEYWELL INTERNATIONAL	COMMON	438516106	5651	161500	SH	OTHER	144000	0	17500
HOSPITALITY PPTYS TR	COMMON	44106M102	1254	44000	SH	SOLE	44000	0	0
HOST MARRIOTT CORP NE	COMMON	44107P104	4664	372500	SH	SOLE	372500	0	0
INCO LTD	COMMON	453258402	1683	97500	SH	SOLE	80000	0	17500
INGERSOLL RAND CO	COMMON	456866102	1236	30000	SH	SOLE	30000	0	0
INTEL CORP	COMMON	458140100	4107	140400	SH	OTHER	130400	0	10000
INTERMET CORP	COMMON	45881K104	664	117500	SH	SOLE	105000	0	12500
INTERNATIONAL BUSINES	COMMON	459200101	18984	168000	SH	OTHER	140200	0	27800
INTERNATIONAL PAPER C	COMMON	460146103	11503	322200	SH	OTHER	264400	0	57800
INTL RECTIFIER CORP	COMMON	460254105	546	16000	SH	SOLE	16000	0	0
ISTAR FINL INC COM	COMMON	45031U101	705	25000	SH	SOLE	25000	0	0
J.P. MORGAN CHASE & C	COMMON	46625H100	25401	569530	SH	OTHER	474780	0	94750
JDN RLTY CORP COM	COMMON	465917102	819	60250	SH	SOLE	60250	0	0
JOHNSON & JOHNSON	COMMON	478160104	2750	55000	SH	OTHER	53200	0	1800
JP RLTY INC COM	COMMON	46624A106	27011	1102500	SH	OTHER	887000	0	215500
KILROY RLTY CORP COM	COMMON	49427F108	1746	60000	SH	SOLE	60000	0	0
KIMBERLY CLARK	COMMON	494368103	30784	550700	SH	OTHER	457900	0	92800
KOGER EQUITY INC COM	COMMON	500228101	1244	75400	SH	SOLE	75400	0	0
KRAFT FOODS INC-A	COMMON	50075N104	2945	95000	SH	SOLE	90000	0	5000
KROGER CO	COMMON	501044101	22000	880000	SH	OTHER	743500	0	136500
LA QUINTA PROPERTIES	COMMON	50419Q409	285	55000	SH	SOLE	55000	0	0
LIBERTY PPTY TR SH BE	COMMON	531172104	7042	237900	SH	SOLE	237900	0	0
LILLY ELI & CO	COMMON	532457108	2501	33800	SH	OTHER	29800	0	4000
LOCKHEED MARTIN CORP	COMMON	539830109	7132	192500	SH	SOLE	139500	0	53000
LSI LOGIC CORP	COMMON	502161102	1786	95000	SH	SOLE	82500	0	12500
LUCENT TECHNOLOGY	COMMON	549463107	1550	250000	SH	SOLE	212500	0	37500
MACERICH CO COM	COMMON	554382101	1302	52500	SH	SOLE	52500	0	0
MACK CALI RLTY CORP C	COMMON	554489104	22175	778600	SH	OTHER	694400	0	84200
MANPOWER INC COM	COMMON	56418H100	894	29900	SH	OTHER	23900	0	6000
MERCK & CO	COMMON	589331107	12073	188900	SH	SOLE	163900	0	25000
METROMEDIA FIBER NETW	COMMON	591689104	1173	575000	SH	SOLE	420000	0	155000
MID-AMER APT CMNTYS I	COMMON	59522J103	512	20000	SH	SOLE	20000	0	0
MILLS CORP COM	COMMON	601148109	2202	89500	SH	SOLE	89500	0	0
MITCHELL ENERGY & DEV	COMMON	606592202	971	21000	SH	OTHER	20000	0	1000
MOTOROLA INC	COMMON	620076109	12461	752500	SH	SOLE	619500	0	133000
MYLAN LABS INC	COMMON	628530107	1125	40000	SH	OTHER	39500	0	500
NESTLES ADR	FOREIGN	641069406	8083	152500	SH	OTHER	127500	0	25000
NEW PLAN EXCEL RLTY T	COMMON	648053106	1357	88700	SH	SOLE	88700	0	0
NEW YORK TIMES CO CLA	COMMON	650111107	378	9000	SH	SOLE	9000	0	0
NIAGARA MOHAWK HOLIDN	COMMON	653520106	2654	150000	SH	SOLE	125000	0	25000
NOBLE AFFILIATES	COMMON	654894104	300	8475	SH	SOLE	8475	0	0
NORTEL NETWORKS CORP	COMMON	656568102	11590	1275000	SH	SOLE	1077000	0	198000
NORTHWEST AIRLINES CO	COMMON	667280101	5997	237500	SH	SOLE	192500	0	45000
OCCIDENTAL PETE CORP	COMMON	674599105	22796	857300	SH	OTHER	691300	0	166000
OLIN CORP	COMMON	680665205	9514	560000	SH	OTHER	452500	0	107500
PALL CORP	COMMON	696429307	10647	452500	SH	OTHER	371000	0	81500

PARAMETRIC TECHNOLOGY	COMMON	699173100	3567	255000	SH	OTHER	216000	0	39000
PARKER HANNIFIN CORP	COMMON	701094104	424	10000	SH	SOLE	10000	0	0
PARKWAY PPTYS INC SHS	COMMON	70159Q104	2996	85000	SH	SOLE	85000	0	0
PEPSI BOTTLING GROUP	COMMON	713409100	6416	160000	SH	OTHER	137200	0	22800
PETROLEO BRASILEIRO S	COMMON	71654V408	15925	612500	SH	SOLE	509000	0	103500
PHILLIPS PETE CO	COMMON	718507106	285	5000	SH	SOLE	5000	0	0
PINNACLE HLDGS INC CO	COMMON	72346N101	105	17500	SH	SOLE	17500	0	0
PITNEY BOWES INC	COMMON	724479100	9688	230000	SH	SOLE	205000	0	25000
PLACER DOME INC	COMMON	725906101	245	25000	SH	SOLE	25000	0	0
PRENTISS PPTYS TR SH	COMMON	740706106	3945	150000	SH	SOLE	150000	0	0
PROLOGIS TR SH BEN IN	COMMON	743410102	3408	150000	SH	SOLE	150000	0	0
PS BUSINESS PKS INC C	COMMON	69360J107	238	8500	SH	SOLE	8500	0	0
PUBLIC STORAGE INC CO	COMMON	74460D109	1266	42700	SH	SOLE	42700	0	0
QUESTAR CORP	COMMON	748356102	5509	222500	SH	OTHER	175000	0	47500
QWEST COMM INTL INC S	COMMON	749121109	441	13836	SH	OTHER	12973	0	863
RAYTHEON 8.250% 05/15	CONVERT	755111606	5525	112500	SH	SOLE	102500	0	10000
RAYTHEON CO NEW COM	COMMON	755111507	1261	47500	SH	SOLE	47500	0	0
RECKSON ASSOCS RLTY C	COMMON	75621K304	825	33517	SH	SOLE	33517	0	0
RECKSON ASSOCS RLTY C	COMMON	75621K106	6728	292500	SH	SOLE	250700	0	41800
RECKSON PFD A	COMMON	75621K205	1447	62500	SH	SOLE	62500	0	0
RELIANT ENERGY INC	COMMON	75952J108	1915	59469	SH	OTHER	59469	0	0
REUTERS GROUP PLC-SPO	COMMON	76132M102	342	4400	SH	SOLE	4400	0	0
ROCKWELL INTL CORP NE	COMMON	773903109	7052	185000	SH	SOLE	156500	0	28500
ROUSE CO	COMMON	779273101	2579	90000	SH	SOLE	90000	0	0
RYDER SYS INC	COMMON	783549108	5243	267500	SH	SOLE	202100	0	65400
SAFECO CORP	COMMON	786429100	369	12500	SH	SOLE	12500	0	0
SAKS INC	COMMON	79377W108	3024	315000	SH	SOLE	239500	0	75500
SARA LEE CORP	COMMON	803111103	975	51500	SH	SOLE	46500	0	5000
SBC COMMUNICATIONS, I	COMMON	78387G103	4093	102170	SH	OTHER	88770	0	13400
SCHERING PLOUGH CORP	COMMON	806605101	754	20800	SH	SOLE	15800	0	5000
SCHLUMBERGER	COMMON	806857108	1316	25000	SH	SOLE	25000	0	0
SEMPRA ENERGY COM	COMMON	816851109	1148	41973	SH	OTHER	40973	0	1000
SHURGARD STORAGE CTRS	COMMON	82567D104	469	15000	SH	SOLE	15000	0	0
SIMON PPTY GROUP INC	COMMON	828806109	1573	52500	SH	SOLE	52500	0	0
SL GREEN RLTY CORP CO	COMMON	78440X101	1258	41500	SH	SOLE	41500	0	0
SMITH CHARLES E RES R	COMMON	832197107	1585	31600	SH	SOLE	31600	0	0
SOUTHERN CO	COMMON	842587107	1569	67500	SH	SOLE	67500	0	0
SOUTHWEST AIRLS CO	COMMON	844741108	513	27748	SH	OTHER	27748	0	0
SPDR TR UNIT SER 1	COMMON	78462F103	7663	62500	SH	SOLE	62500	0	0
SPIEKER PPTYS INC COM	COMMON	848497103	4796	80000	SH	SOLE	80000	0	0
SPRINT CORP COM	COMMON	852061100	62687	2934800	SH	OTHER	2442300	0	492500
SPRINT CORP PCS GROUP	COMMON	852061506	2777	115000	SH	SOLE	92500	0	22500
ST JOE CO COM	COMMON	790148100	8102	301300	SH	OTHER	242600	0	58700
ST PAUL COS INC	COMMON	792860108	215	4250	SH	SOLE	4250	0	0
STAPLES INC	COMMON	855030102	10154	635000	SH	SOLE	529000	0	106000
STARWOOD HOTELS & RES	COMMON	85590A203	5219	140000	SH	SOLE	140000	0	0
STORAGE TECHNOLOGY CO	COMMON	862111200	16822	1222500	SH	SOLE	992500	0	230000
SUMMIT PPTYS INC COM	COMMON	866239106	15897	592500	SH	OTHER	507300	0	85200
SUNTRUST BANKS INC	COMMON	867914103	311	4800	SH	SOLE	4800	0	0
TAUBMAN CTRS INC COM	COMMON	876664103	350	25000	SH	SOLE	25000	0	0
TENET HEALTH CARE	COMMON	88033G100	1677	32500	SH	OTHER	20000	0	12500
TEXACO INC	COMMON	881694103	13154	197500	SH	OTHER	174200	0	23300
THOMAS & BETTS CORP	COMMON	884315102	3862	175000	SH	SOLE	132500	0	42500
TOYS R US	COMMON	892335100	22399	905000	SH	OTHER	751100	0	153900
TRIZEC HAHN CORP SUB	COMMON	896938107	8657	475900	SH	SOLE	473400	0	2500
TRW INC	COMMON	872649108	513	12500	SH	SOLE	12500	0	0
TXU CORP	COMMON	873168108	40600	842500	SH	OTHER	690500	0	152000
TXU CORP INCOME PRIDE	CONVERT	873168207	1423	27500	SH	SOLE	22500	0	5000
U S BANCORP	COMMON	902973304	7350	322500	SH	OTHER	272500	0	50000
UAL CORP COM	COMMON	902549500	1055	30000	SH	SOLE	25000	0	5000
UNION PAC CAP TR CV P	CONVERT	907824403	5883	125000	SH	SOLE	122500	0	2500
UNISYS CORP	COMMON	909214108	3199	217500	SH	SOLE	171500	0	46000
UNITED DOMINION RLTY	COMMON	910197102	6529	455000	SH	SOLE	420500	0	34500
UNITED TECHNOLOGIES C	COMMON	913017109	5018	68500	SH	OTHER	63500	0	5000
UNOCAL CORP	COMMON	915289102	50986	1493000	SH	OTHER	1259200	0	233800
UNOCAL CORP 6.25% TRU	CONVERT	91528T207	6474	135949	SH	SOLE	111189	0	24760
USG CORP	COMMON	903293405	53	12500	SH	SOLE	12500	0	0
USX MARATHON GROUP CO	COMMON	902905827	13640	462200	SH	OTHER	387700	0	74500
VERIZON COMMUNICATION	COMMON	92343V104	39593	740051	SH	OTHER	616251	0	123800
VIACOM INC COM NON VT	COMMON	925524308	423	8175	SH	SOLE	8175	0	0
VINTAGE PETE INC	COMMON	927460105	1683	90000	SH	SOLE	72500	0	17500
VISHAY INTERTECHNOLOG	COMMON	928298108	3910	170000	SH	SOLE	137500	0	32500
VORNADO RLTY TR COM	COMMON	929042109	8491	217500	SH	SOLE	217500	0	0
WAL MART STORES INC	COMMON	9311422103	5319	109000	SH	OTHER	95000	0	14000
WASHINGTON MUT INC CO	COMMON	939322103	19864	529000	SH	OTHER	428750	0	100250
WASTE MANAGEMENT INC	COMMON	94106L109	25966	842500	SH	SOLE	665000	0	177500
WELLS FARGO NEW	COMMON	949746101	14976	322550	SH	OTHER	310050	0	12500
WEYERHAEUSER CO	COMMON	962166104	1421	25850	SH	OTHER	20850	0	5000
WILLIAMS COMMUNICATIO	COMMON	969455104	2539	855000	SH	SOLE	730000	0	125000
WILLIS GROUP HOLDINGS	COMMON	966655108	976	55000	SH	SOLE	55000	0	0
WORLDCOM INC GA NEW C	COMMON	98157D106	17076	1202500	SH	OTHER	1002500	0	200000
WORLDCOM INC-MCI GROU	COMMON	98157D304	602	37400	SH	OTHER	31900	0	5500
WYNDHAM INTL INC CL A	COMMON	983101106	808	323000	SH	SOLE	323000	0	0
W-H ENERGY SVCS INC C	COMMON	9.29E+112	2233	117500	SH	OTHER	117500	0	0
XCEL ENERGY INC	COMMON	98389B100	4125	145000	SH	SOLE	129000	0	16000

