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AMERICAN EXPRESS FINANCIAL CORP

Form 13F-HR

August 03, 2004

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

Check here if Amendment ☐; Amendment Number:
This Amendment (Check only one.): ☐ is a restatement.
☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: American Express Financial Corporation
Address: 430 AXP Financial Center
Minneapolis, MN 55474-0000

Form 13F File Number: 28-139

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey Fox
Title: V.P. Investment Accounting
Phone: 612-671-6741

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox	Minneapolis, MN	July 12, 2004
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

☐ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☒ 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5076
Form 13F Information Table Value Total: \$65809498 (thousands)

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List of Other Included Managers:

No.	13F File Number	Name
01	28-698	American Express Company
02	28-10477	American Express Asset Management Group Inc.
03	28-1045	American Express Trust Company
04	28-140	American Express Certificate Company
05	28-143	IDS Life Insurance Company
06	28-1046	IDS Life Insurance Company of New York
07	28-10459	American Partners Life
08	28-10456	American Centurion Life of New York
09	28-10457	American Enterprise Life
10		Threadneedle Asset Management Limited
11	28-06558	American Express Asset Management International
12	28-05679	American Express Asset Management International-Japan
13	28-06560	American Express Asset Management International Limited

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVTMT DSCRETN		
AAON INC	COM	000360206	747	37000	SH		DEFINED	01	
AAR CORP	COM	000361105	988	87015	SH		DEFINED	01	
ABC BANCORP	COM	000400101	57	2800	SH		DEFINED	01	
ADC TELECOM	COM	000886101	134	47339	SH		DEFINED	01	
ADC TELECOM	COM	000886101	1536	540600	SH		DEFINED	01	0
ADC TELECOM	COM	000886101	531	187048	SH		DEFINED	01	0
ADC TELECOM	COM	000886101	70	25800	SH		DEFINED	01	1
ADE CORP	COM	00089C107	1297	60000	SH		DEFINED	01	
ADE CORP	COM	00089C107	21	950	SH		DEFINED	01	0
ADE CORP	COM	00089C107	93	4300	SH		DEFINED	01	0
ACT TELECONFERENCING INC	COM	000955104	708	280760	SH		DEFINED	01	
ABM INDUSTRIES INC	COM	000957100	2568	131884	SH		DEFINED	01	
AFLAC INC	COM	001055102	151738	3718165	SH		DEFINED	01	
AFLAC INC	COM	001055102	2363	57910	SH		DEFINED	01	0
AFLAC INC	COM	001055102	5452	133605	SH		DEFINED	01	0
AGCO CORP	COM	001084102	14963	734644	SH		DEFINED	01	
AGCO CORP	COM	001084102	2915	143110	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	1311	45148	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	20	716	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	121	4161	SH		DEFINED	01	0
AES CORP	COM	00130H105	370	37296	SH		DEFINED	01	
AES CORP	COM	00130H105	1463	147343	SH		DEFINED	01	0
AK STEEL	COM	001547108	3262	619000	SH		DEFINED	01	
AK STEEL	COM	001547108	24	4310	SH		DEFINED	01	0
AK STEEL	COM	001547108	124	23500	SH		DEFINED	01	0
AMB PROPERTY CORP.	COM	00163T109	590	17050	SH		DEFINED	01	
AMC ENTERTAINMENT IN	COM	001669100	1923	125100	SH		DEFINED	01	
AMLI.	COM	001735109	1182	40300	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	2230	145890	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	35341	2918322	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	27403	2266506	SH		DEFINED	01	1
APAC CUSTOMER SVCS	COM	00185E106	4	2120	SH		DEFINED	01	
ATI TECHNOLOGIES	COM	001941103	24	1289	SH		DEFINED	01	0
AT&T CORP	COM	001957505	60378	4126959	SH		DEFINED	01	
AT&T CORP	COM	001957505	367	25098	SH		DEFINED	01	0
AT&T CORP	COM	001957505	4103	280431	SH		DEFINED	01	0
AT&T CORP	COM	001957505	1172	80000	SH		DEFINED	01	1

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AT&T CORP	COM	001957505	613	41894	SH	DEFINED	01	1
A.S.V. INC	COM	001963107	1597	51000	SH	DEFINED	01	
A.S.V. INC	COM	001963107	3	110	SH	DEFINED	01	0
A S A LIMITED	COM	002050102	2573	71300	SH	DEFINED	01	
ATMI INC	COM	00207R101	2300	84217	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	141293	9866821	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	1101	76869	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	9032	630702	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	6513	196528	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	91	3000	SH	DEFINED	01	
ABAXIS	COM	002567105	1893	99679	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	7742	189949	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	418	10278	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	14701	360679	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	19007	465788	SH	DEFINED	01	1
ABERCROMBIE & FITCH	COM	002896207	510	13157	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	1973	168300	SH	DEFINED	01	
ABLE LABORATORIES INC	COM	00371N407	1186	57670	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	19134	2781148	SH	DEFINED	01	
ACADIA REALTY TRUST	COM	004239109	1354	98554	SH	DEFINED	01	
ACCESS PHARMACEUTICALS INC	COM	00431M209	785	119840	SH	DEFINED	01	
ACCLAIM ENMNT INC	COM	004325205	187	550583	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	3447	122444	SH	DEFINED	01	
ACCREDITED HEALTH INC	COM	00437V104	8481	217711	SH	DEFINED	01	
ACCREDITED HEALTH INC	COM	00437V104	4	100	SH	DEFINED	01	0
ACE CASH EXPRESS INC	COM	004403101	569	22141	SH	DEFINED	01	
ACETO CORP	COM	004446100	7	385	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	4519	284173	SH	DEFINED	01	
ACTIVISION INC	COM	004930202	81	5100	SH	DEFINED	01	0
ACTION PERFORMANCE	COM	004933107	850	56405	SH	DEFINED	01	
ACTEL CORP	COM	004934105	2095	113223	SH	DEFINED	01	
ACTEL CORP	COM	004934105	56	3000	SH	DEFINED	01	0
ACTUATE CORPORATION	COM	00508B102	1418	359080	SH	DEFINED	01	
ACTUATE CORPORATION	COM	00508B102	794	201060	SH	DEFINED	01	0
ACTUANT CORPORATION.	COM	00508X203	4808	123325	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	9902	366753	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	34	1254	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	152	5630	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	40151	1617031	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1564	63025	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	2545	102500	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	3499	413522	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	1395	84020	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	22081	474867	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	875	18844	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	3946	84857	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	35675	767100	SH	DEFINED	01	1
ADVANCE AUTO PARTS.	COM	00751Y106	20517	464400	SH	DEFINED	01	
ADVANCE AUTO PARTS.	COM	00751Y106	63	1432	SH	DEFINED	01	0
ADV DIGITAL INFORMAT.	COM	007525108	173	17800	SH	DEFINED	01	
ADVANCED MKTG SERV	COM	00753T105	664	51406	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	604	18400	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	18931	577175	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	579	17650	SH	DEFINED	01	0
ADVO INC	COM	007585102	6290	191084	SH	DEFINED	01	
ADVANCED POWER TECH	COM	00761E108	1290	103600	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4556	107044	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6	130	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	7747	540648	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	23	1552	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	95	6598	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	5335	198280	SH	DEFINED	01	

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AEROPOSTALE INC.	COM	007865108	188	6960	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	803	50471	SH	DEFINED	01	
ADVANCED MICRO DEV	COM	007903107	1300	81765	SH	DEFINED	01	0
ADVANTA B	COM	007942204	2353	102691	SH	DEFINED	01	
ADVANCED ENERGY IND	COM	007973100	1472	93634	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	13648	755354	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	540	29904	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	853	47200	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	151571	1783159	SH	DEFINED	01	
AETNA INC NEW	COM	00817Y108	8763	103085	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	2995	35241	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	42	500	SH	DEFINED	01	1
AFFILIATED COMPUTER	COM	008190100	89186	1684691	SH	DEFINED	01	
AFFILIATED COMPUTER	COM	008190100	7735	146100	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	1665	31455	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	4231	80000	SH	DEFINED	01	1
AFFILIATED MANAGERS	COM	008252108	9579	190150	SH	DEFINED	01	
AFFILIATED MANAGERS	COM	008252108	227	4500	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	338	10312	SH	DEFINED	01	
AFFORDABLE RESIDENTIAL COMMU	COM	008273104	671	40386	SH	DEFINED	01	
AFTERMARKET TECH.	COM	008318107	2354	142690	SH	DEFINED	01	
AFTERMARKET TECH.	COM	008318107	15	940	SH	DEFINED	01	0
AFTERMARKET TECH.	COM	008318107	80	4850	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	5826	2532900	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	1088	472840	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	2783	1220630	SH	DEFINED	01	1
AGERE SYSTEMS CVT	CONV BND	00845VAA8	928	800000	PRN	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	12798	437090	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	182	6200	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	4106	140238	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	38	1288	SH	DEFINED	01	1
AGILENT TECH CVT	CONV BND	00846UAB7	2000	1900000	PRN	DEFINED	01	
AGILE SOFTWARE CORP	COM	00846X105	1072	122500	SH	DEFINED	01	
AGNICO EAGLE MINES	COM	008474108	9390	710800	SH	DEFINED	01	
AGNICO EAGLE MINES	COM	008474108	2122	160640	SH	DEFINED	01	0
AGILYSYS INC	COM	00847J105	3829	277632	SH	DEFINED	01	
AGREE REALTY CORP	COM	008492100	974	38509	SH	DEFINED	01	
AGRIUM	COM	008916108	5031	345839	SH	DEFINED	01	
AIR FRANCE ADR	COM	009119108	5773	343420	SH	DEFINED	01	
AIR FRANCE ADR WTS	WT	009119116	375	312200	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	49943	952204	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	2845	54240	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	5416	103263	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	570	23850	SH	DEFINED	01	
AIRGAS INC	COM	009363102	299	12500	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	3450	145000	SH	DEFINED	01	1
AIRTRAN HOLDINGS INC	COM	00949P108	2036	143887	SH	DEFINED	01	
AKAMAI TECHNOLOGIES.	COM	00971T101	1148	63988	SH	DEFINED	01	
AKAMAI TECHNOLOGIES.	COM	00971T101	761	42410	SH	DEFINED	01	0
ALABAMA NATL BANC..	COM	010317105	2097	37807	SH	DEFINED	01	
ALAMO GROUP INC.	COM	011311107	924	58100	SH	DEFINED	01	
ALAMOSA HOLDINGS INC	COM	011589108	698	95020	SH	DEFINED	01	
ALASKA AIRGROUP	COM	011659109	6111	256000	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	2998	89330	SH	DEFINED	01	
ALBANY MOLECULAR RES	COM	012423109	746	57700	SH	DEFINED	01	
ALBEMARLE CORP	COM	012653101	4433	140040	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	265	5288	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	1049	20919	SH	DEFINED	01	0
ALBERTSONS INC	COM	013104104	7791	293540	SH	DEFINED	01	
ALBERTSONS INC	COM	013104104	2257	85051	SH	DEFINED	01	0
ALCAN INC	COM	013716105	6745	162914	SH	DEFINED	01	
ALCOA INC	COM	013817101	127587	3862728	SH	DEFINED	01	

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ALCOA INC	COM	013817101	2726	82564	SH	DEFINED	01	0
ALCOA INC	COM	013817101	10112	306152	SH	DEFINED	01	0
ALCOA INC	COM	013817101	5609	169600	SH	DEFINED	01	1
ALDERWOODS GROUP INC	COM	014383103	21	1680	SH	DEFINED	01	0
ALDERWOODS GROUP INC	COM	014383103	117	9600	SH	DEFINED	01	0
ALEXION PHARMACEUTIC	COM	015351109	153	8230	SH	DEFINED	01	
ALIGN TECHNOLOGY INC.	COM	016255101	205	10804	SH	DEFINED	01	
ALLEGHANY CORP	COM	017175100	4999	17416	SH	DEFINED	01	
ALLEGHENY ENERGY	COM	017361106	3535	229427	SH	DEFINED	01	
ALLEGHENY ENERGY	COM	017361106	452	29353	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY	COM	01741R102	519	28761	SH	DEFINED	01	
ALLEGHENY TECHNOLOGY	COM	01741R102	13	690	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY	COM	01741R102	411	22795	SH	DEFINED	01	0
ALLERGAN INC	COM	018490102	18256	203939	SH	DEFINED	01	
ALLERGAN INC	COM	018490102	2561	28619	SH	DEFINED	01	0
ALLERGAN INC	COM	018490102	2719	30377	SH	DEFINED	01	0
ALLERGAN INC	COM	018490102	452	5032	SH	DEFINED	01	1
ALLERGAN INC CVT	CONV BND	018490AE2	1060	1000000	PRN	DEFINED	01	
ALLIANCE BANKSHARES CORP	COM	018535104	501	33277	SH	DEFINED	01	
ALLIANCE DATA SYSTEM	COM	018581108	25623	606460	SH	DEFINED	01	
ALLIANCE GAMING CORP	COM	01859P609	2145	125000	SH	DEFINED	01	
ALLIANCE GAMING CORP	COM	01859P609	3	180	SH	DEFINED	01	0
ALLIANCE SEMI CONDUCT	COM	01877H100	566	95154	SH	DEFINED	01	
ALLIANCE RESOURCE PARTNERS	COM	01877R108	370	7916	SH	DEFINED	01	
ALLIANT ENERGY CORP	COM	018802108	113	4400	SH	DEFINED	01	1
ALLIANT TECHSYSTEMS	COM	018804104	8361	132000	SH	DEFINED	01	
ALLIED DOMECQ SPS-ADR	COM	019121201	3365	97000	SH	DEFINED	01	
ALLIED WASTE IND	COM	019589308	6562	497825	SH	DEFINED	01	
ALLIED WASTE IND	COM	019589308	967	73370	SH	DEFINED	01	0
ALLMERICA FINANCIAL	COM	019754100	4891	144700	SH	DEFINED	01	
ALLMERICA FINANCIAL	COM	019754100	98	2906	SH	DEFINED	01	0
ALLMERICA FINANCIAL	COM	019754100	131	3883	SH	DEFINED	01	0
ALLOS THERAPEUTICS INC	COM	019777101	306	138395	SH	DEFINED	01	1
ALLSCRIPTS HLTHCARE	COM	01988P108	1866	238000	SH	DEFINED	01	
ALLSTATE CORP	COM	020002101	76318	1639444	SH	DEFINED	01	
ALLSTATE CORP	COM	020002101	5035	108169	SH	DEFINED	01	0
ALLSTATE CORP	COM	020002101	7564	162484	SH	DEFINED	01	0
ALLSTATE CORP	COM	020002101	280	6100	SH	DEFINED	01	1
ALLTEL CORP	COM	020039103	5362	105937	SH	DEFINED	01	
ALLTEL CORP	COM	020039103	3607	71262	SH	DEFINED	01	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	1144	151400	SH	DEFINED	01	0
ALPHARMA INC CL A	COM	020813101	2893	141282	SH	DEFINED	01	
ALTERA CORP	COM	021441100	17048	767285	SH	DEFINED	01	
ALTERA CORP	COM	021441100	981	44258	SH	DEFINED	01	0
ALTERA CORP	COM	021441100	2986	134377	SH	DEFINED	01	0
ALTERA CORP	COM	021441100	166	7500	SH	DEFINED	01	1
ALTIRIS INC	COM	02148M100	2070	75000	SH	DEFINED	01	
ALTIRIS INC	COM	02148M100	5	180	SH	DEFINED	01	0
ALTRIA GROUP INC	COM	02209S103	560894	11206673	SH	DEFINED	01	
ALTRIA GROUP INC	COM	02209S103	13714	273965	SH	DEFINED	01	0
ALTRIA GROUP INC	COM	02209S103	26944	538343	SH	DEFINED	01	0
ALTRIA GROUP INC	COM	02209S103	33645	671877	SH	DEFINED	01	1
ALTRIA GROUP INC	COM	02209S103	3544	70800	SH	DEFINED	01	1
AMAZON COM INC	COM	023135106	277146	5094600	SH	DEFINED	01	
AMAZON COM INC	COM	023135106	6063	111443	SH	DEFINED	01	0
AMAZON COM INC	COM	023135106	1302	23937	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	COM	023139108	1545	21026	SH	DEFINED	01	
AMBAC FINANCIAL GRP	COM	023139108	1841	25070	SH	DEFINED	01	0
AMCOL INTL CORP.	COM	02341W103	163	8582	SH	DEFINED	01	
AMEDISYS INC	COM	023436108	1232	37300	SH	DEFINED	01	
AMEDISYS INC	COM	023436108	5	140	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	19818	250259	SH	DEFINED	01	

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AMERADA HESS	COM	023551104	1648	20815	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	609	7686	SH	DEFINED	01	1
AMERADA HESS CVT PFD	CONV PRF	023551401	1623	22405	SH	DEFINED	01	0
AMEREN CORP	COM	023608102	5507	128187	SH	DEFINED	01	
AMEREN CORP	COM	023608102	1814	42235	SH	DEFINED	01	0
AMERICA SERVICE GROUP INC	COM	02364L109	11	331	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	753	20717	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	29	800	SH	DEFINED	01	0
AMERICA MOVIL SA CV.	COM	02364W105	140510	3866306	SH	DEFINED	01	1
AMERICA MOVIL SA CV.	COM	02364W105	3023	83122	SH	DEFINED	01	1
AMERICA WEST HLDG CP	COM	023657208	2876	316804	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	4074	112032	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	73	1998	SH	DEFINED	01	0
AMER AXLE & MFG HDGS	COM	024061103	84	2300	SH	DEFINED	01	1
AMER CAP STRATEGIES.	COM	024937104	126	4487	SH	DEFINED	01	
AMER CAP STRATEGIES.	COM	024937104	3780	135000	SH	DEFINED	01	1
AMERICAN ELEC PWR	COM	025537101	1866	58307	SH	DEFINED	01	
AMERICAN ELEC PWR	COM	025537101	2928	91496	SH	DEFINED	01	0
AMERICAN ELEC PWR	COM	025537101	234	7350	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI	COM	02553E106	3422	118340	SH	DEFINED	01	
AMERICAN EAGLE OUTFI	COM	02553E106	80	2760	SH	DEFINED	01	0
AEMG - SMALL CAP GROWTH FUND	COM	025810987	15738	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	3844	74801	SH	DEFINED	01	
AMERICAN EXPRESS	COM	025816109	15183	295502	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	6354	123700	SH	DEFINED	01	1
AMERICAN FINANCIAL REALTY TR	COM	02607P305	414	29000	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR	COM	02607P305	428	30000	SH	DEFINED	01	1
AM GREETINGS CL A	COM	026375105	4697	202600	SH	DEFINED	01	
AM GREETINGS CL A	COM	026375105	26	1120	SH	DEFINED	01	0
AM GREETINGS CL A	COM	026375105	148	6400	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	COM	02649V104	3983	149650	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV	COM	02660R107	277	10698	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV	COM	02660R107	2323	89600	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	872145	12235499	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	18200	255339	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	45666	640652	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	102806	1441448	SH	DEFINED	01	1
AMER ITALIAN PASTA	COM	027070101	6119	200723	SH	DEFINED	01	
AMER ITALIAN PASTA	COM	027070101	2262	74200	SH	DEFINED	01	0
AMERICAN MEDICAL SYS..	COM	02744M108	3031	89930	SH	DEFINED	01	
AMERICAN MEDICAL SEC	COM	02744P101	2687	98600	SH	DEFINED	01	
AMERICAN NATL INS CO	COM	028591105	2373	25700	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	17790	585600	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	733	24150	SH	DEFINED	01	0
AMERICAN PHARM PART.	COM	02886P109	1250	41150	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	32314	1644448	SH	DEFINED	01	
AMER PWR CONVERSION	COM	029066107	1292	65709	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	2833	144149	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	30121	747267	SH	DEFINED	01	
AMERICAN STD CO	COM	029712106	5700	141399	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	2005	49730	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	60285	1491482	SH	DEFINED	01	1
AMERICAN STS WATER	COM	029899101	956	41140	SH	DEFINED	01	
AMERICAN TOWER CORP	COM	029912201	51299	3378741	SH	DEFINED	01	1
AMERICAN VANGUARD CORP	COM	030371108	506	15000	SH	DEFINED	01	
AMERICAN WOODMARK CORP.	COM	030506109	3531	58994	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	4906	251200	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	73	3736	SH	DEFINED	01	0
AMERICREDIT CORP	COM	03060R101	3046	156194	SH	DEFINED	01	1
AMERISTAR CASINOS IN	COM	03070Q101	174	5173	SH	DEFINED	01	
AMERON INTL CORP.	COM	030710107	145	4242	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	3737	90251	SH	DEFINED	01	

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AMERUS GROUP CO	COM	03072M108	42	1000	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	240	5800	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	201248	3366449	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	22319	373353	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	1552	25970	SH	DEFINED	01	0
AMERIGROUP CORP	COM	03073T102	9805	199270	SH	DEFINED	01	0
AMERIGROUP CORP	COM	03073T102	5	110	SH	DEFINED	01	0
AMERIGROUP CORP	COM	03073T102	197	4005	SH	DEFINED	01	1
AMERITRADE HLDGS.	COM	03074K100	6492	572000	SH	DEFINED	01	1
AMERITRADE HLDGS.	COM	03074K100	14999	1319450	SH	DEFINED	01	1
AMETEK INC (NEW)	COM	031100100	1120	36273	SH	DEFINED	01	0
AMGEN INC	COM	031162100	351483	6440952	SH	DEFINED	01	0
AMGEN INC	COM	031162100	12372	226742	SH	DEFINED	01	0
AMGEN INC	COM	031162100	17664	323701	SH	DEFINED	01	0
AMGEN INC	COM	031162100	63110	1156496	SH	DEFINED	01	1
AMGEN CVT	CONV BND	031162AE0	3896	5300000	PRN	DEFINED	01	0
AMGEN CVT	CONV BND	031162AE0	956	1300000	PRN	DEFINED	01	0
AMPHENOL CORP	COM	032095101	2720	81632	SH	DEFINED	01	0
AMPHENOL CORP	COM	032095101	562	16879	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	18642	731922	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	2075	81454	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	2051	81600	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	12668	504125	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	523	20800	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	11754	515500	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	8358	366570	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	249	10900	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	24377	416007	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	2330	39757	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	3413	58246	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	35324	602907	SH	DEFINED	01	1
ANALOG DEVICES	COM	032654105	198371	4213512	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	2776	58990	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	4864	103323	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	17415	370540	SH	DEFINED	01	1
ANALOGIC	COM	032657207	3090	72821	SH	DEFINED	01	0
ANAREN INC	COM	032744104	305	18670	SH	DEFINED	01	0
ANCHOR BANCORP	COM	032839102	1640	62024	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	2840	141888	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	743	37144	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	167	8400	SH	DEFINED	01	1
ANDRX CORP-ANDRX GRP	COM	034553107	681	24390	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP	COM	034553107	11	400	SH	DEFINED	01	0
ANGELICA CORP	COM	034663104	605	24109	SH	DEFINED	01	0
ANGIOTECH PHARM IN	COM	034918102	10	500	SH	DEFINED	01	0
ANGIOTECH PHARM IN	COM	034918102	508	25278	SH	DEFINED	01	1
ANGLOGOLD LTD	COM	035128206	804	25000	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	31240	578504	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	3386	62682	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	10042	185967	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	13134	243133	SH	DEFINED	01	1
ANIXTER INTL INC	COM	035290105	7482	219891	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	22	660	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	126	3700	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	4591	158409	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	97	3350	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	116	4000	SH	DEFINED	01	0
ANSYS	COM	03662Q105	5255	111803	SH	DEFINED	01	0
ANSYS	COM	03662Q105	5	100	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	78685	878559	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	7501	83763	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	2871	32060	SH	DEFINED	01	0

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ANTHEM INC	COM	03674B104	4478	50000	SH	DEFINED	01	1
ANTHRACITE CAPITAL..	COM	037023108	555	46296	SH	DEFINED	01	
ANTIGENICS INC/DEL	COM	037032109	2426	283400	SH	DEFINED	01	
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	240	20220	SH	DEFINED	01	
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	733	62000	SH	DEFINED	01	1
AON CORP	COM	037389103	10539	370194	SH	DEFINED	01	
AON CORP	COM	037389103	2074	72865	SH	DEFINED	01	0
AON CORP	COM	037389103	99	3500	SH	DEFINED	01	1
APACHE CORP	COM	037411105	368790	8468190	SH	DEFINED	01	
APACHE CORP	COM	037411105	7029	161427	SH	DEFINED	01	0
APACHE CORP	COM	037411105	6865	157664	SH	DEFINED	01	0
APACHE CORP	COM	037411105	1088	25125	SH	DEFINED	01	1
APARTMENT INVT & MGMT CO	COM	03748R101	5947	191043	SH	DEFINED	01	
APARTMENT INVT & MGMT CO	COM	03748R101	678	21765	SH	DEFINED	01	0
APOGEE ENTERPRISES	COM	037598109	770	74074	SH	DEFINED	01	
APOLLO GROUP INC -C	COM	037604105	39849	451336	SH	DEFINED	01	
APOLLO GROUP INC -C	COM	037604105	84927	961910	SH	DEFINED	01	0
APOLLO GROUP INC -C	COM	037604105	7170	81216	SH	DEFINED	01	0
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	111	1275	SH	DEFINED	01	
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	315	3600	SH	DEFINED	01	1
APOGENT TECHNOLOGIES	COM	03760A101	885	27631	SH	DEFINED	01	
APOLLO GOLD CORP	COM	03761E102	213	156250	SH	DEFINED	01	
APOLLO INVESTMENT CORP	COM	03761U106	1371	99560	SH	DEFINED	01	
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	453	4692	SH	DEFINED	01	
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	558	5634	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	8843	271744	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	2952	90721	SH	DEFINED	01	0
APRIA HEALTH - AHG	COM	037933108	1674	58300	SH	DEFINED	01	0
APPLERA - APP BIOSYS	COM	038020103	257	11806	SH	DEFINED	01	
APPLERA - APP BIOSYS	COM	038020103	1015	46664	SH	DEFINED	01	0
CELERA GENOMICS GRP-APPLER	COM	038020202	3029	263200	SH	DEFINED	01	
APPLICA INC	COM	03815A106	2358	264854	SH	DEFINED	01	
APPLICA INC	COM	03815A106	20	2190	SH	DEFINED	01	0
APPLICA INC	COM	03815A106	109	12200	SH	DEFINED	01	0
APPLIED FILMS CORP..	COM	038197109	2365	81500	SH	DEFINED	01	
APPLIED FILMS CORP..	COM	038197109	62	2140	SH	DEFINED	01	0
APPLIED IND TECHNOLO	COM	03820C105	1576	52316	SH	DEFINED	01	
APPLIED IND TECHNOLO	COM	03820C105	18	620	SH	DEFINED	01	0
APPLIED IND TECHNOLO	COM	03820C105	105	3500	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	195851	9982186	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	3422	174401	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	8558	436164	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	3610	184000	SH	DEFINED	01	1
APPLIED MATERIALS	COM	038222105	646	32944	SH	DEFINED	01	1
APPLIED MICRO CIRCUT	COM	03822W109	284	53346	SH	DEFINED	01	
APPLIED MICRO CIRCUT	COM	03822W109	384	72087	SH	DEFINED	01	0
APPLIED SIGNAL.	COM	038237103	1826	52090	SH	DEFINED	01	
APTARGROUP INC	COM	038336103	4309	98629	SH	DEFINED	01	
AQUA AMERICA INC	COM	03836W103	20	1004	SH	DEFINED	01	0
AQUANTIVE INC..	COM	03839G105	591	59817	SH	DEFINED	01	
AQUILA INC	COM	03840P102	1335	375000	SH	DEFINED	01	
ARACRUZ CELLULOSE SA	COM	038496204	201	6140	SH	DEFINED	01	
ARACRUZ CELLULOSE SA	COM	038496204	55773	1708758	SH	DEFINED	01	1
ARACRUZ CELLULOSE SA	COM	038496204	793	24266	SH	DEFINED	01	1
ARAMARK CORP- CL B.	COM	038521100	106	3700	SH	DEFINED	01	
ARBITRON INC	COM	03875Q108	3243	88818	SH	DEFINED	01	
ARBITRON INC	COM	03875Q108	102	2800	SH	DEFINED	01	0
ARBITRON INC	COM	03875Q108	3764	103100	SH	DEFINED	01	1
ARCH CHEMICALS INC	COM	03937R102	1810	62797	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	671	18318	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	3210	87739	SH	DEFINED	01	0
ARCH COAL INC	COM	039380100	183	5000	SH	DEFINED	01	0

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ARCH WIRELESS INC	COM	039392709	92	3239	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	42618	2539928	SH	DEFINED	01	
ARCHER DANIELS MDLND	COM	039483102	2522	150305	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	3356	200000	SH	DEFINED	01	1
ARCHSTONE-SMITH TRUS	COM	039583109	1087	37075	SH	DEFINED	01	
ARCTIC CAT INC	COM	039670104	5929	215365	SH	DEFINED	01	
ARDEN REALTY INC	COM	039793104	602	20470	SH	DEFINED	01	
ARENA BRANDS HLD CRP	COM	03999M207	649	111111	SH	DEFINED	01	
ARGONAUT GROUP INC	COM	040157109	2419	131300	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	9353	248738	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	5	120	SH	DEFINED	01	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	749	100000	SH	DEFINED	01	
ARIAD PHARMACEUTICALS INC	COM	04033A100	2	250	SH	DEFINED	01	0
ARIBA INC	COM	04033V203	3597	1816300	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	2347	71314	SH	DEFINED	01	
ARMOR HOLDINGS INC	COM	042260109	4492	132082	SH	DEFINED	01	
ARQULE INC	COM	04269E107	410	77784	SH	DEFINED	01	
ARROW ELECTRONICS	COM	042735100	774	28856	SH	DEFINED	01	
ARROW ELECTRONICS	COM	042735100	181	6900	SH	DEFINED	01	1
ARROW INTERNATIONAL	COM	042764100	1792	59900	SH	DEFINED	01	
ARTISAN COMPONENTS	COM	042923102	2782	107828	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	5075	563975	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	22	2408	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	COM	043127109	93	10294	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	2725	93681	SH	DEFINED	01	
ARVINMERITOR INC	COM	043353101	1430	73058	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	COM	043436104	171	11398	SH	DEFINED	01	
ASHLAND INC	COM	044204105	1214	22984	SH	DEFINED	01	
ASHLAND INC	COM	044204105	859	16270	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	140	2700	SH	DEFINED	01	1
ASHWORTH INC	COM	04516H101	302	36300	SH	DEFINED	01	
APP CHINA GRP WTS 3/15/10 UNIT WT	WT	04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC.	COM	045174109	863	22085	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	941	66216	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	31	2171	SH	DEFINED	01	0
ASPECT COMMUNICATION	COM	04523Q102	144	10134	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	2923	402600	SH	DEFINED	01	
ASPEN TECH.	COM	045327103	308	42395	SH	DEFINED	01	0
ASSET ACCEPTANCE CAPITAL	COM	04543P100	512	30000	SH	DEFINED	01	1
ASSOCIATED ESTATES R	COM	045604105	229	28420	SH	DEFINED	01	
ASSURANT INC	COM	04621X108	12168	461267	SH	DEFINED	01	
ASTEC INDS INC	COM	046224101	1005	53363	SH	DEFINED	01	
ASTORIA FINL CORP.	COM	046265104	110	3000	SH	DEFINED	01	
ASTRAZENECA PLC-ADR	COM	046353108	3427	75100	SH	DEFINED	01	0
AT ROAD INC	COM	04648K105	49	6419	SH	DEFINED	01	
AT ROAD INC	COM	04648K105	2	300	SH	DEFINED	01	0
ASYST TECHNOLOGIES INC	COM	04648X107	1304	126130	SH	DEFINED	01	0
ATHEROGENICS INC	COM	047439104	2210	116100	SH	DEFINED	01	
ATHEROGENICS INC	COM	047439104	3	160	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS	COM	04743P108	1843	174850	SH	DEFINED	01	
ATHEROS COMMUNICATIONS	COM	04743P108	2	200	SH	DEFINED	01	0
ATLANTIC COAST AIRLI	COM	048396105	882	153604	SH	DEFINED	01	
ATMEL CORP	COM	049513104	54	9169	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	5714	223275	SH	DEFINED	01	
ATRIX LAB INC	COM	04962L101	58	1699	SH	DEFINED	01	
ATRION CORPORATION	COM	049904105	57	1300	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1561	37382	SH	DEFINED	01	
AUDIOVOX CORP	COM	050757103	2774	164347	SH	DEFINED	01	
AUDIOVOX CORP	COM	050757103	491	29100	SH	DEFINED	01	0
AUGUST TECH CORP	COM	05106U105	310	24700	SH	DEFINED	01	
AUTO DATA NETWORK INC	COM	05270Q104	2483	926570	SH	DEFINED	01	0
AUTOBYTEL INC	COM	05275N106	1389	152965	SH	DEFINED	01	

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AUTODESK INC	COM	052769106	15004	350466	SH	DEFINED	01
AUTODESK INC	COM	052769106	269	6279	SH	DEFINED	01 0
AUTODESK INC	COM	052769106	1123	26242	SH	DEFINED	01 0
AUTODESK INC	COM	052769106	42519	993200	SH	DEFINED	01 1
AUTOLIV INC	COM	052800109	58	1370	SH	DEFINED	01
AUTOLIV INC	COM	052800109	2336	55339	SH	DEFINED	01 0
AUTOLIV INC	COM	052800109	151	3600	SH	DEFINED	01 1
AUTOMATIC DATA PROC.	COM	053015103	1447	34558	SH	DEFINED	01
AUTOMATIC DATA PROC.	COM	053015103	5719	136549	SH	DEFINED	01 0
AUTOMATIC DATA PROC.	COM	053015103	41470	989018	SH	DEFINED	01 1
AUTONATION INC	COM	05329W102	5515	322524	SH	DEFINED	01
AUTONATION INC	COM	05329W102	1057	61825	SH	DEFINED	01 0
AUTOZONE	COM	053332102	7838	97855	SH	DEFINED	01
AUTOZONE	COM	053332102	29	366	SH	DEFINED	01 0
AUTOZONE	COM	053332102	1540	19222	SH	DEFINED	01 0
AVALONBAY COMM	COM	053484101	1075	19025	SH	DEFINED	01
AVANT IMMUNOTHERAPEU	COM	053491106	3	1210	SH	DEFINED	01 0
AVATAR HOLDINGS INC..	COM	053494100	400	9620	SH	DEFINED	01
AVAYA INC	COM	053499109	2185	138448	SH	DEFINED	01
AVAYA INC	COM	053499109	1620	102603	SH	DEFINED	01 0
AVAYA INC	COM	053499109	32834	2079312	SH	DEFINED	01 1
AVENTIS	COM	053561106	30	400	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	13269	207282	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	915	14298	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	1635	25540	SH	DEFINED	01 0
AVID TECH	COM	05367P100	9124	167179	SH	DEFINED	01
AVID TECH	COM	05367P100	4	70	SH	DEFINED	01 0
AVISTA CORP	COM	05379B107	3819	207300	SH	DEFINED	01
AVISTA CORP	COM	05379B107	29	1600	SH	DEFINED	01 0
AVISTA CORP	COM	05379B107	162	8810	SH	DEFINED	01 0
AVNET INC	COM	053807103	497	21903	SH	DEFINED	01
AVNET INC	COM	053807103	145	6500	SH	DEFINED	01 1
AVOCENT CORPORATION	COM	053893103	529	14400	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	8881	192486	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	5035	109120	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	703	15450	SH	DEFINED	01 1
AXA	COM	054536107	1	24	SH	DEFINED	01 0
AXCELIS TECH INC	COM	054540109	4455	358098	SH	DEFINED	01
AXCELIS TECH INC	COM	054540109	21	1640	SH	DEFINED	01 0
AXCELIS TECH INC	COM	054540109	116	9300	SH	DEFINED	01 0
AXONYX INC	COM	05461R101	393	75010	SH	DEFINED	01
AZTAR CORP	COM	054802103	5918	211343	SH	DEFINED	01
BB&T CORP	COM	054937107	12856	347742	SH	DEFINED	01
BB&T CORP	COM	054937107	4797	129756	SH	DEFINED	01 0
BCE INC	COM	05534B109	1804	90000	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	1203	42488	SH	DEFINED	01
BHA GROUP INC A	COM	055446108	15	403	SH	DEFINED	01
BHP OPERATIONS 144A	PRF	055453740	5298	50000	SH	DEFINED	01
BJ SERVICES CO	COM	055482103	48382	1055454	SH	DEFINED	01
BJ SERVICES CO	COM	055482103	1058	23069	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	3017	65810	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	52590	1146015	SH	DEFINED	01 1
BJ SERVICES CVT	CONV BND	055482AF0	2031	2400000	PRN	DEFINED	01
BKF CAPITAL GROUP.	COM	05548G102	145	5000	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	11062	442452	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	18	739	SH	DEFINED	01 0
BJ`S WHOLESALE CLUB	COM	05548J106	97	3866	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	200843	3749169	SH	DEFINED	01
BP PLC ADR	COM	055622104	1537	28700	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	4425	82600	SH	DEFINED	01 0
BRT REALTY TRUST	COM	055645303	86	4400	SH	DEFINED	01
BRE PROPERTIES	COM	05564E106	622	17900	SH	DEFINED	01

