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(Manual Signature of Person Duly
Authorized to Submit This Report)

Piscataway, NJ
February 13, 2001
(Place and Date of Signing)

Report Type:

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 5
Form 13F Information Table Entry Total: _____
Form 13F Information Table Value Total: \$_____ (thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

| Reporting Mgr. | Form 13F File Number | Name |
|----------------|----------------------|---------------------------------------|
| 6. | 28-05739 | Global Funds Management, S.A. |
| 3. | 28-04989 | Nomura Asset Capital Corporation |
| 2. | 28-04985 | Nomura International plc |
| 4. | 28-04993 | Nomura Securities (Bermuda) |
| 1. | 28-04983 | Nomura Securities International, Inc. |

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FORM 13F
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| ODAIMLERCHRYSLER AG | ORD | D1668R123 | 304 | 000000007300 | SH | | DEFINED | 01 |
| ACE LTD | ORD | G0070K103 | 417 | 000000010400 | SH | | DEFINED | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 407 | 000000005760 | SH | | DEFINED | 01 |
| GLOBAL CROSSING LTD | COM | G3921A100 | 115 | 000000138000 | SH | | DEFINED | 01 |
| PARTNERRE LTD | COM | G6852T105 | 48 | 000000000900 | SH | | DEFINED | 01 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 209 | 000000002200 | SH | | DEFINED | 01 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 111 | 000000008100 | SH | | DEFINED | 01 |
| TRANSOCEAN SEDCO FOREX INC | ORD | G90078109 | 3,410 | 000000100853 | SH | | DEFINED | 01 |
| XL CAP LTD | CL A | G98255105 | 3,254 | 000000035622 | SH | | DEFINED | 01 |
| CHECK POINT SOFTWARE TECH LTD | ORD | M22465104 | 11 | 000000000300 | SH | | DEFINED | 01 |
| ASML HLDG NV | N Y SHS | N07059111 | 80 | 000000004700 | SH | | DEFINED | 01 |
| BANCO LATINOAMERICANO DE EXPO | CL E | P16994132 | 11 | 000000000400 | SH | | DEFINED | 01 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 498 | 000000020800 | SH | | DEFINED | 01 |
| AAR CORP | COM | 000361105 | 29 | 000000003284 | SH | | DEFINED | 01 |
| ACTV INC | COM | 00088E104 | 10 | 000000005487 | SH | | DEFINED | 01 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 946 | 000000205855 | SH | | DEFINED | 01 |
| ADE CORP MASS | COM | 00089C107 | 12 | 000000001247 | SH | | DEFINED | 01 |
| ABM INDS INC | COM | 000957100 | 77 | 000000002459 | SH | | DEFINED | 01 |
| AEP INDS INC | COM | 001031103 | 5 | 000000000217 | SH | | DEFINED | 01 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 36 | 000000001294 | SH | | DEFINED | 01 |
| AFLAC INC | COM | 001055102 | 83 | 000000003400 | SH | | SOLE | |
| AFLAC INC | COM | 001055102 | 4,425 | 000000180186 | SH | | DEFINED | 01 |
| AFLAC INC | COM | 001055102 | 270 | 000000011000 | SH | | DEFINED | 06 |
| AGCO CORP | COM | 001084102 | 175 | 000000011132 | SH | | DEFINED | 01 |
| AGL RES INC | COM | 001204106 | 209 | 000000009096 | SH | | DEFINED | 01 |
| AES CORP | COM | 00130H105 | 2,590 | 000000158418 | SH | | DEFINED | 01 |
| AK STL HLDG CORP | COM | 001547108 | 36 | 000000003167 | SH | | DEFINED | 01 |
| AMC ENTMT INC | COM | 001669100 | 30 | 000000002539 | SH | | DEFINED | 01 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 46 | 000000001828 | SH | | DEFINED | 01 |
| AMR CORP | COM | 001765106 | 1,572 | 000000070500 | SH | | DEFINED | 01 |
| AOL TIME WARNER INC | COM | 00184A105 | 38,361 | 000001195064 | SH | | DEFINED | 01 |
| AOL TIME WARNER INC | COM | 00184A105 | 138 | 000000004300 | SH | | DEFINED | 06 |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 8 | 000000003346 | SH | | DEFINED | 01 |
| AT&T CORP | COM | 001957109 | 18,665 | 000001028953 | SH | | DEFINED | 01 |
| AT & T CDA INC | DEPS RCPT | 00207Q202 | 513 | 000000017000 | SH | | DEFINED | 01 |
| ATMI INC | COM | 00207R101 | 139 | 000000005847 | SH | | DEFINED | 01 |
| ATP OIL & GAS CORP | COM | 00208J108 | 2 | 000000000821 | SH | | DEFINED | 01 |
| ATS MED INC | COM | 002083103 | 16 | 000000003032 | SH | | DEFINED | 01 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 9,557 | 000000665088 | SH | | DEFINED | 01 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 175 | 000000012200 | SH | | DEFINED | 06 |
| AVI BIOPHARMA INC | COM | 002346104 | 22 | 000000002072 | SH | | DEFINED | 01 |
| AVX CORP NEW | COM | 002444107 | 2 | 000000000100 | SH | | DEFINED | 01 |
| AXT INC | COM | 00246W103 | 37 | 000000002596 | SH | | DEFINED | 01 |
| AAIPHARMA INC | COM | 00252W104 | 33 | 000000001351 | SH | | DEFINED | 01 |
| AARON RENTS INC | COM | 002535201 | 31 | 000000001905 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 22,523 | 000000404009 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|

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|-------------------------------|-------------|-----------|-------|--------------|----|---------|----|
| 0ABBOTT LABS | COM | 002824100 | 66 | 000000001200 | SH | DEFINED | 06 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 77 | 000000002924 | SH | DEFINED | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 76 | 000000002900 | SH | DEFINED | 06 |
| ABIOMED INC | COM | 003654100 | 31 | 000000001987 | SH | DEFINED | 01 |
| ACACIA RESH CORP | COM | 003881109 | 29 | 000000002668 | SH | DEFINED | 01 |
| ACADIA RLTY TR | COM SH BEN | 004239109 | 16 | 000000002603 | SH | DEFINED | 01 |
| ACCLAIM ENTMT INC | COM PAR \$0 | 004325205 | 40 | 000000007636 | SH | DEFINED | 01 |
| ACCREDO HEALTH INC | COM | 00437V104 | 141 | 000000003558 | SH | DEFINED | 01 |
| ACKERLEY GROUP INC | COM | 004527107 | 5,681 | 000000324632 | SH | DEFINED | 01 |
| ACLARA BIOSCIENCES INC | COM | 00461P106 | 24 | 000000004887 | SH | DEFINED | 01 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 121 | 000000004669 | SH | DEFINED | 01 |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 60 | 000000001974 | SH | DEFINED | 01 |
| ACTEL CORP | COM | 004934105 | 61 | 000000003101 | SH | DEFINED | 01 |
| ACTIVE POWER INC | COM | 00504W100 | 29 | 000000004373 | SH | DEFINED | 01 |
| ACTRADE FINL TECHNOLOGIES LTD | COM | 00507P102 | 30 | 000000001024 | SH | DEFINED | 01 |
| ACTUATE CORP | COM | 00508B102 | 30 | 000000005820 | SH | DEFINED | 01 |
| ACUITY BRANDS INC | COM | 00508Y102 | 68 | 000000005642 | SH | DEFINED | 01 |
| ACXIOM CORP | COM | 005125109 | 44 | 000000002555 | SH | DEFINED | 01 |
| ADAPTEC INC | COM | 00651F108 | 599 | 000000041326 | SH | DEFINED | 01 |
| ADELPHIA BUSINESS SOLUTIONS | CL A | 006847107 | 2 | 000000003803 | SH | DEFINED | 01 |
| ADELPHIA COMMUNICATIONS CORP | CL A | 006848105 | 452 | 000000014500 | SH | DEFINED | 01 |
| ADMINISTAFF INC | COM | 007094105 | 475 | 000000017356 | SH | DEFINED | 01 |
| ADOBE SYS INC | COM | 00724F101 | 2,304 | 000000074225 | SH | DEFINED | 01 |
| ADOLOR CORP | COM | 00724X102 | 76 | 000000004249 | SH | DEFINED | 01 |
| ADTRAN INC | COM | 00738A106 | 164 | 000000006449 | SH | DEFINED | 01 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 179 | 000000011199 | SH | DEFINED | 01 |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 37 | 000000002059 | SH | DEFINED | 01 |
| ADVANCED FIBRE COMMUNICATIONS | COM | 00754A105 | 284 | 000000016118 | SH | DEFINED | 01 |
| ADVANCED TISSUE SCIENCES INC | COM | 00755F103 | 43 | 000000009990 | SH | DEFINED | 01 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 32 | 000000000917 | SH | DEFINED | 01 |
| ADVO INC | COM | 007585102 | 110 | 000000002566 | SH | DEFINED | 01 |
| AEROFLEX INC | COM | 007768104 | 154 | 000000008156 | SH | DEFINED | 01 |
| ADVANCEPCS | COM | 00790K109 | 49 | 000000001700 | SH | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1,646 | 000000103834 | SH | DEFINED | 01 |
| ADVANTA CORP | CL A | 007942105 | 29 | 000000002935 | SH | DEFINED | 01 |
| ADVANTA CORP | CL B | 007942204 | 85 | 000000009425 | SH | DEFINED | 01 |
| ADVANCED ENERGY INDS | COM | 007973100 | 67 | 000000002529 | SH | DEFINED | 01 |
| ADVENT SOFTWARE INC | COM | 007974108 | 524 | 000000010494 | SH | DEFINED | 01 |
| AETHER SYS INC | COM | 00808V105 | 155 | 000000016917 | SH | DEFINED | 01 |
| AETNA INC NEW | COM | 00817Y108 | 1,408 | 000000042697 | SH | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 187 | 000000001770 | SH | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 106 | 000000001000 | SH | DEFINED | 06 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 262 | 000000003731 | SH | DEFINED | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 105 | 000000002800 | SH | DEFINED | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 3,674 | 000000128873 | SH | DEFINED | 01 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 71 | 000000004162 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0AIR PRODS & CHEMS INC | COM | 009158106 | 3,262 | 000000069556 | SH | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 10,273 | 000000219000 | SH | DEFINED | 04 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 154 | 000000003300 | SH | DEFINED | 06 |
| AIRBORNE INC | COM | 009269101 | 118 | 000000007984 | SH | DEFINED | 01 |
| AIRGAS INC | COM | 009363102 | 148 | 000000009818 | SH | DEFINED | 01 |
| AIRGATE PCS INC | COM | 009367103 | 73 | 000000001606 | SH | DEFINED | 01 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 54 | 000000008318 | SH | DEFINED | 01 |

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|--------------------------------|-------------|-----------|-------|---------------|----|---------|----|
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 59 | 000000009953 | SH | DEFINED | 01 |
| AKSYS LTD | COM | 010196103 | 11 | 000000002418 | SH | DEFINED | 01 |
| AKZO NOBEL NV | SPONSORED | 010199305 | 121 | 000000002700 | SH | DEFINED | 01 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 41 | 000000001244 | SH | DEFINED | 01 |
| ALAMOSA HLDGS INC | COM | 011589108 | 112 | 000000009455 | SH | DEFINED | 01 |
| ALASKA AIR GROUP INC | COM | 011659109 | 128 | 000000004403 | SH | DEFINED | 01 |
| ALASKA COMMUNICATIONS SYS GRP | COM | 01167P101 | 10 | 000000001258 | SH | DEFINED | 01 |
| ALBANY INTL CORP | CL A | 012348108 | 105 | 000000004859 | SH | DEFINED | 01 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 76 | 000000002877 | SH | DEFINED | 01 |
| ALBEMARLE CORP | COM | 012653101 | 140 | 000000005865 | SH | DEFINED | 01 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 763 | 000000017062 | SH | DEFINED | 01 |
| ALBERTO CULVER CO | CL A | 013068200 | 6,860 | 000000175500 | SH | DEFINED | 01 |
| ALBERTSONS INC | COM | 013104104 | 4,338 | 000000137773 | SH | DEFINED | 01 |
| ALCAN INC | COM | 013716105 | 3,147 | 000000087603 | SH | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 9,319 | 0000000262148 | SH | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 234 | 000000006600 | SH | DEFINED | 06 |
| ALCATEL | SPONSORED | 013904305 | 334 | 000000020200 | SH | DEFINED | 01 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 179 | 000000006719 | SH | DEFINED | 01 |
| ALEXANDERS INC | COM | 014752109 | 13 | 000000000231 | SH | DEFINED | 01 |
| ALEXANDRIA REAL ESTATE EQ INC | COM | 015271109 | 83 | 000000002032 | SH | DEFINED | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 53 | 000000002182 | SH | DEFINED | 01 |
| ALFA CORP | COM | 015385107 | 119 | 000000005346 | SH | DEFINED | 01 |
| ALICO INC | COM | 016230104 | 14 | 000000000474 | SH | DEFINED | 01 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 6 | 000000001367 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2,066 | 000000057041 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 220 | 000000006100 | SH | DEFINED | 06 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 443 | 000000026487 | SH | DEFINED | 01 |
| ALLEN TELECOM INC | COM | 018091108 | 29 | 000000003481 | SH | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 2,562 | 000000034138 | SH | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 52 | 000000000700 | SH | DEFINED | 06 |
| ALLETE INC | COM | 018522102 | 61 | 000000002446 | SH | DEFINED | 01 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD P | 01855A101 | 604 | 000000012500 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 60 | 000000002047 | SH | DEFINED | 01 |
| ALLIANCE FIBER OPTIC PRODS INC | COM | 018680108 | 2 | 000000002000 | SH | DEFINED | 01 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 43 | 000000003584 | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 78 | 000000002574 | SH | DEFINED | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 459 | 000000005954 | SH | DEFINED | 01 |
| ALLIED WASTE INDS INC | COM PAR\$.0 | 019589308 | 720 | 000000051257 | SH | DEFINED | 01 |
| ALLIED WASTE INDS INC | COM PAR\$.0 | 019589308 | 156 | 000000011100 | SH | DEFINED | 06 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN CALL | PUT CALL | INVTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|----------------|-------------|-------------------|-----------|
| 0ALLMERICA FINL CORP | COM | 019754100 | 109 | 000000002455 | SH | | DEFINED | 01 |
| ALLOY INC | COM | 019855105 | 39 | 000000001855 | SH | | DEFINED | 01 |
| ALLSCRIPTS HEALTHCARE SOLUTION | COM | 01988P108 | 13 | 000000004246 | SH | | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 6,590 | 000000195556 | SH | | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 219 | 000000006500 | SH | | DEFINED | 06 |
| ALLTEL CORP | COM | 020039103 | 5,714 | 000000092579 | SH | | DEFINED | 01 |
| ALPHA INDS INC | COM | 020753109 | 131 | 000000006026 | SH | | DEFINED | 01 |
| ALPHARMA INC | CL A | 020813101 | 458 | 000000017333 | SH | | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 3,572 | 000000168339 | SH | | DEFINED | 01 |
| AMAZON COM INC | COM | 023135106 | 380 | 000000035200 | SH | | DEFINED | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 1,629 | 000000028164 | SH | | DEFINED | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 462 | 000000008000 | SH | | DEFINED | 06 |
| AMBASSADORS INTL INC | COM | 023178106 | 20 | 000000000956 | SH | | DEFINED | 01 |
| AMCOL INTL CORP | COM | 02341W103 | 19 | 000000002767 | SH | | DEFINED | 01 |
| AMERADA HESS CORP | COM | 023551104 | 1,773 | 000000028380 | SH | | DEFINED | 01 |

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|--------------------------------|------------|-----------|--------|--------------|----|---------|----|
| AMERCO | COM | 023586100 | 32 | 000000001743 | SH | DEFINED | 01 |
| AMEREN CORP | COM | 023608102 | 1,531 | 000000036215 | SH | DEFINED | 01 |
| AMERICA MOVIL S A DE C V | SPON ADR L | 02364W105 | 140 | 000000007200 | SH | DEFINED | 01 |
| AMERICA ONLINE LATIN AMERICA I | CL A | 02365B100 | 13 | 000000003031 | SH | DEFINED | 01 |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 16 | 000000004605 | SH | DEFINED | 01 |
| AMCORE FINL INC | COM | 023912108 | 75 | 000000003388 | SH | DEFINED | 01 |
| AMERICAN AXLE & MFG HLDGS INC | COM | 024061103 | 61 | 000000002883 | SH | DEFINED | 01 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 122 | 000000004320 | SH | DEFINED | 01 |
| AMERICAN EAGLE OUTFITTERS NEW | COM | 02553E106 | 55 | 000000002113 | SH | DEFINED | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 3,767 | 000000086555 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 14,191 | 000000397641 | SH | DEFINED | 01 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 49 | 000000002008 | SH | DEFINED | 01 |
| AMERICAN FINL HLDGS INC | COM | 026075101 | 72 | 000000002844 | SH | DEFINED | 01 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 526 | 000000038197 | SH | DEFINED | 01 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 48 | 000000001504 | SH | DEFINED | 01 |
| AMERICAN HOME PRODS CORP | COM | 026609107 | 21,065 | 000000343312 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 47 | 000000000600 | SH | SOLE | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 55,028 | 000000693060 | SH | DEFINED | 01 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 95 | 000000002267 | SH | DEFINED | 01 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 102 | 000000005693 | SH | DEFINED | 01 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 90 | 000000004357 | SH | DEFINED | 01 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 32 | 000000001493 | SH | DEFINED | 01 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 735 | 000000050886 | SH | DEFINED | 01 |
| AMERICAN RLTY INVS INC | COM | 029174109 | 5 | 000000000538 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 689 | 000000010110 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 75 | 000000001100 | SH | DEFINED | 06 |
| AMERICAN STS WTR CO | COM | 029899101 | 48 | 000000001377 | SH | DEFINED | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 47 | 000000005000 | SH | DEFINED | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 34 | 000000002794 | SH | DEFINED | 01 |
| AMERICAN WTR WKS INC | COM | 030411102 | 122 | 000000002939 | SH | DEFINED | 01 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 40 | 000000000747 | SH | DEFINED | 01 |

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|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0AMERICREDIT CORP | COM | 03060R101 | 78 | 000000002479 | SH | DEFINED | 01 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 9 | 000000000371 | SH | DEFINED | 01 |
| AMERIPATH INC | COM | 03071D109 | 121 | 000000003769 | SH | DEFINED | 01 |
| AMERON INTL INC | COM | 030710107 | 34 | 000000000496 | SH | DEFINED | 01 |
| AMERITRADE HLDG CORP | CL A | 03072H109 | 420 | 000000071000 | SH | DEFINED | 01 |
| AMERUS GROUP CO | COM | 03072M108 | 204 | 000000005703 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1,701 | 000000026773 | SH | DEFINED | 01 |
| AMETEK INC NEW | COM | 031100100 | 173 | 000000005443 | SH | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 15,384 | 000000272579 | SH | DEFINED | 01 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 92 | 000000005800 | SH | DEFINED | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 81 | 000000001700 | SH | DEFINED | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 197 | 000000004100 | SH | DEFINED | 06 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 2,281 | 000000120735 | SH | DEFINED | 01 |
| AMSURG CORP | COM | 03232P405 | 74 | 000000002736 | SH | DEFINED | 01 |
| AMTRAN INC | COM | 03234G106 | 6 | 000000000441 | SH | DEFINED | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 71 | 000000007791 | SH | DEFINED | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 5,431 | 000000095534 | SH | DEFINED | 01 |
| ANADIGICS INC | COM | 032515108 | 63 | 000000004146 | SH | DEFINED | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 4,298 | 000000096844 | SH | DEFINED | 01 |
| ANALOGIC CORP | COM PAR \$0 | 032657207 | 35 | 000000000914 | SH | DEFINED | 01 |
| ANAREN MICROWAVE INC | COM | 032744104 | 55 | 000000003192 | SH | DEFINED | 01 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 45 | 000000002581 | SH | DEFINED | 01 |
| ANCHOR GAMING | COM | 033037102 | 1,685 | 000000023976 | SH | DEFINED | 01 |

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|--------------------------|------------|-----------|--------|--------------|----|---------|----|
| ANDREW CORP | COM | 034425108 | 1,206 | 000000055096 | SH | DEFINED | 01 |
| ANDRX GROUP | COM | 034553107 | 105 | 000000001500 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 11,221 | 000000248218 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 221 | 000000004900 | SH | DEFINED | 06 |
| ANIXTER INTL INC | COM | 035290105 | 145 | 000000005029 | SH | DEFINED | 01 |
| ANNALY MTG MGMT INC | COM | 035710409 | 130 | 000000008162 | SH | DEFINED | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 117 | 000000003356 | SH | DEFINED | 01 |
| ANSOFT CORP | COM | 036384105 | 12 | 000000000842 | SH | DEFINED | 01 |
| ANSYS INC | COM | 03662Q105 | 48 | 000000001970 | SH | DEFINED | 01 |
| ANSWERTHINK INC | COM | 036916104 | 34 | 000000005275 | SH | DEFINED | 01 |
| ANTHRACITE CAP INC | COM | 037023108 | 56 | 000000005153 | SH | DEFINED | 01 |
| ANTIGENICS INC DEL | COM | 037032109 | 32 | 000000001960 | SH | DEFINED | 01 |
| AON CORP | COM | 037389103 | 3,341 | 000000094061 | SH | DEFINED | 01 |
| APACHE CORP | COM | 037411105 | 1,617 | 000000032432 | SH | DEFINED | 01 |
| APACHE CORP | COM | 037411105 | 79 | 000000001600 | SH | DEFINED | 06 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 114 | 000000002500 | SH | DEFINED | 01 |
| APHTON CORP | COM | 03759P101 | 30 | 000000002063 | SH | DEFINED | 01 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 61 | 000000003860 | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 93 | 000000003607 | SH | DEFINED | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 569 | 000000012663 | SH | DEFINED | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 72 | 000000001600 | SH | DEFINED | 06 |
| APOLLO GROUP INC | COM UNV PH | 037604204 | 22 | 000000000700 | SH | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 16 | 000000000750 | SH | SOLE | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| APPLE COMPUTER INC | COM | 037833100 | 2,400 | 000000109592 | SH | | DEFINED | 01 |
| APPLEBEES INTL INC | COM | 037899101 | 385 | 000000011263 | SH | | DEFINED | 01 |
| APPLIED INNOVATION INC | COM | 037916103 | 7 | 000000001196 | SH | | DEFINED | 01 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 178 | 000000007162 | SH | | DEFINED | 01 |
| APPLERA CORP | COM AP BIO | 038020103 | 2,165 | 000000055151 | SH | | DEFINED | 01 |
| APPLERA CORP | COM CE GEN | 038020202 | 381 | 000000014300 | SH | | DEFINED | 01 |
| APPLICA INC | COM | 03815A106 | 21 | 000000002386 | SH | | DEFINED | 01 |
| APPLIED INDL TECHNOLOGIES INC | COM | 03820C105 | 43 | 000000002332 | SH | | DEFINED | 01 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1,066 | 000000094237 | SH | | DEFINED | 01 |
| APPLIED MATLS INC | COM | 038222105 | 8,695 | 000000216856 | SH | | DEFINED | 01 |
| APPLIED MOLECULAR EVOLUTION IN | COM | 03823E108 | 27 | 000000002211 | SH | | DEFINED | 01 |
| APTARGROUP INC | COM | 038336103 | 162 | 000000004626 | SH | | DEFINED | 01 |
| AQUILA INC DEL | CL A | 03840J106 | 3,876 | 000000226700 | SH | | DEFINED | 01 |
| ARBITRON INC | COM | 03875Q108 | 470 | 000000013784 | SH | | DEFINED | 01 |
| ARCH CHEMICALS INC | COM | 03937R102 | 63 | 000000002755 | SH | | DEFINED | 01 |
| ARCH COAL INC | COM | 039380100 | 193 | 000000008539 | SH | | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3,370 | 000000234893 | SH | | DEFINED | 01 |
| ARCTIC CAT INC | COM | 039670104 | 36 | 000000002176 | SH | | DEFINED | 01 |
| ARDEN GROUP INC | CL A | 039762109 | 11 | 000000000196 | SH | | DEFINED | 01 |
| AREA BANCSHARES CORP NEW | COM | 039872106 | 1,968 | 000000101114 | SH | | DEFINED | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 29 | 000000002470 | SH | | DEFINED | 01 |
| ARGONAUT GROUP INC | COM | 040157109 | 57 | 000000002944 | SH | | DEFINED | 01 |
| ARGOSY GAMING CO | COM | 040228108 | 100 | 000000003084 | SH | | DEFINED | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 20 | 000000003881 | SH | | DEFINED | 01 |
| ARIBA INC | COM | 04033V104 | 344 | 000000056000 | SH | | DEFINED | 01 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 81 | 000000002824 | SH | | DEFINED | 01 |
| ARMOR HOLDINGS INC | COM | 042260109 | 63 | 000000002369 | SH | | DEFINED | 01 |
| ARMSTRONG HLDGS INC | COM | 042384107 | 17 | 000000005248 | SH | | DEFINED | 01 |
| ARQULE INC | COM | 04269E107 | 44 | 000000002629 | SH | | DEFINED | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 67 | 000000006917 | SH | | DEFINED | 01 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 30 | 000000002034 | SH | | DEFINED | 01 |

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|----------------------------|-----|-----------|-------|--------------|----|---------|----|
| ARROW ELECTRS INC | COM | 042735100 | 138 | 000000004631 | SH | DEFINED | 01 |
| ARROW ELECTRS INC | COM | 042735100 | 77 | 000000002600 | SH | DEFINED | 06 |
| ARROW FINL CORP | COM | 042744102 | 25 | 000000000865 | SH | DEFINED | 01 |
| ARROW INTL INC | COM | 042764100 | 61 | 000000001540 | SH | DEFINED | 01 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 25 | 000000007422 | SH | DEFINED | 01 |
| ARTISAN COMPONENTS INC | COM | 042923102 | 28 | 000000001784 | SH | DEFINED | 01 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 43 | 000000004644 | SH | DEFINED | 01 |
| ARTHROCARE CORP | COM | 043136100 | 60 | 000000003363 | SH | DEFINED | 01 |
| ARVINMERITOR INC | COM | 043353101 | 216 | 000000011037 | SH | DEFINED | 01 |
| ASCENTIAL SOFTWARE CORP | COM | 04362P108 | 174 | 000000043046 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 1,348 | 000000029267 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 147 | 000000003200 | SH | DEFINED | 06 |
| ASIAINFO HLDGS INC | COM | 04518A104 | 64 | 000000003688 | SH | DEFINED | 01 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 27 | 000000007087 | SH | DEFINED | 01 |
| ASPECT MED SYS INC | COM | 045235108 | 17 | 000000001713 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| ASPEN TECHNOLOGY INC | COM | 045327103 | 147 | 000000008808 | SH | DEFINED | 01 |
| ASSOCIATED BANC CORP | COM | 045487105 | 92 | 000000002631 | SH | DEFINED | 01 |
| ASSOCIATED ESTATES RLTG CORP | COM | 045604105 | 20 | 000000002201 | SH | DEFINED | 01 |
| ASTEC INDS INC | COM | 046224101 | 30 | 000000002100 | SH | DEFINED | 01 |
| ASTORIA FINL CORP | COM | 046265104 | 151 | 000000005712 | SH | DEFINED | 01 |
| ASTORIA FINL CORP | COM | 046265104 | 68 | 000000002600 | SH | DEFINED | 06 |
| ASTROPOWER INC | COM | 04644A101 | 68 | 000000001684 | SH | DEFINED | 01 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 87 | 000000006820 | SH | DEFINED | 01 |
| AT & T LATIN AMER CORP | COM | 04649A106 | 6 | 000000005908 | SH | DEFINED | 01 |
| ATLANTIC COAST AIRLINES HLDGS | COM | 048396105 | 127 | 000000005457 | SH | DEFINED | 01 |
| ATLAS AIR WORLDWIDE HLDGS INC | COM | 049164106 | 49 | 000000003369 | SH | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 375 | 000000005090 | SH | DEFINED | 01 |
| ATMOS ENERGY CORP | COM | 049560105 | 118 | 000000005578 | SH | DEFINED | 01 |
| ATRIX LABS INC | COM | 04962L101 | 53 | 000000002584 | SH | DEFINED | 01 |
| ATWOOD OCEANICS INC | COM | 050095108 | 172 | 000000004954 | SH | DEFINED | 01 |
| AUDIOVOX CORP | CL A | 050757103 | 17 | 000000002381 | SH | DEFINED | 01 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 8 | 000000000744 | SH | DEFINED | 01 |
| AURORA FOODS INC | COM | 05164B106 | 16 | 000000003315 | SH | DEFINED | 01 |
| AUSPEX SYS INC | COM | 052116100 | 11 | 000000006210 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 878 | 000000023578 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 9,486 | 000000161061 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 2,093 | 000000029157 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 473 | 000000006600 | SH | DEFINED | 06 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 33 | 000000007877 | SH | DEFINED | 01 |
| AVANEX CORP | COM | 05348W109 | 30 | 000000005087 | SH | DEFINED | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 23 | 000000000500 | SH | DEFINED | 01 |
| AVANT CORP | COM | 053487104 | 720 | 000000035163 | SH | DEFINED | 01 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 33 | 000000008256 | SH | DEFINED | 01 |
| AVATAR HLDGS INC | COM | 053494100 | 16 | 000000000685 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 907 | 000000074660 | SH | DEFINED | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 1,616 | 000000028597 | SH | DEFINED | 01 |
| AVIALL INC NEW | COM | 05366B102 | 19 | 000000002526 | SH | DEFINED | 01 |
| AVICI SYS INC | COM | 05367L109 | 19 | 000000006844 | SH | DEFINED | 01 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 38 | 000000003136 | SH | DEFINED | 01 |
| AVIGEN INC | COM | 053690103 | 31 | 000000002727 | SH | DEFINED | 01 |
| AVISTA CORP | COM | 05379B107 | 86 | 000000006494 | SH | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 88 | 000000003466 | SH | DEFINED | 01 |
| AVOCENT CORP | COM | 053893103 | 179 | 000000007403 | SH | DEFINED | 01 |
| AVON PRODS INC | COM | 054303102 | 3,165 | 000000068078 | SH | DEFINED | 01 |

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|----------------------|-----|-----------|-------|--------------|----|---------|----|
| AWARE INC MASS | COM | 05453N100 | 25 | 000000003092 | SH | DEFINED | 01 |
| AZTAR CORP | COM | 054802103 | 138 | 000000007568 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 4,257 | 000000117900 | SH | DEFINED | 01 |
| BCE INC | COM | 05534B109 | 9 | 000000000400 | SH | DEFINED | 01 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 25 | 000000001469 | SH | DEFINED | 01 |
| BISYS GROUP INC | COM | 055472104 | 110 | 000000001730 | SH | DEFINED | 01 |
| BKF CAP GROUP INC | COM | 05548G102 | 22 | 000000000789 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OBJS WHOLESALE CLUB INC | COM | 05548J106 | 817 | 000000018539 | SH | | DEFINED | 01 |
| BJ SVCS CO | COM | 055482103 | 156 | 000000004819 | SH | | DEFINED | 01 |
| BMC INDS INC MINN | COM | 055607105 | 7 | 000000003695 | SH | | DEFINED | 01 |
| BOK FINL CORP | COM NEW | 05561Q201 | 50 | 000000001591 | SH | | DEFINED | 01 |
| BP PLC | SPONSORED | 055622104 | 55 | 000000001200 | SH | | DEFINED | 01 |
| BRE PROPERTIES INC | CL A | 05564E106 | 199 | 000000006429 | SH | | DEFINED | 01 |
| BSB BANCORP | COM | 055652101 | 28 | 000000001188 | SH | | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 1,423 | 000000086955 | SH | | DEFINED | 01 |
| BAKER HUGHES INC | COM | 057224107 | 3,574 | 000000098005 | SH | | DEFINED | 01 |
| BAKER HUGHES INC | COM | 057224107 | 43 | 000000001200 | SH | | DEFINED | 06 |
| BALDOR ELEC CO | COM | 057741100 | 67 | 000000003216 | SH | | DEFINED | 01 |
| BALDWIN & LYONS INC | CL B | 057755209 | 22 | 000000000868 | SH | | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 768 | 000000010876 | SH | | DEFINED | 01 |
| BALLY TOTAL FITNESS HLDG CORP | COM | 05873K108 | 78 | 000000003631 | SH | | DEFINED | 01 |
| BANCFIRST CORP | COM | 05945F103 | 19 | 000000000556 | SH | | DEFINED | 01 |
| BANCFIRST CORP ZANESVILLE OHIO | COM | 059450106 | 25 | 000000001058 | SH | | DEFINED | 01 |
| BANCORPSOUTH INC | COM | 059692103 | 184 | 000000011112 | SH | | DEFINED | 01 |
| BANDAG INC | COM | 059815100 | 74 | 000000002152 | SH | | DEFINED | 01 |
| BANDAG INC | CL A | 059815308 | 474 | 000000015800 | SH | | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 26,535 | 000000421535 | SH | | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 711 | 000000011300 | SH | | DEFINED | 06 |
| BANK OF GRANITE CORP | COM | 062401104 | 29 | 000000001511 | SH | | DEFINED | 01 |
| BANK MUT CORP | COM | 063748107 | 23 | 000000001514 | SH | | DEFINED | 01 |
| BANK NEW YORK INC | COM | 064057102 | 8,562 | 000000209854 | SH | | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 11,947 | 000000305946 | SH | | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 218 | 000000005600 | SH | | DEFINED | 06 |
| BANK UTD CORP LITIGATN CONT TR | RT CONTING | 065416117 | 24 | 000000248800 | SH | | DEFINED | 01 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 37 | 000000004042 | SH | | DEFINED | 01 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 125 | 000000005568 | SH | | DEFINED | 01 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 38 | 000000002581 | SH | | DEFINED | 01 |
| BANNER CORP | COM | 06652V109 | 24 | 000000001442 | SH | | DEFINED | 01 |
| BANTA CORP | COM | 066821109 | 141 | 000000004797 | SH | | DEFINED | 01 |
| BARD C R INC | COM | 067383109 | 7,307 | 000000113300 | SH | | DEFINED | 01 |
| BARNES & NOBLE INC | COM | 067774109 | 135 | 000000004571 | SH | | DEFINED | 01 |
| BARNES GROUP INC | COM | 067806109 | 53 | 000000002225 | SH | | DEFINED | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 2,224 | 000000139486 | SH | | DEFINED | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 122 | 000000007700 | SH | | DEFINED | 06 |
| BARR LABS INC | COM | 068306109 | 99 | 000000001248 | SH | | DEFINED | 01 |
| BARR LABS INC | COM | 068306109 | 317 | 000000004000 | SH | | DEFINED | 06 |
| BARRA INC | COM | 068313105 | 170 | 000000003627 | SH | | DEFINED | 01 |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 19 | 000000001388 | SH | | DEFINED | 01 |
| BAUSCH & LOMB INC | COM | 071707103 | 691 | 000000018355 | SH | | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 8,239 | 000000153630 | SH | | DEFINED | 01 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 62 | 000000008542 | SH | | DEFINED | 01 |
| BE AEROSPACE INC | COM | 073302101 | 36 | 000000003982 | SH | | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 930 | 000000060402 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OBEACON POWER CORP | COM | 073677106 | 5 | 000000004512 | SH | | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 1,641 | 000000027997 | SH | | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 392 | 000000006700 | SH | | DEFINED | 06 |
| BEASLEY BROADCAST GROUP INC | CL A | 074014101 | 13 | 000000001041 | SH | | DEFINED | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 707 | 000000009671 | SH | | DEFINED | 01 |
| BEBE STORES INC | COM | 075571109 | 91 | 000000004912 | SH | | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 163 | 000000003692 | SH | | DEFINED | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 3,417 | 000000103084 | SH | | DEFINED | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 2,963 | 000000087427 | SH | | DEFINED | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 172 | 000000005100 | SH | | DEFINED | 06 |
| BEDFORD PPTY INVS INC | COM PAR \$0 | 076446301 | 45 | 000000002001 | SH | | DEFINED | 01 |
| BEL FUSE INC | CL A | 077347201 | 206 | 000000008635 | SH | | DEFINED | 01 |
| BEL FUSE INC | CL B | 077347300 | 29 | 000000001176 | SH | | DEFINED | 01 |
| BELDEN INC | COM | 077459105 | 79 | 000000003356 | SH | | DEFINED | 01 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 25 | 000000002005 | SH | | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 18,836 | 000000493754 | SH | | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 225 | 000000005900 | SH | | DEFINED | 06 |
| BELO CORP | COM SER A | 080555105 | 60 | 000000003236 | SH | | DEFINED | 01 |
| BEMIS INC | COM | 081437105 | 675 | 000000013737 | SH | | DEFINED | 01 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 50 | 000000002684 | SH | | DEFINED | 01 |
| BERKLEY W R CORP | COM | 084423102 | 155 | 000000002891 | SH | | DEFINED | 01 |
| BERRY PETE CO | CL A | 085789105 | 47 | 000000003004 | SH | | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 5,390 | 000000072374 | SH | | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 89 | 000000001200 | SH | | DEFINED | 06 |
| BETHLEHEM STL CORP | COM | 087509105 | 8 | 000000017787 | SH | | DEFINED | 01 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 116 | 000000013557 | SH | | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 308 | 000000029622 | SH | | DEFINED | 01 |
| BIO RAD LABS INC | CL A | 090572207 | 71 | 000000001133 | SH | | DEFINED | 01 |
| BIO TECHNOLOGY GEN CORP | COM | 090578105 | 65 | 000000007954 | SH | | DEFINED | 01 |
| BIOGEN INC | COM | 090597105 | 2,710 | 000000047271 | SH | | DEFINED | 01 |
| BIOGEN INC | COM | 090597105 | 74 | 000000001300 | SH | | DEFINED | 06 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 41 | 000000003116 | SH | | DEFINED | 01 |
| BIOMET INC | COM | 090613100 | 2,281 | 000000073824 | SH | | DEFINED | 01 |
| BIOMET INC | COM | 090613100 | 55 | 000000001800 | SH | | DEFINED | 06 |
| BIOPURE CORP | CL A | 09065H105 | 30 | 000000002135 | SH | | DEFINED | 01 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 5 | 000000000504 | SH | | DEFINED | 01 |
| BIOTECH HOLDERS TR | DEPOSTRY R | 09067D201 | 61,116 | 000000463000 | SH | | DEFINED | 01 |
| BIOSITE INC | COM | 090945106 | 31 | 000000001688 | SH | | DEFINED | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 1,632 | 000000043264 | SH | | DEFINED | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 43,540 | 000001154000 | SH | | DEFINED | 04 |
| BLACK BOX CORP DEL | COM | 091826107 | 144 | 000000002724 | SH | | DEFINED | 01 |
| BLACK HILLS CORP | COM | 092113109 | 26 | 000000000779 | SH | | DEFINED | 01 |
| BLACKROCK INC | CL A | 09247X101 | 66 | 000000001600 | SH | | DEFINED | 01 |
| BLOCK H & R INC | COM | 093671105 | 2,169 | 000000048543 | SH | | DEFINED | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 224 | 000000008900 | SH | | DEFINED | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 279 | 000000011100 | SH | | DEFINED | 06 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0BLUE MARTINI SOFTWARE INC | COM | 095698106 | 11 | 000000003949 | SH | | DEFINED | 01 |