XEROX CORP	COMMON	984121103	203	21200	SH	OTHER	21200	0	0
1ST SOURCE CORP	COM	336901103	470	16784	SH	SOLE	16784	0	0
21ST CENTY INS GROUP	COM	90130N103	260	14000	SH	SOLE	14000	0	0
3COM CORP	COM	885535104	771	162400	SH	SOLE	162400	0	0
99 CENTS ONLY STORES	COM	65440K106	855	28550	SH	SOLE	28550	0	0
A D C TELECOMMUNICATIONS	COM	000886101	91	13800	SH	SOLE	13800	0	0
ABBOTT LABS	COM	002824100	48615	1012804	SH	SOLE	1012804	0	0
ABERCROMBIE & FITCH CO	CL A	002896207	12728	285900	SH	SOLE	285900	0	0
ACCREDO HEALTH INC	COM	00437V104	2217	59600	SH	SOLE	59600	0	0
ACTEL CORP	COM	004934105	479	19500	SH	SOLE	19500	0	0
ACTUATE CORP	COM	00508B102	1652	173000	SH	SOLE	173000	0	0
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	562	137000	SH	SOLE	137000	0	0
ADEPT TECHNOLOGY INC	COM	006854103	491	49600	SH	SOLE	49600	0	0
ADMINISTAFF INC	COM	007094105	1217	46800	SH	SOLE	46800	0	0
ADOBE SYS INC	COM	00724F101	400	8500	SH	SOLE	8500	0	0
ADVANCEPCS	COM	00790K109	5047	78800	SH	SOLE	78800	0	0
ADVENT SOFTWARE INC	COM	007974108	1003	15800	SH	SOLE	15800	0	0
AEROFLEX INC	COM	007768104	2117	201650	SH	SOLE	201650	0	0
AETNA INC NEW	COM	00817Y108	15147	585058	SH	SOLE	585058	0	0
AFFILIATED COMPUTER SERVICES	CL A	008190100	9665	134400	SH	SOLE	134400	0	0
AGCO CORP	COM	001084102	931	101700	SH	SOLE	101700	0	0
AIR PRODS & CHEMS INC	COM	009158106	6002	131200	SH	SOLE	131200	0	0
AIRBORNE INC	COM	009269101	483	41700	SH	SOLE	41700	0	0
AIRGAS INC	COM	009363102	239	20100	SH	SOLE	20100	0	0
AIRTRAN HLDGS INC	COM	00949P108	1175	114600	SH	SOLE	114600	0	0
AK STL HLDG CORP	COM	001547108	602	48000	SH	SOLE	48000	0	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	777	84700	SH	SOLE	84700	0	0
ALASKA AIR GROUP INC	COM	011659109	355	12300	SH	SOLE	12300	0	0
ALBANY MOLECULAR RESH INC	COM	012423109	2132	56100	SH	SOLE	56100	0	0
ALBEMARLE CORP	COM	012653101	820	35400	SH	SOLE	35400	0	0
ALBERTSONS INC	COM	013104104	24117	804183	SH	SOLE	804183	0	0
ALCOA INC	COM	013817101	3609	91600	SH	SOLE	91600	0	0
ALLEGHENY ENERGY INC	COM	017361106	7348	152300	SH	SOLE	152300	0	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2142	118400	SH	SOLE	118400	0	0
ALLERGAN INC	COM	018490102	769	9152	SH	SOLE	9152	0	0
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	403	179100	SH	SOLE	179100	0	0
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	636	52900	SH	SOLE	52900	0	0
ALLIANT TECHSYSTEMS INC	COM	018804104	2639	29350	SH	SOLE	29350	0	0
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	5158	276100	SH	SOLE	276100	0	0
ALLMERICA FINL CORP	COM	019754100	1914	33279	SH	SOLE	33279	0	0
ALLSTATE CORP	COM	020002101	68910	1566500	SH	SOLE	1566500	0	0
ALTERA CORP	COM	021441100	24653	850100	SH	SOLE	850100	0	0
AMBAC FINL GROUP INC	COM	023139108	8806	151300	SH	SOLE	151300	0	0
AMERCO	COM	023586100	290	13000	SH	SOLE	13000	0	0
AMEREN CORP	COM	023608102	5312	124400	SH	SOLE	124400	0	0
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	7014	336250	SH	SOLE	336250	0	0
AMERICA WEST HLDG CORP	CL B	023657208	369	37000	SH	SOLE	37000	0	0
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	1769	50200	SH	SOLE	50200	0	0
AMERICAN ELEC PWR INC	COM	025537101	8581	185860	SH	SOLE	185860	0	0
AMERICAN EXPRESS CO	COM	025816109	544	14012	SH	SOLE	14012	0	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	1119	37300	SH	SOLE	37300	0	0
AMERICAN GENERAL CORP	COM	026351106	7687	165500	SH	SOLE	165500	0	0
AMERICAN GREETINGS CORP	CL A	026375105	1104	100400	SH	SOLE	100400	0	0
AMERICAN HOME PRODS CORP	COM	026609107	4553	77500	SH	SOLE	77500	0	0
AMERICAN INTL GROUP INC	COM	026874107	557	6548	SH	SOLE	6548	0	0
AMERICAN NATL INS CO	COM	028591105	1525	20400	SH	SOLE	20400	0	0
AMERICAN PWR CONVERSION CORP	COM	029066107	2430	154300	SH	SOLE	154300	0	0
AMERICAN STD COS INC DEL	COM	029712106	511	8500	SH	SOLE	8500	0	0
AMERICREDIT CORP	COM	03060R101	8395	161600	SH	SOLE	161600	0	0
AMERIPATH INC	COM	03071D109	4304	146900	SH	SOLE	146900	0	0
AMERISOURCE HEALTH CORP	CL A	03071P102	5092	92000	SH	SOLE	92000	0	0
AMETEK INC NEW	COM	031100100	712	23300	SH	SOLE	23300	0	0
AMGEN INC	COM	031162100	521	8592	SH	SOLE	8592	0	0
AMR CORP	COM	001765106	22287	616852	SH	SOLE	616852	0	0
ANADARKO PETE CORP	COM	032511107	3418	63400	SH	SOLE	63400	0	0
ANALYSTS INTL CORP	COM	032681108	91	20500	SH	SOLE	20500	0	0
ANAREN MICROWAVE INC	COM	032744104	1384	69200	SH	SOLE	69200	0	0
ANCHOR GAMING	COM	033037102	2850	44100	SH	SOLE	44100	0	0
ANGLO AMERN PLC	ADR	03485P102	190	12666	SH	SOLE	12666	0	0
ANGLOGOLD LTD	SPONSORED ADR	035128206	4501	251300	SH	SOLE	251300	0	0
ANHEUSER BUSCH COS INC	COM	035229103	1483	35992	SH	SOLE	35992	0	0
ANN TAYLOR STORES CORP	COM	036115103	852	23800	SH	SOLE	23800	0	0
AOL TIME WARNER INC	COM	00184A105	4325	81596	SH	SOLE	81596	0	0
APPLEBEES INTL INC	COM	037899101	1291	40350	SH	SOLE	40350	0	0
APPLIED MATLS INC	COM	038222105	1776	36172	SH	SOLE	36172	0	0
APRIA HEALTHCARE GROUP INC	COM	037933108	1506	52200	SH	SOLE	52200	0	0
ARCH COAL INC	COM	039380100	1719	66430	SH	SOLE	66430	0	0
ARCHER DANIELS MIDLAND CO	COM	039483102	4348	333200	SH	SOLE	333200	0	0
ARCTIC CAT INC	COM	039670104	569	39225	SH	SOLE	39225	0	0
ARDEN RLTY INC	COM	039793104	658	24644	SH	SOLE	24644	0	0
AREMISOFT CORP DEL	COM	040026106	2801	172900	SH	SOLE	172900	0	0
ARGONAUT GROUP INC	COM	040157109	444	22100	SH	SOLE	22100	0	0
ARGOSY GAMING CO	COM	040228108	1727	62200	SH	SOLE	62200	0	0
ARKANSAS BEST CORP DEL	COM	040790107	583	25300	SH	SOLE	25300	0	0

ARROW ELECTRS INC	COM		042735100	3583	147500	SH	SOLE	147500	0	0
ARROW INTL INC	COM		042764100	783	20400	SH	SOLE	20400	0	0
ARTESYN TECHNOLOGIES INC	COM		043127109	1281	99300	SH	SOLE	99300	0	0
ARVINMERITOR INC	COM		043353101	564	33675	SH	SOLE	33675	0	0
ASHLAND INC	COM		044204105	4018	100200	SH	SOLE	100200	0	0
ASPEN TECHNOLOGY INC	COM		045327103	1836	75850	SH	SOLE	75850	0	0
ASSOCIATED BANC CORP	COM		045487105	842	23400	SH	SOLE	23400	0	0
ASTORIA FINL CORP	COM		046265104	4032	73300	SH	SOLE	73300	0	0
AT&T CORP	COM		001957109	65201	2963677	SH	SOLE	2963677	0	0
AT&T CORP	COM	LIB GRP A	001957208	1181	67500	SH	SOLE	67500	0	0
ATMI INC	COM		00207R101	789	26300	SH	SOLE	26300	0	0
ATS MED INC	COM		002083103	663	44000	SH	SOLE	44000	0	0
AUTODESK INC	COM		052769106	2107	56500	SH	SOLE	56500	0	0
AUTOLIV INC	COM		052800109	539	31200	SH	SOLE	31200	0	0
AUTONATION INC	COM		05329W102	4389	378400	SH	SOLE	378400	0	0
AUTOZONE INC	COM		053332102	14147	377243	SH	SOLE	377243	0	0
AVID TECHNOLOGY INC	COM		05367P100	447	28500	SH	SOLE	28500	0	0
AVIRON	COM		053762100	2195	38500	SH	SOLE	38500	0	0
AVISTA CORP	COM		05379B107	1183	59200	SH	SOLE	59200	0	0
AVNET INC	COM		053807103	1807	80608	SH	SOLE	80608	0	0
AXCELIS TECHNOLOGIES INC	COM		054540109	878	59345	SH	SOLE	59345	0	0
AXT INC	COM		00246W103	1439	53900	SH	SOLE	53900	0	0
AZTAR CORP	COM		054802103	574	47400	SH	SOLE	47400	0	0
BAKER HUGHES INC	COM		057224107	6633	197996	SH	SOLE	197996	0	0
BALDWIN & LYONS INC	CL B		057755209	496	23600	SH	SOLE	23600	0	0
BALL CORP	COM		058498106	1774	37300	SH	SOLE	37300	0	0
BALLY TOTAL FITNESS HLDG CORP	COM		05873K108	1516	51200	SH	SOLE	51200	0	0
BANCO SANTANDER CHILE	SPON ADR SER A		05965F108	1207	69700	SH	SOLE	69700	0	0
BANCO SANTIAGO	SP ADR REP COM		05965L105	2981	130700	SH	SOLE	130700	0	0
BANCWEST CORP NEW	COM		059790105	1861	54100	SH	SOLE	54100	0	0
BANDAG INC	COM		059815100	658	24100	SH	SOLE	24100	0	0
BANK MONTREAL QUE	COM		063671101	2224	130700	SH	SOLE	130700	0	0
BANK OF AMERICA CORPORATION	COM		060505104	102427	1706257	SH	SOLE	1706257	0	0
BANK ONE CORP	COM		06423A103	50084	1398982	SH	SOLE	1398982	0	0
BANKNORTH GROUP INC NEW	COM		06646R107	2032	89700	SH	SOLE	89700	0	0
BANTA CORP	COM		066821109	1320	45050	SH	SOLE	45050	0	0
BARNES GROUP INC	COM		067806109	558	22600	SH	SOLE	22600	0	0
BARR LABS INC	COM		068306109	2927	42300	SH	SOLE	42300	0	0
BARRA INC	COM		068313105	1243	31750	SH	SOLE	31750	0	0
BARRETT RES CORP	COM	PAR \$0.01	068480201	1864	31600	SH	SOLE	31600	0	0
BAY VIEW CAP CORP DEL	COM		07262L101	314	41993	SH	SOLE	41993	0	0
BB&T CORP	COM		054937107	6338	172700	SH	SOLE	172700	0	0
BEA SYS INC	COM		073325102	1084	35300	SH	SOLE	35300	0	0
BEAR STEARNS COS INC	COM		073902108	16234	275297	SH	SOLE	275297	0	0
BED BATH & BEYOND INC	COM		075896100	19896	637700	SH	SOLE	637700	0	0
BELDEN INC	COM		077459105	564	21100	SH	SOLE	21100	0	0
BELLSOUTH CORP	COM		079860102	20455	507946	SH	SOLE	507946	0	0
BENCHMARK ELECTRS INC	COM		08160H101	870	35700	SH	SOLE	35700	0	0
BERGEN BRUNSWIG CORP	CL A		083739102	4215	219300	SH	SOLE	219300	0	0
BERKLEY W R CORP	COM		084423102	2858	69000	SH	SOLE	69000	0	0
BETHLEHEM STL CORP	COM		087509105	400	198200	SH	SOLE	198200	0	0
BEVERLY ENTERPRISES INC	COM	NEW	087851309	4539	424201	SH	SOLE	424201	0	0
BHC COMMUNICATIONS INC	CL A		055448104	222	1600	SH	SOLE	1600	0	0
BIG LOTS INC	COM		089302103	854	62400	SH	SOLE	62400	0	0
BINDVIEW DEV CORP	COM		090327107	27	12600	SH	SOLE	12600	0	0
BIOPURE CORP	CL A		09065H105	786	29800	SH	SOLE	29800	0	0
BIOSITE DIAGNOSTICS INC	COM		090945106	1057	23600	SH	SOLE	23600	0	0
BJ SVCS CO	COM		055482103	679	23400	SH	SOLE	23400	0	0
BLACK & DECKER CORP	COM		091797100	766	19400	SH	SOLE	19400	0	0
BLACK BOX CORP DEL	COM		091826107	2492	37000	SH	SOLE	37000	0	0
BLACK HILLS CORP	COM		092113109	2016	50100	SH	SOLE	50100	0	0
BLACKROCK INC	CL A		09247X101	1114	32500	SH	SOLE	32500	0	0
BMC SOFTWARE INC	COM		055921100	33884	1503300	SH	SOLE	1503300	0	0
BOB EVANS FARMS INC	COM		096761101	1062	59000	SH	SOLE	59000	0	0
BOEING CO	COM		097023105	30636	551000	SH	SOLE	551000	0	0
BOK FINL CORP	COM	NEW	05561Q201	851	31653	SH	SOLE	31653	0	0
BORG WARNER INC	COM		099724106	1424	28700	SH	SOLE	28700	0	0
BOSTON PROPERTIES INC	COM		101121101	387	9469	SH	SOLE	9469	0	0
BOSTON SCIENTIFIC CORP	COM		101137107	24708	1453400	SH	SOLE	1453400	0	0
BOWNE & CO INC	COM		103043105	1043	90700	SH	SOLE	90700	0	0
BOYKIN LODGING CO	COM		103430104	528	40900	SH	SOLE	40900	0	0
BP PLC	SPONSORED ADR		055622104	342	6870	SH	SOLE	6870	0	0
BRASCAN CORP	CL A LTD VT SH		10549P606	1399	124200	SH	SOLE	124200	0	0
BRAZIL FD INC	COM		105759104	279	18400	SH	SOLE	18400	0	0
BRINKER INTL INC	COM		109641100	910	35200	SH	SOLE	35200	0	0
BRIO TECHNOLOGY INC	COM		109704106	604	82700	SH	SOLE	82700	0	0
BRISTOL MYERS SQUIBB CO	COM		110122108	100310	1917966	SH	SOLE	1917966	0	0
BROADWING INC	COM		111620100	391	16000	SH	SOLE	16000	0	0
BROCADE COMMUNICATIONS SYS INC	COM		111621108	431	9800	SH	SOLE	9800	0	0
BROWN & BROWN INC	COM		115236101	747	17800	SH	SOLE	17800	0	0
BROWN SHOE INC NEW	COM		115736100	352	19500	SH	SOLE	19500	0	0
BROWN TOM INC	COM	NEW	115660201	1111	46300	SH	SOLE	46300	0	0
BRUNSWICK CORP	COM		117043109	4109	171000	SH	SOLE	171000	0	0
BURLINGTON COAT FACTORY	COM		121579106	861	43040	SH	SOLE	43040	0	0
BURLINGTON NORTHN SANTA FE CP	COM		12189T104	29051	958773	SH	SOLE	958773	0	0