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BT GROUP PLC SPN ADR	COM	05577E101	915	25000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	56410	3049201	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2286	123513	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4176	225723	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	70297	1867143	SH	DEFINED	01
BAKER HUGHES	COM	057224107	821	21800	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	4873	129425	SH	DEFINED	01 0
BALDOR ELECTRIC	COM	057741100	2719	116446	SH	DEFINED	01
BALL CORP	COM	058498106	347	4812	SH	DEFINED	01
BALL CORP	COM	058498106	1341	18621	SH	DEFINED	01 0
BALL CORP	COM	058498106	938	13024	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	460	91940	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	58	966	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	112	2400	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	2159	80880	SH	DEFINED	01 1
BANCO SANTANDER CHILE ADR	COM	05965X109	397	14868	SH	DEFINED	01 1
BANCORP BANK/THE	COM	05969F104	1526	86157	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	814124	9620918	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	26195	309591	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	44436	525117	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	96099	1133941	SH	DEFINED	01 1
BANK OF AMERICA CORP	COM	060505104	1788	21140	SH	DEFINED	01 1
BANK OF HAWAII	COM	062540109	6404	141607	SH	DEFINED	01
BANK OF HAWAII	COM	062540109	22	496	SH	DEFINED	01 0
BANK OF THE OZARKS INC	COM	063904106	4638	199070	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	7	300	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	19157	649845	SH	DEFINED	01
BANK OF NEW YORK	COM	064057102	5301	179804	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	80708	1582527	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	115	2250	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	13710	268841	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	406	8050	SH	DEFINED	01 1
BANK ONE CORP	COM	06423A103	418	8193	SH	DEFINED	01 1
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01
BANKATLANTIC CL A	COM	065908501	196	10634	SH	DEFINED	01
BANKATLANTIC CL A	COM	065908501	1472	80000	SH	DEFINED	01 1
BANKUNITED FINANCIAL	COM	06652B103	11690	453157	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	33	1287	SH	DEFINED	01 0
BANKUNITED FINANCIAL	COM	06652B103	195	7565	SH	DEFINED	01 0
BARD (C.R.) INC	COM	067383109	36938	652045	SH	DEFINED	01
BARD (C.R.) INC	COM	067383109	45	800	SH	DEFINED	01 0
BARD (C.R.) INC	COM	067383109	1367	24126	SH	DEFINED	01 0
BARNES & NOBLE	COM	067774109	832	24465	SH	DEFINED	01
BARNES & NOBLE	COM	067774109	75	2205	SH	DEFINED	01 0
BARNES GROUP	COM	067806109	1807	62337	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	10443	528700	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	1272	37716	SH	DEFINED	01 0
BARR PHARMACEUTICALS INC	COM	068306109	166	4950	SH	DEFINED	01 1
BARRIER THERAPEUTICS INC	COM	06850R108	1065	76000	SH	DEFINED	01 1
BASSETT FURN IND.	COM	070203104	687	31569	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	506	7782	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	33	500	SH	DEFINED	01 0
BAUSCH & LOMB	COM	071707103	797	12244	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	79961	2317049	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	1235	35793	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	5340	154734	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	1743	50500	SH	DEFINED	01 1
BAXTER INTL INC	COM	071813109	1272	36871	SH	DEFINED	01 1
BAXTER INTL 7% 2/16/06	PRF	071813406	3201	56200	SH	DEFINED	01 0
BEA SYSTEMS INC	COM	073325102	18	2200	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	17	2020	SH	DEFINED	01 0
BEA SYSTEMS INC	COM	073325102	4304	525185	SH	DEFINED	01 1

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BEAR STEARNS	COM	073902108	5676	67322	SH	DEFINED	01
BEAR STEARNS	COM	073902108	2046	24271	SH	DEFINED	01 0
BEAR STEARNS	COM	073902108	76844	911364	SH	DEFINED	01 1
BEASLEY BRD GRP A.	COM	074014101	1197	80000	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	6961	69392	SH	DEFINED	01
BEBE STORES INC	COM	075571109	3000	150000	SH	DEFINED	01
BEBE STORES INC	COM	075571109	5	225	SH	DEFINED	01 0
BECKMAN COULTER INC	COM	075811109	111	1812	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	3697	60600	SH	DEFINED	01 0
BECKMAN COULTER INC	COM	075811109	2238	36723	SH	DEFINED	01 1
BECTON DICKINSON	COM	075887109	1558	30097	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	54	1034	SH	DEFINED	01 0
BECTON DICKINSON	COM	075887109	3034	58569	SH	DEFINED	01 0
BED BATH & BEYOND IN	COM	075896100	676	17594	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	2755	71654	SH	DEFINED	01 0
BED BATH & BEYOND IN	COM	075896100	1088	28425	SH	DEFINED	01 1
BEL FUSE INC	COM	077347300	3376	80950	SH	DEFINED	01
BEL FUSE INC	COM	077347300	2	50	SH	DEFINED	01 0
BELDEN INC	COM	077459105	1587	74049	SH	DEFINED	01
BELL MICRPROD INC	COM	078137106	593	73319	SH	DEFINED	01
BELL SOUTH	COM	079860102	111249	4242858	SH	DEFINED	01
BELL SOUTH	COM	079860102	2085	79515	SH	DEFINED	01 0
BELL SOUTH	COM	079860102	13403	511189	SH	DEFINED	01 0
BELL SOUTH	COM	079860102	168	6500	SH	DEFINED	01 1
BELL SOUTH	COM	079860102	982	37458	SH	DEFINED	01 1
BELO CORP	COM	080555105	376	14000	SH	DEFINED	01
BEMIS CO.	COM	081437105	177	6250	SH	DEFINED	01
BEMIS CO.	COM	081437105	698	24724	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	8292	284925	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	20	687	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	94	3220	SH	DEFINED	01 0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	676	49200	SH	DEFINED	01
BERKLEY (WR) CORP	COM	084423102	74	1714	SH	DEFINED	01 0
BERKSHIRE HATHAWAY B	COM	084670207	30215	10225	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	43758	14813	SH	DEFINED	01 1
BERKSHIRE HILLS.	COM	084680107	1023	27571	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	68464	1349308	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	2466	48570	SH	DEFINED	01 0
BEST BUY CO INC	COM	086516101	4147	81736	SH	DEFINED	01 0
BEST BUY CO INC	COM	086516101	1587	31277	SH	DEFINED	01 1
BEVERLY ENTERPRISES.	COM	087851309	2692	313055	SH	DEFINED	01
BIG LOTS INC	COM	089302103	4121	284936	SH	DEFINED	01
BIG LOTS INC	COM	089302103	385	26639	SH	DEFINED	01 0
BIO-RAD LABS CL A.	COM	090572207	5038	85600	SH	DEFINED	01
BIO-RAD LABS CL A.	COM	090572207	21	350	SH	DEFINED	01 0
BIOMET INC	COM	090613100	89474	2013370	SH	DEFINED	01
BIOMET INC	COM	090613100	2920	65676	SH	DEFINED	01 0
BIOMET INC	COM	090613100	6905	155387	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	227075	3590124	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	88795	1403876	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	13761	217551	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	5259	83100	SH	DEFINED	01 1
BIOVERIS CORP	COM	090676107	2083	250430	SH	DEFINED	01 0
BIOLASE TECHNOLOGY INC	COM	090911108	1083	80480	SH	DEFINED	01
BIOLASE TECHNOLOGY INC	COM	090911108	3553	263970	SH	DEFINED	01 0
BIOSITE INC	COM	090945106	6009	133765	SH	DEFINED	01
BIOSITE INC	COM	090945106	7238	161120	SH	DEFINED	01 0
BIOSITE INC	COM	090945106	287	6400	SH	DEFINED	01 0
BLACK & DECKER	COM	091797100	2469	39734	SH	DEFINED	01
BLACK & DECKER	COM	091797100	75	1200	SH	DEFINED	01 0
BLACK & DECKER	COM	091797100	1138	18310	SH	DEFINED	01 0
BLACK BOX CORP	COM	091826107	6004	127058	SH	DEFINED	01

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BLACKBOARD INC	COM	091935502	287	14290	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	3808	120882	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	15	474	SH	DEFINED	01 0
BLACK HILLS CORP	COM	092113109	88	2808	SH	DEFINED	01 0
BLACKROCK INC	COM	09247X101	1597	25000	SH	DEFINED	01 1
BLOCK H&R INC	COM	093671105	8822	185035	SH	DEFINED	01
BLOCK H&R INC	COM	093671105	1929	40456	SH	DEFINED	01 0
BLOCKBUSTER INC.	COM	093679108	19155	1261800	SH	DEFINED	01
BLOCKBUSTER INC.	COM	093679108	187	12316	SH	DEFINED	01 0
BLOCKBUSTER INC.	COM	093679108	393	25900	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	COM	09534T508	4164	124335	SH	DEFINED	01
BLUE COAT SYSTEMS INC	COM	09534T508	2571	76790	SH	DEFINED	01 0
BLUEGREEN CORP	COM	096231105	807	58500	SH	DEFINED	01
BLYTH INC	COM	09643P108	4016	116434	SH	DEFINED	01
BOB EVANS FARMS	COM	096761101	2491	91000	SH	DEFINED	01
BOCA RESORTS INC	COM	09688T106	1526	77000	SH	DEFINED	01
BOEING	COM	097023105	34131	668077	SH	DEFINED	01
BOEING	COM	097023105	2445	47879	SH	DEFINED	01 0
BOEING	COM	097023105	10952	214371	SH	DEFINED	01 0
BOEING	COM	097023105	217	4300	SH	DEFINED	01 1
BOEING	COM	097023105	808	15821	SH	DEFINED	01 1
BOISE CASCADE	COM	097383103	676	17965	SH	DEFINED	01
BOISE CASCADE	COM	097383103	763	20263	SH	DEFINED	01 0
BOISE CASCADE	COM	097383103	165	4400	SH	DEFINED	01 1
BON-TON STORES INC/THE	COM	09776J101	1102	75170	SH	DEFINED	01
BORDERS GROUP INC.	COM	099709107	1638	69895	SH	DEFINED	01
BORDERS GROUP INC.	COM	099709107	65	2790	SH	DEFINED	01 0
BORG WARNER INC	COM	099724106	1576	36000	SH	DEFINED	01
BORG WARNER INC	COM	099724106	104	2400	SH	DEFINED	01 1
BOSTON BEER	COM	100557107	920	45700	SH	DEFINED	01
BOSTON COMMUNICATION	COM	100582105	536	52239	SH	DEFINED	01
BOSTON PRIVATE FINL	COM	101119105	2146	92644	SH	DEFINED	01
BOSTON PROPERTIES IN	COM	101121101	2429	48500	SH	DEFINED	01
BOSTON PROPERTIES IN	COM	101121101	1201	24000	SH	DEFINED	01 1
BOSTON SCIENTIFIC	COM	101137107	266433	6225067	SH	DEFINED	01
BOSTON SCIENTIFIC	COM	101137107	4173	97476	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	9199	214920	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	6692	156344	SH	DEFINED	01 1
BOWATER INC	COM	102183100	21957	527949	SH	DEFINED	01
BOWATER INC	COM	102183100	202	4853	SH	DEFINED	01 0
BOWATER INC	COM	102183100	857	20600	SH	DEFINED	01 0
BOWNE & CO	COM	103043105	1496	94385	SH	DEFINED	01
BRADLEY PHARMACEUTIC	COM	104576103	2114	75800	SH	DEFINED	01
BRADLEY PHARMACEUTIC	COM	104576103	5	180	SH	DEFINED	01 0
BRADY CORP	COM	104674106	8032	174237	SH	DEFINED	01
BRADY CORP	COM	104674106	3	70	SH	DEFINED	01 0
BRANDYWINE RLTY TR.	COM	105368203	1242	45649	SH	DEFINED	01
BRASIL TELECOM ADR	COM	105530109	49035	1591669	SH	DEFINED	01 1
BRASIL TELECOM ADR	COM	105530109	1077	35096	SH	DEFINED	01 1
BRIGGS & STRATTON	COM	109043109	7221	81735	SH	DEFINED	01
BRIGHAM EXPLORATION	COM	109178103	467	50840	SH	DEFINED	01
BRIGHAM EXPLORATION	COM	109178103	140	15210	SH	DEFINED	01 0
BRIGHT HORIZONS FAMILY SOLUT	COM	109195107	699	13000	SH	DEFINED	01 1
BRIGHT POINT	COM	109473405	277	20146	SH	DEFINED	01
BRINKER INT`L INC	COM	109641100	32402	949650	SH	DEFINED	01
BRINKER INT`L INC	COM	109641100	589	17264	SH	DEFINED	01 0
BRINKER INT`L INC	COM	109641100	1005	29450	SH	DEFINED	01 0
BRINKER INTL CVT	CONV BND	109641AC4	1976	3000000	PRN	DEFINED	01
BRINK'S CO, THE	COM	109696104	4174	121837	SH	DEFINED	01
BRINK'S CO, THE	COM	109696104	3	90	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB	COM	110122108	60391	2464861	SH	DEFINED	01
BRISTOL MYERS SQUIBB	COM	110122108	2056	83914	SH	DEFINED	01 0

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BRISTOL MYERS SQUIBB	COM	110122108	11016	449631	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	1923	78477	SH	DEFINED	01	1
BRISTOL WEST HOLDINGS INC	COM	11037M105	3167	174140	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	67274	1438372	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	3321	71066	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	5134	109777	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	1943	325000	SH	DEFINED	01	
BROCADE COMMUNICATIO	COM	111621108	3	480	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	COM	112723101	1572	60000	SH	DEFINED	01	
BROOKFIELD HOMES INC.	COM	112723101	21	780	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	COM	112723101	107	4100	SH	DEFINED	01	0
BROOKFIELD PROP CORP	COM	112900105	784	27260	SH	DEFINED	01	
BROOKLINE BANCORP INC	COM	11373M107	5755	392266	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	2423	120258	SH	DEFINED	01	
BROOKSTONE INC	COM	114537103	7282	363177	SH	DEFINED	01	
BROOKTROUT INC	COM	114580103	1163	107563	SH	DEFINED	01	
BROWN-FORMAN CORP	COM	115637100	2114	44000	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	343	7114	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	1356	28086	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	6565	160390	SH	DEFINED	01	
BROWN SHOE CO INC	COM	115736100	32	782	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	181	4411	SH	DEFINED	01	0
BRUKER BIOSCIENCES CORP	COM	116794108	705	144600	SH	DEFINED	01	
BRUNSWICK CORP	COM	117043109	6442	157929	SH	DEFINED	01	
BRUNSWICK CORP	COM	117043109	894	21901	SH	DEFINED	01	0
BRUSH ENGINEERED MAT	COM	117421107	855	45240	SH	DEFINED	01	
BUCA INC	COM	117769109	1070	200746	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	3596	312614	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	24	2066	SH	DEFINED	01	0
BUCKEYE TECHNOLOGIES	COM	118255108	127	11073	SH	DEFINED	01	0
BUCKLE INC.	COM	118440106	4737	167700	SH	DEFINED	01	
BLDG MATERIAL HOLD	COM	120113105	818	43209	SH	DEFINED	01	
BURLINGTON COAT FACT	COM	121579106	2324	120440	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	89241	2544643	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	743	21200	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	5796	165267	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	6658	189650	SH	DEFINED	01	1
BURLINGTON RESOURCES	COM	122014103	16603	458908	SH	DEFINED	01	
BURLINGTON RESOURCES	COM	122014103	165	4550	SH	DEFINED	01	0
BURLINGTON RESOURCES	COM	122014103	3319	91744	SH	DEFINED	01	0
BURLINGTON RESOURCES	COM	122014103	58125	1606546	SH	DEFINED	01	1
C&D TECHNOLOGY	COM	124661109	1217	68278	SH	DEFINED	01	
CBA CAPITAL TRUST 144A	PRF	124789AA6	29321	30000000	SH	DEFINED	01	0
CBL & ASSOCIATES	COM	124830100	2568	46683	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	13556	439401	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	563	18228	SH	DEFINED	01	0
CBRL GROUP INC	COM	12489V106	830	26900	SH	DEFINED	01	0
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	2669	139750	SH	DEFINED	01	1
C-COR.NET CORP	COM	125010108	1875	182255	SH	DEFINED	01	
CDI CORP	COM	125071100	1833	52972	SH	DEFINED	01	
CDW CORP	COM	12512N105	186	2910	SH	DEFINED	01	
CDW CORP	COM	12512N105	30	465	SH	DEFINED	01	0
CEC ENTERTAINMENT	COM	125137109	5721	193893	SH	DEFINED	01	
CH ENERGY GROUP	COM	12541M102	4501	96930	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	9214	201000	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	21	448	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	35292	512901	SH	DEFINED	01	
CIGNA CORP	COM	125509109	92	1331	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	2250	32699	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	911	13244	SH	DEFINED	01	1
CIT GROUP INC	COM	125581108	51672	1349835	SH	DEFINED	01	1
CKE RESTAURANTS INC..	COM	12561E105	898	67487	SH	DEFINED	01	

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CLECO CORP	COM	12561W105	2602	144736	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	2458	269170	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	345	37815	SH	DEFINED	01 0
CMS ENERGY CORP	COM	125896100	64	7100	SH	DEFINED	01 1
CPI CORP	COM	125902106	323	21972	SH	DEFINED	01
CSS INDUSTRIES INC	COM	125906107	389	11100	SH	DEFINED	01
CSK AUTO CORP.	COM	125965103	1543	90000	SH	DEFINED	01
CNA FINANCIAL STK	COM	126117100	74	2496	SH	DEFINED	01 0
CNA SURETY CORP.	COM	12612L108	3503	319874	SH	DEFINED	01
CNF INC	COM	12612W104	2578	62016	SH	DEFINED	01
CNF INC	COM	12612W104	75	1794	SH	DEFINED	01 0
CNS INC	COM	126136100	1931	192430	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	2340	211428	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	4	330	SH	DEFINED	01 0
CSG SYSTEMS	COM	126349109	3914	189085	SH	DEFINED	01
CSG SYSTEMS	COM	126349109	5	240	SH	DEFINED	01 0
CSX CORP	COM	126408103	3378	103109	SH	DEFINED	01
CSX CORP	COM	126408103	1627	49645	SH	DEFINED	01 0
CSX CORP	COM	126408103	87	2650	SH	DEFINED	01 1
CT COMMUNICATION INC	COM	126426402	471	31300	SH	DEFINED	01
CTS CORP	COM	126501105	3808	315736	SH	DEFINED	01
CUNO INC	COM	126583103	2438	45701	SH	DEFINED	01
CVS CORP	COM	126650100	4871	115932	SH	DEFINED	01
CVS CORP	COM	126650100	3861	91876	SH	DEFINED	01 0
CVS CORP	COM	126650100	3151	75000	SH	DEFINED	01 1
CVS CORP	COM	126650100	51	1217	SH	DEFINED	01 1
CABELA'S INC	COM	126804301	1437	53320	SH	DEFINED	01
CABELA'S INC	COM	126804301	591	21900	SH	DEFINED	01 0
CABELA'S INC	COM	126804301	82	3050	SH	DEFINED	01 0
CABELA'S INC	COM	126804301	1525	56785	SH	DEFINED	01 1
CABLEVISION NY GROUP	COM	12686C109	11849	603000	SH	DEFINED	01
CABLE DESIGN TECH	COM	126924109	1203	113470	SH	DEFINED	01
CABOT CORP	COM	127055101	76	1856	SH	DEFINED	01 0
CABOT OIL & GAS CORP	COM	127097103	5227	123548	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	4332	107116	SH	DEFINED	01
CADBURY SCHWEPPE ADR	COM	127209302	2105	60000	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	8995	614919	SH	DEFINED	01
CAESARS ENT INC	COM	127687101	449	29900	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	8196	270341	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	4	140	SH	DEFINED	01 0
CALIFORNIA MICRO DEV	COM	130439102	694	60150	SH	DEFINED	01
CALIF PIZZA KITCHEN	COM	13054D109	1809	94425	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	4492	396096	SH	DEFINED	01
CALLIDUS SOFTWARE INC	COM	13123E500	461	88700	SH	DEFINED	01
CALLON PETROLEUM CORP	COM	13123X102	803	56341	SH	DEFINED	01
CALPINE CORP	COM	131347106	105	24351	SH	DEFINED	01
CALPINE CORP	COM	131347106	416	96208	SH	DEFINED	01 0
COM COMMERCE SOLUTIONS INC	COM	131916108	413	24100	SH	DEFINED	01
CAMBREX CORP	COM	132011107	1778	70455	SH	DEFINED	01
CAMDEN PROP TRUST	COM	133131102	767	16750	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	3362	125060	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	2554	95032	SH	DEFINED	01 0
CANADIAN NATL RAILWA	COM	136375102	3644	83605	SH	DEFINED	01
CANDELA CORP.	COM	136907102	420	42870	SH	DEFINED	01
CANTERBURY PARK HLDG	COM	13811E101	873	51000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM	139733109	4487	152986	SH	DEFINED	01
CAPITAL CORP OF THE WEST	COM	140065103	287	7399	SH	DEFINED	01
CAPITAL CROSSING BANK	COM	140071101	329	5893	SH	DEFINED	01
CAPITAL LEASE FUNDING INC	COM	140288101	484	46550	SH	DEFINED	01 0
CAPITAL LEASE FUNDING INC	COM	140288101	191	18446	SH	DEFINED	01 1
CAPITAL ONE FINL COR	COM	14040H105	132763	1941518	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	6643	97147	SH	DEFINED	01 0

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CAPITAL ONE FINL COR	COM	14040H105	6848	100147	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	27	400	SH	DEFINED	01	1
CAPITAL ONE FINL COR	COM	14040H105	452	6615	SH	DEFINED	01	1
CAPITALSOURCE INC.	COM	14055X102	30378	1242390	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	27901	1141129	SH	DEFINED	01	0
CAPITALSOURCE INC.	COM	14055X102	1949	79700	SH	DEFINED	01	0
CAPITOL FEDERAL FINANCIAL	COM	14057C106	2772	92700	SH	DEFINED	01	
CAPSTEAD MORTGAGE CORP	COM	14067E506	388	28854	SH	DEFINED	01	
CAPTARIS INC	COM	14071N104	560	86691	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	2	240	SH	DEFINED	01	0
CARBO CERAMICS	COM	140781105	7336	107482	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	5	70	SH	DEFINED	01	0
CARAUSTAR	COM	140909102	6771	479870	SH	DEFINED	01	
CARDINAL FINANCIAL CORP	COM	14149F109	648	71636	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	22035	314566	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	1758	25100	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	6972	99524	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	143	3139	SH	DEFINED	01	
CAREER EDUCATIONS	COM	141665109	31	678	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	25	552	SH	DEFINED	01	0
CAREMARK RX INC	COM	141705103	60669	1841822	SH	DEFINED	01	
CAREMARK RX INC	COM	141705103	3169	96200	SH	DEFINED	01	0
CAREMARK RX INC	COM	141705103	3484	105775	SH	DEFINED	01	0
CARMAX INC	COM	143130102	74	3400	SH	DEFINED	01	
CARMIKE CINEMAS INC	COM	143436400	612	15512	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	132240	2813627	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	4067	86569	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	9565	203507	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	20394	433893	SH	DEFINED	01	1
CARNIVAL CORP CVT	CONV BND	143658AN2	2338	1800000	PRN	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	6822	200322	SH	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	32	940	SH	DEFINED	01	0
CARPENTER TECHNOLOGY	COM	144285103	177	5200	SH	DEFINED	01	0
CARRAMERICA REALTY	COM	144418100	792	26200	SH	DEFINED	01	
CARREKER CORPORATION	COM	144433109	746	74459	SH	DEFINED	01	
CARTERS INC	COM	146229109	275	9430	SH	DEFINED	01	
CASCADE NATURAL GAS	COM	147339105	668	30279	SH	DEFINED	01	
CASEYS GENERAL STOR	COM	147528103	2469	134893	SH	DEFINED	01	
CASH AMERICA INTL INC	COM	14754D100	1759	76483	SH	DEFINED	01	
CASTLE A M CO PV10	COM	148411101	458	42633	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	22704	1241380	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	866	47348	SH	DEFINED	01	0
CATALINA MKTG	COM	148867104	1290	70550	SH	DEFINED	01	0
CATAPULT COMM. CORP	COM	149016107	2782	120965	SH	DEFINED	01	
CATELLUS DEVELOPMENT	COM	149113102	1209	49034	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	507810	6392407	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	19860	250007	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	16194	203858	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	4870	61300	SH	DEFINED	01	1
CATHAY GENERAL BANCORP	COM	149150104	100	1500	SH	DEFINED	01	
CATO CORP -CL A	COM	149205106	4231	188496	SH	DEFINED	01	
CAVALIER HOMES INC	COM	149507105	123	23000	SH	DEFINED	01	
CAVCO INDUSTRIES INC	COM	149568107	353	8893	SH	DEFINED	01	
CEDAR FAIR LP	COM	150185106	5338	169200	SH	DEFINED	01	
CELL GENESYS INC.	COM	150921104	1402	134900	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	907	123138	SH	DEFINED	01	
CEMEX ADW 04	WT	151290863	8	1931	SH	DEFINED	01	1
CEMEX	COM	151290889	58568	2012628	SH	DEFINED	01	
CEMEX	COM	151290889	2237	76869	SH	DEFINED	01	0
CEMEX	COM	151290889	35491	1221732	SH	DEFINED	01	1
CENDANT CORP	COM	151313103	542332	22154186	SH	DEFINED	01	
CENDANT CORP	COM	151313103	35628	1455317	SH	DEFINED	01	0

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CENDANT CORP	COM	151313103	7085	289419	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	46391	1895898	SH	DEFINED	01	1
CENDANT CORP	COM	151313103	2026	82769	SH	DEFINED	01	1
CENTENE CORP.	COM	15135B101	8127	210815	SH	DEFINED	01	
CENTENE CORP.	COM	15135B101	7	180	SH	DEFINED	01	0
CENTER POINT	COM	151895109	10062	131100	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	4434	385568	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	817	71033	SH	DEFINED	01	0
CENTERPOINT ENERGY INC	COM	15189T107	209	18141	SH	DEFINED	01	1
CENTEX CORPORATION	COM	152312104	11862	259258	SH	DEFINED	01	
CENTEX CORPORATION	COM	152312104	38	820	SH	DEFINED	01	0
CENTEX CORPORATION	COM	152312104	1435	31368	SH	DEFINED	01	0
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	1606	61950	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	5752	160833	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	24	646	SH	DEFINED	01	0
CENTRAL GARDEN & PET.	COM	153527106	133	3711	SH	DEFINED	01	0
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3454	35000	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	527	19166	SH	DEFINED	01	
CENTRAL PARKING	COM	154785109	1835	98207	SH	DEFINED	01	
CENTRAL VT PUB SRV	COM	155771108	1403	68470	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	8429	340068	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	21	870	SH	DEFINED	01	0
CENTURY ALUMINUM	COM	156431108	117	4700	SH	DEFINED	01	0
CENTURY BUSINESS SRV	COM	156490104	20	4490	SH	DEFINED	01	0
CENTURY BUSINESS SRV	COM	156490104	107	24500	SH	DEFINED	01	0
CENTURYTEL INC	COM	156700106	7570	252026	SH	DEFINED	01	
CENTURYTEL INC	COM	156700106	964	32104	SH	DEFINED	01	0
CEPHALON INC	COM	156708109	15	274	SH	DEFINED	01	0
CEPHALON CVT	CONV BND	156708AE9	961	1000000	PRN	DEFINED	01	
CERADYNE INC.	COM	156710105	2404	67209	SH	DEFINED	01	
CERES GROUP INC.	COM	156772105	27	4433	SH	DEFINED	01	0
CERES GROUP INC.	COM	156772105	147	23960	SH	DEFINED	01	0
CERIDIAN CORP - NEW	COM	156779100	106	4700	SH	DEFINED	01	
CERNER CORP	COM	156782104	4694	105311	SH	DEFINED	01	
CERTEGY INC	COM	156880106	76	1955	SH	DEFINED	01	
CEVA INC	COM	157210105	695	87900	SH	DEFINED	01	
CHAMPION ENTERPRISES	COM	158496109	4073	443634	SH	DEFINED	01	
CHARLES RIVER ASSO	COM	159852102	68	2200	SH	DEFINED	01	0
CHARLES RIV LABORATO	COM	159864107	792	16206	SH	DEFINED	01	
CHARLES RIV LABORATO	COM	159864107	20	400	SH	DEFINED	01	0
CHARTER ONE FINL INC	COM	160903100	1256	28424	SH	DEFINED	01	
CHARTER ONE FINL INC	COM	160903100	2287	51755	SH	DEFINED	01	0
CHARLOTTE RUSSE HLDS..	COM	161048103	2725	127452	SH	DEFINED	01	
CHARMING SHOPPES.	COM	161133103	32	3591	SH	DEFINED	01	
CHARTER COMMS INC CLASS'A'COM	COM	16117M107	488	125000	SH	DEFINED	01	1
CHATTEM INC	COM	162456107	609	21063	SH	DEFINED	01	
CHECKERS DRIVEN REST	COM	162809305	22	1899	SH	DEFINED	01	
CHECKFREE CORP	COM	162813109	2422	80730	SH	DEFINED	01	
CHECKFREE CORP	COM	162813109	27412	919300	SH	DEFINED	01	1
CHECKPOINT SYSTEMS I	COM	162825103	5922	330292	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	COM	162825103	29	1579	SH	DEFINED	01	0
CHECKPOINT SYSTEMS I	COM	162825103	130	7264	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	23220	583548	SH	DEFINED	01	
CHEESECAKE FACTORY	COM	163072101	38465	966705	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	3109	78137	SH	DEFINED	01	0
CHEMED CORP	COM	16359R103	4353	89735	SH	DEFINED	01	
CHESAPEAKE CORP	COM	165159104	6962	260935	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	3805	258500	SH	DEFINED	01	
CHESAPEAKE ENERG 5.00 PFD	PRF	165167800	1843	16600	SH	DEFINED	01	0
CHEVRONTExACO CORP	COM	166764100	537034	5706471	SH	DEFINED	01	
CHEVRONTExACO CORP	COM	166764100	16701	177459	SH	DEFINED	01	0
CHEVRONTExACO CORP	COM	166764100	29014	308290	SH	DEFINED	01	0

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CHEVRONTTEXACO CORP	COM	166764100	48517	515265	SH	DEFINED	01	1
CHICAGO MERCANTILE EXCH HLDS	COM	167760107	119	821	SH	DEFINED	01	
CHICAGO PIZZA BREW-	COM	167889104	91	6000	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	37232	824440	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	47769	1057800	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	1960	43400	SH	DEFINED	01	0
CHILDRENS PLACE	COM	168905107	1704	72460	SH	DEFINED	01	
CHINA LIFE INSURANCE C0-ADR	COM	16939P106	822	34700	SH	DEFINED	01	0
CHIPPAC INC.	COM	169657103	82	13023	SH	DEFINED	01	
CHIPPAC INC.	COM	169657103	228	36400	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	281	5596	SH	DEFINED	01	
CHOICE HOTELS INTL.	COM	169905106	18	339	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	80	1589	SH	DEFINED	01	0
CHIQUITA BRANDS INTL.	COM	170032809	1738	83102	SH	DEFINED	01	
CHIRON	COM	170040109	494	11058	SH	DEFINED	01	
CHIRON	COM	170040109	9	200	SH	DEFINED	01	0
CHIRON	COM	170040109	2014	45116	SH	DEFINED	01	0
CHITTENDEN CORP	COM	170228100	3491	99309	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	8829	193340	SH	DEFINED	01	
CHORDIANT SOFTWARE COM USD0.00	COM	170404107	91	19900	SH	DEFINED	01	1
CHRISTOPHER & BANKS	COM	171046105	1894	106959	SH	DEFINED	01	
CHUBB CORP	COM	171232101	90891	1333108	SH	DEFINED	01	
CHUBB CORP	COM	171232101	6195	90855	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	4240	62177	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	190	2800	SH	DEFINED	01	1
CHURCH & DWIGHT	COM	171340102	24515	535500	SH	DEFINED	01	
CHURCHILL DOWNS INC	COM	171484108	2011	49400	SH	DEFINED	01	
CIBER INC	COM	17163B102	4977	605449	SH	DEFINED	01	
CIBER INC	COM	17163B102	18	2219	SH	DEFINED	01	0
CIBER INC	COM	17163B102	107	12960	SH	DEFINED	01	0
CIENA CORPORATION	COM	171779101	123	33219	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	488	131270	SH	DEFINED	01	0
CIMA LABS INC	COM	171796105	1337	39630	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	13633	450965	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	109	3598	SH	DEFINED	01	0
CIMAREX ENERGY CO	COM	171798101	126	4175	SH	DEFINED	01	0
CINCINNATI BELL INC	COM	171871106	3499	788134	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	429	9850	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	1693	38906	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	8608	226530	SH	DEFINED	01	
CINERGY CORP	COM	172474108	1581	41606	SH	DEFINED	01	0
CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	1392	190200	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	6663	514451	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	595	45962	SH	DEFINED	01	0
CIRCUIT CITY	COM	172737108	38625	2980294	SH	DEFINED	01	1
CIRCO INTERNATIONAL	COM	17273K109	3130	153520	SH	DEFINED	01	
CIRCO INTERNATIONAL	COM	17273K109	19	990	SH	DEFINED	01	0
CIRCO INTERNATIONAL	COM	17273K109	99	4850	SH	DEFINED	01	0
CIRRUS LOGIC	COM	172755100	458	76364	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	658748	27795122	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	23210	979347	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	39135	1651247	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	56976	2403032	SH	DEFINED	01	1
CISCO SYSTEMS	COM	17275R102	855	36091	SH	DEFINED	01	1
CITADEL BROADCASTING CORP	COM	17285T106	6775	465000	SH	DEFINED	01	
CITADEL BROADCASTING CORP	COM	17285T106	20	1400	SH	DEFINED	01	0
CITADEL SECURITY SOFTWARE INC	COM	17288Q109	373	121236	SH	DEFINED	01	
CINTAS CORP	COM	172908105	44189	926997	SH	DEFINED	01	
CINTAS CORP	COM	172908105	1322	27736	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	3646	76487	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	1397139	30046026	SH	DEFINED	01	
CITIGROUP INC	COM	172967101	47931	1030755	SH	DEFINED	01	0