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|--------------------------------|------------|-----------|---------|--------------|----|---------|----|
| BLYTH INC | COM | 09643P108 | 135 | 000000005845 | SH | DEFINED | 01 |
| BOB EVANS FARMS INC | COM | 096761101 | 141 | 000000005771 | SH | DEFINED | 01 |
| BOCA RESORTS INC | CL A | 09688T106 | 64 | 000000004909 | SH | DEFINED | 01 |
| BOEING CO | COM | 097023105 | 9,980 | 000000257374 | SH | DEFINED | 01 |
| BOEING CO | COM | 097023105 | 333 | 000000008600 | SH | DEFINED | 06 |
| BOISE CASCADE CORP | COM | 097383103 | 574 | 000000016902 | SH | DEFINED | 01 |
| BOISE CASCADE CORP | COM | 097383103 | 1,700 | 000000050000 | SH | DEFINED | 04 |
| BONE CARE INTL INC | COM | 098072101 | 22 | 000000001300 | SH | DEFINED | 01 |
| BORDERS GROUP INC | COM | 099709107 | 47 | 000000002390 | SH | DEFINED | 01 |
| BORG WARNER INC | COM | 099724106 | 228 | 000000004369 | SH | DEFINED | 01 |
| BORG WARNER INC | COM | 099724106 | 224 | 000000004300 | SH | DEFINED | 06 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 217 | 000000013887 | SH | DEFINED | 01 |
| BORON LEPORE & ASSOCS INC | COM | 10001P102 | 14 | 000000001076 | SH | DEFINED | 01 |
| BOSTON BEER INC | CL A | 100557107 | 22 | 000000001286 | SH | DEFINED | 01 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 23 | 000000002067 | SH | DEFINED | 01 |
| BOSTON PRIVATE FINL HLDGS INC | COM | 101119105 | 37 | 000000001697 | SH | DEFINED | 01 |
| BOSTON PROPERTIES INC | COM | 101121101 | 76 | 000000002000 | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3,122 | 000000129465 | SH | DEFINED | 01 |
| BOWATER INC | COM | 102183100 | 76 | 000000001606 | SH | DEFINED | 01 |
| BOWNE & CO INC | COM | 103043105 | 87 | 000000006823 | SH | DEFINED | 01 |
| BOYD GAMING CORP | COM | 103304101 | 26 | 000000004047 | SH | DEFINED | 01 |
| BOYDS COLLECTION LTD | COM | 103354106 | 48 | 000000007184 | SH | DEFINED | 01 |
| BOYKIN LODGING CO | COM | 103430104 | 18 | 000000002348 | SH | DEFINED | 01 |
| BRADY CORP | CL A | 104674106 | 122 | 000000003343 | SH | DEFINED | 01 |
| BRANDYWINE RLTY TR | SH BEN INT | 105368203 | 72 | 000000003420 | SH | DEFINED | 01 |
| BRAUN CONSULTING INC | COM | 105651103 | 4 | 000000001265 | SH | DEFINED | 01 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 125 | 000000002950 | SH | DEFINED | 01 |
| BRIGHT HORIZON FAMILY SOLUTION | COM | 109195107 | 42 | 000000001528 | SH | DEFINED | 01 |
| BRIGHTPOINT INC | COM | 109473108 | 23 | 000000007628 | SH | DEFINED | 01 |
| BRINKER INTL INC | COM | 109641100 | 85 | 000000002887 | SH | DEFINED | 01 |
| BRINKER INTL INC | COM | 109641100 | 232 | 000000007800 | SH | DEFINED | 06 |
| BRIO SOFTWARE INC | COM | 109704106 | 7 | 000000002657 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 26,184 | 000000513419 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 272,887 | 000005350730 | SH | DEFINED | 04 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 214 | 000000004200 | SH | DEFINED | 06 |
| BRITESMILE INC | COM | 110415106 | 9 | 000000001958 | SH | DEFINED | 01 |
| BROADBAND HOLDRS TR | DEPOSITRY | 11130P104 | 4,125 | 000000250000 | SH | DEFINED | 01 |
| BROADCOM CORP | CL A | 111320107 | 3,121 | 000000076365 | SH | DEFINED | 01 |
| BROADVISION INC | COM | 111412102 | 274 | 000000100000 | SH | DEFINED | 01 |
| BROADWING INC | COM | 111620100 | 251 | 000000026429 | SH | DEFINED | 01 |
| BROCADE COMMUNICATIONS SYS INC | COM | 111621108 | 63 | 000000001911 | SH | DEFINED | 01 |
| BROOKLINE BANCORP INC | COM | 113739106 | 26 | 000000001607 | SH | DEFINED | 01 |
| BROOKS AUTOMATION INC | COM | 11434A100 | 104 | 000000002581 | SH | DEFINED | 01 |
| BROWN & BROWN INC | COM | 115236101 | 159 | 000000005843 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL A | 115637100 | 498 | 000000007800 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OBROWN FORMAN CORP | CL B | 115637209 | 1,112 | 000000017769 | SH | DEFINED | 01 |
| BROWN TOM INC | COM NEW | 115660201 | 165 | 000000006137 | SH | DEFINED | 01 |
| BROWN SHOE INC NEW | COM | 115736100 | 36 | 000000002252 | SH | DEFINED | 01 |
| BRUKER DALTONICS INC | COM | 116795105 | 102 | 000000006250 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 496 | 000000022831 | SH | DEFINED | 01 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 32 | 000000002269 | SH | DEFINED | 01 |
| BSQUARE CORP | COM | 11776U102 | 8 | 000000002044 | SH | DEFINED | 01 |
| BUCA INC | COM | 117769109 | 105 | 000000006484 | SH | DEFINED | 01 |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 34 | 000000002960 | SH | DEFINED | 01 |

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| | | | | | | | |
|--------------------------------|---------|-----------|-------|--------------|----|---------|----|
| BUCKLE INC | COM | 118440106 | 19 | 000000000854 | SH | DEFINED | 01 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 19 | 000000001772 | SH | DEFINED | 01 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 40 | 000000002437 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE CP | COM | 12189T104 | 3,555 | 000000124626 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE CP | COM | 12189T104 | 288 | 000000010100 | SH | DEFINED | 06 |
| BURLINGTON RES INC | COM | 122014103 | 2,006 | 000000053446 | SH | DEFINED | 01 |
| BURNHAM PAC PPTYS INC | COM | 12232C108 | 13 | 000000003203 | SH | DEFINED | 01 |
| BUSH INDS INC | CL A | 123164105 | 12 | 000000001130 | SH | DEFINED | 01 |
| BUTLER MFG CO DEL | COM | 123655102 | 19 | 000000000697 | SH | DEFINED | 01 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 134 | 000000005875 | SH | DEFINED | 01 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 88 | 000000002806 | SH | DEFINED | 01 |
| CCC INFORMATION SVCS GROUP INC | COM | 12487Q109 | 8 | 000000001382 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 342 | 000000011637 | SH | DEFINED | 01 |
| CCBT FINL COS INC | COM | 12500Q102 | 27 | 000000001177 | SH | DEFINED | 01 |
| C COR NET CORP | COM | 125010108 | 64 | 000000004444 | SH | DEFINED | 01 |
| C D I CORP | COM | 125071100 | 30 | 000000001588 | SH | DEFINED | 01 |
| CDW COMPUTER CTRS INC | COM | 125129106 | 310 | 000000005787 | SH | DEFINED | 01 |
| CEC ENTMT INC | COM | 125137109 | 165 | 000000003808 | SH | DEFINED | 01 |
| CFS BANCORP INC | COM | 12525D102 | 26 | 000000001867 | SH | DEFINED | 01 |
| CH ENERGY GROUP INC | COM | 12541M102 | 100 | 000000002303 | SH | DEFINED | 01 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 118 | 000000004084 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 3,746 | 000000040439 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 259 | 000000002800 | SH | DEFINED | 06 |
| CLECO CORP NEW | COM | 12561W105 | 153 | 000000007000 | SH | DEFINED | 01 |
| CMGI INC | COM | 125750109 | 293 | 000000180000 | SH | DEFINED | 01 |
| CMS ENERGY CORP | COM | 125896100 | 930 | 000000038704 | SH | DEFINED | 01 |
| CPI CORP | COM | 125902106 | 15 | 000000000920 | SH | DEFINED | 01 |
| CPB INC | COM | 125903104 | 28 | 000000000955 | SH | DEFINED | 01 |
| CSS INDS INC | COM | 125906107 | 16 | 000000000534 | SH | DEFINED | 01 |
| CSK AUTO CORP | COM | 125965103 | 33 | 000000003342 | SH | DEFINED | 01 |
| CNA SURETY CORP | COM | 12612L108 | 32 | 000000002090 | SH | DEFINED | 01 |
| CNF INC | COM | 12612W104 | 48 | 000000001436 | SH | DEFINED | 01 |
| CNET NETWORKS INC | COM | 12613R104 | 358 | 000000040000 | SH | DEFINED | 01 |
| CSG SYS INTL INC | COM | 126349109 | 87 | 000000002159 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 2,364 | 000000067470 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 98 | 000000002800 | SH | DEFINED | 06 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 34 | 000000002114 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|--------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0CTS CORP | COM | 126501105 | 169 | 000000010644 | SH | DEFINED | 01 |
| CUNO INC | COM | 126583103 | 63 | 000000002070 | SH | DEFINED | 01 |
| CVB FINL CORP | COM | 126600105 | 66 | 000000002846 | SH | DEFINED | 01 |
| CVS CORP | COM | 126650100 | 3,022 | 000000102095 | SH | DEFINED | 01 |
| CV THERAPEUTICS INC | COM | 126667104 | 224 | 000000004314 | SH | DEFINED | 01 |
| CABLE & WIRELESS PUB LTD CO | SPONSORED | 126830207 | 14 | 000000001000 | SH | DEFINED | 01 |
| CABLE DESIGN TECHNOLOGIES CORP | COM | 126924109 | 96 | 000000007019 | SH | DEFINED | 01 |
| CACHEFLOW INC | COM | 126946102 | 7 | 000000002949 | SH | DEFINED | 01 |
| CABOT CORP | COM | 127055101 | 165 | 000000004643 | SH | DEFINED | 01 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 412 | 000000005207 | SH | DEFINED | 01 |
| CABOT OIL & GAS CORP | CL A | 127097103 | 411 | 000000017122 | SH | DEFINED | 01 |
| CACI INTL INC | CL A | 127190304 | 101 | 000000002569 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 490 | 000000022388 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 61 | 000000002800 | SH | DEFINED | 06 |
| CADIZ INC | COM | 127537108 | 37 | 000000004647 | SH | DEFINED | 01 |
| CAL DIVE INTL INC | COM | 127914109 | 109 | 000000004449 | SH | DEFINED | 01 |
| CALGON CARBON CORP | COM | 129603106 | 37 | 000000004537 | SH | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 50 | 000000002043 | SH | DEFINED | 01 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 49 | 000000001922 | SH | DEFINED | 01 |
| CALIPER TECHNOLOGIES CORP | COM | 130876105 | 45 | 000000002923 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 43 | 000000002289 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 165 | 000000008528 | SH | DEFINED | 02 |
| CALLON PETE CO DEL | COM | 13123X102 | 8 | 000000001189 | SH | DEFINED | 01 |
| CALPINE CORP | COM | 131347106 | 9,729 | 000000579456 | SH | DEFINED | 01 |
| CAMBREX CORP | COM | 132011107 | 133 | 000000003057 | SH | DEFINED | 01 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 179 | 000000004895 | SH | DEFINED | 01 |
| CAMINUS CORP | COM | 133766105 | 29 | 000000001271 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 3,817 | 000000127807 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 1,135 | 000000038000 | SH | DEFINED | 04 |
| CAMPBELL SOUP CO | COM | 134429109 | 71 | 000000002400 | SH | DEFINED | 06 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 22 | 000000000912 | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN | 139733109 | 50 | 000000002527 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,016 | 000000055917 | SH | DEFINED | 01 |
| CAPITOL FED FINL | COM | 14057C106 | 80 | 000000003865 | SH | DEFINED | 01 |
| CAPITOL TRANSAMERICA CORP | COM | 140640103 | 20 | 000000001246 | SH | DEFINED | 01 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 28 | 000000001196 | SH | DEFINED | 01 |
| CARBO CERAMICS INC | COM | 140781105 | 38 | 000000000973 | SH | DEFINED | 01 |
| CARAUSTAR INDS INC | COM | 140909102 | 24 | 000000003538 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 7,865 | 000000121640 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 187 | 000000002900 | SH | DEFINED | 06 |
| CARDIODYNAMICS INTL CORP | COM | 141597104 | 26 | 000000003972 | SH | DEFINED | 01 |
| CAREER EDUCATION CORP | COM | 141665109 | 195 | 000000005701 | SH | DEFINED | 01 |
| CARLISLE COS INC | COM | 142339100 | 185 | 000000005023 | SH | DEFINED | 01 |
| CARNIVAL CORP | COM | 143658102 | 4,575 | 000000162941 | SH | DEFINED | 01 |
| CARNIVAL CORP | COM | 143658102 | 117 | 000000004178 | SH | DEFINED | 02 |
| CARNIVAL CORP | COM | 143658102 | 146 | 000000005200 | SH | DEFINED | 06 |

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|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OCARPENTER TECHNOLOGY CORP | COM | 144285103 | 87 | 000000003302 | SH | | DEFINED | 01 |
| CARREKER CORP | COM | 144433109 | 13 | 000000002334 | SH | | DEFINED | 01 |
| CARRIER ACCESS CORP | COM | 144460102 | 4 | 000000001446 | SH | | DEFINED | 01 |
| CASCADE NAT GAS CORP | COM | 147339105 | 33 | 000000001509 | SH | | DEFINED | 01 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 36 | 000000002445 | SH | | DEFINED | 01 |
| CASEYS GEN STORES INC | COM | 147528103 | 80 | 000000005396 | SH | | DEFINED | 01 |
| CASH AMER INTL INC | COM | 14754D100 | 25 | 000000003028 | SH | | DEFINED | 01 |
| CASTLE A M & CO | COM | 148411101 | 7 | 000000000885 | SH | | DEFINED | 01 |
| CATALINA MARKETING CORP | COM | 148867104 | 56 | 000000001621 | SH | | DEFINED | 01 |
| CATALYTICA ENERGY SYS INC | COM | 148884109 | 22 | 000000004869 | SH | | DEFINED | 01 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 16 | 000000000648 | SH | | DEFINED | 01 |
| CATELLUS DEV CORP | COM | 149111106 | 82 | 000000004500 | SH | | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 6,408 | 000000122656 | SH | | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 522 | 000000010000 | SH | | DEFINED | 06 |
| CATHAY BANCORP INC | COM | 149150104 | 67 | 000000001054 | SH | | DEFINED | 01 |
| CATO CORP NEW | CL A | 149205106 | 36 | 000000001909 | SH | | DEFINED | 01 |
| CELL GENESYS INC | COM | 150921104 | 109 | 000000004730 | SH | | DEFINED | 01 |
| CELERITEK INC | COM | 150926103 | 22 | 000000001652 | SH | | DEFINED | 01 |
| CELL THERAPEUTICS INC | COM | 150934107 | 449 | 000000018620 | SH | | DEFINED | 01 |
| CELGENE CORP | COM | 151020104 | 51 | 000000001603 | SH | | DEFINED | 01 |
| CELL PATHWAYS INC NEW | COM | 15114R101 | 25 | 000000003693 | SH | | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 5,008 | 000000255417 | SH | | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 445 | 000000022700 | SH | | DEFINED | 06 |
| CENTENNIAL BANCORP | COM | 15133T104 | 20 | 000000002821 | SH | | DEFINED | 01 |
| CENTENNIAL COMMUNCTNS CORP NEW | CL A NEW | 15133V208 | 11 | 000000001078 | SH | | DEFINED | 01 |

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|-------------------------------|------------|-----------|-------|--------------|----|---------|----|
| CENTERPOINT PPTYS TR | SH BEN INT | 151895109 | 154 | 000000003106 | SH | DEFINED | 01 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 28 | 000000000892 | SH | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 1,091 | 000000019113 | SH | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 108 | 000000001900 | SH | DEFINED | 06 |
| CENTILLIUM COMMUNICATIONS INC | COM | 152319109 | 27 | 000000003479 | SH | DEFINED | 01 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 23 | 000000002947 | SH | DEFINED | 01 |
| CENTRAL COAST BANCORP | COM | 153145107 | 17 | 000000000800 | SH | DEFINED | 01 |
| CENTRAL PKG CORP | COM | 154785109 | 46 | 000000002344 | SH | DEFINED | 01 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 26 | 000000001579 | SH | DEFINED | 01 |
| CENTURY ALUM CO | COM | 156431108 | 22 | 000000001709 | SH | DEFINED | 01 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 24 | 000000010736 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 1,204 | 000000036721 | SH | DEFINED | 01 |
| CERIDIAN CORP NEW | COM | 156779100 | 98 | 000000005253 | SH | DEFINED | 01 |
| CERNER CORP | COM | 156782104 | 254 | 000000005100 | SH | DEFINED | 01 |
| CERTEGY INC | COM | 156880106 | 941 | 000000027521 | SH | DEFINED | 01 |
| CERUS CORP | COM | 157085101 | 71 | 000000001555 | SH | DEFINED | 01 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 81 | 000000006584 | SH | DEFINED | 01 |
| CHAMPIONSHIP AUTO RACING TEAM | COM | 158711101 | 25 | 000000001596 | SH | DEFINED | 01 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 362 | 000000010837 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 2,407 | 000000088692 | SH | DEFINED | 01 |
| CHARTER MUN MTG ACCEP CO | SH BEN INT | 160908109 | 76 | 000000004697 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DISCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 0CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 52 | 000000002835 | SH | | DEFINED | 01 |
| CHARMING SHOPPES INC | COM | 161133103 | 70 | 000000013250 | SH | | DEFINED | 01 |
| CHARTER COMMUNICATIONS INC DEL | CL A | 16117M107 | 797 | 000000048525 | SH | | DEFINED | 01 |
| CHATEAU CMNTYS INC | COM | 161726104 | 83 | 000000002777 | SH | | DEFINED | 01 |
| CHECKFREE CORP NEW | COM | 162813109 | 161 | 000000008963 | SH | | DEFINED | 01 |
| CHECKPOINT SYS INC | COM | 162825103 | 54 | 000000004030 | SH | | DEFINED | 01 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 180 | 000000005188 | SH | | DEFINED | 01 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 104 | 000000002129 | SH | | DEFINED | 01 |
| CHEMED CORP | COM | 163596109 | 40 | 000000001209 | SH | | DEFINED | 01 |
| CHEMFIRST INC | COM | 16361A106 | 35 | 000000001461 | SH | | DEFINED | 01 |
| CHEMICAL FINL CORP | COM | 163731102 | 92 | 000000003073 | SH | | DEFINED | 01 |
| CHESAPEAKE CORP | COM | 165159104 | 79 | 000000002872 | SH | | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 184 | 000000027861 | SH | | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 25,388 | 000000283319 | SH | | DEFINED | 01 |
| CHICOS FAS INC | COM | 168615102 | 120 | 000000003028 | SH | | DEFINED | 01 |
| CHILES OFFSHORE INC | COM | 16888M104 | 22 | 000000001118 | SH | | DEFINED | 01 |
| CHILDRENS PL RETAIL STORES INC | COM | 168905107 | 39 | 000000001449 | SH | | DEFINED | 01 |
| CHIPPAC INC | CL A | 169657103 | 31 | 000000004308 | SH | | DEFINED | 01 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 101 | 000000004572 | SH | | DEFINED | 01 |
| CHIRON CORP | COM | 170040109 | 2,947 | 000000067225 | SH | | DEFINED | 01 |
| CHIRON CORP | COM | 170040109 | 254 | 000000005800 | SH | | DEFINED | 06 |
| CHITTENDEN CORP | COM | 170228100 | 113 | 000000004113 | SH | | DEFINED | 01 |
| CHOICE ONE COMMUNICATION INC | COM | 17038P104 | 4 | 000000001363 | SH | | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 93 | 000000001848 | SH | | DEFINED | 01 |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 31 | 000000003952 | SH | | DEFINED | 01 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 113 | 000000003304 | SH | | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 3,676 | 000000053288 | SH | | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 11,419 | 000000165500 | SH | | DEFINED | 04 |
| CHURCH & DWIGHT INC | COM | 171340102 | 163 | 000000006147 | SH | | DEFINED | 01 |
| CHURCHILL DOWNS INC | COM | 171484108 | 13 | 000000000376 | SH | | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 65 | 000000006941 | SH | | DEFINED | 01 |
| CIENA CORP | COM | 171779101 | 2,297 | 000000160546 | SH | | DEFINED | 01 |
| CIMA LABS INC | COM | 171796105 | 575 | 000000015912 | SH | | DEFINED | 01 |

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|--------------------------|------------|-----------|--------|--------------|----|---------|----|
| CINCINNATI FINL CORP | COM | 172062101 | 1,606 | 000000042122 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 1,400 | 000000041908 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 244 | 000000007300 | SH | DEFINED | 06 |
| CIPHERGEN BIOSYSTEMS INC | COM | 17252Y104 | 18 | 000000002275 | SH | DEFINED | 01 |
| CIRCOR INTL INC | COM | 17273K109 | 21 | 000000001175 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | CIRCT CITY | 172737108 | 1,505 | 000000058011 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | CIRCT CITY | 172737108 | 451 | 000000017400 | SH | DEFINED | 06 |
| CIRCUIT CITY STORE INC | CARMAX GRO | 172737306 | 319 | 000000014054 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 34,604 | 000001910801 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 2,305 | 000000124000 | SH | DEFINED | 02 |
| CISCO SYS INC | COM | 17275R102 | 333 | 000000018400 | SH | DEFINED | 06 |
| CIRRUS LOGIC INC | COM | 172755100 | 114 | 000000008643 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 2,120 | 000000044167 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OCITIGROUP INC | COM | 172967101 | 69,152 | 000001369890 | SH | | DEFINED | 01 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 204 | 000000006212 | SH | | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 932 | 000000087486 | SH | | DEFINED | 01 |
| CITIZENS INC | CL A | 174740100 | 33 | 000000002656 | SH | | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 1,587 | 000000070048 | SH | | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 355 | 000000015700 | SH | | DEFINED | 06 |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 31 | 000000001301 | SH | | DEFINED | 01 |
| CITY HLDG CO | COM | 177835105 | 27 | 000000002306 | SH | | DEFINED | 01 |
| CITY NATL CORP | COM | 178566105 | 534 | 000000011415 | SH | | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 181 | 000000012003 | SH | | DEFINED | 01 |
| CLARCOR INC | COM | 179895107 | 103 | 000000003829 | SH | | DEFINED | 01 |
| CLARK / BARDES INC | COM | 180668105 | 36 | 000000001433 | SH | | DEFINED | 01 |
| CLAYTON HOMES INC | COM | 184190106 | 89 | 000000005235 | SH | | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 8,340 | 000000163827 | SH | | DEFINED | 01 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 23 | 000000001302 | SH | | DEFINED | 01 |
| CLICK COMMERCE INC | COM | 18681D109 | 7 | 000000002449 | SH | | DEFINED | 01 |
| CLOROX CO DEL | COM | 189054109 | 3,485 | 000000088125 | SH | | DEFINED | 01 |
| CLOROX CO DEL | COM | 189054109 | 280 | 000000007100 | SH | | DEFINED | 06 |
| CLOSURE MED CORP | COM | 189093107 | 17 | 000000000733 | SH | | DEFINED | 01 |
| COACH INC | COM | 189754104 | 49 | 000000001277 | SH | | DEFINED | 01 |
| COACH INC | COM | 189754104 | 331 | 000000008500 | SH | | DEFINED | 06 |
| COACHMEN INDS INC | COM | 189873102 | 23 | 000000001948 | SH | | DEFINED | 01 |
| COASTAL BANCORP INC | COM | 19041P105 | 16 | 000000000577 | SH | | DEFINED | 01 |
| COBALT CORP | COM | 19074W100 | 7 | 000000001246 | SH | | DEFINED | 01 |
| COBIZ INC | COM | 190897108 | 13 | 000000000987 | SH | | DEFINED | 01 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 4 | 000000000130 | SH | | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 32,277 | 000000684575 | SH | | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 60 | 000000001293 | SH | | DEFINED | 02 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 2,334 | 000000123237 | SH | | DEFINED | 01 |
| COGNEX CORP | COM | 192422103 | 112 | 000000004374 | SH | | DEFINED | 01 |
| COGNIZANT TECHNOLOGY SOLUTIONS | CL A | 192446102 | 42 | 000000001047 | SH | | DEFINED | 01 |
| COHERENT INC | COM | 192479103 | 119 | 000000003864 | SH | | DEFINED | 01 |
| COHU INC | COM | 192576106 | 55 | 000000002797 | SH | | DEFINED | 01 |
| COINSTAR INC | COM | 19259P300 | 72 | 000000002910 | SH | | DEFINED | 01 |
| COLDWATER CREEK INC | COM | 193068103 | 11 | 000000000525 | SH | | DEFINED | 01 |
| COLE NATIONAL CORP NEW | CL A | 193290103 | 22 | 000000001358 | SH | | DEFINED | 01 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 17 | 000000001005 | SH | | DEFINED | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 8,828 | 000000152874 | SH | | DEFINED | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 259 | 000000004500 | SH | | DEFINED | 06 |
| COLLINS & AIKMAN CORP NEW | COM | 194830105 | 123 | 000000016099 | SH | | DEFINED | 01 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 314 | 000000022319 | SH | | DEFINED | 01 |

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|------------------------|------------|-----------|----|--------------|----|---------|----|
| COLONIAL PPTYS TR | COM SH BEN | 195872106 | 62 | 000000001994 | SH | DEFINED | 01 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 22 | 000000001735 | SH | DEFINED | 01 |
| COLUMBIA LABS INC | COM | 197779101 | 11 | 000000003441 | SH | DEFINED | 01 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 11 | 000000000350 | SH | DEFINED | 01 |
| COMCAST CORP | CL A | 200300101 | 28 | 000000000800 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| COMCAST CORP | CL A SPL | 200300200 | 12,082 | 000000335635 | SH | | DEFINED | 01 |
| COMDISCO INC | COM | 200336105 | 7 | 000000014519 | SH | | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 2,787 | 000000048644 | SH | | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 148 | 000000002600 | SH | | DEFINED | 06 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 318 | 000000008100 | SH | | DEFINED | 01 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 3 | 000000000087 | SH | | DEFINED | 01 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 176 | 000000004675 | SH | | DEFINED | 01 |
| COMMERCE ONE INC DEL | COM | 200693109 | 152 | 000000042850 | SH | | DEFINED | 01 |
| COMMERCIAL FEDERAL CORPORATION | COM | 201647104 | 325 | 000000013832 | SH | | DEFINED | 01 |
| COMMERCIAL METALS CO | COM | 201723103 | 55 | 000000001576 | SH | | DEFINED | 01 |
| COMMERCIAL NET LEASE RLTY INC | COM | 202218103 | 54 | 000000004222 | SH | | DEFINED | 01 |
| COMMONWEALTH BANCORP INC | COM | 20268X102 | 25 | 000000001131 | SH | | DEFINED | 01 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 68 | 000000001503 | SH | | DEFINED | 01 |
| COMMSCOPE INC | COM | 203372107 | 209 | 000000009842 | SH | | DEFINED | 01 |
| COMMUNITY BK SYS INC | COM | 203607106 | 40 | 000000001560 | SH | | DEFINED | 01 |
| COMMUNITY BKS INC MILLERSBURG | COM | 203628102 | 27 | 000000001008 | SH | | DEFINED | 01 |
| COMMUNITY HEALTH SYS INC NEWCO | COM | 203668108 | 40 | 000000001600 | SH | | DEFINED | 01 |
| COMMUNITY FIRST BANKSHARES INC | COM | 203902101 | 126 | 000000004930 | SH | | DEFINED | 01 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 32 | 000000001388 | SH | | DEFINED | 01 |
| COMPANIA DE TELECOMUNICS CHILE | SPON ADR N | 204449300 | 565 | 000000042000 | SH | | DEFINED | 01 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 106 | 000000003748 | SH | | DEFINED | 01 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 212 | 000000007500 | SH | | DEFINED | 06 |
| COMPAQ COMPUTER CORP | COM | 204493100 | 4,433 | 000000454241 | SH | | DEFINED | 01 |
| COMPAQ COMPUTER CORP | COM | 204493100 | 490 | 000000050000 | SH | | DEFINED | 02 |
| COMPUCREDIT CORP | COM | 20478N100 | 335 | 000000028532 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 5,204 | 000000150892 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 507 | 000000014700 | SH | | DEFINED | 06 |
| COMPUTER NETWORK TECHNOLOGY CP | COM | 204925101 | 72 | 000000004087 | SH | | DEFINED | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2,969 | 000000060626 | SH | | DEFINED | 01 |
| COMPUTERIZED THERMAL IMAGING | COM | 20557C108 | 13 | 000000008911 | SH | | DEFINED | 01 |
| COMPX INTERNATIONAL INC | CL A | 20563P101 | 6 | 000000000497 | SH | | DEFINED | 01 |
| COMPUWARE CORP | COM | 205638109 | 1,194 | 000000101276 | SH | | DEFINED | 01 |
| COMPUWARE CORP | COM | 205638109 | 69 | 000000005900 | SH | | DEFINED | 06 |
| COMSTOCK RES INC | COM NEW | 205768203 | 21 | 000000003077 | SH | | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0 | 205862402 | 1,115 | 000000049871 | SH | | DEFINED | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 4,157 | 000000174914 | SH | | DEFINED | 01 |
| CONCEPTUS INC | COM | 206016107 | 31 | 000000001354 | SH | | DEFINED | 01 |
| CONCORD CAMERA CORP | COM | 206156101 | 25 | 000000003257 | SH | | DEFINED | 01 |
| CONCORD EFS INC | COM | 206197105 | 4,297 | 000000131090 | SH | | DEFINED | 01 |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 123 | 000000008306 | SH | | DEFINED | 01 |
| CONECTIV INC | COM | 206829103 | 63 | 000000002607 | SH | | DEFINED | 01 |
| CONESTOGA ENTERPRISES INC | COM | 207015108 | 35 | 000000001102 | SH | | DEFINED | 01 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 2,437 | 000000169712 | SH | | DEFINED | 01 |
| CONMED CORP | COM | 207410101 | 64 | 000000003234 | SH | | DEFINED | 01 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 39 | 000000001534 | SH | | DEFINED | 01 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 30 | 000000001043 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | QUARTER ENDING 12/31/2001 | | | | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|------------------------------|-------------------|----|--|-----------|-------------|--------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | | | | | | |
| 0CONNETICS CORP | COM | 208192104 | 48 | 000000004102 | SH | | | DEFINED | 01 | |
| CONOCO INC | COM | 208251504 | 4,606 | 000000162774 | SH | | | DEFINED | 01 | |
| CONSECO INC | COM | 208464107 | 400 | 000000089714 | SH | | | DEFINED | 01 | |
| CONSOL ENERGY INC | COM | 20854P109 | 109 | 000000004400 | SH | | | DEFINED | 01 | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2,620 | 000000064931 | SH | | | DEFINED | 01 | |
| CONSOLIDATED FREIGHTWAYS CORP | COM | 209232107 | 11 | 000000002303 | SH | | | DEFINED | 01 | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 26 | 000000001385 | SH | | | DEFINED | 01 | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 12 | 000000000300 | SH | | | DEFINED | 01 | |
| CONSTELLATION ENERGY GROUP INC | COM | 210371100 | 1,298 | 000000048902 | SH | | | DEFINED | 01 | |
| CONSTELLATION 3D INC | COM | 210379103 | 1 | 000000002041 | SH | | | DEFINED | 01 | |
| CONVERA CORP | CL A | 211919105 | 9 | 000000002795 | SH | | | DEFINED | 01 | |
| CONVERGYS CORP | COM | 212485106 | 1,708 | 000000045578 | SH | | | DEFINED | 01 | |
| COOPER CAMERON CORP | COM | 216640102 | 588 | 000000014586 | SH | | | DEFINED | 01 | |
| COOPER COS INC | COM NEW | 216648402 | 96 | 000000001931 | SH | | | DEFINED | 01 | |
| COOPER INDS INC | COM | 216669101 | 851 | 000000024378 | SH | | | DEFINED | 01 | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 438 | 000000027460 | SH | | | DEFINED | 01 | |
| COORS ADOLPH CO | CL B | 217016104 | 971 | 000000018200 | SH | | | DEFINED | 01 | |
| COORSTEK INC | COM | 217020106 | 36 | 000000001133 | SH | | | DEFINED | 01 | |
| COPART INC | COM | 217204106 | 200 | 000000005510 | SH | | | DEFINED | 01 | |
| COPPER MTN NETWORKS INC | COM | 217510106 | 13 | 000000007768 | SH | | | DEFINED | 01 | |
| COR THERAPEUTICS INC | COM | 217753102 | 2,432 | 000000101636 | SH | | | DEFINED | 01 | |
| CORILLIAN CORP | COM | 218725109 | 12 | 000000002663 | SH | | | DEFINED | 01 | |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 43 | 000000001073 | SH | | | DEFINED | 01 | |
| CORIXA CORP | COM | 21887F100 | 84 | 000000005612 | SH | | | DEFINED | 01 | |
| CORN PRODS INTL INC | COM | 219023108 | 170 | 000000004826 | SH | | | DEFINED | 01 | |
| CORNERSTONE RLTY INCOME TR INC | COM | 21922V102 | 73 | 000000006475 | SH | | | DEFINED | 01 | |
| CORNING INC | COM | 219350105 | 2,634 | 000000295317 | SH | | | DEFINED | 01 | |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 174 | 000000004755 | SH | | | DEFINED | 01 | |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 14 | 000000001212 | SH | | | DEFINED | 01 | |
| CORRECTIONS CORP AMER NEW | PFD CV B 1 | 22025Y308 | 1 | 000000000079 | SH | | | DEFINED | 01 | |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 63 | 000000003432 | SH | | | DEFINED | 01 | |
| CORUS BANKSHARES INC | COM | 220873103 | 56 | 000000001237 | SH | | | DEFINED | 01 | |
| CORVAS INTL INC | COM | 221005101 | 24 | 000000003752 | SH | | | DEFINED | 01 | |
| CORVEL CORP | COM | 221006109 | 29 | 000000000898 | SH | | | DEFINED | 01 | |
| COSINE COMMUNICATIONS INC | COM | 221222102 | 18 | 000000011676 | SH | | | DEFINED | 01 | |
| COST PLUS INC CALIF | COM | 221485105 | 127 | 000000004828 | SH | | | DEFINED | 01 | |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 5,231 | 000000117884 | SH | | | DEFINED | 01 | |
| COSTAR GROUP INC | COM | 22160N109 | 41 | 000000001747 | SH | | | DEFINED | 01 | |
| COUNTRYWIDE CR INDS INC DEL | COM | 222372104 | 2,294 | 000000056010 | SH | | | DEFINED | 01 | |
| COUNTRYWIDE CR INDS INC DEL | COM | 222372104 | 135 | 000000003300 | SH | | | DEFINED | 06 | |
| COUSINS PPTYS INC | COM | 222795106 | 119 | 000000004892 | SH | | | DEFINED | 01 | |
| COVANTA ENERGY CORP | COM | 22281N103 | 37 | 000000008270 | SH | | | DEFINED | 01 | |
| COVANSYS CORP | COM | 22281W103 | 21 | 000000002448 | SH | | | DEFINED | 01 | |
| COVANCE INC | COM | 222816100 | 248 | 000000010962 | SH | | | DEFINED | 01 | |
| COVENANT TRANS INC | CL A | 22284P105 | 15 | 000000000978 | SH | | | DEFINED | 01 | |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 177 | 000000008918 | SH | | | DEFINED | 01 | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0COVENTRY HEALTH CARE INC | COM | 222862104 | 289 | 000000014500 | SH | | DEFINED | 06 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 637 | 000000015200 | SH | | DEFINED | 01 |
| COX RADIO INC | CL A | 224051102 | 63 | 000000002500 | SH | | DEFINED | 01 |