BURLINGTON RES INC	COM	122014103	3355	84400	SH	SOLE	84400	0	0
C&D TECHNOLOGIES INC	COM	124661109	2080	67100	SH	SOLE	67100	0	0
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	814	50400	SH	SOLE	50400	0	0
CABLETRON SYS INC	COM	126920107	622	27200	SH	SOLE	27200	0	0
CABOT CORP	COM	127055101	1470	40800	SH	SOLE	40800	0	0
CABOT OIL & GAS CORP	CL A	127097103	952	39000	SH	SOLE	39000	0	0
CADENCE DESIGN SYSTEM INC	COM	127387108	205	11000	SH	SOLE	11000	0	0
CAL DIVE INTL INC	COM	127914109	1100	44700	SH	SOLE	44700	0	0
CALLAWAY GOLF CO	COM	131193104	2770	175300	SH	SOLE	175300	0	0
CALPINE CORP	COM	131347106	1123	29700	SH	SOLE	29700	0	0
CAMBIOR INC	COM	13201L103	343	929500	SH	SOLE	929500	0	0
CAMECO CORP	COM	13321L108	310	22600	SH	SOLE	22600	0	0
CAMPBELL SOUP CO	COM	134429109	4926	191300	SH	SOLE	191300	0	0
CANADIAN PAC LTD NEW	COM	135923100	289	11300	SH	SOLE	11300	0	0
CAPITAL ONE FINL CORP	COM	14040H105	728	12100	SH	SOLE	12100	0	0
CARBO CERAMICS INC	COM	140781105	952	25700	SH	SOLE	25700	0	0
CARDINAL HEALTH INC	COM	14149Y108	29794	431800	SH	SOLE	431800	0	0
CAREER EDUCATION CORP	COM	141665109	3894	65000	SH	SOLE	65000	0	0
CAREMARK RX INC	COM	141705103	4683	284700	SH	SOLE	284700	0	0
CARLISLE COS INC	COM	142339100	767	22000	SH	SOLE	22000	0	0
CARNIVAL CORP	COM	143658102	1354	44100	SH	SOLE	44100	0	0
CARPENTER TECHNOLOGY CORP	COM	144285103	803	27400	SH	SOLE	27400	0	0
CARRAMERICA RLTY CORP	COM	144418100	629	20623	SH	SOLE	20623	0	0
CARREKER CORP	COM	144433109	2771	128900	SH	SOLE	128900	0	0
CASH AMER INTL INC	COM	14754D100	309	36300	SH	SOLE	36300	0	0
CATALINA MARKETING CORP	COM	148867104	1977	64800	SH	SOLE	64800	0	0
CATERPILLAR INC DEL	COM	149123101	16867	337000	SH	SOLE	337000	0	0
CATO CORP NEW	CL A	149205106	355	18200	SH	SOLE	18200	0	0
CB RICHARD ELLIS SVCS INC	COM	12489L108	225	14300	SH	SOLE	14300	0	0
CBL & ASSOC PPTYS INC	COM	124830100	476	15503	SH	SOLE	15503	0	0
CBRL GROUP INC	COM	12489V106	4073	240300	SH	SOLE	240300	0	0
CDW COMPUTER CTRS INC	COM	125129106	492	12400	SH	SOLE	12400	0	0
CEC ENTMT INC	COM	125137109	2285	46300	SH	SOLE	46300	0	0
CELERITEK INC	COM	150926103	402	26900	SH	SOLE	26900	0	0
CELL THERAPEUTICS INC	COM	150934107	2043	73900	SH	SOLE	73900	0	0
CEMEX S A	SPON ADR 5 ORD	151290889	3424	129200	SH	SOLE	129200	0	0
CENDANT CORP	COM	151313103	5029	257898	SH	SOLE	257898	0	0
CENTEX CORP	COM	152312104	7021	172300	SH	SOLE	172300	0	0
CENTILLIUM COMMUNICATIONS INC	COM	152319109	285	11500	SH	SOLE	11500	0	0
CEPHALON INC	COM	156708109	204	2891	SH	SOLE	2891	0	0
CERIDIAN CORP NEW	COM	156779100	7910	412600	SH	SOLE	412600	0	0
CERNER CORP	COM	156782104	2650	63100	SH	SOLE	63100	0	0
CH ENERGY GROUP INC	COM	12541M102	686	15600	SH	SOLE	15600	0	0
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	6307	270100	SH	SOLE	270100	0	0
CHARTER ONE FINL INC	COM	160903100	7607	238460	SH	SOLE	238460	0	0
CHESAPEAKE CORP	COM	165159104	351	14200	SH	SOLE	14200	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	1404	206400	SH	SOLE	206400	0	0
CHEVRON CORPORATION	COM	166751107	7022	77588	SH	SOLE	77588	0	0
CHICOS FAS INC	COM	168615102	2789	93750	SH	SOLE	93750	0	0
CHILDRENS PL RETAIL STORES INC	COM	168905107	1769	66000	SH	SOLE	66000	0	0
CHILE FD INC	COM	168834109	211	22000	SH	SOLE	22000	0	0
CHIQUITA BRANDS INTL INC	COM	170032106	171	120700	SH	SOLE	120700	0	0
CHUBB CORP	COM	171232101	247	3188	SH	SOLE	3188	0	0
CHURCH & DWIGHT INC	COM	171340102	1504	59100	SH	SOLE	59100	0	0
CIENA CORP	COM	171779101	600	15800	SH	SOLE	15800	0	0
CIGNA CORP	COM	125509109	7441	77658	SH	SOLE	77658	0	0
CINERGY CORP	COM	172474108	6123	175200	SH	SOLE	175200	0	0
CINTAS CORP	COM	172908105	476	10300	SH	SOLE	10300	0	0
CIRRUS LOGIC INC	COM	172755100	1508	65500	SH	SOLE	65500	0	0
CISCO SYS INC	COM	17275R102	9925	545312	SH	SOLE	545312	0	0
CITIGROUP INC	COM	172967101	1189	22507	SH	SOLE	22507	0	0
CITIZENS BKG CORP MICH	COM	174420109	916	31300	SH	SOLE	31300	0	0
CITIZENS COMMUNICATIONS CO	COM	17453B101	170	14140	SH	SOLE	14140	0	0
CLAIRES STORES INC	COM	179584107	538	27800	SH	SOLE	27800	0	0
CLAYTON HOMES INC	COM	184190106	1871	119012	SH	SOLE	119012	0	0
CLEVELAND CLIFFS INC	COM	185896107	751	40600	SH	SOLE	40600	0	0
CLOSURE MED CORP	COM	189093107	600	26100	SH	SOLE	26100	0	0
CMGI INC	COM	125750109	493	164300	SH	SOLE	164300	0	0
CMS ENERGY CORP	COM	125896100	5946	213500	SH	SOLE	213500	0	0
CNA FINL CORP	COM	126117100	5778	146452	SH	SOLE	146452	0	0
CNF INC	COM	12612W104	1093	38700	SH	SOLE	38700	0	0
COCA COLA CO	COM	191216100	18914	420300	SH	SOLE	420300	0	0
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	1163	27400	SH	SOLE	27400	0	0
COHERENT INC	COM	192479103	1921	53100	SH	SOLE	53100	0	0
COHU INC	COM	192576106	254	11300	SH	SOLE	11300	0	0
COINSTAR INC	COM	19259P300	1308	58800	SH	SOLE	58800	0	0
COLGATE PALMOLIVE CO	COM	194162103	307	5200	SH	SOLE	5200	0	0
COLONIAL BANCGROUP INC	COM	195493309	498	34600	SH	SOLE	34600	0	0
COLUMBIA SPORTSWEAR CO	COM	198516106	1729	33900	SH	SOLE	33900	0	0
COMDISCO INC	COM	200336105	61	45900	SH	SOLE	45900	0	0
COMERICA INC	COM	200340107	16531	287000	SH	SOLE	287000	0	0
COMINCO LTD	COM	200435105	242	18900	SH	SOLE	18900	0	0
COMMERCE BANCSHARES INC	COM	200525103	988	26765	SH	SOLE	26765	0	0
COMMERCE GROUP INC MASS	COM	200641108	1104	30000	SH	SOLE	30000	0	0
COMMERCIAL FEDERAL CORPORATION	COM	201647104	1451	62800	SH	SOLE	62800	0	0



COMMERCIAL METALS CO	COM	201723103	522	16300	SH	SOLE	16300	0	0
COMMERCIAL NET LEASE RLTY INC	COM	202218103	802	56300	SH	SOLE	56300	0	0
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	13784	588066	SH	SOLE	588066	0	0
COMPANIA DE TELECOMUNICS CHILE	SPON ADR NEW	204449300	1563	111000	SH	SOLE	111000	0	0
COMPAQ COMPUTER CORP	COM	204493100	8349	545000	SH	SOLE	545000	0	0
COMPASS BANCSHARES INC	COM	20449H109	3101	117000	SH	SOLE	117000	0	0
COMPUCREDIT CORP	COM	20478N100	422	38200	SH	SOLE	38200	0	0
COMPUTER ASSOC INTL INC	COM	204912109	48938	1359400	SH	SOLE	1359400	0	0
COMPUWARE CORP	COM	205638109	8282	592000	SH	SOLE	592000	0	0
COMSTOCK RES INC	COM NEW	205768203	1243	121300	SH	SOLE	121300	0	0
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	640	11200	SH	SOLE	11200	0	0
CONAGRA FOODS INC	COM	205887102	11518	581400	SH	SOLE	581400	0	0
CONCORD CAMERA CORP	COM	206156101	440	74600	SH	SOLE	74600	0	0
CONCORD EFS INC	COM	206197105	29630	569700	SH	SOLE	569700	0	0
CONECTIV INC	COM	206829103	1256	58150	SH	SOLE	58150	0	0
CONOCO INC	CL A	208251306	24182	857500	SH	SOLE	857500	0	0
CONOCO INC	CL B	208251405	13959	483000	SH	SOLE	483000	0	0
CONSECO INC	COM	208464107	10533	760536	SH	SOLE	760536	0	0
CONSOL ENERGY INC	COM	20854P109	2016	79700	SH	SOLE	79700	0	0
CONSOLIDATED EDISON INC	COM	209115104	9870	248000	SH	SOLE	248000	0	0
CONSTELLATION ENERGY GROUP INC	COM	210371100	2855	67021	SH	SOLE	67021	0	0
CONTINENTAL AIRLS INC	CL B	210795308	4117	83600	SH	SOLE	83600	0	0
CONVERA CORP	CL A	211919105	151	30200	SH	SOLE	30200	0	0
COOPER COS INC	COM NEW	216648402	1835	35700	SH	SOLE	35700	0	0
COOPER INDS INC	COM	216669101	2292	57900	SH	SOLE	57900	0	0
COOPER TIRE & RUBR CO	COM	216831107	220	15500	SH	SOLE	15500	0	0
COPART INC	COM	217204106	2589	88500	SH	SOLE	88500	0	0
CORINTHIAN COLLEGES INC	COM	218868107	2278	48400	SH	SOLE	48400	0	0
CORIXA CORP	COM	21887F100	1515	88759	SH	SOLE	88759	0	0
CORN PRODS INTL INC	COM	219023108	934	29200	SH	SOLE	29200	0	0
CORNING INC	COM	219350105	282	16900	SH	SOLE	16900	0	0
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1121	26700	SH	SOLE	26700	0	0
CORUS BANKSHARES INC	COM	220873103	1109	18400	SH	SOLE	18400	0	0
COST PLUS INC CALIF	COM	221485105	1200	40000	SH	SOLE	40000	0	0
COSTAR GROUP INC	COM	22160N109	1023	38900	SH	SOLE	38900	0	0
COSTCO WHSL CORP NEW	COM	22160K105	259	6300	SH	SOLE	6300	0	0
COTT CORP QUE	COM	22163N106	219	30120	SH	SOLE	30120	0	0
COUNTRYWIDE CR INDS INC DEL	COM	222372104	16044	349700	SH	SOLE	349700	0	0
COVANTA ENERGY CORP	COM	22281N103	2758	149400	SH	SOLE	149400	0	0
COVENTRY HEALTH CARE INC	COM	222862104	1624	80400	SH	SOLE	80400	0	0
CPI CORP	COM	125902106	267	10900	SH	SOLE	10900	0	0
CRANE CO	COM	224399105	2880	92900	SH	SOLE	92900	0	0
CRESCENT REAL ESTATE EQUITIES	COM	225756105	600	24408	SH	SOLE	24408	0	0
CRESTLINE CAP CORP	COM	226153104	280	9000	SH	SOLE	9000	0	0
CRISTALERIAS DE CHILE S A	SPONSORED ADR	226714103	697	36000	SH	SOLE	36000	0	0
CROSSMANN CMNTYS INC	COM	22764E109	222	5600	SH	SOLE	5600	0	0
CROWN CORK & SEAL INC	COM	228255105	150	39900	SH	SOLE	39900	0	0
CRYOLIFE INC	COM	228903100	1100	26900	SH	SOLE	26900	0	0
CSX CORP	COM	126408103	18033	497600	SH	SOLE	497600	0	0
CUMMINS INC	COM	231021106	2353	60800	SH	SOLE	60800	0	0
CURTISS WRIGHT CORP	COM	231561101	671	12500	SH	SOLE	12500	0	0
CVS CORP	COM	126650100	12680	328500	SH	SOLE	328500	0	0
CYBEROPTICS CORP	COM	232517102	310	25400	SH	SOLE	25400	0	0
CYMER INC	COM	232572107	625	24700	SH	SOLE	24700	0	0
CYTEC INDS INC	COM	232820100	1668	43900	SH	SOLE	43900	0	0
CYTYC CORP	COM	232946103	226	9800	SH	SOLE	9800	0	0
D R HORTON INC	COM	23331A109	5492	241917	SH	SOLE	241917	0	0
DAL-TILE INTL INC	COM	23426R108	1452	78300	SH	SOLE	78300	0	0
DANA CORP	COM	235811106	2397	102700	SH	SOLE	102700	0	0
DANAHER CORP DEL	COM	235851102	3214	57400	SH	SOLE	57400	0	0
DARDEN RESTAURANTS INC	COM	237194105	321	11500	SH	SOLE	11500	0	0
DATASTREAM SYS INC	COM	238124101	483	64100	SH	SOLE	64100	0	0
DAVITA INC	COM	23918K108	4853	238700	SH	SOLE	238700	0	0
DDI CORP	COM	233162106	828	41400	SH	SOLE	41400	0	0
DEERE & CO	COM	244199105	9245	244264	SH	SOLE	244264	0	0
DELL COMPUTER CORP	COM	247025109	29612	1132400	SH	SOLE	1132400	0	0
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	13515	848400	SH	SOLE	848400	0	0
DELPHI FINL GROUP INC	CL A	247131105	746	19389	SH	SOLE	19389	0	0
DELTA & PINE LD CO	COM	247357106	2128	108300	SH	SOLE	108300	0	0
DELTA AIR LINES INC DEL	COM	247361108	13969	316900	SH	SOLE	316900	0	0
DELUXE CORP	COM	248019101	3055	105700	SH	SOLE	105700	0	0
DENTSPLY INTL INC NEW	COM	249030107	2874	64800	SH	SOLE	64800	0	0
DESC S A DE C V	SPON ADR C	250309101	1196	142100	SH	SOLE	142100	0	0
DEVRY INC DEL	COM	251893103	708	19600	SH	SOLE	19600	0	0
DIAGNOSTIC PRODS CORP	COM	252450101	1467	44200	SH	SOLE	44200	0	0
DIAMONDCUSTER INTL INC	CL A	25278P106	894	70200	SH	SOLE	70200	0	0
DIEBOLD INC	COM	253651103	2138	66500	SH	SOLE	66500	0	0
DIGIMARC CORP	COM	253807101	604	25000	SH	SOLE	25000	0	0
DIGITAL INSIGHT CORP	COM	25385P106	1083	49000	SH	SOLE	49000	0	0
DIGITAL RIV INC	COM	25388B104	639	142100	SH	SOLE	142100	0	0
DILLARDS INC	CL A	254067101	901	59000	SH	SOLE	59000	0	0
DIME BANCORP INC NEW	COM	25429Q102	10501	281900	SH	SOLE	281900	0	0
DIME CMNTY BANCSHARES	COM	253922108	397	11700	SH	SOLE	11700	0	0
DIRECT FOCUS INC	COM	254931108	4166	87700	SH	SOLE	87700	0	0
DISTRIBUCION Y SERVICIO D&S SA	SPONSORED ADR	254753106	167	11300	SH	SOLE	11300	0	0