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CITIGROUP INC	COM	172967101	64977	1397356	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	201068	4325895	SH	DEFINED	01	1
CITIGROUP INC LITIGATION WTS U WT		172967127	103	129290	SH	DEFINED	01	1
PFD SER 23 \$50 PAR	PRF	172967648	7705	149515	SH	DEFINED	01	
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10050	100000	SH	DEFINED	01	
CITIZENS BKG CORP MI	COM	174420109	4649	149715	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	3985	329218	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	804	66464	SH	DEFINED	01	0
CITRIX	COM	177376100	10543	517894	SH	DEFINED	01	
CITRIX	COM	177376100	19003	933399	SH	DEFINED	01	0
CITRIX	COM	177376100	1904	93542	SH	DEFINED	01	0
CITY HLDG CO.	COM	177835105	4085	129331	SH	DEFINED	01	
CITY HLDG CO.	COM	177835105	16	523	SH	DEFINED	01	0
CITY HLDG CO.	COM	177835105	82	2594	SH	DEFINED	01	0
CITY NATIONAL CORP	COM	178566105	634	9662	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	3409	157148	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	69	3180	SH	DEFINED	01	0
CLARCOR INC	COM	179895107	4875	106454	SH	DEFINED	01	
CLARENT HOSPITAL	COM	180463101	27	17494	SH	DEFINED	01	0
CLEAN HARBORS INC.	COM	184496107	287	30200	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	COM	184502102	5733	155147	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	COM	184502102	21	560	SH	DEFINED	01	0
CLEAR CHANNEL COMMUN	COM	184502102	5249	142055	SH	DEFINED	01	0
CLEAR CHANNEL COMMUN	COM	184502102	18481	500395	SH	DEFINED	01	1
CLEVELAND-CLIFFS IRN	COM	185896107	1763	31265	SH	DEFINED	01	
CLOROX CO.	COM	189054109	10640	197844	SH	DEFINED	01	
CLOROX CO.	COM	189054109	2639	49062	SH	DEFINED	01	0
CLOSURE MEDICAL CORP	COM	189093107	4163	165800	SH	DEFINED	01	
CLOSURE MEDICAL CORP	COM	189093107	5	190	SH	DEFINED	01	0
COACH INC	COM	189754104	25853	572111	SH	DEFINED	01	
COACH INC	COM	189754104	713	15796	SH	DEFINED	01	0
COACH INC	COM	189754104	926	20500	SH	DEFINED	01	0
COACHMEN INDUSTRIES	COM	189873102	900	56281	SH	DEFINED	01	
COCA-COLA	COM	191216100	216191	4282697	SH	DEFINED	01	
COCA-COLA	COM	191216100	17077	338285	SH	DEFINED	01	0
COCA-COLA	COM	191216100	28433	563250	SH	DEFINED	01	0
COCA-COLA	COM	191216100	57571	1139367	SH	DEFINED	01	1
COCA COLA ENTERPRISE	COM	191219104	2750	94839	SH	DEFINED	01	
COCA COLA ENTERPRISE	COM	191219104	2881	99404	SH	DEFINED	01	0
COCA COLA ENTERPRISE	COM	191219104	3151	108704	SH	DEFINED	01	0
COCA-COLA FEMSA ADR	COM	191241108	342	15400	SH	DEFINED	01	
COCA-COLA FEMSA ADR	COM	191241108	22140	1000000	SH	DEFINED	01	1
COEURD`ARLENE MINES	COM	192108108	11157	2734396	SH	DEFINED	01	
COEURD`ARLENE MINES	COM	192108108	1675	410595	SH	DEFINED	01	0
COEURD`ARLENE MINES	COM	192108108	91	22200	SH	DEFINED	01	0
COEURD`ARLENE MINES	COM	192108108	2077	510418	SH	DEFINED	01	1
COGNEX CORP	COM	192422103	6333	164567	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	5693	224050	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	2035	80062	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	COM	192446102	2057	81000	SH	DEFINED	01	1
COHERENT INC	COM	192479103	2620	87747	SH	DEFINED	01	
COHU INC	COM	192576106	1102	57871	SH	DEFINED	01	
COINSTAR INC	COM	19259P300	1272	57929	SH	DEFINED	01	
COLDWATER CREEK	COM	193068103	2399	90610	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	211882	3625019	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	17228	294766	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	7192	123048	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	2200	37611	SH	DEFINED	01	1
COLLAGENEX PHARMACEUTICALS	COM	19419B100	1085	115200	SH	DEFINED	01	
COLONIAL BANCGROUP	COM	195493309	5802	319300	SH	DEFINED	01	
COLONIAL PPTYS TR	COM	195872106	2809	72905	SH	DEFINED	01	
COLUMBIA BANKING SYSTEM INC	COM	197236102	589	26540	SH	DEFINED	01	

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COMFORT SYSTEMS USA.	COM	199908104	1560	244000	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	14	2320	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	COM	199908104	82	12900	SH	DEFINED	01 0
COMCAST CORP PFD CVT	CONV PRF	200300606	5004	115000	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	20977	748391	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	252	8992	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	15514	553467	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	3937	140341	SH	DEFINED	01 1
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	36558	1324066	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	18283	660000	SH	DEFINED	01 1
COMERICA INC	COM	200340107	6410	116826	SH	DEFINED	01
COMERICA INC	COM	200340107	2198	40053	SH	DEFINED	01 0
COMERICA INC	COM	200340107	243	4500	SH	DEFINED	01 1
COMMERCE BANCORP	COM	200519106	40189	730546	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	4029	73226	SH	DEFINED	01 0
COMMERCE BANCSHARES INC	COM	200525103	65	1418	SH	DEFINED	01 0
COMMERCE GROUP INC.	COM	200641108	1390	28159	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	5205	299666	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	36	2131	SH	DEFINED	01 0
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	130	7481	SH	DEFINED	01 0
COMMERCIAL FED CORP	COM	201647104	4632	170930	SH	DEFINED	01
COMMERCIAL METALS	COM	201723103	9635	296887	SH	DEFINED	01
COMMERCIAL METALS	COM	201723103	34	1050	SH	DEFINED	01 0
COMML NET LEASE RLTY	COM	202218103	4474	260126	SH	DEFINED	01
COMMONWEALTH IND	COM	203004106	447	43272	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	11188	249938	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	4	100	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	3840	179046	SH	DEFINED	01
COMMSCOPE	COM	203372107	33	1543	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	186	8650	SH	DEFINED	01 0
COMMUNITY HEALTH SYS	COM	203668108	21469	802000	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	8	300	SH	DEFINED	01 0
COMMUNITY HEALTH SYS	COM	203668108	76	2848	SH	DEFINED	01 1
COMMUNITY FIRST BANK	COM	203902101	3289	102151	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.	COM	204149108	70	2286	SH	DEFINED	01
CSN CIA SIDERURGICA NAEL - SP	COM	20440W105	13632	1122000	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	100687	2580648	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	1868	47780	SH	DEFINED	01 1
AMBEV CIA DE BEBID SPON ADR RE	COM	20441W203	1004	50000	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	3094	140000	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	11302	510000	SH	DEFINED	01 1
COMPASS BANCSHARES	COM	20449H109	516	12000	SH	DEFINED	01
COMPASS BANCSHARES	COM	20449H109	74	1732	SH	DEFINED	01 0
COMPASS MINERALS INTERNATIONAL	COM	20451N101	23560	1215800	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	3503	202450	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	20	1130	SH	DEFINED	01 0
COMPUCREDIT CORP.	COM	20478N100	92	5300	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	16570	590537	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	462	16480	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	5206	185537	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	1640	58433	SH	DEFINED	01 1
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	1112	900000	PRN	DEFINED	01
COMPUTER PROGRAMS & SYSTEMS	COM	205306103	727	35645	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	26444	569574	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	6924	149100	SH	DEFINED	01 0
COMPUTER SCIENCES	COM	205363104	2775	59775	SH	DEFINED	01 0
COMPUWARE	COM	205638109	149	22599	SH	DEFINED	01
COMPUWARE	COM	205638109	61	9241	SH	DEFINED	01 0
COMPUWARE	COM	205638109	597	90564	SH	DEFINED	01 0
COMPUWARE	COM	205638109	8165	1242800	SH	DEFINED	01 1
COMSTOCK RESOURCES INC	COM	205768203	1178	60550	SH	DEFINED	01
COMTECH TELECOMMUNICATIONS	COM	205826209	85	3760	SH	DEFINED	01

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COMVERSE TECH INC	COM	205862402	516	25909	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	924	46329	SH	DEFINED	01 0
COMVERSE TECH INC	COM	205862402	141	7100	SH	DEFINED	01 1
CONAGRA FOODS INC	COM	205887102	29217	1078930	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	3309	122192	SH	DEFINED	01 0
CONCORD CAMERA CORP	COM	206156101	258	78060	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	563	49330	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	2755	257547	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	3	310	SH	DEFINED	01 0
CONEXANT SYSTEMS INC.	COM	207142100	1138	262704	SH	DEFINED	01
CONEXANT SYSTEMS INC.	COM	207142100	2	519	SH	DEFINED	01 0
CONMED CORP	COM	207410101	3847	140405	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	3916	193900	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	4	220	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	449548	5892633	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	16933	223307	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	16102	211062	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	10221	134025	SH	DEFINED	01 1
CONOCO PHILLIPS	COM	20825C104	605	7933	SH	DEFINED	01 1
CONSOLIDATED EDISON	COM	209115104	20047	504204	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	2215	55719	SH	DEFINED	01 0
CONSOLIDTET GRAPHICS	COM	209341106	4803	109026	SH	DEFINED	01
CONSOLIDTET GRAPHICS	COM	209341106	44	1008	SH	DEFINED	01 0
CONSOLIDTET GRAPHICS	COM	209341106	197	4479	SH	DEFINED	01 0
CONSTELLATION BRANDS	COM	21036P108	783	21100	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	2057	54267	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	1477	38963	SH	DEFINED	01 0
CONSTELLATION ENERGY	COM	210371100	61	1600	SH	DEFINED	01 1
CONTIFINANCIAL	COM	21075M107	0	7809971	SH	DEFINED	01 0
CONTL AIRLINES CL B	COM	210795308	2084	183250	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	129	8374	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	510	33138	SH	DEFINED	01 0
COOLBRANDS INTL-SUB VTG	COM	21639P208	914	55600	SH	DEFINED	01
COOPER CAMERON	COM	216640102	13226	271565	SH	DEFINED	01
COOPER CAMERON	COM	216640102	1163	23885	SH	DEFINED	01 0
COOPER COS INC	COM	216648402	10042	158970	SH	DEFINED	01
COOPER COS INC	COM	216648402	4	60	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	4030	175219	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	27	1150	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	546	23748	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	50751	2202683	SH	DEFINED	01 1
COORS ADOLPH	COM	217016104	808	11162	SH	DEFINED	01
COORS ADOLPH	COM	217016104	622	8597	SH	DEFINED	01 0
COORS ADOLPH	COM	217016104	136	1900	SH	DEFINED	01 1
COPART	COM	217204106	584	21868	SH	DEFINED	01
CORILLIAN CORP	COM	218725109	1464	290457	SH	DEFINED	01
CORGENTECH INC	COM	21872P105	202	12500	SH	DEFINED	01
CORINTHIAN COLLEGES	COM	218868107	322	13014	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	13978	300276	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	43	928	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	241	5187	SH	DEFINED	01 0
CORNING INC	COM	219350105	45989	3521344	SH	DEFINED	01
CORNING INC	COM	219350105	1329	101846	SH	DEFINED	01 0
CORNING INC	COM	219350105	5020	384420	SH	DEFINED	01 0
CORNING INC	COM	219350105	226	17500	SH	DEFINED	01 1
CORNING INC CVT	CONV BND	219350AK1	2252	1600000	PRN	DEFINED	01
CORPBANCA SA ADR 144A	COM	21987A100	478	20000	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	29068	503000	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	381	6600	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	COM	21988R102	3457	60000	SH	DEFINED	01 1
CORRECTIONAL PROPERT.	COM	22025E104	2758	94280	SH	DEFINED	01
CORRECTIONS CORP	COM	22025Y407	5182	131228	SH	DEFINED	01

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CORRECTIONS CORP	COM	22025Y407	179	4538	SH	DEFINED	01	1
CORUS BANKSARES INC	COM	220873103	2372	57685	SH	DEFINED	01	
COST PLUS	COM	221485105	3649	112441	SH	DEFINED	01	
COST PLUS	COM	221485105	3	90	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	31167	758861	SH	DEFINED	01	
COSTCO WHOLESALE COR	COM	22160K105	46	1114	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	4412	107433	SH	DEFINED	01	0
COSTAR GROUP INC.	COM	22160N109	1786	38900	SH	DEFINED	01	
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	19766	21000000	PRN	DEFINED	01	
COTT CORP	COM	22163N106	875	27000	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	106827	1520667	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	11736	167055	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4539	64614	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1414	20131	SH	DEFINED	01	1
COURIER CORP	COM	222660102	3258	78050	SH	DEFINED	01	
COURIER CORP	COM	222660102	5	120	SH	DEFINED	01	0
COUSINS PROPERTIES I	COM	222795106	395	12000	SH	DEFINED	01	
COVANCE INC	COM	222816100	5623	145737	SH	DEFINED	01	
COVANCE INC	COM	222816100	11	290	SH	DEFINED	01	0
COVENANT TRANSPORT	COM	22284P105	1943	113700	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	324	6615	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	6941	142200	SH	DEFINED	01	1
COX COMMUNICATIONS	COM	224044107	2333	83956	SH	DEFINED	01	
COX COMMUNICATIONS	COM	224044107	37628	1353830	SH	DEFINED	01	1
COX RADIO INC	COM	224051102	243	14000	SH	DEFINED	01	
COX RADIO INC	COM	224051102	1949	112209	SH	DEFINED	01	1
CRANE CO	COM	224399105	37482	1194078	SH	DEFINED	01	
CRANE CO	COM	224399105	432	13759	SH	DEFINED	01	0
CRANE CO	COM	224399105	34	1100	SH	DEFINED	01	1
CREDENCE SYSTEMS COR	COM	225302108	1884	136530	SH	DEFINED	01	
CREE INC	COM	225447101	342	14700	SH	DEFINED	01	
CREE INC	COM	225447101	73	3147	SH	DEFINED	01	0
CRESCENT	COM	225756105	78005	4839023	SH	DEFINED	01	
CRESCENT	COM	225756105	443	27500	SH	DEFINED	01	0
CRESCENT	COM	225756105	1809	112200	SH	DEFINED	01	0
CRITICAL THERAPEUTICS INC	COM	22674T105	924	131900	SH	DEFINED	01	0
CROMPTON CORP	COM	227116100	153	24361	SH	DEFINED	01	
CROSS A T CO CL A	COM	227478104	194	40600	SH	DEFINED	01	
CROSS COUNTRY HEALTHCARE	COM	227483104	6187	340855	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	130	8810	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	36284	2458452	SH	DEFINED	01	1
CROWN HOLDINGS INC	COM	228368106	4861	487554	SH	DEFINED	01	
CROWN HOLDINGS INC	COM	228368106	28	2920	SH	DEFINED	01	0
CROWN HOLDINGS INC	COM	228368106	167	16800	SH	DEFINED	01	0
CRT PROPERITIES	COM	22876P109	878	38000	SH	DEFINED	01	
CRYOLIFE INC	COM	228903100	331	62751	SH	DEFINED	01	
CRYPTOLOGIC INC	COM	228906103	749	41600	SH	DEFINED	01	
CRYSTALLEX INTL CORP	COM	22942F101	988	400000	SH	DEFINED	01	
CTI MOLECULAR IMAGING INC.	COM	22943D105	1533	108100	SH	DEFINED	01	
CUBIC CORP	COM	229669106	1509	72110	SH	DEFINED	01	
CUBIST PHARMACEUTICALS INC	COM	229678107	464	41800	SH	DEFINED	01	1
CULLEN FROST BANKERS	COM	229899109	3225	72068	SH	DEFINED	01	
CULP INC	COM	230215105	40	5161	SH	DEFINED	01	
CUMMINS INC	COM	231021106	5256	84085	SH	DEFINED	01	
CUMMINS INC	COM	231021106	1372	21950	SH	DEFINED	01	0
CUMMINS INC	COM	231021106	623	9960	SH	DEFINED	01	0
CUMULUS MEDIA	COM	231082108	666	39600	SH	DEFINED	01	
CUMULUS MEDIA	COM	231082108	6	332	SH	DEFINED	01	1
CURATIVE HEALTH SERV	COM	23126W100	952	109961	SH	DEFINED	01	
CURTISS-WRIGHT CORP	COM	231561101	8729	155340	SH	DEFINED	01	
CURTISS-WRIGHT CL B	COM	231561408	5108	95000	SH	DEFINED	01	
CUTTER & BUCK INC	COM	232217109	1528	148300	SH	DEFINED	01	

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CYBEROPTICS CORP	COM	232517102	980	37739	SH	DEFINED	01
CYBERONICS	COM	23251P102	2105	63090	SH	DEFINED	01
CYBERONICS	COM	23251P102	584	17590	SH	DEFINED	01 1
CYMER INC	COM	232572107	8309	221928	SH	DEFINED	01
CYMER INC	COM	232572107	226	6030	SH	DEFINED	01 0
CYPRESS BIOSCIENCE INC	COM	232674507	40	2900	SH	DEFINED	01 0
CYPRESS SEMICONDUCTR	COM	232806109	8067	568513	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	2132	46900	SH	DEFINED	01
CYTOKINETICS INC	COM	23282W100	526	35400	SH	DEFINED	01 1
D & K HEALTHCARE RES	COM	232861104	170	14147	SH	DEFINED	01
CYTYC CORP	COM	232946103	1167	45989	SH	DEFINED	01
CYTYC CORP	COM	232946103	3069	121400	SH	DEFINED	01 1
DJ ORTHOPEDICS INC	COM	23325G104	2231	97000	SH	DEFINED	01
DJ ORTHOPEDICS INC	COM	23325G104	21	880	SH	DEFINED	01 0
DJ ORTHOPEDICS INC	COM	23325G104	115	5000	SH	DEFINED	01 0
DPL INC	COM	233293109	2136	110000	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	3858	120936	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	104	3220	SH	DEFINED	01 0
DRS TECHNOLOGIES INC	COM	23330X100	153	4800	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	5396	190000	SH	DEFINED	01
D R HORTON INC	COM	23331A109	33	1150	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	119	4200	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	8664	305067	SH	DEFINED	01 1
DST SYSTEMS	COM	233326107	44679	929062	SH	DEFINED	01
DST SYSTEMS	COM	233326107	38963	810242	SH	DEFINED	01 0
DST SYSTEMS	COM	233326107	3582	74470	SH	DEFINED	01 0
DSP GROUP INC	COM	23332B106	4968	182385	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	5	190	SH	DEFINED	01 0
DTE ENERGY COMPANY	COM	233331107	8722	215153	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1626	40115	SH	DEFINED	01 0
DADE BEHRING HOLDINGS INC	COM	23342J206	5020	105650	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	4	80	SH	DEFINED	01 0
DAKTRONICS	COM	234264109	2077	83240	SH	DEFINED	01
DANA CORP	COM	235811106	10675	544663	SH	DEFINED	01
DANA CORP	COM	235811106	675	34457	SH	DEFINED	01 0
DANA CORP	COM	235811106	80	4100	SH	DEFINED	01 1
DANAHER CORP	COM	235851102	103283	1991938	SH	DEFINED	01
DANAHER CORP	COM	235851102	2811	54236	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	7017	135322	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	1414	27500	SH	DEFINED	01 1
DARDEN RESTAURANT	COM	237194105	193	9417	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	765	37227	SH	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	83	4100	SH	DEFINED	01 1
DATASCOPE	COM	238113104	1584	39901	SH	DEFINED	01
DAVE AND BUSTERS.	COM	23833N104	1731	92156	SH	DEFINED	01
DAVITA INC	COM	23918K108	1893	61371	SH	DEFINED	01 0
DAVITA INC	COM	23918K108	2574	83535	SH	DEFINED	01 1
DAWSON GEOPHYSICAL CO	COM	239359102	1030	47300	SH	DEFINED	01
DEAN FOODS CO	COM	242370104	815	21879	SH	DEFINED	01 1
DEB SHOPS.	COM	242728103	2004	83300	SH	DEFINED	01
DECKERS OUTDOOR CORP	COM	243537107	2008	68100	SH	DEFINED	01
DECKERS OUTDOOR CORP	COM	243537107	5	170	SH	DEFINED	01 0
DECODE GENETICS INC	COM	243586104	3911	460000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	20	2470	SH	DEFINED	01 0
DECODE GENETICS INC	COM	243586104	101	11900	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	451604	6438610	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	9983	142356	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	5830	83123	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	1404	20000	SH	DEFINED	01 1
DEL MONTE FOODS CO	COM	24522P103	3851	379026	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	3	250	SH	DEFINED	01 0
DEL MONTE FOODS CO	COM	24522P103	5632	552637	SH	DEFINED	01 1

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DELL INC	COM	24702R101	711201	19854832	SH	DEFINED	01
DELL INC	COM	24702R101	26390	736726	SH	DEFINED	01 0
DELL INC	COM	24702R101	23148	646245	SH	DEFINED	01 0
DELL INC	COM	24702R101	80895	2252025	SH	DEFINED	01 1
DELPHI CORPORATION	COM	247126105	2128	199273	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	1384	129570	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	COM	247131105	11041	248105	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	39	866	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	COM	247131105	218	4901	SH	DEFINED	01 0
DELTA & PINE LAND CO	COM	247357106	2268	103333	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	1327	186313	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	205	28789	SH	DEFINED	01 0
DELTIC TIMBER CORP	COM	247850100	1253	32641	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	669	31930	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	20651	985700	SH	DEFINED	01 0
DENBURY RESOURCES INC	COM	247916208	869	41500	SH	DEFINED	01 0
DELUXE CORPORATION	COM	248019101	6265	144016	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	502	11531	SH	DEFINED	01 0
DENDRITE	COM	248239105	60275	3244102	SH	DEFINED	01
DENDRITE	COM	248239105	2460	132360	SH	DEFINED	01 0
DENDRITE	COM	248239105	3254	175150	SH	DEFINED	01 0
DENTSPLY INTERNATL I	COM	249030107	782	15000	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	16	300	SH	DEFINED	01 0
DENTSPLY INTERNATL I	COM	249030107	22	414	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	3435	223033	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	21	1358	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	119	7737	SH	DEFINED	01 0
DESARROLLADORA HOMEX-ADR	COM	25030W100	103	5950	SH	DEFINED	01
DESARROLLADORA HOMEX-ADR	COM	25030W100	2160	125000	SH	DEFINED	01 1
DESIGN WITHIN REACH INC	COM	250557105	1115	67850	SH	DEFINED	01
DESIGN WITHIN REACH INC	COM	250557105	507	30900	SH	DEFINED	01 0
DESIGN WITHIN REACH INC	COM	250557105	72	4400	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	28919	438157	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	3798	57534	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	3660	55459	SH	DEFINED	01 0
DEVON ENERGY CVT	CONV BND	25179MAA1	15469	1500000	PRN	DEFINED	01
DEVRY INC.	COM	251893103	22097	805875	SH	DEFINED	01
DEVRY INC.	COM	251893103	912	33219	SH	DEFINED	01 0
DEVRY INC.	COM	251893103	1368	49900	SH	DEFINED	01 0
DIAGEO PLC-SPON ADR	COM	25243Q205	20116	367400	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	57998	1319944	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	31990	728051	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	COM	252450101	4526	103000	SH	DEFINED	01 0
DIAMOND OFFSHORE DRI	COM	25271C102	28951	1214900	SH	DEFINED	01
DIAMONDCLUSTER INTL	COM	25278P106	388	44640	SH	DEFINED	01
DICK'S SPORTING GOODS INC	COM	253393102	1254	37600	SH	DEFINED	01
DICK'S SPORTING GOODS INC	COM	253393102	7	200	SH	DEFINED	01 0
DIEBOLD INC.	COM	253651103	27111	512785	SH	DEFINED	01
DIGENE CORP	COM	253752109	1386	37940	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	5276	492250	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	20	1798	SH	DEFINED	01 0
DIGI INTL INC COM	COM	253798102	92	8598	SH	DEFINED	01 0
DIGITAL RIVER.	COM	25388B104	25114	769685	SH	DEFINED	01
DIGITAL RIVER.	COM	25388B104	21909	671429	SH	DEFINED	01 0
DIGITAL RIVER.	COM	25388B104	2229	68300	SH	DEFINED	01 0
DIGITAS INC	COM	25388K104	3597	326162	SH	DEFINED	01
DIGITAS INC	COM	25388K104	5	420	SH	DEFINED	01 0
DIGITALNET HOLDINGS INC	COM	25389B103	109	5378	SH	DEFINED	01
DIGITALNET HOLDINGS INC	COM	25389B103	14	676	SH	DEFINED	01 0
DIME COMMUNITY	COM	253922108	1759	100642	SH	DEFINED	01
DILLARDS INC-CL A	COM	254067101	9139	409803	SH	DEFINED	01
DILLARDS INC-CL A	COM	254067101	76	3387	SH	DEFINED	01 0

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DILLARDS INC-CL A	COM	254067101	431	19312	SH	DEFINED	01	0
DIME BANCORP INC LITIGATION TR WT		25429Q110	27	242190	SH	DEFINED	01	1
DIMON INC	COM	254394109	802	140298	SH	DEFINED	01	
DIODES INC	COM	254543101	265	11200	SH	DEFINED	01	
DIONEX	COM	254546104	3125	56650	SH	DEFINED	01	
DIRECT GENERAL CORP	COM	25456W204	397	12320	SH	DEFINED	01	
DIRECTV GROUP INC	COM	25459L106	616	36000	SH	DEFINED	01	
DIRECTV GROUP INC	COM	25459L106	27003	1576953	SH	DEFINED	01	1
DISCOVERY LABORATORIES INC	COM	254668106	578	60300	SH	DEFINED	01	
DISCOVERY PARTN INTL	COM	254675101	1923	377000	SH	DEFINED	01	
DISCOVERY PARTN INTL	COM	254675101	2	350	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	342941	13453916	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	22375	877815	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	12097	474565	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	2767	108550	SH	DEFINED	01	1
DISNEY CVT	CONV BND	254687AU0	3110	2900000	PRN	DEFINED	01	
DISNEY CVT	CONV BND	254687AU0	1502	1400000	PRN	DEFINED	01	0
DITECH COMMU CORP.	COM	25500M103	9392	402403	SH	DEFINED	01	
DITECH COMMU CORP.	COM	25500M103	3	120	SH	DEFINED	01	0
DIXIE GROUP INC	COM	255519100	631	53300	SH	DEFINED	01	
DOCUCORP INTL W/I	COM	255911109	44	5014	SH	DEFINED	01	
DOBSON COMM CORP A	COM	256069105	1260	386500	SH	DEFINED	01	
DOBSON COMM CORP A	COM	256069105	210	64364	SH	DEFINED	01	0
DOBSON CVT PFD	CONV PRF	256069709	105	1000	SH	DEFINED	01	0
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	1	1	SH	DEFINED	01	
DOCTOR REDDY'S LAB-ADR	COM	256135203	169	9763	SH	DEFINED	01	1
DOLLAR GENERAL	COM	256669102	4237	216621	SH	DEFINED	01	
DOLLAR GENERAL	COM	256669102	1491	76232	SH	DEFINED	01	0
DOLLAR GENERAL	COM	256669102	137	7000	SH	DEFINED	01	1
DOLLAR THRIF AUTOMOT	COM	256743105	700	25500	SH	DEFINED	01	
DOLLAR TREE STORES	COM	256747106	16062	585590	SH	DEFINED	01	
DOLLAR TREE STORES	COM	256747106	411	15000	SH	DEFINED	01	0
DOLLAR TREE STORES	COM	256747106	16	585	SH	DEFINED	01	0
DOMINION HOMES INC.	COM	257386102	96	4137	SH	DEFINED	01	
DOMINION RES INC VA	COM	25746U109	382131	6057885	SH	DEFINED	01	
DOMINION RES INC VA	COM	25746U109	6588	104416	SH	DEFINED	01	0
DOMINION RES INC VA	COM	25746U109	6080	96390	SH	DEFINED	01	0
DOMINION RES CVT PFD	CONV PRF	25746U208	18605	342000	SH	DEFINED	01	
DONALDSON CO	COM	257651109	733	25000	SH	DEFINED	01	
DONALDSON CO	COM	257651109	2632	90000	SH	DEFINED	01	1
DONEGAL GROUP INC-CL A	COM	257701201	567	28298	SH	DEFINED	01	
DONNELLEY (RR)&SONS	COM	257867101	47048	1424821	SH	DEFINED	01	
DONNELLEY (RR)&SONS	COM	257867101	1659	50238	SH	DEFINED	01	0
DONNELLEY (RR)&SONS	COM	257867101	9048	274182	SH	DEFINED	01	1
DORAL FINANCIAL	COM	25811P100	265	7665	SH	DEFINED	01	
DOT HILL SYSTEMS	COM	25848T109	545	48600	SH	DEFINED	01	
DOUBLECLICK INC	COM	258609304	2729	351200	SH	DEFINED	01	
DOUBLECLICK INC	COM	258609304	82	10620	SH	DEFINED	01	0
DOUBLECLICK INC	COM	258609304	99	12800	SH	DEFINED	01	0
DOVER CORP	COM	260003108	29986	712262	SH	DEFINED	01	
DOVER CORP	COM	260003108	1979	46998	SH	DEFINED	01	0
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	4580	407200	SH	DEFINED	01	
DOVER MOTORSPORTS.	COM	260174107	280	70000	SH	DEFINED	01	
DOW CHEMICAL	COM	260543103	160401	3941030	SH	DEFINED	01	
DOW CHEMICAL	COM	260543103	5952	146240	SH	DEFINED	01	0
DOW CHEMICAL	COM	260543103	10284	252694	SH	DEFINED	01	0
DOW CHEMICAL	COM	260543103	4112	101000	SH	DEFINED	01	1
DOW JONES & CO	COM	260561105	216	4790	SH	DEFINED	01	
DOW JONES & CO	COM	260561105	853	18910	SH	DEFINED	01	0
DOW JONES & CO	COM	260561105	39154	869300	SH	DEFINED	01	1
DOWNEY FINL CORP	COM	261018105	4017	75440	SH	DEFINED	01	
DRESS BARN INC	COM	261570105	4256	248602	SH	DEFINED	01	

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DREW INDUSTRIES INC	COM	26168L205	2274	55859	SH	DEFINED	01
DREYERS GRAND ICE	COM	261877104	1210	15300	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	873	46667	SH	DEFINED	01
DRUG STORE.COM.	COM	262241102	51	14720	SH	DEFINED	01
E I DUPONT	COM	263534109	113385	2552570	SH	DEFINED	01
E I DUPONT	COM	263534109	604	13600	SH	DEFINED	01
E I DUPONT	COM	263534109	12572	283010	SH	DEFINED	01
E I DUPONT	COM	263534109	53	1200	SH	DEFINED	01
DUANE READE	COM	263578106	1139	69803	SH	DEFINED	01
DUCOMMUN INC	COM	264147109	1771	82826	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	18145	894231	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	4293	211571	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	49662	2448557	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	553	27244	SH	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	2007	2000000	PRN	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	1310	1300000	PRN	DEFINED	01
DUN & BRADSTREET	COM	26483E100	7186	133300	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	1008	49598	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	3504	181467	SH	DEFINED	01
DURATEK INC	COM	26658Q102	41	2695	SH	DEFINED	01
DURECT CORPORATION	COM	266605104	1069	306340	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	9767	348800	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	29	1021	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	153	5470	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	95	22183	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	373	87632	SH	DEFINED	01
EFJ INC	COM	26843B101	942	106603	SH	DEFINED	01
CBEYOND CL B PFD	COM	268470978	5345	1415302	SH	DEFINED	01
EGL INC	COM	268484102	3922	147467	SH	DEFINED	01
EMC CORPORATION	COM	268648102	242415	21264367	SH	DEFINED	01
EMC CORPORATION	COM	268648102	9229	809401	SH	DEFINED	01
EMC CORPORATION	COM	268648102	7354	645052	SH	DEFINED	01
EMC CORPORATION	COM	268648102	2158	189200	SH	DEFINED	01
EMC INS GROUP INC	COM	268664109	95	4083	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	30761	1057062	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	20521	705172	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	2503	86000	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	436	15000	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	42198	706730	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	608	10160	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	2481	41554	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	39343	658722	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	1511	71596	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	2	80	SH	DEFINED	01
E.PIPHANY INC	COM	26881V100	2599	538000	SH	DEFINED	01
E.PIPHANY INC	COM	26881V100	1226	253920	SH	DEFINED	01
EPIQ SYSTEMS INC.	COM	26882D109	698	48115	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	2887	269594	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION	COM	269246104	1536	137780	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION	COM	269246104	942	84500	SH	DEFINED	01
EVCI CAREER COLLEGES INC	COM	26926P100	1258	119700	SH	DEFINED	01
EAGLE MATERIALS INC	COM	26969P108	122	1720	SH	DEFINED	01
EARTHLINK INC	COM	270321102	562	54321	SH	DEFINED	01
EARTHLINK INC	COM	270321102	5	460	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	11090	361258	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	21388	696640	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	1001	32600	SH	DEFINED	01
EASTGROUP PROPERTIES	COM	277276101	2525	75000	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	38100	824139	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	36	779	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	828	17901	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	102	2200	SH	DEFINED	01

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EASTMAN KODAK	COM	277461109	33008	1223447	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	185	6849	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	2454	90980	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	1197	44336	SH	DEFINED	01 1
EATON CORP	COM	278058102	45812	707638	SH	DEFINED	01
EATON CORP	COM	278058102	2254	34822	SH	DEFINED	01 0
EATON CORP	COM	278058102	228	3600	SH	DEFINED	01 1
EBAY INC	COM	278642103	411092	4470832	SH	DEFINED	01
EBAY INC	COM	278642103	50882	553352	SH	DEFINED	01 0
EBAY INC	COM	278642103	17790	193484	SH	DEFINED	01 0
EBAY INC	COM	278642103	36158	392900	SH	DEFINED	01 1
EBAY INC	COM	278642103	137	1492	SH	DEFINED	01 1
ECHOSTAR COMMUN CORP	COM	278762109	10518	342061	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	40	1304	SH	DEFINED	01 0
ECHOSTAR COMMUN CORP	COM	278762109	246	8000	SH	DEFINED	01 1
ECLIPSYS CORP.	COM	278856109	147	9632	SH	DEFINED	01
ECLIPSYS CORP.	COM	278856109	8809	577285	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	1978	62380	SH	DEFINED	01
ECOLAB INC.	COM	278865100	2156	67998	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	1884	59418	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	71178	2246073	SH	DEFINED	01 1
ECOLLEGE.COM.	COM	27887E100	63	3963	SH	DEFINED	01
EDISON INTL	COM	281020107	6869	268631	SH	DEFINED	01
EDISON INTL	COM	281020107	44	1714	SH	DEFINED	01 0
EDISON INTL	COM	281020107	1927	75343	SH	DEFINED	01 0
EDISON INTL	COM	281020107	186	7300	SH	DEFINED	01 1
EDISON INTL	COM	281020107	1400	54749	SH	DEFINED	01 1
EDO CORP	COM	281347104	2681	111136	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	97	2940	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	30721	934900	SH	DEFINED	01 0
EDUCATION MGMT CORP	COM	28139T101	1275	38800	SH	DEFINED	01 0
EDWARDS (A.G.) INC	COM	281760108	3505	103000	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	8929	510243	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	25	1440	SH	DEFINED	01 0
EFUNDS CORP	COM	28224R101	140	8000	SH	DEFINED	01 0
EL PASO CORPORATION	COM	28336L109	2717	344908	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	1168	148224	SH	DEFINED	01 0
EL PASO CORPORATION	COM	28336L109	712	90804	SH	DEFINED	01 1
EL PASO ELECTRIC	COM	283677854	8219	532311	SH	DEFINED	01
ELAN CORP PLC ADR	COM	284131208	37287	1507140	SH	DEFINED	01
ELAN CORP PLC ADR	COM	284131208	11220	453550	SH	DEFINED	01 0
ELDORADO GOLD CORP	COM	284902103	1558	604000	SH	DEFINED	01
ELECTRO SCIENTIFIC	COM	285229100	2146	75799	SH	DEFINED	01
ELECTROGLAS INC	COM	285324109	265	49500	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	208597	3823972	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	4055	74377	SH	DEFINED	01 0
ELECTRONIC ARTS INC	COM	285512109	5953	109134	SH	DEFINED	01 0
ELECTRONIC ARTS INC	COM	285512109	1158	21226	SH	DEFINED	01 1
ELECTRONIC DATA SYST	COM	285661104	44542	2325937	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	424	22153	SH	DEFINED	01 0
ELECTRONIC DATA SYST	COM	285661104	2145	112012	SH	DEFINED	01 0
ELECTRONIC DATA SYST	COM	285661104	707	36909	SH	DEFINED	01 1
ELECTRONICS BOUTIQUE	COM	286045109	5281	200540	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	3425	121200	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	30	1069	SH	DEFINED	01 0
ELECTRONICS FOR IMAGING INC	COM	286082102	143	5059	SH	DEFINED	01 0
ELIZABETH ARDEN INC.	COM	28660G106	2878	136792	SH	DEFINED	01
ELKCORP	COM	287456107	3924	163887	SH	DEFINED	01
EMBRAER AIRCRAFT COR	COM	29081M102	50399	1762874	SH	DEFINED	01
EMBRAER AIRCRAFT COR	COM	29081M102	7296	255204	SH	DEFINED	01 0
EMBRAER AIRCRAFT COR	COM	29081M102	23948	839700	SH	DEFINED	01 1
EMCOR GROUP INC	COM	29084Q100	2377	54034	SH	DEFINED	01