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| | | | | | | | |
|-------------------------------|------------|-----------|-------|--------------|----|---------|----|
| CRANE CO | COM | 224399105 | 398 | 000000015526 | SH | DEFINED | 01 |
| CRANE CO | COM | 224399105 | 299 | 000000011700 | SH | DEFINED | 06 |
| CRAWFORD & CO | CL B | 224633107 | 55 | 000000004740 | SH | DEFINED | 01 |
| CRAWFORD & CO | CL A | 224633206 | 43 | 000000005000 | SH | DEFINED | 01 |
| CREDENCE SYS CORP | COM | 225302108 | 216 | 000000011657 | SH | DEFINED | 01 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 15 | 000000001770 | SH | DEFINED | 01 |
| CREE INC | COM | 225447101 | 345 | 000000011727 | SH | DEFINED | 01 |
| CRESCENT REAL ESTATE EQUITIES | COM | 225756105 | 202 | 000000011200 | SH | DEFINED | 01 |
| CRESTLINE CAP CORP | COM | 226153104 | 56 | 000000001820 | SH | DEFINED | 01 |
| CROMPTON CORP | COM | 227116100 | 168 | 000000018756 | SH | DEFINED | 01 |
| CROSSMANN CMNTYS INC | COM | 22764E109 | 29 | 000000000905 | SH | DEFINED | 01 |
| CROSSROADS SYS INC | COM | 22765D100 | 11 | 000000002618 | SH | DEFINED | 01 |
| CROWN AMERN RLTY TR | SH BEN INT | 228186102 | 22 | 000000002885 | SH | DEFINED | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 177 | 000000016600 | SH | DEFINED | 01 |
| CROWN CORK & SEAL INC | COM | 228255105 | 41 | 000000016268 | SH | DEFINED | 01 |
| CROWN MEDIA HLDGS INC | CL A | 228411104 | 25 | 000000002271 | SH | DEFINED | 01 |
| CRYOLIFE INC | COM | 228903100 | 91 | 000000003040 | SH | DEFINED | 01 |
| CUBIC CORP | COM | 229669106 | 36 | 000000000701 | SH | DEFINED | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 228 | 000000006358 | SH | DEFINED | 01 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 595 | 000000019300 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 579 | 000000015046 | SH | DEFINED | 01 |
| CUMULUS MEDIA INC | CL A | 231082108 | 64 | 000000004012 | SH | DEFINED | 01 |
| CURAGEN CORP | COM | 23126R101 | 193 | 000000008633 | SH | DEFINED | 01 |
| CURIS INC | COM | 231269101 | 24 | 000000004409 | SH | DEFINED | 01 |
| CURTISS WRIGHT CORP | COM | 231561101 | 65 | 000000001376 | SH | DEFINED | 01 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 1,571 | 000000033800 | SH | DEFINED | 01 |
| CYBERONICS INC | COM | 23251P102 | 70 | 000000002644 | SH | DEFINED | 01 |
| CYGNUS INC | COM | 232560102 | 23 | 000000004487 | SH | DEFINED | 01 |
| CYMER INC | COM | 232572107 | 112 | 000000004193 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 885 | 000000044436 | SH | DEFINED | 01 |
| CYTEC INDS INC | COM | 232820100 | 177 | 000000006589 | SH | DEFINED | 01 |
| CYTOGEN CORP | COM | 232824102 | 32 | 000000010842 | SH | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 997 | 000000038211 | SH | DEFINED | 01 |
| DDI CORP | COM | 233162106 | 65 | 000000006706 | SH | DEFINED | 01 |
| DMC STRATEX NETWORKS INC | COM | 23322L106 | 87 | 000000011212 | SH | DEFINED | 01 |
| DQE INC | COM | 23329J104 | 175 | 000000009276 | SH | DEFINED | 01 |
| DPL INC | COM | 233293109 | 89 | 000000003719 | SH | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 59 | 000000001666 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 38 | 000000001200 | SH | DEFINED | 01 |
| DSP GROUP INC | COM | 23332B106 | 94 | 000000004043 | SH | DEFINED | 01 |
| DST SYS INC DEL | COM | 233326107 | 505 | 000000010138 | SH | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 1,859 | 000000044329 | SH | DEFINED | 01 |
| DVI INC | COM | 233343102 | 28 | 000000001665 | SH | DEFINED | 01 |

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|------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| ODAISYTEK INTL CORP | COM | 234053106 | 28 | 000000002132 | SH | DEFINED | 01 |
| DAL-TILE INTL INC | COM | 23426R108 | 5,990 | 000000257635 | SH | DEFINED | 01 |
| DAKTRONICS INC | COM | 234264109 | 15 | 000000001888 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 587 | 000000042352 | SH | DEFINED | 01 |
| DANAHER CORP DEL | COM | 235851102 | 2,846 | 000000047193 | SH | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1,073 | 000000030330 | SH | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 95 | 000000002700 | SH | DEFINED | 06 |
| DATASCOPE CORP | COM | 238113104 | 53 | 000000001571 | SH | DEFINED | 01 |
| DATASTREAM SYS INC | COM | 238124101 | 13 | 000000002180 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 308 | 000000012600 | SH | DEFINED | 06 |
| DEAN FOODS CO | COM | 242361103 | 3,543 | 000000071446 | SH | DEFINED | 01 |

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|--------------------------------|------------|-----------|---------|---------------|----|---------|----|
| DEB SHOPS INC | COM | 242728103 | 13 | 000000000559 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 40 | 000000004177 | SH | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 2,790 | 000000063906 | SH | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 19,659 | 000000450280 | SH | DEFINED | 04 |
| DEL MONTE FOODS CO | COM | 24522P103 | 28 | 00000003405 | SH | DEFINED | 01 |
| DELIAS CORP | CL A | 24688Q101 | 26 | 000000004241 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 18,488 | 000000680213 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 195 | 000000007200 | SH | DEFINED | 06 |
| DELPHI AUTOMOTIVE SYS CORP | COM | 247126105 | 2,278 | 000000166793 | SH | DEFINED | 01 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 59 | 000000001785 | SH | DEFINED | 01 |
| DELTA & PINE LD CO | COM | 247357106 | 101 | 000000004478 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1,857 | 000000063474 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 128 | 000000004400 | SH | DEFINED | 06 |
| DELTAGEN INC | COM | 24783R103 | 14 | 000000001599 | SH | DEFINED | 01 |
| DELTIC TIMBER CORP | COM | 247850100 | 37 | 000000001356 | SH | DEFINED | 01 |
| DENBURY RES INC | COM NEW | 247916208 | 19 | 000000002619 | SH | DEFINED | 01 |
| DELUXE CORP | COM | 248019101 | 734 | 000000017668 | SH | DEFINED | 01 |
| DENDREON CORP | COM | 24823Q107 | 21 | 000000002102 | SH | DEFINED | 01 |
| DENDRITE INTL INC | COM | 248239105 | 56 | 000000004001 | SH | DEFINED | 01 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 76 | 000000001526 | SH | DEFINED | 01 |
| DEVELOPERS DIVERSIFIED RLTY CO | COM | 251591103 | 131 | 000000006877 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1,746 | 000000045195 | SH | DEFINED | 01 |
| DEVRY INC DEL | COM | 251893103 | 58 | 000000002052 | SH | DEFINED | 01 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 128 | 000000002922 | SH | DEFINED | 01 |
| DIAL CORP NEW | COM | 25247D101 | 276 | 0000000016146 | SH | DEFINED | 01 |
| DIAL CORP NEW | COM | 25247D101 | 279 | 000000016300 | SH | DEFINED | 06 |
| DIAMOND OFFSHORE DRILLING INC | COM | 25271C102 | 580 | 000000019100 | SH | DEFINED | 01 |
| DIAMONDCUSTER INTL INC | CL A | 25278P106 | 49 | 000000003741 | SH | DEFINED | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 129,740 | 000001300000 | SH | DEFINED | 01 |
| DIANON SYS INC | COM | 252826102 | 72 | 000000001199 | SH | DEFINED | 01 |
| DIEBOLD INC | COM | 253651103 | 161 | 000000003999 | SH | DEFINED | 01 |
| DIGENE CORP | COM | 253752109 | 44 | 000000001513 | SH | DEFINED | 01 |
| DIGEX INC DEL | CL A | 253756100 | 12 | 000000004187 | SH | DEFINED | 01 |
| DIGIMARC CORP | COM | 253807101 | 25 | 000000001379 | SH | DEFINED | 01 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 79 | 000000003537 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0DIGITAL LIGHTWAVE INC | COM | 253855100 | 288 | 000000030741 | SH | DEFINED | 01 |
| DIGITAS INC | COM | 25388K104 | 4 | 000000001205 | SH | DEFINED | 01 |
| DIGITALTHINK INC | COM | 25388M100 | 32 | 000000003043 | SH | DEFINED | 01 |
| DIGITAL GENERATION SYS INC | COM | 253921100 | 5 | 000000004834 | SH | DEFINED | 01 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 52 | 000000001884 | SH | DEFINED | 01 |
| DILLARDS INC | CL A | 254067101 | 660 | 000000041280 | SH | DEFINED | 01 |
| DIME BANCORP INC NEW | COM | 25429Q102 | 29,346 | 000000813380 | SH | DEFINED | 01 |
| DIMON INC | COM | 254394109 | 40 | 000000005682 | SH | DEFINED | 01 |
| DIONEX CORP | COM | 254546104 | 67 | 000000002655 | SH | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 13,197 | 000000636947 | SH | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 218 | 000000010385 | SH | DEFINED | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 277 | 000000013400 | SH | DEFINED | 06 |
| DIRECT FOCUS INC | COM | 254931108 | 207 | 000000006653 | SH | DEFINED | 01 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 19 | 000000003257 | SH | DEFINED | 01 |
| DIVERSA CORP | COM | 255064107 | 48 | 000000003462 | SH | DEFINED | 01 |
| DIVINE INC | CL A | 255402109 | 20 | 000000027033 | SH | DEFINED | 01 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 27 | 000000003184 | SH | DEFINED | 01 |
| DOCENT INC | COM | 25608L106 | 15 | 000000005016 | SH | DEFINED | 01 |
| DOCUMENTUM INC | COM | 256159104 | 113 | 000000005228 | SH | DEFINED | 01 |

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|-------------------------------|---------|-----------|--------|--------------|----|---------|----|
| DOLE FOOD INC | COM | 256605106 | 198 | 000000007394 | SH | DEFINED | 01 |
| DOLLAR GEN CORP | COM | 256669102 | 1,682 | 000000112938 | SH | DEFINED | 01 |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 47 | 000000003076 | SH | DEFINED | 01 |
| DOLLAR TREE STORES INC | COM | 256747106 | 151 | 000000004900 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 4,858 | 000000080848 | SH | DEFINED | 01 |
| DONALDSON INC | COM | 257651109 | 257 | 000000006620 | SH | DEFINED | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 973 | 000000032796 | SH | DEFINED | 01 |
| DORAL FINL CORP | COM | 25811P100 | 280 | 000000008993 | SH | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 2,282 | 000000061580 | SH | DEFINED | 01 |
| DOVER DOWNS ENTMT INC | COM | 260086103 | 33 | 000000002215 | SH | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 8,333 | 000000246701 | SH | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 18,916 | 000000560000 | SH | DEFINED | 04 |
| DOW JONES & CO INC | COM | 260561105 | 1,220 | 000000022299 | SH | DEFINED | 01 |
| DOWNEY FINL CORP | COM | 261018105 | 173 | 000000004209 | SH | DEFINED | 01 |
| DRESS BARN INC | COM | 261570105 | 47 | 000000001899 | SH | DEFINED | 01 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 142 | 000000003696 | SH | DEFINED | 01 |
| DRIL-QUIP INC | COM | 262037104 | 20 | 000000000848 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 12,842 | 000000302112 | SH | DEFINED | 01 |
| DUANE READE INC | COM | 263578106 | 54 | 000000001789 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 7,929 | 000000201980 | SH | DEFINED | 01 |
| DUN & BRADSTREET CORP DEL NEW | COM | 26483E100 | 127 | 000000003609 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 20 | 000000001881 | SH | DEFINED | 01 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 28 | 000000000661 | SH | DEFINED | 01 |
| DURECT CORP | COM | 266605104 | 30 | 000000002595 | SH | DEFINED | 01 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 15 | 000000001892 | SH | DEFINED | 01 |
| DURASWITCH INDUSTRIES INC | COM NEW | 266905207 | 5 | 000000000639 | SH | DEFINED | 01 |
| DYAX CORP | COM | 26746E103 | 28 | 000000002633 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| ODYCOM INDS INC | COM | 267475101 | 150 | 000000009024 | SH | DEFINED | 01 |
| DYNACQ INTL INC | COM PAR \$. | 267919306 | 13 | 000000000595 | SH | DEFINED | 01 |
| DYNEGY INC NEW | CL A | 26816Q101 | 3,086 | 000000121022 | SH | DEFINED | 01 |
| EEX CORP | COM NEW | 26842V207 | 7 | 000000004277 | SH | DEFINED | 01 |
| EGL INC | COM | 268484102 | 85 | 000000006103 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 9,423 | 000000701169 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 98 | 000000003957 | SH | DEFINED | 01 |
| EOG RES INC | COM | 26875P101 | 2,059 | 000000052654 | SH | DEFINED | 01 |
| E PIPHANY INC | COM | 26881V100 | 183 | 000000021082 | SH | DEFINED | 01 |
| EPIQ SYS INC | COM | 26882D109 | 25 | 000000001337 | SH | DEFINED | 01 |
| ESS TECHNOLOGY INC | COM | 269151106 | 84 | 000000003980 | SH | DEFINED | 01 |
| E TRADE GROUP INC | COM | 269246104 | 112 | 000000010953 | SH | DEFINED | 01 |
| EARTHSHELL CORP | COM | 27032B100 | 12 | 000000006431 | SH | DEFINED | 01 |
| EAST WEST BANCORP INC | COM | 27579R104 | 82 | 000000003195 | SH | DEFINED | 01 |
| EASTGROUP PPTY INC | COM | 277276101 | 50 | 000000002173 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 907 | 000000023265 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 39,605 | 000001015000 | SH | DEFINED | 04 |
| EASTMAN KODAK CO | COM | 277461109 | 3,750 | 000000127441 | SH | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 139 | 000000004604 | SH | DEFINED | 02 |
| EASTMAN KODAK CO | COM | 277461109 | 158 | 000000005400 | SH | DEFINED | 06 |
| EATON CORP | COM | 278058102 | 1,944 | 000000026135 | SH | DEFINED | 01 |
| EATON VANCE CORP | COM NON VT | 278265103 | 104 | 000000002935 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 404 | 000000006040 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 254 | 000000003800 | SH | DEFINED | 06 |
| ECHELON CORP | COM | 27874N105 | 45 | 000000003179 | SH | DEFINED | 01 |
| EHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 1 | 000000000070 | SH | DEFINED | 01 |
| ECLIPSYS CORP | COM | 278856109 | 124 | 000000007454 | SH | DEFINED | 01 |

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| | | | | | | | |
|---------------------------|---------|-----------|-------|--------------|----|---------|----|
| ECOLAB INC | COM | 278865100 | 1,399 | 000000034770 | SH | DEFINED | 01 |
| EDEN BIOSCIENCE CORP | COM | 279445100 | 13 | 000000002721 | SH | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 1,280 | 000000084786 | SH | DEFINED | 01 |
| EDISON SCHOOLS INC | CL A | 281033100 | 69 | 000000003561 | SH | DEFINED | 01 |
| EDO CORP | COM | 281347104 | 36 | 000000001370 | SH | DEFINED | 01 |
| EDUCATION MGMT CORP | COM | 28139T101 | 137 | 000000003793 | SH | DEFINED | 01 |
| J D EDWARDS & CO | COM | 281667105 | 224 | 000000013677 | SH | DEFINED | 01 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 293 | 000000010626 | SH | DEFINED | 01 |
| EDWARDS AG INC | COM | 281760108 | 274 | 000000006212 | SH | DEFINED | 01 |
| EFUNDS CORP | COM | 28224R101 | 532 | 000000038733 | SH | DEFINED | 01 |
| EL PASO CORP | COM | 28336L109 | 6,392 | 000000143302 | SH | DEFINED | 01 |
| EL PASO ELEC CO | COM NEW | 283677854 | 99 | 000000006881 | SH | DEFINED | 01 |
| ELANTEC SEMICONDUCTOR INC | COM | 284155108 | 123 | 000000003207 | SH | DEFINED | 01 |
| ELCOR CORP | COM | 284443108 | 73 | 000000002627 | SH | DEFINED | 01 |
| ELECTRO RENT CORP | COM | 285218103 | 25 | 000000001968 | SH | DEFINED | 01 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 150 | 000000005014 | SH | DEFINED | 01 |
| ELECTROGLAS INC | COM | 285324109 | 42 | 000000002879 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,655 | 000000027610 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 47 | 000000000800 | SH | DEFINED | 06 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0ELECTRONIC DATA SYS NEW | COM | 285661104 | 9,553 | 000000139366 | SH | | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 425 | 000000006200 | SH | | DEFINED | 06 |
| ELECTRONICS BOUTIQUE HLDGS CP | COM | 286045109 | 53 | 000000001338 | SH | | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 188 | 000000008443 | SH | | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 207 | 000000009300 | SH | | DEFINED | 06 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 20 | 000000001335 | SH | | DEFINED | 01 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 29 | 000000001231 | SH | | DEFINED | 01 |
| EMCOR GROUP INC | COM | 29084Q100 | 66 | 000000001462 | SH | | DEFINED | 01 |
| EMCORE CORP | COM | 290846104 | 90 | 000000006729 | SH | | DEFINED | 01 |
| EMERSON ELEC CO | COM | 291011104 | 7,084 | 000000124067 | SH | | DEFINED | 01 |
| EMEX CORP | COM | 291206100 | 5 | 000000001797 | SH | | DEFINED | 01 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 66 | 000000002091 | SH | | DEFINED | 01 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 32 | 000000001394 | SH | | DEFINED | 01 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 50 | 000000002420 | SH | | DEFINED | 01 |
| ENCOMPASS SVCS CORP | COM | 29255U104 | 25 | 000000008695 | SH | | DEFINED | 01 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 12 | 000000000976 | SH | | DEFINED | 01 |
| ENCORE WIRE CORP | COM | 292562105 | 21 | 000000001784 | SH | | DEFINED | 01 |
| ENDO PHARMACEUTICALS HLDGS INC | COM | 29264F205 | 33 | 000000002829 | SH | | DEFINED | 01 |
| ENDOCARE INC | COM | 29264P104 | 31 | 000000001776 | SH | | DEFINED | 01 |
| ENERGEN CORP | COM | 29265N108 | 190 | 000000007708 | SH | | DEFINED | 01 |
| ENERGY CONVERSION DEVICES INC | COM | 292659109 | 36 | 000000001949 | SH | | DEFINED | 01 |
| ENERGY EAST CORP | COM | 29266M109 | 69 | 000000003634 | SH | | DEFINED | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 121 | 000000006396 | SH | | DEFINED | 01 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 22 | 000000003003 | SH | | DEFINED | 01 |
| ENGAGE INC | COM | 292827102 | 2 | 000000005963 | SH | | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 1,059 | 000000038279 | SH | | DEFINED | 01 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 31 | 000000000932 | SH | | DEFINED | 01 |
| ENTEGRIS INC | COM | 29362U104 | 58 | 000000005338 | SH | | DEFINED | 01 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 99 | 000000011298 | SH | | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 401 | 000000008032 | SH | | DEFINED | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 2,476 | 000000063323 | SH | | DEFINED | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 226 | 000000005800 | SH | | DEFINED | 06 |
| ENTERTAINMENT PPTYS TR | COM SH BEN | 29380T105 | 39 | 000000002021 | SH | | DEFINED | 01 |
| ENTREMED INC | COM | 29382F103 | 17 | 000000002081 | SH | | DEFINED | 01 |
| ENTRUST INC | COM | 293848107 | 66 | 000000006488 | SH | | DEFINED | 01 |

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|--------------------------------|------------|-----------|-------|--------------|----|---------|----|
| ENZON INC | COM | 293904108 | 88 | 000000001567 | SH | DEFINED | 01 |
| ENZO BIOCHEM INC | COM | 294100102 | 168 | 000000007179 | SH | DEFINED | 01 |
| EQUIFAX INC | COM | 294429105 | 1,714 | 000000071004 | SH | DEFINED | 01 |
| EQUITABLE RES INC | COM | 294549100 | 309 | 000000009080 | SH | DEFINED | 01 |
| EQUITY INNS INC | COM | 294703103 | 33 | 000000005032 | SH | DEFINED | 01 |
| EQUITY OFFICE PROPERTIES TRUST | COM | 294741103 | 3,243 | 000000107826 | SH | DEFINED | 01 |
| EQUITY ONE | COM | 294752100 | 5 | 000000000374 | SH | DEFINED | 01 |
| EQUITY RESIDENTIAL PPTYS TR | SH BEN INT | 29476L107 | 2,023 | 000000070470 | SH | DEFINED | 01 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 50 | 000000001475 | SH | DEFINED | 01 |
| ESPERION THERAPEUTICS INC | COM | 29664R106 | 22 | 000000003111 | SH | DEFINED | 01 |
| ESPEED INC | CL A | 296643109 | 901 | 000000108855 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OSSEX PPTY TR INC | COM | 297178105 | 96 | 000000001954 | SH | | DEFINED | 01 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 74 | 000000004637 | SH | | DEFINED | 01 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 87 | 000000002100 | SH | | DEFINED | 01 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 280 | 000000007269 | SH | | DEFINED | 01 |
| EXACT SCIENCES CORP | COM | 30063P105 | 5 | 000000000549 | SH | | DEFINED | 01 |
| EXAR CORP | COM | 300645108 | 108 | 000000005210 | SH | | DEFINED | 01 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 20 | 000000001154 | SH | | DEFINED | 01 |
| EXE TECHNOLOGIES INC | COM | 301504106 | 21 | 000000004246 | SH | | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 4,979 | 000000104006 | SH | | DEFINED | 01 |
| EXELIXIS INC | COM | 30161Q104 | 78 | 000000004733 | SH | | DEFINED | 01 |
| EXIDE TECHNOLOGIES | COM | 302051107 | 4 | 000000003733 | SH | | DEFINED | 01 |
| EXPEDIA INC | CL A | 302125109 | 40 | 000000001000 | SH | | DEFINED | 01 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 97 | 000000001717 | SH | | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 782 | 000000016727 | SH | | DEFINED | 01 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 44 | 000000002735 | SH | | DEFINED | 01 |
| EXTENSITY INC | COM | 302255104 | 4 | 000000002038 | SH | | DEFINED | 01 |
| EXTREME NETWORKS INC | COM | 30226D106 | 946 | 000000073364 | SH | | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 78,024 | 000001985353 | SH | | DEFINED | 01 |
| F&M BANCORP MD | COM | 302367107 | 37 | 000000001484 | SH | | DEFINED | 01 |
| FBL FINL GROUP INC | CL A | 30239F106 | 26 | 000000001590 | SH | | DEFINED | 01 |
| FEI CO | COM | 30241L109 | 354 | 000000011236 | SH | | DEFINED | 01 |
| FLIR SYS INC | COM | 302445101 | 56 | 000000001496 | SH | | DEFINED | 01 |
| F M C CORP | COM NEW | 302491303 | 1,007 | 000000016926 | SH | | DEFINED | 01 |
| FNB CORP PA | COM | 302520101 | 92 | 000000003512 | SH | | DEFINED | 01 |
| FPL GROUP INC | COM | 302571104 | 2,846 | 000000050466 | SH | | DEFINED | 01 |
| FSI INTL INC | COM | 302633102 | 32 | 000000003563 | SH | | DEFINED | 01 |
| FTD COM INC | CL A | 30265F103 | 7 | 000000001122 | SH | | DEFINED | 01 |
| F Y I INC | COM | 302712104 | 64 | 000000001932 | SH | | DEFINED | 01 |
| FTI CONSULTING INC | COM | 302941109 | 43 | 000000001329 | SH | | DEFINED | 01 |
| FACTORY 2-U INC | COM | 303072102 | 35 | 000000001751 | SH | | DEFINED | 01 |
| FACTSET RESH SYS INC | COM | 303075105 | 98 | 000000002820 | SH | | DEFINED | 01 |
| FAIR ISAAC & CO INC | COM | 303250104 | 248 | 000000003937 | SH | | DEFINED | 01 |
| FAIRCHILD CORP | CL A | 303698104 | 5 | 000000001735 | SH | | DEFINED | 01 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 39 | 000000001400 | SH | | DEFINED | 01 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 55 | 000000006113 | SH | | DEFINED | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 1,989 | 000000066361 | SH | | DEFINED | 01 |
| FARMER BROS CO | COM | 307675108 | 30 | 000000000116 | SH | | DEFINED | 01 |
| FARMERS CAP BK CORP | COM | 309562106 | 34 | 000000000948 | SH | | DEFINED | 01 |
| FASTENAL CO | COM | 311900104 | 74 | 000000001115 | SH | | DEFINED | 01 |
| FEDDERS CORP | COM | 313135105 | 10 | 000000003315 | SH | | DEFINED | 01 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 45 | 000000001117 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 12,293 | 000000187981 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 634 | 000000009700 | SH | | DEFINED | 06 |

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|-----------------------|-----|-----------|--------|--------------|----|---------|----|
| FEDERAL MOGUL CORP | COM | 313549107 | 7 | 000000009535 | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 25,461 | 000000320275 | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 643 | 000000008100 | SH | DEFINED | 06 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0FEDERAL REALTY INVT TR | SH BEN INT | 313747206 | 112 | 000000004913 | SH | | DEFINED | 01 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 166 | 000000007471 | SH | | DEFINED | 01 |
| FEDERATED DEPT STORES INC DEL | COM | 31410H101 | 2,279 | 000000055742 | SH | | DEFINED | 01 |
| FEDERATED DEPT STORES INC DEL | COM | 31410H101 | 274 | 000000006700 | SH | | DEFINED | 06 |
| FEDEX CORP | COM | 31428X106 | 4,673 | 000000090083 | SH | | DEFINED | 01 |
| FELCOR LODGING TR INC | COM | 31430F101 | 68 | 000000004095 | SH | | DEFINED | 01 |
| FERRO CORP | COM | 315405100 | 159 | 000000006187 | SH | | DEFINED | 01 |
| F5 NETWORKS INC | COM | 315616102 | 55 | 000000002560 | SH | | DEFINED | 01 |
| FIBERCORE INC | COM | 31563B109 | 10 | 000000004421 | SH | | DEFINED | 01 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 34 | 000000002153 | SH | | DEFINED | 01 |
| FIDELITY NATL FINL INC | COM | 316326107 | 335 | 000000013518 | SH | | DEFINED | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 9,835 | 000000160368 | SH | | DEFINED | 01 |
| FILENET CORP | COM | 316869106 | 97 | 000000004810 | SH | | DEFINED | 01 |
| FINANCIAL FED CORP | COM | 317492106 | 45 | 000000001454 | SH | | DEFINED | 01 |
| FINANCIAL INSTNS INC | COM | 317585404 | 26 | 000000001133 | SH | | DEFINED | 01 |
| FINISH LINE INC | CL A | 317923100 | 35 | 000000002346 | SH | | DEFINED | 01 |
| FINOVA GROUP INC | COM | 317928109 | 4 | 000000007500 | SH | | DEFINED | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 311 | 000000016628 | SH | | DEFINED | 01 |
| FIRST BANCORP P R | COM | 318672102 | 93 | 000000003277 | SH | | DEFINED | 01 |
| FIRST BANCORP N C | COM | 318910106 | 20 | 000000000931 | SH | | DEFINED | 01 |
| FIRST BKS AMER INC | COM | 31928N103 | 3 | 000000000116 | SH | | DEFINED | 01 |
| FIRST BUSEY CORP | COM | 319383105 | 26 | 000000001227 | SH | | DEFINED | 01 |
| FIRST CHARTER CORP | COM | 319439105 | 72 | 000000004265 | SH | | DEFINED | 01 |
| FIRST CTZNS BANCSHARES INC N C | CL A | 31946M103 | 80 | 000000000826 | SH | | DEFINED | 01 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 91 | 000000007982 | SH | | DEFINED | 01 |
| FIRST CMNTY BANCSHARES INC NEV | COM | 31983A103 | 32 | 000000001096 | SH | | DEFINED | 01 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 36 | 000000002331 | SH | | DEFINED | 01 |
| FIRST FED CAP CORP | COM | 319960100 | 35 | 000000002270 | SH | | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 7,788 | 000000099283 | SH | | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 815 | 000000010400 | SH | | DEFINED | 06 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 25 | 000000000890 | SH | | DEFINED | 01 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 44 | 000000001474 | SH | | DEFINED | 01 |
| FIRST FINL BANCORP OH | COM | 320209109 | 86 | 000000004926 | SH | | DEFINED | 01 |
| FIRST FINL CORP IND | COM | 320218100 | 41 | 000000000936 | SH | | DEFINED | 01 |
| FIRST FINL HLDGS INC | COM | 320239106 | 44 | 000000001830 | SH | | DEFINED | 01 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 43 | 000000001489 | SH | | DEFINED | 01 |
| FIRST INDUSTRIAL REALTY TRUST | COM | 32054K103 | 166 | 000000005353 | SH | | DEFINED | 01 |
| FIRST IND CORP | COM | 32054R108 | 27 | 000000001271 | SH | | DEFINED | 01 |
| FIRST MERCHANTS CORP | COM | 320817109 | 36 | 000000001532 | SH | | DEFINED | 01 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 194 | 000000006661 | SH | | DEFINED | 01 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 473 | 000000019128 | SH | | DEFINED | 01 |
| FIRST NIAGARA FINL GROUP INC | COM | 33582U100 | 22 | 000000001333 | SH | | DEFINED | 01 |
| FIRST PL FINL CORP | COM | 33610T109 | 32 | 000000002044 | SH | | DEFINED | 01 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 34 | 000000001448 | SH | | DEFINED | 01 |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 44 | 000000003557 | SH | | DEFINED | 01 |
| 1ST SOURCE CORP | COM | 336901103 | 36 | 000000001762 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|--------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 0FIRST TENN NATL CORP | COM | 337162101 | 497 | 000000013722 | SH | | DEFINED | 01 |
| FIRST VA BANKS INC | COM | 337477103 | 71 | 000000001406 | SH | | DEFINED | 01 |
| FISERV INC | COM | 337738108 | 2,061 | 000000048703 | SH | | DEFINED | 01 |
| FISERV INC | COM | 337738108 | 427 | 000000010100 | SH | | DEFINED | 06 |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 24 | 000000000559 | SH | | DEFINED | 01 |
| FIRSTFED FINL CORP | COM | 337907109 | 60 | 000000002362 | SH | | DEFINED | 01 |
| FIRSTMERIT CORP | COM | 337915102 | 67 | 000000002494 | SH | | DEFINED | 01 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 18 | 000000000940 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 3,037 | 000000086849 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 220 | 000000006300 | SH | | DEFINED | 06 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 297 | 000000010178 | SH | | DEFINED | 01 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 10,681 | 000000292653 | SH | | DEFINED | 01 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 54 | 000000004776 | SH | | DEFINED | 01 |
| FLEMING COS INC | COM | 339130106 | 848 | 000000045889 | SH | | DEFINED | 01 |
| FLORIDA EAST COAST INDS | CL A | 340632108 | 71 | 000000003102 | SH | | DEFINED | 01 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 93 | 000000002560 | SH | | DEFINED | 01 |
| FLUOR CORP NEW | COM | 343412102 | 779 | 000000020848 | SH | | DEFINED | 01 |
| FLOW INTL CORP | COM | 343468104 | 22 | 000000001797 | SH | | DEFINED | 01 |
| FLOWERS FOODS INC | COM | 343498101 | 92 | 000000002306 | SH | | DEFINED | 01 |
| FLOWERVE CORP | COM | 34354P105 | 195 | 000000007358 | SH | | DEFINED | 01 |
| FLUSHING FINL CORP | COM | 343873105 | 25 | 000000001441 | SH | | DEFINED | 01 |
| FOAMEX INTL INC | COM | 344123104 | 18 | 000000002244 | SH | | DEFINED | 01 |
| FOCAL COMMUNICATIONS CORP | COM | 344155106 | 3 | 000000005920 | SH | | DEFINED | 01 |
| FOOT LOCKER INC | COM | 344849104 | 608 | 000000038900 | SH | | DEFINED | 01 |
| FOOTSTAR INC | COM | 344912100 | 154 | 000000004921 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0 | 345370860 | 8,815 | 000000560755 | SH | | DEFINED | 01 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 141 | 000000003665 | SH | | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 3,967 | 000000048412 | SH | | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 557 | 000000006800 | SH | | DEFINED | 06 |
| FOREST OIL CORP | COM PAR \$0 | 346091705 | 165 | 000000005874 | SH | | DEFINED | 01 |
| FORRESTER RESH INC | COM | 346563109 | 36 | 000000001835 | SH | | DEFINED | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 2,180 | 000000055069 | SH | | DEFINED | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 75 | 000000001900 | SH | | DEFINED | 06 |
| FORWARD AIR CORP | COM | 349853101 | 71 | 000000002102 | SH | | DEFINED | 01 |
| FOSSIL INC | COM | 349882100 | 36 | 000000001755 | SH | | DEFINED | 01 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 445 | 000000054700 | SH | | DEFINED | 01 |
| 4 KIDS ENTMT INC | COM | 350865101 | 22 | 000000001148 | SH | | DEFINED | 01 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 206 | 000000007800 | SH | | DEFINED | 01 |
| FRANKLIN ELEC INC | COM | 353514102 | 46 | 000000000570 | SH | | DEFINED | 01 |
| FRANKLIN RES INC | COM | 354613101 | 3,116 | 000000088371 | SH | | DEFINED | 01 |
| FREDS INC | CL A | 356108100 | 68 | 000000001681 | SH | | DEFINED | 01 |
| FREEMARKETS INC | COM | 356602102 | 96 | 000000004041 | SH | | DEFINED | 01 |
| FREEPORT-MCMORAN COPPER & GOLD | CL A | 35671D105 | 96 | 000000007500 | SH | | DEFINED | 01 |
| FREEPORT-MCMORAN COPPER & GOLD | CL B | 35671D857 | 725 | 000000054165 | SH | | DEFINED | 01 |
| FREMONT GEN CORP | COM | 357288109 | 61 | 000000007802 | SH | | DEFINED | 01 |
| FRIEDMAN BILLINGS RAMSEY GROUP | CL A | 358433100 | 15 | 000000003046 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|---------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 0FRIEDMANS INC | CL A | 358438109 | 15 | 000000001892 | SH | | DEFINED | 01 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 66 | 000000003893 | SH | | DEFINED | 01 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 61 | 000000002343 | SH | | DEFINED | 01 |
| FRONTIER OIL CORP | COM | 35914P105 | 99 | 000000005991 | SH | | DEFINED | 01 |
| FUELCELL ENERGY INC | COM | 35952H106 | 81 | 000000004499 | SH | | DEFINED | 01 |