DOCUMENTUM INC	COM	256159104	1618	125200	SH	SOLE	125200	0	0
DOLLAR GEN CORP	COM	256669102	2040	104600	SH	SOLE	104600	0	0
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1121	46700	SH	SOLE	46700	0	0
DOLLAR TREE STORES INC	COM	256747106	718	25800	SH	SOLE	25800	0	0
DOMINION RES INC VA NEW	COM	25746U109	3774	62770	SH	SOLE	62770	0	0
DONALDSON INC	COM	257651109	1240	39800	SH	SOLE	39800	0	0
DONNELLEY R R & SONS CO	COM	257867101	2320	78100	SH	SOLE	78100	0	0
DORAL FINL CORP	COM	25811P100	4548	132600	SH	SOLE	132600	0	0
DOW CHEM CO	COM	260543103	14105	424218	SH	SOLE	424218	0	0
DOWNEY FINL CORP	COM	261018105	2009	42516	SH	SOLE	42516	0	0
DPL INC	COM	233293109	342	11800	SH	SOLE	11800	0	0
DQE INC	COM	23329J104	468	20800	SH	SOLE	20800	0	0
DRESS BARN INC	COM	261570105	944	41500	SH	SOLE	41500	0	0
DST SYS INC DEL	COM	233326107	8253	156600	SH	SOLE	156600	0	0
DTE ENERGY CO	COM	233331107	9523	205068	SH	SOLE	205068	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	23055	477930	SH	SOLE	477930	0	0
DUKE ENERGY CORP	COM	264399106	18281	468628	SH	SOLE	468628	0	0
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	921	32650	SH	SOLE	32650	0	0
DUPONT PHOTOMASKS INC	COM	26613X101	497	10300	SH	SOLE	10300	0	0
DYNEGY INC NEW	CL A	26816Q101	710	15600	SH	SOLE	15600	0	0
E M C CORP MASS	COM	268648102	2370	81012	SH	SOLE	81012	0	0
EARTHGRAINS CO	COM	270319106	980	37700	SH	SOLE	37700	0	0
EASTMAN CHEM CO	COM	277432100	391	8200	SH	SOLE	8200	0	0
EASTMAN KODAK CO	COM	277461109	22838	489240	SH	SOLE	489240	0	0
EATON CORP	COM	278058102	9036	128906	SH	SOLE	128906	0	0
EATON VANCE CORP	COM NON VTG	278265103	981	28200	SH	SOLE	28200	0	0
EBAY INC	COM	278642103	301	4400	SH	SOLE	4400	0	0
ECHELON CORP	COM	27874N105	1037	33700	SH	SOLE	33700	0	0
ECHO BAY MINES LTD	COM	278751102	75	116000	SH	SOLE	116000	0	0
ECLIPSYS CORP	COM	278856109	3156	112300	SH	SOLE	112300	0	0
EDISON INTL	COM	281020107	6393	573400	SH	SOLE	573400	0	0
EDUCATION MGMT CORP	COM	28139T101	3464	86500	SH	SOLE	86500	0	0
EDWARDS AG INC	COM	281760108	4730	105100	SH	SOLE	105100	0	0
EFUNDS CORP	COM	28224R101	1252	67300	SH	SOLE	67300	0	0
EL PASO CORP	COM	28336L109	18453	351221	SH	SOLE	351221	0	0
ELAN PLC	ADR	284131208	2111	34600	SH	SOLE	34600	0	0
ELANTEC SEMICONDUCTOR INC	COM	284155108	1017	30100	SH	SOLE	30100	0	0
ELECTRO RENT CORP	COM	285218103	747	45800	SH	SOLE	45800	0	0
ELECTRO SCIENTIFIC INDS	COM	285229100	2122	55700	SH	SOLE	55700	0	0
ELECTRONIC ARTS INC	COM	285512109	9050	156300	SH	SOLE	156300	0	0
ELECTRONIC DATA SYS NEW	COM	285661104	10811	172976	SH	SOLE	172976	0	0
ELECTRONICS FOR IMAGING INC	COM	286082102	723	24500	SH	SOLE	24500	0	0
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	797	106600	SH	SOLE	106600	0	0
EMCORE CORP	COM	290846104	849	27600	SH	SOLE	27600	0	0
EMERSON ELEC CO	COM	291011104	15217	251514	SH	SOLE	251514	0	0
EMISPHERE TECHNOLOGIES INC	COM	291345106	1451	49900	SH	SOLE	49900	0	0
EMPRESA NACIONAL DE ELCTRCIDAD	SPONSORED ADR	29244T101	353	31348	SH	SOLE	31348	0	0
EMPRESAS ICA SOCIEDAD CONTRLAD	SPONSORED ADR	292448107	2746	1013300	SH	SOLE	1013300	0	0
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 123102	29264F114	8	21500	SH	SOLE	21500	0	0
ENDOCARE INC	COM	29264P104	414	25900	SH	SOLE	25900	0	0
ENERGEN CORP	COM	29265N108	933	33800	SH	SOLE	33800	0	0
ENERGY EAST CORP	COM	29266M109	1970	94200	SH	SOLE	94200	0	0
ENERSIS S A	SPONSORED ADR	29274F104	311	20781	SH	SOLE	20781	0	0
ENGELHARD CORP	COM	292845104	5150	199700	SH	SOLE	199700	0	0
ENRON CORP	COM	293561106	528	10762	SH	SOLE	10762	0	0
ENTERGY CORP NEW	COM	29364G103	10846	282520	SH	SOLE	282520	0	0
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	812	44500	SH	SOLE	44500	0	0
ENZON INC	COM	293904108	494	7900	SH	SOLE	7900	0	0
EOG RES INC	COM	26875P101	10875	305900	SH	SOLE	305900	0	0
EQUIFAX INC	COM	294429105	7376	201100	SH	SOLE	201100	0	0
EQUITY INNS INC	COM	294703103	442	45100	SH	SOLE	45100	0	0
ERIE INDTY CO	CL A	29530P102	333	11200	SH	SOLE	11200	0	0
ESPEED INC	CL A	296643109	977	44400	SH	SOLE	44400	0	0
ESS TECHNOLOGY INC	COM	269151106	975	92000	SH	SOLE	92000	0	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	470	21600	SH	SOLE	21600	0	0
ETABLISSEMENTS DELHAIZE FRERES	SPONSORED ADR	29759W101	218	3720	SH	SOLE	3720	0	0
EVERGREEN RES INC	COM NO PAR	299900308	1330	35000	SH	SOLE	35000	0	0
EXAR CORP	COM	300645108	2274	115100	SH	SOLE	115100	0	0
EXCELON CORP	COM	300691102	117	79500	SH	SOLE	79500	0	0
EXELON CORP	COM	30161N101	16807	262111	SH	SOLE	262111	0	0
EXPEDIA INC	COM	302125109	1920	41200	SH	SOLE	41200	0	0
EXPRESS SCRIPTS INC	COM	302182100	5063	92000	SH	SOLE	92000	0	0
EXTENDICARE INC CDA	SUB VTG SH	30224T871	159	59000	SH	SOLE	59000	0	0
EXTREME NETWORKS INC	COM	30226D106	307	10400	SH	SOLE	10400	0	0
EXXON MOBIL CORP	COM	30231G102	30509	349275	SH	SOLE	349275	0	0
F M C CORP	COM NEW	302491303	3593	52400	SH	SOLE	52400	0	0
FACTORY 2-U INC	COM	303072102	1227	41800	SH	SOLE	41800	0	0
FACTSET RESH SYS INC	COM	303075105	1389	38900	SH	SOLE	38900	0	0
FAIR ISAAC & CO INC	COM	303250104	890	14400	SH	SOLE	14400	0	0
FAMILY DLR STORES INC	COM	307000109	518	20200	SH	SOLE	20200	0	0
FARMER BROS CO	COM	307675108	792	3400	SH	SOLE	3400	0	0
FASTENAL CO	COM	311900104	3310	53400	SH	SOLE	53400	0	0
FEDERAL HOME LN MTG CORP	COM	313400301	66869	982652	SH	SOLE	982652	0	0
FEDERAL NATL MTG ASSN	COM	313586109	142021	1670250	SH	SOLE	1670250	0	0
FEDERATED DEPT STORES INC DEL	COM	31410H101	20766	488606	SH	SOLE	488606	0	0

FEI CO	COM	30241L109	1743	42500	SH	SOLE	42500	0	0
FELCOR LODGING TR INC	COM	31430F101	963	41164	SH	SOLE	41164	0	0
FERRO CORP	COM	315405100	324	14850	SH	SOLE	14850	0	0
FIDELITY NATL FINL INC	COM	316326107	3825	155690	SH	SOLE	155690	0	0
FILENET CORP	COM	316869106	1473	99500	SH	SOLE	99500	0	0
FIRST AMERN CORP CALIF	COM	318522307	2700	142550	SH	SOLE	142550	0	0
FIRST BANCORP P R	COM	318672102	426	15800	SH	SOLE	15800	0	0
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	1150	10600	SH	SOLE	10600	0	0
FIRST TENN NATL CORP	COM	337162101	6602	190200	SH	SOLE	190200	0	0
FIRST UN CORP	COM	337358105	50212	1437100	SH	SOLE	1437100	0	0
FIRSTENERGY CORP	COM	337932107	8830	274557	SH	SOLE	274557	0	0
FIRSTFED FINL CORP	COM	337907109	1630	54700	SH	SOLE	54700	0	0
FLEETBOSTON FINL CORP	COM	339030108	33703	854333	SH	SOLE	854333	0	0
FLEETWOOD ENTERPRISES INC	COM	339099103	529	37600	SH	SOLE	37600	0	0
FLEMING COS INC	COM	339130106	1428	40000	SH	SOLE	40000	0	0
FLOWERVE CORP	COM	34354P105	2020	65700	SH	SOLE	65700	0	0
FLUOR CORP NEW	COM	343412102	2244	49700	SH	SOLE	49700	0	0
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNITS	344419106	1486	34700	SH	SOLE	34700	0	0
FOOTSTAR INC	COM	344912100	444	12900	SH	SOLE	12900	0	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	56460	2299777	SH	SOLE	2299777	0	0
FOREST LABS INC	COM	345838106	1037	14600	SH	SOLE	14600	0	0
FOREST OIL CORP	COM PAR \$0.01	346091705	654	23350	SH	SOLE	23350	0	0
FORRESTER RESH INC	COM	346563109	1127	49900	SH	SOLE	49900	0	0
FORTUNE BRANDS INC	COM	349631101	9076	236600	SH	SOLE	236600	0	0
FORWARD AIR CORP	COM	349853101	943	31500	SH	SOLE	31500	0	0
FOSSIL INC	COM	349882100	863	41600	SH	SOLE	41600	0	0
FOX ENTMT GROUP INC	CL A	35138T107	8964	321300	SH	SOLE	321300	0	0
FPL GROUP INC	COM	302571104	7641	126900	SH	SOLE	126900	0	0
FRANCHISE FIN CORP AMER	COM	351807102	787	31327	SH	SOLE	31327	0	0
FRANKLIN RES INC	COM	354613101	23050	503598	SH	SOLE	503598	0	0
FREEPOR-TMCMORAN COPPER & GOLD	CL B	35671D857	18598	1683100	SH	SOLE	1683100	0	0
FRONTIER AIRLINES INC NEW	COM	359065109	1540	125750	SH	SOLE	125750	0	0
FSI INTL INC	COM	302633102	496	39400	SH	SOLE	39400	0	0
FURNITURE BRANDS INTL INC	COM	360921100	1467	52400	SH	SOLE	52400	0	0
GALILEO INTERNATIONAL INC	COM	363547100	1960	60300	SH	SOLE	60300	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	2109	81100	SH	SOLE	81100	0	0
GALLAHER GROUP PLC	SPONSORED ADR	363595109	722	29000	SH	SOLE	29000	0	0
GANNETT INC	COM	364730101	533	8082	SH	SOLE	8082	0	0
GAP INC DEL	COM	364760108	18566	640200	SH	SOLE	640200	0	0
GATEWAY INC	COM	367626108	20444	1242784	SH	SOLE	1242784	0	0
GATX CORP	COM	361448103	1488	37100	SH	SOLE	37100	0	0
GBC BANCORP CALIF	COM	361475106	580	20300	SH	SOLE	20300	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	2502	134900	SH	SOLE	134900	0	0
GENERAL DYNAMICS CORP	COM	369550108	6235	80130	SH	SOLE	80130	0	0
GENERAL ELEC CO	COM	369604103	27533	564772	SH	SOLE	564772	0	0
GENERAL GROWTH PPTYS INC	COM	370021107	484	12295	SH	SOLE	12295	0	0
GENERAL MLS INC	COM	370334104	1348	30800	SH	SOLE	30800	0	0
GENERAL MTRS CORP	COM	370442105	76831	1193952	SH	SOLE	1193952	0	0
GENESCO INC	COM	371532102	2782	82800	SH	SOLE	82800	0	0
GENOME THERAPEUTICS CORP	COM	372430108	708	47700	SH	SOLE	47700	0	0
GENUINE PARTS CO	COM	372460105	9505	301732	SH	SOLE	301732	0	0
GENZYME CORP	COM GENL DIV	372917104	10645	174500	SH	SOLE	174500	0	0
GEORGIA PAC CORP	COM GA PAC GRP	373298108	687	20300	SH	SOLE	20300	0	0
GLENBOROUGH RLTY TR INC	COM	37803P105	889	46073	SH	SOLE	46073	0	0
GLIMCHER RLTY TR	SH BEN INT	379302102	374	20903	SH	SOLE	20903	0	0
GLOBESPAN INC	COM	379571102	4805	329100	SH	SOLE	329100	0	0
GLOBIX CORP	COM	37957F101	218	108300	SH	SOLE	108300	0	0
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	1661	365000	SH	SOLE	365000	0	0
GOLDEN ST BANCORP INC	COM	381197102	5806	188500	SH	SOLE	188500	0	0
GOLDEN WEST FINL CORP DEL	COM	381317106	9874	153700	SH	SOLE	153700	0	0
GOODRICH CORP	COM	382388106	733	19300	SH	SOLE	19300	0	0
GOODYEAR TIRE & RUBR CO	COM	382550101	6261	223600	SH	SOLE	223600	0	0
GOODYS FAMILY CLOTHING INC	COM	382588101	135	33700	SH	SOLE	33700	0	0
GOTO COM INC	COM	38348T107	1786	91800	SH	SOLE	91800	0	0
GPU INC	COM	36225X100	10436	296906	SH	SOLE	296906	0	0
GRACO INC	COM	384109104	1221	37000	SH	SOLE	37000	0	0
GREAT LAKES CHEM CORP	COM	390568103	759	24600	SH	SOLE	24600	0	0
GREATER BAY BANCORP	COM	391648102	2043	81800	SH	SOLE	81800	0	0
GREENPOINT FINL CORP	COM	395384100	4443	115700	SH	SOLE	115700	0	0
GREIF BROS CORP	CL A	397624107	352	11600	SH	SOLE	11600	0	0
GREY WOLF INC	COM	397888108	1972	492900	SH	SOLE	492900	0	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	663	22400	SH	SOLE	22400	0	0
GRUPO AEROPORTUARIO DEL SUREST	SPON ADR SER B	40051E202	24347	1302000	SH	SOLE	1302000	0	0
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	2085	52100	SH	SOLE	52100	0	0
GTECH HLDGS CORP	COM	400518106	3391	95500	SH	SOLE	95500	0	0
GUITAR CTR MGMT INC	COM	402040109	833	39400	SH	SOLE	39400	0	0
GULF INDONESIA RES LTD	COM	402284103	1401	137920	SH	SOLE	137920	0	0
HANCOCK JOHN FINL SVCS INC	COM	41014S106	10037	249300	SH	SOLE	249300	0	0
HANDLEMAN CO DEL	COM	410252100	179	10700	SH	SOLE	10700	0	0
HARLAND JOHN H CO	COM	412693103	841	36100	SH	SOLE	36100	0	0
HARLEY DAVIDSON INC	COM	412822108	725	15400	SH	SOLE	15400	0	0
HARLEYSVILLE GROUP INC	COM	412824104	687	23100	SH	SOLE	23100	0	0
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	4552	800000	SH	SOLE	800000	0	0
HARRAHS ENTMT INC	COM	413619107	822	23300	SH	SOLE	23300	0	0
HARRIS CORP DEL	COM	413875105	1031	37900	SH	SOLE	37900	0	0

HARSCO CORP	COM	415864107	787	29000	SH	SOLE	29000	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	7556	110470	SH	SOLE	110470	0	0
HASBRO INC	COM	418056107	192	13300	SH	SOLE	13300	0	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	672	17600	SH	SOLE	17600	0	0
HCA-HEALTHCARE CO	COM	404119109	200	4428	SH	SOLE	4428	0	0
HCC INS HLDGS INC	COM	404132102	573	23400	SH	SOLE	23400	0	0
HEALTH CARE REIT INC	COM	42217K106	1112	46800	SH	SOLE	46800	0	0
HEALTH MGMT ASSOC INC NEW	CL A	421933102	324	15400	SH	SOLE	15400	0	0
HEALTH NET INC	COM	42222G108	7068	406210	SH	SOLE	406210	0	0
HEALTHCARE RLTY TR	COM	421946104	931	35400	SH	SOLE	35400	0	0
HEALTHSOUTH CORP	COM	421924101	26515	1660300	SH	SOLE	1660300	0	0
HEARTLAND EXPRESS INC	COM	422347104	1234	54125	SH	SOLE	54125	0	0
HEIDRICK & STRUGGLES INTL INC	COM	422819102	555	27300	SH	SOLE	27300	0	0
HEINZ H J CO	COM	423074103	4228	103400	SH	SOLE	103400	0	0
HELIX TECHNOLOGY CORP	COM	423319102	1460	47900	SH	SOLE	47900	0	0
HELLER FINANCIAL INC	CL A	423328103	3252	81300	SH	SOLE	81300	0	0
HERCULES INC	COM	427056106	895	79200	SH	SOLE	79200	0	0
HEWLETT PACKARD CO	COM	428236103	5376	187972	SH	SOLE	187972	0	0
HIBERNIA CORP	CL A	428656102	2597	145900	SH	SOLE	145900	0	0
HIGHWOODS PPTYS INC	COM	431284108	668	25062	SH	SOLE	25062	0	0
HILB ROGAL & HAMILTON CO	COM	431294107	1138	26000	SH	SOLE	26000	0	0
HILLENBRAND INDS INC	COM	431573104	2073	36300	SH	SOLE	36300	0	0
HILTON HOTELS CORP	COM	432848109	6851	590600	SH	SOLE	590600	0	0
HNC SOFTWARE INC	COM	40425P107	1775	91000	SH	SOLE	91000	0	0
HOLLINGER INTL INC	CL A	435569108	584	42500	SH	SOLE	42500	0	0
HOME DEPOT INC	COM	437076102	989	21250	SH	SOLE	21250	0	0
HON INDS INC	COM	438092108	1051	43400	SH	SOLE	43400	0	0
HONEYWELL INTL INC	COM	438516106	27337	781290	SH	SOLE	781290	0	0
HORIZON OFFSHORE INC	COM	44043J105	637	47200	SH	SOLE	47200	0	0
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	829	29101	SH	SOLE	29101	0	0
HOST MARRIOTT CORP NEW	COM	44107P104	670	53500	SH	SOLE	53500	0	0
HOT TOPIC INC	COM	441339108	2625	84400	SH	SOLE	84400	0	0
HOTJOBS COM INC	COM	441474103	951	105700	SH	SOLE	105700	0	0
HOUSEHOLD INTL INC	COM	441815107	36266	543722	SH	SOLE	543722	0	0
HOUSTON EXPL CO	COM	442120101	913	29200	SH	SOLE	29200	0	0
HRPT PPTYS TR	COM SH BEN INT	40426W101	1728	177600	SH	SOLE	177600	0	0
HS RES INC	COM	404297103	3026	46700	SH	SOLE	46700	0	0
HUBBELL INC	CL B	443510201	629	21700	SH	SOLE	21700	0	0
HUGHES SUPPLY INC	COM	444482103	336	14200	SH	SOLE	14200	0	0
HUMANA INC	COM	444859102	5399	548100	SH	SOLE	548100	0	0
HUNTINGTON BANCSHARES INC	COM	446150104	572	35000	SH	SOLE	35000	0	0
I-STAT CORP	COM	450312103	674	45700	SH	SOLE	45700	0	0
IBIS TECHNOLOGY CORP	COM	450909106	301	27300	SH	SOLE	27300	0	0
IBP INC	COM	449223106	2565	101600	SH	SOLE	101600	0	0
ICICI LTD	SPONSORED ADR	44926P202	4913	534000	SH	SOLE	534000	0	0
ICN PHARMACEUTICALS INC NEW	COM	448924100	1094	34500	SH	SOLE	34500	0	0
IDEC PHARMACEUTICALS CORP	COM	449370105	399	5900	SH	SOLE	5900	0	0
IDX SYS CORP	COM	449491109	897	59800	SH	SOLE	59800	0	0
IHOP CORP	COM	449623107	301	11200	SH	SOLE	11200	0	0
IKON OFFICE SOLUTIONS INC	COM	451713101	691	70500	SH	SOLE	70500	0	0
ILEX ONCOLOGY INC	COM	451923106	416	13900	SH	SOLE	13900	0	0
ILLINOIS TOOL WKS INC	COM	452308109	11036	174338	SH	SOLE	174338	0	0
ILLUMINET HLDGS INC	COM	452334105	1790	56900	SH	SOLE	56900	0	0
IMATRON INC	COM	452906100	535	267600	SH	SOLE	267600	0	0
IMC GLOBAL INC	COM	449669100	992	97300	SH	SOLE	97300	0	0
IMMUNE RESPONSE CORP DEL	COM	45252T106	176	37100	SH	SOLE	37100	0	0
IMPATH INC	COM	45255G101	2906	65600	SH	SOLE	65600	0	0
IMS HEALTH INC	COM	449934108	16926	593900	SH	SOLE	593900	0	0
INCO LTD	COM	453258402	8593	755500	SH	SOLE	755500	0	0
INDIA FD INC	COM	454089103	2955	285200	SH	SOLE	285200	0	0
INDUSTRIE NATUZZI SPA	ADR	456478106	400	28600	SH	SOLE	28600	0	0
INDYMAC BANCORP INC	COM	456607100	2283	85200	SH	SOLE	85200	0	0
INFOCUS CORP	COM	45665B106	1338	65600	SH	SOLE	65600	0	0
INFOGRAMS INC	COM	45665T107	127	16700	SH	SOLE	16700	0	0
INFORMATICA CORP	COM	45666Q102	906	52200	SH	SOLE	52200	0	0
INFORMIX CORP	COM	456779107	196	33561	SH	SOLE	33561	0	0
INGERSOLL-RAND CO	COM	456866102	13908	337566	SH	SOLE	337566	0	0
INGLES MKTS INC	CL A	457030104	589	47900	SH	SOLE	47900	0	0
INGRAM MICRO INC	CL A	457153104	3492	241000	SH	SOLE	241000	0	0
INNKEEPERS USA TR	COM	4576J0104	559	46700	SH	SOLE	46700	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	1335	54500	SH	SOLE	54500	0	0
INTEL CORP	COM	458140100	99255	3393324	SH	SOLE	3393324	0	0
INTERCEPT GROUP INC	COM	45845L107	1398	36800	SH	SOLE	36800	0	0
INTERFACE INC	CL A	458665106	680	90600	SH	SOLE	90600	0	0
INTERLIANT INC	COM	458742103	91	166000	SH	SOLE	166000	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	14837	131300	SH	SOLE	131300	0	0
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	18405	293300	SH	SOLE	293300	0	0
INTERNATIONAL MULTIFOODS CORP	COM	460043102	305	14700	SH	SOLE	14700	0	0
INTERPOOL INC	COM	46062R108	639	40700	SH	SOLE	40700	0	0
INTERSTATE BAKERIES CORP DEL	COM	46072H108	768	48000	SH	SOLE	48000	0	0
INTERTAN INC	COM	461120107	1261	90100	SH	SOLE	90100	0	0
INTERVOICE-BRITE INC	COM	461142101	881	80100	SH	SOLE	80100	0	0
INTERWOVEN INC	COM	46114T102	16398	970300	SH	SOLE	970300	0	0
INTIMATE BRANDS INC	CL A	461156101	3233	214500	SH	SOLE	214500	0	0
INTL PAPER CO	COM	460146103	496	13900	SH	SOLE	13900	0	0