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EMERSON ELECTRIC	COM	291011104	5711	89845	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	2352	37000	SH	DEFINED	01 0
EMERSON ELECTRIC	COM	291011104	6200	97562	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	COM	291525103	4279	204000	SH	DEFINED	01
EMMIS COMMUNICATIONS	COM	291525103	30	1460	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	COM	291525103	136	6500	SH	DEFINED	01 0
EMPIRE DISTRICT ELEC.	COM	291641108	451	22459	SH	DEFINED	01
EMULEX.	COM	292475209	8978	627400	SH	DEFINED	01 0
EMULEX.	COM	292475209	378	26400	SH	DEFINED	01 0
ENCANA CORP	COM	292505104	44110	1022000	SH	DEFINED	01
ENCANA CORP	COM	292505104	3871	89670	SH	DEFINED	01 0
ENCANA CORP	COM	292505104	3073	71200	SH	DEFINED	01 0
ENCANA CORP	COM	292505880	15693	362948	SH	DEFINED	01 1
ENBRIDGE INC	COM	29250N105	10688	292100	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01
ENCORE ACQUISITION CO	COM	29255W100	4612	165300	SH	DEFINED	01
ENCORE WIRE CORP	COM	292562105	36	1300	SH	DEFINED	01
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	1915	225233	SH	DEFINED	01
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	4	510	SH	DEFINED	01 0
ENDO PHARMACEUTICAL	COM	29264F205	7446	317540	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	73	3127	SH	DEFINED	01 0
ENERGEN	COM	29265N108	12142	253018	SH	DEFINED	01
ENERGEN	COM	29265N108	46	954	SH	DEFINED	01 0
ENERGEN	COM	29265N108	256	5337	SH	DEFINED	01 0
ENERGY EAST CORP	COM	29266M109	9896	408100	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	3966	88141	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	65	1442	SH	DEFINED	01 0
ENERGY PARTNERS LTD	COM	29270U105	714	46700	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	235	7267	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	928	28727	SH	DEFINED	01 0
ENGINEERED SUPPORT	COM	292866100	11435	195446	SH	DEFINED	01
ENGINEERED SUPPORT	COM	292866100	6	100	SH	DEFINED	01 0
ENESCO GROUP INC	COM	292973104	343	38312	SH	DEFINED	01
ENTEGRIIS INC	COM	29362U104	4055	350400	SH	DEFINED	01
ENTEGRIIS INC	COM	29362U104	2	170	SH	DEFINED	01 0
ENTERASYS NETWORKS.	COM	293637104	91	42996	SH	DEFINED	01
ENTERCOM COMMUNICATI	COM	293639100	9853	264100	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	407	10900	SH	DEFINED	01 0
ENTERGY CORP	COM	29364G103	5143	91839	SH	DEFINED	01
ENTERGY CORP	COM	29364G103	2983	53251	SH	DEFINED	01 0
ENTERGY CORP	COM	29364G103	172	3075	SH	DEFINED	01 1
ENTERTAINMENT PROPERTIES TR	COM	29380T105	3803	106424	SH	DEFINED	01
ENTRAVISION COMM	COM	29382R107	294	38200	SH	DEFINED	01
ENZON PHARMACEUTICALS INC	COM	293904108	1284	100600	SH	DEFINED	01
ENZO BIOCHEM	COM	294100102	1248	83228	SH	DEFINED	01
EON LABS.	COM	29412E100	5948	145318	SH	DEFINED	01
EON LABS.	COM	29412E100	29123	711500	SH	DEFINED	01 0
EON LABS.	COM	29412E100	1367	33400	SH	DEFINED	01 0
Epimmune Inc	COM	29425y101	35	20310	SH	DEFINED	01
EPLUS INC	COM	294268107	6	530	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	5261	374472	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	5	360	SH	DEFINED	01 0
EQUIFAX INC	COM	294429105	198	8017	SH	DEFINED	01
EQUIFAX INC	COM	294429105	784	31671	SH	DEFINED	01 0
EQUITABLE RESOURCES	COM	294549100	2958	57200	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	20445	751620	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	2539	93328	SH	DEFINED	01 0
EQUITY OFFICE	COM	294741103	585	21500	SH	DEFINED	01 1
EQUITY ONE INC	COM	294752100	1078	59612	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	5596	188199	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	1926	64788	SH	DEFINED	01 0
EQUITY RESIDENTIAL	COM	29476L107	1070	36000	SH	DEFINED	01 1

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ERESEARCH TECHNOLOGY.	COM	29481V108	1123	40101	SH	DEFINED	01
ERESEARCH TECHNOLOGY.	COM	29481V108	7	250	SH	DEFINED	01 0
ERIE INDY CO.	COM	29530P102	2835	60600	SH	DEFINED	01
ESCALADE INC	COM	296056104	816	35300	SH	DEFINED	01
ESCO TECHNOLOGIES.	COM	296315104	907	16998	SH	DEFINED	01
ESPEED INC.	COM	296643109	3502	198400	SH	DEFINED	01
ESPEED INC.	COM	296643109	5	270	SH	DEFINED	01 0
ESSEX PROP TRUST	COM	297178105	4815	70440	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	2249	76126	SH	DEFINED	01
ETHAN ALLEN	COM	297602104	3612	100587	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	4779	118299	SH	DEFINED	01
EXAR CORP	COM	300645108	3807	259697	SH	DEFINED	01
EXAR CORP	COM	300645108	3	190	SH	DEFINED	01 0
EXACTECH INC	COM	30064E109	762	35100	SH	DEFINED	01
EXELON CORP	COM	30161N101	36807	1105647	SH	DEFINED	01
EXELON CORP	COM	30161N101	5088	152850	SH	DEFINED	01 0
EXELON CORP	COM	30161N101	219	6600	SH	DEFINED	01 1
EXELIXIS INC	COM	30161Q104	1804	178838	SH	DEFINED	01
EXIDE TECH WTS	WT	302051123	123	25021	SH	DEFINED	01 0
EXIDE TECHNOLOGIES	COM	302051206	206	10008	SH	DEFINED	01 0
EXIDE TECH ESCROW	COM	3020519F6	0	16500000	SH	DEFINED	01 0
EXPEDITORS INTL WASH	COM	302130109	2798	56612	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	30	597	SH	DEFINED	01 0
EXPEDITORS INTL WASH	COM	302130109	27	553	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	COM	302182100	24654	311174	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	1007	12720	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	COM	302182100	2947	37190	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	COM	30218U108	2808	231300	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	COM	30218U108	26	2120	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	COM	30218U108	117	9600	SH	DEFINED	01 0
EXTREME NETWORKS INC	COM	30226D106	286	51841	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	21332	497000	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	30330	706650	SH	DEFINED	01 0
EYETECH PHARMACEUTICALS INC	COM	302297106	1268	29550	SH	DEFINED	01 0
EYETECH PHARMACEUTICALS INC	COM	302297106	462	10781	SH	DEFINED	01 1
EZ CORP INC	COM	302301106	95	9590	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1070254	24099395	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	29609	666691	SH	DEFINED	01 0
EXXON MOBIL CORP	COM	30231G102	73370	1652116	SH	DEFINED	01 0
EXXON MOBIL CORP	COM	30231G102	186277	4194374	SH	DEFINED	01 1
EXXON MOBIL CORP	COM	30231G102	735	16547	SH	DEFINED	01 1
FBL FINL GROUP INC.	COM	30239F106	5217	184600	SH	DEFINED	01
FEI COMPANY	COM	30241L109	2144	89680	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	5069	92324	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	34013	619550	SH	DEFINED	01 0
FLIR SYSTEMS INC	COM	302445101	1455	26500	SH	DEFINED	01 0
FMC CORP	COM	302491303	5355	124208	SH	DEFINED	01
FMC CORP	COM	302491303	39	910	SH	DEFINED	01 0
FMC CORP	COM	302491303	228	5300	SH	DEFINED	01 0
FMC CORP	COM	302491303	1681	39000	SH	DEFINED	01 1
FMC TECHNOLOGIES INC USD 0.01	COM	30249U101	1902	66209	SH	DEFINED	01 1
FPIC INSURANCE GROUP INC	COM	302563101	32	1304	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	46517	727384	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	3110	48631	SH	DEFINED	01 0
FPL GROUP INC.	COM	302571104	2733	42740	SH	DEFINED	01 0
FPL GROUP PFD CVT	CONV PRF	302571203	16530	300000	SH	DEFINED	01
FTI CONSULTING INC.	COM	302941109	4003	242600	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	4517	95557	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	42273	1266407	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	32086	961270	SH	DEFINED	01 0
FAIR ISAAC INC	COM	303250104	3785	113400	SH	DEFINED	01 0
FAIRCHILD CORP.	COM	303698104	342	80000	SH	DEFINED	01

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FAIRCHILD SEMICONDUCTOR	COM	303726103	942	57500	SH	DEFINED	01
FAIRFIELD MANUFACTURING	COM	304530926	7913	138796	SH	DEFINED	01 0
FAIRMONT HOTELS & RESORTS	COM	305204109	27336	1015435	SH	DEFINED	01 1
FAMILY DLR STORES	COM	307000109	642	21068	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	1206	39656	SH	DEFINED	01 0
FARO TECHNOLOGIES	COM	311642102	924	36000	SH	DEFINED	01
FASTENAL CO	COM	311900104	101893	1792927	SH	DEFINED	01
FASTENAL CO	COM	311900104	85849	1510622	SH	DEFINED	01 0
FASTENAL CO	COM	311900104	7839	137938	SH	DEFINED	01 0
FEDDERS CORPORATION	COM	313135501	518	119145	SH	DEFINED	01
FREDDIE MAC	COM	313400301	105549	1667446	SH	DEFINED	01
FREDDIE MAC	COM	313400301	1361	21507	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	10078	159213	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	27195	429630	SH	DEFINED	01 1
FANNIE MAE	COM	313586109	317732	4452509	SH	DEFINED	01
FANNIE MAE	COM	313586109	16760	234850	SH	DEFINED	01 0
FANNIE MAE	COM	313586109	18504	259306	SH	DEFINED	01 0
FANNIE MAE	COM	313586109	1033	14475	SH	DEFINED	01 1
FANNIE MAE	COM	313586109	1968	27580	SH	DEFINED	01 1
FEDERAL REALTY INVS	COM	313747206	601	14450	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	5376	109504	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	2041	41576	SH	DEFINED	01 0
FEDERATED DPT STORES	COM	31410H101	3021	61600	SH	DEFINED	01 1
FEDERATED DPT STORES	COM	31410H101	705	14357	SH	DEFINED	01 1
FEDERATED INVESTORS.	COM	314211103	191	6320	SH	DEFINED	01
FEDERATED INVESTORS.	COM	314211103	758	24990	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	1428	17488	SH	DEFINED	01
FEDEX CORPORATION	COM	31428X106	65	800	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	5644	69085	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	498	6100	SH	DEFINED	01 1
FELCOR LODGING TRUST	COM	31430F101	1701	140492	SH	DEFINED	01
FERRO CORP	COM	315405100	7564	283500	SH	DEFINED	01
FERRO CORP	COM	315405100	30	1100	SH	DEFINED	01 0
FERRO CORP	COM	315405100	168	6300	SH	DEFINED	01 0
F5 NETWORKS INC	COM	315616102	6102	230420	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	16969	640810	SH	DEFINED	01 0
F5 NETWORKS INC	COM	315616102	704	26600	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	COM	31604Q107	2357	66476	SH	DEFINED	01
FIDELITY BANKSHARES INC	COM	31604Q107	2481	69900	SH	DEFINED	01 1
FIDELITY NAT FINL	COM	316326107	672	18000	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	821	22000	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	106681	1983641	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	1429	26560	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	7382	137256	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	958	17813	SH	DEFINED	01 1
FILENET CORP	COM	316869106	6577	208314	SH	DEFINED	01
FILENET CORP	COM	316869106	7	210	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	4336	122957	SH	DEFINED	01
FINDWHAT.COM	COM	317794105	706	30490	SH	DEFINED	01
FINLAY ENTERPRISES INC	COM	317884203	123	6528	SH	DEFINED	01
FINISH LINE INC	COM	317923100	6826	226265	SH	DEFINED	01
FINISH LINE INC	COM	317923100	29	974	SH	DEFINED	01 0
FINISH LINE INC	COM	317923100	139	4604	SH	DEFINED	01 0
FIRST AMERICAN CORP	COM	318522307	5975	230768	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	6598	161890	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	9	228	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	58	1431	SH	DEFINED	01 0
FIRST CASH FINL SVCS INC	COM	31942D107	638	30000	SH	DEFINED	01
FIRST CHARTER CORP	COM	319439105	211	9703	SH	DEFINED	01
FIRST CITIZENS BANK.	COM	31946M103	106	868	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	2089	54342	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	146	3800	SH	DEFINED	01 0

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FIRST CONSULTING GP	COM	31986R103	1231	222900	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	150	5407	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	2952	66289	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	8982	201747	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	25346	569303	SH	DEFINED	01 1
FIRST FINANCIAL CORP/INDIANA	COM	320218100	256	8036	SH	DEFINED	01
FIRST FINANCIAL.	COM	320239106	129	4500	SH	DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	1738	38220	SH	DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	1303	28665	SH	DEFINED	01 0
FIRST HORIZON PHARMA.	COM	32051K106	4574	241969	SH	DEFINED	01
FIRST HORIZON PHARMA.	COM	32051K106	5	290	SH	DEFINED	01 0
FIRST INDUSTRIAL REL	COM	32054K103	558	15130	SH	DEFINED	01
FIRST INDIANA CORP	COM	32054R108	81	4270	SH	DEFINED	01
FIRST MARBLEHEAD CORP/THE	COM	320771108	2743	68172	SH	DEFINED	01 1
FIRST MIDWEST BANC	COM	320867104	4423	125622	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	270	17300	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	8	509	SH	DEFINED	01 0
FIRST NIAGARA FINANCIAL.	COM	33582V108	2550	212476	SH	DEFINED	01
FIRST OAK BROOK BANCSHARES	COM	335847208	726	23968	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	8624	200165	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	29	668	SH	DEFINED	01 0
FIRST REPUBLIC BANK	COM	336158100	155	3591	SH	DEFINED	01 0
FISERV INC	COM	337738108	71633	1841921	SH	DEFINED	01
FISERV INC	COM	337738108	2310	59427	SH	DEFINED	01 0
FISERV INC	COM	337738108	5279	135743	SH	DEFINED	01 0
FISHER COMMUNICATIONS	COM	337756209	2164	43000	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	7780	187017	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	27	641	SH	DEFINED	01 0
FIRSTFED FINL CORP	COM	337907109	156	3761	SH	DEFINED	01 0
FLAGSTAR BANCORP INC	COM	337930101	4942	248624	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	18920	505773	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	2853	76270	SH	DEFINED	01 0
FIRSTENERGY CORP	COM	337932107	220	5900	SH	DEFINED	01 1
FISHER SCIENTIFIC IN	COM	338032204	57254	991427	SH	DEFINED	01
FISHER SCIENTIFIC IN	COM	338032204	7620	131945	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	COM	338032204	978	16935	SH	DEFINED	01 1
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01
FLAMEL TECHNOLOGIES	COM	338488109	739	30000	SH	DEFINED	01
FLEETWOOD ENTERPRISE	COM	339099103	4563	313540	SH	DEFINED	01
FLORIDA ROCK	COM	341140101	10889	258225	SH	DEFINED	01
FLUOR CORP (NEW)	COM	343412102	37565	788015	SH	DEFINED	01
FLUOR CORP (NEW)	COM	343412102	915	19199	SH	DEFINED	01 0
FLOWERS FOODS INC	COM	343498101	9451	361397	SH	DEFINED	01
FLOWERS FOODS INC	COM	343498101	954	36500	SH	DEFINED	01 0
FLOWSERVE CORP	COM	34354P105	6681	267900	SH	DEFINED	01
FLOWSERVE CORP	COM	34354P105	11	490	SH	DEFINED	01 0
FLOWSERVE CORP	COM	34354P105	70	2800	SH	DEFINED	01 0
FLUSHING FINANCIAL CORP	COM	343873105	21	1200	SH	DEFINED	01 0
FLUSHING FINANCIAL CORP	COM	343873105	120	6800	SH	DEFINED	01 0
FOMENTO ECONOMICO MX	COM	344419106	3163	69000	SH	DEFINED	01
FOMENTO ECONOMICO MX	COM	344419106	43635	952651	SH	DEFINED	01 1
FOMENTO ECONOMICO MX	COM	344419106	725	15818	SH	DEFINED	01 1
FOOT LOCKER INC	COM	344849104	3394	139430	SH	DEFINED	01
FORD MOTOR CO	COM	345370860	1717	109731	SH	DEFINED	01
FORD MOTOR CO	COM	345370860	6626	423381	SH	DEFINED	01 0
FORD MOTOR CO	COM	345370860	1722	110000	SH	DEFINED	01 1
FORD CAP TRUST II 6.5% 01/15/	PRF	345395206	2234	40800	SH	DEFINED	01 0
FOREST LABS	COM	345838106	72079	1272770	SH	DEFINED	01
FOREST LABS	COM	345838106	2418	42700	SH	DEFINED	01 0
FOREST LABS	COM	345838106	4843	85528	SH	DEFINED	01 0
FOREST LABS	COM	345838106	1263	22313	SH	DEFINED	01 1
FOREST OIL CORP	COM	346091705	246	9000	SH	DEFINED	01

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FORMFACTOR INC	COM	346375108	6050	269480	SH	DEFINED	01
FORMFACTOR INC	COM	346375108	3	150	SH	DEFINED	01 0
FORTUNE BRANDS	COM	349631101	1471	19509	SH	DEFINED	01
FORTUNE BRANDS	COM	349631101	2551	33821	SH	DEFINED	01 0
FORWARD AIR CORP	COM	349853101	2298	61435	SH	DEFINED	01
FOSSIL INC	COM	349882100	10890	399641	SH	DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	3263	231900	SH	DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	2	150	SH	DEFINED	01 0
4KIDS ENTERTAINMENT	COM	350865101	893	37317	SH	DEFINED	01
FOUR SEASONS HOTELS	COM	35100E104	313	5200	SH	DEFINED	01
FOX ENTERTAINMENT GR	COM	35138T107	7690	288000	SH	DEFINED	01
FOX ENTERTAINMENT GR	COM	35138T107	76793	2878345	SH	DEFINED	01 1
FRANKLIN ELECTRIC.	COM	353514102	1706	45184	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	3578	71442	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	516	10297	SH	DEFINED	01 0
FRANKLIN RESOURCES	COM	354613101	2895	57811	SH	DEFINED	01 0
FREDS INC	COM	356108100	3567	161443	SH	DEFINED	01
FREEPORT MCMORAN COP CVT PFD	CONV PRF	35671D816	19673	21950	SH	DEFINED	01
FREEPORT MCMORAN COP.	COM	35671D857	41914	1264357	SH	DEFINED	01
FREEPORT MCMORAN COP.	COM	35671D857	3435	103605	SH	DEFINED	01 0
FREEPORT MCMORAN COP.	COM	35671D857	1930	58249	SH	DEFINED	01 0
FREEPORT MCMORAN COP.	COM	35671D857	28	839	SH	DEFINED	01 1
FREMONT GENERAL CORP	COM	357288109	4517	255952	SH	DEFINED	01
FREMONT GENERAL CORP	COM	357288109	76	4300	SH	DEFINED	01 0
FRIEDMAN BILLINGS.	COM	358434108	2118	107000	SH	DEFINED	01
FRIEDMANS INC -CL A..	COM	358438109	32	10238	SH	DEFINED	01
FRONTERA COPPER WARRANTS	COM	359059771	375	200000	SH	DEFINED	01
FRONTIER AIRLINES	COM	359065109	1160	106653	SH	DEFINED	01
FRONTIER FINL CORP W	COM	35907K105	185	5300	SH	DEFINED	01
FRONTIER OIL CORP	COM	35914P105	3476	164031	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	1505	128900	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	188	16059	SH	DEFINED	01 1
FULLER H B COMPANY	COM	359694106	3446	121360	SH	DEFINED	01
FURNITURE BRAND INTL	COM	360921100	1319	52655	SH	DEFINED	01
G&K SERVICES CL A	COM	361268105	2263	56301	SH	DEFINED	01
GATX CORP	COM	361448103	2879	105900	SH	DEFINED	01
GSI LUMONICS INC	COM	36229U102	295	17413	SH	DEFINED	01
GABLE RESIDENTIAL	COM	362418105	5753	169278	SH	DEFINED	01
GALLAHER GROUP ADR	COM	363595109	87	1800	SH	DEFINED	01
GANNETT CO INC	COM	364730101	125299	1476716	SH	DEFINED	01
GANNETT CO INC	COM	364730101	3939	46443	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	5814	68518	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	5093	60000	SH	DEFINED	01 1
GAP INC/THE	COM	364760108	7476	308291	SH	DEFINED	01
GAP INC/THE	COM	364760108	518	21350	SH	DEFINED	01 0
GAP INC/THE	COM	364760108	5048	208178	SH	DEFINED	01 0
GARDNER DENVER INC	COM	365558105	6249	223995	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	25	890	SH	DEFINED	01 0
GARDNER DENVER INC	COM	365558105	131	4707	SH	DEFINED	01 0
GATEWAY INC	COM	367626108	4350	966759	SH	DEFINED	01
GATEWAY INC	COM	367626108	690	153385	SH	DEFINED	01 0
GATEWAY INC	COM	367626108	387	86105	SH	DEFINED	01 0
GAYLORD ENTERTAINMEN	COM	367905106	2919	93000	SH	DEFINED	01
OAO GAZPROM - ADR 144A	COM	368287108	1664	57978	SH	DEFINED	01 1
OAO GAZPROM ADR	COM	368287207	312	10872	SH	DEFINED	01 1
GEHL CO	COM	368483103	95	4700	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	32479	686360	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	27808	587618	SH	DEFINED	01 0
GEN-PROBE INC.	COM	36866T103	1360	28750	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	6514	1357000	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	1164	242469	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	1920	400000	SH	DEFINED	01 1

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GENAISSANCE PHARMACEUTICALS	COM	36867W105	1012	242650	SH	DEFINED	01	0
GENCORP INC	COM	368682100	4551	339873	SH	DEFINED	01	
GENENTECH INC	COM	368710406	128366	2284110	SH	DEFINED	01	
GENENTECH INC	COM	368710406	9947	176957	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	410	7300	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	7186	127900	SH	DEFINED	01	1
GENERAL CABLE CORP.	COM	369300108	77	8995	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	4831	608512	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	21	2695	SH	DEFINED	01	0
GENRL COMMUNICATION	COM	369385109	121	15213	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	13167	132605	SH	DEFINED	01	
GENERAL DYNAMICS	COM	369550108	63	638	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	4571	46033	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	36130	363810	SH	DEFINED	01	1
GENERAL ELECTRIC	COM	369604103	978491	30200378	SH	DEFINED	01	
GENERAL ELECTRIC	COM	369604103	33875	1045419	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	82216	2537518	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	244706	7559678	SH	DEFINED	01	1
GENERAL GROWTH	COM	370021107	907	30660	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	66402	1397099	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	3310	69640	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4154	87403	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4280	90000	SH	DEFINED	01	1
GENERAL MOTORS.	COM	370442105	93143	1999202	SH	DEFINED	01	
GENERAL MOTORS.	COM	370442105	170	3648	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	6083	130570	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	243	5200	SH	DEFINED	01	1
GENERAL MOTORS.	COM	370442105	2856	61313	SH	DEFINED	01	1
GENERAL MOTORS PFD CVT	CONV PRF	370442717	29040	1000000	SH	DEFINED	01	
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1105	38065	SH	DEFINED	01	0
GENESCO INC.	COM	371532102	3227	136539	SH	DEFINED	01	
GENESEE & WYOMING	COM	371559105	3864	163000	SH	DEFINED	01	
GENESEE & WYOMING	COM	371559105	28	1180	SH	DEFINED	01	0
GENESEE & WYOMING	COM	371559105	156	6600	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	COM	37184D101	10564	363790	SH	DEFINED	01	
GENTEX CORP	COM	371901109	31109	784000	SH	DEFINED	01	
GENTEX CORP	COM	371901109	60874	1534088	SH	DEFINED	01	0
GENTEX CORP	COM	371901109	2521	63529	SH	DEFINED	01	0
GENETRONICS BIOMEDICAL CORP	COM	371916107	222	175600	SH	DEFINED	01	1
GENLYTE GROUP INC.	COM	372302109	491	7795	SH	DEFINED	01	
GENTA INC	COM	37245M207	191	77728	SH	DEFINED	01	1
GENUINE PARTS	COM	372460105	12698	320010	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	2174	54795	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	1601	40338	SH	DEFINED	01	0
GENTIVA HEALTH SVCS.	COM	37247A102	1072	65900	SH	DEFINED	01	
GENWORTH FINANCIAL INC-CL A	COM	37247D106	1872	81600	SH	DEFINED	01	0
GEOPHARMA INC	COM	37250A106	540	97700	SH	DEFINED	01	
GENZYME CORP	COM	372917104	15106	319159	SH	DEFINED	01	
GENZYME CORP	COM	372917104	14	300	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	2552	53908	SH	DEFINED	01	0
GEORGIA GULF CORP	COM	373200203	3938	109821	SH	DEFINED	01	
GEORGIA-PACIFIC CORP	COM	373298108	6335	171311	SH	DEFINED	01	
GEORGIA-PACIFIC CORP	COM	373298108	67	1805	SH	DEFINED	01	0
GEORGIA-PACIFIC CORP	COM	373298108	2180	58954	SH	DEFINED	01	0
GEORGIA-PACIFIC CORP	COM	373298108	232	6400	SH	DEFINED	01	1
GEORGIA-PACIFIC CORP	COM	373298108	555	15018	SH	DEFINED	01	1
GERBER SCIENTIFIC	COM	373730100	538	76183	SH	DEFINED	01	
GETTY REALTY CORP.	COM	374297109	277	11000	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	3606	137700	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	3	120	SH	DEFINED	01	0
GIANT INDUSTRIES INC	COM	374508109	129	5849	SH	DEFINED	01	
GIBRALTAR STEEL..	COM	37476F103	5961	181618	SH	DEFINED	01	

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GILEAD SCIENCES	COM	375558103	176860	2639688	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	45820	683879	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	2193	32730	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	51215	764990	SH	DEFINED	01 1
GILEAD SCIENCES CVT	CONV BND	375558AD5	1191	800000	PRN	DEFINED	01
GILLETTE CO	COM	375766102	64921	1531143	SH	DEFINED	01
GILLETTE CO	COM	375766102	412	9737	SH	DEFINED	01 0
GILLETTE CO	COM	375766102	9839	232048	SH	DEFINED	01 0
GLACIER BANCORP INC.	COM	37637Q105	841	29837	SH	DEFINED	01
GLAMIS GOLD LTD.	COM	376775102	14572	831300	SH	DEFINED	01
GLAMIS GOLD LTD.	COM	376775102	827	47190	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC	COM	37733W105	22323	538437	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	70	1700	SH	DEFINED	01 0
GLENBOROUGH REALTY T	COM	37803P105	1581	86135	SH	DEFINED	01
GLIMCHER REALTY	COM	379302102	597	27000	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	8843	241230	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	6	160	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	COM	37940X102	5293	117582	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	2201	274352	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	11	1300	SH	DEFINED	01 0
GLOBAL POWER EQUIP	COM	37941P108	43	5400	SH	DEFINED	01 0
GLOBAL SIGNAL INC	COM	37944Q103	2810	128000	SH	DEFINED	01
GOLD BANC CORP.	COM	379907108	1676	108135	SH	DEFINED	01
GOLDFIELDS LTD ADR..	COM	38059T106	1621	154200	SH	DEFINED	01
GOLDCORP INC	COM	380956409	3222	276100	SH	DEFINED	01
GOLDEN STAR RESOURCE	COM	38119T104	4871	1049800	SH	DEFINED	01
GOLDEN TELECOM INC	COM	38122G107	59	2097	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	18016	169403	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	3754	35299	SH	DEFINED	01 0
GOLDEN WEST FIN	COM	381317106	13234	124400	SH	DEFINED	01 1
GOLDMAN SACHS GP INC	COM	38141G104	291148	3092046	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	4588	48724	SH	DEFINED	01 0
GOLDMAN SACHS GP INC	COM	38141G104	11605	123250	SH	DEFINED	01 0
GOLDMAN SACHS GP INC	COM	38141G104	15814	167908	SH	DEFINED	01 1
GOODRICH CORPORATION	COM	382388106	62648	1937794	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	879	27188	SH	DEFINED	01 0
GOODRICH CORPORATION	COM	382388106	184	5700	SH	DEFINED	01 1
GOODYEAR TIRE & RUBBER CO	COM	382550101	93	10257	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	369	40540	SH	DEFINED	01 0
GOODYS FAMILY CLTHNG	COM	382588101	922	88906	SH	DEFINED	01
GOVERNMENT PROPERTIES TRUST	COM	38374W107	103	9900	SH	DEFINED	01
GOVERNMENT PROPERTIES TRUST	COM	38374W107	495	48000	SH	DEFINED	01 1
W R GRACE.	COM	38388F108	530	85500	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	4633	442934	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	305	5313	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	66	1148	SH	DEFINED	01 0
GRAINGER (W.W.)	COM	384802104	1208	21007	SH	DEFINED	01 0
GRAINGER (W.W.)	COM	384802104	51822	901700	SH	DEFINED	01 1
GRANITE BROADCASTING CORP	COM	387241102	56	80566	SH	DEFINED	01
GRAY TELEVISION	COM	389375106	5940	427600	SH	DEFINED	01
GRAY TELEVISION	COM	389375106	23	1646	SH	DEFINED	01 0
GRAY TELEVISION	COM	389375106	127	9149	SH	DEFINED	01 0
GREAT AMERICAN FINL.	COM	389915109	120	7530	SH	DEFINED	01
GREAT A. & P. TEA	COM	390064103	796	103953	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	3269	120801	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	317	11732	SH	DEFINED	01 0
GREAT PLAINS ENERGY	COM	391164100	1051	35391	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	8201	283739	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	44	1534	SH	DEFINED	01 0
GREATER BAY BANCORP	COM	391648102	259	8962	SH	DEFINED	01 0
GREEN MOUNTAIN POWER	COM	393154109	357	13679	SH	DEFINED	01
GREENBRIER COMPANIES INC	COM	393657101	15	775	SH	DEFINED	01 0

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GREENBRIER COMPANIES INC	COM	393657101	86	4500	SH	DEFINED	01	0
GREENHILL & CO INC	COM	395259104	441	21100	SH	DEFINED	01	
GREENHILL & CO INC	COM	395259104	38	1800	SH	DEFINED	01	0
GREENHILL & CO INC	COM	395259104	648	31000	SH	DEFINED	01	1
GREIF INC	COM	397624107	3077	72823	SH	DEFINED	01	
GREY WOLF INC	COM	397888108	6466	1524800	SH	DEFINED	01	
GREY WOLF INC	COM	397888108	3	780	SH	DEFINED	01	0
GRIFFON CORP	COM	398433102	6127	274993	SH	DEFINED	01	
GRIFFON CORP	COM	398433102	27	1193	SH	DEFINED	01	0
GRIFFON CORP	COM	398433102	149	6672	SH	DEFINED	01	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	2255	67918	SH	DEFINED	01	
GROUPE DANONE ADR	COM	399449107	351	20000	SH	DEFINED	01	
G-TELEVISA	COM	40049J206	2739	60500	SH	DEFINED	01	
G-TELEVISA	COM	40049J206	44095	974993	SH	DEFINED	01	1
G-TELEVISA	COM	40049J206	1129	24942	SH	DEFINED	01	1
GTECH HOLDINGS CORP	COM	400518106	17963	387900	SH	DEFINED	01	
GTECH HOLDINGS CORP	COM	400518106	240	5135	SH	DEFINED	01	0
GTECH HOLDINGS CORP	COM	400518106	113	2450	SH	DEFINED	01	0
GTECH HOLDINGS CORP	COM	400518106	4631	100094	SH	DEFINED	01	1
GRUPO AEROPORTUARIO	COM	40051E202	940	50780	SH	DEFINED	01	
GRUPO AEROPORTUARIO	COM	40051E202	13461	730000	SH	DEFINED	01	1
GTX INC	COM	40052B108	46	4400	SH	DEFINED	01	0
GUESS INC	COM	401617105	1826	113400	SH	DEFINED	01	
GUIDANT CORP	COM	401698105	115355	2064344	SH	DEFINED	01	
GUIDANT CORP	COM	401698105	1105	19761	SH	DEFINED	01	0
GUIDANT CORP	COM	401698105	4346	77787	SH	DEFINED	01	0
GUIDANT CORP	COM	401698105	252	4500	SH	DEFINED	01	1
GUJARAT AMBUJA GDR	COM	401841994	129	21060	SH	DEFINED	01	
GUITAR CENTER INC	COM	402040109	3681	82795	SH	DEFINED	01	
GULF ISLAND FABRICATIONS INC	COM	402307102	391	18100	SH	DEFINED	01	
GYMBOREE	COM	403777105	5405	351910	SH	DEFINED	01	
HCA INC	COM	404119109	54120	1301275	SH	DEFINED	01	
HCA INC	COM	404119109	3947	94896	SH	DEFINED	01	0
HCA INC	COM	404119109	5536	133100	SH	DEFINED	01	0
HCA INC	COM	404119109	6112	147000	SH	DEFINED	01	1
HCC INSURANCE	COM	404132102	2092	62600	SH	DEFINED	01	
HCC INSURANCE	COM	404132102	19853	594200	SH	DEFINED	01	0
HCC INSURANCE	COM	404132102	822	24600	SH	DEFINED	01	0
HDFC BANK ADR	COM	40415F101	1209	45000	SH	DEFINED	01	
HEI INC	COM	404160103	220	94150	SH	DEFINED	01	
HMP EQUITY HOLD 0% 05-15-2008	PRF	40425KAA6	5775	7500	SH	DEFINED	01	0
HSBC HOLDINGS ADR	COM	404280406	20981	280080	SH	DEFINED	01	
HAEMONETICS CORP	COM	405024100	12146	409692	SH	DEFINED	01	
HAEMONETICS CORP	COM	405024100	24	847	SH	DEFINED	01	0
HAEMONETICS CORP	COM	405024100	124	4189	SH	DEFINED	01	0
HAGGAR	COM	405173105	389	19306	SH	DEFINED	01	
HAIN CELESTIAL GRP	COM	405217100	7218	398754	SH	DEFINED	01	
HAIN CELESTIAL GRP	COM	405217100	5169	285581	SH	DEFINED	01	0
HALLIBURTON	COM	406216101	137997	4560366	SH	DEFINED	01	
HALLIBURTON	COM	406216101	549	18150	SH	DEFINED	01	0
HALLIBURTON	COM	406216101	4351	143779	SH	DEFINED	01	0
HANCOCK FABRICS	COM	409900107	650	50968	SH	DEFINED	01	
HANDLEMAN COMPANY	COM	410252100	871	37591	SH	DEFINED	01	
HANMI FINANCIAL CORP	COM	410495105	5128	173822	SH	DEFINED	01	
HANMI FINANCIAL CORP	COM	410495105	19	670	SH	DEFINED	01	0
HANMI FINANCIAL CORP	COM	410495105	100	3400	SH	DEFINED	01	0
HANOVER COMPRESS CVT	CONV BND	410768AC9	929	1000000	PRN	DEFINED	01	0
HANSEN NATURAL CORP	COM	411310105	1267	50000	SH	DEFINED	01	
HANSON PLC ADR	COM	411349103	54543	1574560	SH	DEFINED	01	
HANSON PLC ADR	COM	411349103	324	9350	SH	DEFINED	01	0
HANSON PLC ADR	COM	411349103	1808	52200	SH	DEFINED	01	0
HARBOR FLORIDA BANCSHARES	COM	411901101	1080	39250	SH	DEFINED	01	