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|-----------------------------|------------|-----------|---------|---------------|----|---------|----|
| FULLER H B CO | COM | 359694106 | 135 | 000000004694 | SH | DEFINED | 01 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 268 | 000000008397 | SH | DEFINED | 01 |
| G & K SVCS INC | CL A | 361268105 | 91 | 000000002819 | SH | DEFINED | 01 |
| GATX CORP | COM | 361448103 | 46 | 000000001431 | SH | DEFINED | 01 |
| GBC BANCORP CALIF | COM | 361475106 | 31 | 000000001069 | SH | DEFINED | 01 |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 31 | 000000000726 | SH | DEFINED | 01 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 98 | 000000003319 | SH | DEFINED | 01 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 165 | 000000004790 | SH | DEFINED | 01 |
| GANNETT INC | COM | 364730101 | 4,875 | 0000000072525 | SH | DEFINED | 01 |
| GANNETT INC | COM | 364730101 | 100 | 000000001500 | SH | DEFINED | 06 |
| GAP INC DEL | COM | 364760108 | 3,702 | 000000265638 | SH | DEFINED | 01 |
| GARAN INC | COM | 364802108 | 21 | 000000000498 | SH | DEFINED | 01 |
| GARDNER DENVER INC | COM | 365558105 | 44 | 000000001998 | SH | DEFINED | 01 |
| GARTNER INC | COM | 366651107 | 126 | 000000010797 | SH | DEFINED | 01 |
| GARTNER INC | CL B | 366651206 | 97 | 000000008726 | SH | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 957 | 000000119107 | SH | DEFINED | 01 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 73 | 000000002983 | SH | DEFINED | 01 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 591 | 000000021338 | SH | DEFINED | 01 |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 11 | 000000002476 | SH | DEFINED | 01 |
| GENCORP INC | COM | 368682100 | 60 | 000000004294 | SH | DEFINED | 01 |
| GENE LOGIC INC | COM | 368689105 | 68 | 000000003651 | SH | DEFINED | 01 |
| GENELABS TECHNOLOGIES INC | COM | 368706107 | 10 | 000000005566 | SH | DEFINED | 01 |
| GENENCOR INTL INC | COM | 368709101 | 21 | 000000001350 | SH | DEFINED | 01 |
| GENENTECH INC | COM NEW | 368710406 | 802 | 000000014800 | SH | DEFINED | 01 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 58 | 000000004485 | SH | DEFINED | 01 |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 45 | 000000005308 | SH | DEFINED | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 5,113 | 000000064211 | SH | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 105,766 | 000002638881 | SH | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 156,788 | 000003911900 | SH | DEFINED | 04 |
| GENERAL MLS INC | COM | 370334104 | 4,930 | 000000094803 | SH | DEFINED | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 8,883 | 000000182789 | SH | DEFINED | 01 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 46 | 000000003000 | SH | DEFINED | 01 |
| GENESCO INC | COM | 371532102 | 172 | 000000008301 | SH | DEFINED | 01 |
| GENESISINTERMEDIA INC | COM | 37184Y105 | 9,599 | 000001627116 | SH | DEFINED | 01 |
| GENTEX CORP | COM | 371901109 | 106 | 000000003984 | SH | DEFINED | 01 |
| GENLYTE GROUP INC | COM | 372302109 | 48 | 000000001633 | SH | DEFINED | 01 |
| GENOME THERAPEUTICS CORP | COM | 372430108 | 21 | 000000003109 | SH | DEFINED | 01 |
| GENTA INC | COM NEW | 37245M207 | 46 | 000000003243 | SH | DEFINED | 01 |
| GENZYME TRANSGENICS CORP | COM | 37246E105 | 16 | 000000002795 | SH | DEFINED | 01 |
| GENUINE PARTS CO | COM | 372460105 | 1,654 | 000000045078 | SH | DEFINED | 01 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 61 | 000000002782 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0GENSTAR THERAPEUTICS CORP | COM | 37248D105 | 3 | 000000001601 | SH | DEFINED | 01 |
| GENUITY INC | CL A | 37248E103 | 37 | 000000024023 | SH | DEFINED | 01 |
| GENZYME CORP | COM GENL D | 372917104 | 3,544 | 000000059218 | SH | DEFINED | 01 |
| GENZYME CORP | COM GENL D | 372917104 | 125 | 000000002100 | SH | DEFINED | 06 |
| GENZYME CORP | COM-MOLECU | 372917500 | 16 | 000000002047 | SH | DEFINED | 01 |
| GENZYME CORP | COM BIOSUR | 372917708 | 26 | 000000005029 | SH | DEFINED | 01 |
| GEORGIA GULF CORP | COM PAR \$0 | 373200203 | 61 | 000000003301 | SH | DEFINED | 01 |
| GEORGIA PAC CORP | COM GA PAC | 373298108 | 2,247 | 000000081394 | SH | DEFINED | 01 |
| GEORGIA PAC CORP | COM GA PAC | 373298108 | 66 | 000000002400 | SH | DEFINED | 06 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 23 | 000000002533 | SH | DEFINED | 01 |
| GERMAN AMERN BANCORP | COM | 373865104 | 20 | 000000001290 | SH | DEFINED | 01 |
| GERON CORP | COM | 374163103 | 23 | 000000002679 | SH | DEFINED | 01 |
| GETTY IMAGES INC | COM | 374276103 | 107 | 000000004660 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| GETTY RLTY CORP NEW | COM | 374297109 | 28 | 000000001527 | SH | DEFINED | 01 |
| GIBRALTAR STL CORP | COM | 37476F103 | 13 | 000000000750 | SH | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 185 | 000000002820 | SH | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 151 | 000000002300 | SH | DEFINED | 06 |
| GILLETTE CO | COM | 375766102 | 9,453 | 000000283037 | SH | DEFINED | 01 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 39 | 000000001905 | SH | DEFINED | 01 |
| GLATFELTER | COM | 377316104 | 46 | 000000002989 | SH | DEFINED | 01 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 51 | 000000002644 | SH | DEFINED | 01 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 64 | 000000003425 | SH | DEFINED | 01 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 13 | 000000000935 | SH | DEFINED | 01 |
| GLOBAL SPORTS INC | COM | 37937A107 | 37 | 000000001869 | SH | DEFINED | 01 |
| GLOBAL PMTS INC | COM | 37940X102 | 1,506 | 000000043799 | SH | DEFINED | 01 |
| GOLD BANC CORP INC | COM | 379907108 | 28 | 000000004021 | SH | DEFINED | 01 |
| GOLDEN ST BANCORP INC | COM | 381197102 | 1,032 | 000000039491 | SH | DEFINED | 01 |
| GOLDEN ST BANCORP INC | COM | 381197102 | 222 | 000000008500 | SH | DEFINED | 06 |
| GOLDEN TELECOM INC | COM | 38122G107 | 13 | 000000001175 | SH | DEFINED | 01 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 2,413 | 000000041017 | SH | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 209 | 000000002260 | SH | DEFINED | 01 |
| GOODRICH CORP | COM | 382388106 | 1,555 | 000000058427 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1,010 | 000000042455 | SH | DEFINED | 01 |
| GORMAN RUPP CO | COM | 383082104 | 26 | 000000001002 | SH | DEFINED | 01 |
| GRACO INC | COM | 384109104 | 165 | 000000004246 | SH | DEFINED | 01 |
| GRAINGER W W INC | COM | 384802104 | 1,375 | 000000028646 | SH | DEFINED | 01 |
| GRANITE CONSTR INC | COM | 387328107 | 131 | 000000005475 | SH | DEFINED | 01 |
| GRANT PRIDECO INC | COM | 38821G101 | 36 | 000000003215 | SH | DEFINED | 01 |
| GRAY COMMUNICATIONS SYS INC | COM | 389190109 | 17 | 000000001257 | SH | DEFINED | 01 |
| GRAY COMMUNICATIONS SYS INC | CL B | 389190208 | 22 | 000000002200 | SH | DEFINED | 01 |
| GREAT AMERN FINL RES INC | COM | 389915109 | 15 | 000000000803 | SH | DEFINED | 01 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 62 | 000000002634 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 317 | 000000013061 | SH | DEFINED | 01 |
| GREAT LAKES REIT INC | COM | 390752103 | 26 | 000000001652 | SH | DEFINED | 01 |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 23 | 000000000777 | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 45 | 000000001819 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0GREATER BAY BANCORP | COM | 391648102 | 235 | 000000008256 | SH | | DEFINED | 01 |
| GREEN MTN COFFEE INC | COM | 393122106 | 16 | 000000000620 | SH | | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 419 | 000000011744 | SH | | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 257 | 000000007200 | SH | | DEFINED | 06 |
| GREIF BROS CORP | CL A | 397624107 | 58 | 000000001763 | SH | | DEFINED | 01 |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 66 | 000000000099 | SH | | DEFINED | 01 |
| GREY WOLF INC | COM | 397888108 | 57 | 000000019494 | SH | | DEFINED | 01 |
| GRIFFON CORP | COM | 398433102 | 105 | 000000007024 | SH | | DEFINED | 01 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 235 | 000000008246 | SH | | DEFINED | 01 |
| GRUPO IUSACELL S A DE C V NEW | SPON ADR V | 40050B100 | 175 | 000000044273 | SH | | DEFINED | 01 |
| GTECH HLDGS CORP | COM | 400518106 | 603 | 000000013330 | SH | | DEFINED | 01 |
| GUESS INC | COM | 401617105 | 8 | 000000001090 | SH | | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 4,258 | 000000085503 | SH | | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 224 | 000000004500 | SH | | DEFINED | 06 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 40 | 000000003347 | SH | | DEFINED | 01 |
| GUITAR CTR MGMT INC | COM | 402040109 | 31 | 000000002290 | SH | | DEFINED | 01 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 13 | 000000001042 | SH | | DEFINED | 01 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 17 | 000000000623 | SH | | DEFINED | 01 |
| GYMBOREE CORP | COM | 403777105 | 46 | 000000003860 | SH | | DEFINED | 01 |
| HCA INC | COM | 404119109 | 5,874 | 000000152427 | SH | | DEFINED | 01 |
| HCA INC | COM | 404119109 | 150 | 000000003900 | SH | | DEFINED | 06 |

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| | | | | | | | |
|----------------------------|------------|-----------|-------|--------------|----|---------|----|
| HCC INS HLDGS INC | COM | 404132102 | 107 | 000000003884 | SH | DEFINED | 01 |
| HNC SOFTWARE INC | COM | 40425P107 | 99 | 000000004823 | SH | DEFINED | 01 |
| HRPT PPTYS TR | COM SH BEN | 40426W101 | 152 | 000000017610 | SH | DEFINED | 01 |
| H POWER CORP | COM | 40427A108 | 10 | 000000003413 | SH | DEFINED | 01 |
| HAEMONETICS CORP | COM | 405024100 | 204 | 000000006036 | SH | DEFINED | 01 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 86 | 000000003163 | SH | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 1,827 | 000000139535 | SH | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 137 | 000000010500 | SH | DEFINED | 06 |
| HANCOCK FABRICS INC | COM | 409900107 | 29 | 000000002206 | SH | DEFINED | 01 |
| HANCOCK HLDG CO | COM | 410120109 | 44 | 000000001031 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 3,263 | 000000079026 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 181 | 000000004400 | SH | DEFINED | 06 |
| HANDLEMAN CO DEL | COM | 410252100 | 86 | 000000005803 | SH | DEFINED | 01 |
| HANDSPRING INC | COM | 410293104 | 18 | 000000002705 | SH | DEFINED | 01 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 620 | 000000024556 | SH | DEFINED | 01 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 51 | 000000003005 | SH | DEFINED | 01 |
| HARLAND JOHN H CO | COM | 412693103 | 100 | 000000004567 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4,278 | 000000078782 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 293 | 000000005400 | SH | DEFINED | 06 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 95 | 000000004017 | SH | DEFINED | 01 |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 58 | 000000002495 | SH | DEFINED | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 197 | 000000004370 | SH | DEFINED | 01 |
| HARMONIC INC | COM | 413160102 | 159 | 000000013245 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 1,524 | 000000041204 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 166 | 000000004500 | SH | DEFINED | 06 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OHARRIS CORP DEL | COM | 413875105 | 532 | 000000017442 | SH | | DEFINED | 01 |
| HARSCO CORP | COM | 415864107 | 227 | 000000006633 | SH | | DEFINED | 01 |
| HARTE-HANKS INC | COM | 416196103 | 52 | 000000001853 | SH | | DEFINED | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 4,712 | 000000075001 | SH | | DEFINED | 01 |
| HARVARD BIOSCIENCE INC | COM | 416906105 | 9 | 000000000943 | SH | | DEFINED | 01 |
| HASBRO INC | COM | 418056107 | 1,596 | 000000098354 | SH | | DEFINED | 01 |
| HAVERTY FURNITURE INC | COM | 419596101 | 36 | 000000002180 | SH | | DEFINED | 01 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 234 | 000000005830 | SH | | DEFINED | 01 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 97 | 000000002700 | SH | | DEFINED | 01 |
| HEALTHSOUTH CORP | COM | 421924101 | 1,716 | 000000115792 | SH | | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 2,958 | 000000160804 | SH | | DEFINED | 01 |
| HEALTHCARE RLTY TR | COM | 421946104 | 156 | 000000005588 | SH | | DEFINED | 01 |
| HEADWATERS INC | COM | 42210P102 | 36 | 000000003206 | SH | | DEFINED | 01 |
| HEALTH CARE REIT INC | COM | 42217K106 | 108 | 000000004452 | SH | | DEFINED | 01 |
| HEALTH EXTRAS INC | COM | 422211102 | 9 | 000000001694 | SH | | DEFINED | 01 |
| HEALTH NET INC | COM | 42222G108 | 177 | 000000008132 | SH | | DEFINED | 01 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 12 | 000000000600 | SH | | DEFINED | 01 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 56 | 000000002027 | SH | | DEFINED | 01 |
| HEICO CORP NEW | COM | 422806109 | 23 | 000000001543 | SH | | DEFINED | 01 |
| HEICO CORP NEW | CL A | 422806208 | 226 | 000000016800 | SH | | DEFINED | 01 |
| HEIDRICK & STRUGGLES INTL INC | COM | 422819102 | 44 | 000000002461 | SH | | DEFINED | 01 |
| HEINZ H J CO | COM | 423074103 | 4,079 | 000000099219 | SH | | DEFINED | 01 |
| HEINZ H J CO | COM | 423074103 | 13,569 | 000000330000 | SH | | DEFINED | 04 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 180 | 000000007987 | SH | | DEFINED | 01 |
| HELMERICH & PAYNE INC | COM | 423452101 | 476 | 000000014286 | SH | | DEFINED | 01 |
| HEMISPHERX BIOPHARMA INC | COM | 42366C103 | 11 | 000000002494 | SH | | DEFINED | 01 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 125 | 000000005727 | SH | | DEFINED | 01 |
| HERBALIFE INTL INC | CL A | 426908208 | 29 | 000000002058 | SH | | DEFINED | 01 |
| HERCULES INC | COM | 427056106 | 282 | 000000028237 | SH | | DEFINED | 01 |

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|----------------------------|-------------|-----------|--------|--------------|----|---------|----|
| HERSHEY FOODS CORP | COM | 427866108 | 2,524 | 000000037291 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 11,296 | 000000549992 | SH | DEFINED | 01 |
| HEXCEL CORP NEW | COM | 428291108 | 10 | 000000003263 | SH | DEFINED | 01 |
| HI / FN INC | COM | 428358105 | 15 | 000000001086 | SH | DEFINED | 01 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 15 | 000000000505 | SH | DEFINED | 01 |
| HIBERNIA CORP | CL A | 428656102 | 125 | 000000007075 | SH | DEFINED | 01 |
| HICKORY TECH CORP | COM | 429060106 | 30 | 000000001771 | SH | DEFINED | 01 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 187 | 000000007219 | SH | DEFINED | 01 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 220 | 000000003930 | SH | DEFINED | 01 |
| HILLENBRAND INDS INC | COM | 431573104 | 201 | 000000003637 | SH | DEFINED | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 1,207 | 000000110604 | SH | DEFINED | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 107 | 000000009870 | SH | DEFINED | 02 |
| HISPANIC BROADCASTING CORP | CL A | 43357B104 | 91 | 000000003588 | SH | DEFINED | 01 |
| HOLLINGER INTL INC | CL A | 435569108 | 44 | 000000003800 | SH | DEFINED | 01 |
| HOLLY CORP | COM PAR \$0 | 435758305 | 33 | 000000001756 | SH | DEFINED | 01 |
| HOLLYWOOD CASINO CORP | CL A | 436132203 | 14 | 000000001365 | SH | DEFINED | 01 |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 84 | 000000005889 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OHOME DEPOT INC | COM | 437076102 | 33,709 | 000000660850 | SH | | DEFINED | 01 |
| HOME PPTYS N Y INC | COM | 437306103 | 77 | 000000002457 | SH | | DEFINED | 01 |
| HOMESTORE COM INC | COM | 437852106 | 6 | 000000001900 | SH | | DEFINED | 01 |
| HON INDS INC | COM | 438092108 | 47 | 000000001724 | SH | | DEFINED | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 8,172 | 000000241650 | SH | | DEFINED | 01 |
| HOOPER HOLMES INC | COM | 439104100 | 69 | 000000007756 | SH | | DEFINED | 01 |
| HORACE MANN EDUCATORS CORP NEW | COM | 440327104 | 143 | 000000006759 | SH | | DEFINED | 01 |
| HORIZON OFFSHORE INC | COM | 44043J105 | 15 | 000000002001 | SH | | DEFINED | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 109 | 000000004084 | SH | | DEFINED | 01 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M102 | 54 | 000000001838 | SH | | DEFINED | 01 |
| HOT TOPIC INC | COM | 441339108 | 77 | 000000002467 | SH | | DEFINED | 01 |
| HOTJOBS COM INC | COM | 441474103 | 1,438 | 000000138453 | SH | | DEFINED | 01 |
| HOUSEHOLD INTL INC | COM | 441815107 | 7,527 | 000000129916 | SH | | DEFINED | 01 |
| HOUSEHOLD INTL INC | COM | 441815107 | 10,955 | 000000189080 | SH | | DEFINED | 04 |
| HOUSEHOLD INTL INC | COM | 441815107 | 191 | 000000003300 | SH | | DEFINED | 06 |
| HOUSTON EXPL CO | COM | 442120101 | 44 | 000000001333 | SH | | DEFINED | 01 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 38 | 000000001825 | SH | | DEFINED | 01 |
| HUBBELL INC | CL A | 443510102 | 713 | 000000025400 | SH | | DEFINED | 01 |
| HUBBELL INC | CL B | 443510201 | 50 | 000000001723 | SH | | DEFINED | 01 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 45 | 000000002079 | SH | | DEFINED | 01 |
| HUDSON UNITED BANCORP | COM | 444165104 | 249 | 000000008708 | SH | | DEFINED | 01 |
| HUGHES SUPPLY INC | COM | 444482103 | 99 | 000000003233 | SH | | DEFINED | 01 |
| HUMANA INC | COM | 444859102 | 1,025 | 000000087000 | SH | | DEFINED | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 1,277 | 000000037900 | SH | | DEFINED | 01 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 73 | 000000003174 | SH | | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1,174 | 000000068340 | SH | | DEFINED | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 79 | 000000003437 | SH | | DEFINED | 01 |
| HYDRIL CO | COM | 448774109 | 30 | 000000001757 | SH | | DEFINED | 01 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 110 | 000000003297 | SH | | DEFINED | 01 |
| IDT CORP | COM | 448947101 | 163 | 000000008379 | SH | | DEFINED | 01 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 88 | 000000004474 | SH | | DEFINED | 01 |
| HYSEQ INC | COM | 449163302 | 13 | 000000001782 | SH | | DEFINED | 01 |
| ICT GROUP INC | COM | 44929Y101 | 6 | 000000000359 | SH | | DEFINED | 01 |
| ICOS CORP | COM | 449295104 | 45 | 000000000800 | SH | | DEFINED | 01 |
| ICU MED INC | COM | 44930G107 | 35 | 000000000803 | SH | | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 309 | 000000004483 | SH | | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 172 | 000000002500 | SH | | DEFINED | 06 |

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|------------------|-----|-----------|-------|--------------|----|---------|----|
| IDX SYS CORP | COM | 449491109 | 29 | 000000002287 | SH | DEFINED | 01 |
| IGEN INC | COM | 449536101 | 69 | 000000001736 | SH | DEFINED | 01 |
| IHOP CORP | COM | 449623107 | 73 | 000000002495 | SH | DEFINED | 01 |
| IMC GLOBAL INC | COM | 449669100 | 236 | 000000018176 | SH | DEFINED | 01 |
| I-MANY INC | COM | 44973Q103 | 48 | 000000005045 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 3,488 | 000000178804 | SH | DEFINED | 01 |
| IRT PTY CO | COM | 450058102 | 44 | 000000004164 | SH | DEFINED | 01 |
| ITC DELTACOM INC | COM | 45031T104 | 4 | 000000004880 | SH | DEFINED | 01 |
| I-STAT CORP | COM | 450312103 | 19 | 000000002444 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 207 | 000000005631 | SH | | DEFINED | 01 |
| ITXC CORP | COM | 45069F109 | 23 | 000000003244 | SH | | DEFINED | 01 |
| IXIA | COM | 45071R109 | 74 | 000000005818 | SH | | DEFINED | 01 |
| IBASIS INC | COM | 450732102 | 5 | 000000004525 | SH | | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 20 | 000000000741 | SH | | DEFINED | 01 |
| ITT INDS INC IND | COM | 450911102 | 1,595 | 000000031603 | SH | | DEFINED | 01 |
| IDACORP INC | COM | 451107106 | 182 | 000000004501 | SH | | DEFINED | 01 |
| IDEX CORP | COM | 45167R104 | 144 | 000000004192 | SH | | DEFINED | 01 |
| IDEXX LABS INC | COM | 45168D104 | 130 | 000000004589 | SH | | DEFINED | 01 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 226 | 000000019370 | SH | | DEFINED | 01 |
| IDENTIX INC | COM | 451906101 | 65 | 000000004521 | SH | | DEFINED | 01 |
| ILEX ONCOLOGY INC | COM | 451923106 | 116 | 000000004303 | SH | | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 5,396 | 000000079691 | SH | | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 24,433 | 000000360800 | SH | | DEFINED | 04 |
| ILLUMINA INC | COM | 452327109 | 29 | 000000002530 | SH | | DEFINED | 01 |
| IMATION CORP | COM | 45245A107 | 119 | 000000005530 | SH | | DEFINED | 01 |
| IMMUNE RESPONSE CORP DEL | COM | 45252T106 | 5 | 000000004210 | SH | | DEFINED | 01 |
| IMMUNEX CORP NEW | COM | 452528102 | 13,554 | 000000489148 | SH | | DEFINED | 01 |
| IMMUNOGEN INC | COM | 45253H101 | 89 | 000000005422 | SH | | DEFINED | 01 |
| IMPATH INC | COM | 45255G101 | 97 | 000000002196 | SH | | DEFINED | 01 |
| IMPCO TECHNOLOGIES INC | COM | 45255W106 | 14 | 000000001109 | SH | | DEFINED | 01 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 32 | 000000002422 | SH | | DEFINED | 01 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 172 | 000000007900 | SH | | DEFINED | 01 |
| IMMUNOMEDICS INC | COM | 452907108 | 104 | 000000005135 | SH | | DEFINED | 01 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 64 | 000000002300 | SH | | DEFINED | 01 |
| INAMED CORP | COM | 453235103 | 60 | 000000002004 | SH | | DEFINED | 01 |
| INCO LTD | COM | 453258402 | 801 | 000000047329 | SH | | DEFINED | 01 |
| INCYTE GENOMICS INC | COM | 45337C102 | 214 | 000000011021 | SH | | DEFINED | 01 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 222 | 000000009761 | SH | | DEFINED | 01 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 36 | 000000001685 | SH | | DEFINED | 01 |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 45 | 000000001626 | SH | | DEFINED | 01 |
| INDUS INTL INC | COM | 45578L100 | 30 | 000000004232 | SH | | DEFINED | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 820 | 000000035099 | SH | | DEFINED | 01 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 14 | 000000001340 | SH | | DEFINED | 01 |
| INFOCUS CORP | COM | 45665B106 | 142 | 000000006475 | SH | | DEFINED | 01 |
| INFOGRAMES INC | COM | 45665T107 | 14 | 000000002001 | SH | | DEFINED | 01 |
| INFORMATION HLDGS INC | COM | 456727106 | 75 | 000000002668 | SH | | DEFINED | 01 |
| INFOSPACE INC | COM | 45678T102 | 68 | 000000033316 | SH | | DEFINED | 01 |
| INFOUSA INC NEW | COM | 456818301 | 25 | 000000003695 | SH | | DEFINED | 01 |
| INGERSOLL-RAND CO | COM | 456866102 | 3,144 | 000000075217 | SH | | DEFINED | 01 |
| INFORMATION RES INC | COM | 456905108 | 31 | 000000003739 | SH | | DEFINED | 01 |
| INGLES MKTS INC | CL A | 457030104 | 15 | 000000001332 | SH | | DEFINED | 01 |
| INHALE THERAPEUTIC SYS INC | COM | 457191104 | 59 | 000000003200 | SH | | DEFINED | 01 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 7 | 000000004714 | SH | | DEFINED | 01 |
| INKTOMI CORP | COM | 457277101 | 409 | 000000061096 | SH | | DEFINED | 01 |

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INNKEEPERS USA TR COM 4576J0104 30 000000003153 SH DEFINED 01
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|--------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| 0INSIGHT ENTERPRISES INC | COM | 45765U103 | 230 | 000000009382 | SH | | DEFINED | 01 |
| INPUT/OUTPUT INC | COM | 457652105 | 51 | 000000006217 | SH | | DEFINED | 01 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 81 | 000000003195 | SH | | DEFINED | 01 |
| INSMED INC | COM NEW | 457669208 | 17 | 000000004496 | SH | | DEFINED | 01 |
| INSIGNIA FINL GROUP INC NEW | COM | 45767A105 | 28 | 000000002657 | SH | | DEFINED | 01 |
| INNOVATIVE SOLUTIONS & SUPPORT | COM | 45769N105 | 8 | 000000001107 | SH | | DEFINED | 01 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 31 | 000000002215 | SH | | DEFINED | 01 |
| INSTINET GROUP INC | COM | 457750107 | 603 | 000000060000 | SH | | DEFINED | 01 |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 24 | 000000001657 | SH | | DEFINED | 01 |
| INTEGRA LIFESCIENCES HLDGS CP | COM NEW | 457985208 | 42 | 000000001621 | SH | | DEFINED | 01 |
| INTEGRAL SYS INC MD | COM | 45810H107 | 24 | 000000001296 | SH | | DEFINED | 01 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 21 | 000000004106 | SH | | DEFINED | 01 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 85 | 000000003792 | SH | | DEFINED | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 411 | 000000015468 | SH | | DEFINED | 01 |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 44 | 000000003617 | SH | | DEFINED | 01 |
| INTEGRA BK CORP | COM | 45814P105 | 49 | 000000002354 | SH | | DEFINED | 01 |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 17 | 000000006283 | SH | | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 56,167 | 000001785927 | SH | | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 3,582 | 000000109000 | SH | | DEFINED | 02 |
| INTEL CORP | COM | 458140100 | 330 | 000000010500 | SH | | DEFINED | 06 |
| INTER TEL INC | COM | 458372109 | 47 | 000000002485 | SH | | DEFINED | 01 |
| INTERACTIVE INTELLIGENCE INC | COM | 45839M103 | 5 | 000000000753 | SH | | DEFINED | 01 |
| INTERACTIVE DATA CORP | COM | 45840J107 | 69 | 000000004909 | SH | | DEFINED | 01 |
| INTERCEPT GROUP INC | COM | 45845L107 | 77 | 000000001891 | SH | | DEFINED | 01 |
| INTERDIGITAL COMMUNICATIONS CP | COM | 45866A105 | 73 | 000000007602 | SH | | DEFINED | 01 |
| INTERFACE INC | CL A | 458665106 | 34 | 000000006135 | SH | | DEFINED | 01 |
| INTERGRAPH CORP | COM | 458683109 | 93 | 000000006788 | SH | | DEFINED | 01 |
| INTERLAND INC | COM | 458727104 | 15 | 000000007394 | SH | | DEFINED | 01 |
| INTERLOGIX INC | COM | 458763109 | 243 | 000000006294 | SH | | DEFINED | 01 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 274 | 000000010602 | SH | | DEFINED | 01 |
| INTERMUNE INC | COM | 45884X103 | 190 | 000000003873 | SH | | DEFINED | 01 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 23 | 000000020657 | SH | | DEFINED | 01 |
| INTERNATIONAL BANCSHARES CORP | COM | 459044103 | 94 | 000000002242 | SH | | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 682 | 000000005640 | SH | | SOLE | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 58,099 | 000000480324 | SH | | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 191 | 000000001561 | SH | | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 60 | 000000000500 | SH | | DEFINED | 06 |
| INTERNATIONAL FLAVORS&FRAGRANC | COM | 459506101 | 733 | 000000024676 | SH | | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 1,295 | 000000018961 | SH | | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 484 | 000000007100 | SH | | DEFINED | 06 |
| INTERNATIONAL MULTIFOODS CORP | COM | 460043102 | 50 | 000000002108 | SH | | DEFINED | 01 |
| INTL PAPER CO | COM | 460146103 | 6,962 | 000000172551 | SH | | DEFINED | 01 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 64 | 000000001860 | SH | | DEFINED | 01 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 268 | 000000006863 | SH | | DEFINED | 01 |
| INTL SPECIALTY PRODS INC NEW | COM | 460337108 | 15 | 000000001752 | SH | | DEFINED | 01 |
| INTERNEURON PHARMACEUTICALS | COM | 460573108 | 54 | 000000004933 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|----------------|----------------|-------|-------------|----------------|--------|----------|-----------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|-----------------|--------|

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| | | | | | | | |
|--------------------------------|------------|-----------|--------|--------------|----|---------|----|
| 0INTERNET CAP GROUP INC | COM | 46059C106 | 31 | 000000026214 | SH | DEFINED | 01 |
| INTERNET HOLDRS TR | DEPOSIT RC | 46059W102 | 16,731 | 000000484000 | SH | DEFINED | 01 |
| INTERNET ARCHITECTURE HOLDR TR | DEPOSTRY R | 46060A107 | 575 | 000000015000 | SH | DEFINED | 01 |
| INTERNET SEC SYS INC | COM | 46060X107 | 93 | 000000002905 | SH | DEFINED | 01 |
| INTERPOOL INC | COM | 46062R108 | 34 | 000000001779 | SH | DEFINED | 01 |
| INTERSIL CORP | CL A | 46069S109 | 29 | 000000000900 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3,130 | 000000105978 | SH | DEFINED | 01 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 129 | 000000005362 | SH | DEFINED | 01 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 169 | 000000007000 | SH | DEFINED | 06 |
| INTERTAN INC | COM | 461120107 | 43 | 000000003497 | SH | DEFINED | 01 |
| INTERTRUST TECHNOLOGIES CORP | COM | 46113Q109 | 12 | 000000010385 | SH | DEFINED | 01 |
| INTERWOVEN INC | COM | 46114T102 | 86 | 000000008840 | SH | DEFINED | 01 |
| INTERVOICE-BRITE INC | COM | 46114Z101 | 52 | 000000004106 | SH | DEFINED | 01 |
| INTIMATE BRANDS INC | CL A | 461156101 | 164 | 000000011100 | SH | DEFINED | 01 |
| INTRADO INC | COM | 46117A100 | 43 | 000000001633 | SH | DEFINED | 01 |
| INTROGEN THERAPEUTICS INC | COM | 46119F107 | 4,858 | 000000940581 | SH | DEFINED | 02 |
| INTUITIVE SURGICAL INC | COM | 46120E107 | 42 | 000000004212 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 2,899 | 000000067785 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 128 | 000000003000 | SH | DEFINED | 06 |
| INVACARE CORP | COM | 461203101 | 284 | 000000008435 | SH | DEFINED | 01 |
| INVESTMENT TECHNOLOGY GRP NEW | COM | 46145F105 | 102 | 000000002628 | SH | DEFINED | 01 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 27 | 000000002976 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 266 | 000000004300 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 117 | 000000001900 | SH | DEFINED | 06 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 201 | 000000003038 | SH | DEFINED | 01 |
| IOMEGA CORP | COM NEW | 462030305 | 59 | 000000007118 | SH | DEFINED | 01 |
| IONICS INC | COM | 462218108 | 71 | 000000002385 | SH | DEFINED | 01 |
| IRON MTN INC PA | COM | 462846106 | 39 | 000000000900 | SH | DEFINED | 01 |
| IRWIN FINL CORP | COM | 464119106 | 21 | 000000001256 | SH | DEFINED | 01 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 125 | 000000005648 | SH | DEFINED | 01 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 35 | 000000002624 | SH | DEFINED | 01 |
| ITRON INC | COM | 465741106 | 59 | 000000001961 | SH | DEFINED | 01 |
| IVAX CORP | COM | 465823102 | 660 | 000000032802 | SH | DEFINED | 01 |
| IVEX PACKAGING CORP DEL | COM | 465855104 | 66 | 000000003478 | SH | DEFINED | 01 |
| JDN RLTY CORP | COM | 465917102 | 55 | 000000004486 | SH | DEFINED | 01 |
| IXYS CORP | COM | 46600W106 | 11 | 000000001364 | SH | DEFINED | 01 |
| J & J SNACK FOODS CORP | COM | 466032109 | 19 | 000000000799 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 3,912 | 000000450788 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 151 | 000000017500 | SH | DEFINED | 06 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 66 | 000000002954 | SH | DEFINED | 01 |
| J JILL GROUP INC | COM | 466189107 | 31 | 000000001457 | SH | DEFINED | 01 |
| JLG INDS INC | COM | 466210101 | 63 | 000000005963 | SH | DEFINED | 01 |
| JNI CORP | COM | 46622G105 | 25 | 000000003015 | SH | DEFINED | 01 |
| JP REALTY INC | COM | 46624A106 | 36 | 000000001517 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 22 | 000000000610 | SH | SOLE | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 19,842 | 000000545871 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVSTMT DSCRETN | OT MAN |
|---------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| 0J P MORGAN CHASE & CO | COM | 46625H100 | 138,111 | 000003799500 | SH | DEFINED | 04 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 203 | 000000005600 | SH | DEFINED | 06 |
| JABIL CIRCUIT INC | COM | 466313103 | 1,485 | 000000065404 | SH | DEFINED | 01 |
| JABIL CIRCUIT INC | COM | 466313103 | 95 | 000000004200 | SH | DEFINED | 06 |
| JACK IN THE BOX INC | COM | 466367109 | 301 | 000000010939 | SH | DEFINED | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 639 | 000000009687 | SH | DEFINED | 01 |
| JAKKS PAC INC | COM | 47012E106 | 47 | 000000002523 | SH | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|-----------|-----------|--------|--------------|----|---------|----|
| JEFFERIES GROUP INC NEW | COM | 472319102 | 134 | 000000003178 | SH | DEFINED | 01 |
| JEFFERSON PILOT CORP | COM | 475070108 | 2,001 | 000000043252 | SH | DEFINED | 01 |
| JEFFERSON PILOT CORP | COM | 475070108 | 78 | 000000001700 | SH | DEFINED | 06 |
| JOHNSON & JOHNSON | COM | 478160104 | 49,548 | 000000838387 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 301 | 000000005100 | SH | DEFINED | 06 |
| JOHNSON CTLS INC | COM | 478366107 | 2,141 | 000000026514 | SH | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 1,636 | 000000049346 | SH | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 152 | 000000004600 | SH | DEFINED | 06 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 74 | 000000004109 | SH | DEFINED | 01 |
| JOURNAL REGISTER CO | COM | 481138105 | 75 | 000000003605 | SH | DEFINED | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 560 | 000000029600 | SH | DEFINED | 01 |
| KCS ENERGY INC | COM | 482434206 | 12 | 000000003993 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 3,270 | 000000065984 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 312 | 000000006300 | SH | DEFINED | 06 |
| K MART CORP | COM | 482584109 | 981 | 000000179708 | SH | DEFINED | 01 |
| K-SWISS INC | CL A | 482686102 | 28 | 00000000853 | SH | DEFINED | 01 |
| K2 INC | COM | 482732104 | 17 | 000000002450 | SH | DEFINED | 01 |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 103 | 000000003179 | SH | DEFINED | 01 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 1,106 | 000000037500 | SH | DEFINED | 01 |
| KADANT INC | COM | 48282T104 | 24 | 000000001670 | SH | DEFINED | 01 |
| KAISER ALUMINUM CORP | COM | 483007100 | 6 | 000000004100 | SH | DEFINED | 01 |
| KAMAN CORP | CL A | 483548103 | 47 | 000000003055 | SH | DEFINED | 01 |
| KANA SOFTWARE INC | COM NEW | 483600300 | 39 | 000000002017 | SH | DEFINED | 01 |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 31 | 000000000839 | SH | DEFINED | 01 |
| KANSAS CITY SOUTHN INDS INC | COM NEW | 485170302 | 113 | 000000008049 | SH | DEFINED | 01 |
| KAYDON CORP | COM | 486587108 | 105 | 000000004664 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 763 | 000000019042 | SH | DEFINED | 01 |
| KEANE INC | COM | 486665102 | 171 | 000000009528 | SH | DEFINED | 01 |
| KEITHLEY INSTRS INC | COM | 487584104 | 67 | 000000004012 | SH | DEFINED | 01 |
| KELLOGG CO | COM | 487836108 | 3,728 | 000000123881 | SH | DEFINED | 01 |
| KELLWOOD CO | COM | 488044108 | 74 | 000000003106 | SH | DEFINED | 01 |
| KELLY SVCS INC | CL A | 488152208 | 70 | 000000003234 | SH | DEFINED | 01 |
| KEMET CORP | COM | 488360108 | 420 | 000000023718 | SH | DEFINED | 01 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 26 | 000000001333 | SH | DEFINED | 01 |
| KENNAMETAL INC | COM | 489170100 | 206 | 000000005127 | SH | DEFINED | 01 |
| KERR MCGEE CORP | COM | 492386107 | 1,461 | 000000026669 | SH | DEFINED | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 12 | 000000001712 | SH | DEFINED | 01 |
| KEY ENERGY SVCS INC | COM | 492914106 | 118 | 000000012932 | SH | DEFINED | 01 |
| KEY PRODTN INC | COM | 493138101 | 32 | 000000001909 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN CALL | PUT CALL | INVTMT DSCRETN | OT MAN |
|--------------------------|-------------------|-----------|----------------|-------------------|----------------|-------------|-------------------|-----------|
| 0KEY3MEDIA GROUP INC | COM | 49326R104 | 22 | 000000004176 | SH | | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 2,682 | 000000110200 | SH | | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 155 | 000000006400 | SH | | DEFINED | 06 |
| KEYNOTE SYS INC | COM | 493308100 | 30 | 000000003226 | SH | | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 1,254 | 000000036193 | SH | | DEFINED | 01 |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 14 | 000000001098 | SH | | DEFINED | 01 |
| KFORCE INC | COM | 493732101 | 20 | 000000003281 | SH | | DEFINED | 01 |
| KILROY RLTY CORP | COM | 49427F108 | 88 | 000000003367 | SH | | DEFINED | 01 |
| KIMBALL INTL INC | CL B | 494274103 | 69 | 000000004588 | SH | | DEFINED | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 8,214 | 000000137363 | SH | | DEFINED | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 239 | 000000004000 | SH | | DEFINED | 06 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 1,617 | 000000029052 | SH | | DEFINED | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 3,114 | 000000073920 | SH | | DEFINED | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 299 | 000000007100 | SH | | DEFINED | 06 |
| KIRBY CORP | COM | 497266106 | 69 | 000000002539 | SH | | DEFINED | 01 |