INTRANET SOLUTIONS INC	COM NEW	460939309	2321	61000	SH	SOLE	61000	0	0
INTRUSION COM INC	COM	46121E106	151	43200	SH	SOLE	43200	0	0
INVACARE CORP	COM	461203101	900	23300	SH	SOLE	23300	0	0
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	1247	24800	SH	SOLE	24800	0	0
INVESTORS FINL SERVICES CORP	COM	461915100	3350	50000	SH	SOLE	50000	0	0
INVITROGEN CORP	COM	46185R100	2800	39000	SH	SOLE	39000	0	0
IOMEGA CORP	COM	462030107	1412	590600	SH	SOLE	590600	0	0
IRT PPTY CO	COM	450058102	456	41900	SH	SOLE	41900	0	0
ISTAR FINL INC	COM	45031U101	1915	67925	SH	SOLE	67925	0	0
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2844	63200	SH	SOLE	63200	0	0
ITT INDS INC IND	COM	450911102	1690	38200	SH	SOLE	38200	0	0
IVAX CORP	COM	465823102	740	18975	SH	SOLE	18975	0	0
IVEX PACKAGING CORP DEL	COM	465855104	342	18000	SH	SOLE	18000	0	0
J P MORGAN CHASE & CO	COM	46625H100	52730	1182280	SH	SOLE	1182280	0	0
JACK IN THE BOX INC	COM	466367109	2033	77900	SH	SOLE	77900	0	0
JDA SOFTWARE GROUP INC	COM	46612K108	987	59400	SH	SOLE	59400	0	0
JDS UNIPHASE CORP	COM	46612J101	208	16660	SH	SOLE	16660	0	0
JEFFERIES GROUP INC NEW	COM	472319102	548	16900	SH	SOLE	16900	0	0
JEFFERSON PILOT CORP	COM	475070108	306	6337	SH	SOLE	6337	0	0
JOHNSON & JOHNSON	COM	478160104	25089	501774	SH	SOLE	501774	0	0
JOHNSON CTLS INC	COM	478366107	12540	173044	SH	SOLE	173044	0	0
JONES APPAREL GROUP INC	COM	480074103	18999	439800	SH	SOLE	439800	0	0
JP REALTY INC	COM	46624A106	512	20900	SH	SOLE	20900	0	0
JUNIPER NETWORKS INC	COM	48203R104	333	10700	SH	SOLE	10700	0	0
JUNO ONLINE SVCS INC	COM	482048105	235	161900	SH	SOLE	161900	0	0
K MART CORP	COM	482584109	2809	244900	SH	SOLE	244900	0	0
KAMAN CORP	CL A	483548103	662	37400	SH	SOLE	37400	0	0
KANSAS CITY LIFE INS CO	COM	484836101	1028	25700	SH	SOLE	25700	0	0
KANSAS CITY PWR & LT CO	COM	485134100	810	33000	SH	SOLE	33000	0	0
KAYDON CORP	COM	486587108	418	16300	SH	SOLE	16300	0	0
KB HOME	COM	48666K109	3946	130800	SH	SOLE	130800	0	0
KELLOGG CO	COM	487836108	6273	216300	SH	SOLE	216300	0	0
KELLWOOD CO	COM	488044108	778	33700	SH	SOLE	33700	0	0
KELLY SVCS INC	CL A	488152208	1019	42000	SH	SOLE	42000	0	0
KEMET CORP	COM	488360108	241	12000	SH	SOLE	12000	0	0
KENNAMETAL INC	COM	489170100	959	26000	SH	SOLE	26000	0	0
KERR MCGEE CORP	COM	492386107	358	5400	SH	SOLE	5400	0	0
KEY ENERGY SVCS INC	COM	492914106	3131	288800	SH	SOLE	288800	0	0
KEY PRODTN INC	COM	493138101	781	46900	SH	SOLE	46900	0	0
KEYCORP NEW	COM	493267108	18209	699000	SH	SOLE	699000	0	0
KIMBALL INTL INC	CL B	494274103	617	34100	SH	SOLE	34100	0	0
KIMBERLY CLARK CORP	COM	494368103	1447	25894	SH	SOLE	25894	0	0
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	2833	41200	SH	SOLE	41200	0	0
KING PHARMACEUTICALS INC	COM	495582108	403	7500	SH	SOLE	7500	0	0
KNIGHT TRADING GROUP INC	COM	499063105	1632	152700	SH	SOLE	152700	0	0
KOGER EQUITY INC	COM	500228101	231	14000	SH	SOLE	14000	0	0
KOHL'S CORP	COM	500255104	1198	19100	SH	SOLE	19100	0	0
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472303	6913	261552	SH	SOLE	261552	0	0
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	1792	188658	SH	SOLE	188658	0	0
KOREA FD	COM	500634100	3174	300000	SH	SOLE	300000	0	0
KOREA TELECOM	SPONSORED ADR	50063P103	79414	3613000	SH	SOLE	3613000	0	0
KOREAN INVT FD INC	COM	500637103	997	159000	SH	SOLE	159000	0	0
KROGER CO	COM	501044101	16920	676800	SH	SOLE	676800	0	0
KRONOS INC	COM	501052104	1147	28000	SH	SOLE	28000	0	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	7086	92140	SH	SOLE	92140	0	0
LABRANCHE & CO INC	COM	505447102	2883	99400	SH	SOLE	99400	0	0
LAFARGE CORP	COM	505862102	3907	116600	SH	SOLE	116600	0	0
LANCASTER COLONY CORP	COM	513847103	1164	35300	SH	SOLE	35300	0	0
LANCE INC	COM	514606102	189	14000	SH	SOLE	14000	0	0
LANDAMERICA FINL GROUP INC	COM	514936103	1344	42200	SH	SOLE	42200	0	0
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	644	37900	SH	SOLE	37900	0	0
LANDSTAR SYS INC	COM	515098101	1340	19700	SH	SOLE	19700	0	0
LEAR CORP	COM	521865105	2492	71400	SH	SOLE	71400	0	0
LEE ENTERPRISES INC	COM	523768109	838	25400	SH	SOLE	25400	0	0
LEGGETT & PLATT INC	COM	524660107	7867	357100	SH	SOLE	357100	0	0
LEHMAN BROS HLDGS INC	COM	524908100	5089	65880	SH	SOLE	65880	0	0
LENNAR CORP	COM	526057104	7964	190978	SH	SOLE	190978	0	0
LIBERTY FINL COS INC	COM	530512102	1191	36700	SH	SOLE	36700	0	0
LIFEPOINT HOSPITALS INC	COM	53219L109	5097	115100	SH	SOLE	115100	0	0
LIGHTBRIDGE INC	COM	532226107	1102	56800	SH	SOLE	56800	0	0
LILLY ELI & CO	COM	532457108	11833	159900	SH	SOLE	159900	0	0
LINCARE HLDGS INC	COM	532791100	789	26300	SH	SOLE	26300	0	0
LINCOLN ELEC HLDGS INC	COM	533900106	500	19600	SH	SOLE	19600	0	0
LINCOLN NATL CORP IND	COM	534187109	5651	109200	SH	SOLE	109200	0	0
LINDSAY MFG CO	COM	535555106	388	20400	SH	SOLE	20400	0	0
LINEAR TECHNOLOGY CORP	COM	535678106	3551	80300	SH	SOLE	80300	0	0
LIZ CLAIBORNE INC	COM	539320101	4387	86956	SH	SOLE	86956	0	0
LOCKHEED MARTIN CORP	COM	539830109	17116	461982	SH	SOLE	461982	0	0
LOEWS CORP	COM	540424108	35301	547900	SH	SOLE	547900	0	0
LONE STAR STEAKHOUSE SALOON	COM	542307103	1380	106200	SH	SOLE	106200	0	0
LONE STAR TECHNOLOGIES INC	COM	542312103	2302	63600	SH	SOLE	63600	0	0
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1453	41700	SH	SOLE	41700	0	0
LOUISIANA PAC CORP	COM	546347105	1058	90200	SH	SOLE	90200	0	0
LOWES COS INC	COM	548661107	3170	43700	SH	SOLE	43700	0	0
LTX CORP	COM	502392103	675	26400	SH	SOLE	26400	0	0

LUBRIZOL CORP	COM	549271104	304	9800	SH	SOLE	9800	0	0
LUBYS INC	COM	549282101	673	68700	SH	SOLE	68700	0	0
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	390	24400	SH	SOLE	24400	0	0
LYONDELL CHEMICAL CO	COM	552078107	2213	143900	SH	SOLE	143900	0	0
M & T BK CORP	COM	55261F104	3715	49200	SH	SOLE	49200	0	0
M D C HLDGS INC	COM	552676108	2407	67990	SH	SOLE	67990	0	0
MACK CALI RLTY CORP	COM	554489104	615	21606	SH	SOLE	21606	0	0
MACROVISION CORP	COM	555904101	247	3600	SH	SOLE	3600	0	0
MADECO SA	SPONSORED ADR	556304103	512	105500	SH	SOLE	105500	0	0
MAGNA INTL INC	CL A	559222401	231	5700	SH	SOLE	5700	0	0
MANDALAY RESORT GROUP	COM	562567107	885	32300	SH	SOLE	32300	0	0
MANHATTAN ASSOCS INC	COM	562750109	938	23600	SH	SOLE	23600	0	0
MANOR CARE INC NEW	COM	564055101	3264	102800	SH	SOLE	102800	0	0
MANUGISTICS GROUP INC	COM	565011103	1428	56900	SH	SOLE	56900	0	0
MANULIFE FINL CORP	COM	56501R106	1547	84100	SH	SOLE	84100	0	0
MAPINFO CORP	COM	565105103	1118	50800	SH	SOLE	50800	0	0
MARCUS CORP	COM	566330106	190	13650	SH	SOLE	13650	0	0
MARTEK BIOSCIENCES CORP	COM	572901106	1382	48500	SH	SOLE	48500	0	0
MARTHA STEWART LIVING OMNIMED	CL A	573083102	896	38800	SH	SOLE	38800	0	0
MASCO CORP	COM	574599106	651	26100	SH	SOLE	26100	0	0
MASISA S A	SPONSORED ADR	574799102	3761	255000	SH	SOLE	255000	0	0
MATRIX PHARMACEUTICAL INC	COM	576844104	219	21000	SH	SOLE	21000	0	0
MATTEL INC	COM	577081102	14824	783500	SH	SOLE	783500	0	0
MAVERICK TUBE CORP	COM	577914104	834	49200	SH	SOLE	49200	0	0
MAY DEPT STORES CO	COM	577778103	21433	625600	SH	SOLE	625600	0	0
MAYTAG CORP	COM	578592107	737	25200	SH	SOLE	25200	0	0
MBIA INC	COM	55262C100	24015	431300	SH	SOLE	431300	0	0
MBNA CORP	COM	55262L100	5669	171778	SH	SOLE	171778	0	0
MCDERMOTT INTL INC	COM	580037109	312	26800	SH	SOLE	26800	0	0
MCDONALDS CORP	COM	580135101	1383	51100	SH	SOLE	51100	0	0
MCKESSON HBOC INC	COM	58155Q103	20104	541600	SH	SOLE	541600	0	0
MDS INC	COM	55269P302	403	54600	SH	SOLE	54600	0	0
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	431	30800	SH	SOLE	30800	0	0
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	922	17400	SH	SOLE	17400	0	0
MEMBERWORKS INC	COM	586002107	576	24900	SH	SOLE	24900	0	0
MEMC ELECTR MATLS INC	COM	552715104	128	16700	SH	SOLE	16700	0	0
MENS WEARHOUSE INC	COM	587118100	1167	42300	SH	SOLE	42300	0	0
MENTOR GRAPHICS CORP	COM	587200106	2679	153100	SH	SOLE	153100	0	0
MERCK & CO INC	COM	589331107	68717	1075216	SH	SOLE	1075216	0	0
MERCURY COMPUTER SYS	COM	589378108	2681	60800	SH	SOLE	60800	0	0
MERCURY GENL CORP NEW	COM	589400100	1206	34500	SH	SOLE	34500	0	0
MERIDIAN RESOURCE CORP	COM	58977Q109	470	67200	SH	SOLE	67200	0	0
MERRILL LYNCH & CO INC	COM	590188108	503	8492	SH	SOLE	8492	0	0
METASOLV INC	COM	59139P104	265	33400	SH	SOLE	33400	0	0
METHANEX CORP	COM	59151K108	378	109200	SH	SOLE	109200	0	0
METLIFE INC	COM	59156R108	9170	296000	SH	SOLE	296000	0	0
METRIS COS INC	COM	591598107	2566	76121	SH	SOLE	76121	0	0
MGIC INVT CORP WIS	COM	552848103	26833	369400	SH	SOLE	369400	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	929	27800	SH	SOLE	27800	0	0
MICRON TECHNOLOGY INC	COM	595112103	865	21044	SH	SOLE	21044	0	0
MICROSEMI CORP	COM	595137100	2968	41800	SH	SOLE	41800	0	0
MICROSOFT CORP	COM	594918104	98685	1351844	SH	SOLE	1351844	0	0
MICROSTRATEGY INC	CL A	594972101	311	111200	SH	SOLE	111200	0	0
MID ATLANTIC MED SVCS INC	COM	59523C107	2849	158900	SH	SOLE	158900	0	0
MILACRON INC	COM	598709103	1070	68300	SH	SOLE	68300	0	0
MILLENNIUM CHEMICALS INC	COM	599903101	944	62700	SH	SOLE	62700	0	0
MINE SAFETY APPLIANCES CO	COM	602720104	651	19000	SH	SOLE	19000	0	0
MINNESOTA MNG & MFG CO	COM	604059105	3526	30902	SH	SOLE	30902	0	0
MIRANT CORP	COM	604675108	318	9243	SH	SOLE	9243	0	0
MIRAVANT MED TECHNOLOGIES	COM	604690107	467	35900	SH	SOLE	35900	0	0
MITCHELL ENERGY & DEV CORP	CL A	606592202	1887	40500	SH	SOLE	40500	0	0
MITEL CORP	COM	606711109	360	53600	SH	SOLE	53600	0	0
MODINE MFG CO	COM	607828100	640	23200	SH	SOLE	23200	0	0
MOHAWK INDS INC	COM	608190104	1668	47400	SH	SOLE	47400	0	0
MOLECULAR DEVICES CORP	COM	60851C107	575	28700	SH	SOLE	28700	0	0
MONDAVI ROBERT CORP	CL A	609200100	255	6300	SH	SOLE	6300	0	0
MONY GROUP INC	COM	615337102	1280	31900	SH	SOLE	31900	0	0
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	1398	21760	SH	SOLE	21760	0	0
MORGAN STANLEY EMER MKTS FD	COM	61744G107	927	105341	SH	SOLE	105341	0	0
MUELLER INDS INC	COM	624756102	750	22800	SH	SOLE	22800	0	0
MYRIAD GENETICS INC	COM	62855J104	2375	37500	SH	SOLE	37500	0	0
NABORS INDS INC	COM	629568106	458	12300	SH	SOLE	12300	0	0
NACCO INDS INC	CL A	629579103	1934	24800	SH	SOLE	24800	0	0
NANOMETRICS INC	COM	630077105	536	19500	SH	SOLE	19500	0	0
NATIONAL CITY CORP	COM	635405103	28355	921200	SH	SOLE	921200	0	0
NATIONAL COMMERCE FINL CORP	COM	63545P104	709	29100	SH	SOLE	29100	0	0
NATIONAL DATA CORP	COM	635621105	1358	41900	SH	SOLE	41900	0	0
NATIONAL HEALTH INVS INC	COM	63633D104	554	53800	SH	SOLE	53800	0	0
NATIONAL SVC INDS INC	COM	637657107	1241	55000	SH	SOLE	55000	0	0
NATIONWIDE FINL SVCS INC	CL A	638612101	2859	65500	SH	SOLE	65500	0	0
NATIONWIDE HEALTH PPTY INC	COM	638620104	788	39000	SH	SOLE	39000	0	0
NAUTICA ENTERPRISES INC	COM	639089101	1532	75000	SH	SOLE	75000	0	0
NAVIGANT CONSULTING INC	COM	63935N107	805	98200	SH	SOLE	98200	0	0
NBTY INC	COM	628782104	180	14500	SH	SOLE	14500	0	0
NCH CORP	COM	628850109	532	13500	SH	SOLE	13500	0	0