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HARLAND JOHN H	COM	412693103	2927	99738	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	1070	17269	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	321	5183	SH	DEFINED	01 0
HARLEY DAVIDSON	COM	412822108	4227	68248	SH	DEFINED	01 0
HARLEY DAVIDSON	COM	412822108	792	12925	SH	DEFINED	01 1
HARMAN INTERNATIONAL	COM	413086109	13195	145000	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	493	5419	SH	DEFINED	01 0
HARMONIC INC	COM	413160102	1651	193781	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	COM	413216300	530	50000	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	804	14842	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	1412	26091	SH	DEFINED	01 0
HARRIS CORP	COM	413875105	145	2866	SH	DEFINED	01
HARRIS CORP	COM	413875105	67	1314	SH	DEFINED	01 0
HARRIS INTERACTIVE.	COM	414549105	736	109500	SH	DEFINED	01
HARSCO CORP	COM	415864107	13040	277445	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	38391	558488	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	1627	23675	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	6120	89031	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	59018	859147	SH	DEFINED	01 1
HARTFORD FINL SV 6 11/16/06	PRF	416515203	4010	61200	SH	DEFINED	01 0
HARVARD BIOSCIENCE	COM	416906105	560	125000	SH	DEFINED	01
HARVARD BIOSCIENCE	COM	416906105	2	340	SH	DEFINED	01 0
HARVEST NATL RESOURCES.	COM	41754V103	1486	99603	SH	DEFINED	01
HASBRO INC	COM	418056107	3169	166754	SH	DEFINED	01
HASBRO INC	COM	418056107	75	3926	SH	DEFINED	01 0
HASBRO INC	COM	418056107	775	40785	SH	DEFINED	01 0
HASTINGS ENTERTAINMENT INC	COM	418365102	689	75000	SH	DEFINED	01
HAVERTY FURNITURE	COM	419596101	1161	66383	SH	DEFINED	01
HAYES LEMMERZ WTS	WT	420781130	2	1119	SH	DEFINED	01 0
HEALTHCARE SVC GROUP	COM	421906108	3802	248474	SH	DEFINED	01
HEALTH CARE PPTYS INVEST INC	COM	421915109	1515	63200	SH	DEFINED	01 1
HEALTHSOUTH CORP	COM	421924101	64142	10690300	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	7911	1318510	SH	DEFINED	01 0
HEALTHSOUTH CORP	COM	421924101	143	24046	SH	DEFINED	01 1
HEALTH MGMT ASSOC	COM	421933102	43680	1948269	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	1801	80320	SH	DEFINED	01 0
HEALTH MGMT ASSOC	COM	421933102	3941	175797	SH	DEFINED	01 0
HEAD NV - NY REG	COM	422070102	2772	894200	SH	DEFINED	01
HEADWATERS INC.	COM	42210P102	2875	110850	SH	DEFINED	01
HEALTH GRADES INC	COM	42218Q102	331	228000	SH	DEFINED	01 0
HEALTHEXTRAS INC.	COM	422211102	4349	262450	SH	DEFINED	01
HEALTHEXTRAS INC.	COM	422211102	37	2250	SH	DEFINED	01 0
HEALTHEXTRAS INC.	COM	422211102	169	10200	SH	DEFINED	01 0
HEARTLAND EXPRESS IN	COM	422347104	5363	195991	SH	DEFINED	01
HECLA MINING CO	COM	422704106	4229	741856	SH	DEFINED	01
HEIDRICK & STRUGGLES	COM	422819102	3450	116211	SH	DEFINED	01
HEINZ H.J.	COM	423074103	81172	2070677	SH	DEFINED	01
HEINZ H.J.	COM	423074103	3434	87618	SH	DEFINED	01 0
HEINZ H.J.	COM	423074103	3192	81418	SH	DEFINED	01 0
HELIX TECHNOLOGY	COM	423319102	4231	198358	SH	DEFINED	01
HELIX TECHNOLOGY	COM	423319102	4	200	SH	DEFINED	01 0
HERCULES INC	COM	427056106	8884	728769	SH	DEFINED	01
HERCULES INC	COM	427056106	2387	195937	SH	DEFINED	01 0
HERCULES INC	COM	427056106	414	33919	SH	DEFINED	01 0
HERITAGE PROPERTY INVESTMENT	COM	42725M107	384	14200	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	9041	195382	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	2775	59982	SH	DEFINED	01 0
HEWITT ASSOCIATES INC	COM	42822Q100	73	2655	SH	DEFINED	01 0
HEWLETT PACKARD	COM	428236103	47901	2270210	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	187	8887	SH	DEFINED	01 0
HEWLETT PACKARD	COM	428236103	15312	725661	SH	DEFINED	01 0
HEWLETT PACKARD	COM	428236103	538	25500	SH	DEFINED	01 1

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HIBBETT SPORTING GOODS INC	COM	428565105	1730	63255	SH	DEFINED	01
HIBBETT SPORTING GOODS INC	COM	428565105	6	210	SH	DEFINED	01 0
HIBERNIA CORP	COM	428656102	3397	139800	SH	DEFINED	01
HIGHLAND HOSPITALITY CORP	COM	430141101	279	27800	SH	DEFINED	01
HIGHLAND HOSPITALITY CORP	COM	430141101	302	30000	SH	DEFINED	01 1
HILB ROGAL & HOBBS CO	COM	431294107	6390	179075	SH	DEFINED	01
HILLENBRAND STK	COM	431573104	67	1104	SH	DEFINED	01 0
HILTON HOTELS	COM	432848109	6405	343224	SH	DEFINED	01
HILTON HOTELS	COM	432848109	1654	88651	SH	DEFINED	01 0
HOLLY CORP	COM	435758305	170	4534	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	139	10435	SH	DEFINED	01
HOLOGIC	COM	436440101	1279	55031	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	266662	7575562	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	8533	242458	SH	DEFINED	01 0
HOME DEPOT INC	COM	437076102	18771	533253	SH	DEFINED	01 0
HOME DEPOT INC	COM	437076102	51615	1465631	SH	DEFINED	01 1
HOME DEPOT INC	COM	437076102	75	2133	SH	DEFINED	01 1
HOMESTORE INC	COM	437852106	743	186250	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	99102	2705463	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	850	23200	SH	DEFINED	01 0
HONEYWELL INTL INC	COM	438516106	10579	288797	SH	DEFINED	01 0
HONEYWELL INTL INC	COM	438516106	6482	176900	SH	DEFINED	01 1
HOOKE FURNITURE CORP	COM	439038100	1748	86700	SH	DEFINED	01
HOOPER HOLMES	COM	439104100	3104	540856	SH	DEFINED	01
HORACE MANN EDUCATOR	COM	440327104	85	4870	SH	DEFINED	01
HORIZON HEALTH CORP	COM	44041Y104	4228	179900	SH	DEFINED	01
HORNBECK OFFSHORE SERVICES	COM	440543106	1699	130000	SH	DEFINED	01
HOSPIRA INC	COM	441060100	6173	223655	SH	DEFINED	01
HOSPIRA INC	COM	441060100	6	204	SH	DEFINED	01 0
HOSPIRA INC	COM	441060100	996	36083	SH	DEFINED	01 0
HOSPIRA INC	COM	441060100	6019	217904	SH	DEFINED	01 1
HOST MARRIOTT	COM	44107P104	726	58750	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	2583	126051	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	3108	151700	SH	DEFINED	01 0
HOUSTON EXPLOR	COM	442120101	6698	129200	SH	DEFINED	01
HOVNANIAN ENTERPRISE.	COM	442487203	657	18924	SH	DEFINED	01
HUB GROUP INC	COM	443320106	2483	72800	SH	DEFINED	01
HUB GROUP INC	COM	443320106	17	510	SH	DEFINED	01 0
HUB GROUP INC	COM	443320106	82	2400	SH	DEFINED	01 0
HUB INTL LIMITED	COM	44332P101	1317	69024	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	25	528	SH	DEFINED	01 0
HUBBELL INC C/B	COM	443510201	122	2700	SH	DEFINED	01 1
HUDSON RIVER BANCORP	COM	444128102	265	15500	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	4581	122901	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	16930	287302	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	91	1516	SH	DEFINED	01 0
HUGHES SUPPLY	COM	444482103	133	2261	SH	DEFINED	01 0
HUMANA	COM	444859102	4134	244669	SH	DEFINED	01
HUMANA	COM	444859102	25	1483	SH	DEFINED	01 0
HUMANA	COM	444859102	631	37339	SH	DEFINED	01 0
HUMANA	COM	444859102	57	3500	SH	DEFINED	01 1
HUMAN GENOME SCIENCE	COM	444903108	1754	150800	SH	DEFINED	01
HUMMINGBIRD LTD	COM	44544R101	188	8300	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	45492	1179146	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	231	6000	SH	DEFINED	01 0
HUNTINGTON BANCSHARE	COM	446150104	307	13419	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	1215	53044	SH	DEFINED	01 0
HUNTINGTON BANCSHARE	COM	446150104	66	2900	SH	DEFINED	01 1
HUTCHINSON TECH	COM	448407106	5820	236695	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	106	4300	SH	DEFINED	01 0
HYDRIL	COM	448774109	2589	82181	SH	DEFINED	01
HYDRIL	COM	448774109	3	110	SH	DEFINED	01 0

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HYDRIL	COM	448774109	567	18000	SH	DEFINED	01	1
HYPERION SOLUTIONS	COM	44914M104	10522	240644	SH	DEFINED	01	
HYPERION SOLUTIONS	COM	44914M104	3	70	SH	DEFINED	01	0
ICOS CORP	COM	449295104	7878	264000	SH	DEFINED	01	
ICU MEDICAL INC	COM	44930G107	2505	74695	SH	DEFINED	01	
IDX SYSTEMS	COM	449491109	1923	60300	SH	DEFINED	01	
IHOP CORP NEW	COM	449623107	2065	57755	SH	DEFINED	01	
IMC GLOBAL INC	COM	449669100	3266	243746	SH	DEFINED	01	
IMCO RECYCLING INC	COM	449681105	551	41682	SH	DEFINED	01	
IMS HEALTH INC	COM	449934108	322	13746	SH	DEFINED	01	
IMS HEALTH INC	COM	449934108	1274	54331	SH	DEFINED	01	0
ISTAR FINANCIAL INC	COM	45031U101	2888	72200	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	2765	68150	SH	DEFINED	01	
ITLA CAPITAL CORP	COM	450565106	20	508	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	85	2085	SH	DEFINED	01	0
ITT EDUCATION STK	COM	45068B109	74	1935	SH	DEFINED	01	0
IXIA.	COM	45071R109	1195	121400	SH	DEFINED	01	
IXIA.	COM	45071R109	3	270	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	4953	83692	SH	DEFINED	01	
IBERIABANK CORP	COM	450828108	16	260	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	85	1441	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	14392	173402	SH	DEFINED	01	
ITT INDUSTRIES	COM	450911102	3174	38235	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	1777	21414	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	51025	613650	SH	DEFINED	01	1
ICON.	COM	45103T107	198	4500	SH	DEFINED	01	0
ICICI BANK LTD-SPON ADR	COM	45104G104	1721	142365	SH	DEFINED	01	1
IDACORP INC	COM	451107106	4417	163600	SH	DEFINED	01	
IDACORP INC	COM	451107106	31	1160	SH	DEFINED	01	0
IDACORP INC	COM	451107106	176	6500	SH	DEFINED	01	0
IDEX CORP	COM	45167R104	9608	279716	SH	DEFINED	01	
IDEX CORP	COM	45167R104	20	580	SH	DEFINED	01	0
IDEX CORP	COM	45167R104	113	3300	SH	DEFINED	01	0
IDEXX LABS INC	COM	45168D104	6116	97167	SH	DEFINED	01	
IKON OFFICE SOLUTION	COM	451713101	15	1327	SH	DEFINED	01	
IKON OFFICE SOLUTION	COM	451713101	73	6402	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	394280	4111816	SH	DEFINED	01	
ILLINOIS TOOL WORKS	COM	452308109	10085	105172	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	14037	146386	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	9728	101394	SH	DEFINED	01	1
ILOG SA - SPONS ADR	COM	452360100	614	48000	SH	DEFINED	01	0
IMCLONE SYSTEMS	COM	45245W109	348	4052	SH	DEFINED	01	
IMAGISTICS INTL INC	COM	45247T104	2205	62297	SH	DEFINED	01	
IMMUCOR INC.	COM	452526106	6811	209240	SH	DEFINED	01	
IMMUCOR INC.	COM	452526106	5	145	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	1845	81961	SH	DEFINED	01	
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	34	1490	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	182	8100	SH	DEFINED	01	0
IMPAX LABORATORIES	COM	45256B101	1129	58237	SH	DEFINED	01	
IMMUNICON CORP	COM	45260A107	65	8300	SH	DEFINED	01	0
IMPERIAL CHEM IN ADR.	COM	452704505	793	46800	SH	DEFINED	01	
INAMED CORP	COM	453235103	12123	192897	SH	DEFINED	01	
INCO LIMITED.	COM	453258402	74	2134	SH	DEFINED	01	
INCO LIMITED.	COM	453258402	2606	75391	SH	DEFINED	01	0
INCYTE CORP	COM	45337C102	2101	275025	SH	DEFINED	01	
INDEPENDENCE COMM BK	COM	453414104	260	7149	SH	DEFINED	01	
INDEPENDENCE COMM BK	COM	453414104	65	1778	SH	DEFINED	01	0
INDEPENDENT BK CO MI	COM	453838104	4066	160013	SH	DEFINED	01	
INDEPENDENT BK CO MI	COM	453838104	26	991	SH	DEFINED	01	0
INDEPENDENT BK CO MI	COM	453838104	113	4431	SH	DEFINED	01	0
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5290	52250	SH	DEFINED	01	
IND MICH POWER PFD \$100 6.250	PRF	454889841	2019	20000	SH	DEFINED	01	

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INDIANA MICHIGAN PFD PWR 5.900 PRF		454889858	2809	28224	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	4173	132077	SH	DEFINED	01
INET TECH	COM	45662V105	1234	98940	SH	DEFINED	01
INFINITY PROPERTY & CASUALTY	COM	45665Q103	1630	49400	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	4883	639900	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	1054	138220	SH	DEFINED	01
INFORMATION HLDS INC	COM	456727106	1544	56395	SH	DEFINED	01
INFOSYS TECHNOLOGI SPNR ADR RE	COM	456788108	8039	86637	SH	DEFINED	01
INFOSPACE INC	COM	45678T201	76	1990	SH	DEFINED	01
INFOUSA INC	COM	456818301	80	7820	SH	DEFINED	01
INFRASTRUCTURE SERVICES INC	COM	45684P102	933	76100	SH	DEFINED	01
INGRAM MICRO	COM	457153104	1684	116372	SH	DEFINED	01
INGRAM MICRO	COM	457153104	66	4569	SH	DEFINED	01
INHIBITEX INC	COM	45719T103	223	30700	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	1636	197326	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	5555	312808	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	21	1174	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	118	6626	SH	DEFINED	01
INSITUFORM TECH INC	COM	457667103	4881	299963	SH	DEFINED	01
INNKEEPERS USA TRUST	COM	4576J0104	242	23386	SH	DEFINED	01
INSTINET GROUP COM USD.01	COM	457750107	3144	600000	SH	DEFINED	01
INSURANCE AUTO AUCTS	COM	457875102	533	31332	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2718	77060	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	217	6150	SH	DEFINED	01
INSUR SERV OFFICE IN	COM	458065109	839	11767	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	607	43840	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	411	51099	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	2805	229734	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	317	26000	SH	DEFINED	01
INTEL CORP	COM	458140100	721819	26152757	SH	DEFINED	01
INTEL CORP	COM	458140100	19407	703150	SH	DEFINED	01
INTEL CORP	COM	458140100	44152	1599681	SH	DEFINED	01
INTEL CORP	COM	458140100	43053	1559307	SH	DEFINED	01
INTEL CORP	COM	458140100	3520	127537	SH	DEFINED	01
INTEGRA BANK CORP	COM	45814P105	185	8400	SH	DEFINED	01
INTER PARFUMS INC	COM	458334109	874	41930	SH	DEFINED	01
INTER-TEL	COM	458372109	1842	73763	SH	DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	1750	100000	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	180627	5992924	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	9278	307824	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	756	25091	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	6121	202800	SH	DEFINED	01
INTERCHANGE FINL SVCS CP/NJ	COM	458447109	297	11941	SH	DEFINED	01
INTERCEPT GROUP INC	COM	45845L107	171	10455	SH	DEFINED	01
INTERFACE INC - CL A	COM	458665106	1219	139680	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	4	170	SH	DEFINED	01
INTERMAGNETICS GENER	COM	458771102	1545	45400	SH	DEFINED	01
INTERMET CORP	COM	45881K104	297	69083	SH	DEFINED	01
INTERNAP NETWORK SERVICES	COM	45885A102	460	380600	SH	DEFINED	01
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01
INTEGRATED ALARM SERVICES (USD	COM	45890M109	575	106561	SH	DEFINED	01
INTERMEDIA COMM ESCROW	COM	458ESCBB5	0	3300000	SH	DEFINED	01
INTERNATIONAL BNCshr	COM	459044103	11	268	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	364759	4137944	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	9191	104277	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	37119	421088	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	49191	557836	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	207	5519	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	816	21811	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	343231	8892010	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	10112	261953	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	5115	132492	SH	DEFINED	01

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INTL GAME TECH CVT	CONV BND	459902AL6	2207	2600000	PRN	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	379528	8490547	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	8245	184438	SH	DEFINED	01 0
INTERNATIONAL PAPER	COM	460146103	10097	225872	SH	DEFINED	01 0
INTERNATIONAL PAPER	COM	460146103	7009	156600	SH	DEFINED	01 1
INTERNATIONAL PAPER CVT	CONV BND	460146BM4	1985	3600000	PRN	DEFINED	01
INTL RECTIFIER CORP	COM	460254105	828	20000	SH	DEFINED	01
INTL RECTIFIER CORP	COM	460254105	24396	589005	SH	DEFINED	01 0
INTL RECTIFIER CORP	COM	460254105	1002	24200	SH	DEFINED	01 0
INTERNATIONAL STEEL GROUP	COM	460377104	2514	84500	SH	DEFINED	01
INTERNATIONAL STEEL GROUP	COM	460377104	3019	101500	SH	DEFINED	01 0
INTERNET SECURITY SYS	COM	46060X107	3982	259600	SH	DEFINED	01
INTERNET SECURITY SYS	COM	46060X107	2	140	SH	DEFINED	01 0
INTERPUBLIC GROUP	COM	460690100	4418	321866	SH	DEFINED	01
INTERPUBLIC GROUP	COM	460690100	63	4618	SH	DEFINED	01 0
INTERPUBLIC GROUP	COM	460690100	1330	96879	SH	DEFINED	01 0
INTERPUBLIC GROUP	COM	460690100	166	12100	SH	DEFINED	01 1
INTERSIL CORPORATION	COM	46069S109	3043	140500	SH	DEFINED	01
INTERSIL CORPORATION	COM	46069S109	703	32465	SH	DEFINED	01 0
INTERSIL CORPORATION	COM	46069S109	16	756	SH	DEFINED	01 0
INTERSTATE BAKERIES	COM	46072H108	140	12883	SH	DEFINED	01
INTERVOICE INC	COM	461142101	556	48413	SH	DEFINED	01
INTEVAC INC	COM	461148108	298	33587	SH	DEFINED	01
INTERVIDEO INC	COM	46114Y101	2587	199900	SH	DEFINED	01
INTRADO INC	COM	46117A100	750	46610	SH	DEFINED	01
INTUIT	COM	461202103	6201	160740	SH	DEFINED	01
INTUIT	COM	461202103	2631	68197	SH	DEFINED	01 0
INTUIT	COM	461202103	2184	56614	SH	DEFINED	01 0
INTUIT	COM	461202103	696	18275	SH	DEFINED	01 1
INVACARE CORP	COM	461203101	3773	84370	SH	DEFINED	01
INTUITIVE SURGICAL INC	COM	46120E602	945	50028	SH	DEFINED	01 1
INVERESK RESEARCH GROUP	COM	461238107	2355	76347	SH	DEFINED	01
INVERNESS MEDICAL INNOVATION	COM	46126P106	1496	68300	SH	DEFINED	01 0
INVESTMENT TECH GRP	COM	46145F105	3165	247490	SH	DEFINED	01
INVESTORS REAL ESTATE TRUST	COM	461730103	323	31100	SH	DEFINED	01
INVISION TECH INC..	COM	461851107	2705	54205	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	80158	1113446	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	27027	375460	SH	DEFINED	01 0
INVITROGEN CORP	COM	46185R100	4331	60164	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	62843	1442025	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	8856	203222	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	1992	45700	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	13885	318900	SH	DEFINED	01 1
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01 0
IONICS INC	COM	462218108	1721	60936	SH	DEFINED	01
IPAYMENT INC	COM	46262E105	810	19750	SH	DEFINED	01
IRIS INTERNATIONAL INC	COM	46270W105	177	23500	SH	DEFINED	01
IRON MOUNTAIN INC	COM	462846106	21427	444000	SH	DEFINED	01
IRON MOUNTAIN INC	COM	462846106	19440	402900	SH	DEFINED	01 1
IRWIN FINANCIAL CORP	COM	464119106	4122	156146	SH	DEFINED	01
ISHARES MSCI EMERG MKTS	COM	464287234	18442	114100	SH	DEFINED	01
MSCI EAFE I-SHARES	COM	464287465	52085	364124	SH	DEFINED	01
ISHARES RUSS 2000 VL.	COM	464287630	8399	48833	SH	DEFINED	01
ISHARES RUSS 2000 VL.	COM	464287630	478	2780	SH	DEFINED	01 0
ISHARES RUSSELL 2000	COM	464287655	20972	178000	SH	DEFINED	01
ISHARES RUSSELL 2000	COM	464287655	1531	13000	SH	DEFINED	01 1
ISIS PHAMACEUTICALS	COM	464330109	214	37300	SH	DEFINED	01
ISOLAGEN INC	COM	46488N103	94	9100	SH	DEFINED	01 0
ITRON INC	COM	465741106	1291	56265	SH	DEFINED	01
I2 TECHNOLOGIES	COM	465754109	2510	2820000	SH	DEFINED	01
I2 TECHNOLOGIES	COM	465754109	1451	1630465	SH	DEFINED	01 0
IVAX	COM	465823102	1151	47949	SH	DEFINED	01

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IVAX	COM	465823102	3042	126773	SH	DEFINED	01	0
IVILLAGE INC	COM	46588H105	3355	528260	SH	DEFINED	01	
IVILLAGE INC	COM	46588H105	1060	166910	SH	DEFINED	01	0
IXYS CORPORATION	COM	46600W106	0	49	SH	DEFINED	01	1
J & J SNACK FOODS CO	COM	466032109	2362	57851	SH	DEFINED	01	
JDS UNIPHASE CORP	COM	46612J101	12939	3413935	SH	DEFINED	01	
JDS UNIPHASE CORP	COM	46612J101	515	135850	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	2072	546682	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	1405	370835	SH	DEFINED	01	1
JDA SOFTWARE GROUP I	COM	46612K108	1033	78400	SH	DEFINED	01	
J. JILL GROUP INC	COM	466189107	1273	53945	SH	DEFINED	01	
JLG INDUSTRIES	COM	466210101	2256	162397	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	109137	2815027	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	417	10772	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	19907	513465	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	4516	116700	SH	DEFINED	01	1
J P MORGAN CHASE	COM	46625H100	2795	72117	SH	DEFINED	01	1
J2 GLOBAL COMM INC.	COM	46626E205	3859	138801	SH	DEFINED	01	
J2 GLOBAL COMM INC.	COM	46626E205	3	100	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	563	22395	SH	DEFINED	01	
JABIL CIRCUIT	COM	466313103	1169	46414	SH	DEFINED	01	0
JACK IN THE BOX INC	COM	466367109	9241	311185	SH	DEFINED	01	
JACK IN THE BOX INC	COM	466367109	22	720	SH	DEFINED	01	0
JACK IN THE BOX INC	COM	466367109	110	3700	SH	DEFINED	01	0
JACKSON HEWITT TAX SERVICE	COM	468202106	294	16760	SH	DEFINED	01	
JACKSON HEWITT TAX SERVICE	COM	468202106	1304	74500	SH	DEFINED	01	0
JACUZZI BRANDS INC	COM	469865109	3117	386171	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	24	2927	SH	DEFINED	01	0
JACUZZI BRANDS INC	COM	469865109	116	14389	SH	DEFINED	01	0
JAKKS PACIFIC INC	COM	47012E106	3581	172268	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	1048	63519	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	913	55348	SH	DEFINED	01	0
JARDEN CORP	COM	471109108	6850	190332	SH	DEFINED	01	
JARDEN CORP	COM	471109108	25	700	SH	DEFINED	01	0
JARDEN CORP	COM	471109108	119	3300	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	2889	93450	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	19	603	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	92	2986	SH	DEFINED	01	0
JEFFERSON PILOT	COM	475070108	32261	635040	SH	DEFINED	01	
JEFFERSON PILOT	COM	475070108	1642	32329	SH	DEFINED	01	0
JEFFERSON PILOT	COM	475070108	198	3925	SH	DEFINED	01	1
JETBLUE AIRWAYS CORP	COM	477143101	755	25690	SH	DEFINED	01	
JETBLUE AIRWAYS CORP	COM	477143101	0	1	SH	DEFINED	01	1
JO-ANN STORES INC.	COM	47758P307	2157	73350	SH	DEFINED	01	
JO-ANN STORES INC.	COM	47758P307	29	980	SH	DEFINED	01	0
JO-ANN STORES INC.	COM	47758P307	159	5400	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	401035	7199930	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	20384	365985	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	38775	696137	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	164082	2945842	SH	DEFINED	01	1
JOHNSON & JOHNSON	COM	478160104	1884	33820	SH	DEFINED	01	1
JOHNSON CONTROLS	COM	478366107	4500	84291	SH	DEFINED	01	
JOHNSON CONTROLS	COM	478366107	1275	23886	SH	DEFINED	01	0
JOHNSON CONTROLS	COM	478366107	2346	43940	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	291	7382	SH	DEFINED	01	
JONES APPAREL GROUP	COM	480074103	74	1883	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	1151	29164	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	184	4700	SH	DEFINED	01	1
JONES LANG LASALLE INC	COM	48020Q107	964	35600	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	COM	480838101	1556	49575	SH	DEFINED	01	
JOURNAL COMM INC - A	COM	481130102	1318	70000	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	5523	276153	SH	DEFINED	01	

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JOURNAL REGISTER CO	COM	481138105	26	1306	SH	DEFINED	01	0
JOURNAL REGISTER CO	COM	481138105	149	7465	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	5668	189274	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	29	982	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	128	4261	SH	DEFINED	01	0
JUNIPER	COM	48203R104	92563	3767299	SH	DEFINED	01	0
JUNIPER	COM	48203R104	54215	2206478	SH	DEFINED	01	0
JUNIPER	COM	48203R104	5063	206039	SH	DEFINED	01	0
JUPITERMEDIA CORP	COM	48207D101	882	62300	SH	DEFINED	01	0
KCS ENERGY INC	COM	482434206	5062	380065	SH	DEFINED	01	0
KCS ENERGY INC	COM	482434206	40	3030	SH	DEFINED	01	0
KCS ENERGY INC	COM	482434206	155	11600	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	34770	704092	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	558	11306	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	3152	63833	SH	DEFINED	01	0
K-SWISS	COM	482686102	7568	374492	SH	DEFINED	01	0
K-SWISS	COM	482686102	3	130	SH	DEFINED	01	0
KT CORP - SPON ADR	COM	48268K101	12466	690995	SH	DEFINED	01	0
K2 INC	COM	482732104	9285	591346	SH	DEFINED	01	0
K2 INC	COM	482732104	31	1970	SH	DEFINED	01	0
K2 INC	COM	482732104	138	8800	SH	DEFINED	01	0
KVH INDUSTRIES INC	COM	482738101	67	5227	SH	DEFINED	01	0
KV PHARMACEUTICAL CO - CL A	COM	482740206	486	21065	SH	DEFINED	01	0
KAMAN CORP	COM	483548103	947	67725	SH	DEFINED	01	0
KANSAS CITY SO	COM	485170302	2777	179151	SH	DEFINED	01	0
KAYDON CORP	COM	486587108	6844	221285	SH	DEFINED	01	0
KB HOME	COM	48666K109	9819	143077	SH	DEFINED	01	0
KB HOME	COM	48666K109	38	550	SH	DEFINED	01	0
KB HOME	COM	48666K109	878	12795	SH	DEFINED	01	0
KEITH COS INC	COM	487539108	2851	198000	SH	DEFINED	01	0
KEITHLEY INSTRUMENTS	COM	487584104	961	43405	SH	DEFINED	01	0
KELLOGG CO.	COM	487836108	29833	712832	SH	DEFINED	01	0
KELLOGG CO.	COM	487836108	1034	24707	SH	DEFINED	01	0
KELLOGG CO.	COM	487836108	3974	94959	SH	DEFINED	01	0
KELLWOOD	COM	488044108	9923	227857	SH	DEFINED	01	0
KELLWOOD	COM	488044108	37	846	SH	DEFINED	01	0
KELLWOOD	COM	488044108	206	4729	SH	DEFINED	01	0
KEMET CORP	COM	488360108	3575	292600	SH	DEFINED	01	0
KEMET CORP	COM	488360108	24	1965	SH	DEFINED	01	0
KEMET CORP	COM	488360108	102	8365	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	2895	63200	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	25	550	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	142	3100	SH	DEFINED	01	0
KENSEY NASH CORP	COM	490057106	1833	53149	SH	DEFINED	01	0
KENSEY NASH CORP	COM	490057106	3	90	SH	DEFINED	01	0
KERR MCGEE	COM	492386107	77645	1444036	SH	DEFINED	01	0
KERR MCGEE	COM	492386107	108	2011	SH	DEFINED	01	0
KERR MCGEE	COM	492386107	1861	34608	SH	DEFINED	01	0
KEY ENERGY SERVICES	COM	492914106	253	26800	SH	DEFINED	01	0
KEY TECHNOLOGY INC	COM	493143101	1619	126500	SH	DEFINED	01	0
KEYCORP NEW	COM	493267108	16467	550911	SH	DEFINED	01	0
KEYCORP NEW	COM	493267108	74	2484	SH	DEFINED	01	0
KEYCORP NEW	COM	493267108	2836	94881	SH	DEFINED	01	0
KEYCORP NEW	COM	493267108	179	6050	SH	DEFINED	01	1
KEYNOTE SYSTEMS INC	COM	493308100	29	2100	SH	DEFINED	01	0
KEYSPAN CORP	COM	49337W100	8660	235976	SH	DEFINED	01	0
KEYSPAN CORP	COM	49337W100	1359	37034	SH	DEFINED	01	0
KEYSTONE PROP TRUST	COM	493596100	48	2000	SH	DEFINED	01	0
KILROY REALTY	COM	49427F108	3134	91922	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	6794	103134	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	3210	51804	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	7638	115936	SH	DEFINED	01	0

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KIMBERLY CLARK	COM	494368103	4485	68000	SH	DEFINED	01	1
KIMCO REALTY CORP	COM	49446R109	644	14155	SH	DEFINED	01	
KINDER MORGAN ENERGY	COM	494550106	7552	185600	SH	DEFINED	01	
KINDER MORGAN INC	COM	49455P101	7893	133102	SH	DEFINED	01	
KINDER MORGAN INC	COM	49455P101	1193	20115	SH	DEFINED	01	0
KINDER MORGAN INC	COM	49455P101	1701	28697	SH	DEFINED	01	0
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01	
KINDRED HEALTHCARE	COM	494580103	2047	77708	SH	DEFINED	01	
KINDRED HEALTHCARE	COM	494580103	11691	443620	SH	DEFINED	01	0
KINDRED HEALTHCARE	COM	494580103	167	6320	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	24589	492750	SH	DEFINED	01	
KINETIC CONCEPTS INC.	COM	49460W208	24915	499298	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	1805	36158	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	2194	44000	SH	DEFINED	01	1
KING PHARMACEUTICAL	COM	495582108	794	69412	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	73	6402	SH	DEFINED	01	0
KING PHARMACEUTICAL	COM	495582108	639	55819	SH	DEFINED	01	0
KIRBY CORP	COM	497266106	8127	208943	SH	DEFINED	01	
KIRKLAND'S INC	COM	497498105	434	36400	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	5069	70400	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	1310	18197	SH	DEFINED	01	0
KNIGHT TRADING GRP.	COM	499063105	1188	118542	SH	DEFINED	01	
KNIGHT TRANSPORTATION	COM	499064103	3084	107355	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	844	19951	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	3048	72100	SH	DEFINED	01	0
KOHL'S CORP	COM	500255104	3334	78860	SH	DEFINED	01	0
KOHL'S CORP	COM	500255104	700	16550	SH	DEFINED	01	1
KOMAG INC	COM	500453204	639	45665	SH	DEFINED	01	
PHILIPS ELECTRON NYS	COM	500472303	204	7500	SH	DEFINED	01	
KOOKMIN BANK ADR	COM	50049M109	157	5000	SH	DEFINED	01	
KOPIN	COM	500600101	966	189060	SH	DEFINED	01	
KOPIN	COM	500600101	1543	301900	SH	DEFINED	01	0
KEPCO ADR (KEP US\$)	COM	500631106	486	53071	SH	DEFINED	01	
KORN FERRY INTL	COM	500643200	821	42390	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	3391	102846	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	3	90	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	10600	334600	SH	DEFINED	01	
KRAFT FOODS INC - A	COM	50075N104	3016	95242	SH	DEFINED	01	1
KROGER CO.	COM	501044101	25970	1426986	SH	DEFINED	01	
KROGER CO.	COM	501044101	540	29681	SH	DEFINED	01	0
KROGER CO.	COM	501044101	3125	171707	SH	DEFINED	01	0
KROGER CO.	COM	501044101	47142	2590303	SH	DEFINED	01	1
KROGER CO.	COM	501044101	484	26596	SH	DEFINED	01	1
KROLL INC	COM	501049100	3986	108071	SH	DEFINED	01	
KRONOS INC	COM	501052104	3934	95466	SH	DEFINED	01	
KRONOS INC	COM	501052104	4	100	SH	DEFINED	01	0
KRONOS WORLDWIDE INC	COM	50105F105	4	97	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	5872	535727	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	19	1700	SH	DEFINED	01	0
KULICKE & SOFFA IND	COM	501242101	81	7400	SH	DEFINED	01	0
KYPHON INC.	COM	501577100	82	2900	SH	DEFINED	01	0
KYPHON INC.	COM	501577100	2171	76938	SH	DEFINED	01	1
LCA-VISION INC	COM	501803308	460	15800	SH	DEFINED	01	
LKQ CORP	COM	501889208	1557	84000	SH	DEFINED	01	
LKQ CORP	COM	501889208	14	740	SH	DEFINED	01	0
LKQ CORP	COM	501889208	82	4400	SH	DEFINED	01	0
LNR PTY CORP	COM	501940100	209	3844	SH	DEFINED	01	
LSI LOGIC	COM	502161102	987	129565	SH	DEFINED	01	
LSI LOGIC	COM	502161102	1969	258400	SH	DEFINED	01	0
LSI LOGIC	COM	502161102	673	88352	SH	DEFINED	01	0
LSI INDUSTRIES INC	COM	50216C108	239	20800	SH	DEFINED	01	
LTC PROPERTIES	COM	502175102	307	18500	SH	DEFINED	01	

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L-3 COMMUNICATIONS	COM	502424104	158	2366	SH	DEFINED	01
LABARGE INC	COM	502470107	352	46600	SH	DEFINED	01
LA JOLLA PHARMACEUTICAL CO	COM	503459109	173	71300	SH	DEFINED	01 1
LA QUINTA CORP	COM	50419U202	2512	298900	SH	DEFINED	01
LA-Z-BOY INC	COM	505336107	2521	140185	SH	DEFINED	01
LABOR READY INC	COM	505401208	6166	397852	SH	DEFINED	01
LABOR READY INC	COM	505401208	17	1080	SH	DEFINED	01 0
LABOR READY INC	COM	505401208	64	4100	SH	DEFINED	01 0
LABONE INC	COM	50540L105	1462	45990	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	57	1430	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	64	1624	SH	DEFINED	01 0
LAB CORP OF AMERICA	COM	50540R409	47678	1201239	SH	DEFINED	01 1
LAB CORP CVT	CONV BND	50540RAC6	1008	1400000	PRN	DEFINED	01
LACLEDE GROUP INC	COM	505597104	1532	55900	SH	DEFINED	01
LAIDLAW INTERNATIONAL	COM	50730R102	3695	285105	SH	DEFINED	01 0
LAKELAND INDUSTRIES INC	COM	511795106	578	24000	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	577	21540	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	13337	497654	SH	DEFINED	01 0
LAM RESEARCH CORP	COM	512807108	561	20937	SH	DEFINED	01 0
LAM RESEARCH CORP	COM	512807108	188	7069	SH	DEFINED	01 1
LAMAR ADVERTISING.	COM	512815101	397	9160	SH	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	65	1493	SH	DEFINED	01 0
LAMAR ADVERTISING.	COM	512815101	20	453	SH	DEFINED	01 0
LAMAR ADVERTISING.	COM	512815101	56899	1313400	SH	DEFINED	01 1
LANCASTER COLONY COR	COM	513847103	1728	41500	SH	DEFINED	01
LANCE INC	COM	514606102	1225	79573	SH	DEFINED	01
LANCE INC	COM	514606102	29	1870	SH	DEFINED	01 0
LANCE INC	COM	514606102	194	12600	SH	DEFINED	01 0
LANDAMERICA FINL	COM	514936103	2563	65850	SH	DEFINED	01
LANDRY'S RESTAURANTS	COM	51508L103	2346	78484	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	11738	222016	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	5	100	SH	DEFINED	01 0
LASALLE HOTEL PROPERTIES	COM	517942108	1667	68308	SH	DEFINED	01
LASERSCOPE	COM	518081104	144	5212	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	6239	127908	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	271	5555	SH	DEFINED	01 0
ESTEE LAUDER	COM	518439104	4907	100400	SH	DEFINED	01 1
LAUREATE EDUCATION INC	COM	518613104	260	6803	SH	DEFINED	01
LAWSON PRODUCTS	COM	520776105	973	25501	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	1965	277500	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	22	3141	SH	DEFINED	01 0
LAWSON SOFTWARE	COM	520780107	100	14128	SH	DEFINED	01 0
LEAR CORP	COM	521865105	5221	88510	SH	DEFINED	01
LEAR CORP	COM	521865105	1	22	SH	DEFINED	01 0
LEAR CORP	COM	521865105	60	1000	SH	DEFINED	01 1
LEAR CORP CVT	CONV BND	521865AG0	1979	3900000	PRN	DEFINED	01
LEAPFROG ENTERPRISES INC	COM	52186N106	1542	77500	SH	DEFINED	01 0
LEE ENTERPRISES INC	COM	523768109	1536	32000	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	3360	70000	SH	DEFINED	01 1
LEGGETT & PLATT	COM	524660107	3191	119452	SH	DEFINED	01
LEGGETT & PLATT	COM	524660107	1186	44391	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	58924	647445	SH	DEFINED	01
LEGG MASON INC	COM	524901105	110691	1216274	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	8285	91032	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	26641	354013	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	531	7050	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	6557	87134	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	16489	218962	SH	DEFINED	01 1
LENNAR CORP	COM	526057104	8479	189600	SH	DEFINED	01
LENNAR CORP	COM	526057104	126	2830	SH	DEFINED	01 0
LENNAR CORP	COM	526057104	197	4400	SH	DEFINED	01 0
LENNOX INTL	COM	526107107	4228	233586	SH	DEFINED	01