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| | | | | | | | |
|--------------------------------|------------|-----------|-------|--------------|----|---------|----|
| KNIGHT RIDDER INC | COM | 499040103 | 1,420 | 000000021883 | SH | DEFINED | 01 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 57 | 000000005260 | SH | DEFINED | 01 |
| KNIGHT TRANSN INC | COM | 499064103 | 28 | 000000001541 | SH | DEFINED | 01 |
| KOGER EQUITY INC | COM | 500228101 | 59 | 000000003662 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 7,069 | 000000100367 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 204 | 000000002900 | SH | DEFINED | 06 |
| KONINKLIJKE PHILIPS ELECTRS NV | NY REG SH | 500472303 | 168 | 000000005800 | SH | DEFINED | 01 |
| KOPIN CORP | COM | 500600101 | 125 | 000000008935 | SH | DEFINED | 01 |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 14 | 000000001873 | SH | DEFINED | 01 |
| KORN FERRY INTL | COM NEW | 500643200 | 66 | 000000006276 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 23 | 000000000666 | SH | DEFINED | 01 |
| KRAFT FOODS INC | CL A | 50075N104 | 316 | 000000009300 | SH | DEFINED | 01 |
| KRAMONT RLTY TR | COM SH BEN | 50075Q107 | 37 | 000000002575 | SH | DEFINED | 01 |
| KROGER CO | COM | 501044101 | 4,675 | 000000224044 | SH | DEFINED | 01 |
| KROLL INC | COM | 501049100 | 30 | 000000002042 | SH | DEFINED | 01 |
| KRONOS INC | COM | 501052104 | 124 | 000000002577 | SH | DEFINED | 01 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 135 | 000000007897 | SH | DEFINED | 01 |
| KYOCERA CORP | ADR | 501556203 | 60 | 000000000900 | SH | DEFINED | 01 |
| LNR PPTY CORP | COM | 501940100 | 94 | 000000003037 | SH | DEFINED | 01 |
| LSI INDS INC | COM | 50216C108 | 33 | 000000001934 | SH | DEFINED | 01 |
| LSI LOGIC CORP | COM | 502161102 | 1,506 | 000000095472 | SH | DEFINED | 01 |
| LTX CORP | COM | 502392103 | 168 | 000000008055 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 175 | 000000001953 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 297 | 000000003300 | SH | DEFINED | 06 |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | 38 | 000000004352 | SH | DEFINED | 01 |
| LA QUINTA PPTYS INC | PAIRED CTF | 50419Q409 | 101 | 000000017724 | SH | DEFINED | 01 |
| LA Z BOY INC | COM | 505336107 | 143 | 000000006597 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 460 | 000000005700 | SH | DEFINED | 01 |
| LABOR READY INC | COM NEW | 505401208 | 72 | 000000014179 | SH | DEFINED | 01 |
| LABRANCHE & CO INC | COM | 505447102 | 59 | 000000001726 | SH | DEFINED | 01 |
| LACLEDE GROUP INC | COM | 505597104 | 61 | 000000002578 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OLADISH INC | COM NEW | 505754200 | 13 | 000000001249 | SH | DEFINED | 01 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 90 | 000000002400 | SH | DEFINED | 01 |
| LAKELAND BANCORP INC | COM | 511637100 | 25 | 000000001579 | SH | DEFINED | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 120 | 000000005209 | SH | DEFINED | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 146 | 000000006300 | SH | DEFINED | 06 |
| LANCASTER COLONY CORP | COM | 513847103 | 174 | 000000004909 | SH | DEFINED | 01 |
| LANCE INC | COM | 514606102 | 58 | 000000004094 | SH | DEFINED | 01 |
| LANDAUER INC | COM | 51476K103 | 36 | 000000001093 | SH | DEFINED | 01 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 164 | 000000005738 | SH | DEFINED | 01 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 72 | 000000003879 | SH | DEFINED | 01 |
| LANDS END INC | COM | 515086106 | 121 | 000000002428 | SH | DEFINED | 01 |
| LANDSTAR SYS INC | COM | 515098101 | 80 | 000000001104 | SH | DEFINED | 01 |
| LANTRONIX INC | COM | 516548104 | 16 | 000000002683 | SH | DEFINED | 01 |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 7 | 000000001752 | SH | DEFINED | 01 |
| LASALLE HOTEL PPTYS | COM SH BEN | 517942108 | 19 | 000000001680 | SH | DEFINED | 01 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 236 | 000000011515 | SH | DEFINED | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 528 | 000000016500 | SH | DEFINED | 01 |
| LAWSON PRODS INC | COM | 520776105 | 17 | 000000000670 | SH | DEFINED | 01 |
| LEAP WIRELESS INTL INC | COM | 521863100 | 89 | 000000004274 | SH | DEFINED | 01 |
| LEAR CORP | COM | 521865105 | 712 | 000000018687 | SH | DEFINED | 01 |
| LEAR CORP | COM | 521865105 | 221 | 000000005800 | SH | DEFINED | 06 |
| LEARNING TREE INTL INC | COM | 522015106 | 44 | 000000001603 | SH | DEFINED | 01 |
| LECROY CORP | COM | 52324W109 | 20 | 000000001128 | SH | DEFINED | 01 |

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| | | | | | | | |
|----------------------------|------|-----------|--------|--------------|----|---------|----|
| LEE ENTERPRISES INC | COM | 523768109 | 373 | 000000010280 | SH | DEFINED | 01 |
| LEGATO SYS INC | COM | 524651106 | 192 | 000000014845 | SH | DEFINED | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 1,297 | 000000056432 | SH | DEFINED | 01 |
| LEGG MASON INC | COM | 524901105 | 97 | 000000001959 | SH | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4,322 | 000000064714 | SH | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 10,688 | 000000160000 | SH | DEFINED | 04 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 494 | 000000007400 | SH | DEFINED | 06 |
| LENNAR CORP | COM | 526057104 | 176 | 000000003779 | SH | DEFINED | 01 |
| LENNAR CORP | COM | 526057104 | 238 | 000000005100 | SH | DEFINED | 06 |
| LENNOX INTL INC | COM | 526107107 | 57 | 000000005902 | SH | DEFINED | 01 |
| LEUCADIA NATL CORP | COM | 527288104 | 46 | 000000001626 | SH | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 292 | 000000058400 | SH | DEFINED | 01 |
| LEXAR MEDIA INC | COM | 52886P104 | 11 | 000000004464 | SH | DEFINED | 01 |
| LEXENT INC | COM | 52886Q102 | 16 | 000000002625 | SH | DEFINED | 01 |
| LEXICON GENETICS INC | COM | 528872104 | 53 | 000000004637 | SH | DEFINED | 01 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 42 | 000000002724 | SH | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | 529771107 | 1,995 | 000000033830 | SH | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | 529771107 | 153 | 000000002600 | SH | DEFINED | 06 |
| LIBBEY INC | COM | 529898108 | 68 | 000000002091 | SH | DEFINED | 01 |
| LIBERATE TECHNOLOGIES | COM | 530129105 | 165 | 000000014431 | SH | DEFINED | 01 |
| LIBERTY CORP S C | COM | 530370105 | 115 | 000000002804 | SH | DEFINED | 01 |
| LIBERTY DIGITAL INC | CL A | 530436104 | 10 | 000000002914 | SH | DEFINED | 01 |
| LIBERTY LIVEWIRE CORP | CL A | 530709104 | 5 | 000000000777 | SH | DEFINED | 01 |

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|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OLIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 2,280 | 000000162900 | SH | | DEFINED | 01 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 295 | 000000009900 | SH | | DEFINED | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 504 | 000000014816 | SH | | DEFINED | 01 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 98 | 000000005485 | SH | | DEFINED | 01 |
| LIGHTBRIDGE INC | COM | 532226107 | 41 | 000000003422 | SH | | DEFINED | 01 |
| LIGHTPATH TECHNOLOGIES INC | CL A | 532257102 | 9 | 000000002646 | SH | | DEFINED | 01 |
| LILLY ELI & CO | COM | 532457108 | 58 | 000000000750 | SH | | SOLE | |
| LILLY ELI & CO | COM | 532457108 | 24,296 | 000000309357 | SH | | DEFINED | 01 |
| LIMITED INC | COM | 532716107 | 1,777 | 000000120738 | SH | | DEFINED | 01 |
| LINCARE HLDGS INC | COM | 532791100 | 150 | 000000005266 | SH | | DEFINED | 01 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 105 | 000000004298 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 3,021 | 000000062202 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 121 | 000000002500 | SH | | DEFINED | 06 |
| LINDSAY MFG CO | COM | 535555106 | 26 | 000000001354 | SH | | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 3,673 | 000000094085 | SH | | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 74 | 000000001900 | SH | | DEFINED | 06 |
| LINENS N THINGS INC | COM | 535679104 | 232 | 000000009115 | SH | | DEFINED | 01 |
| LIQUI BOX CORP | COM | 536314107 | 14 | 000000000347 | SH | | DEFINED | 01 |
| LITHIA MTRS INC | CL A | 536797103 | 17 | 000000000869 | SH | | DEFINED | 01 |
| LITTELFUSE INC | COM | 537008104 | 65 | 000000002503 | SH | | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 1,581 | 000000031788 | SH | | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 74 | 000000001500 | SH | | DEFINED | 06 |
| LOCAL FINL CORP | COM | 539553107 | 36 | 000000002586 | SH | | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 5,438 | 000000116540 | SH | | DEFINED | 01 |
| LODGENET ENTMT CORP | COM | 540211109 | 21 | 000000001263 | SH | | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 2,942 | 000000053136 | SH | | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 254 | 000000004600 | SH | | DEFINED | 06 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 36 | 000000002448 | SH | | DEFINED | 01 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 123 | 000000007041 | SH | | DEFINED | 01 |
| LONGS DRUG STORES CORP | COM | 543162101 | 123 | 000000005266 | SH | | DEFINED | 01 |
| LONGVIEW FIBRE CO | COM | 543213102 | 100 | 000000008477 | SH | | DEFINED | 01 |

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| | | | | | | | |
|-------------------------|-----|-----------|--------|--------------|----|---------|----|
| LOUDCLOUD INC | COM | 545735102 | 14 | 000000003371 | SH | DEFINED | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 349 | 000000041451 | SH | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 10,405 | 000000224202 | SH | DEFINED | 01 |
| LUBRIZOL CORP | COM | 549271104 | 73 | 000000002103 | SH | DEFINED | 01 |
| LUBYS INC | COM | 549282101 | 17 | 000000003063 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 5,612 | 000000890888 | SH | DEFINED | 01 |
| LUFKIN INDS INC | COM | 549764108 | 20 | 000000000763 | SH | DEFINED | 01 |
| LUMINEX CORP DEL | COM | 55027E102 | 37 | 000000002205 | SH | DEFINED | 01 |
| LUMINENT INC | COM | 55027R103 | 3 | 000000001704 | SH | DEFINED | 01 |
| LYDALL INC DEL | COM | 550819106 | 20 | 000000002041 | SH | DEFINED | 01 |
| LYNCH INTERACTIVE CORP | COM | 551146103 | 20 | 000000000293 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 85 | 000000005956 | SH | DEFINED | 01 |
| M & T BK CORP | COM | 55261F104 | 755 | 000000010377 | SH | DEFINED | 01 |
| MAF BANCORP INC | COM | 55261R108 | 74 | 000000002512 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 2,232 | 000000041624 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OMBIA INC | COM | 55262C100 | 160 | 000000003000 | SH | | DEFINED | 06 |
| MBNA CORP | COM | 55262L100 | 8,193 | 00000232765 | SH | | DEFINED | 01 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 51 | 000000001894 | SH | | DEFINED | 01 |
| M D C HLDGS INC | COM | 552676108 | 94 | 000000002488 | SH | | DEFINED | 01 |
| MDU RES GROUP INC | COM | 552690109 | 57 | 000000002033 | SH | | DEFINED | 01 |
| MCSI INC | COM | 55270M108 | 46 | 000000002001 | SH | | DEFINED | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 19 | 000000005619 | SH | | DEFINED | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 1,721 | 000000027891 | SH | | DEFINED | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 141 | 000000002300 | SH | | DEFINED | 06 |
| MGI PHARMA INC | COM | 552880106 | 50 | 000000003286 | SH | | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 372 | 000000012900 | SH | | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 291 | 000000010100 | SH | | DEFINED | 06 |
| M/I SCHOTTENSTEIN HOMES INC | COM | 55305B101 | 39 | 000000000786 | SH | | DEFINED | 01 |
| MKS INSTRUMENT INC | COM | 55306N104 | 76 | 000000002821 | SH | | DEFINED | 01 |
| MRO SOFTWARE INC | COM | 55347W105 | 49 | 000000002128 | SH | | DEFINED | 01 |
| MRV COMMUNICATIONS INC | COM | 553477100 | 44 | 000000010586 | SH | | DEFINED | 01 |
| MSC INDL DIRECT INC | CL A | 553530106 | 106 | 000000005396 | SH | | DEFINED | 01 |
| MSC SOFTWARE CORP | COM | 553531104 | 60 | 000000003895 | SH | | DEFINED | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 42 | 000000002669 | SH | | DEFINED | 01 |
| MTS SYS CORP | COM | 553777103 | 28 | 000000002848 | SH | | DEFINED | 01 |
| MACDERMID INC | COM | 554273102 | 49 | 000000002904 | SH | | DEFINED | 01 |
| MACERICH CO | COM | 554382101 | 113 | 000000004274 | SH | | DEFINED | 01 |
| MACK CALI RLTY CORP | COM | 554489104 | 93 | 000000003000 | SH | | DEFINED | 01 |
| MACROCHEM CORP DEL | COM | 555903103 | 9 | 000000003136 | SH | | DEFINED | 01 |
| MACROVISION CORP | COM | 555904101 | 52 | 000000001490 | SH | | DEFINED | 01 |
| MACROMEDIA INC | COM | 556100105 | 171 | 000000009645 | SH | | DEFINED | 01 |
| MADDEN STEVEN LTD | COM | 556269108 | 17 | 000000001215 | SH | | DEFINED | 01 |
| MADISON GAS & ELEC CO | COM | 557497104 | 58 | 000000002194 | SH | | DEFINED | 01 |
| MAGELLAN HEALTH SVCS INC | COM | 559079108 | 20 | 000000003259 | SH | | DEFINED | 01 |
| MAGNA ENTMT CORP | CL A | 559211107 | 21 | 000000003116 | SH | | DEFINED | 01 |
| MAGNA INTL INC | CL A | 559222401 | 311 | 000000004900 | SH | | DEFINED | 01 |
| MAGNETEK INC | COM | 559424106 | 24 | 000000002770 | SH | | DEFINED | 01 |
| MAGNUM HUNTER RES INC | COM PAR \$0 | 55972F203 | 32 | 000000003953 | SH | | DEFINED | 01 |
| MAIL-WELL INC | COM | 560321200 | 16 | 000000004087 | SH | | DEFINED | 01 |
| MAIN STR BKS INC NEW | COM | 56034R102 | 21 | 000000001306 | SH | | DEFINED | 01 |
| MANAGEMENT NETWORK GROUP INC | COM | 561693102 | 8 | 000000001269 | SH | | DEFINED | 01 |
| MANDALAY RESORT GROUP | COM | 562567107 | 506 | 000000023681 | SH | | DEFINED | 01 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 58 | 000000001996 | SH | | DEFINED | 01 |
| MANITOWOC INC | COM | 563571108 | 103 | 000000003315 | SH | | DEFINED | 01 |

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|------------------------------|-----|-----------|-----|--------------|----|---------|----|
| MANOR CARE INC NEW | COM | 564055101 | 842 | 000000035540 | SH | DEFINED | 01 |
| MANPOWER INC | COM | 56418H100 | 85 | 000000002535 | SH | DEFINED | 01 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 60 | 000000001939 | SH | DEFINED | 01 |
| MANUFACTURERS SVCS LTD | COM | 565005105 | 13 | 000000002122 | SH | DEFINED | 01 |
| MANUGISTICS GROUP INC | COM | 565011103 | 2 | 000000000100 | SH | DEFINED | 01 |
| MAPINFO CORP | COM | 565105103 | 28 | 000000001812 | SH | DEFINED | 01 |
| MARCUS CORP | COM | 566330106 | 33 | 000000002383 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OMARSH & MCLENNAN COS INC | COM | 571748102 | 7,937 | 000000073870 | SH | | DEFINED | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 38,477 | 000000358100 | SH | | DEFINED | 04 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 221 | 000000003503 | SH | | DEFINED | 01 |
| MARRIOTT INTL INC NEW | SRLYON ZRO | 571903AA1 | 12,768 | 000015000000 | SH | | DEFINED | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 2,748 | 000000067611 | SH | | DEFINED | 01 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 45 | 000000002099 | SH | | DEFINED | 01 |
| MARTHA STEWART LIVING OMNIMED | CL A | 573083102 | 19 | 000000001158 | SH | | DEFINED | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 290 | 000000006226 | SH | | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 3,001 | 000000122528 | SH | | DEFINED | 01 |
| MASTEC INC | COM | 576323109 | 21 | 000000003151 | SH | | DEFINED | 01 |
| MATRIX PHARMACEUTICAL INC | COM | 576844104 | 5 | 000000003623 | SH | | DEFINED | 01 |
| MATRIXONE INC | COM | 57685P304 | 54 | 000000004173 | SH | | DEFINED | 01 |
| MATTEL INC | COM | 577081102 | 2,900 | 000000168624 | SH | | DEFINED | 01 |
| MATTHEWS INTL CORP | CL A | 577128101 | 100 | 000000004102 | SH | | DEFINED | 01 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 37 | 000000004279 | SH | | DEFINED | 01 |
| MAUI LD & PINEAPPLE INC | COM | 577345101 | 7 | 000000000292 | SH | | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 4,738 | 000000090246 | SH | | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 325 | 000000006200 | SH | | DEFINED | 06 |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 21 | 000000003174 | SH | | DEFINED | 01 |
| MAXTOR CORP | COM NEW | 577729205 | 10 | 000000001600 | SH | | DEFINED | 01 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 13 | 000000001388 | SH | | DEFINED | 01 |
| MAXYGEN INC | COM | 577776107 | 69 | 000000003973 | SH | | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 3,219 | 000000087063 | SH | | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 99 | 000000002700 | SH | | DEFINED | 06 |
| MAVERICK TUBE CORP | COM | 577914104 | 60 | 000000004643 | SH | | DEFINED | 01 |
| MAXIMUS INC | COM | 577933104 | 71 | 000000001690 | SH | | DEFINED | 01 |
| MAYTAG CORP | COM | 578592107 | 650 | 000000020975 | SH | | DEFINED | 01 |
| MCAFEE COM CORP | CL A | 579062100 | 25 | 000000000754 | SH | | DEFINED | 01 |
| MCCLATCHY CO | CL A | 579489105 | 79 | 000000001700 | SH | | DEFINED | 01 |
| MCCORMICK & CO INC | COM NON VT | 579780206 | 215 | 000000005133 | SH | | DEFINED | 01 |
| MCDATA CORP | CL A | 580031201 | 10,410 | 000000424904 | SH | | DEFINED | 01 |
| MCDERMOTT INTL INC | COM | 580037109 | 196 | 000000016052 | SH | | DEFINED | 01 |
| MCDONALDS CORP | COM | 580135101 | 10,594 | 000000400250 | SH | | DEFINED | 01 |
| MCDONALDS CORP | COM | 580135101 | 67 | 000000002530 | SH | | DEFINED | 02 |
| MCGRATH RENTCORP | COM | 580589109 | 733 | 000000019537 | SH | | DEFINED | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 3,524 | 000000057803 | SH | | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 3,501 | 000000093619 | SH | | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 299 | 000000008000 | SH | | DEFINED | 06 |
| MCLEODUSA INC | CL A | 582266102 | 259 | 000000700000 | SH | | DEFINED | 01 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 10 | 000000001776 | SH | | DEFINED | 01 |
| MEAD CORP | COM | 582834107 | 798 | 000000025834 | SH | | DEFINED | 01 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 12 | 000000001310 | SH | | DEFINED | 01 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 7 | 000000002617 | SH | | DEFINED | 01 |
| MEDAREX INC | COM | 583916101 | 720 | 000000040100 | SH | | DEFINED | 01 |
| MED-DESIGN CORP | COM | 583926100 | 20 | 000000001029 | SH | | DEFINED | 01 |
| MEDALLION FINL CORP | COM | 583928106 | 14 | 000000001878 | SH | | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OMEDFORD BANCORP INC | COM | 584131106 | 17 | 000000000842 | SH | | DEFINED | 01 |
| MEDIA GEN INC | CL A | 584404107 | 117 | 000000002356 | SH | | DEFINED | 01 |
| MEDICINES CO | COM | 584688105 | 35 | 000000003050 | SH | | DEFINED | 01 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 12 | 000000000200 | SH | | DEFINED | 01 |
| MEDIMMUNE INC | COM | 584699102 | 2,605 | 000000056203 | SH | | DEFINED | 01 |
| MEDQUIST INC | COM | 584949101 | 41 | 000000001405 | SH | | DEFINED | 01 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 8 | 000000001185 | SH | | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 16,532 | 000000322847 | SH | | DEFINED | 01 |
| MEEMIC HLDGS INC | COM | 585135106 | 3 | 000000000144 | SH | | DEFINED | 01 |
| MELLON FINL CORP | COM | 58551A108 | 5,370 | 000000142745 | SH | | DEFINED | 01 |
| MEMBERWORKS INC | COM | 586002107 | 18 | 000000001306 | SH | | DEFINED | 01 |
| MENS WEARHOUSE INC | COM | 587118100 | 186 | 000000009029 | SH | | DEFINED | 01 |
| MENTOR CORP MINN | COM | 587188103 | 81 | 000000002868 | SH | | DEFINED | 01 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 182 | 000000007760 | SH | | DEFINED | 01 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 202 | 000000008600 | SH | | DEFINED | 06 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 144 | 000000003352 | SH | | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 48,100 | 000000818039 | SH | | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 1,755 | 000000029400 | SH | | DEFINED | 02 |
| MERCK & CO INC | COM | 589331107 | 393 | 000000006700 | SH | | DEFINED | 06 |
| MERCURY COMPUTER SYS | COM | 589378108 | 99 | 000000002544 | SH | | DEFINED | 01 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 876 | 000000025780 | SH | | DEFINED | 01 |
| MEREDITH CORP | COM | 589433101 | 471 | 000000013236 | SH | | DEFINED | 01 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 18 | 000000004689 | SH | | DEFINED | 01 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 96 | 000000006767 | SH | | DEFINED | 01 |
| MERITAGE CORP | COM | 59001A102 | 22 | 000000000432 | SH | | DEFINED | 01 |
| MERIX CORP | COM | 590049102 | 30 | 000000001794 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 17 | 000000000340 | SH | | SOLE | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 12,385 | 000000237642 | SH | | DEFINED | 01 |
| MESA AIR GROUP INC | COM | 590479101 | 28 | 000000003800 | SH | | DEFINED | 01 |
| MESABA HLDGS INC | COM | 59066B102 | 9 | 000000001349 | SH | | DEFINED | 01 |
| MESTEK INC | COM | 590829107 | 8 | 000000000365 | SH | | DEFINED | 01 |
| METASOLV INC | COM | 59139P104 | 28 | 000000003681 | SH | | DEFINED | 01 |
| METAWAVE COMMUNICATIONS CP | COM | 591409107 | 17 | 000000005609 | SH | | DEFINED | 01 |
| METHODE ELECTRS INC | CL A | 591520200 | 36 | 000000004609 | SH | | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 5,975 | 000000188613 | SH | | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 104 | 000000003300 | SH | | DEFINED | 06 |
| METRIS COS INC | COM | 591598107 | 48 | 000000001874 | SH | | DEFINED | 01 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 326 | 000000010791 | SH | | DEFINED | 01 |
| METROMEDIA FIBER NETWORK INC | CL A | 591689104 | 66 | 000000150000 | SH | | DEFINED | 01 |
| METROMEDIA INTL GROUP INC | COM | 591695101 | 8 | 000000010081 | SH | | DEFINED | 01 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 103 | 000000002000 | SH | | DEFINED | 01 |
| MICHAELS STORES INC | COM | 594087108 | 291 | 000000008858 | SH | | DEFINED | 01 |
| MICREL INC | COM | 594793101 | 931 | 000000035530 | SH | | DEFINED | 01 |
| MICRO GENERAL CORP | COM NEW | 594838302 | 19 | 000000001458 | SH | | DEFINED | 01 |
| MICROS SYS INC | COM | 594901100 | 59 | 000000002390 | SH | | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 94,949 | 000001433195 | SH | | DEFINED | 01 |

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|-----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OMICROSOFT CORP | COM | 594918104 | 155 | 000000002265 | SH | | DEFINED | 02 |

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|--------------------------------|------------|-----------|--------|--------------|----|---------|----|
| MICROSOFT CORP | COM | 594918104 | 311 | 000000004700 | SH | DEFINED | 06 |
| MICROVISION INC WASH | COM | 594960106 | 20 | 000000001464 | SH | DEFINED | 01 |
| MICROSTRATEGY INC | CL A | 594972101 | 17 | 000000004452 | SH | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 151 | 000000003919 | SH | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 151 | 000000003900 | SH | DEFINED | 06 |
| MICROFINANCIAL INC | COM | 595072109 | 9 | 000000000964 | SH | DEFINED | 01 |
| MICROMUSE INC | COM | 595094103 | 76 | 000000005100 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 4,834 | 000000155951 | SH | DEFINED | 01 |
| MICROSEMI CORP | COM | 595137100 | 390 | 000000013139 | SH | DEFINED | 01 |
| MICROTUNE INC DEL | COM | 59514P109 | 99 | 000000004222 | SH | DEFINED | 01 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 50 | 000000001926 | SH | DEFINED | 01 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 150 | 000000006621 | SH | DEFINED | 01 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 27 | 000000001792 | SH | DEFINED | 01 |
| MID-STATE BANCSHARES | COM | 595440108 | 53 | 000000003294 | SH | DEFINED | 01 |
| MIDAS GROUP INC | COM | 595626102 | 23 | 000000002035 | SH | DEFINED | 01 |
| MID AMER BANCORP | COM | 595915109 | 4,690 | 000000141696 | SH | DEFINED | 01 |
| MIDDLESEX WATER CO | COM | 596680108 | 23 | 000000000693 | SH | DEFINED | 01 |
| MIDLAND CO | COM | 597486109 | 23 | 000000000537 | SH | DEFINED | 01 |
| MIDWEST EXPRESS HLDGS INC | COM | 597911106 | 25 | 000000001723 | SH | DEFINED | 01 |
| MIDWAY GAMES INC | COM | 598148104 | 56 | 000000003777 | SH | DEFINED | 01 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 16 | 000000000793 | SH | DEFINED | 01 |
| MILACRON INC | COM | 598709103 | 34 | 000000002153 | SH | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS INC | COM | 599902103 | 159 | 000000006507 | SH | DEFINED | 01 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 108 | 000000008646 | SH | DEFINED | 01 |
| MILLENNIUM CELL INC | COM | 60038B105 | 11 | 000000002181 | SH | DEFINED | 01 |
| MILLER HERMAN INC | COM | 600544100 | 227 | 000000009623 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 1,112 | 000000018324 | SH | DEFINED | 01 |
| MILLS CORP | COM | 601148109 | 66 | 000000002495 | SH | DEFINED | 01 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 47 | 000000001181 | SH | DEFINED | 01 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 151 | 000000003248 | SH | DEFINED | 01 |
| MINNESOTA MNG & MFG CO | COM | 604059105 | 15,918 | 000000134666 | SH | DEFINED | 01 |
| MIPS TECHNOLOGIES INC | CL A | 604567107 | 46 | 000000005332 | SH | DEFINED | 01 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 547 | 000000068548 | SH | DEFINED | 01 |
| MIRANT CORP | COM | 604675108 | 1,670 | 000000104255 | SH | DEFINED | 01 |
| MIRANT CORP | COM | 604675108 | 293 | 000000018300 | SH | DEFINED | 06 |
| MIRAVANT MED TECHNOLOGIES | COM | 604690107 | 18 | 000000001892 | SH | DEFINED | 01 |
| MISSION WEST PTYS INC | COM | 605203108 | 26 | 000000002090 | SH | DEFINED | 01 |
| MISSISSIPPI VY BANCSHARES INC | COM | 605720101 | 30 | 000000000782 | SH | DEFINED | 01 |
| MITCHELL ENERGY & DEV CORP | CL A | 606592202 | 29,192 | 000000547700 | SH | DEFINED | 01 |
| MOBILE MINI INC | COM | 60740F105 | 70 | 000000001792 | SH | DEFINED | 01 |
| MODINE MFG CO | COM | 607828100 | 111 | 000000004775 | SH | DEFINED | 01 |
| MODIS PROFESSIONAL SVCS INC | COM | 607830106 | 110 | 000000015423 | SH | DEFINED | 01 |
| MOHAWK INDS INC | COM | 608190104 | 403 | 000000007347 | SH | DEFINED | 01 |
| MOHAWK INDS INC | COM | 608190104 | 219 | 000000004000 | SH | DEFINED | 06 |
| MOLDFLOW CORP | COM | 608507109 | 8 | 000000000586 | SH | DEFINED | 01 |

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|-------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OMOLECULAR DEVICES CORP | COM | 60851C107 | 40 | 000000001961 | SH | | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 10,832 | 000000349996 | SH | | DEFINED | 01 |
| MONACO COACH CORP | COM | 60886R103 | 68 | 000000003127 | SH | | DEFINED | 01 |
| MONDAVI ROBERT CORP | CL A | 609200100 | 43 | 000000001148 | SH | | DEFINED | 01 |
| MONTANA POWER CO | COM | 612085100 | 99 | 000000017224 | SH | | DEFINED | 01 |
| MONY GROUP INC | COM | 615337102 | 86 | 000000002499 | SH | | DEFINED | 01 |
| MOODYS CORP | COM | 615369105 | 2,379 | 000000059698 | SH | | DEFINED | 01 |
| MOOG INC | CL A | 615394202 | 42 | 000000001937 | SH | | DEFINED | 01 |
| MORGAN STANLEY DEAN WITTER&CO | COM NEW | 617446448 | 15,965 | 000000285407 | SH | | DEFINED | 01 |

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|----------------------------|------------|-----------|--------|--------------|----|---------|----|
| MOTOROLA INC | COM | 620076109 | 9,589 | 000000638416 | SH | DEFINED | 01 |
| MOVADO GROUP INC | COM | 624580106 | 25 | 000000001324 | SH | DEFINED | 01 |
| MOVIE GALLERY INC | COM | 624581104 | 24 | 000000001001 | SH | DEFINED | 01 |
| MUELLER INDS INC | COM | 624756102 | 133 | 000000004010 | SH | DEFINED | 01 |
| MULTEX COM INC | COM | 625367107 | 16 | 000000003722 | SH | DEFINED | 01 |
| MURPHY OIL CORP | COM | 626717102 | 422 | 000000005032 | SH | DEFINED | 01 |
| MYERS INDS INC | COM | 628464109 | 30 | 000000002247 | SH | DEFINED | 01 |
| MYLAN LABS INC | COM | 628530107 | 1,087 | 000000028992 | SH | DEFINED | 01 |
| MYLAN LABS INC | COM | 628530107 | 153 | 000000004100 | SH | DEFINED | 06 |
| NABI INC | COM | 628716102 | 53 | 000000005200 | SH | DEFINED | 01 |
| NBC CAP CORP | COM | 628729105 | 22 | 000000000719 | SH | DEFINED | 01 |
| NBT BANCORP INC | COM | 628778102 | 48 | 000000003324 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 68 | 000000005829 | SH | DEFINED | 01 |
| NCH CORP | COM | 628850109 | 15 | 000000000304 | SH | DEFINED | 01 |
| NCI BUILDING SYS INC | COM | 628852105 | 38 | 000000002184 | SH | DEFINED | 01 |
| NCO GROUP INC | COM | 628858102 | 74 | 000000003255 | SH | DEFINED | 01 |
| NCR CORP NEW | COM | 62886E108 | 1,562 | 000000042381 | SH | DEFINED | 01 |
| NS GROUP INC | COM | 628916108 | 17 | 000000002369 | SH | DEFINED | 01 |
| NL INDS INC | COM NEW | 629156407 | 19 | 000000001309 | SH | DEFINED | 01 |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 24 | 000000005031 | SH | DEFINED | 01 |
| NN INC | COM | 629337106 | 17 | 000000001571 | SH | DEFINED | 01 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 144 | 000000003762 | SH | DEFINED | 01 |
| NRG ENERGY INC | COM | 629377102 | 227 | 000000014700 | SH | DEFINED | 01 |
| NUI CORP | COM | 629431107 | 49 | 000000002078 | SH | DEFINED | 01 |
| NVR INC | COM | 62944T105 | 252 | 000000001236 | SH | DEFINED | 01 |
| NYMAGIC INC | COM | 629484106 | 7 | 000000000455 | SH | DEFINED | 01 |
| NABORS INDS INC | COM | 629568106 | 1,289 | 000000037561 | SH | DEFINED | 01 |
| NACCO INDS INC | CL A | 629579103 | 50 | 000000000885 | SH | DEFINED | 01 |
| NANOGEN INC | COM | 630075109 | 10 | 000000001838 | SH | DEFINED | 01 |
| NANOMETRICS INC | COM | 630077105 | 19 | 000000001007 | SH | DEFINED | 01 |
| NANOPHASE TCHNOLOGIES CORP | COM | 630079101 | 9 | 000000001593 | SH | DEFINED | 01 |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 37 | 000000003309 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 59,623 | 000001532350 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 5,609 | 000000138000 | SH | DEFINED | 02 |
| NASH FINCH CO | COM | 631158102 | 46 | 000000001481 | SH | DEFINED | 01 |
| NATCO GROUP INC | CL A | 63227W203 | 8 | 000000001265 | SH | DEFINED | 01 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 5 | 000000000491 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| NATIONAL CITY CORP | COM | 635405103 | 5,254 | 000000179702 | SH | | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 365 | 000000012500 | SH | | DEFINED | 06 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 151 | 000000005982 | SH | | DEFINED | 01 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 16 | 000000001101 | SH | | DEFINED | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 57 | 000000002332 | SH | | DEFINED | 01 |
| NATIONAL GOLF PPTYS INC | COM | 63623G109 | 12 | 000000001368 | SH | | DEFINED | 01 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 41 | 000000002823 | SH | | DEFINED | 01 |
| NATIONAL INSTRS CORP | COM | 636518102 | 56 | 000000001503 | SH | | DEFINED | 01 |
| NATIONAL-OILWELL INC | COM | 637071101 | 110 | 000000005378 | SH | | DEFINED | 01 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 53 | 000000002449 | SH | | DEFINED | 01 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 17 | 000000000641 | SH | | DEFINED | 01 |
| NATIONAL PROCESSING INC | COM | 637229105 | 30 | 000000000943 | SH | | DEFINED | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 2,136 | 000000069378 | SH | | DEFINED | 01 |
| NATIONAL SVC INDS INC | COM | 637657107 | 11 | 000000005642 | SH | | DEFINED | 01 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 32 | 000000000293 | SH | | DEFINED | 01 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 37 | 000000000900 | SH | | DEFINED | 01 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 120 | 000000006452 | SH | | DEFINED | 01 |

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|-------------------------------|------|-----------|-------|--------------|----|---------|----|
| NATURES SUNSHINE PRODUCTS INC | COM | 639027101 | 18 | 000000001582 | SH | DEFINED | 01 |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 43 | 000000003403 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 610 | 000000015455 | SH | DEFINED | 01 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 29 | 000000005449 | SH | DEFINED | 01 |
| NAVIGANT INTL INC | COM | 63935R108 | 20 | 000000001802 | SH | DEFINED | 01 |
| NDCHEALTH CORP | COM | 639480102 | 335 | 000000009710 | SH | DEFINED | 01 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 136 | 000000004402 | SH | DEFINED | 01 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 403 | 000000013600 | SH | DEFINED | 01 |
| NEON COMMUNICATIONS INC | COM | 640506101 | 2 | 000000001023 | SH | DEFINED | 01 |
| NEOSE TECHNOLOGIES INC | COM | 640522108 | 58 | 000000001591 | SH | DEFINED | 01 |
| NEOPHARM INC | COM | 640919106 | 38 | 000000001542 | SH | DEFINED | 01 |
| NETBANK INC | COM | 640933107 | 39 | 000000003734 | SH | DEFINED | 01 |
| NETWORKS ASSOCS INC | COM | 640938106 | 105 | 000000004070 | SH | DEFINED | 01 |
| NET2PHONE | COM | 64108N106 | 16 | 000000002391 | SH | DEFINED | 01 |
| NETEGRITY INC | COM | 64110P107 | 62 | 000000003238 | SH | DEFINED | 01 |
| NETRO CORP | COM | 64114R109 | 18 | 000000005166 | SH | DEFINED | 01 |
| NETIQ CORP | COM | 64115P102 | 194 | 000000005528 | SH | DEFINED | 01 |
| NETSCOUT SYS INC | COM | 64115T104 | 18 | 000000002351 | SH | DEFINED | 01 |
| NETRATINGS INC | COM | 64116M108 | 15 | 000000000990 | SH | DEFINED | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1,906 | 000000087173 | SH | DEFINED | 01 |
| NETWORK PLUS CORP | COM | 64122D506 | 2 | 000000002467 | SH | DEFINED | 01 |
| NEUBERGER BERMAN INC | COM | 641234109 | 108 | 000000002469 | SH | DEFINED | 01 |
| NEUROGEN CORP | COM | 64124E106 | 29 | 000000001695 | SH | DEFINED | 01 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 194 | 000000003783 | SH | DEFINED | 01 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 19 | 000000001444 | SH | DEFINED | 01 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 29 | 000000001551 | SH | DEFINED | 01 |
| NEW FOCUS INC | COM | 644383101 | 27 | 000000007155 | SH | DEFINED | 01 |
| NEW HORIZONS WORLDWIDE INC | COM | 645526104 | 10 | 000000000914 | SH | DEFINED | 01 |
| NEW JERSEY RES | COM | 646025106 | 113 | 000000002430 | SH | DEFINED | 01 |