NCI BUILDING SYS INC	COM	628852105	285	15600	SH	SOLE	15600	0	0
NEIMAN MARCUS GROUP INC	CL A	640204202	1141	36800	SH	SOLE	36800	0	0
NEORX CORP	COM PAR \$0.02	640520300	209	69400	SH	SOLE	69400	0	0
NETEGRITY INC	COM	64110P107	2769	92300	SH	SOLE	92300	0	0
NETIQ CORP	COM	64115P102	1200	38340	SH	SOLE	38340	0	0
NETWORK EQUIP TECHNOLOGIES	COM	641208103	74	23200	SH	SOLE	23200	0	0
NEUBERGER BERMAN INC	COM	641234109	1537	22600	SH	SOLE	22600	0	0
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1389	90789	SH	SOLE	90789	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	2491	66175	SH	SOLE	66175	0	0
NEWELL RUBBERMAID INC	COM	651229106	3712	147900	SH	SOLE	147900	0	0
NEWFIELD EXPL CO	COM	651290108	276	8600	SH	SOLE	8600	0	0
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1530	137800	SH	SOLE	137800	0	0
NEWPORT CORP	COM	651824104	3681	138900	SH	SOLE	138900	0	0
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	2530	41300	SH	SOLE	41300	0	0
NEXEN INC	COM	65334H102	8305	500900	SH	SOLE	500900	0	0
NEXTCARD INC	COM	65332K107	1472	133200	SH	SOLE	133200	0	0
NIAGARA MOHAWK HLDGS INC	COM	653520106	317	17900	SH	SOLE	17900	0	0
NICOR INC	COM	654086107	674	17300	SH	SOLE	17300	0	0
NIKE INC	CL B	654106103	7303	173914	SH	SOLE	173914	0	0
NISOURCE INC	COM	65473P105	5780	211500	SH	SOLE	211500	0	0
NORFOLK SOUTHERN CORP	COM	655844108	12940	623600	SH	SOLE	623600	0	0
NORTEL NETWORKS CORP NEW	COM	656568102	417	70000	SH	SOLE	70000	0	0
NORTH FORK BANCORPORATION NY	COM	659424105	5707	184100	SH	SOLE	184100	0	0
NORTHEAST UTILS	COM	664397106	340	16400	SH	SOLE	16400	0	0
NORTHROP GRUMMAN CORP	COM	666807102	21034	262600	SH	SOLE	262600	0	0
NORTHWEST AIRLS CORP	CL A	667280101	1869	74000	SH	SOLE	74000	0	0
NORTHWESTERN CORP	COM	668074107	549	24500	SH	SOLE	24500	0	0
NOVELLUS SYS INC	COM	670008101	1511	26600	SH	SOLE	26600	0	0
NOVOSTE CORP	COM	67010C100	1890	74100	SH	SOLE	74100	0	0
NPC INTERNATIONAL INC	COM	629360306	322	29800	SH	SOLE	29800	0	0
NPS PHARMACEUTICALS INC	COM	62936P103	3192	79400	SH	SOLE	79400	0	0
NSTAR	COM	67019E107	204	4800	SH	SOLE	4800	0	0
NU SKIN ENTERPRISES INC	CL A	67018T105	439	51600	SH	SOLE	51600	0	0
NUCOR CORP	COM	670346105	2586	52900	SH	SOLE	52900	0	0
NVIDIA CORP	COM	67066G104	278	3000	SH	SOLE	3000	0	0
NVR INC	COM	62944T105	3922	26500	SH	SOLE	26500	0	0
O CHARLEYS INC	COM	670823103	657	33900	SH	SOLE	33900	0	0
O REILLY AUTOMOTIVE INC	COM	686091109	2425	84500	SH	SOLE	84500	0	0
OAK TECHNOLOGY INC	COM	671802106	1650	155800	SH	SOLE	155800	0	0
OAKLEY INC	COM	673662102	2362	127700	SH	SOLE	127700	0	0
OCCIDENTAL PETE CORP DEL	COM	674599105	1508	56700	SH	SOLE	56700	0	0
OCEANEERING INTL INC	COM	675232102	602	29000	SH	SOLE	29000	0	0
OFFICE DEPOT INC	COM	676220106	3447	332100	SH	SOLE	332100	0	0
OFFICEMAX INC	COM	67622M108	1056	286300	SH	SOLE	286300	0	0
OFFSHORE LOGISTICS INC	COM	676255102	1708	89900	SH	SOLE	89900	0	0
OGE ENERGY CORP	COM	670837103	1020	45100	SH	SOLE	45100	0	0
OHIO CAS CORP	COM	677240103	676	52201	SH	SOLE	52201	0	0
OLD REP INTL CORP	COM	680223104	3871	133475	SH	SOLE	133475	0	0
OLIN CORP	COM PAR \$1	680665205	763	44900	SH	SOLE	44900	0	0
OMNICARE INC	COM	681904108	4412	218400	SH	SOLE	218400	0	0
ON ASSIGNMENT INC	COM	682159108	1062	59000	SH	SOLE	59000	0	0
ONEOK INC NEW	COM	682680103	1690	85800	SH	SOLE	85800	0	0
ORACLE CORP	COM	68389X105	53580	2820004	SH	SOLE	2820004	0	0
ORBITAL SCIENCES CORP	COM	685564106	272	70100	SH	SOLE	70100	0	0
ORGANOGENESIS INC	COM	685906109	306	41400	SH	SOLE	41400	0	0
ORTHODONTIC CTRS AMER INC	COM	68750P103	2106	69300	SH	SOLE	69300	0	0
OSI PHARMACEUTICALS INC	COM	671040103	2330	44300	SH	SOLE	44300	0	0
OUTBACK STEAKHOUSE INC	COM	689899102	2779	96500	SH	SOLE	96500	0	0
OWENS ILL INC	COM NEW	690768403	535	78900	SH	SOLE	78900	0	0
OXFORD HEALTH PLANS INC	COM	691471106	1124	39300	SH	SOLE	39300	0	0
P F CHANGS CHINA BISTRO INC	COM	69333Y108	697	18400	SH	SOLE	18400	0	0
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	2153	386469	SH	SOLE	386469	0	0
PACCAR INC	COM	693718108	6320	122900	SH	SOLE	122900	0	0
PACIFIC CENTY FINL CORP	COM	694058108	2571	99700	SH	SOLE	99700	0	0
PACIFICARE HEALTH SYS DEL	COM	695112102	1581	97000	SH	SOLE	97000	0	0
FACTIV CORP	COM	695257105	233	17400	SH	SOLE	17400	0	0
PALM HARBOR HOMES	COM	696639103	231	10600	SH	SOLE	10600	0	0
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	485	18652	SH	SOLE	18652	0	0
PARAMETRIC TECHNOLOGY CORP	COM	699173100	2760	197300	SH	SOLE	197300	0	0
PARK ELECTROCHEMICAL CORP	COM	700416209	333	12600	SH	SOLE	12600	0	0
PARK PL ENTMT CORP	COM	700690100	1008	83300	SH	SOLE	83300	0	0
PARKER DRILLING CO	COM	701081101	112	17200	SH	SOLE	17200	0	0
PARKER HANNIFIN CORP	COM	701094104	5138	121068	SH	SOLE	121068	0	0
PATINA OIL & GAS CORP	COM	703224105	1084	40900	SH	SOLE	40900	0	0
PATTERSON DENTAL CO	COM	703412106	348	11600	SH	SOLE	11600	0	0
PATTERSON UTI ENERGY INC	COM	703481101	3417	191200	SH	SOLE	191200	0	0
PAXAR CORP	COM	704227107	184	12800	SH	SOLE	12800	0	0
PAYLESS SHOESOURCE INC	COM	704379106	1436	22200	SH	SOLE	22200	0	0
PENN NATL GAMING INC	COM	707569109	805	31700	SH	SOLE	31700	0	0
PENNEY J C INC	COM	708160106	11427	433500	SH	SOLE	433500	0	0
PENTAIR INC	COM	709631105	1092	32300	SH	SOLE	32300	0	0
PENTON MEDIA INC	COM	709668107	588	33600	SH	SOLE	33600	0	0
PEOPLESOFT INC	COM	712713106	30336	616200	SH	SOLE	616200	0	0
PEP BOYS MANNY MOE & JACK	COM	713278109	125	11100	SH	SOLE	11100	0	0
PEPSI BOTTLING GROUP INC	COM	713409100	8986	224100	SH	SOLE	224100	0	0

PEPSI-GEMEX S A DE C V	GDR REP ORD	713435105	3390	561300	SH	SOLE	561300	0	0
PEPSIAMERICAS INC	COM	71343P200	1225	92100	SH	SOLE	92100	0	0
PEPSICO INC	COM	713448108	1475	33366	SH	SOLE	33366	0	0
PERFORMANCE FOOD GROUP CO	COM	713755106	1753	58000	SH	SOLE	58000	0	0
PERICOM SEMICONDUCTOR CORP	COM	713831105	857	54500	SH	SOLE	54500	0	0
PERRIGO CO	COM	714290103	386	23100	SH	SOLE	23100	0	0
PERUSAHAAN PERS INDO SATELLITE	SPONSORED ADR	715680104	3739	417800	SH	SOLE	417800	0	0
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V101	8112	346800	SH	SOLE	346800	0	0
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V408	8879	341500	SH	SOLE	341500	0	0
PETSMART INC	COM	716768106	674	95600	SH	SOLE	95600	0	0
PFF BANCORP INC	COM	69331W104	250	10000	SH	SOLE	10000	0	0
PFIZER INC	COM	717081103	29729	742294	SH	SOLE	742294	0	0
PG&E CORP	COM	69331C108	6973	622592	SH	SOLE	622592	0	0
PHARMACEUTICAL PROD DEV INC	COM	717124101	4226	138500	SH	SOLE	138500	0	0
PHARMACIA CORP	COM	71713U102	1082	23541	SH	SOLE	23541	0	0
PHARMACYCLICS INC	COM	716933106	1166	34400	SH	SOLE	34400	0	0
PHELPS DODGE CORP	COM	717265102	1425	34349	SH	SOLE	34349	0	0
PHILADELPHIA CONS HLDG CORP	COM	717528103	237	6800	SH	SOLE	6800	0	0
PHILIP MORRIS COS INC	COM	718154107	113447	2235413	SH	SOLE	2235413	0	0
PHILLIPS PETE CO	COM	718507106	1334	23398	SH	SOLE	23398	0	0
PHILLIPS VAN HEUSEN CORP	COM	718592108	454	31500	SH	SOLE	31500	0	0
PHOTRONICS INC	COM	719405102	1152	44900	SH	SOLE	44900	0	0
PIER 1 IMPORTS INC	COM	720279108	2525	219600	SH	SOLE	219600	0	0
PINNACLE SYS INC	COM	723481107	467	77200	SH	SOLE	77200	0	0
PINNACLE WEST CAP CORP	COM	723484101	6323	133400	SH	SOLE	133400	0	0
PIONEER NAT RES CO	COM	723787107	246	14400	SH	SOLE	14400	0	0
PITNEY BOWES INC	COM	724479100	3323	78900	SH	SOLE	78900	0	0
PITTSTON CO	COM BRINKS GRP	725701106	1505	67501	SH	SOLE	67501	0	0
PLACER DOME INC	COM	725906101	3483	539300	SH	SOLE	539300	0	0
PLAINS RES INC	COM PAR \$0.10	726540503	1154	48100	SH	SOLE	48100	0	0
PLANTRONICS INC NEW	COM	727493108	1405	60700	SH	SOLE	60700	0	0
PLEXUS CORP	COM	729132100	1587	48100	SH	SOLE	48100	0	0
PMI GROUP INC	COM	69344M101	3955	55200	SH	SOLE	55200	0	0
PNC FINL SVCS GROUP INC	COM	693475105	16167	245742	SH	SOLE	245742	0	0
POGO PRODUCING CO	COM	730448107	2251	93800	SH	SOLE	93800	0	0
POLARIS INDS INC	COM	731068102	2038	44500	SH	SOLE	44500	0	0
POLO RALPH LAUREN CORP	CL A	731572103	2000	77500	SH	SOLE	77500	0	0
POLYMEDICA CORP	COM	731738100	1596	39400	SH	SOLE	39400	0	0
POTASH CORP SASK INC	COM	73755L107	552	14600	SH	SOLE	14600	0	0
POTOMAC ELEC PWR CO	COM	737679100	1525	72900	SH	SOLE	72900	0	0
POWER-ONE INC	COM	739308104	8688	522100	SH	SOLE	522100	0	0
PPG INDS INC	COM	693506107	21060	400600	SH	SOLE	400600	0	0
PPL CORP	COM	69351T106	13662	248400	SH	SOLE	248400	0	0
PRAXAIR INC	COM	74005P104	16121	343006	SH	SOLE	343006	0	0
PRECISION CASTPARTS CORP	COM	740189105	3461	92500	SH	SOLE	92500	0	0
PRECISION DRILLING CORP	COM	74022D100	541	26300	SH	SOLE	26300	0	0
PRENTISS PTYS TR	SH BEN INT	740706106	562	21356	SH	SOLE	21356	0	0
PRESIDENTIAL LIFE CORP	COM	740884101	775	34600	SH	SOLE	34600	0	0
PRESSTEK INC	COM	741113104	851	70900	SH	SOLE	70900	0	0
PRICE T ROWE GROUP INC	COM	74144T108	2711	72500	SH	SOLE	72500	0	0
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	853	35400	SH	SOLE	35400	0	0
PRIME HOSPITALITY CORP	COM	741917108	950	80200	SH	SOLE	80200	0	0
PRIORITY HEALTHCARE CORP	CL B	74264T102	1250	44200	SH	SOLE	44200	0	0
PROCTER & GAMBLE CO	COM	742718109	19682	308500	SH	SOLE	308500	0	0
PROFESSIONAL DETAILING INC	COM	74312N107	2024	22000	SH	SOLE	22000	0	0
PROGRESS ENERGY INC	COM	743263105	6033	134300	SH	SOLE	134300	0	0
PROGRESSIVE CORP OHIO	COM	743315103	13627	100800	SH	SOLE	100800	0	0
PROSOFTTRAINING COM INC	COM	743477101	90	72000	SH	SOLE	72000	0	0
PROTECTIVE LIFE CORP	COM	743674103	2873	83600	SH	SOLE	83600	0	0
PROVIDENT BANKSHARES CORP	COM	743859100	825	33090	SH	SOLE	33090	0	0
PROVIDENT FINL GROUP INC	COM	743866105	329	10000	SH	SOLE	10000	0	0
PROVIDIAN FINL CORP	COM	74406A102	33087	558898	SH	SOLE	558898	0	0
PROVINCE HEALTHCARE CO	COM	743977100	3471	98350	SH	SOLE	98350	0	0
PS BUSINESS PKS INC CALIF	COM	69360J107	462	16492	SH	SOLE	16492	0	0
PSS WORLD MED INC	COM	69366A100	273	42500	SH	SOLE	42500	0	0
PUBLIC SVC CO N MEX	COM	744499104	1846	57500	SH	SOLE	57500	0	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	8730	178536	SH	SOLE	178536	0	0
PUGET ENERGY INC NEW	COM	745310102	1501	57300	SH	SOLE	57300	0	0
PULTE HOMES INC	COM	745867101	2903	68100	SH	SOLE	68100	0	0
PURCHASEPRO COM	COM	746144104	205	138700	SH	SOLE	138700	0	0
QUALCOMM INC	COM	747525103	1064	18200	SH	SOLE	18200	0	0
QUANEX CORP	COM	747620102	751	29000	SH	SOLE	29000	0	0
QUANTUM CORP	COM DSSG	747906204	328	32500	SH	SOLE	32500	0	0
QUEST DIAGNOSTICS INC	COM	74834L100	2642	35300	SH	SOLE	35300	0	0
QUESTAR CORP	COM	748356102	2862	115600	SH	SOLE	115600	0	0
QUIKSILVER INC	COM	74838C106	1785	71400	SH	SOLE	71400	0	0
QWEST COMMUNICATIONS INTL INC	COM	749121109	430	13492	SH	SOLE	13492	0	0
R G S ENERGY GROUP INC	COM	74956K104	1099	29300	SH	SOLE	29300	0	0
R H DONNELLEY CORP	COM NEW	74955W307	1702	53200	SH	SOLE	53200	0	0
R O C TAIWAN FD	SH BEN INT	749651105	340	73500	SH	SOLE	73500	0	0
RADIANT GROUP INC	COM	750236101	4010	99132	SH	SOLE	99132	0	0
RADIANT SYSTEMS INC	COM	75025N102	1069	66300	SH	SOLE	66300	0	0
RAINBOW TECHNOLOGIES INC	COM	750862104	357	63900	SH	SOLE	63900	0	0
RARE HOSPITALITY INTL INC	COM	753820109	1281	56700	SH	SOLE	56700	0	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	1309	42775	SH	SOLE	42775	0	0