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LEUCADIA NATL CORP	COM	527288104	12	251	SH	DEFINED	01	0
LEVEL 3 COMM	COM	52729N100	13	3590	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	1763	263952	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	61	9100	SH	DEFINED	01	0
LEXICON GENETICS INC.	COM	528872104	2205	281200	SH	DEFINED	01	0
LEXINGTON CORP PPTYS TR	COM	529043101	4659	233975	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	11158	115588	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	2900	30046	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	33282	343964	SH	DEFINED	01	1
LIBBEY	COM	529898108	1140	41074	SH	DEFINED	01	0
LIBERTY CORP S C.	COM	530370105	141	3000	SH	DEFINED	01	0
LIBERTY MEDIA / MOTO	CONV BND	530715AN1	2256	2500000	PRN	DEFINED	01	0
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	1790	2000000	PRN	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	36039	4008718	SH	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	969	107766	SH	DEFINED	01	0
LIBERTY MEDIA/TWX CVT	CONV BND	530718AF2	2054	1800000	PRN	DEFINED	01	0
LIBERTY MEDIA INTL INC	COM	530719103	7333	197655	SH	DEFINED	01	0
LIBERTY MEDIA INTL INC	COM	530719103	208	5603	SH	DEFINED	01	0
LIBERTY PROPERTY TRU.	COM	531172104	742	18450	SH	DEFINED	01	0
LIFETIME HOAN CORP	COM	531926103	629	27600	SH	DEFINED	01	0
LIFECCELL CORP	COM	531927101	4270	378200	SH	DEFINED	01	0
LIFECCELL CORP	COM	531927101	4	370	SH	DEFINED	01	0
LIFE TIME FITNESS INC	COM	53217R207	65	3100	SH	DEFINED	01	0
LIFELINE SYSTEMS INC	COM	532192101	375	15859	SH	DEFINED	01	0
LIFEPOINT HOSP INC	COM	53219L109	3666	98500	SH	DEFINED	01	0
LIFEPOINT HOSP INC	COM	53219L109	6	150	SH	DEFINED	01	0
LIGAND PHARM.	COM	53220K207	1932	111138	SH	DEFINED	01	0
LIGAND PHARM.	COM	53220K207	3	190	SH	DEFINED	01	0
LIGAND PHARM.	COM	53220K207	1572	90600	SH	DEFINED	01	1
ELI LILLY	COM	532457108	66699	954060	SH	DEFINED	01	0
ELI LILLY	COM	532457108	746	10695	SH	DEFINED	01	0
ELI LILLY	COM	532457108	18477	264299	SH	DEFINED	01	0
ELI LILLY	COM	532457108	16218	231838	SH	DEFINED	01	1
LIMITED BRANDS INC	COM	532716107	516	27585	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	77	4141	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	2038	108982	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	4274	201600	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	87	4100	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	39431	1199964	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	1762	53673	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	2051	62409	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	5623	164951	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	53018	1122039	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	2482	52528	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	4358	92235	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	1204	50131	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	861	21795	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	2911	73759	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	949	24300	SH	DEFINED	01	1
LINEN & THINGS	COM	535679104	8351	284932	SH	DEFINED	01	0
LINK ENERGY LLC	COM	535763106	184	2170149	SH	DEFINED	01	0
LINK ENERGY LLC	COM	535763106	37	446617	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	COM	535919203	380	54430	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	COM	535919203	856	122600	SH	DEFINED	01	0
LIONBRIDGE TECHNOLOGIES INC.	COM	536252109	4607	602336	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	COM	536797103	3695	149100	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	COM	536797103	25	1000	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	COM	536797103	121	4900	SH	DEFINED	01	0
LITTELFUSE INC	COM	537008104	7440	175439	SH	DEFINED	01	0
LITTELFUSE INC	COM	537008104	5	120	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	5198	144463	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	66	1831	SH	DEFINED	01	0

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LIZ CLAIBORNE	COM	539320101	923	25654	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	57	1600	SH	DEFINED	01	1
LLOYDS TSB GROUP ADR	COM	539439109	5063	158800	SH	DEFINED	01	
LOJACK CORPORATION	COM	539451104	1201	136534	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	122030	2343138	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	2783	53426	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	5405	103778	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	1957	37600	SH	DEFINED	01	1
LODGENET ENT	COM	540211109	373	22600	SH	DEFINED	01	
LOEWS CORP	COM	540424108	109677	1829171	SH	DEFINED	01	
LOEWS CORP	COM	540424108	1434	23906	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	8040	134095	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	982	16388	SH	DEFINED	01	1
LOEWS CORP - CAROLINA GROUP	COM	540424207	4741	193100	SH	DEFINED	01	
LONE STAR STEAK HS	COM	542307103	6787	249589	SH	DEFINED	01	
LONE STAR STEAK HS	COM	542307103	21	760	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	108	3969	SH	DEFINED	01	0
LONE STAR TECHNOLOG	COM	542312103	2139	77609	SH	DEFINED	01	
LONGS DRUG STORES	COM	543162101	3071	128670	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	3599	152191	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	76	3226	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	595	25156	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	2624	111000	SH	DEFINED	01	1
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1142	11400	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	2568	48878	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	9554	181803	SH	DEFINED	01	0
LOWES CORP CVT	CONV BND	548661CF2	956	1100000	PRN	DEFINED	01	
LOWES CORP CVT	CONV BND	548661CF2	3736	4300000	PRN	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	9115	2411526	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	71	18900	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	4181	1106236	SH	DEFINED	01	0
LUMINEX CORP	COM	55027E102	1257	125000	SH	DEFINED	01	
LUMINEX CORP	COM	55027E102	2	240	SH	DEFINED	01	0
LYDALL INC	COM	550819106	2404	246103	SH	DEFINED	01	
WILLIAM LYON HOMES	COM	552074106	318	3447	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	49977	2873794	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	3421	196737	SH	DEFINED	01	0
LYONDELL CHEMICAL CO	COM	552078107	29863	1718300	SH	DEFINED	01	1
M&F WORLDWIDE CORP	COM	552541104	186	13552	SH	DEFINED	01	
M&T BK CORP	COM	55261F104	1828	20945	SH	DEFINED	01	
M&T BK CORP	COM	55261F104	2393	27410	SH	DEFINED	01	0
MAF BANCORP	COM	55261R108	4050	94886	SH	DEFINED	01	
MBIA INC	COM	55262C100	1085	18983	SH	DEFINED	01	
MBIA INC	COM	55262C100	1907	33389	SH	DEFINED	01	0
MBIA INC	COM	55262C100	152	2700	SH	DEFINED	01	1
MBNA	COM	55262L100	214607	8321316	SH	DEFINED	01	
MBNA	COM	55262L100	8231	319166	SH	DEFINED	01	0
MBNA	COM	55262L100	8122	314908	SH	DEFINED	01	0
MBNA	COM	55262L100	1342	52000	SH	DEFINED	01	1
MB FINANCIAL INC	COM	55264U108	208	5646	SH	DEFINED	01	
MDC HOLDINGS INC	COM	552676108	5856	92055	SH	DEFINED	01	
MCI INC	COM	552691107	942	65283	SH	DEFINED	01	0
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	1367	153640	SH	DEFINED	01	
MGE ENERGY INC.	COM	55277P104	90	2759	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	34224	451156	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	71	932	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	1733	22847	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	204	2700	SH	DEFINED	01	1
MGI PHARM	COM	552880106	16213	600283	SH	DEFINED	01	
MGI PHARM	COM	552880106	35339	1308350	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1599	59200	SH	DEFINED	01	0
MGI PHARM	COM	552880106	3733	138270	SH	DEFINED	01	1

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MGM MIRAGE	COM	552953101	2394	51000	SH	DEFINED	01
MGM MIRAGE	COM	552953101	1	23	SH	DEFINED	01 0
MI DEVELOPMENTS INC CL-A	COM	55304X104	6642	246000	SH	DEFINED	01
M/I HOMES INC	COM	55305B101	212	5232	SH	DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	3027	132660	SH	DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	88	3830	SH	DEFINED	01 0
MKS INSTRUMENT INC	COM	55306N104	91	4000	SH	DEFINED	01 0
MMO2 PLC ADR	COM	55309W101	1252	74500	SH	DEFINED	01
MPS GROUP INC	COM	553409103	4889	403350	SH	DEFINED	01
MPS GROUP INC	COM	553409103	29	2377	SH	DEFINED	01 0
MPS GROUP INC	COM	553409103	150	12375	SH	DEFINED	01 0
MRO SOFTWARE INC	COM	55347W105	914	67130	SH	DEFINED	01
MRO SOFTWARE INC	COM	55347W105	1535	112785	SH	DEFINED	01 0
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	185	5638	SH	DEFINED	01
MTS SYSTEMS CORP	COM	553777103	414	17643	SH	DEFINED	01
MTS SYSTEMS CORP	COM	553777103	20	830	SH	DEFINED	01 0
MTS SYSTEMS CORP	COM	553777103	110	4700	SH	DEFINED	01 0
MTC TECHNOLOGIES INC	COM	55377A106	5913	228985	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01 0
MACDERMID INC	COM	554273102	3531	104328	SH	DEFINED	01
MACROVISION CORP	COM	555904101	283	11300	SH	DEFINED	01
MACROVISION CORP	COM	555904101	6	230	SH	DEFINED	01 0
MACROVISION CORP	COM	555904101	2297	92000	SH	DEFINED	01 1
MACROMEDIA INC	COM	556100105	5856	238525	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	2431	99025	SH	DEFINED	01 0
STEVEN MADDEN LTD.	COM	556269108	3918	196200	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC	COM	559079207	674	20140	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC	COM	559079207	2086	62360	SH	DEFINED	01 0
MAGMA DESIGN AUTOMAT	COM	559181102	723	37600	SH	DEFINED	01
MAGMA DESIGN AUTOMAT	COM	559181102	9486	493300	SH	DEFINED	01 0
MAGMA DESIGN AUTOMAT	COM	559181102	387	20100	SH	DEFINED	01 0
MAGNA ENTERTAINMENT	COM	559211107	295	50000	SH	DEFINED	01
MAGNETEK INC	COM	559424106	724	86886	SH	DEFINED	01
MAGNUM HUNTER RESOURCES	COM	55972F203	1280	123300	SH	DEFINED	01
MAGUIRE PROPERTIES INC	COM	559775101	767	30950	SH	DEFINED	01
MAIN STREET BANKS INC	COM	56034R102	1598	56852	SH	DEFINED	01
MANCHESTER TECHNOLOGIES INC	COM	562398107	287	61000	SH	DEFINED	01
MANHATTAN ASSOCIATES INC	COM	562750109	3410	110422	SH	DEFINED	01
MANITOWOC CO.	COM	563571108	4146	122450	SH	DEFINED	01
MANITOWOC CO.	COM	563571108	2933	86643	SH	DEFINED	01 0
MANOR CARE INC	COM	564055101	2681	82043	SH	DEFINED	01
MANOR CARE INC	COM	564055101	672	20554	SH	DEFINED	01 0
MANPOWER INC-WIS	COM	56418H100	35886	706830	SH	DEFINED	01
MANTECH INTL CORP-A.	COM	564563104	1630	86825	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	2540	776665	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	105	31970	SH	DEFINED	01 0
MANUGISTICS GROUP IN	COM	565011103	178	54500	SH	DEFINED	01 0
MAP INFO	COM	565105103	578	54511	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	59182	1564005	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	36	940	SH	DEFINED	01 0
MARATHON OIL CORP	COM	565849106	3023	79883	SH	DEFINED	01 0
MARATHON OIL CORP	COM	565849106	244	6600	SH	DEFINED	01 1
MARCUS CORP	COM	566330106	1387	80417	SH	DEFINED	01
MARINEMAX INC	COM	567908108	723	25207	SH	DEFINED	01
MARINEMAX INC	COM	567908108	21	720	SH	DEFINED	01 0
MARINEMAX INC	COM	567908108	120	4200	SH	DEFINED	01 0
MARKEL CORP	COM	570535104	555	2000	SH	DEFINED	01
MARLIN BUSINESS SERVICES INC	COM	571157106	496	33000	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	111332	2453344	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	1684	37105	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	5970	131552	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	2831	62400	SH	DEFINED	01 1

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MARSHALL & ILSLEY	COM	571834100	563	14391	SH	DEFINED	01
MARSHALL & ILSLEY	COM	571834100	2008	51370	SH	DEFINED	01 0
MARRIOTT INTL CL A	COM	571903202	6465	129614	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	1571	31500	SH	DEFINED	01 0
MARRIOTT INTL CL A	COM	571903202	2609	52306	SH	DEFINED	01 0
MARTEK BIOSCIENCES.	COM	572901106	11533	205335	SH	DEFINED	01
MARTEK BIOSCIENCES.	COM	572901106	5455	97100	SH	DEFINED	01 0
MARTEK BIOSCIENCES.	COM	572901106	219	3900	SH	DEFINED	01 0
MARTEK BIOSCIENCES.	COM	572901106	23527	419522	SH	DEFINED	01 1
MARTIN MARIETTA MATE	COM	573284106	41168	928658	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	913	20596	SH	DEFINED	01 0
MARTIN MARIETTA MATE	COM	573284106	1374	31000	SH	DEFINED	01 0
MARTIN MARIETTA MATE	COM	573284106	125	2800	SH	DEFINED	01 1
MARVEL ENTERPRISES INC.	COM	57383M108	131	6705	SH	DEFINED	01
MARVEL ENTERPRISES INC.	COM	57383M108	75	3847	SH	DEFINED	01 0
MARVEL ENTERPRISES INC.	COM	57383M108	2378	121662	SH	DEFINED	01 1
MASCO CORP	COM	574599106	26848	861060	SH	DEFINED	01
MASCO CORP	COM	574599106	1845	59200	SH	DEFINED	01 0
MASCO CORP	COM	574599106	3158	101285	SH	DEFINED	01 0
MASCO CORP	COM	574599106	5814	186600	SH	DEFINED	01 1
MASCO CVT	CONV BND	574599AW6	2019	4400000	PRN	DEFINED	01
MASCO CVT	CONV BND	574599AW6	688	1500000	PRN	DEFINED	01 0
MASSEY ENERGY CO	COM	576206106	6032	213831	SH	DEFINED	01
MASTEC INC..	COM	576323109	110	20294	SH	DEFINED	01
MATERIAL SCIENCES	COM	576674105	410	38497	SH	DEFINED	01
MATRIA HEALTHCARE IN.	COM	576817209	1696	67660	SH	DEFINED	01
MATRIX SERVICES CO	COM	576853105	64	6992	SH	DEFINED	01
MATRIXONE INC	COM	57685P304	511	74020	SH	DEFINED	01
MATTEL INC.	COM	577081102	14787	810212	SH	DEFINED	01
MATTEL INC.	COM	577081102	1009	55270	SH	DEFINED	01 0
MATTEL INC.	COM	577081102	1783	97676	SH	DEFINED	01 0
MATTEL INC.	COM	577081102	20674	1132250	SH	DEFINED	01 1
MATTHEWS INTL CORP.	COM	577128101	659	20000	SH	DEFINED	01
MAXTOR CORP	COM	577729205	1263	190400	SH	DEFINED	01
MAXIM INTEGRATED	COM	57772K101	274139	5229676	SH	DEFINED	01
MAXIM INTEGRATED	COM	57772K101	89975	1716414	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	11707	223310	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	2419	46000	SH	DEFINED	01 1
MAY DEPT STORES	COM	577778103	6646	241806	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	74	2691	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	1849	67262	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	201	7300	SH	DEFINED	01 1
MAVERICK TUBE CORP	COM	577914104	9333	355395	SH	DEFINED	01
MAVERICK TUBE CORP	COM	577914104	4	170	SH	DEFINED	01 0
MAXIMUS INC	COM	577933104	12886	363377	SH	DEFINED	01
MAXIMUS INC	COM	577933104	2446	68958	SH	DEFINED	01 0
MAYTAG CO	COM	578592107	651	26546	SH	DEFINED	01
MAYTAG CO	COM	578592107	447	18247	SH	DEFINED	01 0
MCCLATCHY CO	COM	579489105	1824	26000	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	419	12325	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	1081	31790	SH	DEFINED	01 0
MCCORMICK & CO	COM	579780206	7118	209350	SH	DEFINED	01 1
MCDATA CORP B SHARES TRG	COM	580031102	2715	531300	SH	DEFINED	01 0
MCDATA CORPORATION-A	COM	580031201	644	119700	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	33472	3294501	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	147563	5675503	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	2399	92327	SH	DEFINED	01 0
MCDONALDS CORP	COM	580135101	8119	312255	SH	DEFINED	01 0
MCDONALDS CORP	COM	580135101	351	13300	SH	DEFINED	01 1
MCDONALDS CORP	COM	580135101	2270	87312	SH	DEFINED	01 1
MCG CAPITAL CORP	COM	58047P107	156	10128	SH	DEFINED	01
MCGRAW-HILL COS INC	COM	580645109	18444	240888	SH	DEFINED	01

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MCGRAW-HILL COS INC	COM	580645109	3373	44049	SH	DEFINED	01	0
MCGRAW-HILL COS INC	COM	580645109	15032	195984	SH	DEFINED	01	1
MCKESSON CORP	COM	58155Q103	97732	2846843	SH	DEFINED	01	
MCKESSON CORP	COM	58155Q103	11731	341700	SH	DEFINED	01	0
MCKESSON CORP	COM	58155Q103	2325	67715	SH	DEFINED	01	0
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01	
MDU COMM INTL INC	COM	582828109	480	201700	SH	DEFINED	01	
MEADE INSTRUMENTS	COM	583062104	172	53941	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	31119	1058786	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	1370	46598	SH	DEFINED	01	0
MEADWESTVACO CORP	COM	583334107	212	7300	SH	DEFINED	01	1
MEDAREX INC	COM	583916101	875	120000	SH	DEFINED	01	
MEDAREX INC	COM	583916101	2	230	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	157269	4193786	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	10974	292638	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	2351	62683	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	520	13893	SH	DEFINED	01	1
MEDIA GENERAL	COM	584404107	6537	101800	SH	DEFINED	01	
MEDICAL STAFFING NTKW HOLD	COM	58463F104	1176	182645	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	1848	60600	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	223	7300	SH	DEFINED	01	0
MEDICINES COMPANY	COM	584688105	3693	121199	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	COM	584690309	6321	158218	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	COM	584690309	25980	650300	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	COM	584690309	1075	26900	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	14784	631768	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	607	25923	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	2292	97944	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	4582	195900	SH	DEFINED	01	1
MEDTRONIC	COM	585055106	193822	3978284	SH	DEFINED	01	
MEDTRONIC	COM	585055106	5246	107674	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	14304	293577	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	1248	25525	SH	DEFINED	01	1
MELLON FINANCIAL COR	COM	58551A108	7089	241742	SH	DEFINED	01	
MELLON FINANCIAL COR	COM	58551A108	2879	98159	SH	DEFINED	01	0
MEMBERWORKS INC	COM	586002107	1147	38714	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	9719	368252	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	27	1040	SH	DEFINED	01	0
MENS WEARHOUSE INC	COM	587118100	150	5700	SH	DEFINED	01	0
MENTOR CORP MN	COM	587188103	4806	140138	SH	DEFINED	01	
MENTOR GRAPHIC	COM	587200106	4907	317231	SH	DEFINED	01	
MERCANTILE BANKSHARE	COM	587405101	74	1573	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	230181	4845858	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	10154	213764	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	24408	513863	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	50705	1067486	SH	DEFINED	01	1
MERCK & CO. INC.	COM	589331107	98	2056	SH	DEFINED	01	1
MERCURY COMP SYS INC	COM	589378108	1420	57239	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	2	65	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	30336	608789	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	41056	823950	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	2792	56042	SH	DEFINED	01	0
MEREDITH CORP	COM	589433101	162	2936	SH	DEFINED	01	
MEREDITH CORP	COM	589433101	639	11618	SH	DEFINED	01	0
MERIDIAN BIOSCIENCE INC	COM	589584101	44	3977	SH	DEFINED	01	
MERIDIAN RESOURCE CORP	COM	58977Q109	590	85000	SH	DEFINED	01	
MERISTAR HOSPITALITY - MHX	COM	58984Y103	951	139060	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC	COM	589889104	2184	137110	SH	DEFINED	01	
MERIDIAN GOLD.	COM	589975101	5005	385900	SH	DEFINED	01	
MERITAGE CORP.	COM	59001A102	2740	39829	SH	DEFINED	01	
MERIX CORP.	COM	590049102	79	7000	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	91778	1700217	SH	DEFINED	01	

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MERRILL LYNCH & CO	COM	590188108	633	11722	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	14242	263822	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	4300	79667	SH	DEFINED	01	1
MESA AIR	COM	590479101	801	98928	SH	DEFINED	01	
MET-PRO CORP	COM	590876306	427	28666	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	3955	199651	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	26	1270	SH	DEFINED	01	0
METAL MANAGEMENT INC	COM	591097209	151	7600	SH	DEFINED	01	0
METHANEX CORP	COM	59151K108	92	6932	SH	DEFINED	01	
METHODE ELEC	COM	591520200	1980	152651	SH	DEFINED	01	
METLIFE INC	COM	59156R108	8360	233187	SH	DEFINED	01	
METLIFE INC	COM	59156R108	53	1487	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	6266	174788	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	8095	225650	SH	DEFINED	01	1
METRIS COMPANIES INC	COM	591598107	3459	398100	SH	DEFINED	01	
METRIS COMPANIES INC	COM	591598107	2966	341400	SH	DEFINED	01	0
METROLOGIC.	COM	591676101	2068	103700	SH	DEFINED	01	
METROLOGIC.	COM	591676101	3	160	SH	DEFINED	01	0
MICHAELS STORES INC	COM	594087108	65	1179	SH	DEFINED	01	0
MICREL	COM	594793101	2895	238200	SH	DEFINED	01	
MICREL	COM	594793101	3	210	SH	DEFINED	01	0
MICROS SYSTEMS	COM	594901100	2672	55692	SH	DEFINED	01	
MICROSOFT	COM	594918104	1090166	38171046	SH	DEFINED	01	
MICROSOFT	COM	594918104	33957	1188962	SH	DEFINED	01	0
MICROSOFT	COM	594918104	77140	2700974	SH	DEFINED	01	0
MICROSOFT	COM	594918104	280598	9821562	SH	DEFINED	01	1
MICRO STRATEGY	COM	594972408	3942	92308	SH	DEFINED	01	
MICRO STRATEGY	COM	594972408	312	7305	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	62566	1983677	SH	DEFINED	01	
MICROCHIP TECHNOLOGY INC	COM	595017104	52240	1656350	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	4893	155136	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	3522	112154	SH	DEFINED	01	1
MICROMUSE INC	COM	595094103	580	86670	SH	DEFINED	01	
MICRON TECHNOLOGY	COM	595112103	1303	85138	SH	DEFINED	01	
MICRON TECHNOLOGY	COM	595112103	2162	141187	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	10350	728399	SH	DEFINED	01	
MICROSEMI CORP	COM	595137100	24	1606	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	127	8952	SH	DEFINED	01	0
MID-STATE BANCSHARES	COM	595440108	386	16400	SH	DEFINED	01	
MIDAS INC	COM	595626102	1595	91681	SH	DEFINED	01	
MIDDLEBY CORP	COM	596278101	5450	99772	SH	DEFINED	01	
MIDDLEBY CORP	COM	596278101	14	270	SH	DEFINED	01	0
MIDDLEBY CORP	COM	596278101	67	1230	SH	DEFINED	01	0
MIDDLESEX WATER CO.	COM	596680108	550	28400	SH	DEFINED	01	
MIDWAY GAMES INC	COM	598148104	2121	184085	SH	DEFINED	01	
MILACRON INC	COM	598709103	538	134472	SH	DEFINED	01	
MILLENIUM PHARM	COM	599902103	6707	485975	SH	DEFINED	01	0
MILLENIUM PHARM	COM	599902103	228	16489	SH	DEFINED	01	0
MILLENNIUM CHEMICAL COM USD0.01	COM	599903101	7789	450700	SH	DEFINED	01	1
MILLENNIUM BANKSHARES CORP	COM	60037B106	676	87891	SH	DEFINED	01	
MILLIPORE CORP	COM	601073109	292	5185	SH	DEFINED	01	
MILLIPORE CORP	COM	601073109	643	11403	SH	DEFINED	01	0
MILLIPORE CORP	COM	601073109	242	4300	SH	DEFINED	01	1
MILLS	COM	601148109	1824	39070	SH	DEFINED	01	
MINDSPEED TECHNOLOGIES INC	COM	602682106	3215	650837	SH	DEFINED	01	1
MINE SAFETY APPLIANCES CO	COM	602720104	139	4133	SH	DEFINED	01	
MINEFINDERS CORP	COM	602900102	1741	259800	SH	DEFINED	01	
MINERALS TECHNOLOGIE	COM	603158106	4554	78515	SH	DEFINED	01	
MISSION WEST PROPERTIES	COM	605203108	595	49158	SH	DEFINED	01	
MOBILE TELESYSTM ADR	COM	607409109	1086	8903	SH	DEFINED	01	
MOBILE TELESYSTM ADR	COM	607409109	6963	57066	SH	DEFINED	01	1
MOBILE TELESYSTM ADR	COM	607409109	1277	10469	SH	DEFINED	01	1

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MOBILE MINI INC.	COM	60740F105	1100	38722	SH	DEFINED	01
MODINE MFG CO	COM	607828100	3854	121000	SH	DEFINED	01
MODTECH HOLDINGS INC	COM	60783C100	2006	259964	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	1085	14800	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	30788	420048	SH	DEFINED	01
MOLEX INC	COM	608554101	356	11093	SH	DEFINED	01
MOLEX INC	COM	608554101	1424	44376	SH	DEFINED	01
MOLINA HEALTHCARE INC	COM	60855R100	6391	167400	SH	DEFINED	01
MOLINA HEALTHCARE INC	COM	60855R100	3	80	SH	DEFINED	01
MOMENTA PHARMACEUTICALS INC	COM	60877T100	3515	390500	SH	DEFINED	01
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1340	148834	SH	DEFINED	01
MONACO COACH CORP	COM	60886R103	4190	148751	SH	DEFINED	01
MONDAVI ROBERT CORP.	COM	609200100	424	11466	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	55405	1439022	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	2365	61419	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	44216	1149724	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	852	33136	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	697	27104	SH	DEFINED	01
MONY GROUP INC	COM	615337102	4160	132900	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	7282	112615	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	2239	34621	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	14309	220816	SH	DEFINED	01
MOOG INC CL A	COM	615394202	9389	253025	SH	DEFINED	01
MOOG INC CL A	COM	615394202	30	798	SH	DEFINED	01
MOOG INC CL A	COM	615394202	167	4492	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	309347	5862180	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	3553	67316	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	16097	305039	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	79047	1498548	SH	DEFINED	01
MOTOROLA	COM	620076109	134651	7378079	SH	DEFINED	01
MOTOROLA	COM	620076109	8895	487354	SH	DEFINED	01
MOTOROLA	COM	620076109	9893	542090	SH	DEFINED	01
MOTOROLA	COM	620076109	2077	113811	SH	DEFINED	01
MOVADO GROUP INC.	COM	624580106	285	16532	SH	DEFINED	01
MOVIE GALLERY.	COM	624581104	1767	90400	SH	DEFINED	01
MTN GROUP LTD-SPONS ADR	COM	62474M108	573	125000	SH	DEFINED	01
MUELLER INDS	COM	624756102	6073	169605	SH	DEFINED	01
MULTIMEDIA GAMES INC	COM	625453105	9682	361027	SH	DEFINED	01
MULTIMEDIA GAMES INC	COM	625453105	20454	762620	SH	DEFINED	01
MURPHY OIL	COM	626717102	54367	737687	SH	DEFINED	01
MURPHY OIL	COM	626717102	2067	28051	SH	DEFINED	01
MURPHY OIL	COM	626717102	3043	41290	SH	DEFINED	01
MURRIN MURRIN	COM	62719N9E3	0	7095108	SH	DEFINED	01
MYERS IND INC	COM	628464109	1695	120225	SH	DEFINED	01
MYERS IND INC	COM	628464109	24	1680	SH	DEFINED	01
MYERS IND INC	COM	628464109	134	9500	SH	DEFINED	01
MYKROLIS CORP	COM	62852P103	3379	193950	SH	DEFINED	01
MYKROLIS CORP	COM	62852P103	4	220	SH	DEFINED	01
MYLAN LABS	COM	628530107	318	15715	SH	DEFINED	01
MYLAN LABS	COM	628530107	2704	133600	SH	DEFINED	01
MYLAN LABS	COM	628530107	1257	62095	SH	DEFINED	01
MYRIAD GENETICS	COM	62855J104	2940	197000	SH	DEFINED	01
MYRIAD GENETICS	COM	62855J104	1251	84200	SH	DEFINED	01
MYOGEN INC	COM	62856E104	725	93459	SH	DEFINED	01
NBTY INC	COM	628782104	7388	251367	SH	DEFINED	01
NBTY INC	COM	628782104	1301	44235	SH	DEFINED	01
NBTY INC	COM	628782104	32	1100	SH	DEFINED	01
NCI BUILDING SYSTEMS	COM	628852105	2801	86069	SH	DEFINED	01
NCO GROUP	COM	628858102	2428	90977	SH	DEFINED	01
NCO GROUP	COM	628858102	22	840	SH	DEFINED	01
NCO GROUP	COM	628858102	128	4800	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	1435	28915	SH	DEFINED	01

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NCR CORPORATION	COM	62886E108	76	1524	SH	DEFINED	01	0
NCR CORPORATION	COM	62886E108	1085	21871	SH	DEFINED	01	0
NDS GROUP PLC - SPONS ADR	COM	628891103	9144	359557	SH	DEFINED	01	1
NS GROUP INC	COM	628916108	612	37200	SH	DEFINED	01	
NII HOLDINGS INC	COM	62913F201	4318	128179	SH	DEFINED	01	
NII HOLDINGS INC	COM	62913F201	12	393	SH	DEFINED	01	0
NII HOLDINGS INC	COM	62913F201	66	1964	SH	DEFINED	01	0
NIC INC	COM	62914B100	609	84900	SH	DEFINED	01	
NL INDUSTRIES INC	COM	629156407	227	15700	SH	DEFINED	01	
NMS COMM CORP	COM	629248105	765	103650	SH	DEFINED	01	
NPS PHARMACEUTICALS.	COM	62936P103	384	18300	SH	DEFINED	01	
NTL INC	COM	62940M104	306674	5322330	SH	DEFINED	01	
NTL INC	COM	62940M104	23004	399232	SH	DEFINED	01	0
NUCO2 INC	COM	629428103	181	9198	SH	DEFINED	01	
NTT DOCOMO-ADR	COM	62942M201	7537	416200	SH	DEFINED	01	
NUI CORP	COM	629431107	700	47927	SH	DEFINED	01	
NVR INC	COM	62944T105	10360	21397	SH	DEFINED	01	
NVR INC	COM	62944T105	1875	3872	SH	DEFINED	01	0
NYMAGIC INC.	COM	629484106	909	34435	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	COM	629519109	3294	231650	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	COM	629519109	18	1230	SH	DEFINED	01	0
NABI BIOPHARMACEUTICALS	COM	629519109	78	5500	SH	DEFINED	01	0
NACCO IND CL A.	COM	629579103	80	840	SH	DEFINED	01	
NARA BANCORP INC	COM	63080P105	14	852	SH	DEFINED	01	0
NARA BANCORP INC	COM	63080P105	86	5026	SH	DEFINED	01	0
NASDAQ STOCK MARKET	COM	631103108	4	600	SH	DEFINED	01	0
NASH FINCH CO	COM	631158102	2723	108792	SH	DEFINED	01	
NATIONAL CITY CORP	COM	635405103	4691	133991	SH	DEFINED	01	
NATIONAL CITY CORP	COM	635405103	75	2130	SH	DEFINED	01	0
NATIONAL CITY CORP	COM	635405103	5030	143678	SH	DEFINED	01	0
NATIONAL CITY CORP	COM	635405103	285	8225	SH	DEFINED	01	1
NATIONAL FINANCIAL PARTNERS	COM	63607P208	597	16920	SH	DEFINED	01	
NATL HEALTH INV INC	COM	63633D104	1058	38950	SH	DEFINED	01	
NATIONAL INSTRUMENT	COM	636518102	138	4500	SH	DEFINED	01	0
NATIONAL INSTRUMENT	COM	636518102	505	16500	SH	DEFINED	01	1
NATIONAL OILWELL INC	COM	637071101	91	2890	SH	DEFINED	01	
NATIONAL OILWELL INC	COM	637071101	143	4550	SH	DEFINED	01	0
NATL PRESTO IND	COM	637215104	759	18409	SH	DEFINED	01	
NATL SEMICONDUCTOR	COM	637640103	23542	1070598	SH	DEFINED	01	
NATL SEMICONDUCTOR	COM	637640103	714	32490	SH	DEFINED	01	0
NATL SEMICONDUCTOR	COM	637640103	1824	82962	SH	DEFINED	01	0
NATIONAL VISION INC	COM	63845P101	638	292419	SH	DEFINED	01	0
NATL WESTERN LIFE INS-CL A	COM	638522102	103	672	SH	DEFINED	01	
NATIONWIDE FINANCIAL SERV - A	COM	638612101	75	1994	SH	DEFINED	01	0
NATURAL ALTERNATIVES INTL	COM	638842302	218	25700	SH	DEFINED	01	
NAVIGATORS GROUP INC	COM	638904102	5474	189472	SH	DEFINED	01	
NAVIGATORS GROUP INC	COM	638904102	21	709	SH	DEFINED	01	0
NAVIGATORS GROUP INC	COM	638904102	114	3936	SH	DEFINED	01	0
NATURES SUNSHINE PRO	COM	639027101	610	42826	SH	DEFINED	01	
NATUS MEDICAL INC COM USD0.001	COM	639050103	1405	220500	SH	DEFINED	01	1
NATUZZI SPA-SP ADR	COM	63905A101	4234	394200	SH	DEFINED	01	
NAUTILUS GROUP INC	COM	63910B102	1932	99021	SH	DEFINED	01	
NAVARRE CORP	COM	639208107	1792	124530	SH	DEFINED	01	
NAVISTAR INTL CORP	COM	63934E108	4135	106682	SH	DEFINED	01	
NAVISTAR INTL CORP	COM	63934E108	626	16141	SH	DEFINED	01	0
NAVIGANT CONSULTING	COM	63935N107	1177	54904	SH	DEFINED	01	
NDCHEALTH CORP	COM	639480102	4728	203845	SH	DEFINED	01	
NEIGHBORCARE INC	COM	64015Y104	662	21106	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	COM	640204202	2839	51000	SH	DEFINED	01	
NEKTAR THERAPEUTICS	COM	640268108	697	34931	SH	DEFINED	01	
NELSON (THOMAS) INC	COM	640376109	1781	78339	SH	DEFINED	01	
NEOSE TECHNOLOGIES	COM	640522108	275	32978	SH	DEFINED	01	