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|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| ONEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 48 | 000000002567 | SH | | DEFINED | 01 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 321 | 000000014070 | SH | | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 2,078 | 000000048052 | SH | | DEFINED | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 2,084 | 000000075596 | SH | | DEFINED | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 149 | 000000004200 | SH | | DEFINED | 01 |
| NEWMARK HOMES CORP | COM | 651578106 | 4 | 000000000314 | SH | | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 1,603 | 000000083916 | SH | | DEFINED | 01 |
| NEWPARK RES INC | COM PAR \$. | 651718504 | 70 | 000000008981 | SH | | DEFINED | 01 |
| NEWPORT CORP | COM | 651824104 | 111 | 000000005772 | SH | | DEFINED | 01 |
| NEWPOWER HLDGS INC | COM | 652463100 | 4 | 000000006556 | SH | | DEFINED | 01 |
| NEWS CORP LTD | ADR NEW | 652487703 | 1,829 | 000000057500 | SH | | DEFINED | 01 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 2,468 | 000000093300 | SH | | DEFINED | 01 |
| NEXTCARD INC | COM | 65332K107 | 2 | 000000004429 | SH | | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 3,148 | 000000287287 | SH | | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 99 | 000000009100 | SH | | DEFINED | 06 |
| NEXT LEVEL COMM INC | COM | 65333U104 | 9 | 000000002852 | SH | | DEFINED | 01 |
| NIAGARA MOHAWK HLDGS INC | COM | 653520106 | 739 | 000000041700 | SH | | DEFINED | 01 |
| NIAGARA MOHAWK HLDGS INC | COM | 653520106 | 887 | 000000050000 | SH | | DEFINED | 02 |
| NICOR INC | COM | 654086107 | 526 | 000000012652 | SH | | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 4,089 | 000000072707 | SH | | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 417 | 000000007403 | SH | | DEFINED | 02 |
| NIKE INC | CL B | 654106103 | 88,690 | 000001577000 | SH | | DEFINED | 04 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 156 | 000000004089 | SH | | DEFINED | 01 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 209 | 000000005500 | SH | | DEFINED | 06 |
| NISOURCE INC | COM | 65473P105 | 1,383 | 000000060016 | SH | | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|------|-----------|-------|--------------|----|---------|----|
| NOBLE AFFILIATES INC | COM | 654894104 | 510 | 000000014464 | SH | DEFINED | 01 |
| NOBLE DRILLING CORP | COM | 655042109 | 1,171 | 000000034415 | SH | DEFINED | 01 |
| NOBLE DRILLING CORP | COM | 655042109 | 85 | 000000002500 | SH | DEFINED | 06 |
| NORDSON CORP | COM | 655663102 | 110 | 000000004171 | SH | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 988 | 000000048878 | SH | DEFINED | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2,218 | 000000121029 | SH | DEFINED | 01 |
| NORTEK INC | COM | 656559101 | 32 | 000000001156 | SH | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 6,213 | 000000832960 | SH | DEFINED | 01 |
| NORTH AMERN SCIENTIFIC INC | COM | 65715D100 | 12 | 000000000965 | SH | DEFINED | 01 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 472 | 000000014771 | SH | DEFINED | 01 |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 37 | 000000002049 | SH | DEFINED | 01 |
| NORTHEAST UTILS | COM | 664397106 | 72 | 000000004119 | SH | DEFINED | 01 |
| NORTHERN TR CORP | COM | 665859104 | 3,878 | 000000064402 | SH | DEFINED | 01 |
| NORTHFIELD LABS INC | COM | 666135108 | 12 | 000000001448 | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,896 | 000000028736 | SH | DEFINED | 01 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 26 | 000000001708 | SH | DEFINED | 01 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 18 | 000000001659 | SH | DEFINED | 01 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 87 | 000000003438 | SH | DEFINED | 01 |
| NORTHWESTERN CORP | COM | 668074107 | 78 | 000000003742 | SH | DEFINED | 01 |
| NOVATEL WIRELESS INC | COM | 66987M109 | 4 | 000000003633 | SH | DEFINED | 01 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 20 | 000000002004 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DISCRETN | OT MAN |
|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| ONOVADIGM INC | COM | 669937104 | 17 | 000000001807 | SH | | DEFINED | 01 |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 33 | 000000003651 | SH | | DEFINED | 01 |
| NOVAVAX INC | COM | 670002104 | 28 | 000000002015 | SH | | DEFINED | 01 |
| NOVELL INC | COM | 670006105 | 930 | 000000202773 | SH | | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 1,968 | 000000049894 | SH | | DEFINED | 01 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 95 | 000000005367 | SH | | DEFINED | 01 |
| NOVOSTE CORP | COM | 67010C100 | 17 | 000000002028 | SH | | DEFINED | 01 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 51 | 000000005858 | SH | | DEFINED | 01 |
| NSTAR | COM | 67019E107 | 69 | 000000001559 | SH | | DEFINED | 01 |
| NTELOS INC | COM | 67019U101 | 35 | 000000002310 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 1,426 | 000000026941 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 47 | 000000000900 | SH | | DEFINED | 06 |
| NUEVO ENERGY CO | COM | 670509108 | 29 | 000000001996 | SH | | DEFINED | 01 |
| NUMERICAL TECHNOLOGIES INC | COM | 67053T101 | 89 | 000000002554 | SH | | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 2,517 | 000000037625 | SH | | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 274 | 000000004100 | SH | | DEFINED | 06 |
| NYFIX INC | COM | 670712108 | 112 | 000000005597 | SH | | DEFINED | 01 |
| O CHARLEYS INC | COM | 670823103 | 42 | 000000002279 | SH | | DEFINED | 01 |
| OGE ENERGY CORP | COM | 670837103 | 52 | 000000002291 | SH | | DEFINED | 01 |
| OTG SOFTWARE INC | COM | 671059103 | 20 | 000000002097 | SH | | DEFINED | 01 |
| OAK TECHNOLOGY INC | COM | 671802106 | 89 | 000000006497 | SH | | DEFINED | 01 |
| OAKLEY INC | COM | 673662102 | 125 | 000000007700 | SH | | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 2,611 | 000000098419 | SH | | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 305 | 000000011500 | SH | | DEFINED | 06 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 371 | 000000019351 | SH | | DEFINED | 01 |
| OCEANEERING INTL INC | COM | 675232102 | 66 | 000000003015 | SH | | DEFINED | 01 |
| OCEANFIRST FINL CORP | COM | 675234108 | 24 | 000000001013 | SH | | DEFINED | 01 |
| OCTEL CORP | COM | 675727101 | 24 | 000000001348 | SH | | DEFINED | 01 |
| OCULAR SCIENCES INC | COM | 675744106 | 53 | 000000002299 | SH | | DEFINED | 01 |
| OCWEN FINL CORP | COM | 675746101 | 42 | 000000005018 | SH | | DEFINED | 01 |
| OFFICEMAX INC | COM | 67622M108 | 65 | 000000014589 | SH | | DEFINED | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 1,516 | 000000081785 | SH | | DEFINED | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 476 | 000000025700 | SH | | DEFINED | 06 |

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|----------------------------|-------------|-----------|-------|--------------|----|---------|----|
| OFFSHORE LOGISTICS INC | COM | 676255102 | 42 | 000000002406 | SH | DEFINED | 01 |
| OGLEBAY NORTON CO | COM | 677007106 | 5 | 000000000384 | SH | DEFINED | 01 |
| OHIO CAS CORP | COM | 677240103 | 150 | 000000009405 | SH | DEFINED | 01 |
| OIL STS INTL INC | COM | 678026105 | 12 | 000000001364 | SH | DEFINED | 01 |
| OLD REP INTL CORP | COM | 680223104 | 120 | 000000004296 | SH | DEFINED | 01 |
| OLD REP INTL CORP | COM | 680223104 | 383 | 000000013700 | SH | DEFINED | 06 |
| OLD SECOND BANCORP INC ILL | COM | 680277100 | 30 | 000000000781 | SH | DEFINED | 01 |
| OLIN CORP | COM PAR \$1 | 680665205 | 97 | 000000006023 | SH | DEFINED | 01 |
| OMNICARE INC | COM | 681904108 | 68 | 000000002746 | SH | DEFINED | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 4,634 | 000000051865 | SH | DEFINED | 01 |
| 1-800 CONTACTS INC | COM | 681977104 | 11 | 000000000925 | SH | DEFINED | 01 |
| OMEGA FINL CORP | COM | 682092101 | 36 | 000000001121 | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 36 | 000000005407 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ON ASSIGNMENT INC | COM | 682159108 | 65 | 000000002858 | SH | | DEFINED | 01 |
| ON COMMAND CORP | COM | 682160106 | 2 | 000000000759 | SH | | DEFINED | 01 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 9 | 000000004545 | SH | | DEFINED | 01 |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 17 | 000000001134 | SH | | DEFINED | 01 |
| ONEIDA LTD | COM | 682505102 | 24 | 000000001928 | SH | | DEFINED | 01 |
| ONEOK INC NEW | COM | 682680103 | 161 | 000000009029 | SH | | DEFINED | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 12 | 000000002528 | SH | | DEFINED | 01 |
| ONYX SOFTWARE CORP | COM | 683402101 | 18 | 000000004747 | SH | | DEFINED | 01 |
| OPENWAVE SYS INC | COM | 683718100 | 42 | 000000004350 | SH | | DEFINED | 01 |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 29 | 000000015698 | SH | | DEFINED | 01 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 16 | 000000001172 | SH | | DEFINED | 01 |
| OPTICAL COMMUNICATION PRODS | CL A | 68382T101 | 2 | 000000000633 | SH | | DEFINED | 01 |
| ORACLE CORP | COM | 68389X105 | 20,556 | 000001488542 | SH | | DEFINED | 01 |
| OPTION CARE INC | COM | 683948103 | 19 | 000000001019 | SH | | DEFINED | 01 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 43 | 000000003552 | SH | | DEFINED | 01 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 19 | 000000004729 | SH | | DEFINED | 01 |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 29 | 000000005400 | SH | | DEFINED | 01 |
| ORGANOGENESIS INC | COM | 685906109 | 20 | 000000004374 | SH | | DEFINED | 01 |
| OREGON STL MLS INC | COM | 686079104 | 17 | 000000003521 | SH | | DEFINED | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 388 | 000000010660 | SH | | DEFINED | 01 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 25 | 000000001350 | SH | | DEFINED | 01 |
| ORION PWR HLDGS INC | COM | 686286105 | 652 | 000000025000 | SH | | DEFINED | 01 |
| ORIX CORP | SPONSORED | 686330101 | 1,392 | 000000031200 | SH | | DEFINED | 01 |
| OSCA INC | CL A | 687836106 | 19 | 000000000914 | SH | | DEFINED | 01 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 55 | 000000001316 | SH | | DEFINED | 01 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 111 | 000000002279 | SH | | DEFINED | 01 |
| OSMONICS INC | COM | 688350107 | 20 | 000000001445 | SH | | DEFINED | 01 |
| OTTER TAIL CORP | COM | 689648103 | 97 | 000000003363 | SH | | DEFINED | 01 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 169 | 000000004950 | SH | | DEFINED | 01 |
| OVERSEAS SHIPHOLDING GROUP INC | COM | 690368105 | 106 | 000000004741 | SH | | DEFINED | 01 |
| OVERTURE SVCS INC | COM | 69039R100 | 173 | 000000004906 | SH | | DEFINED | 01 |
| OWENS & MINOR INC NEW | COM | 690732102 | 85 | 000000004625 | SH | | DEFINED | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 199 | 000000020005 | SH | | DEFINED | 01 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 144 | 000000004801 | SH | | DEFINED | 01 |
| OXFORD INDS INC | COM | 691497309 | 19 | 000000000819 | SH | | DEFINED | 01 |
| P C CONNECTION | COM | 69318J100 | 13 | 000000000905 | SH | | DEFINED | 01 |
| PC-TEL INC | COM | 69325Q105 | 18 | 000000001858 | SH | | DEFINED | 01 |
| PDI INC | COM | 69329V100 | 23 | 000000001053 | SH | | DEFINED | 01 |
| PG&E CORP | COM | 69331C108 | 1,938 | 000000100777 | SH | | DEFINED | 01 |
| PFF BANCORP INC | COM | 69331W104 | 43 | 000000001565 | SH | | DEFINED | 01 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 147 | 000000003109 | SH | | DEFINED | 01 |

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| | | | | | | | |
|--------------------|---------|-----------|-------|--------------|----|---------|----|
| PICO HLDGS INC | COM NEW | 693366205 | 18 | 000000001459 | SH | DEFINED | 01 |
| PLX TECHNOLOGY INC | COM | 693417107 | 29 | 000000002312 | SH | DEFINED | 01 |
| PMA CAP CORP | CL A | 693419202 | 43 | 000000002242 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 1,049 | 000000049358 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 72 | 000000003400 | SH | DEFINED | 06 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OPMI GROUP INC | COM | 69344M101 | 295 | 000000004409 | SH | | DEFINED | 01 |
| PMI GROUP INC | COM | 69344M101 | 167 | 000000002500 | SH | | DEFINED | 06 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4,918 | 000000087525 | SH | | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 213 | 000000003800 | SH | | DEFINED | 06 |
| PPG INDS INC | COM | 693506107 | 3,228 | 000000062415 | SH | | DEFINED | 01 |
| PPG INDS INC | COM | 693506107 | 149 | 000000002900 | SH | | DEFINED | 06 |
| PPL CORP | COM | 69351T106 | 1,613 | 000000046310 | SH | | DEFINED | 01 |
| PPL CORP | COM | 69351T106 | 313 | 000000009000 | SH | | DEFINED | 06 |
| PRI AUTOMATION INC | COM | 69357H106 | 1,523 | 000000074482 | SH | | DEFINED | 01 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 45 | 000000001458 | SH | | DEFINED | 01 |
| PSS WORLD MED INC | COM | 69366A100 | 79 | 000000009719 | SH | | DEFINED | 01 |
| PYR ENERGY CORP | COM | 693677106 | 3 | 000000001974 | SH | | DEFINED | 01 |
| PACCAR INC | COM | 693718108 | 1,310 | 000000019971 | SH | | DEFINED | 01 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 99 | 000000003597 | SH | | DEFINED | 01 |
| PACIFIC CENTY FINL CORP | COM | 694058108 | 169 | 000000006557 | SH | | DEFINED | 01 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 38 | 000000001885 | SH | | DEFINED | 01 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 168 | 000000008261 | SH | | DEFINED | 01 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 272 | 000000017001 | SH | | DEFINED | 01 |
| PACKAGING CORP AMER | COM | 695156109 | 56 | 000000003103 | SH | | DEFINED | 01 |
| PACKETEER INC | COM | 695210104 | 22 | 000000003056 | SH | | DEFINED | 01 |
| PACTIV CORP | COM | 695257105 | 744 | 000000041958 | SH | | DEFINED | 01 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 19 | 000000002180 | SH | | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 959 | 000000039889 | SH | | DEFINED | 01 |
| PALM HARBOR HOMES | COM | 696639103 | 53 | 000000002228 | SH | | DEFINED | 01 |
| PALM INC | COM | 696642107 | 883 | 000000227815 | SH | | DEFINED | 01 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 94 | 000000003288 | SH | | DEFINED | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 69 | 000000001336 | SH | | DEFINED | 01 |
| PAPA JOHNS INTL INC | COM | 698813102 | 128 | 000000004682 | SH | | DEFINED | 01 |
| PARADIGM GENETICS INC | COM | 69900R106 | 16 | 000000002834 | SH | | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 814 | 000000104323 | SH | | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 71 | 000000009200 | SH | | DEFINED | 06 |
| PAREXEL INTL CORP | COM | 699462107 | 48 | 000000003389 | SH | | DEFINED | 01 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 112 | 000000004264 | SH | | DEFINED | 01 |
| PARK NATL CORP | COM | 700658107 | 146 | 000000001584 | SH | | DEFINED | 01 |
| PARK PL ENTMT CORP | COM | 700690100 | 81 | 000000008856 | SH | | DEFINED | 01 |
| PARK PL ENTMT CORP | COM | 700690100 | 88 | 000000009548 | SH | | DEFINED | 02 |
| PARKER DRILLING CO | COM | 701081101 | 43 | 000000011792 | SH | | DEFINED | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 1,401 | 000000030518 | SH | | DEFINED | 01 |
| PARKERVISION INC | COM | 701354102 | 24 | 000000001146 | SH | | DEFINED | 01 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 37 | 000000001133 | SH | | DEFINED | 01 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 101 | 000000004111 | SH | | DEFINED | 01 |
| PATINA OIL & GAS CORP | COM | 703224105 | 142 | 000000005178 | SH | | DEFINED | 01 |
| PATTERSON DENTAL CO | COM | 703412106 | 81 | 000000001989 | SH | | DEFINED | 01 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 52 | 000000002245 | SH | | DEFINED | 01 |
| PAXAR CORP | COM | 704227107 | 68 | 000000004856 | SH | | DEFINED | 01 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 45 | 000000004309 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | QUARTER ENDING 12/31/2001 | | | | | |
|--------------------------------|-------------------|-----------|------------------------------|-------------------|-----------|-------------|--------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
| OPAYCHEX INC | COM | 704326107 | 3,872 | 000000111108 | SH | | DEFINED | 01 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 609 | 000000010854 | SH | | DEFINED | 01 |
| PEC SOLUTIONS INC | COM | 705107100 | 7 | 000000000209 | SH | | DEFINED | 01 |
| PECO II INC | COM | 705221109 | 11 | 000000001882 | SH | | DEFINED | 01 |
| PEDIATRIX MED GROUP | COM | 705324101 | 128 | 000000003775 | SH | | DEFINED | 01 |
| PEGASUS COMMUNICATIONS CORP | CL A | 705904100 | 61 | 000000005874 | SH | | DEFINED | 01 |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 47 | 000000003359 | SH | | DEFINED | 01 |
| PEMSTAR INC | COM | 706552106 | 35 | 000000002929 | SH | | DEFINED | 01 |
| PENN ENGR & MFG CORP | CL A | 707389102 | 1 | 000000000100 | SH | | DEFINED | 01 |
| PENN ENGR & MFG CORP | COM NON VT | 707389300 | 27 | 000000001629 | SH | | DEFINED | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 36 | 000000001196 | SH | | DEFINED | 01 |
| PENN VA CORP | COM | 707882106 | 95 | 000000002792 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 1,878 | 000000069851 | SH | | DEFINED | 01 |
| PENNFED FINL SVCS INC | COM | 708167101 | 19 | 000000000788 | SH | | DEFINED | 01 |
| PENNSYLVANIA RL ESTATE INVT TR | SH BEN INT | 709102107 | 41 | 000000001805 | SH | | DEFINED | 01 |
| PENNZOIL-QUAKER STATE COMPANY | COM | 709323109 | 190 | 000000013196 | SH | | DEFINED | 01 |
| PENTAIR INC | COM | 709631105 | 337 | 000000009242 | SH | | DEFINED | 01 |
| PENTON MEDIA INC | COM | 709668107 | 19 | 000000003175 | SH | | DEFINED | 01 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 36 | 000000001834 | SH | | DEFINED | 01 |
| PEOPLES ENERGY CORP | COM | 711030106 | 601 | 000000015848 | SH | | DEFINED | 01 |
| PEOPLES HLDG CO | COM | 711148106 | 28 | 000000000782 | SH | | DEFINED | 01 |
| PEOPLESOFT INC | COM | 712713106 | 3,168 | 000000078818 | SH | | DEFINED | 01 |
| PEOPLESOFT INC | COM | 712713106 | 201 | 000000005000 | SH | | DEFINED | 06 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 144 | 000000008402 | SH | | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1,736 | 000000073877 | SH | | DEFINED | 01 |
| PEPSIAMERICAS INC | COM | 71343P200 | 63 | 000000004582 | SH | | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 23,023 | 000000472857 | SH | | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 107 | 000000002205 | SH | | DEFINED | 02 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 43 | 000000004087 | SH | | DEFINED | 01 |
| PEREGRINE SYSTEMS INC | COM | 71366Q101 | 1,026 | 000000069250 | SH | | DEFINED | 01 |
| PEREGRINE PHARMACEUTICALS INC | COM | 713661106 | 50 | 000000014818 | SH | | DEFINED | 01 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 210 | 000000005976 | SH | | DEFINED | 01 |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 18 | 000000001360 | SH | | DEFINED | 01 |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 42 | 000000002921 | SH | | DEFINED | 01 |
| PERINI CORP | COM | 713839108 | 10 | 000000001532 | SH | | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 1,381 | 000000039459 | SH | | DEFINED | 01 |
| PEROT SYS CORP | CL A | 714265105 | 173 | 000000008504 | SH | | DEFINED | 01 |
| PERRIGO CO | COM | 714290103 | 133 | 000000011320 | SH | | DEFINED | 01 |
| PETROLEO BRASILEIRO SA PETROBR | SPONSORED | 71654V101 | 673 | 000000030300 | SH | | DEFINED | 01 |
| PETROLEUM GEO-SVCS A/S | SPONSORED | 716597109 | 79 | 000000010000 | SH | | DEFINED | 01 |
| PETROQUEST ENERGY INC | COM | 716748108 | 16 | 000000003069 | SH | | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 132 | 000000013486 | SH | | DEFINED | 01 |
| PHARMACYCLICS INC | COM | 716933106 | 21 | 000000002204 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 67,985 | 000001706028 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 282 | 000000007100 | SH | | DEFINED | 06 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 19 | 000000000600 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OPHARMACEUTICAL PROD DEV INC | COM | 717124101 | 284 | 000000008800 | SH | | DEFINED | 06 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 86 | 000000002545 | SH | | DEFINED | 01 |
| PHARMACOPEIA INC | COM | 71713B104 | 41 | 000000003017 | SH | | DEFINED | 01 |

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|-----------------------------|-------------|-----------|--------|--------------|----|---------|----|
| PHARMACIA CORP | COM | 71713U102 | 15,300 | 000000358753 | SH | DEFINED | 01 |
| PHARMOS CORP | COM NEW | 717139208 | 17 | 000000007560 | SH | DEFINED | 01 |
| PHELPS DODGE CORP | COM | 717265102 | 1,101 | 000000033983 | SH | DEFINED | 01 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 59 | 000000001566 | SH | DEFINED | 01 |
| PHILADELPHIA SUBN CORP | COM PAR \$0 | 718009608 | 174 | 000000007740 | SH | DEFINED | 01 |
| PHILIP MORRIS COS INC | COM | 718154107 | 27,969 | 000000610028 | SH | DEFINED | 01 |
| PHILIP MORRIS COS INC | COM | 718154107 | 53,043 | 000001156900 | SH | DEFINED | 04 |
| PHILLIPS PETE CO | COM | 718507106 | 5,979 | 000000099225 | SH | DEFINED | 01 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 33 | 000000003100 | SH | DEFINED | 01 |
| PHOENIX COS INC NEW | COM | 71902E109 | 727 | 000000039300 | SH | DEFINED | 01 |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 36 | 000000003174 | SH | DEFINED | 01 |
| PHOTON DYNAMICS INC | COM | 719364101 | 98 | 000000002164 | SH | DEFINED | 01 |
| PHOTRONICS INC | COM | 719405102 | 111 | 000000003563 | SH | DEFINED | 01 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 220 | 000000006158 | SH | DEFINED | 01 |
| PIER 1 IMPORTS INC | COM | 720279108 | 522 | 000000030115 | SH | DEFINED | 01 |
| PILGRIMS PRIDE CORP | CL B | 721467108 | 27 | 000000002049 | SH | DEFINED | 01 |
| PILGRIMS PRIDE CORP | CL A | 721467207 | 202 | 000000021100 | SH | DEFINED | 01 |
| PINNACLE ENTMT INC | COM | 723456109 | 15 | 000000002495 | SH | DEFINED | 01 |
| PINNACLE HLDGS INC | COM | 72346N101 | 1 | 000000005774 | SH | DEFINED | 01 |
| PINNACLE SYS INC | COM | 723481107 | 61 | 000000007723 | SH | DEFINED | 01 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 988 | 000000023627 | SH | DEFINED | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 55 | 000000002886 | SH | DEFINED | 01 |
| PIONEER STD ELECTRS INC | COM | 723877106 | 47 | 000000003775 | SH | DEFINED | 01 |
| PITNEY BOWES INC | COM | 724479100 | 3,706 | 000000098558 | SH | DEFINED | 01 |
| PITT DESMOINES INC | COM | 724508106 | 19 | 000000000618 | SH | DEFINED | 01 |
| PITTSTON CO | COM BRINKS | 725701106 | 199 | 000000009006 | SH | DEFINED | 01 |
| PIXELWORKS INC | COM | 72581M107 | 61 | 000000003814 | SH | DEFINED | 01 |
| PIXAR | COM | 725811103 | 99 | 000000002777 | SH | DEFINED | 01 |
| PLACER DOME INC | COM | 725906101 | 932 | 000000085447 | SH | DEFINED | 01 |
| PLAINS RES INC | COM PAR \$0 | 726540503 | 124 | 000000005073 | SH | DEFINED | 01 |
| PLANAR SYS INC | COM | 726900103 | 30 | 000000001432 | SH | DEFINED | 01 |
| PLANTRONICS INC NEW | COM | 727493108 | 352 | 000000013753 | SH | DEFINED | 01 |
| PLATO LEARNING INC | COM | 72764Y100 | 31 | 000000001911 | SH | DEFINED | 01 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 30 | 000000001777 | SH | DEFINED | 01 |
| PLAYTEX PRODS INC | COM | 72813P100 | 35 | 000000003643 | SH | DEFINED | 01 |
| PLEXUS CORP | COM | 729132100 | 183 | 000000006912 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 34 | 000000001200 | SH | DEFINED | 01 |
| POLARIS INDS INC | COM | 731068102 | 181 | 000000003136 | SH | DEFINED | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 516 | 000000019300 | SH | DEFINED | 01 |
| POLYCOM INC | COM | 73172K104 | 90 | 000000002645 | SH | DEFINED | 01 |
| POLYMEDICA CORP | COM | 731738100 | 26 | 000000001606 | SH | DEFINED | 01 |
| POLYONE CORP | COM | 73179P106 | 103 | 000000010557 | SH | DEFINED | 01 |
| POMEROY COMPUTER RES | COM | 731822102 | 18 | 000000001361 | SH | DEFINED | 01 |

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|------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OPOPE & TALBOT INC | COM | 732827100 | 30 | 000000002133 | SH | DEFINED | 01 |
| PORT FINL CORP | COM | 734119100 | 18 | 000000000724 | SH | DEFINED | 01 |
| PORTAL SOFTWARE INC | COM | 736126103 | 27 | 000000013428 | SH | DEFINED | 01 |
| POSSIS MEDICAL INC | COM | 737407106 | 40 | 000000002309 | SH | DEFINED | 01 |
| POST PPTYS INC | COM | 737464107 | 178 | 000000005029 | SH | DEFINED | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 325 | 000000005300 | SH | DEFINED | 01 |
| POTLATCH CORP | COM | 737628107 | 137 | 000000004694 | SH | DEFINED | 01 |
| POTOMAC ELEC PWR CO | COM | 737679100 | 215 | 000000009558 | SH | DEFINED | 01 |
| POWELL INDS INC | COM | 739128106 | 16 | 000000000862 | SH | DEFINED | 01 |
| POWER INTEGRATIONS INC | COM | 739276103 | 111 | 000000004890 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 225 | 000000021631 | SH | DEFINED | 01 |

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|--------------------------------|-------------|-----------|--------|---------------|----|---------|----|
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 373 | 000000021607 | SH | DEFINED | 01 |
| POZEN INC | COM | 73941U102 | 13 | 000000002662 | SH | DEFINED | 01 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 40 | 000000006971 | SH | DEFINED | 01 |
| PRAXAIR INC | COM | 74005P104 | 2,312 | 000000041858 | SH | DEFINED | 01 |
| PRAXAIR INC | COM | 74005P104 | 160 | 000000002900 | SH | DEFINED | 06 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 45 | 000000002100 | SH | DEFINED | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 325 | 000000011515 | SH | DEFINED | 01 |
| PRECISION DRILLING CORP | COM | 74022D100 | 5 | 000000000200 | SH | DEFINED | 01 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 117 | 000000004265 | SH | DEFINED | 01 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 60 | 000000002959 | SH | DEFINED | 01 |
| PRESSTEK INC | COM | 741113104 | 38 | 000000004183 | SH | DEFINED | 01 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 156 | 000000008194 | SH | DEFINED | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1,115 | 000000032130 | SH | DEFINED | 01 |
| PRICELINE COM INC | COM | 741503106 | 106 | 000000018268 | SH | DEFINED | 01 |
| PRICESMART INC | COM | 741511109 | 17 | 000000000512 | SH | DEFINED | 01 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 101 | 000000006704 | SH | DEFINED | 01 |
| PRIME GROUP REALTY TRUST | SH BEN INT | 74158J103 | 7 | 000000000793 | SH | DEFINED | 01 |
| PRIMA ENERGY CORP | COM PAR \$0 | 741901201 | 28 | 000000001326 | SH | DEFINED | 01 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 67 | 000000006114 | SH | DEFINED | 01 |
| PRIVATE MEDIA GROUP INC | COM | 74266R104 | 19 | 000000001958 | SH | DEFINED | 01 |
| PROASSURANCE CORP | COM | 74267C106 | 54 | 000000003112 | SH | DEFINED | 01 |
| PRIZE ENERGY CORP | COM | 74267L106 | 1,771 | 000000076626 | SH | DEFINED | 01 |
| PROBUSINESS SERVICES INC | COM | 742674104 | 45 | 000000002397 | SH | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 17 | 000000000220 | SH | SOLE | |
| PROCTER & GAMBLE CO | COM | 742718109 | 29,586 | 000000373895 | SH | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 59 | 000000000752 | SH | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 126 | 000000001600 | SH | DEFINED | 06 |
| PROFIT RECOVERY GROUP INTL INC | COM | 743168106 | 41 | 0000000005112 | SH | DEFINED | 01 |
| PROGENICS PHARMACEUTICALS INC | COM | 743187106 | 20 | 000000001092 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 3,063 | 000000068024 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 229 | 000000005100 | SH | DEFINED | 06 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 68 | 000000003984 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2,967 | 000000019877 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 283 | 000000001900 | SH | DEFINED | 06 |
| PROMISTAR FINL CORP | COM | 74342Y107 | 2,133 | 000000087259 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OPROQUEST COMPANY | COM | 74346P102 | 62 | 000000001854 | SH | | DEFINED | 01 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 20 | 000000000751 | SH | | DEFINED | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 90 | 000000003115 | SH | | DEFINED | 01 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 1,114 | 000000033985 | SH | | DEFINED | 01 |
| PROTON ENERGY SYS INC | COM | 74371K101 | 37 | 000000004537 | SH | | DEFINED | 01 |
| PROVIDENT BANCORP INC MONTEBEL | COM | 743835100 | 12 | 000000000428 | SH | | DEFINED | 01 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 84 | 000000003490 | SH | | DEFINED | 01 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 38 | 000000001446 | SH | | DEFINED | 01 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 133 | 000000004322 | SH | | DEFINED | 01 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 298 | 000000083964 | SH | | DEFINED | 01 |
| PROXIM INC | COM | 744284100 | 37 | 000000003764 | SH | | DEFINED | 01 |
| PUBLIC SVC CO N MEX | COM | 744499104 | 181 | 000000006492 | SH | | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 2,455 | 000000058191 | SH | | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 151 | 000000003600 | SH | | DEFINED | 06 |
| PUBLIC STORAGE INC | COM | 74460D109 | 10 | 000000000300 | SH | | DEFINED | 01 |
| PUGET ENERGY INC NEW | COM | 745310102 | 55 | 000000002549 | SH | | DEFINED | 01 |
| PULITZER INC | COM | 745769109 | 57 | 000000001127 | SH | | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 1,118 | 000000025034 | SH | | DEFINED | 01 |
| PUMATECH INC | COM | 745887109 | 13 | 000000005143 | SH | | DEFINED | 01 |

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|-------------------------------|----------|-----------|--------|--------------|----|---------|----|
| PURE RES INC | COM | 74622E102 | 36 | 000000001836 | SH | DEFINED | 01 |
| QRS CORP | COM | 74726X105 | 25 | 000000001837 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 1,602 | 000000036009 | SH | DEFINED | 01 |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 15 | 000000000519 | SH | DEFINED | 01 |
| QUAKER CHEM CORP | COM | 747316107 | 21 | 000000001061 | SH | DEFINED | 01 |
| QUAKER FABRIC CORP NEW | COM | 747399103 | 13 | 000000001586 | SH | DEFINED | 01 |
| QUALCOMM INC | COM | 747525103 | 10,692 | 000000211731 | SH | DEFINED | 01 |
| QUALCOMM INC | COM | 747525103 | 146 | 000000002900 | SH | DEFINED | 06 |
| QUANTA SVCS INC | COM | 74762E102 | 164 | 000000010686 | SH | DEFINED | 01 |
| QUANEX CORP | COM | 747620102 | 71 | 000000002528 | SH | DEFINED | 01 |
| QUANTUM CORP | COM DSSG | 747906204 | 45 | 000000004570 | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 201 | 000000002809 | SH | DEFINED | 01 |
| QUEST SOFTWARE INC | COM | 74834T103 | 406 | 000000018400 | SH | DEFINED | 01 |
| QUESTAR CORP | COM | 748356102 | 152 | 000000006094 | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 21 | 000000001111 | SH | DEFINED | 01 |
| QUIKSILVER INC | COM | 74838C106 | 92 | 000000005377 | SH | DEFINED | 01 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 1,274 | 000000079383 | SH | DEFINED | 01 |
| QUIXOTE CORP | COM | 749056107 | 16 | 000000000868 | SH | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 6,122 | 000000433279 | SH | DEFINED | 01 |
| R & G FINANCIAL CORP | CL B | 749136107 | 23 | 000000001398 | SH | DEFINED | 01 |
| RCN CORP | COM | 749361101 | 12 | 000000004427 | SH | DEFINED | 01 |
| RFS HOTEL INVS INC | COM | 74955J108 | 39 | 000000003446 | SH | DEFINED | 01 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 117 | 000000004036 | SH | DEFINED | 01 |
| R G S ENERGY GROUP INC | COM | 74956K104 | 177 | 000000004722 | SH | DEFINED | 01 |
| RLI CORP | COM | 749607107 | 40 | 000000000902 | SH | DEFINED | 01 |
| RPC INC | COM | 749660106 | 26 | 000000001476 | SH | DEFINED | 01 |
| RPM INC OHIO | COM | 749685103 | 245 | 000000016966 | SH | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| ORSA SEC INC | COM | 749719100 | 28 | 000000001652 | SH | DEFINED | 01 |
| RTI INTL METALS INC | COM | 74973W107 | 28 | 000000002855 | SH | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 332 | 000000017298 | SH | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 182 | 000000009500 | SH | DEFINED | 06 |
| RADIAN GROUP INC | COM | 750236101 | 221 | 000000005157 | SH | DEFINED | 01 |
| RADIAN GROUP INC | COM | 750236101 | 167 | 000000003900 | SH | DEFINED | 06 |
| RADIANT SYSTEMS INC | COM | 75025N102 | 23 | 000000002032 | SH | DEFINED | 01 |
| RADIO ONE INC | CL A | 75040P108 | 13,064 | 000000707327 | SH | DEFINED | 01 |
| RADIOSHACK CORP | COM | 750438103 | 2,373 | 000000078844 | SH | DEFINED | 01 |
| RADISYS CORP | COM | 750459109 | 42 | 000000002162 | SH | DEFINED | 01 |
| RAILAMERICA INC | COM | 750753105 | 41 | 000000002894 | SH | DEFINED | 01 |
| RAINBOW TECHNOLOGIES INC | COM | 750862104 | 23 | 000000003159 | SH | DEFINED | 01 |
| RAMBUS INC DEL | COM | 750917106 | 267 | 000000033453 | SH | DEFINED | 01 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 92 | 000000004085 | SH | DEFINED | 01 |
| RANGE RES CORP | COM | 75281A109 | 30 | 000000006656 | SH | DEFINED | 01 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 66 | 000000002930 | SH | DEFINED | 01 |
| RATIONAL SOFTWARE CORP | COM NEW | 75409P202 | 638 | 000000032725 | SH | DEFINED | 01 |
| RAVISENT TECHNOLOGIES INC | COM | 754440105 | 1,691 | 000000479071 | SH | DEFINED | 02 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 183 | 000000005156 | SH | DEFINED | 01 |
| RAYONIER INC | COM | 754907103 | 228 | 000000004526 | SH | DEFINED | 01 |
| RAYOVAC CORP | COM | 755081106 | 49 | 000000002796 | SH | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 3,377 | 000000104031 | SH | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 10,877 | 000000335000 | SH | DEFINED | 04 |
| READ-RITE CORP | COM | 755246105 | 107 | 000000016259 | SH | DEFINED | 01 |
| READERS DIGEST ASSN INC | CL A NON V | 755267101 | 303 | 000000013140 | SH | DEFINED | 01 |
| READERS DIGEST ASSN INC | CL B | 755267200 | 58 | 000000002600 | SH | DEFINED | 01 |
| REALNETWORKS INC | COM | 75605L104 | 285 | 000000048000 | SH | DEFINED | 01 |