RAYTHEON CO	COM NEW	755111507	20467	770900	SH	SOLE	770900	0	0
REDBACK NETWORKS INC	COM	757209101	539	60400	SH	SOLE	60400	0	0
REEBOK INTL LTD	COM	758110100	1293	40400	SH	SOLE	40400	0	0
REGENERON PHARMACEUTICALS	COM	75886F107	1431	41300	SH	SOLE	41300	0	0
REGIONS FINL CORP	COM	758940100	5434	169800	SH	SOLE	169800	0	0
REHABCARE GROUP INC	COM	759148109	2347	48700	SH	SOLE	48700	0	0
REINSURANCE GROUP AMER INC	COM	759351109	510	13450	SH	SOLE	13450	0	0
RELIANT ENERGY INC	COM	75952J108	8072	250600	SH	SOLE	250600	0	0
REMEC INC	COM	759543101	1299	104750	SH	SOLE	104750	0	0
RENAISSANCE LEARNING INC	COM	75968L105	1877	37100	SH	SOLE	37100	0	0
RENT A CTR INC NEW	COM	76009N100	3566	67800	SH	SOLE	67800	0	0
REPUBLIC SVCS INC	COM	760759100	1685	84900	SH	SOLE	84900	0	0
RESMED INC	COM	761152107	1431	28300	SH	SOLE	28300	0	0
RESPIRONICS INC	COM	761230101	2229	74900	SH	SOLE	74900	0	0
RETEK INC	COM	76128Q109	3169	66100	SH	SOLE	66100	0	0
REYNOLDS & REYNOLDS CO	CL A	761695105	1734	79000	SH	SOLE	79000	0	0
REYNOLDS R J TOB HLDGS INC	COM	76182K105	15785	289100	SH	SOLE	289100	0	0
RFS HOTEL INVS INC	COM	74955J108	663	42000	SH	SOLE	42000	0	0
RIGGS NATL CORP WASH DC	COM	766570105	923	54300	SH	SOLE	54300	0	0
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	670	15100	SH	SOLE	15100	0	0
RITE AID CORP	COM	767754104	689	76500	SH	SOLE	76500	0	0
RLI CORP	COM	749607107	456	10143	SH	SOLE	10143	0	0
ROBBINS & MYERS INC	COM	770196103	310	11000	SH	SOLE	11000	0	0
ROBERT HALF INTL INC	COM	770323103	9921	398600	SH	SOLE	398600	0	0
ROCK-TENN CO	CL A	772739207	409	33400	SH	SOLE	33400	0	0
ROCKWELL INTL CORP NEW	COM	773903109	6847	179620	SH	SOLE	179620	0	0
ROGERS WIRELESS COMMUNICATIONS	CL B NON-VTG	775315104	311	27346	SH	SOLE	27346	0	0
ROSS STORES INC	COM	778296103	2845	118800	SH	SOLE	118800	0	0
ROYAL BK CDA MONTREAL QUE	COM	780087102	887	29453	SH	SOLE	29453	0	0
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	19719	338400	SH	SOLE	338400	0	0
RPM INC OHIO	COM	749685103	594	64600	SH	SOLE	64600	0	0
RUBY TUESDAY INC	COM	781182100	2047	119700	SH	SOLE	119700	0	0
RUDDICK CORP	COM	781258108	724	42700	SH	SOLE	42700	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	855	18200	SH	SOLE	18200	0	0
RUSSELL CORP	COM	782352108	535	31500	SH	SOLE	31500	0	0
RYANS FAMILY STEAK HOUSE INC	COM	783519101	883	72100	SH	SOLE	72100	0	0
RYDER SYS INC	COM	783549108	1278	65200	SH	SOLE	65200	0	0
RYERSON TULL INC NEW	COM	78375P107	394	29200	SH	SOLE	29200	0	0
RYLAND GROUP INC	COM	783764103	1948	38500	SH	SOLE	38500	0	0
SABA SOFTWARE INC	COM	784932105	566	34500	SH	SOLE	34500	0	0
SABRE HLDGS CORP	CL A	785905100	6875	137500	SH	SOLE	137500	0	0
SAFECO CORP	COM	786429100	3663	124175	SH	SOLE	124175	0	0
SAFEWAY INC	COM NEW	786514208	12760	265834	SH	SOLE	265834	0	0
SAKS INC	COM	79377W108	1041	108400	SH	SOLE	108400	0	0
SALTON INC	COM	795757103	258	14500	SH	SOLE	14500	0	0
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	942	71100	SH	SOLE	71100	0	0
SANGSTAT MED CORP	COM	801003104	1459	89100	SH	SOLE	89100	0	0
SARA LEE CORP	COM	803111103	11034	582600	SH	SOLE	582600	0	0
SATCON TECHNOLOGY CORP	COM	803893106	208	19900	SH	SOLE	19900	0	0
SBC COMMUNICATIONS INC	COM	78387G103	65878	1644487	SH	SOLE	1644487	0	0
SCANA CORP NEW	COM	80589M102	1127	39700	SH	SOLE	39700	0	0
SCHEIN HENRY INC	COM	806407102	2067	51600	SH	SOLE	51600	0	0
SCHERING PLOUGH CORP	COM	806605101	69682	1922800	SH	SOLE	1922800	0	0
SCHULMAN A INC	COM	808194104	359	26600	SH	SOLE	26600	0	0
SCHWAB CHARLES CORP NEW	COM	808513105	177	11254	SH	SOLE	11254	0	0
SCICLONE PHARMACEUTICALS INC	COM	80862K104	580	99400	SH	SOLE	99400	0	0
SCIENTIFIC ATLANTA INC	COM	808655104	922	22700	SH	SOLE	22700	0	0
SCP POOL CORP	COM	784028102	1884	54700	SH	SOLE	54700	0	0
SCUDDER GLOBAL HIGH INCOME FD	COM	81115E101	1436	242600	SH	SOLE	242600	0	0
SEACOR SMIT INC	COM	811904101	811	17350	SH	SOLE	17350	0	0
SEALED AIR CORP NEW	COM	81211K100	708	19000	SH	SOLE	19000	0	0
SEARS ROEBUCK & CO	COM	812387108	35429	837364	SH	SOLE	837364	0	0
SECURE COMPUTING CORP	COM	813705100	1709	108800	SH	SOLE	108800	0	0
SECURITY CAP GROUP INC	CL B	81413P204	1207	56400	SH	SOLE	56400	0	0
SEI INVESTMENTS CO	COM	784117103	7774	164000	SH	SOLE	164000	0	0
SEITEL INC	COM NEW	816074306	1465	111800	SH	SOLE	111800	0	0
SELECTIVE INS GROUP INC	COM	816300107	886	33200	SH	SOLE	33200	0	0
SEMITool INC	COM	816909105	729	61100	SH	SOLE	61100	0	0
SEMPRA ENERGY	COM	816851109	6537	239100	SH	SOLE	239100	0	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	810	39450	SH	SOLE	39450	0	0
SEQUA CORPORATION	CL A	817320104	482	10600	SH	SOLE	10600	0	0
SERENA SOFTWARE INC	COM	817492101	1893	52100	SH	SOLE	52100	0	0
SERVICE CORP INTL	COM	817565104	597	93800	SH	SOLE	93800	0	0
SERVICEMASTER CO	COM	81760N109	1296	108000	SH	SOLE	108000	0	0
SHAW GROUP INC	COM	820280105	3717	92700	SH	SOLE	92700	0	0
SHERWIN WILLIAMS CO	COM	824348106	10745	484000	SH	SOLE	484000	0	0
SICOR INC	COM	825846108	938	40600	SH	SOLE	40600	0	0
SIEBEL SYS INC	COM	826170102	544	11600	SH	SOLE	11600	0	0
SIERRA PAC RES NEW	COM	826428104	417	26100	SH	SOLE	26100	0	0
SILICON GRAPHICS INC	COM	827056102	33	23600	SH	SOLE	23600	0	0
SILICON STORAGE TECHNOLOGY INC	COM	827057100	695	68600	SH	SOLE	68600	0	0
SILVERLINE TECHNOLOGIES LTD	SPONSORED ADR	828408104	229	75000	SH	SOLE	75000	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	995	96600	SH	SOLE	96600	0	0
SIRIUS SATELLITE RADIO INC	COM	82966U103	995	81600	SH	SOLE	81600	0	0
SITEL CORP	COM	82980K107	133	83100	SH	SOLE	83100	0	0

SK TELECOM LTD	SPONSORED ADR	78440P108	1867	110500	SH	SOLE	110500	0	0
SKECHERS U S A INC	CL A	830566105	1725	59000	SH	SOLE	59000	0	0
SKYLINE CORP	COM	830830105	272	10000	SH	SOLE	10000	0	0
SKYWEST INC	COM	830879102	1243	44400	SH	SOLE	44400	0	0
SMITH A O	COM	831865209	636	35550	SH	SOLE	35550	0	0
SMITH CHARLES E RESDNTL RLTY	COM	832197107	838	16700	SH	SOLE	16700	0	0
SMITH INTL INC	COM	832110100	410	6800	SH	SOLE	6800	0	0
SMITHFIELD FOODS INC	COM	832248108	858	21300	SH	SOLE	21300	0	0
SNAP ON INC	COM	833034101	1024	42400	SH	SOLE	42400	0	0
SOCIEDAD QUIMICA MINERA DE CHI	SPON ADR SER B	833635105	689	35000	SH	SOLE	35000	0	0
SOMERA COMMUNICATION	COM	834458101	453	63200	SH	SOLE	63200	0	0
SONIC CORP	COM	835451105	1157	36450	SH	SOLE	36450	0	0
SONOCO PRODS CO	COM	835495102	2754	110700	SH	SOLE	110700	0	0
SOUTHERN CO	COM	842587107	8979	386200	SH	SOLE	386200	0	0
SOUTHERN PERU COPPER CORP	COM	843611104	435	35200	SH	SOLE	35200	0	0
SOUTHTRUST CORP	COM	844730101	13382	514700	SH	SOLE	514700	0	0
SOUTHWEST AIRLIS CO	COM	844741108	7762	419800	SH	SOLE	419800	0	0
SOUTHWEST BANCORPORATION TEX	COM	84476R109	1665	55100	SH	SOLE	55100	0	0
SOVEREIGN BANCORP INC	COM	845905108	7735	594996	SH	SOLE	594996	0	0
SPECTRA-PHYSICS LASERS INC	COM	847568102	245	10600	SH	SOLE	10600	0	0
SPHERION CORP	COM	848420105	559	62500	SH	SOLE	62500	0	0
SPIEKER PTYS INC	COM	848497103	374	6242	SH	SOLE	6242	0	0
SPINNAKER EXPL CO	COM	84855W109	1295	32500	SH	SOLE	32500	0	0
SPRINGS INDS INC	CL A	851783100	1261	28600	SH	SOLE	28600	0	0
SPRINT CORP	COM FON GROUP	852061100	1391	65100	SH	SOLE	65100	0	0
SPS TECHNOLOGIES INC	COM	784626103	370	7800	SH	SOLE	7800	0	0
ST JUDE MED INC	COM	790849103	5328	88800	SH	SOLE	88800	0	0
ST MARY LD & EXPL CO	COM	792228108	1771	75800	SH	SOLE	75800	0	0
ST PAUL COS INC	COM	792860108	2597	51218	SH	SOLE	51218	0	0
STANDARD PAC CORP NEW	COM	85375C101	3153	136200	SH	SOLE	136200	0	0
STANDEX INTL CORP	COM	854231107	496	21000	SH	SOLE	21000	0	0
STANLEY WKS	COM	854616109	1160	27700	SH	SOLE	27700	0	0
STARMEDIA NETWORK INC	COM	855546107	121	65000	SH	SOLE	65000	0	0
STATE AUTO FINL CORP	COM	855707105	436	26600	SH	SOLE	26600	0	0
STEELCASE INC	CL A	858155203	878	73500	SH	SOLE	73500	0	0
STEIN MART INC	COM	858375108	1014	98100	SH	SOLE	98100	0	0
STEPAN CO	COM	858586100	550	21000	SH	SOLE	21000	0	0
STERIS CORP	COM	859152100	1450	72300	SH	SOLE	72300	0	0
STERLING BANCSHARES INC	COM	858907108	558	29100	SH	SOLE	29100	0	0
STILLWATER MNG CO	COM	86074Q102	1457	49800	SH	SOLE	49800	0	0
STILWELL FINL INC	COM	860831106	607	18100	SH	SOLE	18100	0	0
STONE ENERGY CORP	COM	861642106	2140	48310	SH	SOLE	48310	0	0
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	520	37800	SH	SOLE	37800	0	0
STORAGE USA INC	COM	861907103	445	12357	SH	SOLE	12357	0	0
STRYKER CORP	COM	863667101	411	7500	SH	SOLE	7500	0	0
STUDENT LN CORP	COM	863902102	1025	14700	SH	SOLE	14700	0	0
SUIZA FOODS CORP	COM	865077101	855	16100	SH	SOLE	16100	0	0
SUN MICROSYSTEMS INC	COM	866810104	1328	84488	SH	SOLE	84488	0	0
SUNGARD DATA SYS INC	COM	867363103	10921	363900	SH	SOLE	363900	0	0
SUNOCO INC	COM	86764P109	1011	27600	SH	SOLE	27600	0	0
SUNRISE ASSISTED LIVING INC	COM	86768K106	1895	72200	SH	SOLE	72200	0	0
SUNRISE TECHNOLOGIES INTL INC	COM	86769L103	343	278800	SH	SOLE	278800	0	0
SUNTRUST BKS INC	COM	867914103	3654	56400	SH	SOLE	56400	0	0
SUPERIOR ENERGY SVCS INC	COM	868157108	1023	129500	SH	SOLE	129500	0	0
SUPERIOR INDS INTL INC	COM	868168105	747	19500	SH	SOLE	19500	0	0
SUPERVALU INC	COM	868536103	2001	114029	SH	SOLE	114029	0	0
SWIFT ENERGY CO	COM	870738101	1594	52900	SH	SOLE	52900	0	0
SYLVAN LEARNING SYS INC	COM	871399101	1067	43900	SH	SOLE	43900	0	0
SYMBOL TECHNOLOGIES INC	COM	871508107	228	10250	SH	SOLE	10250	0	0
SYMMETRIC INC	COM	871543104	1282	87600	SH	SOLE	87600	0	0
SYNCOR INTL CORP DEL	COM	87157J106	2496	80500	SH	SOLE	80500	0	0
SYNOPSIS INC	COM	871607107	6644	137300	SH	SOLE	137300	0	0
SYSCO CORP	COM	871829107	332	12224	SH	SOLE	12224	0	0
TARGET CORP	COM	87612E106	761	22000	SH	SOLE	22000	0	0
TCF FINL CORP	COM	872275102	2348	50700	SH	SOLE	50700	0	0
TECH DATA CORP	COM	878237106	2522	75600	SH	SOLE	75600	0	0
TECHNITROL INC	COM	878555101	1586	61000	SH	SOLE	61000	0	0
TECO ENERGY INC	COM	872375100	1129	37000	SH	SOLE	37000	0	0
TECUMSEH PRODS CO	CL B	878895101	598	13400	SH	SOLE	13400	0	0
TECUMSEH PRODS CO	CL A	878895200	881	17800	SH	SOLE	17800	0	0
TELE CELULAR SUL PART S A	SPON ADR PFD	879238103	638	31600	SH	SOLE	31600	0	0
TELE CENTRO OESTE CELULAR S A	SPON ADR PFD	87923P105	3246	375300	SH	SOLE	375300	0	0
TELE NORDESTE CELULAR PART S A	SPON ADR PFD	87924W109	1086	33300	SH	SOLE	33300	0	0
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	7195	471495	SH	SOLE	471495	0	0
TELECOMUNICACOES BRASILEIRAS S	SPONSORED ADR	879287308	2151	46000	SH	SOLE	46000	0	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	1269	83500	SH	SOLE	83500	0	0
TELEFLEX INC	COM	879369106	1329	30200	SH	SOLE	30200	0	0
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	12585	358650	SH	SOLE	358650	0	0
TELELESTE CELULAR PART S A	SPON ADR PFD	87943B102	609	14900	SH	SOLE	14900	0	0
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	413	10000	SH	SOLE	10000	0	0
TELEX-CHILE S A	SPON ADR NEW	87957Q102	37	25640	SH	SOLE	25640	0	0
TELLABS INC	COM	879664100	5618	289900	SH	SOLE	289900	0	0
TENET HEALTHCARE CORP	COM	88033G100	8070	156400	SH	SOLE	156400	0	0
TESORO PETE CORP	COM	881609101	646	51300	SH	SOLE	51300	0	0
TETRA TECH INC NEW	COM	88162G103	2089	76800	SH	SOLE	76800	0	0