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NEOWARE SYSTEMS INC	COM	64065P102	1722	208200	SH	DEFINED	01
NET.B@NK INC	COM	640933107	1556	142308	SH	DEFINED	01
NETFLIX INC	COM	64110L106	1145	31850	SH	DEFINED	01
NETFLIX INC	COM	64110L106	247	6872	SH	DEFINED	01 1
NETEGRITY INC	COM	64110P107	864	102176	SH	DEFINED	01
NETOPIA INC	COM	64114K104	1259	190710	SH	DEFINED	01
NET IQ	COM	64115P102	1925	145826	SH	DEFINED	01
NETWORK EQUIP TECH	COM	641208103	534	65497	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	64993	3018740	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	1360	63131	SH	DEFINED	01 0
NETWORK APPLIANCE	COM	64120L104	3774	175306	SH	DEFINED	01 0
NEUROCRINE BIOSCIENCES	COM	64125C109	2713	52310	SH	DEFINED	01
NEUROCRINE BIOSCIENCES	COM	64125C109	30821	594470	SH	DEFINED	01 0
NEUROCRINE BIOSCIENCES	COM	64125C109	1213	23400	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	14488	309462	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	38	829	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	174	3706	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	5663	136191	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	28	695	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	155	3718	SH	DEFINED	01 0
NEW YORK COM BANCORP	COM	649445103	6321	322000	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	6692	149694	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1537	34380	SH	DEFINED	01 0
NEWALLIANCE BANCSHARES INC	COM	650203102	388	27800	SH	DEFINED	01
NEWALLIANCE BANCSHARES INC	COM	650203102	2345	168100	SH	DEFINED	01 1
NEWELL RUBBERMAID	COM	651229106	7522	320080	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	1493	63544	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	68217	1223833	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	63780	1144239	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	4471	80200	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	2508	45000	SH	DEFINED	01 1
NEWMARKET CORP	COM	651587107	397	18493	SH	DEFINED	01
NEWMONT MINING	COM	651639106	69979	1805446	SH	DEFINED	01
NEWMONT MINING	COM	651639106	3971	102461	SH	DEFINED	01 0
NEWMONT MINING	COM	651639106	9210	237425	SH	DEFINED	01 1
NEWMONT MINING	COM	651639106	861	22215	SH	DEFINED	01 1
NEWS CORP LTD ADR JH	COM	652487703	95	2674	SH	DEFINED	01
NEWS CORP ADR PFD	COM	652487802	8061	245143	SH	DEFINED	01
NEWTEK BUS SERV -RESTRICTED	COM	652526104	19	5000	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	242127	9082000	SH	DEFINED	01
NEXTEL COMMUNICATION	COM	65332V103	14833	556399	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	7039	264042	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	17376	651600	SH	DEFINED	01 1
NEXTEL COMMUNICATION	COM	65332V103	959	35963	SH	DEFINED	01 1
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	1945	2000000	PRN	DEFINED	01 0
NEXTEL PARTNERS INC	COM	65333F107	18320	1150729	SH	DEFINED	01
NEXTEL PARTNERS INC	COM	65333F107	1150	72245	SH	DEFINED	01 0
NICOR	COM	654086107	11063	325669	SH	DEFINED	01
NICOR	COM	654086107	346	10184	SH	DEFINED	01 0
NIKE INC CL B	COM	654106103	5393	71193	SH	DEFINED	01
NIKE INC CL B	COM	654106103	4625	61053	SH	DEFINED	01 0
NIKE INC CL B	COM	654106103	5151	68000	SH	DEFINED	01 1
99 CENTS ONLY STORE	COM	65440K106	9988	654920	SH	DEFINED	01
99 CENTS ONLY STORE	COM	65440K106	415	27205	SH	DEFINED	01 0
99 CENTS ONLY STORE	COM	65440K106	708	46433	SH	DEFINED	01 0
NISOURCE INC	COM	65473P105	25380	1230864	SH	DEFINED	01
NISOURCE INC	COM	65473P105	1256	60908	SH	DEFINED	01 0
NOBILITY HOMES INC	COM	654892108	164	8000	SH	DEFINED	01
NOKIA ADR A	COM	654902204	8084	555950	SH	DEFINED	01
NOKIA ADR A	COM	654902204	852	58600	SH	DEFINED	01 0
NORDSON CORP	COM	655663102	4106	94677	SH	DEFINED	01
NORDSON CORP	COM	655663102	5	120	SH	DEFINED	01 0

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NORDSTROM INC	COM	655664100	2189	51365	SH	DEFINED	01
NORDSTROM INC	COM	655664100	1371	32171	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	5538	208854	SH	DEFINED	01
NORFOLK SOUTHERN CO	COM	655844108	2404	90666	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	71757	2705900	SH	DEFINED	01 1
NORTEL NETWORKS CORP	COM	656568102	3214	644100	SH	DEFINED	01
NORTEL NETWORKS CORP	COM	656568102	0	60	SH	DEFINED	01 0
NORTH FOLK BANCORP	COM	659424105	499	13122	SH	DEFINED	01
NORTH FOLK BANCORP	COM	659424105	75	1963	SH	DEFINED	01 0
NORTH FOLK BANCORP	COM	659424105	1522	40005	SH	DEFINED	01 0
NORTH FOLK BANCORP	COM	659424105	5240	137400	SH	DEFINED	01 1
NORTHEAST UTILITIES	COM	664397106	5736	294600	SH	DEFINED	01
NORTHEAST UTILITIES	COM	664397106	135	7000	SH	DEFINED	01 1
NORTHERN TRUST CORP	COM	665859104	1052	24907	SH	DEFINED	01
NORTHERN TRUST CORP	COM	665859104	2155	50964	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	261297	4865860	SH	DEFINED	01
NORTHROP GRUMMAN COR.	COM	666807102	6796	126548	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	5270	98126	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	2247	41800	SH	DEFINED	01 1
NORTHROP GRUMMAN CVT	CONV PRF	666807409	5098	47945	SH	DEFINED	01 0
NORTHWEST AIRLINES CORP	COM	667280101	17499	1573740	SH	DEFINED	01
NORTHWEST AIRLINES CORP	COM	667280101	2901	260894	SH	DEFINED	01 0
NORTHWEST AIRLINES CORP	COM	667280101	161	14457	SH	DEFINED	01 0
NORTHWEST AIRLINES CORP	COM	667280101	303	27400	SH	DEFINED	01 1
NW NATURAL GAS CO	COM	667655104	5537	181528	SH	DEFINED	01
NOVATEL WIRELESS INC	COM	66987M604	1018	38430	SH	DEFINED	01
NOVARTIS AG-ADR	COM	66987V109	94508	2123741	SH	DEFINED	01
NOVARTIS AG-ADR	COM	66987V109	7111	159800	SH	DEFINED	01 0
NU HORIZONS ELEC COR	COM	669908105	2872	319100	SH	DEFINED	01
NOVASTAR FINANCIAL INC.	COM	669947400	376	9892	SH	DEFINED	01
NOVELL INC	COM	670006105	1142	136127	SH	DEFINED	01
NOVELL INC	COM	670006105	750	89424	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	COM	670008101	18775	597181	SH	DEFINED	01
NOVELLUS SYSTEMS INC	COM	670008101	12744	405370	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	COM	670008101	2736	87043	SH	DEFINED	01 0
NOVEN PHARMACEUTICAL	COM	670009109	2242	101806	SH	DEFINED	01
NOVEN PHARMACEUTICAL	COM	670009109	11	500	SH	DEFINED	01 0
NOVO-NORDISK A/S ADR	COM	670100205	21	400	SH	DEFINED	01 0
NU SKIN ENTERPRISES	COM	67018T105	8369	330493	SH	DEFINED	01
NSTAR	COM	67019E107	3400	71000	SH	DEFINED	01
NUCOR CORP	COM	670346105	7802	101625	SH	DEFINED	01
NUCOR CORP	COM	670346105	196	2550	SH	DEFINED	01 0
NUCOR CORP	COM	670346105	2499	32548	SH	DEFINED	01 0
NUTRACEUTICAL INTL	COM	67060Y101	4486	210564	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	444	21635	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	807	39326	SH	DEFINED	01 0
NUVASIVE INC	COM	670704105	61	5600	SH	DEFINED	01 0
NUVASIVE INC	COM	670704105	383	35000	SH	DEFINED	01 1
NYFIX INC	COM	670712108	426	87064	SH	DEFINED	01
O`CHARLEY`S	COM	670823103	984	57245	SH	DEFINED	01
OM GROUP INC	COM	670872100	7390	223880	SH	DEFINED	01
OM GROUP INC	COM	670872100	32	970	SH	DEFINED	01 0
OM GROUP INC	COM	670872100	182	5500	SH	DEFINED	01 0
OSI PHARMACEUTICALS	COM	671040103	33515	475804	SH	DEFINED	01
OSI PHARMACEUTICALS	COM	671040103	7936	112685	SH	DEFINED	01 0
OSI SYSTEMS INC..	COM	671044105	854	42830	SH	DEFINED	01
OAK HILL FINANCIAL INC	COM	671337103	6	200	SH	DEFINED	01 0
OAKLEY INC	COM	673662102	2173	167900	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	17792	367507	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	23	472	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	COM	674599105	4379	90465	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	COM	674599105	23650	488200	SH	DEFINED	01 1

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OCCIDENTAL PETROLEUM	COM	674599105	85	1758	SH	DEFINED	01	1
OCEANEERING INT'L	COM	675232102	2306	67314	SH	DEFINED	01	
OCTEL CORP.	COM	675727101	774	29376	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	7111	187135	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	37	981	SH	DEFINED	01	0
OCULAR SCIENCES	COM	675744106	144	3789	SH	DEFINED	01	0
ODYSSEY HEALTHCARE	COM	67611V101	2634	139932	SH	DEFINED	01	
ODYSSEY RE HOLDING.	COM	67612W108	3935	163904	SH	DEFINED	01	
ODYSSEY RE HOLDING.	COM	67612W108	24	1003	SH	DEFINED	01	0
ODYSSEY RE HOLDING.	COM	67612W108	141	5881	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	328	18314	SH	DEFINED	01	
OFFICE DEPOT INC	COM	676220106	73	4053	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	1296	72350	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	620	34600	SH	DEFINED	01	1
OFFSHORE LOGISTICS	COM	676255102	2402	85404	SH	DEFINED	01	
OHIO CASUALTY CORP	COM	677240103	11069	549800	SH	DEFINED	01	
OHIO CASUALTY CORP	COM	677240103	31	1520	SH	DEFINED	01	0
OHIO CASUALTY CORP	COM	677240103	171	8500	SH	DEFINED	01	0
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	2455	24828	SH	DEFINED	01	
LUKOIL ADR	COM	677862104	10	100	SH	DEFINED	01	0
LUKOIL ADR	COM	677862104	24147	231068	SH	DEFINED	01	1
LUKOIL ADR	COM	677862104	2814	26927	SH	DEFINED	01	1
OIL STATES INTL INC	COM	678026105	6357	415500	SH	DEFINED	01	
OIL STATES INTL INC	COM	678026105	15	1036	SH	DEFINED	01	0
OIL STATES INTL INC	COM	678026105	88	5772	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE.	COM	679580100	3685	125000	SH	DEFINED	01	
OLD DOMINION FREIGHT LINE.	COM	679580100	21	715	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE.	COM	679580100	60	2050	SH	DEFINED	01	0
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01	0
OLYMPIC STEEL INC	COM	68162K106	1069	52353	SH	DEFINED	01	
OMNICARE INC.	COM	681904108	22898	534860	SH	DEFINED	01	
OMNICARE INC.	COM	681904108	942	21993	SH	DEFINED	01	0
OMNICARE INC.	COM	681904108	1417	33100	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	840	11068	SH	DEFINED	01	
OMNICOM GROUP	COM	681919106	3317	43711	SH	DEFINED	01	0
OMNICOM CVT.	CONV BND	681919AK2	1988	2000000	PRN	DEFINED	01	
OMEGA HEALTH CARE	COM	681936100	1036	103200	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	3193	200135	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	100	6240	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	COM	682129101	1149	188434	SH	DEFINED	01	
ON ASSIGNMENT INC	COM	682159108	707	119896	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	4944	984819	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	4	720	SH	DEFINED	01	0
ONEIDA LTD	COM	682505102	192	118496	SH	DEFINED	01	
ONEOK INC	COM	682680103	12866	585013	SH	DEFINED	01	
ONEOK INC	COM	682680103	31	1431	SH	DEFINED	01	0
ONEOK INC	COM	682680103	170	7714	SH	DEFINED	01	0
ONYX PHARMACEUTICALS INC	COM	683399109	2548	60150	SH	DEFINED	01	
ONYX PHARMACEUTICALS INC	COM	683399109	3	60	SH	DEFINED	01	0
VIMPELCOM-SP ADR	COM	68370R109	500	5180	SH	DEFINED	01	
OPENWAVE SYSTEMS INC	COM	683718308	1377	108400	SH	DEFINED	01	
OPEN SOLUTIONS INC.	COM	68371P102	1998	80000	SH	DEFINED	01	
OPEN SOLUTIONS INC.	COM	68371P102	95	3800	SH	DEFINED	01	0
OPNET TECHNOLOGIES	COM	683757108	3895	297275	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	710	54240	SH	DEFINED	01	0
OPSWARE INC	COM	68383A101	395	49952	SH	DEFINED	01	
OPSWARE INC	COM	68383A101	296	37513	SH	DEFINED	01	1
ORACLE CORP COM	COM	68389X105	63219	5299204	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	4981	417505	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	14470	1212920	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	6448	537768	SH	DEFINED	01	1
OPTION CARE INC	COM	683948103	4896	320835	SH	DEFINED	01	

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OPTION CARE INC	COM	683948103	4	242	SH	DEFINED	01	0
ORBIMAGE INC	COM	68555Y101	450	45000	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	6112	442500	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	19	1390	SH	DEFINED	01	0
ORBITAL SCIENCES COR	COM	685564106	77	5600	SH	DEFINED	01	0
EXP 08/31/04	WT	685564130	48	5220	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	92	2028	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	32	707	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	5303	195882	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	31	1170	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	165	6100	SH	DEFINED	01	0
ORIOUS CORP RESTRICTED	COM	686324104	0	115461	SH	DEFINED	01	
ORIOUS CORP RESTRICTED	COM	686324104	0	39779	SH	DEFINED	01	0
ORIOUS TRANCHE A WTS	WT	686324112	0	127933	SH	DEFINED	01	
ORIOUS TRANCHE A WTS	WT	686324112	0	44077	SH	DEFINED	01	0
ORIOUS TRANCHE B WTS	WT	686324120	0	134668	SH	DEFINED	01	
ORIOUS TRANCHE B WTS	WT	686324120	0	46398	SH	DEFINED	01	0
ORIOUS TRANCHE C WTS	WT	686324138	0	299259	SH	DEFINED	01	
ORIOUS TRANCHE C WTS	WT	686324138	0	103108	SH	DEFINED	01	0
ORTHODONTIC CENTER	COM	68750P103	1383	168914	SH	DEFINED	01	
OSCIENT PHARMACEUTICALS	COM	68812R105	524	102480	SH	DEFINED	01	
OSHKOSH B-GOSH CLA	COM	688222207	1384	55372	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	8013	139815	SH	DEFINED	01	
OSTEOTECH INC	COM	688582105	300	46270	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	8615	208300	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	653	15764	SH	DEFINED	01	0
OUTBACK STEAKHOUSE	COM	689899102	393	9500	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	5127	116200	SH	DEFINED	01	
OVERSEAS SHIPHOLD GR	COM	690368105	22	502	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	123	2790	SH	DEFINED	01	0
OWENS & MINOR INC	COM	690732102	4246	163964	SH	DEFINED	01	
OWENS-ILLINOIS INC.	COM	690768403	18	1100	SH	DEFINED	01	1
OXFORD HEALTH PLANS	COM	691471106	149	2750	SH	DEFINED	01	1
OXFORD INDUSTRIES	COM	691497309	2130	48907	SH	DEFINED	01	
OXFORD INDUSTRIES	COM	691497309	17	390	SH	DEFINED	01	0
OXFORD INDUSTRIES	COM	691497309	96	2200	SH	DEFINED	01	0
PC MALL INC	COM	69323K100	2249	119100	SH	DEFINED	01	
PC-TEL INC	COM	69325Q105	667	56505	SH	DEFINED	01	
PC-TEL INC	COM	69325Q105	779	65980	SH	DEFINED	01	0
PDI INC	COM	69329V100	609	20036	SH	DEFINED	01	
P G & E CORP	COM	69331C108	11150	399055	SH	DEFINED	01	
P G & E CORP	COM	69331C108	82	2930	SH	DEFINED	01	0
P G & E CORP	COM	69331C108	2707	96901	SH	DEFINED	01	0
P G & E CORP	COM	69331C108	39	1400	SH	DEFINED	01	1
P G & E CORP	COM	69331C108	1998	71515	SH	DEFINED	01	1
PFF BANCORP INC	COM	69331W104	5315	142709	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	3348	81360	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	26765	650400	SH	DEFINED	01	0
P.F. CHANGS CHINA B	COM	69333Y108	1111	27000	SH	DEFINED	01	0
PLX TECHNOLOGY INC	COM	693417107	2813	163000	SH	DEFINED	01	
PLX TECHNOLOGY INC	COM	693417107	990	57355	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	7630	531723	SH	DEFINED	01	
PMC-SIERRA INC	COM	69344F106	13202	920089	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	1535	106941	SH	DEFINED	01	0
PMI GROUP INC COM USD 0.01	COM	69344M101	47548	1093804	SH	DEFINED	01	1
PMI GROUP INC 5.875 11/15/06	PRF	69344M200	2236	81000	SH	DEFINED	01	0
PMI GROUP CVT	CONV BND	69344MAE1	2059	1800000	PRN	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	1487	1300000	PRN	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	32818	618321	SH	DEFINED	01	
PNC FINCL SERV GROUP	COM	693475105	3462	65224	SH	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	179	3400	SH	DEFINED	01	1
POSCO.	COM	693483109	466	13895	SH	DEFINED	01	

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PNM RESOURCES INC	COM	69349H107	2434	117193	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	4642	74292	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	2480	39679	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	19069	415456	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	2455	53500	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	1887	41122	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	55	1200	SH	DEFINED	01 1
PRG-SCHULTZ INTL INC	COM	69357C107	2637	481974	SH	DEFINED	01
PS BUSINESS PARKS.	COM	69360J107	669	16612	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	3270	292000	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	17	1486	SH	DEFINED	01 0
PSS WORLD MEDICAL	COM	69366A100	92	8212	SH	DEFINED	01 0
PTEK HOLDINGS INC.	COM	69366M104	4264	369893	SH	DEFINED	01
PTEK HOLDINGS INC.	COM	69366M104	3	260	SH	DEFINED	01 0
PTV INC-PFD	PRF	69367F306	0	119	SH	DEFINED	01 0
PACCAR INC	COM	693718108	2947	50823	SH	DEFINED	01
PACCAR INC	COM	693718108	65	1127	SH	DEFINED	01 0
PACCAR INC	COM	693718108	2414	41621	SH	DEFINED	01 0
PACCAR INC	COM	693718108	190	3300	SH	DEFINED	01 1
PACCAR INC	COM	693718108	151	2610	SH	DEFINED	01 1
PACER INTERNATIONAL INC	COM	69373H106	72	3900	SH	DEFINED	01 0
PACIFIC CAP BANCORP	COM	69404P101	454	16115	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	2626	134150	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	89	4535	SH	DEFINED	01 0
PACIFIC SUNWEAR	COM	694873100	1566	80000	SH	DEFINED	01 1
PACIFICARE HLTH SYS	COM	695112102	151457	3917666	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	1521	39300	SH	DEFINED	01 0
PACIFICARE HLTH SYS	COM	695112102	878	22700	SH	DEFINED	01 0
PACIFICARE HLTH SYS	COM	695112102	135	3500	SH	DEFINED	01 1
PACTIV CORPORATION	COM	695257105	223	8965	SH	DEFINED	01
PACTIV CORPORATION	COM	695257105	883	35413	SH	DEFINED	01 0
PALL CORP	COM	696429307	191	7308	SH	DEFINED	01
PALL CORP	COM	696429307	757	28919	SH	DEFINED	01 0
PALM HARBOR HOMES INC	COM	696639103	916	51670	SH	DEFINED	01
PALMONE INC	COM	69713P107	1012	29100	SH	DEFINED	01
PALOMAR MEDICAL TECHNOLOGIES	COM	697529303	923	55000	SH	DEFINED	01
PANAMSAT CORP	COM	697933109	1314	56572	SH	DEFINED	01
PANAMSAT CORP	COM	697933109	25	1084	SH	DEFINED	01 0
PAN PACIFIC RETAIL	COM	69806L104	2718	53800	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	3548	98878	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	2210	61600	SH	DEFINED	01 0
PANERA BREAD CO	COM	69840W108	1714	47900	SH	DEFINED	01 1
PANTRY INC.	COM	698657103	4428	203122	SH	DEFINED	01
PANTRY INC.	COM	698657103	40	1840	SH	DEFINED	01 0
PANTRY INC.	COM	698657103	179	8200	SH	DEFINED	01 0
PAPA JOHN	COM	698813102	2102	71168	SH	DEFINED	01
PAR TECHNOLOGY CORP/DEL	COM	698884103	134	12400	SH	DEFINED	01
PAR PHARMACEUTICAL COS INC	COM	69888P106	412	11700	SH	DEFINED	01
PAR PHARMACEUTICAL COS INC	COM	69888P106	25	700	SH	DEFINED	01 0
PARALLEL PETROLEUM CORP	COM	699157103	19	3755	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	79	15689	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	310	61990	SH	DEFINED	01 0
PAREXEL	COM	699462107	1395	70452	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	1352	53550	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	68	2700	SH	DEFINED	01 0
PARK-OHIO HOLDINGS CORP.	COM	700666100	295	25000	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	63913	1074909	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	601	10100	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	3695	62144	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	205	3500	SH	DEFINED	01 1
PARKWAY PROPERTIES INC	COM	70159Q104	3389	76226	SH	DEFINED	01
PATINA OIL & GAS CORP	COM	703224105	17073	571556	SH	DEFINED	01

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PATINA OIL & GAS CORP	COM	703224105	39394	1318893	SH	DEFINED	01	0
PATINA OIL & GAS CORP	COM	703224105	1604	53700	SH	DEFINED	01	0
PATHMARK STORES INC	COM	70322A101	674	88500	SH	DEFINED	01	
PATTERSON COS INC	COM	703395103	3189	41700	SH	DEFINED	01	
PATTERSON COS INC	COM	703395103	27	350	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	2315	69300	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	26469	792260	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	1144	34261	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	3246	97500	SH	DEFINED	01	1
PAXAR CORPORATION	COM	704227107	2108	107987	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	390	120000	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	436	134600	SH	DEFINED	01	1
PFD 13.25 11/15/06	PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	129346	3817761	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	49566	1462902	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	8493	250693	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	612	18100	SH	DEFINED	01	1
PAYLESS SHOESOURCE	COM	704379106	271	18176	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	2255	40280	SH	DEFINED	01	
PEC SOLUTIONS INC..	COM	705107100	196	16400	SH	DEFINED	01	
PEDIATRIC SVCS OF AMERICA	COM	705323103	1156	91100	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	8313	119020	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	3	50	SH	DEFINED	01	0
PEGASUS SATE PIK PFD 12.75% ST	PRF	70558A502	0	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	824	62747	SH	DEFINED	01	
PENFORD CORP	COM	707051108	1145	65207	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	3962	283000	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	24	1641	SH	DEFINED	01	0
PENN AMERICA GROUP INC	COM	707247102	126	8992	SH	DEFINED	01	0
PENN NATIONAL GAMING..	COM	707569109	173	5214	SH	DEFINED	01	
PENN NATIONAL GAMING..	COM	707569109	4	130	SH	DEFINED	01	0
PENNEY J C	COM	708160106	17911	474333	SH	DEFINED	01	
PENNEY J C	COM	708160106	74	1972	SH	DEFINED	01	0
PENNEY J C	COM	708160106	2464	65242	SH	DEFINED	01	0
PENNSYLVANIA COMMERCE BANCORP	COM	708677109	881	18300	SH	DEFINED	01	0
PENN REAL ESTATE INVEST TST	COM	709102107	192	5600	SH	DEFINED	01	
PENTAIR INC	COM	709631105	34437	1023710	SH	DEFINED	01	
PENWEST PHARM	COM	709754105	255	19900	SH	DEFINED	01	
PEOPLES BANCORP INC OH	COM	709789101	70	2631	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	94	2235	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	366	8681	SH	DEFINED	01	0
PEOPLESOFT INC	COM	712713106	32392	1750849	SH	DEFINED	01	
PEOPLESOFT INC	COM	712713106	2978	160965	SH	DEFINED	01	0
PEOPLESOFT INC	COM	712713106	1612	87138	SH	DEFINED	01	0
PEP BOYS-MANNY MOE & JACK	COM	713278109	8238	324980	SH	DEFINED	01	
PEP BOYS-MANNY MOE & JACK	COM	713278109	5	190	SH	DEFINED	01	0
PEP BOYS-MANNY MOE & JACK	COM	713278109	23561	929447	SH	DEFINED	01	1
PEPSI BOTTLING GROUP INC	COM	713409100	1390	45495	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	COM	713409100	75	2462	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	1819	59549	SH	DEFINED	01	0
PEPSIAMERICAS INC	COM	71343P200	1826	86000	SH	DEFINED	01	
PEPSICO	COM	713448108	568052	10542891	SH	DEFINED	01	
PEPSICO	COM	713448108	22698	421274	SH	DEFINED	01	0
PEPSICO	COM	713448108	22648	420345	SH	DEFINED	01	0
PEPSICO	COM	713448108	80201	1487288	SH	DEFINED	01	1
PERFORMANCE FOOD	COM	713755106	3809	143538	SH	DEFINED	01	
PERICOM SEMICOND	COM	713831105	763	71239	SH	DEFINED	01	
PERINI CORP	COM	713839108	2500	234244	SH	DEFINED	01	
PERINI CORP	COM	713839108	13	1170	SH	DEFINED	01	0
PERINI CORP	COM	713839108	68	6400	SH	DEFINED	01	0
PERKINELMER INC	COM	714046109	778	38772	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	3611	180173	SH	DEFINED	01	0

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PERKINELMER INC	COM	714046109	592	29526	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	COM	714265105	5198	391700	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	9622	507226	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	3	180	SH	DEFINED	01	0
P T TELEKOMUNIKASI I	COM	715684106	2273	146147	SH	DEFINED	01	1
P T TELEKOMUNIKASI I	COM	715684106	432	27781	SH	DEFINED	01	1
PERVASIVE SOFTWARE	COM	715710109	1784	285500	SH	DEFINED	01	
PETCO ANIMAL SUP INC	COM	716016209	5322	165200	SH	DEFINED	01	
PETCO ANIMAL SUP INC	COM	716016209	3	90	SH	DEFINED	01	0
PETROBRAS ADR	COM	71654V101	33370	1333086	SH	DEFINED	01	1
PETROBRAS ADR	COM	71654V101	731	29022	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	71654V408	63970	2279004	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	71654V408	2636	93900	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	31136	1110000	SH	DEFINED	01	1
PETROLEUM DEVELOPMENT CORP	COM	716578109	1576	57493	SH	DEFINED	01	
PETSMART INC	COM	716768106	128	3940	SH	DEFINED	01	
PETSMART INC	COM	716768106	25	766	SH	DEFINED	01	0
PFIZER	COM	717081103	1283439	37439901	SH	DEFINED	01	
PFIZER	COM	717081103	51875	1513267	SH	DEFINED	01	0
PFIZER	COM	717081103	63679	1857593	SH	DEFINED	01	0
PFIZER	COM	717081103	193753	5642258	SH	DEFINED	01	1
PHARMACEUTICAL PROD	COM	717124101	5578	175571	SH	DEFINED	01	
PHARMION CORP	COM	71715B409	176	3600	SH	DEFINED	01	0
HELPS DODGE	COM	717265102	8009	103325	SH	DEFINED	01	
HELPS DODGE	COM	717265102	2775	35800	SH	DEFINED	01	0
HELPS DODGE	COM	717265102	1676	21617	SH	DEFINED	01	0
HELPS DODGE	COM	717265102	32	410	SH	DEFINED	01	1
PHILADELPHIA CONS HD	COM	717528103	3571	59448	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	1763	91574	SH	DEFINED	01	
PHOENIX COMPANIES	COM	71902E109	7750	632664	SH	DEFINED	01	
PHOENIX TECHNOLOGY	COM	719153108	461	65945	SH	DEFINED	01	
PHOTOMEDEX INC	COM	719358103	429	125000	SH	DEFINED	01	0
PHOTON DYNAMICS	COM	719364101	1575	44909	SH	DEFINED	01	
PHOTRONICS INC	COM	719405102	4148	218968	SH	DEFINED	01	
PHOTRONICS INC	COM	719405102	4	200	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	COM	720186105	6547	153316	SH	DEFINED	01	
PIER ONE IMPORTS INC	COM	720279108	4753	268700	SH	DEFINED	01	
PIER ONE IMPORTS INC	COM	720279108	7	390	SH	DEFINED	01	0
PILGRIMS PRIDE	COM	721467108	742	25646	SH	DEFINED	01	
PINNACLE AIRLINES CORP	COM	723443107	1734	153500	SH	DEFINED	01	
PINNACLE ENTERTAIN	COM	723456109	1209	95873	SH	DEFINED	01	
PINNACLE ENTERTAIN	COM	723456109	302	23965	SH	DEFINED	01	0
PINNACLE SYSTEMS INC	COM	723481107	1327	185660	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	216	5346	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	853	21121	SH	DEFINED	01	0
PIONEER NATURAL RES	COM	723787107	21500	612900	SH	DEFINED	01	
PIONEER NATURAL RES	COM	723787107	142	4035	SH	DEFINED	01	0
PIPER JAFFRAY COS-	COM	724078100	2421	53535	SH	DEFINED	01	
PIPER JAFFRAY COS-	COM	724078100	136	3000	SH	DEFINED	01	0
PIPER JAFFRAY COS-	COM	724078100	1130	25000	SH	DEFINED	01	1
PITNEY BOWES	COM	724479100	43813	990097	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	2365	53440	SH	DEFINED	01	0
PIXAR	COM	725811103	21	299	SH	DEFINED	01	0
PIXELWORKS INC	COM	72581M107	3133	204490	SH	DEFINED	01	
PIXELWORKS INC	COM	72581M107	2	120	SH	DEFINED	01	0
PLACER DOME INC	COM	725906101	1664	100000	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	COM	726505100	3528	192190	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	COM	726505100	25	1400	SH	DEFINED	01	0
PLAINS EXPLOR & PROD.	COM	726505100	114	6190	SH	DEFINED	01	0
PLAINS RESOURCES INC	COM	726540503	1116	65850	SH	DEFINED	01	
PLANAR SYSTEMS INC	COM	726900103	528	39465	SH	DEFINED	01	
PLANTRONICS	COM	727493108	3580	85043	SH	DEFINED	01	

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PLANTRONICS	COM	727493108	4	100	SH	DEFINED	01	0
PLATO LEARNING INC	COM	72764Y100	1239	125000	SH	DEFINED	01	
PLAYBOY ENTERPRISES	COM	728117300	1542	132800	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	1623	120200	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	3	200	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	COM	729251108	3372	103515	SH	DEFINED	01	
PLUM CREEK TIMBER CO	COM	729251108	1380	42370	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	36452	737879	SH	DEFINED	01	
POGO PRODUCING CO	COM	730448107	40494	819646	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	3863	78200	SH	DEFINED	01	0
POLARIS INDS INC	COM	731068102	5593	116518	SH	DEFINED	01	
POLO RALPH LAUREN	COM	731572103	4365	126700	SH	DEFINED	01	
POLY COM	COM	73172K104	169	7530	SH	DEFINED	01	
POLY COM	COM	73172K104	67	3005	SH	DEFINED	01	0
POLYMEDICA CORP	COM	731738100	2459	79216	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	6791	912712	SH	DEFINED	01	
POMEROY IT SOLUTIONS INC	COM	731822102	112	9400	SH	DEFINED	01	
POPE & TALBOT	COM	732827100	841	42543	SH	DEFINED	01	
POPULAR INC	COM	733174106	75	1748	SH	DEFINED	01	0
POSSIS MEDICAL INC.	COM	737407106	2456	71915	SH	DEFINED	01	
POST PROPERTIES	COM	737464107	879	30164	SH	DEFINED	01	
POTASH CORP SASK INC	COM	73755L107	2539	26200	SH	DEFINED	01	
POTASH CORP SASK INC	COM	73755L107	28039	290164	SH	DEFINED	01	1
POTLATCH CORP	COM	737628107	6087	146181	SH	DEFINED	01	
POTLATCH CORP	COM	737628107	31	745	SH	DEFINED	01	0
POTLATCH CORP	COM	737628107	167	4000	SH	DEFINED	01	0
POTOMAC ELEC PWR PFD \$50 6.8 9 PRF	COM	737679811	7324	146199	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	5094	204585	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	3	130	SH	DEFINED	01	0
POWER INTEGRATIONS	COM	739276103	144	5800	SH	DEFINED	01	1
POWER-ONE INC	COM	739308104	705	64196	SH	DEFINED	01	
POWER-ONE INC	COM	739308104	212	19349	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	COM	739363109	445	57820	SH	DEFINED	01	
POWERWAVE TECHNOLOGIES	COM	739363109	123	16000	SH	DEFINED	01	0
POZEN	COM	73941U102	34	4985	SH	DEFINED	01	
PRAXAIR	COM	74005P104	4962	124316	SH	DEFINED	01	
PRAXAIR	COM	74005P104	2999	75154	SH	DEFINED	01	0
PRE PAID LEGAL SVCS	COM	740065107	1682	70576	SH	DEFINED	01	
PRECISION CASTPARTS	COM	740189105	2735	50001	SH	DEFINED	01	
PRECISION DRILLING	COM	74022D100	14307	298000	SH	DEFINED	01	
PREMCOR INC	COM	74045Q104	1399	37300	SH	DEFINED	01	
PREMCOR INC	COM	74045Q104	351	9350	SH	DEFINED	01	0
PRENTISS PROPERTIES TRUST	COM	740706106	2561	76408	SH	DEFINED	01	
PRESIDENTIAL LIFE CO	COM	740884101	1633	90582	SH	DEFINED	01	
PRESSTEK INC	COM	741113104	871	82910	SH	DEFINED	01	
PRICE COMMUNICATIONS	COM	741437305	1380	93440	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	18413	365319	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	780	15434	SH	DEFINED	01	0
T ROWE PRICE GROUP	COM	74144T108	2328	46192	SH	DEFINED	01	0
PRICELINE.COM	COM	741503403	121	4475	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	2494	145750	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	135	7895	SH	DEFINED	01	0
PRIME MED SVCS INC	COM	74156D108	49	6171	SH	DEFINED	01	
PRIMEDIA INC	COM	74157K101	802	288600	SH	DEFINED	01	
PRIMA ENERGY	COM	741901201	1386	35032	SH	DEFINED	01	
PRIME HOSPITALITY CO	COM	741917108	8030	756062	SH	DEFINED	01	
PRIMUS TELE GROUP	COM	741929103	79	15470	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	3094	88952	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	2567	73810	SH	DEFINED	01	0
PRIORITY HEALTHCARE	COM	74264T102	2688	117111	SH	DEFINED	01	
PROASSURANCE CORP.	COM	74267C106	13052	382641	SH	DEFINED	01	
PROASSURANCE CORP.	COM	74267C106	287	8402	SH	DEFINED	01	0