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|-------------------------------|------|-----------|-------|--------------|----|---------|----|
| REALTY INCOME CORP | COM | 756109104 | 131 | 000000004477 | SH | DEFINED | 01 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 125 | 000000005352 | SH | DEFINED | 01 |
| RECKSON ASSOCS RLTY CORP | CL B | 75621K304 | 81 | 000000003200 | SH | DEFINED | 01 |
| RECOTON CORP | COM | 756268108 | 18 | 000000001327 | SH | DEFINED | 01 |
| RED HAT INC | COM | 756577102 | 26 | 000000003693 | SH | DEFINED | 01 |
| REDWOOD TR INC | COM | 758075402 | 23 | 000000000974 | SH | DEFINED | 01 |
| REEBOK INTL LTD | COM | 758110100 | 406 | 000000015328 | SH | DEFINED | 01 |
| REEBOK INTL LTD | COM | 758110100 | 324 | 000000012231 | SH | DEFINED | 02 |
| REGAL BELOIT CORP | COM | 758750103 | 56 | 000000002606 | SH | DEFINED | 01 |
| REGENCY CTRS CORP | COM | 758849103 | 87 | 000000003170 | SH | DEFINED | 01 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 193 | 000000006875 | SH | DEFINED | 01 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 17 | 000000001721 | SH | DEFINED | 01 |
| REGENT COMMUNICATIONS INC DEL | COM | 758865109 | 17 | 000000002616 | SH | DEFINED | 01 |
| REGIS CORP MINN | COM | 758932107 | 129 | 000000005022 | SH | DEFINED | 01 |
| REGIONS FINL CORP | COM | 758940100 | 2,044 | 000000068297 | SH | DEFINED | 01 |
| REGISTER COM INC | COM | 75914G101 | 30 | 000000002660 | SH | DEFINED | 01 |
| REHABCARE GROUP INC | COM | 759148109 | 63 | 000000002159 | SH | DEFINED | 01 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 153 | 000000004600 | SH | DEFINED | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 85 | 000000003251 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| ORELIANT ENERGY INC | COM | 75952J108 | 2,895 | 000000109190 | SH | | DEFINED | 01 |
| RELIANT ENERGY INC | COM | 75952J108 | 124 | 000000004700 | SH | | DEFINED | 06 |
| REMEC INC | COM | 759543101 | 61 | 000000006126 | SH | | DEFINED | 01 |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 38 | 000000002237 | SH | | DEFINED | 01 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 44 | 000000001463 | SH | | DEFINED | 01 |
| REPUBLIC BANCSHARES INC | COM | 759929102 | 8 | 000000000650 | SH | | DEFINED | 01 |
| RENAL CARE GROUP INC | COM | 759930100 | 238 | 000000007418 | SH | | DEFINED | 01 |
| RENT A CTR INC NEW | COM | 76009N100 | 58 | 000000001754 | SH | | DEFINED | 01 |
| RENT WAY INC | COM | 76009U104 | 20 | 000000003347 | SH | | DEFINED | 01 |
| REPUBLIC BANCORP KY | CL A | 760281204 | 12 | 000000000963 | SH | | DEFINED | 01 |
| REPUBLIC BANCORP INC | COM | 760282103 | 92 | 000000006654 | SH | | DEFINED | 01 |
| REPUBLIC SVCS INC | COM | 760759100 | 161 | 000000008071 | SH | | DEFINED | 01 |
| RESEARCH FRONTIERS INC | COM | 760911107 | 22 | 000000001334 | SH | | DEFINED | 01 |
| RESMED INC | COM | 761152107 | 760 | 000000014100 | SH | | DEFINED | 01 |
| RESORTQUEST INTL INC | COM | 761183102 | 10 | 000000002205 | SH | | DEFINED | 01 |
| RESOURCE AMERICA INC | CL A | 761195205 | 19 | 000000002099 | SH | | DEFINED | 01 |
| RESOURCE BANCSHARES MTG GROUP | COM | 761197102 | 1,139 | 000000099400 | SH | | DEFINED | 01 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 24 | 000000000914 | SH | | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 144 | 000000004162 | SH | | DEFINED | 01 |
| RETEK INC | COM | 76128Q109 | 149 | 000000004997 | SH | | DEFINED | 01 |
| REVLON INC | CL A | 761525500 | 7 | 000000001082 | SH | | DEFINED | 01 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 51 | 000000002107 | SH | | DEFINED | 01 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 198 | 000000008200 | SH | | DEFINED | 06 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 327 | 000000005819 | SH | | DEFINED | 01 |
| RIBOZYME PHARMACEUTICALS INC | COM | 762567105 | 7 | 000000001588 | SH | | DEFINED | 01 |
| RICHARDSON ELECTRS LTD | COM | 763165107 | 8 | 000000000711 | SH | | DEFINED | 01 |
| RIGEL PHARMACEUTICALS INC | COM | 766559108 | 16 | 000000003594 | SH | | DEFINED | 01 |
| RIGHTCHOICE MANAGED CARE DEL | COM | 76657T102 | 12,845 | 000000183532 | SH | | DEFINED | 01 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 24 | 000000001740 | SH | | DEFINED | 01 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 22 | 000000001298 | SH | | DEFINED | 01 |
| RITE AID CORP | COM | 767754104 | 64 | 000000012700 | SH | | DEFINED | 01 |
| RIVIANA FOODS INC | COM | 769536103 | 14 | 000000000793 | SH | | DEFINED | 01 |
| ROADWAY CORP | COM | 769742107 | 59 | 000000001615 | SH | | DEFINED | 01 |
| ROANOKE ELEC STL CORP | COM | 769841107 | 20 | 000000001490 | SH | | DEFINED | 01 |
| ROBBINS & MYERS INC | COM | 770196103 | 25 | 000000001078 | SH | | DEFINED | 01 |

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|------------------------|------|-----------|-------|--------------|----|---------|----|
| ROBERT HALF INTL INC | COM | 770323103 | 1,557 | 000000058340 | SH | DEFINED | 01 |
| ROCK-TENN CO | CL A | 772739207 | 22 | 000000001588 | SH | DEFINED | 01 |
| ROCKWELL INTL CORP NEW | COM | 773903109 | 880 | 000000049328 | SH | DEFINED | 01 |
| ROCKWELL INTL CORP NEW | COM | 773903109 | 44 | 000000002500 | SH | DEFINED | 06 |
| ROCKWELL COLLINS INC | COM | 774341101 | 931 | 000000047787 | SH | DEFINED | 01 |
| ROGERS CORP | COM | 775133101 | 98 | 000000003244 | SH | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 2,190 | 000000063250 | SH | DEFINED | 01 |
| ROHN INDS INC | COM | 775381106 | 4 | 000000002341 | SH | DEFINED | 01 |
| ROLLINS INC | COM | 775711104 | 56 | 000000002847 | SH | DEFINED | 01 |
| ROPER INDS INC NEW | COM | 776696106 | 197 | 000000003996 | SH | DEFINED | 01 |
| ROSLYN BANCORP INC | COM | 778162107 | 45 | 000000002584 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| GROSS STORES INC | COM | 778296103 | 152 | 000000004752 | SH | | DEFINED | 01 |
| ROSS STORES INC | COM | 778296103 | 301 | 000000009400 | SH | | DEFINED | 06 |
| ROWAN COS INC | COM | 779382100 | 565 | 000000029196 | SH | | DEFINED | 01 |
| ROXIO INC | COM | 780008108 | 518 | 000000031303 | SH | | DEFINED | 01 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 9 | 000000000490 | SH | | DEFINED | 01 |
| ROYAL DUTCH PETE CO | NY REG GLD | 780257804 | 27,830 | 000000567740 | SH | | DEFINED | 01 |
| ROYAL DUTCH PETE CO | NY REG GLD | 780257804 | 5,468 | 000000110000 | SH | | DEFINED | 02 |
| ROYAL DUTCH PETE CO | NY REG GLD | 780257804 | 514 | 000000010500 | SH | | DEFINED | 06 |
| RUBY TUESDAY INC | COM | 781182100 | 178 | 000000008676 | SH | | DEFINED | 01 |
| RUDDICK CORP | COM | 781258108 | 110 | 000000006903 | SH | | DEFINED | 01 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 44 | 000000001307 | SH | | DEFINED | 01 |
| RURAL CELLULAR CORP | CL A | 781904107 | 21 | 000000000951 | SH | | DEFINED | 01 |
| RUSS BERRIE & CO | COM | 782233100 | 37 | 000000001256 | SH | | DEFINED | 01 |
| RUSSELL CORP | COM | 782352108 | 47 | 000000003177 | SH | | DEFINED | 01 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 90 | 000000004166 | SH | | DEFINED | 01 |
| RYDER SYS INC | COM | 783549108 | 669 | 000000030215 | SH | | DEFINED | 01 |
| RYERSON TULL INC NEW | COM | 78375P107 | 33 | 000000003047 | SH | | DEFINED | 01 |
| RYLAND GROUP INC | COM | 783764103 | 396 | 000000005411 | SH | | DEFINED | 01 |
| S & T BANCORP INC | COM | 783859101 | 77 | 000000003195 | SH | | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 38,653 | 000000986826 | SH | | DEFINED | 01 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 28 | 000000001982 | SH | | DEFINED | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 70 | 000000005399 | SH | | DEFINED | 01 |
| SCM MICROSYSTEMS INC | COM | 784018103 | 30 | 000000002092 | SH | | DEFINED | 01 |
| SCPIE HLDGS INC | COM | 78402P104 | 35 | 000000001201 | SH | | DEFINED | 01 |
| SCP POOL CORP | COM | 784028102 | 71 | 000000002608 | SH | | DEFINED | 01 |
| SEI INVESTMENTS CO | COM | 784117103 | 1,045 | 000000023176 | SH | | DEFINED | 01 |
| SEMCO ENERGY INC | COM | 78412D109 | 26 | 000000002480 | SH | | DEFINED | 01 |
| SJW CORP | COM | 784305104 | 23 | 000000000273 | SH | | DEFINED | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 121 | 000000003964 | SH | | DEFINED | 01 |
| SLI INC | COM | 78442T108 | 8 | 000000003166 | SH | | DEFINED | 01 |
| SPSS INC | COM | 78462K102 | 24 | 000000001396 | SH | | DEFINED | 01 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 46 | 000000001323 | SH | | DEFINED | 01 |
| S1 CORPORATION | COM | 78463B101 | 134 | 000000008298 | SH | | DEFINED | 01 |
| SPX CORP | COM | 784635104 | 162 | 000000001184 | SH | | DEFINED | 01 |
| SRI/SURGICAL EXPRESS INC | COM | 78464W104 | 4 | 000000000269 | SH | | DEFINED | 01 |
| SABA SOFTWARE INC | COM | 784932105 | 18 | 000000003507 | SH | | DEFINED | 01 |
| SWS GROUP INC | COM | 78503N107 | 47 | 000000001854 | SH | | DEFINED | 01 |
| S Y BANCORP INC | COM | 785060104 | 25 | 000000000753 | SH | | DEFINED | 01 |
| SABINE ROYALTY TR | UNIT BEN I | 785688102 | 10 | 000000000500 | SH | | DEFINED | 01 |
| SABRE HLDGS CORP | CL A | 785905100 | 1,496 | 000000035338 | SH | | DEFINED | 01 |
| SABRE HLDGS CORP | CL A | 785905100 | 139 | 000000003300 | SH | | DEFINED | 06 |
| SAFECO CORP | COM | 786429100 | 1,621 | 000000052050 | SH | | DEFINED | 01 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 56 | 000000016072 | SH | | DEFINED | 01 |

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|---------------------|---------|-----------|-------|--------------|----|---------|----|
| SAFEWAY INC | COM NEW | 786514208 | 6,004 | 000000143814 | SH | DEFINED | 01 |
| SAGA COMMUNICATIONS | CL A | 786598102 | 27 | 000000001332 | SH | DEFINED | 01 |
| SAGE INC | COM | 786632109 | 6,493 | 000000175178 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OST FRANCIS CAP CORP | COM | 789374105 | 23 | 000000001017 | SH | | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 2,038 | 000000026255 | SH | | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 302 | 000000003900 | SH | | DEFINED | 06 |
| ST MARY LD & EXPL CO | COM | 792228108 | 80 | 000000003788 | SH | | DEFINED | 01 |
| ST PAUL COS INC | COM | 792860108 | 2,452 | 000000055775 | SH | | DEFINED | 01 |
| ST PAUL COS INC | COM | 792860108 | 1,222 | 000000027800 | SH | | DEFINED | 04 |
| SAKS INC | COM | 79377W108 | 38 | 000000004175 | SH | | DEFINED | 01 |
| SALEM COMMUNICATIONS CORP DEL | CL A | 794093104 | 27 | 000000001205 | SH | | DEFINED | 01 |
| SALTON INC | COM | 795757103 | 14 | 000000000774 | SH | | DEFINED | 01 |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 15 | 000000001822 | SH | | DEFINED | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 13 | 000000000651 | SH | | DEFINED | 01 |
| SANDISK CORP | COM | 80004C101 | 28 | 000000002007 | SH | | DEFINED | 01 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 62 | 000000001973 | SH | | DEFINED | 01 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 13 | 000000001469 | SH | | DEFINED | 01 |
| SANMINA SCI CORP | COM | 800907107 | 3,019 | 000000151737 | SH | | DEFINED | 01 |
| SANMINA SCI CORP | COM | 800907107 | 173 | 000000008700 | SH | | DEFINED | 06 |
| SANGSTAT MED CORP | COM | 801003104 | 49 | 000000002535 | SH | | DEFINED | 01 |
| SANTANDER BANCORP | COM | 802809103 | 20 | 000000001068 | SH | | DEFINED | 01 |
| SAPIENT CORP | COM | 803062108 | 352 | 000000045660 | SH | | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 4,633 | 000000208448 | SH | | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 257 | 000000011600 | SH | | DEFINED | 06 |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 7 | 000000001369 | SH | | DEFINED | 01 |
| SAUER-DANFOSS INC | COM | 804137107 | 11 | 000000001386 | SH | | DEFINED | 01 |
| SAUL CTRS INC | COM | 804395101 | 30 | 000000001449 | SH | | DEFINED | 01 |
| SAVIA S A DE C V | SPON ADR R | 805175106 | 2,831 | 000002462252 | SH | | DEFINED | 04 |
| SCANA CORP NEW | COM | 80589M102 | 85 | 000000003079 | SH | | DEFINED | 01 |
| SCANSOURCE INC | COM | 806037107 | 37 | 000000000781 | SH | | DEFINED | 01 |
| SCHAWK INC | CL A | 806373106 | 13 | 000000001229 | SH | | DEFINED | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 779 | 000000021055 | SH | | DEFINED | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 274 | 000000007400 | SH | | DEFINED | 06 |
| SCHERING PLOUGH CORP | COM | 806605101 | 14,940 | 000000417209 | SH | | DEFINED | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 103 | 000000002900 | SH | | DEFINED | 06 |
| SCHLUMBERGER LTD | COM | 806857108 | 8,232 | 000000149823 | SH | | DEFINED | 01 |
| SCHOLASTIC CORP | COM | 807066105 | 243 | 000000004830 | SH | | DEFINED | 01 |
| SCHOLASTIC CORP | COM | 807066105 | 161 | 000000003200 | SH | | DEFINED | 06 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 48 | 000000002139 | SH | | DEFINED | 01 |
| SCHULER HOMES INC | CL A | 808188106 | 4,585 | 000000231018 | SH | | DEFINED | 01 |
| SCHULMAN A INC | COM | 808194104 | 66 | 000000004849 | SH | | DEFINED | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 5,512 | 000000356352 | SH | | DEFINED | 01 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 48 | 000000002026 | SH | | DEFINED | 01 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 13 | 000000004432 | SH | | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1,763 | 000000073668 | SH | | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 191 | 000000008000 | SH | | DEFINED | 06 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 18 | 000000002144 | SH | | DEFINED | 01 |
| SCIOS INC | COM | 808905103 | 511 | 000000021500 | SH | | DEFINED | 01 |
| SCOTTS CO | CL A | 810186106 | 124 | 000000002626 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|-----------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OSCRIPPS E W CO OHIO | CL A | 811054204 | 19 | 000000000300 | SH | | DEFINED | 01 |
| SEABOARD CORP | COM | 811543107 | 40 | 000000000133 | SH | | DEFINED | 01 |
| SEACHANGE INTL INC | COM | 811699107 | 80 | 000000002354 | SH | | DEFINED | 01 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 57 | 000000003363 | SH | | DEFINED | 01 |
| SEACOAST BKG CORP FLA | CL A | 811707108 | 22 | 000000000495 | SH | | DEFINED | 01 |
| SEACOR SMIT INC | COM | 811904101 | 107 | 000000002326 | SH | | DEFINED | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 938 | 000000022989 | SH | | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 4,294 | 000000090148 | SH | | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 747 | 000000015700 | SH | | DEFINED | 06 |
| SEATTLE GENETICS INC | COM | 812578102 | 5 | 000000000957 | SH | | DEFINED | 01 |
| SECOND BANCORP INC | COM | 813114105 | 25 | 000000001188 | SH | | DEFINED | 01 |
| SECTOR SPDR TR | SBI INT-EN | 81369Y506 | 6,675 | 000000250000 | SH | | DEFINED | 01 |
| SECTOR SPDR TR | SBI INT-FI | 81369Y605 | 26,300 | 000001000000 | SH | | DEFINED | 01 |
| SECTOR SPDR TR | SBI INT-TE | 81369Y803 | 6,000 | 000000250000 | SH | | DEFINED | 01 |
| SECURE COMPUTING CORP | COM | 813705100 | 80 | 000000003896 | SH | | DEFINED | 01 |
| SECURITY CAP GROUP INC | CL B | 81413P204 | 6,012 | 000000237000 | SH | | DEFINED | 01 |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 37 | 000000003836 | SH | | DEFINED | 01 |
| SEITEL INC | COM NEW | 816074306 | 37 | 000000002723 | SH | | DEFINED | 01 |
| SELECT MEDICAL CORP | COM | 816196109 | 20 | 000000001275 | SH | | DEFINED | 01 |
| SELECTICA INC | COM | 816288104 | 13 | 000000002235 | SH | | DEFINED | 01 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 75 | 000000003478 | SH | | DEFINED | 01 |
| SEMTECH CORP | COM | 816850101 | 380 | 000000010667 | SH | | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 1,507 | 000000061420 | SH | | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 76 | 000000003100 | SH | | DEFINED | 06 |
| SEMITOOL INC | COM | 816909105 | 24 | 000000002105 | SH | | DEFINED | 01 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 41 | 000000002971 | SH | | DEFINED | 01 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 163 | 000000007855 | SH | | DEFINED | 01 |
| SEPRACOR INC | COM | 817315104 | 136 | 000000002390 | SH | | DEFINED | 01 |
| SEQUA CORPORATION | CL A | 817320104 | 37 | 000000000783 | SH | | DEFINED | 01 |
| SEQUENOM INC | COM | 817337108 | 41 | 000000003929 | SH | | DEFINED | 01 |
| SERENA SOFTWARE INC | COM | 817492101 | 46 | 000000002142 | SH | | DEFINED | 01 |
| SEROLOGICALS CORP | COM | 817523103 | 53 | 000000002505 | SH | | DEFINED | 01 |
| 7-ELEVEN INC | COM NEW | 817826209 | 48 | 000000004163 | SH | | DEFINED | 01 |
| SHAW GROUP INC | COM | 820280105 | 766 | 000000032600 | SH | | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1,206 | 000000043890 | SH | | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 79 | 000000002900 | SH | | DEFINED | 06 |
| SHOPKO STORES INC | COM | 824911101 | 34 | 000000003683 | SH | | DEFINED | 01 |
| SHUFFLE MASTER INC | COM | 825549108 | 38 | 000000002467 | SH | | DEFINED | 01 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 130 | 000000004089 | SH | | DEFINED | 01 |
| SICOR INC | COM | 825846108 | 116 | 000000007400 | SH | | DEFINED | 06 |
| SIEBEL SYS INC | COM | 826170102 | 3,366 | 000000120324 | SH | | DEFINED | 01 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 26 | 000000003301 | SH | | DEFINED | 01 |
| SIERRA PAC RES NEW | COM | 826428104 | 255 | 000000016944 | SH | | DEFINED | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1,434 | 000000036391 | SH | | DEFINED | 01 |
| SIGNALSOFT CORP | COM | 82668M102 | 11 | 000000002577 | SH | | DEFINED | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 40 | 000000001187 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OSILGAN HOLDINGS INC | COM | 827048109 | 34 | 000000001336 | SH | | DEFINED | 01 |
| SILICON IMAGE INC | COM | 82705T102 | 28 | 000000007608 | SH | | DEFINED | 01 |
| SILICON GRAPHICS INC | COM | 827056102 | 55 | 000000026517 | SH | | DEFINED | 01 |
| SILICON STORAGE TECHNOLOGY INC | COM | 827057100 | 101 | 000000010482 | SH | | DEFINED | 01 |
| SILICON VY BANCSHARES | COM | 827064106 | 188 | 000000007050 | SH | | DEFINED | 01 |

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|--------------------------------|-------------|-----------|-------|---------------|----|---------|----|
| SILICONIX INC | COM NEW | 827079203 | 21 | 000000000800 | SH | DEFINED | 01 |
| SIMMONS 1ST NATL CORP | CL A \$5 PA | 828730200 | 31 | 000000000968 | SH | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 82 | 000000002800 | SH | DEFINED | 01 |
| SIMPLEX SOLUTIONS INC | COM | 828854109 | 9 | 000000000569 | SH | DEFINED | 01 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 58 | 000000001015 | SH | DEFINED | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 31 | 000000003328 | SH | DEFINED | 01 |
| SINOPEC SHANGHAI PETROCHEMICAL | SPON ADR H | 82935M109 | 27 | 000000003000 | SH | DEFINED | 01 |
| SIRENZA MICRODEVICES INC | COM | 82966T106 | 8 | 000000001404 | SH | DEFINED | 01 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 75 | 000000006473 | SH | DEFINED | 01 |
| SITEL CORP | COM | 82980K107 | 18 | 000000007657 | SH | DEFINED | 01 |
| SIPEX CORP | COM | 829909100 | 43 | 000000003378 | SH | DEFINED | 01 |
| SIX FLAGS INC | COM | 83001P109 | 150 | 000000009816 | SH | DEFINED | 01 |
| SKECHERS U S A INC | CL A | 830566105 | 32 | 000000002202 | SH | DEFINED | 01 |
| SKILLSOFT CORP | COM | 83066P101 | 18 | 000000000698 | SH | DEFINED | 01 |
| SKYLINE CORP | COM | 830830105 | 27 | 000000000854 | SH | DEFINED | 01 |
| SKYWEST INC | COM | 830879102 | 638 | 0000000025100 | SH | DEFINED | 01 |
| SMART & FINAL INC | COM | 831683107 | 16 | 000000001605 | SH | DEFINED | 01 |
| SMITH A O | COM | 831865209 | 26 | 000000001361 | SH | DEFINED | 01 |
| SMITH INTL INC | COM | 832110100 | 506 | 000000009452 | SH | DEFINED | 01 |
| SMITH INTL INC | COM | 832110100 | 155 | 000000002900 | SH | DEFINED | 06 |
| SMITHFIELD FOODS INC | COM | 832248108 | 145 | 000000006580 | SH | DEFINED | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 193 | 000000008800 | SH | DEFINED | 06 |
| SMUCKER J M CO | COM | 832696306 | 116 | 000000003306 | SH | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 819 | 0000000051311 | SH | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 507 | 000000015068 | SH | DEFINED | 01 |
| SOLA INTL INC | COM | 834092108 | 60 | 000000003120 | SH | DEFINED | 01 |
| SOLETRON CORP | COM | 834182107 | 2,616 | 0000000231950 | SH | DEFINED | 01 |
| SOLUTIA INC | COM | 834376105 | 42 | 000000003064 | SH | DEFINED | 01 |
| SOMERA COMMUNICATION | COM | 834458101 | 30 | 000000004038 | SH | DEFINED | 01 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 74 | 000000003162 | SH | DEFINED | 01 |
| SONIC CORP | COM | 835451105 | 103 | 000000002863 | SH | DEFINED | 01 |
| SONICBLUE INC | COM | 83546Q109 | 51 | 000000012774 | SH | DEFINED | 01 |
| SONICWALL INC | COM | 835470105 | 113 | 000000005842 | SH | DEFINED | 01 |
| SONOCO PRODS CO | COM | 835495102 | 135 | 000000005109 | SH | DEFINED | 01 |
| SONOSITE INC | COM | 83568G104 | 36 | 000000001415 | SH | DEFINED | 01 |
| SORRENTO NETWORKS CORP | COM | 83586Q100 | 6 | 000000001745 | SH | DEFINED | 01 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 105 | 000000006346 | SH | DEFINED | 01 |
| SOUNDVIEW TECHNOLOGY GROUP NEW | COM | 83611Q109 | 15 | 000000006806 | SH | DEFINED | 01 |
| SOUTH FINL GROUP INC | COM | 837841105 | 100 | 000000005643 | SH | DEFINED | 01 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 52 | 000000001613 | SH | DEFINED | 01 |
| SOUTHERN CO | COM | 842587107 | 4,585 | 000000180899 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 22 | 000000001923 | SH | DEFINED | 01 |
| SOUTHERN UN CO NEW | COM | 844030106 | 84 | 000000004494 | SH | DEFINED | 01 |
| SOUTHTRUST CORP | COM | 844730101 | 2,611 | 000000105847 | SH | DEFINED | 01 |
| SOUTHTRUST CORP | COM | 844730101 | 298 | 000000012100 | SH | DEFINED | 06 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 4,432 | 000000239870 | SH | DEFINED | 01 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 107 | 000000003542 | SH | DEFINED | 01 |
| SOUTHWEST GAS CORP | COM | 844895102 | 89 | 000000004005 | SH | DEFINED | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 35 | 000000003440 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 88 | 000000007263 | SH | DEFINED | 01 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 52 | 000000001679 | SH | DEFINED | 01 |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 49 | 000000005051 | SH | DEFINED | 01 |
| SPARTAN STORES INC | COM | 846822104 | 32 | 000000002699 | SH | DEFINED | 01 |
| SPARTECH CORP | COM NEW | 847220209 | 37 | 000000001839 | SH | DEFINED | 01 |

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|--------------------------------|------------|-----------|-------|--------------|----|---------|----|
| SPECIALTY LABORATORIES INC | COM | 84749R100 | 19 | 000000000701 | SH | DEFINED | 01 |
| SPECTRA-PHYSICS INC | COM | 847568102 | 8 | 000000000504 | SH | DEFINED | 01 |
| SPECTRALINK CORP | COM | 847580107 | 35 | 000000002055 | SH | DEFINED | 01 |
| SPECTRASITE HLDGS INC | COM | 84760T100 | 33 | 000000009350 | SH | DEFINED | 01 |
| SPECTRIAN CORP | COM | 847608106 | 17 | 000000001551 | SH | DEFINED | 01 |
| SPEECHWORKS INTL INC | COM | 84764M101 | 37 | 000000003320 | SH | DEFINED | 01 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 45 | 000000001808 | SH | DEFINED | 01 |
| SPHERION CORP | COM | 848420105 | 69 | 000000007153 | SH | DEFINED | 01 |
| SPIEGEL INC | CL A | 848457107 | 9 | 000000002036 | SH | DEFINED | 01 |
| SPINNAKER EXPL CO | COM | 84855W109 | 433 | 000000010523 | SH | DEFINED | 01 |
| SPORTS RESORTS INTL INC | COM | 84918U108 | 25 | 000000003322 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON GR | 852061100 | 5,515 | 000000274653 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON GR | 852061100 | 202 | 000000010100 | SH | DEFINED | 06 |
| SPRINT CORP | PCS COM SE | 852061506 | 6,952 | 000000284811 | SH | DEFINED | 01 |
| SPRINT CORP | PCS COM SE | 852061506 | 146 | 000000006000 | SH | DEFINED | 06 |
| STAMPS COM INC | COM | 852857101 | 17 | 000000004808 | SH | DEFINED | 01 |
| STANCORP FINL GROUP INC | COM | 852891100 | 404 | 000000008565 | SH | DEFINED | 01 |
| STANDARD COML CORP | COM | 853258101 | 23 | 000000001398 | SH | DEFINED | 01 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 30 | 000000001993 | SH | DEFINED | 01 |
| STANDARD MTR PRODS INC | COM | 853666105 | 13 | 000000000988 | SH | DEFINED | 01 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 99 | 000000004072 | SH | DEFINED | 01 |
| STANDARD REGISTER CO | COM | 853887107 | 33 | 000000001804 | SH | DEFINED | 01 |
| STANDEX INTL CORP | COM | 854231107 | 32 | 000000001487 | SH | DEFINED | 01 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 17 | 000000000722 | SH | DEFINED | 01 |
| STANLEY WKS | COM | 854616109 | 1,113 | 000000023910 | SH | DEFINED | 01 |
| STARBASE CORP | COM NEW | 854910205 | 6 | 000000009547 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 2,697 | 000000144231 | SH | DEFINED | 01 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 7 | 000000002774 | SH | DEFINED | 01 |
| STARBUCKS CORP | COM | 855244109 | 2,315 | 000000121525 | SH | DEFINED | 01 |
| STARMEDIA NETWORK INC | COM | 855546107 | 1 | 000000004631 | SH | DEFINED | 01 |
| STARTEK INC | COM | 85569C107 | 20 | 000000001091 | SH | DEFINED | 01 |
| STATE AUTO FINL CORP | COM | 855707105 | 27 | 000000001697 | SH | DEFINED | 01 |
| STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF | 85590A203 | 1,816 | 000000060861 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|---------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF | 85590A203 | 17,492 | 000000586000 | SH | DEFINED | 04 |
| STATE STR CORP | COM | 857477103 | 5,437 | 000000104070 | SH | DEFINED | 01 |
| STATEN IS BANCORP INC | COM | 857550107 | 126 | 000000007750 | SH | DEFINED | 01 |
| STATION CASINOS INC | COM | 857689103 | 51 | 000000004588 | SH | DEFINED | 01 |
| STEAK N SHAKE CO | COM | 857873103 | 33 | 000000003013 | SH | DEFINED | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 39 | 000000003430 | SH | DEFINED | 01 |
| STEELCASE INC | CL A | 858155203 | 39 | 000000002700 | SH | DEFINED | 01 |
| STEIN MART INC | COM | 858375108 | 28 | 000000003393 | SH | DEFINED | 01 |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 13 | 000000000836 | SH | DEFINED | 01 |
| STELLENT INC | COM | 85856W105 | 75 | 000000002551 | SH | DEFINED | 01 |
| STEPAN CO | COM | 858586100 | 20 | 000000000855 | SH | DEFINED | 01 |
| STERLING BANCSHARES INC | COM | 858907108 | 60 | 000000004820 | SH | DEFINED | 01 |
| STERICYCLE INC | COM | 858912108 | 133 | 000000002191 | SH | DEFINED | 01 |
| STERIS CORP | COM | 859152100 | 548 | 000000029997 | SH | DEFINED | 01 |
| STERLING BANCORP | COM | 859158107 | 35 | 000000001213 | SH | DEFINED | 01 |
| STERLING FINL CORP | COM | 859317109 | 37 | 000000001532 | SH | DEFINED | 01 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 80 | 000000004273 | SH | DEFINED | 01 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 78 | 000000013138 | SH | DEFINED | 01 |
| STEWART INFORMATION SVCS CORP | COM | 860372101 | 57 | 000000002887 | SH | DEFINED | 01 |
| STILLWATER MNG CO | COM | 86074Q102 | 97 | 000000005292 | SH | DEFINED | 01 |
| STILWELL FINL INC | COM | 860831106 | 1,567 | 000000057601 | SH | DEFINED | 01 |

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| | | | | | | | |
|-----------------------------|-------------|-----------|--------|--------------|----|---------|----|
| STMICROELECTRONICS N V | NY REGISTR | 861012102 | 348 | 000000011000 | SH | DEFINED | 01 |
| STONE ENERGY CORP | COM | 861642106 | 467 | 000000011833 | SH | DEFINED | 01 |
| STONERIDGE INC | COM | 86183P102 | 15 | 000000001710 | SH | DEFINED | 01 |
| STORAGE USA INC | COM | 861907103 | 6,404 | 000000152124 | SH | DEFINED | 01 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0 | 862111200 | 63 | 000000003081 | SH | DEFINED | 01 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0 | 862111200 | 198 | 000000009600 | SH | DEFINED | 06 |
| STRATEGIC DIAGNOSTICS INC | COM | 862700101 | 238 | 000000037605 | SH | DEFINED | 02 |
| STRATOS LIGHTWAVE INC | COM | 863100103 | 53 | 000000008753 | SH | DEFINED | 01 |
| STRAYER ED INC | COM | 863236105 | 20 | 000000000428 | SH | DEFINED | 01 |
| STRIDE RITE CORP | COM | 863314100 | 37 | 000000005716 | SH | DEFINED | 01 |
| STRYKER CORP | COM | 863667101 | 3,465 | 000000059365 | SH | DEFINED | 01 |
| STUDENT LN CORP | COM | 863902102 | 44 | 000000000546 | SH | DEFINED | 01 |
| STURM RUGER & CO INC | COM | 864159108 | 32 | 000000002679 | SH | DEFINED | 01 |
| SUFFOLK BANCORP | COM | 864739107 | 43 | 000000000804 | SH | DEFINED | 01 |
| SUIZA FOODS CORP | COM | 865077101 | 2,399 | 000000035182 | SH | DEFINED | 01 |
| SUMMIT PPTYS INC | COM | 866239106 | 86 | 000000003457 | SH | DEFINED | 01 |
| SUN COMMUNITIES INC | COM | 866674104 | 75 | 000000002040 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 10,619 | 000000863374 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 194 | 000000015800 | SH | DEFINED | 06 |
| SUNGARD DATA SYS INC | COM | 867363103 | 535 | 000000018514 | SH | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 1,775 | 000000047557 | SH | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 153 | 000000004100 | SH | DEFINED | 06 |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 69 | 000000002393 | SH | DEFINED | 01 |
| SUNRISE TELECOM INC | COM | 86769Y105 | 10 | 000000002507 | SH | DEFINED | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 5,966 | 000000095158 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0SUNTRUST BKS INC | COM | 867914103 | 156 | 000000002500 | SH | DEFINED | 06 |
| SUPERGEN INC | COM | 868059106 | 32 | 000000002282 | SH | DEFINED | 01 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 51 | 000000006609 | SH | DEFINED | 01 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 133 | 000000003325 | SH | DEFINED | 01 |
| SUPERTEX INC | COM | 868532102 | 18 | 000000001077 | SH | DEFINED | 01 |
| SUPERVALU INC | COM | 868536103 | 1,278 | 000000057791 | SH | DEFINED | 01 |
| SUPERVALU INC | COM | 868536103 | 238 | 000000010800 | SH | DEFINED | 06 |
| SUPPORT COM INC | COM | 868587106 | 18 | 000000002970 | SH | DEFINED | 01 |
| SUREBEAM CORP | CL A | 86866R102 | 9 | 000000000950 | SH | DEFINED | 01 |
| SURMODICS INC | COM | 868873100 | 65 | 000000001786 | SH | DEFINED | 01 |
| SUSQUEHANNA BANCSHARES INC PA | COM | 869099101 | 111 | 000000005370 | SH | DEFINED | 01 |
| SWIFT ENERGY CO | COM | 870738101 | 194 | 000000009653 | SH | DEFINED | 01 |
| SWIFT TRANSN CO | COM | 870756103 | 237 | 000000011041 | SH | DEFINED | 01 |
| SYBASE INC | COM | 871130100 | 182 | 000000011603 | SH | DEFINED | 01 |
| SYBRON DENTAL SPECIALTIES INC | COM | 871142105 | 1,276 | 000000059173 | SH | DEFINED | 01 |
| SYKES ENTERPRISES INC | COM | 871237103 | 40 | 000000004290 | SH | DEFINED | 01 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 236 | 000000010695 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 348 | 000000005248 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 212 | 000000003200 | SH | DEFINED | 06 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 1,066 | 000000067136 | SH | DEFINED | 01 |
| SYMMETRICOM INC | COM | 871543104 | 23 | 000000003066 | SH | DEFINED | 01 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 74 | 000000003507 | SH | DEFINED | 01 |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 77 | 000000002695 | SH | DEFINED | 01 |
| SYNPLICITY INC | COM | 87160Y108 | 19 | 000000001441 | SH | DEFINED | 01 |
| SYNOPSIS INC | COM | 871607107 | 102 | 000000001743 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 2,580 | 000000103005 | SH | DEFINED | 01 |
| SYNTEL INC | COM | 87162H103 | 8 | 000000000691 | SH | DEFINED | 01 |
| SYNTROLEUM CORP | COM | 871630109 | 20 | 000000002945 | SH | DEFINED | 01 |
| SYSCO CORP | COM | 871829107 | 4,726 | 000000180252 | SH | DEFINED | 01 |