TEXACO INC	COM	881694103	5042	75636	SH	SOLE	75636	0	0
TEXAS INDS INC	COM	882491103	867	25200	SH	SOLE	25200	0	0
TEXAS INSTRS INC	COM	882508104	347	10872	SH	SOLE	10872	0	0
TEXTRON INC	COM	883203101	7496	136200	SH	SOLE	136200	0	0
THERMO ELECTRON CORP	COM	883556102	1176	53392	SH	SOLE	53392	0	0
THORATEC CORP	COM NEW	885175307	1197	77000	SH	SOLE	77000	0	0
THQ INC	COM NEW	872443403	3986	66850	SH	SOLE	66850	0	0
THREE FIVE SYS INC	COM	88554L108	1073	59700	SH	SOLE	59700	0	0
TIDEWATER INC	COM	886423102	1497	39700	SH	SOLE	39700	0	0
TIMBERLAND CO	CL A	887100105	1205	30500	SH	SOLE	30500	0	0
TIMKEN CO	COM	887389104	1082	63900	SH	SOLE	63900	0	0
TJX COS INC NEW	COM	872540109	20432	641100	SH	SOLE	641100	0	0
TOLL BROTHERS INC	COM	889478103	3762	95700	SH	SOLE	95700	0	0
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1137	39900	SH	SOLE	39900	0	0
TORCHMARK CORP	COM	891027104	10469	260352	SH	SOLE	260352	0	0
TOSCO CORP	COM NEW	891490302	1489	33800	SH	SOLE	33800	0	0
TOYS R US INC	COM	892335100	15068	608801	SH	SOLE	608801	0	0
TRAMMELL CROW CO	COM	89288R106	198	17900	SH	SOLE	17900	0	0
TRANS WORLD ENTMT CORP	COM	89336Q100	500	52600	SH	SOLE	52600	0	0
TRANSATLANTIC HLDGS INC	COM	893521104	2413	19700	SH	SOLE	19700	0	0
TRANSCANADA PIPELINES LTD	COM	893526103	2396	294930	SH	SOLE	294930	0	0
TRANSKARYOTIC THERAPIES INC	COM	893735100	1098	37300	SH	SOLE	37300	0	0
TREX INC	COM	89531P105	295	15300	SH	SOLE	15300	0	0
TRIAD HOSPITALS INC	COM	89579K109	2429	82406	SH	SOLE	82406	0	0
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	581	124100	SH	SOLE	124100	0	0
TRICON GLOBAL RESTAURANTS	COM	895953107	8499	193600	SH	SOLE	193600	0	0
TRIGON HEALTHCARE INC	COM	89618L100	1492	23000	SH	SOLE	23000	0	0
TRIMERIS INC	COM	896263100	1647	32900	SH	SOLE	32900	0	0
TRINITY INDS INC	COM	896522109	1261	61501	SH	SOLE	61501	0	0
TRIZEC HAHN CORP	SUB VTG	896938107	8773	731902	SH	SOLE	731902	0	0
TRIZETTO GROUP INC	COM	896882107	382	41300	SH	SOLE	41300	0	0
TRUSTCO BK CORP N Y	COM	898349105	555	41600	SH	SOLE	41600	0	0
TRW INC	COM	872649108	13362	325900	SH	SOLE	325900	0	0
TUCKER ANTHONY SUTRO	COM	898647102	724	32900	SH	SOLE	32900	0	0
TUPPERWARE CORP	COM	899896104	1328	56700	SH	SOLE	56700	0	0
TV AZTECA S A DE C V	SPONSORED ADR	901145102	801	125000	SH	SOLE	125000	0	0
TVX GOLD INC	COM NEW	87308K200	177	497788	SH	SOLE	497788	0	0
TWEETER HOME ENTMT GROUP INC	COM	901167106	540	15300	SH	SOLE	15300	0	0
TXU CORP	COM	873168108	10834	224816	SH	SOLE	224816	0	0
TYCO INTL LTD NEW	COM	902124106	4601	84400	SH	SOLE	84400	0	0
TYSON FOODS INC	CL A	902494103	1358	147500	SH	SOLE	147500	0	0
U S G CORP	COM NEW	903293405	65	15400	SH	SOLE	15400	0	0
U S INDS INC NEW	COM	912080108	434	105920	SH	SOLE	105920	0	0
UAL CORP	COM PAR \$0.01	902549500	2573	73200	SH	SOLE	73200	0	0
UCAR INTL INC	COM	90262K109	403	33700	SH	SOLE	33700	0	0
UCBH HOLDINGS INC	COM	90262T308	1202	39600	SH	SOLE	39600	0	0
UICI	COM	902737105	477	37400	SH	SOLE	37400	0	0
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	4565	97342	SH	SOLE	97342	0	0
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	4125	550000	SH	SOLE	550000	0	0
ULTRATECH STEPPER INC	COM	904034105	1826	71200	SH	SOLE	71200	0	0
UMB FINL CORP	COM	902788108	1048	24361	SH	SOLE	24361	0	0
UNIBANCO-UNIAO DE BANCOS BRASL	GDR REP PFD UT	90458E107	4721	185516	SH	SOLE	185516	0	0
UNIFI INC	COM	904677101	311	36600	SH	SOLE	36600	0	0
UNILEVER N V	N Y SHS NEW	904784709	15841	265928	SH	SOLE	265928	0	0
UNION PAC CORP	COM	907818108	7937	144540	SH	SOLE	144540	0	0
UNION PLANTERS CORP	COM	908068109	2825	64800	SH	SOLE	64800	0	0
UNIONBANCAL CORP	COM	908906100	8010	237700	SH	SOLE	237700	0	0
UNISOURCE ENERGY CORP	COM	909205106	603	26240	SH	SOLE	26240	0	0
UNIT CORP	COM	909218109	1327	83700	SH	SOLE	83700	0	0
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	4489	504400	SH	SOLE	504400	0	0
UNITED NAT FOODS INC	COM	911163103	652	31100	SH	SOLE	31100	0	0
UNITED PARCEL SERVICE INC	CL B	911312106	440	7620	SH	SOLE	7620	0	0
UNITED RENTALS INC	COM	911363109	350	13500	SH	SOLE	13500	0	0
UNITED STATIONERS INC	COM	913004107	887	28100	SH	SOLE	28100	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	8059	110000	SH	SOLE	110000	0	0
UNITED THERAPEUTICS CORP DEL	COM	91307C102	489	36600	SH	SOLE	36600	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	8193	132676	SH	SOLE	132676	0	0
UNIVERSAL CORP VA	COM	913456109	2602	65600	SH	SOLE	65600	0	0
UNIVERSAL ELECTRS INC	COM	913483103	382	21200	SH	SOLE	21200	0	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	810	17800	SH	SOLE	17800	0	0
UNUMPROVIDENT CORP	COM	91529Y106	20081	625200	SH	SOLE	625200	0	0
US ONCOLOGY INC	COM	90338W103	1207	135800	SH	SOLE	135800	0	0
USA ED INC	COM	90390U102	13965	191300	SH	SOLE	191300	0	0
USEC INC	COM	90333E108	1037	123000	SH	SOLE	123000	0	0
UST INC	COM	902911106	5700	197500	SH	SOLE	197500	0	0
USX MARATHON GROUP	COM NEW	902905827	15389	521500	SH	SOLE	521500	0	0
USX-U S STL	COM	90337T101	3591	178200	SH	SOLE	178200	0	0
UTILICORP UTD INC	COM	918005109	2665	87250	SH	SOLE	87250	0	0
V F CORP	COM	918204108	7436	204400	SH	SOLE	204400	0	0
VALENCE TECHNOLOGY INC	COM	918914102	1080	168000	SH	SOLE	168000	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	750	20400	SH	SOLE	20400	0	0
VALMONT INDS INC	COM	920253101	202	11100	SH	SOLE	11100	0	0
VALUE LINE INC	COM	920437100	498	11800	SH	SOLE	11800	0	0
VARIAN INC	COM	922206107	2758	85400	SH	SOLE	85400	0	0
VARIAN MED SYS INC	COM	92220P105	1416	19800	SH	SOLE	19800	0	0

VASOMEDICAL INC	COM	922321104	696	161100	SH	SOLE	161100	0	0
VECTOR GROUP LTD	COM	92240M108	974	30500	SH	SOLE	30500	0	0
VENATOR GROUP INC	COM	922944103	1273	83200	SH	SOLE	83200	0	0
VENTAS INC	COM	92276F100	1173	107100	SH	SOLE	107100	0	0
VERISIGN INC	COM	92343E102	1940	32335	SH	SOLE	32335	0	0
VERITAS DGC INC	COM	92343P107	888	32000	SH	SOLE	32000	0	0
VERITAS SOFTWARE CO	COM	923436109	778	11700	SH	SOLE	11700	0	0
VERITY INC	COM	92343C106	2021	101300	SH	SOLE	101300	0	0
VERIZON COMMUNICATIONS	COM	92343V104	77634	1451095	SH	SOLE	1451095	0	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	500	10100	SH	SOLE	10100	0	0
VIACOM INC	CL A	925524100	806	15200	SH	SOLE	15200	0	0
VIACOM INC	CL B	925524308	721	13939	SH	SOLE	13939	0	0
VICAL INC	COM	925602104	1208	86400	SH	SOLE	86400	0	0
VICOR CORP	COM	925815102	456	28000	SH	SOLE	28000	0	0
VIDESH SANCHAR NIGAM LTD	SPON ADR NEW	92659G600	16764	1251023	SH	SOLE	1251023	0	0
VINA CONCHA Y TORO S A	SPONSORED ADR	927191106	294	6600	SH	SOLE	6600	0	0
VINTAGE PETE INC	COM	927460105	1554	83100	SH	SOLE	83100	0	0
VISTEON CORP	COM	92839U107	1055	57400	SH	SOLE	57400	0	0
VISUAL NETWORKS INC	COM	928444108	806	92100	SH	SOLE	92100	0	0
VITRO SOCIEDAD ANONIMA	SPONSORED ADR	928502301	2875	1080800	SH	SOLE	1080800	0	0
VOTORANTIM CELULOSE E PAPEL SA	SPONSORED ADR	92906P106	13454	891000	SH	SOLE	891000	0	0
WACHOVIA CORP	COM	929771103	9008	126600	SH	SOLE	126600	0	0
WACKENHUT CORP	COM SER A	929794105	511	29600	SH	SOLE	29600	0	0
WADDELL & REED FINL INC	CL A	930059100	271	8528	SH	SOLE	8528	0	0
WAL MART STORES INC	COM	931142103	10385	212804	SH	SOLE	212804	0	0
WALGREEN CO	COM	931422109	18047	523700	SH	SOLE	523700	0	0
WALLACE COMPUTER SERVICES INC	COM	932270101	850	51400	SH	SOLE	51400	0	0
WASHINGTON FED INC	COM	938824109	1792	73101	SH	SOLE	73101	0	0
WASHINGTON MUT INC	COM	939322103	57661	1535574	SH	SOLE	1535574	0	0
WASTE CONNECTIONS INC	COM	941053100	3348	93000	SH	SOLE	93000	0	0
WASTE MGMT INC DEL	COM	94106L109	35890	1164500	SH	SOLE	1164500	0	0
WATERS CORP	COM	941848103	287	10400	SH	SOLE	10400	0	0
WATTS INDS INC	CL A	942749102	368	21700	SH	SOLE	21700	0	0
WAUSAU-MOSINEE PAPER CORP	COM	943315101	451	35000	SH	SOLE	35000	0	0
WEBB DEL CORP	COM	947423109	840	21700	SH	SOLE	21700	0	0
WEBSTER FINL CORP CONN	COM	947890109	279	8500	SH	SOLE	8500	0	0
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	547	5800	SH	SOLE	5800	0	0
WELLS FARGO & CO NEW	COM	949746101	343	7388	SH	SOLE	7388	0	0
WENDYS INTL INC	COM	950590109	667	26100	SH	SOLE	26100	0	0
WERNER ENTERPRISES INC	COM	950755108	386	15900	SH	SOLE	15900	0	0
WESTCOAST ENERGY INC	COM	95751D102	2901	187000	SH	SOLE	187000	0	0
WESTERN DIGITAL CORP	COM	958102105	2763	699500	SH	SOLE	699500	0	0
WESTERN GAS RES INC	COM	958259103	1099	33700	SH	SOLE	33700	0	0
WESTERN RES INC	COM	959425109	1671	77700	SH	SOLE	77700	0	0
WESTVACO CORP	COM	961548104	216	8900	SH	SOLE	8900	0	0
WHIRLPOOL CORP	COM	963320106	850	13600	SH	SOLE	13600	0	0
WHITE MTNS INS GROUP LTD	COM	G9618E107	263	700	SH	SOLE	700	0	0
WILMINGTON TRUST CORP	COM	971807102	263	4200	SH	SOLE	4200	0	0
WINN DIXIE STORES INC	COM	974280109	1759	67300	SH	SOLE	67300	0	0
WISCONSIN CENT TRANSN CORP	COM	976592105	912	54500	SH	SOLE	54500	0	0
WISCONSIN ENERGY CORP	COM	976657106	2092	88000	SH	SOLE	88000	0	0
WMS INDS INC	COM	929297109	2950	91700	SH	SOLE	91700	0	0
WOLVERINE WORLD WIDE INC	COM	978097103	636	35600	SH	SOLE	35600	0	0
WOODWARD GOVERNOR CO	COM	980745103	1898	22500	SH	SOLE	22500	0	0
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	17071	1202200	SH	SOLE	1202200	0	0
WPS RESOURCES CORP	COM	92931B106	314	8900	SH	SOLE	8900	0	0
WYNDHAM INTL INC	CL A	983101106	616	246500	SH	SOLE	246500	0	0
XCEL ENERGY INC	COM	98389B100	6330	222480	SH	SOLE	222480	0	0
XEROX CORP	COM	984121103	14772	1543600	SH	SOLE	1543600	0	0
XTO ENERGY CORP	COM	98385X106	2980	207650	SH	SOLE	207650	0	0
XTRA CORP	COM	984138107	382	7700	SH	SOLE	7700	0	0
YELLOW CORP	COM	985509108	714	37600	SH	SOLE	37600	0	0
YORK INTL CORP NEW	COM	986670107	798	22800	SH	SOLE	22800	0	0
ZEBRA TECHNOLOGIES CORP	CL A	989207105	236	4800	SH	SOLE	4800	0	0
ZIXIT CORP	COM	98974P100	381	41600	SH	SOLE	41600	0	0
ZYGO CORP	COM	989855101	888	39900	SH	SOLE	39900	0	0

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