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|-------------------------------|---------|-----------|--------|--------------|----|---------|----|
| SYSCO CORP | COM | 871829107 | 25,118 | 000000958000 | SH | DEFINED | 04 |
| SYSTEMS & COMPUTER TECHNOLOGY | COM | 871873105 | 43 | 000000004226 | SH | DEFINED | 01 |
| TBC CORP | COM | 872180104 | 31 | 000000002361 | SH | DEFINED | 01 |
| TCF FINL CORP | COM | 872275102 | 233 | 000000004860 | SH | DEFINED | 01 |
| TCF FINL CORP | COM | 872275102 | 71 | 000000001500 | SH | DEFINED | 06 |
| TECO ENERGY INC | COM | 872375100 | 1,186 | 000000045213 | SH | DEFINED | 01 |
| THQ INC | COM NEW | 872443403 | 977 | 000000020170 | SH | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 3,554 | 000000089178 | SH | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 394 | 000000009900 | SH | DEFINED | 06 |
| TRC COS INC | COM | 872625108 | 36 | 000000000727 | SH | DEFINED | 01 |
| TRW INC | COM | 872649108 | 1,847 | 000000049866 | SH | DEFINED | 01 |
| TMP WORLDWIDE INC | COM | 872941109 | 1,591 | 000000037101 | SH | DEFINED | 01 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 15 | 000000001554 | SH | DEFINED | 01 |
| TXU CORP | COM | 873168108 | 4,002 | 000000084890 | SH | DEFINED | 01 |
| TXU CORP | COM | 873168108 | 471 | 000000010000 | SH | DEFINED | 06 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 80 | 000000005003 | SH | DEFINED | 01 |
| TALBOTS INC | COM | 874161102 | 598 | 000000016500 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OTALX CORP | COM | 874918105 | 39 | 000000001601 | SH | | DEFINED | 01 |
| TANGER FACTORY OUTLET CTRS INC | COM | 875465106 | 14 | 000000000712 | SH | | DEFINED | 01 |
| TANOX INC | COM | 87588Q109 | 61 | 000000003311 | SH | | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 10,588 | 000000257940 | SH | | DEFINED | 01 |
| TARGETED GENETICS CORP | COM | 87612M108 | 13 | 000000005131 | SH | | DEFINED | 01 |
| TAUBMAN CTRS INC | COM | 876664103 | 58 | 000000003956 | SH | | DEFINED | 01 |
| TECH DATA CORP | COM | 878237106 | 767 | 000000017740 | SH | | DEFINED | 01 |
| TECHNE CORP | COM | 878377100 | 208 | 000000005668 | SH | | DEFINED | 01 |
| TECHNITROL INC | COM | 878555101 | 114 | 000000004136 | SH | | DEFINED | 01 |
| TECUMSEH PRODS CO | CL B | 878895101 | 2,095 | 000000043080 | SH | | DEFINED | 01 |
| TECUMSEH PRODS CO | CL A | 878895200 | 132 | 000000002618 | SH | | DEFINED | 01 |
| TEJON RANCH CO DEL | COM | 879080109 | 23 | 000000000974 | SH | | DEFINED | 01 |
| TEKELEC | COM | 879101103 | 16 | 000000000900 | SH | | DEFINED | 01 |
| TEKTRONIX INC | COM | 879131100 | 890 | 000000034541 | SH | | DEFINED | 01 |
| TELECORP PCS INC NEW | CL A | 879300101 | 6,509 | 000000522014 | SH | | DEFINED | 01 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 70 | 000000004347 | SH | | DEFINED | 01 |
| TELEFLEX INC | COM | 879369106 | 54 | 000000001143 | SH | | DEFINED | 01 |
| TELEFONOS DE MEXICO S A | SR DB CV 4 | 879403AD5 | 37,096 | 000029500000 | SH | | DEFINED | 01 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 9,264 | 000000103221 | SH | | DEFINED | 01 |
| TELIK INC | COM | 87959M109 | 38 | 000000002888 | SH | | DEFINED | 01 |
| TELLABS INC | COM | 879664100 | 1,920 | 000000128390 | SH | | DEFINED | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 1,131 | 000000019945 | SH | | DEFINED | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 68 | 000000001200 | SH | | DEFINED | 06 |
| TELETECH HOLDINGS INC | COM | 879939106 | 70 | 000000004924 | SH | | DEFINED | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 5,819 | 000000099099 | SH | | DEFINED | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 281 | 000000004800 | SH | | DEFINED | 06 |
| TENNANT CO | COM | 880345103 | 45 | 000000001233 | SH | | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 1,536 | 000000050965 | SH | | DEFINED | 01 |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 132 | 000000016061 | SH | | DEFINED | 01 |
| TEREX CORP NEW | COM | 880779103 | 75 | 000000004329 | SH | | DEFINED | 01 |
| TERRA INDS INC | COM | 880915103 | 18 | 000000005272 | SH | | DEFINED | 01 |
| TERREMARK WORLDWIDE INC | COM | 881448104 | 11 | 000000020624 | SH | | DEFINED | 01 |
| TESORO PETE CORP | COM | 881609101 | 194 | 000000014840 | SH | | DEFINED | 01 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 34 | 000000001640 | SH | | DEFINED | 01 |
| TETRA TECH INC NEW | COM | 88162G103 | 132 | 000000006666 | SH | | DEFINED | 01 |
| TEXAS BIOTECHNOLOGY CORP | COM | 88221T104 | 38 | 000000005951 | SH | | DEFINED | 01 |
| TEXAS INDS INC | COM | 882491103 | 241 | 000000006558 | SH | | DEFINED | 01 |

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| | | | | | | | |
|-----------------------------|----------|-----------|--------|--------------|----|---------|----|
| TEXAS INSTRS INC | COM | 882508104 | 13,445 | 000000480179 | SH | DEFINED | 01 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 71 | 000000001889 | SH | DEFINED | 01 |
| TEXTRON INC | COM | 883203101 | 2,087 | 000000050361 | SH | DEFINED | 01 |
| THERAGENICS CORP | COM | 883375107 | 39 | 000000004051 | SH | DEFINED | 01 |
| THERMA-WAVE INC | COM | 88343A108 | 32 | 000000002210 | SH | DEFINED | 01 |
| THERMO ELECTRON CORP | COM | 883556102 | 1,247 | 000000052269 | SH | DEFINED | 01 |
| THIRD WAVE TECHNOLOGIES INC | COM | 88428W108 | 7 | 000000001026 | SH | DEFINED | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 487 | 000000023073 | SH | DEFINED | 01 |
| THOMAS INDS INC | COM | 884425109 | 51 | 000000002076 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OTHOR INDS INC | COM | 885160101 | 43 | 000000001169 | SH | | DEFINED | 01 |
| THORATEC CORP | COM NEW | 885175307 | 83 | 000000004915 | SH | | DEFINED | 01 |
| THORNBURG MTG INC | COM | 885218107 | 87 | 000000004426 | SH | | DEFINED | 01 |
| 3DO CO | COM | 88553W105 | 10 | 000000005088 | SH | | DEFINED | 01 |
| 3COM CORP | COM | 885535104 | 371 | 000000058225 | SH | | DEFINED | 01 |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 15 | 000000001112 | SH | | DEFINED | 01 |
| THREE FIVE SYS INC | COM | 88554L108 | 46 | 000000002920 | SH | | DEFINED | 01 |
| 3-DIMENSIONAL PHARMACEUTICALS | COM | 88554W104 | 7 | 000000000853 | SH | | DEFINED | 01 |
| 3TEC ENERGY CORP | COM NEW | 88575R308 | 28 | 000000002011 | SH | | DEFINED | 01 |
| TIDEWATER INC | COM | 886423102 | 273 | 000000008080 | SH | | DEFINED | 01 |
| TIDEWATER INC | COM | 886423102 | 172 | 000000005100 | SH | | DEFINED | 06 |
| TIFFANY & CO NEW | COM | 886547108 | 1,850 | 000000058814 | SH | | DEFINED | 01 |
| TIMBERLAND CO | CL A | 887100105 | 101 | 000000002741 | SH | | DEFINED | 01 |
| TIMKEN CO | COM | 887389104 | 136 | 000000008451 | SH | | DEFINED | 01 |
| TITAN CORP | COM | 888266103 | 468 | 000000018759 | SH | | DEFINED | 01 |
| TITAN PHARMACEUTICALS INC DEL | COM | 888314101 | 33 | 000000003372 | SH | | DEFINED | 01 |
| TITANIUM METALS CORP | COM | 888339108 | 10 | 000000002674 | SH | | DEFINED | 01 |
| TIVO INC | COM | 888706108 | 15 | 000000002341 | SH | | DEFINED | 01 |
| TOKIO MARINE & FIRE INS LTD | ADR NEW | 889090403 | 1 | 000000000050 | SH | | DEFINED | 01 |
| TOLL BROTHERS INC | COM | 889478103 | 915 | 000000020857 | SH | | DEFINED | 01 |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 124 | 000000003735 | SH | | DEFINED | 01 |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 35 | 000000000891 | SH | | DEFINED | 01 |
| TOO INC | COM | 890333107 | 350 | 000000012739 | SH | | DEFINED | 01 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 58 | 000000001485 | SH | | DEFINED | 01 |
| TOPPS INC | COM | 890786106 | 60 | 000000004991 | SH | | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 1,860 | 000000047314 | SH | | DEFINED | 01 |
| TORO CO | COM | 891092108 | 76 | 000000001707 | SH | | DEFINED | 01 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 50 | 000000005616 | SH | | DEFINED | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 406 | 000000019200 | SH | | DEFINED | 01 |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 40 | 000000001933 | SH | | DEFINED | 01 |
| TOYS R US INC | COM | 892335100 | 1,349 | 000000065061 | SH | | DEFINED | 01 |
| TRADESTATION GROUP INC | COM | 89267P105 | 4 | 000000002773 | SH | | DEFINED | 01 |
| TRAMMELL CROW CO | COM | 89288R106 | 36 | 000000003116 | SH | | DEFINED | 01 |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 27 | 000000003615 | SH | | DEFINED | 01 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 375 | 000000030588 | SH | | DEFINED | 01 |
| TRANSGENOMIC INC | COM | 89365K206 | 19 | 000000001733 | SH | | DEFINED | 01 |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 135 | 000000003163 | SH | | DEFINED | 01 |
| TRANSMONTAIGNE INC | COM | 893934109 | 11 | 000000002133 | SH | | DEFINED | 01 |
| TRAVELOCITY COM INC | COM | 893953109 | 72 | 000000002517 | SH | | DEFINED | 01 |
| TRANSWITCH CORP | COM | 894065101 | 67 | 000000015064 | SH | | DEFINED | 01 |
| TREDEGAR CORP | COM | 894650100 | 41 | 000000002161 | SH | | DEFINED | 01 |
| TREMONT CORP | COM PAR \$1 | 894745207 | 5 | 000000000175 | SH | | DEFINED | 01 |
| TRENDWEST RESORTS INC | COM | 894917103 | 24 | 000000000979 | SH | | DEFINED | 01 |
| TREX INC | COM | 89531P105 | 16 | 000000000845 | SH | | DEFINED | 01 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 88 | 000000003018 | SH | | DEFINED | 01 |

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TRIANGLE PHARMACEUTICALS INC COM 89589H104 25 000000006347 SH DEFINED 01
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OTRIAD GTY INC | COM | 895925105 | 34 | 000000000946 | SH | | DEFINED | 01 |
| TRIARC COS INC | CL A | 895927101 | 39 | 000000001614 | SH | | DEFINED | 01 |
| TRICON GLOBAL RESTAURANTS | COM | 895953107 | 2,718 | 000000055256 | SH | | DEFINED | 01 |
| TRIBUNE CO NEW | COM | 896047107 | 3,096 | 000000082724 | SH | | DEFINED | 01 |
| TRICO MARINE SERVICES INC | COM | 896106101 | 25 | 000000003372 | SH | | DEFINED | 01 |
| TRIGON HEALTHCARE INC | COM | 89618L100 | 73 | 00000001052 | SH | | DEFINED | 01 |
| TRIKON TECHNOLOGIES INC | COM NEW | 896187408 | 17 | 00000001483 | SH | | DEFINED | 01 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 55 | 000000003408 | SH | | DEFINED | 01 |
| TRIMERIS INC | COM | 896263100 | 106 | 000000002376 | SH | | DEFINED | 01 |
| TRINITY INDS INC | COM | 896522109 | 172 | 000000006348 | SH | | DEFINED | 01 |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 3 | 000000002137 | SH | | DEFINED | 01 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 362 | 000000029539 | SH | | DEFINED | 01 |
| TRITON PCS HLDGS INC | CL A | 89677M106 | 120 | 000000004100 | SH | | DEFINED | 01 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 70 | 000000002159 | SH | | DEFINED | 01 |
| TRIZETTO GROUP INC | COM | 896882107 | 39 | 000000003037 | SH | | DEFINED | 01 |
| TRIPATH IMAGING INC | COM | 896942109 | 25 | 000000003412 | SH | | DEFINED | 01 |
| TROPICAL SPORTSWEAR INTL CORP | COM | 89708P102 | 11 | 000000000620 | SH | | DEFINED | 01 |
| TROY FINL CORP | COM | 897329108 | 13 | 000000000559 | SH | | DEFINED | 01 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 63 | 000000002539 | SH | | DEFINED | 01 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 122 | 000000009717 | SH | | DEFINED | 01 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 21 | 000000001178 | SH | | DEFINED | 01 |
| TULARIK INC | COM | 899165104 | 63 | 000000002651 | SH | | DEFINED | 01 |
| TUPPERWARE CORP | COM | 899896104 | 498 | 000000025891 | SH | | DEFINED | 01 |
| TURNSTONE SYSTEMS INC | COM | 900423104 | 15 | 000000004019 | SH | | DEFINED | 01 |
| TWEETER HOME ENTMT GROUP INC | COM | 901167106 | 76 | 000000002634 | SH | | DEFINED | 01 |
| II VI INC | COM | 902104108 | 24 | 000000001420 | SH | | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 32,223 | 00000547095 | SH | | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 818 | 000000013900 | SH | | DEFINED | 06 |
| TYSON FOODS INC | CL A | 902494103 | 192 | 000000016665 | SH | | DEFINED | 01 |
| UAL CORP | COM PAR \$0 | 902549500 | 133 | 000000009900 | SH | | DEFINED | 01 |
| UCAR INTL INC | COM | 90262K109 | 99 | 000000009255 | SH | | DEFINED | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 75 | 000000002643 | SH | | DEFINED | 01 |
| UGI CORP NEW | COM | 902681105 | 112 | 000000003717 | SH | | DEFINED | 01 |
| UICI | COM | 902737105 | 70 | 000000005230 | SH | | DEFINED | 01 |
| UIL HLDG CORP | COM | 902748102 | 86 | 000000001694 | SH | | DEFINED | 01 |
| UMB FINL CORP | COM | 902788108 | 86 | 000000002171 | SH | | DEFINED | 01 |
| USX MARATHON GROUP | COM NEW | 902905827 | 3,360 | 000000112016 | SH | | DEFINED | 01 |
| USX MARATHON GROUP | COM NEW | 902905827 | 153 | 000000005100 | SH | | DEFINED | 06 |
| U S B HLDG INC | COM | 902910108 | 25 | 000000001499 | SH | | DEFINED | 01 |
| UST INC | COM | 902911106 | 1,562 | 000000044645 | SH | | DEFINED | 01 |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 37 | 000000002555 | SH | | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 11,329 | 000000541289 | SH | | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 22,369 | 000001068784 | SH | | DEFINED | 04 |
| USA NETWORKS INC | COM | 902984103 | 516 | 000000018900 | SH | | DEFINED | 01 |
| UNB CORP OHIO | COM | 903056109 | 26 | 000000001428 | SH | | DEFINED | 01 |
| URS CORP NEW | COM | 903236107 | 90 | 000000003291 | SH | | DEFINED | 01 |

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|----------------|----------------|-------|-------------|----------------|--------|----------|----------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|----------------|--------|

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|--------------------------------|------------|-----------|--------|--------------|----|---------|----|
| OU S G CORP | COM NEW | 903293405 | 28 | 000000005045 | SH | DEFINED | 01 |
| USEC INC | COM | 90333E108 | 79 | 000000011062 | SH | DEFINED | 01 |
| U S CONCRETE INC | COM | 90333L102 | 17 | 000000002603 | SH | DEFINED | 01 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 10 | 000000000620 | SH | DEFINED | 01 |
| USX-U S STL | COM | 90337T101 | 510 | 000000028209 | SH | DEFINED | 01 |
| US UNWIRED INC | CL A | 90338R104 | 42 | 000000004157 | SH | DEFINED | 01 |
| US ONCOLOGY INC | COM | 90338W103 | 97 | 000000012945 | SH | DEFINED | 01 |
| UBIQUITEL INC | COM | 903474302 | 56 | 000000007555 | SH | DEFINED | 01 |
| ULTICOM INC | COM | 903844108 | 12 | 000000001268 | SH | DEFINED | 01 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 35 | 000000001182 | SH | DEFINED | 01 |
| USA ED INC | COM | 90390U102 | 3,948 | 000000046997 | SH | DEFINED | 01 |
| ULTRAMAR DIAMOND SHAMROCK CORP | COM | 904000106 | 24,848 | 000000502184 | SH | DEFINED | 01 |
| ULTRATECH STEPPER INC | COM | 904034105 | 45 | 000000002746 | SH | DEFINED | 01 |
| UMPQUA HLDGS CORP | COM | 904214103 | 26 | 000000001979 | SH | DEFINED | 01 |
| UNIFI INC | COM | 904677101 | 61 | 000000008485 | SH | DEFINED | 01 |
| UNIFIRST CORP MASS | COM | 904708104 | 24 | 000000001092 | SH | DEFINED | 01 |
| UNILEVER N V | N Y SHS NE | 904784709 | 8,655 | 000000150245 | SH | DEFINED | 01 |
| UNION PAC CORP | COM | 907818108 | 3,792 | 000000066543 | SH | DEFINED | 01 |
| UNION PLANTERS CORP | COM | 908068109 | 1,640 | 000000036352 | SH | DEFINED | 01 |
| UNION PLANTERS CORP | COM | 908068109 | 216 | 000000004800 | SH | DEFINED | 06 |
| UNIROYAL TECHNOLOGY CORP | COM | 909163107 | 6 | 000000001971 | SH | DEFINED | 01 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 77 | 000000004277 | SH | DEFINED | 01 |
| UNISYS CORP | COM | 909214108 | 1,041 | 000000083045 | SH | DEFINED | 01 |
| UNIT CORP | COM | 909218109 | 63 | 000000004915 | SH | DEFINED | 01 |
| UNITED AUTO GROUP INC | COM | 909440109 | 18 | 000000000730 | SH | DEFINED | 01 |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 31 | 000000004306 | SH | DEFINED | 01 |
| UNITED BANKSHARES INC WEST VA | COM | 909907107 | 161 | 000000005607 | SH | DEFINED | 01 |
| UNITED DOMINION REALTY TR INC | COM | 910197102 | 194 | 000000013532 | SH | DEFINED | 01 |
| UNITED FIRE & CAS CO | COM | 910331107 | 24 | 000000000864 | SH | DEFINED | 01 |
| UNITED INDL CORP | COM | 910671106 | 29 | 000000001756 | SH | DEFINED | 01 |
| UNITED NATL BANCORP N J | COM | 910909100 | 48 | 000000002039 | SH | DEFINED | 01 |
| UNITED NAT FOODS INC | COM | 911163103 | 31 | 000000001244 | SH | DEFINED | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1,411 | 000000025900 | SH | DEFINED | 01 |
| UNITED RENTALS INC | COM | 911363109 | 92 | 000000004055 | SH | DEFINED | 01 |
| US AIRWAYS GROUP INC | COM | 911905107 | 206 | 000000032530 | SH | DEFINED | 01 |
| U S INDS INC NEW | COM | 912080108 | 25 | 000000010145 | SH | DEFINED | 01 |
| UNITED STATIONERS INC | COM | 913004107 | 146 | 000000004356 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 10,784 | 000000166863 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 652 | 000000010100 | SH | DEFINED | 06 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 21 | 000000002052 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 7,610 | 000000107539 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 70 | 000000001000 | SH | DEFINED | 06 |
| UNITEDGLOBALCOM | CL A | 913247508 | 52 | 000000010433 | SH | DEFINED | 01 |
| UNITRIN INC | COM | 913275103 | 78 | 000000001978 | SH | DEFINED | 01 |
| UNIVERSAL ACCESS GLOBAL HLDGS | COM | 91336M105 | 27 | 000000005926 | SH | DEFINED | 01 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 41 | 000000006156 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 43 | 000000001472 | SH | DEFINED | 01 |
| UNIVERSAL CORP VA | COM | 913456109 | 161 | 000000004438 | SH | DEFINED | 01 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 18 | 000000002042 | SH | DEFINED | 01 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 32 | 000000001876 | SH | DEFINED | 01 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 33 | 000000001608 | SH | DEFINED | 01 |
| UNIVERSAL HEALTH RLTY INCM TR | SH BEN INT | 91359E105 | 37 | 000000001587 | SH | DEFINED | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 255 | 000000005970 | SH | DEFINED | 01 |

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| | | | | | | | |
|-------------------------------|---------|-----------|-------|--------------|----|---------|----|
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 2,212 | 000000054673 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 2,319 | 000000064295 | SH | DEFINED | 01 |
| UNOVA INC | COM | 91529B106 | 35 | 000000006130 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1,669 | 000000062990 | SH | DEFINED | 01 |
| USFREIGHTWAYS CORP | COM | 916906100 | 370 | 000000011805 | SH | DEFINED | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 21 | 000000000912 | SH | DEFINED | 01 |
| UROLOGIX INC | COM | 917273104 | 30 | 000000001544 | SH | DEFINED | 01 |
| USINTERNETWORKING INC | COM | 917311805 | 1 | 000000006661 | SH | DEFINED | 01 |
| VI TECHNOLOGIES INC | COM | 917920100 | 4 | 000000000713 | SH | DEFINED | 01 |
| UTILICORP UTD INC | COM | 918005109 | 838 | 000000033301 | SH | DEFINED | 01 |
| VA SOFTWARE CORP | COM | 91819B105 | 10 | 000000004235 | SH | DEFINED | 01 |
| V F CORP | COM | 918204108 | 1,126 | 000000028876 | SH | DEFINED | 01 |
| VAIL RESORTS INC | COM | 91879Q109 | 29 | 000000001689 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 248 | 000000006974 | SH | DEFINED | 01 |
| VALENCE TECHNOLOGY INC | COM | 918914102 | 14 | 000000004423 | SH | DEFINED | 01 |
| VALENTIS INC | COM | 91913E104 | 12 | 000000004087 | SH | DEFINED | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 365 | 000000009583 | SH | DEFINED | 01 |
| VALMONT INDS INC | COM | 920253101 | 27 | 000000001875 | SH | DEFINED | 01 |
| VALSPAR CORP | COM | 920355104 | 251 | 000000006356 | SH | DEFINED | 01 |
| VALUE CITY DEPT STORES INC | COM | 920387107 | 10 | 000000002162 | SH | DEFINED | 01 |
| VALUE LINE INC | COM | 920437100 | 9 | 000000000206 | SH | DEFINED | 01 |
| VALUEVISION INTL INC | CL A | 92047K107 | 62 | 000000003189 | SH | DEFINED | 01 |
| VANS INC | COM | 921930103 | 27 | 000000002181 | SH | DEFINED | 01 |
| VARCO INTL INC DEL | COM | 922122106 | 638 | 000000042621 | SH | DEFINED | 01 |
| VARIAN INC | COM | 922206107 | 137 | 000000004247 | SH | DEFINED | 01 |
| VARIAN INC | COM | 922206107 | 188 | 000000005800 | SH | DEFINED | 06 |
| VARIAN SEMICONDUCTOR EQUIPMNT | COM | 922207105 | 153 | 000000004437 | SH | DEFINED | 01 |
| VASOMEDICAL INC | COM | 922321104 | 28 | 000000007814 | SH | DEFINED | 01 |
| VASTERA INC | COM | 92239N109 | 41 | 000000002516 | SH | DEFINED | 01 |
| VAXGEN INC | COM NEW | 922390208 | 13 | 000000001127 | SH | DEFINED | 01 |
| VECTREN CORP | COM | 92240G101 | 47 | 000000001990 | SH | DEFINED | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 287 | 000000008744 | SH | DEFINED | 01 |
| VEECO INSTRS INC DEL | COM | 922417100 | 465 | 000000012925 | SH | DEFINED | 01 |
| VENTAS INC | COM | 92276F100 | 95 | 000000008264 | SH | DEFINED | 01 |
| VENTANA MED SYS INC | COM | 92276H106 | 37 | 000000001658 | SH | DEFINED | 01 |
| VENTIV HEALTH INC | COM | 922793104 | 7 | 000000002178 | SH | DEFINED | 01 |
| VERITY INC | COM | 92343C106 | 80 | 000000003956 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 152 | 000000004011 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 41 | 000000001100 | SH | DEFINED | 06 |

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|----------------------------|-------------------|-----------|----------------|-------------------|----------------|-------------|---------------------|-----------|
| OVERITAS DGC INC | COM | 92343P107 | 78 | 000000004220 | SH | | DEFINED | 01 |
| VERIZON COMMUNICATIONS | DB CV ZRO | 92343VAA2 | 8,043 | 000015000000 | SH | | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 33,914 | 000000714598 | SH | | DEFINED | 01 |
| VERITAS SOFTWARE CO | COM | 923436109 | 4,945 | 000000110322 | SH | | DEFINED | 01 |
| VERICOR INC | COM | 925314106 | 38 | 000000001897 | SH | | DEFINED | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 430 | 000000017513 | SH | | DEFINED | 01 |
| VERTICALNET INC | COM | 92532L107 | 13 | 000000009355 | SH | | DEFINED | 01 |
| VESTA INS GROUP INC | COM | 925391104 | 37 | 000000004747 | SH | | DEFINED | 01 |
| VIAD CORP | COM | 92552R109 | 61 | 000000002604 | SH | | DEFINED | 01 |
| VIASAT INC | COM | 92552V100 | 29 | 000000001894 | SH | | DEFINED | 01 |
| VIACOM INC | CL A | 925524100 | 2,628 | 000000059400 | SH | | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 20,917 | 000000473782 | SH | | DEFINED | 01 |
| VIASYSTEMS GROUP INC | COM | 92553H100 | 4 | 000000007442 | SH | | DEFINED | 01 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 404 | 000000020000 | SH | | DEFINED | 01 |
| VICAL INC | COM | 925602104 | 33 | 000000002739 | SH | | DEFINED | 01 |

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|-------------------------------|-----------|-----------|-------|--------------|----|---------|----|
| VICOR CORP | COM | 925815102 | 50 | 000000003097 | SH | DEFINED | 01 |
| VIDAMED INC | COM | 926530106 | 1,923 | 000000246027 | SH | DEFINED | 01 |
| VIEWPOINT CORP | COM | 92672P108 | 36 | 000000005360 | SH | DEFINED | 01 |
| VIGNETTE CORP | COM | 926734104 | 202 | 000000037643 | SH | DEFINED | 01 |
| VINTAGE PETE INC | COM | 927460105 | 139 | 000000009659 | SH | DEFINED | 01 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 17 | 000000003940 | SH | DEFINED | 01 |
| VIRAGE LOGIC CORP | COM | 92763R104 | 22 | 000000001175 | SH | DEFINED | 01 |
| VIROPHARMA INC | COM | 928241108 | 55 | 000000002421 | SH | DEFINED | 01 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 91 | 000000004682 | SH | DEFINED | 01 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 196 | 000000010100 | SH | DEFINED | 06 |
| VISTEON CORP | COM | 92839U107 | 510 | 000000033927 | SH | DEFINED | 01 |
| VISX INC DEL | COM | 92844S105 | 114 | 000000008629 | SH | DEFINED | 01 |
| VISUAL NETWORKS INC | COM | 928444108 | 17 | 000000003874 | SH | DEFINED | 01 |
| VITAL SIGNS INC | COM | 928469105 | 24 | 000000000709 | SH | DEFINED | 01 |
| VITRIA TECHNOLOGY | COM | 92849Q104 | 61 | 000000009671 | SH | DEFINED | 01 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 1,008 | 000000081173 | SH | DEFINED | 01 |
| VOLT INFORMATION SCIENCES INC | COM | 928703107 | 18 | 000000001103 | SH | DEFINED | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1,513 | 000000031561 | SH | DEFINED | 01 |
| WFS FINL INC | COM | 92923B106 | 34 | 000000001450 | SH | DEFINED | 01 |
| WD-40 CO | COM | 929236107 | 57 | 000000002147 | SH | DEFINED | 01 |
| WGL HLDGS INC | COM | 92924F106 | 312 | 000000010757 | SH | DEFINED | 01 |
| W-H ENERGY SVCS INC | COM | 92925E108 | 54 | 000000002857 | SH | DEFINED | 01 |
| W HLDG CO INC | COM | 929251106 | 60 | 000000003718 | SH | DEFINED | 01 |
| WJ COMMUNICATIONS INC | COM | 929284107 | 7 | 000000001999 | SH | DEFINED | 01 |
| WMS INDS INC | COM | 929297109 | 54 | 000000002708 | SH | DEFINED | 01 |
| WPS RESOURCES CORP | COM | 92931B106 | 143 | 000000003915 | SH | DEFINED | 01 |
| WSFS FINL CORP | COM | 929328102 | 18 | 000000001069 | SH | DEFINED | 01 |
| WABASH NATL CORP | COM | 929566107 | 24 | 000000003142 | SH | DEFINED | 01 |
| WABTEC CORP | COM | 929740108 | 41 | 000000003339 | SH | DEFINED | 01 |
| WACKENHUT CORP | COM SER A | 929794105 | 29 | 000000001175 | SH | DEFINED | 01 |
| WACKENHUT CORP | COM SER B | 929794303 | 1,150 | 000000060400 | SH | DEFINED | 01 |

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|--------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OWACKENHUT CORRECTIONS CORP | COM | 929798106 | 15 | 000000001129 | SH | | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 11,918 | 000000380047 | SH | | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 213 | 000000006800 | SH | | DEFINED | 06 |
| WADDELL & REED FINL INC | CL A | 930059100 | 75 | 000000002352 | SH | | DEFINED | 01 |
| WAL MART STORES INC | COM | 931142103 | 68,739 | 000001194423 | SH | | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 9,043 | 000000268661 | SH | | DEFINED | 01 |
| WALLACE COMPUTER SERVICES INC | COM | 932270101 | 121 | 000000006407 | SH | | DEFINED | 01 |
| WALTER INDS INC | COM | 93317Q105 | 47 | 000000004167 | SH | | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 8,751 | 000000267637 | SH | | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 85 | 000000002600 | SH | | DEFINED | 06 |
| WASHINGTON POST CO | CL B | 939640108 | 147 | 000000000279 | SH | | DEFINED | 01 |
| WASHINGTON REAL ESTATE INVT TR | SH BEN INT | 939653101 | 131 | 000000005285 | SH | | DEFINED | 01 |
| WASHINGTON TR BANCORP | COM | 940610108 | 31 | 000000001648 | SH | | DEFINED | 01 |
| WASTE CONNECTIONS INC | COM | 941053100 | 116 | 000000003744 | SH | | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 5,267 | 000000165075 | SH | | DEFINED | 01 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 19 | 000000002934 | SH | | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 195 | 000000005045 | SH | | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 81 | 000000002100 | SH | | DEFINED | 06 |
| WATSCO INC | COM | 942622200 | 32 | 000000002308 | SH | | DEFINED | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 1,142 | 000000036406 | SH | | DEFINED | 01 |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 27 | 000000001263 | SH | | DEFINED | 01 |
| WATTS INDS INC | CL A | 942749102 | 31 | 000000002097 | SH | | DEFINED | 01 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 94 | 000000007838 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| WAVE SYSTEMS CORP | CL A | 943526103 | 15 | 000000006868 | SH | DEFINED | 01 |
| WAYPOINT FINL CORP | COM | 946756103 | 72 | 000000004792 | SH | DEFINED | 01 |
| WEATHERFORD INTL INC | COM | 947074100 | 494 | 000000013274 | SH | DEFINED | 01 |
| WEBEX INC | COM | 94767L109 | 60 | 000000002449 | SH | DEFINED | 01 |
| WEBMETHODS INC | COM | 94768C108 | 112 | 000000006684 | SH | DEFINED | 01 |
| WEBSense INC | COM | 947684106 | 73 | 000000002282 | SH | DEFINED | 01 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 45 | 000000001448 | SH | DEFINED | 01 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 185 | 000000003863 | SH | DEFINED | 01 |
| WEIS MKTS INC | COM | 948849104 | 11 | 000000000400 | SH | DEFINED | 01 |
| WELLMAN INC | COM | 949702104 | 75 | 000000004865 | SH | DEFINED | 01 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 3,340 | 000000028592 | SH | DEFINED | 01 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 537 | 000000004600 | SH | DEFINED | 06 |
| WELLS FARGO & CO NEW | COM | 949746101 | 20,324 | 000000467553 | SH | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 1,018 | 000000034915 | SH | DEFINED | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 93 | 000000003850 | SH | DEFINED | 01 |
| WESBANCO INC | COM | 950810101 | 51 | 000000002451 | SH | DEFINED | 01 |
| WESCO INTL INC | COM | 95082P105 | 13 | 000000002690 | SH | DEFINED | 01 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 30 | 000000002201 | SH | DEFINED | 01 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 47 | 000000001767 | SH | DEFINED | 01 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 217 | 000000005497 | SH | DEFINED | 01 |
| WESTCOAST ENERGY INC | COM | 95751D102 | 10,064 | 000000380800 | SH | DEFINED | 01 |
| WESTCORP INC | COM | 957907108 | 27 | 000000001472 | SH | DEFINED | 01 |
| WESTERN DIGITAL CORP | COM | 958102105 | 160 | 000000025536 | SH | DEFINED | 01 |

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|--------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OWESTERN GAS RES INC | COM | 958259103 | 259 | 000000008022 | SH | | DEFINED | 01 |
| WESTERN MULTIPLEX CORP | CL A | 95874P107 | 37 | 000000006862 | SH | | DEFINED | 01 |
| WESTERN RES INC | COM | 959425109 | 97 | 000000005660 | SH | | DEFINED | 01 |
| WESTPOINT STEVENS INC | COM | 961238102 | 7 | 000000003182 | SH | | DEFINED | 01 |
| WESTPORT RES CORP NEW | COM | 961418100 | 71 | 000000004109 | SH | | DEFINED | 01 |
| WESTVACO CORP | COM | 961548104 | 771 | 000000027122 | SH | | DEFINED | 01 |
| WESTWOOD ONE INC | COM | 961815107 | 611 | 000000020354 | SH | | DEFINED | 01 |
| WET SEAL INC | CL A | 961840105 | 44 | 000000001895 | SH | | DEFINED | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 3,362 | 000000062175 | SH | | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 1,276 | 000000017413 | SH | | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 161 | 000000002200 | SH | | DEFINED | 06 |
| WHITNEY HLDG CORP | COM | 966612103 | 158 | 000000003608 | SH | | DEFINED | 01 |
| WILD OATS MARKETS INC | COM | 96808B107 | 21 | 000000002213 | SH | | DEFINED | 01 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 141 | 000000006164 | SH | | DEFINED | 01 |
| WILLAMETTE INDS INC | COM | 969133107 | 2,532 | 000000048594 | SH | | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3,511 | 000000137613 | SH | | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 222 | 000000008700 | SH | | DEFINED | 06 |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 8 | 000000000621 | SH | | DEFINED | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 106 | 000000002475 | SH | | DEFINED | 01 |
| WILMINGTON TRUST CORP | COM | 971807102 | 60 | 000000000960 | SH | | DEFINED | 01 |
| WILSON GREATBATCH TECHNOLOGIES | COM | 972232102 | 42 | 000000001166 | SH | | DEFINED | 01 |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 16 | 000000001464 | SH | | DEFINED | 01 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 40 | 000000002283 | SH | | DEFINED | 01 |
| WINN DIXIE STORES INC | COM | 974280109 | 521 | 000000036581 | SH | | DEFINED | 01 |
| WINNEBAGO INDS INC | COM | 974637100 | 215 | 000000005829 | SH | | DEFINED | 01 |
| WINSTON HOTELS INC | COM | 97563A102 | 14 | 000000001919 | SH | | DEFINED | 01 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 31 | 000000001039 | SH | | DEFINED | 01 |
| WIRELESS FACILITIES INC | COM | 97653A103 | 21 | 000000003206 | SH | | DEFINED | 01 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 230 | 000000010224 | SH | | DEFINED | 01 |
| WITNESS SYS INC | COM | 977424100 | 21 | 000000001597 | SH | | DEFINED | 01 |
| WOLVERINE TUBE INC | COM | 978093102 | 12 | 000000001067 | SH | | DEFINED | 01 |

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| | | | | | | | |
|--------------------------------|------------|-----------|--------|--------------|-----|---------|----|
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 97 | 000000006473 | SH | DEFINED | 01 |
| WOODHEAD INDS INC | COM | 979438108 | 23 | 000000001450 | SH | DEFINED | 01 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 70 | 000000001208 | SH | DEFINED | 01 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 11 | 000000001633 | SH | DEFINED | 01 |
| WORLD WRESTLING FEDN ENTMT INC | CL A | 98156Q108 | 20 | 000000001572 | SH | DEFINED | 01 |
| WORLDCOM INC GA NEW | WRLDCOM GP | 98157D106 | 11,714 | 000000832016 | SH | DEFINED | 01 |
| WORLDCOM INC GA NEW | MCI GROUP | 98157D304 | 3 | 000000000251 | SH | DEFINED | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 446 | 000000031434 | SH | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 3,036 | 000000059111 | SH | DEFINED | 01 |
| WYNDHAM INTL INC | CL A | 983101106 | 11 | 000000020610 | SH | DEFINED | 01 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 76 | 000000004183 | SH | DEFINED | 01 |
| XO COMMUNICATIONS INC | SB NT CV 1 | 983764AA9 | 31 | 000000025000 | PRN | DEFINED | 01 |
| XTO ENERGY CORP | COM | 98385X106 | 528 | 000000030200 | SH | DEFINED | 01 |
| XTO ENERGY CORP | COM | 98385X106 | 162 | 000000009300 | SH | DEFINED | 06 |
| X-RITE INC | COM | 983857103 | 19 | 000000002307 | SH | DEFINED | 01 |

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FORM 13F
INFORMATION TABLE
QUARTER ENDING
12/31/2001

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|-------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OXCEL ENERGY INC | COM | 98389B100 | 2,635 | 000000095020 | SH | | DEFINED | 01 |
| XANSER CORP | COM | 98389J103 | 8 | 000000004018 | SH | | DEFINED | 01 |
| XILINX INC | COM | 983919101 | 3,449 | 000000088327 | SH | | DEFINED | 01 |
| XEROX CORP | COM | 984121103 | 2,190 | 000000210268 | SH | | DEFINED | 01 |
| XYBERNAUT CORP | COM | 984149104 | 14 | 000000006297 | SH | | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 3,767 | 000000212362 | SH | | DEFINED | 01 |
| YANKEE CANDLE INC | COM | 984757104 | 46 | 000000002037 | SH | | DEFINED | 01 |
| XICOR INC | COM | 984903104 | 33 | 000000003002 | SH | | DEFINED | 01 |
| YELLOW CORP | COM | 985509108 | 289 | 000000011585 | SH | | DEFINED | 01 |
| YORK INTL CORP NEW | COM | 986670107 | 363 | 000000010354 | SH | | DEFINED | 01 |
| YOUNG BROADCASTING INC | CL A | 987434107 | 41 | 000000002049 | SH | | DEFINED | 01 |
| ZALE CORP NEW | COM | 988858106 | 228 | 000000006528 | SH | | DEFINED | 01 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 195 | 000000003619 | SH | | DEFINED | 01 |
| ZENITH NATL INS CORP | COM | 989390109 | 30 | 000000001123 | SH | | DEFINED | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1,521 | 000000050435 | SH | | DEFINED | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 1,732 | 000000032875 | SH | | DEFINED | 01 |
| ZIXIT CORP | COM | 98974P100 | 8 | 000000001736 | SH | | DEFINED | 01 |
| ZORAN CORP | COM | 98975F101 | 81 | 000000002434 | SH | | DEFINED | 01 |
| ZYGO CORP | COM | 989855101 | 107 | 000000006848 | SH | | DEFINED | 01 |
| ZOMAX INC MINN | COM | 989929104 | 20 | 000000003983 | SH | | DEFINED | 01 |