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PROASSURANCE CORP.	COM	74267C106	114	3352	SH	DEFINED	01	0
PROCENTURY CORP	COM	74268T108	1140	117162	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	580520	10663510	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	32152	590589	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	33456	614552	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	125034	2294807	SH	DEFINED	01	1
PRIVATEBANCORP INC	COM	742962103	76	2775	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	11032	250437	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	2512	57025	SH	DEFINED	01	0
PROGRESS SOFTWARE CO	COM	743312100	2462	113620	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	20450	239728	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	92	1090	SH	DEFINED	01	0
PROGRESSIVE CORP OH	COM	743315103	4288	50274	SH	DEFINED	01	0
PROLOGIS	COM	743410102	1739	52830	SH	DEFINED	01	
PROLOGIS	COM	743410102	1381	41940	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	697	28619	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	3525	184300	SH	DEFINED	01	0
PROVIDE COMMERCE INC	COM	74373W103	846	42900	SH	DEFINED	01	
PROVIDENT BANK	COM	743859100	8325	288713	SH	DEFINED	01	
PROVIDENT BANK	COM	743859100	29	1014	SH	DEFINED	01	0
PROVIDENT BANK	COM	743859100	164	5694	SH	DEFINED	01	0
PROVINCE HEALTHCARE	COM	743977100	9889	576592	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	46	2650	SH	DEFINED	01	0
PROVINCE HEALTHCARE	COM	743977100	223	13000	SH	DEFINED	01	0
PROVIDIAN FIN	COM	74406A102	5622	383259	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	74	5052	SH	DEFINED	01	0
PROVIDIAN FIN	COM	74406A102	988	67331	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	1430	30784	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	COM	744320102	74	1602	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	5652	121635	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	60497	1301877	SH	DEFINED	01	1
PSI TECHNOLOGIES HLDGS	COM	74438Q109	287	79900	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	479	19204	SH	DEFINED	01	
PUB SERV ENTERPRISE	COM	744573106	49897	1246493	SH	DEFINED	01	
PUB SERV ENTERPRISE	COM	744573106	28	698	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	2190	54718	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	4734	118200	SH	DEFINED	01	1
PUB SERV ENER CVT PFD 10.25 11	CONV PRF	744573304	23472	415000	SH	DEFINED	01	
PULITZER INC	COM	745769109	7609	155600	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	7262	139584	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	1525	29314	SH	DEFINED	01	0
PULTE HOMES INC	COM	745867101	181	3600	SH	DEFINED	01	1
QLT INC	COM	746927102	532	26550	SH	DEFINED	01	
QRS CORP	COM	74726X105	282	43015	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	5931	223057	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	237	8846	SH	DEFINED	01	0
QLOGIC CORP	COM	747277101	937	35207	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	COM	747316107	718	25983	SH	DEFINED	01	
QUALCOMM	COM	747525103	246851	3382467	SH	DEFINED	01	
QUALCOMM	COM	747525103	6343	86925	SH	DEFINED	01	0
QUALCOMM	COM	747525103	15059	206342	SH	DEFINED	01	0
QUALCOMM	COM	747525103	3660	50100	SH	DEFINED	01	1
QUALCOMM	COM	747525103	1877	25728	SH	DEFINED	01	1
QUANEX CORP	COM	747620102	3210	65911	SH	DEFINED	01	
QUANTUM DLT&STORAGE SYST.	COM	747906204	6	1900	SH	DEFINED	01	1
QUEST DIAGNOSTICS	COM	74834L100	515	6060	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	2032	23920	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	182	2142	SH	DEFINED	01	1
QUEST SOFTWARE INC	COM	74834T103	3367	261000	SH	DEFINED	01	
QUEST SOFTWARE INC	COM	74834T103	217	16800	SH	DEFINED	01	0
QUICKSILVER RESOURCES INC	COM	74837R104	2226	33185	SH	DEFINED	01	
QUICKSILVER RESOURCES INC	COM	74837R104	340	5070	SH	DEFINED	01	0

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QUIKSILVER INC	COM	74838C106	10742	451174	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	8	330	SH	DEFINED	01 0
QUIDEL CORP	COM	74838J101	792	134400	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	8682	2417937	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	1978	550900	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	1481	412623	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	83	23700	SH	DEFINED	01 1
R & G FINANCIAL CORP	COM	749136107	7953	240524	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	37	1114	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	181	5488	SH	DEFINED	01 0
RAIT INVESTMENT TRUST	COM	749227104	2959	120065	SH	DEFINED	01
RC2 CORP	COM	749388104	8601	242248	SH	DEFINED	01
RC2 CORP	COM	749388104	4	120	SH	DEFINED	01 0
RH DONNELLEY CORP	COM	74955W307	5611	128265	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	21	480	SH	DEFINED	01 0
RH DONNELLEY CORP	COM	74955W307	122	2800	SH	DEFINED	01 0
RLI CORP	COM	749607107	10071	275886	SH	DEFINED	01
RLI CORP	COM	749607107	21	576	SH	DEFINED	01 0
RLI CORP	COM	749607107	108	2968	SH	DEFINED	01 0
RPC INC	COM	749660106	2331	147400	SH	DEFINED	01
RPM INTERNATIONAL INC	COM	749685103	6730	442740	SH	DEFINED	01
RPM INTERNATIONAL INC	COM	749685103	1092	71850	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	4398	214839	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	8	370	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	2029	99600	SH	DEFINED	01 1
RTI INTL METALS	COM	74973W107	4531	284083	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	1392	185546	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	4191	87500	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	5663	118203	SH	DEFINED	01 0
RADIAN GROUP INC	COM	750236101	511	10696	SH	DEFINED	01 1
RADIANT SYSTEMS	COM	75025N102	332	70885	SH	DEFINED	01
RADIOLOGIX INC	COM	75040K109	1592	352130	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	3671	229300	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	270	9418	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	74	2586	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	1065	37187	SH	DEFINED	01 0
RADISYS	COM	750459109	3468	186776	SH	DEFINED	01
RADISYS	COM	750459109	2	120	SH	DEFINED	01 0
RAE SYSTEMS INC	COM	75061P102	588	108800	SH	DEFINED	01
RAINDANCE COMMUN INC	COM	75086X106	203	97610	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	7757	220356	SH	DEFINED	01
RANDGOLD RESOURCES LTD-ADR	COM	752344309	1411	160000	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	7518	514878	SH	DEFINED	01
RANDGOLD & EXPLORATION-ADR	COM	753009307	1450	580000	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	2618	105152	SH	DEFINED	01
RAVEN INDUSTRIES INC	COM	754212108	576	16200	SH	DEFINED	01
RAYONIER INC	COM	754907103	22798	512864	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	7114	253175	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	35	1260	SH	DEFINED	01 0
RAYOVAC CORP	COM	755081106	152	5400	SH	DEFINED	01 0
RAYTECH CORP-DEL.	COM	755103108	25	15000	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	937	26210	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	67	1881	SH	DEFINED	01 0
RAYTHEON CO.	COM	755111507	3703	103526	SH	DEFINED	01 0
RAYTHEON CO.	COM	755111507	3073	86000	SH	DEFINED	01 1
READERS DIGEST ASSN	COM	755267101	7550	472126	SH	DEFINED	01
REALNETWORKS INC	COM	75605L104	850	124200	SH	DEFINED	01
RECKSON	COM	75621K106	389	14175	SH	DEFINED	01
RED HAT	COM	756577102	4360	189807	SH	DEFINED	01
RED HAT	COM	756577102	75	3274	SH	DEFINED	01 0
REDBACK NETWORKS	COM	757209101	137	21400	SH	DEFINED	01
REDBACK NETWORKS INC	COM	757209507	241	37600	SH	DEFINED	01

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REDBACK NETWORKS INC	COM	757209507	2680	418100	SH	DEFINED	01	0
REDWOOD TRUST INC.	COM	758075402	1236	22208	SH	DEFINED	01	
REEBOK INTERNATIONAL	COM	758110100	127	3511	SH	DEFINED	01	
REEBOK INTERNATIONAL	COM	758110100	73	2039	SH	DEFINED	01	0
REEBOK INTERNATIONAL	COM	758110100	499	13862	SH	DEFINED	01	0
REEBOK INTERNATIONAL	COM	758110100	69	1900	SH	DEFINED	01	1
REGAL BELOIT	COM	758750103	2167	97366	SH	DEFINED	01	
REGENCY CENTERS CORP	COM	758849103	453	10555	SH	DEFINED	01	
REGENT COMMUNICATION.	COM	758865109	3188	514993	SH	DEFINED	01	
REGENERON PHARMACEUT	COM	75886F107	1581	150154	SH	DEFINED	01	
REGENERATION TECHNOLOGIES	COM	75886N100	1204	112493	SH	DEFINED	01	1
REGIS CORP MINN	COM	758932107	148	3321	SH	DEFINED	01	
REGIONS FINL CORP	COM	758940100	470	12842	SH	DEFINED	01	
REGIONS FINL CORP	COM	758940100	1855	50748	SH	DEFINED	01	0
REGIONS FINL CORP	COM	758940100	59	1600	SH	DEFINED	01	1
REHABCARE GROUP INC	COM	759148109	1165	43731	SH	DEFINED	01	
REINSURANCE GP OF AM	COM	759351109	3963	97500	SH	DEFINED	01	
RELIANCE STEEL & ALU	COM	759509102	5114	126833	SH	DEFINED	01	
RELIANCE STEEL & ALU	COM	759509102	4	110	SH	DEFINED	01	0
RELIANT ENERGY INC	COM	75952B105	9821	906820	SH	DEFINED	01	
REMEC INC	COM	759543101	587	92800	SH	DEFINED	01	
REMINGTON OIL & GAS	COM	759594302	5944	251818	SH	DEFINED	01	
RENOVIS INC	COM	759885106	410	44738	SH	DEFINED	01	
RENT-A-CENTER INC	COM	76009N100	762	25450	SH	DEFINED	01	
RENT-A-CENTER INC	COM	76009N100	74	2468	SH	DEFINED	01	0
REPSOL YPF SA.	COM	76026T205	20756	949500	SH	DEFINED	01	
REPUBLIC BANCORP INC-CL A	COM	760281204	145	7166	SH	DEFINED	01	
REPUBLIC BANCORP.	COM	760282103	6200	445981	SH	DEFINED	01	
REPUBLIC SRVS CL-A	COM	760759100	4444	153574	SH	DEFINED	01	
REPUBLIC SRVS CL-A	COM	760759100	66	2296	SH	DEFINED	01	0
REPUBLIC SRVS CL-A	COM	760759100	39543	1366355	SH	DEFINED	01	1
RES/CARE	COM	760943100	708	55812	SH	DEFINED	01	
RES/CARE	COM	760943100	869	68400	SH	DEFINED	01	0
RESEARC IN MOTION	COM	760975102	16687	243812	SH	DEFINED	01	
RESEARC IN MOTION	COM	760975102	16697	243968	SH	DEFINED	01	0
RESEARC IN MOTION	COM	760975102	889	12990	SH	DEFINED	01	0
RESEARC IN MOTION	COM	760975102	6653	97200	SH	DEFINED	01	1
RESTORATION HARDWARE.	COM	760981100	784	107250	SH	DEFINED	01	
RESMED INC	COM	761152107	4980	97737	SH	DEFINED	01	
RESMED INC	COM	761152107	15	300	SH	DEFINED	01	0
RESMED INC	COM	761152107	5791	113802	SH	DEFINED	01	1
RESOURCE AMERICA	COM	761195205	341	14434	SH	DEFINED	01	
RESOURCES CONNECTION.	COM	76122Q105	291	7450	SH	DEFINED	01	
RESOURCES CONNECTION.	COM	76122Q105	19276	492840	SH	DEFINED	01	0
RESOURCES CONNECTION.	COM	76122Q105	786	20100	SH	DEFINED	01	0
RESPIRONICS INC	COM	761230101	5873	99959	SH	DEFINED	01	
REWARDS NETWORK INC	COM	761557107	594	66030	SH	DEFINED	01	
REX STORES.	COM	761624105	108	8796	SH	DEFINED	01	
REYNOLDS & REYNOLDS	COM	761695105	3471	150100	SH	DEFINED	01	
REYNOLDS & REYNOLDS	COM	761695105	75	3240	SH	DEFINED	01	0
RJ REYNOLDS TOBACCO	COM	76182K105	23067	341268	SH	DEFINED	01	
RJ REYNOLDS TOBACCO	COM	76182K105	37	548	SH	DEFINED	01	0
RJ REYNOLDS TOBACCO	COM	76182K105	1332	19710	SH	DEFINED	01	0
RJ REYNOLDS TOBACCO	COM	76182K105	652	9642	SH	DEFINED	01	1
RIGGS NATL CORP WASH	COM	766570105	2024	95852	SH	DEFINED	01	
RIMAGE CORP	COM	766721104	2594	172800	SH	DEFINED	01	
RIO TINTO PLC ADR	COM	767204100	9678	98700	SH	DEFINED	01	
RITCHIE BROS. AUCTION.	COM	767744105	1872	64300	SH	DEFINED	01	
RITCHIE BROS. AUCTION.	COM	767744105	3193	109672	SH	DEFINED	01	0
RITE AID CORP	COM	767754104	74	14151	SH	DEFINED	01	0
ROBBINS & MYERS INC	COM	770196103	876	39034	SH	DEFINED	01	
ROBERT HALF INTL INC	COM	770323103	39451	1325216	SH	DEFINED	01	

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ROBERT HALF INTL INC	COM	770323103	1634	54906	SH	DEFINED	01	0
ROBERT HALF INTL INC	COM	770323103	3262	109580	SH	DEFINED	01	0
ROCHE HOLDINGS ADR	COM	771195104	99	1000	SH	DEFINED	01	0
ROCK TENN CO	COM	772739207	1680	99156	SH	DEFINED	01	
ROCKWELL AUTOMATION INC	COM	773903109	62132	1656381	SH	DEFINED	01	
ROCKWELL AUTOMATION INC	COM	773903109	6989	186347	SH	DEFINED	01	0
ROCKWELL AUTOMATION INC	COM	773903109	1612	42976	SH	DEFINED	01	0
ROCKWELL AUTOMATION INC	COM	773903109	3376	90000	SH	DEFINED	01	1
ROCKWELL COLLINS	COM	774341101	12020	360773	SH	DEFINED	01	
ROCKWELL COLLINS	COM	774341101	1366	40997	SH	DEFINED	01	0
ROCKY SHOES & BOOTS INC	COM	774830103	736	31000	SH	DEFINED	01	
ROFIN SINAR TECH INC.	COM	775043102	3552	139866	SH	DEFINED	01	
ROFIN SINAR TECH INC.	COM	775043102	4	150	SH	DEFINED	01	0
ROGERS COMMUNICATION	COM	775109200	544	30000	SH	DEFINED	01	
ROGERS CORP	COM	775133101	3163	45253	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	4225	101617	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	2155	51830	SH	DEFINED	01	0
ROLLINS	COM	775711104	1209	52550	SH	DEFINED	01	
ROPER IND NEW	COM	776696106	6177	108559	SH	DEFINED	01	
ROSS STORES	COM	778296103	321	11990	SH	DEFINED	01	0
ROSS STORES	COM	778296103	21	789	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	150	6184	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	595	24459	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	47005	1928769	SH	DEFINED	01	1
ROXIO INC	COM	780008108	445	90583	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	93829	1815920	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	11767	227720	SH	DEFINED	01	0
RUBY TUESDAY INC COM	COM	781182100	1011	36820	SH	DEFINED	01	
RUDDICK CORP	COM	781258108	30	1320	SH	DEFINED	01	0
RUDDICK CORP	COM	781258108	168	7500	SH	DEFINED	01	0
RUDOLPH TECHNOLOGIES	COM	781270103	1381	75898	SH	DEFINED	01	
RUSS BERRIE & CO	COM	782233100	1086	55916	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1581	88049	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	11867	362000	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	11	326	SH	DEFINED	01	0
RYANS RESTAURANT GROUP INC	COM	783520109	6295	398408	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	232	5783	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	66	1636	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	606	15125	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	1066	67133	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	1923	24600	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	188049	7754600	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	1274	52561	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	22949	946369	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	16748	691200	SH	DEFINED	01	1
SBC COMMUNICATIONS	COM	78387G103	2469	101814	SH	DEFINED	01	1
SBS TECH INC	COM	78387P103	662	41203	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	270	41585	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	8737	194148	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	6	135	SH	DEFINED	01	0
SCPIE HOLDINGS INC	COM	78402P104	242	26640	SH	DEFINED	01	
SEMCO ENERGY INC	COM	78412D109	80	13809	SH	DEFINED	01	
SAGA GAME WORKS PFD 12.5% 8-1-	PRF	78422P209	0	247951	SH	DEFINED	01	
SI INTERNATIONAL INC	COM	78427V102	153	7495	SH	DEFINED	01	
SJW CORP.	COM	784305104	1224	36000	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	3146	149887	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	8479	403771	SH	DEFINED	01	1
SK TELECOM LTD -ADR	COM	78440P108	565	26901	SH	DEFINED	01	1
SL GREEN REALTY	COM	78440X101	471	10060	SH	DEFINED	01	
SL INDS INC.	COM	784413106	88	8000	SH	DEFINED	01	
SLM CORP	COM	78442P106	121476	3003110	SH	DEFINED	01	
SLM CORP	COM	78442P106	1817	44940	SH	DEFINED	01	0

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SLM CORP	COM	78442P106	4606	113850	SH	DEFINED	01	0
SLM CORP	COM	78442P106	21805	538739	SH	DEFINED	01	1
S&P 500 DEP RECPT.	COM	78462F103	43247	377602	SH	DEFINED	01	0
S&P 500 DEP RECPT.	COM	78462F103	112952	987011	SH	DEFINED	01	1
SPSS INC	COM	78462K102	2165	120508	SH	DEFINED	01	
SPX CORP	COM	784635104	75	1608	SH	DEFINED	01	0
SPX CORP CVT	CONV BND	784635AD6	1827	2900000	PRN	DEFINED	01	
S1 CORPORATION.	COM	78463B101	34	3400	SH	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	2963	70000	SH	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	85	2000	SH	DEFINED	01	0
SM&A	COM	78465D105	4462	515863	SH	DEFINED	01	
SWS GROUP INC	COM	78503N107	747	48812	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	481	17379	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	800	28900	SH	DEFINED	01	0
SABRE HOLDINGS CORP	COM	785905100	891	32153	SH	DEFINED	01	0
SABRE HOLDINGS CORP	COM	785905100	3322	120000	SH	DEFINED	01	1
SAFECO CORP	COM	786429100	48837	1109925	SH	DEFINED	01	
SAFECO CORP	COM	786429100	1417	32210	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	11197	441887	SH	DEFINED	01	
SAFEWAY INC.	COM	786514208	215	8464	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	2615	103203	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	4958	195750	SH	DEFINED	01	1
SAFEWAY INC.	COM	786514208	1162	45843	SH	DEFINED	01	1
SAGA COMMUNICATIONS	COM	786598102	582	31892	SH	DEFINED	01	
ST JOE COMPANY	COM	790148100	199	5000	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	54162	715955	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	823	10864	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	4217	55738	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	50131	663053	SH	DEFINED	01	1
ST MARY LD & EXPL	COM	792228108	11130	312205	SH	DEFINED	01	
ST MARY LD & EXPL	COM	792228108	242	6800	SH	DEFINED	01	0
THE ST PAUL TRAVELERS COMPANIE	COM	792860108	200021	4933918	SH	DEFINED	01	
THE ST PAUL TRAVELERS COMPANIE	COM	792860108	4438	109447	SH	DEFINED	01	0
THE ST PAUL TRAVELERS COMPANIE	COM	792860108	11076	273198	SH	DEFINED	01	0
THE ST PAUL TRAVELERS COMPANIE	COM	792860108	2710	66960	SH	DEFINED	01	1
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	36359	491200	SH	DEFINED	01	
SAKS INC	COM	79377W108	123	8200	SH	DEFINED	01	1
SALEM COMM..	COM	794093104	795	29300	SH	DEFINED	01	
SALESFORCE.COM INC	COM	79466L302	2178	135550	SH	DEFINED	01	
SALESFORCE.COM INC	COM	79466L302	54	3300	SH	DEFINED	01	0
SALESFORCE.COM INC	COM	79466L302	92	5700	SH	DEFINED	01	0
SALIX PHARMACEUTICAL	COM	795435106	4698	142581	SH	DEFINED	01	
SALIX PHARMACEUTICAL	COM	795435106	4	110	SH	DEFINED	01	0
SAMSUNG ELECTR GDR	COM	796050888	1798	8739	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	31	149	SH	DEFINED	01	1
SAN DIEGO G&E \$25 1.7625 PFD 0	PRF	797440831	1389	50575	SH	DEFINED	01	
SANDERSON FARMS INC	COM	800013104	3325	62009	SH	DEFINED	01	
SANDERSON FARMS INC	COM	800013104	16	300	SH	DEFINED	01	0
SANDERSON FARMS INC	COM	800013104	91	1700	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	6291	290000	SH	DEFINED	01	
SAN-DISK	COM	80004C101	11153	514204	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	444	20493	SH	DEFINED	01	0
JOHN B. SANFILIPPO & SON	COM	800422107	53	1998	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	2490	273653	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	0	34	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	1123	123430	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	77	8500	SH	DEFINED	01	1
SANTANDER BANCORP	COM	802809103	261	10580	SH	DEFINED	01	
SANTARUS INC	COM	802817304	6	400	SH	DEFINED	01	0
SANTARUS INC	COM	802817304	369	25000	SH	DEFINED	01	1
SAPIENT	COM	803062108	591	98268	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	20155	876639	SH	DEFINED	01	

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SARA LEE CORP	COM	803111103	2129	92599	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	4202	182763	SH	DEFINED	01	0
SATYAM COMPUTER SVCS ADR	COM	804098101	257	13910	SH	DEFINED	01	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	401	161747	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	4473	195950	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	22	957	SH	DEFINED	01	0
SAXON CAPITAL INC	COM	80556P302	109	4766	SH	DEFINED	01	0
SCANSOURCE INC	COM	806037107	4314	72605	SH	DEFINED	01	
HENRY SCHEIN INC	COM	806407102	2561	40560	SH	DEFINED	01	
HENRY SCHEIN INC	COM	806407102	14	218	SH	DEFINED	01	0
HENRY SCHEIN INC	COM	806407102	10834	171900	SH	DEFINED	01	1
SCHERING PLOUGH	COM	806605101	29723	1608421	SH	DEFINED	01	
SCHERING PLOUGH	COM	806605101	18	1000	SH	DEFINED	01	0
SCHERING PLOUGH	COM	806605101	6290	340367	SH	DEFINED	01	0
SCHERING PLOUGH	COM	806605101	2868	155300	SH	DEFINED	01	1
SCHLUMBERGER LTD	COM	806857108	409213	6443260	SH	DEFINED	01	
SCHLUMBERGER LTD	COM	806857108	6903	108682	SH	DEFINED	01	0
SCHLUMBERGER LTD	COM	806857108	12144	191203	SH	DEFINED	01	0
SCHLUMBERGER CVT	CONV BND	806857AC2	2118	2000000	PRN	DEFINED	01	
SCHNITZER STEEL	COM	806882106	2334	68749	SH	DEFINED	01	
SCHOLASTIC CORP	COM	807066105	383	12800	SH	DEFINED	01	
SCHOOL SPECIALTY INC	COM	807863105	7061	194479	SH	DEFINED	01	
SCHOOL SPECIALTY INC	COM	807863105	21	588	SH	DEFINED	01	0
SCHOOL SPECIALTY INC	COM	807863105	116	3200	SH	DEFINED	01	0
SCHULMAN (A.) INC	COM	808194104	1748	81355	SH	DEFINED	01	
SCHWAB CHARLES CORP	COM	808513105	3741	389393	SH	DEFINED	01	
SCHWAB CHARLES CORP	COM	808513105	4779	497356	SH	DEFINED	01	0
SCHWAB CHARLES CORP	COM	808513105	3033	315615	SH	DEFINED	01	0
SCHWAB CHARLES CORP	COM	808513105	484	50439	SH	DEFINED	01	1
SCHWARZ PHARMA AG - ADR.	COM	808533103	6	200	SH	DEFINED	01	0
SCHWEITZER MAUDUIT	COM	808541106	1329	43372	SH	DEFINED	01	
SCIENTIFIC ATLANTA	COM	808655104	1544	44757	SH	DEFINED	01	
SCIENTIFIC ATLANTA	COM	808655104	1222	35418	SH	DEFINED	01	0
SCIENTIFIC GAMES..	COM	80874P109	7171	374646	SH	DEFINED	01	
SCIENTIFIC GAMES..	COM	80874P109	5	270	SH	DEFINED	01	0
SCOTTS CO CLASS'A'COM NPV	COM	810186106	2860	44818	SH	DEFINED	01	1
SCRIPPS CO (E.W) CLA	COM	811054204	41267	393000	SH	DEFINED	01	
SCRIPPS CO (E.W) CLA	COM	811054204	297	2825	SH	DEFINED	01	0
SCRIPPS CO (E.W) CLA	COM	811054204	3689	35000	SH	DEFINED	01	1
SCS TRANSPORTATION	COM	81111T102	4208	159462	SH	DEFINED	01	
SCS TRANSPORTATION	COM	81111T102	21	773	SH	DEFINED	01	0
SCS TRANSPORTATION	COM	81111T102	93	3511	SH	DEFINED	01	0
SEA CONTAINERS LTD-CL A	COM	811371707	6433	367000	SH	DEFINED	01	
SEACHANGE INTL INC.	COM	811699107	11412	676100	SH	DEFINED	01	
SEACHANGE INTL INC.	COM	811699107	947	56110	SH	DEFINED	01	0
SEACOAST BANK COR FL	COM	811707306	1885	90100	SH	DEFINED	01	
SEACOAST FINL SERV	COM	81170Q106	2821	81520	SH	DEFINED	01	
SEACOR HOLDINGS INC	COM	811904101	6032	137291	SH	DEFINED	01	
SEALED AIR CORP	COM	81211K100	19488	365835	SH	DEFINED	01	
SEALED AIR CORP	COM	81211K100	1039	19496	SH	DEFINED	01	0
SEARS ROEBUCK & CO	COM	812387108	10949	289959	SH	DEFINED	01	
SEARS ROEBUCK & CO	COM	812387108	146	3869	SH	DEFINED	01	0
SEARS ROEBUCK & CO	COM	812387108	1858	49199	SH	DEFINED	01	0
SEARS ROEBUCK & CO	COM	812387108	125	3275	SH	DEFINED	01	1
SEARS ROEBUCK & CO	COM	812387108	2300	60904	SH	DEFINED	01	1
SEATTLE GENETICS INC /WA	COM	812578102	913	129800	SH	DEFINED	01	0
UTILITIES SEL SECTOR SPDR	COM	81369Y886	26402	1112131	SH	DEFINED	01	
UTILITIES SEL SECTOR SPDR	COM	81369Y886	3186	134200	SH	DEFINED	01	0
SECURE COMPUTING CORP	COM	813705100	1694	145447	SH	DEFINED	01	
SECURE COMPUTING CORP	COM	813705100	1110	95300	SH	DEFINED	01	0
SEEBEYOND TECHNOLOGY CORP	COM	815704101	1711	453835	SH	DEFINED	01	0
SELECT COMFORT CORP.	COM	81616X103	9361	329648	SH	DEFINED	01	

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SELECT COMFORT CORP.	COM	81616X103	6	210	SH	DEFINED	01	0
SELECT MEDICAL CORP	COM	816196109	8079	602049	SH	DEFINED	01	
SELECT MEDICAL CORP	COM	816196109	2188	163037	SH	DEFINED	01	0
SELECTIVE INS GROUP.	COM	816300107	3614	90627	SH	DEFINED	01	
SEMTECH CORP	COM	816850101	5329	226380	SH	DEFINED	01	
SEMTECH CORP	COM	816850101	3	110	SH	DEFINED	01	0
SEMPRA ENERGY	COM	816851109	632	18343	SH	DEFINED	01	
SEMPRA ENERGY	COM	816851109	2342	68027	SH	DEFINED	01	0
SEMPRA ENERGY	COM	816851109	1829	53132	SH	DEFINED	01	0
SEMPRA ENERGY	COM	816851109	156	4600	SH	DEFINED	01	1
SEMI TOOL	COM	816909105	3815	337100	SH	DEFINED	01	
SENIOR HOUSING PROP TRUST	COM	81721M109	1234	73500	SH	DEFINED	01	
SENSIENT TECH	COM	81725T100	9556	444860	SH	DEFINED	01	
SEPRACOR INC	COM	817315104	9426	178180	SH	DEFINED	01	
SEQUA CORP -CL A	COM	817320104	631	10800	SH	DEFINED	01	
SEQUA CORP -CL B	COM	817320203	1344	22500	SH	DEFINED	01	
SERENA SOFTWARE INC	COM	817492101	2288	119860	SH	DEFINED	01	
SERENA SOFTWARE INC	COM	817492101	76	4000	SH	DEFINED	01	0
SERENA SOFTWARE INC	COM	817492101	3	171	SH	DEFINED	01	1
SEROLOGICALS CORP	COM	817523103	2387	119400	SH	DEFINED	01	
SEROLOGICALS CORP	COM	817523103	1	70	SH	DEFINED	01	0
SERVICE CORP INTL	COM	817565104	285	38647	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	3581	200635	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	75	4218	SH	DEFINED	01	0
SHANDA INTERACTIVE ENTER-ADR	COM	81941Q203	786	51000	SH	DEFINED	01	
SHARPER IMAGE CORP	COM	820013100	4657	148333	SH	DEFINED	01	
SHARPER IMAGE CORP	COM	820013100	5	165	SH	DEFINED	01	0
SHAW GROUP INC	COM	820280105	1916	189165	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	348	8372	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	1376	33109	SH	DEFINED	01	0
SHIRE PHARMACEUTICALS GR -ADR	COM	82481R106	2559	95700	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	1377	97356	SH	DEFINED	01	
SHUFFLE MASTER INC	COM	825549108	2822	77717	SH	DEFINED	01	
SHURGARD STORAGE CTR	COM	82567D104	4639	124042	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	644	60372	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	1275	119372	SH	DEFINED	01	0
SIERRA HEALTH SERVIC	COM	826322109	7643	170958	SH	DEFINED	01	
SIERRA HEALTH SERVIC	COM	826322109	282	6300	SH	DEFINED	01	0
SIERRA PACIFIC RES	COM	826428104	2837	368067	SH	DEFINED	01	
SIERRA WIRELESS INC	COM	826516106	1307	35300	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	34677	581729	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	1417	23766	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	3102	52039	SH	DEFINED	01	0
SIGNATURE BANK	COM	82669G104	1803	75900	SH	DEFINED	01	1
SILICON LABORATORIES	COM	826919102	140	3010	SH	DEFINED	01	
SILICON LABORATORIES	COM	826919102	9395	202700	SH	DEFINED	01	0
SILICON LABORATORIES	COM	826919102	371	8000	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	5118	126961	SH	DEFINED	01	
SILGAN HOLDINGS..	COM	827048109	36	898	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	184	4565	SH	DEFINED	01	0
SILICON GRAPHICS STK	COM	827056102	1500	681600	SH	DEFINED	01	0
SILICON STORAGE TECH.	COM	827057100	2752	267140	SH	DEFINED	01	
SILICON STORAGE TECH.	COM	827057100	16	1670	SH	DEFINED	01	0
SILICON STORAGE TECH.	COM	827057100	84	8200	SH	DEFINED	01	0
SILICON IMAGE	COM	82705T102	505	38450	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	626	12180	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	2475	48125	SH	DEFINED	01	0
SIMPSON MANUFAC	COM	829073105	11680	208128	SH	DEFINED	01	
SINCLAIR BROADCASTIN	COM	829226109	3726	362800	SH	DEFINED	01	
SIRENZA MICRODEVICES	COM	82966T106	567	135000	SH	DEFINED	01	
SIRIUS SATELLITE.	COM	82966U103	2464	800000	SH	DEFINED	01	
SIRIUS SATELLITE.	COM	82966U103	1027	333305	SH	DEFINED	01	0

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SIRF TECHNOLOGY HLDGS INC	COM	82967H101	56	4300	SH	DEFINED	01
SITEL CORP	COM	82980K107	648	153600	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	1016	140000	SH	DEFINED	01
SKECHERS USA	COM	830566105	81	6237	SH	DEFINED	01
SKYLINE	COM	830830105	1990	48948	SH	DEFINED	01
SKYWEST INC	COM	830879102	4161	239038	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	7005	802448	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	121	13790	SH	DEFINED	01
SMART & FINAL INC	COM	831683107	119	9913	SH	DEFINED	01
SMITH & NEPHEW PLC- ADR	COM	83175M205	22	400	SH	DEFINED	01
SMITH (A O) CORP	COM	831865209	3736	117529	SH	DEFINED	01
SMITH INTL	COM	832110100	86768	1556101	SH	DEFINED	01
SMITH INTL	COM	832110100	5383	96504	SH	DEFINED	01
SMITH INTL	COM	832110100	296	5300	SH	DEFINED	01
SMITH INTL	COM	832110100	5575	100000	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	110	3749	SH	DEFINED	01
SMUCKER (JM) CO WI	COM	832696405	848	18464	SH	DEFINED	01
SMURFIT STONE CONTAINER	COM	832727101	35611	1785000	SH	DEFINED	01
SMURFIT STONE CONTAINER	COM	832727101	26	1326	SH	DEFINED	01
SMURFIT STONE CONTAINER	COM	832727101	163	8200	SH	DEFINED	01
SNAP ON INC	COM	833034101	114	3392	SH	DEFINED	01
SNAP ON INC	COM	833034101	65	1937	SH	DEFINED	01
SNAP ON INC	COM	833034101	451	13436	SH	DEFINED	01
SOHU.COM INC.	COM	83408W103	49	2474	SH	DEFINED	01
SOLA INTL	COM	834092108	5143	298494	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	5704	881628	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	2422	374400	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	1438	222318	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	131	20900	SH	DEFINED	01
SOLUTIA INC	COM	834376105	2	6729	SH	DEFINED	01
SOMANETICS CORP	COM	834445405	566	41300	SH	DEFINED	01
SONIC CORP	COM	835451105	3711	163110	SH	DEFINED	01
SONIC CORP	COM	835451105	38861	1708150	SH	DEFINED	01
SONIC CORP	COM	835451105	1587	69750	SH	DEFINED	01
SONIC AUTOMOTIVE INC	COM	83545G102	9016	407029	SH	DEFINED	01
SONIC INNOVATIONS INC	COM	83545M109	2841	500050	SH	DEFINED	01
SONIC SOLUTIONS.	COM	835460106	1350	63529	SH	DEFINED	01
SONIC SOLUTIONS.	COM	835460106	3	150	SH	DEFINED	01
SONICWALL INC	COM	835470105	145	16800	SH	DEFINED	01
SONY CORP ADRS	COM	835699307	3615	95000	SH	DEFINED	01
SONUS NETWORKS INC	COM	835916107	375	78432	SH	DEFINED	01
SONUS NETWORKS INC	COM	835916107	483	101045	SH	DEFINED	01
SOURCECORP	COM	836167106	2940	106837	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	4777	168539	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	20	700	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	111	3900	SH	DEFINED	01
SOUTH JERSEY IND INC	COM	838518108	905	20569	SH	DEFINED	01
SOUTH JERSEY IND INC	COM	838518108	37	832	SH	DEFINED	01
SOUTH JERSEY IND INC	COM	838518108	205	4662	SH	DEFINED	01
SOUTHCOAST FINANCIAL CO	COM	84129R100	455	21828	SH	DEFINED	01
SOUTHERN CO	COM	842587107	9401	322465	SH	DEFINED	01
SOUTHERN CO	COM	842587107	4971	170541	SH	DEFINED	01
SOUTHERN CO	COM	842587107	4081	140000	SH	DEFINED	01
SOUTHERN ENERGY HOME	COM	842814105	14	3500	SH	DEFINED	01
SOUTHERN UNION CO	COM	844030106	4955	235051	SH	DEFINED	01
SOUTHERN UNION 5.75 8/16/06 PF	PRF	844030304	4043	63400	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	5325	137201	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	2960	76257	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	299	7700	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	154304	9201193	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	2413	143739	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	3664	218480	SH	DEFINED	01

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SW BANCORP OF TX	COM	84476R109	5380	121940	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	4994	206978	SH	DEFINED	01
SOUTHWESTERN ENERGY	COM	845467109	7169	250061	SH	DEFINED	01
SOUTHWESTERN ENERGY	COM	845467109	245	8550	SH	DEFINED	01 0
SOUTHWESTERN ENERGY	COM	845467109	153	5350	SH	DEFINED	01 0
SOVEREIGN BANCORP COM USD1	COM	845905108	91	4150	SH	DEFINED	01 1
SPANISH BRDCAST CL A	COM	846425882	2405	258300	SH	DEFINED	01
SPARTECH CORP	COM	847220209	3696	142500	SH	DEFINED	01
SPARTECH CORP	COM	847220209	25	960	SH	DEFINED	01 0
SPARTECH CORP	COM	847220209	134	5160	SH	DEFINED	01 0
SPATIALLIGHT INC	COM	847248101	1627	268925	SH	DEFINED	01
SPATIALLIGHT INC	COM	847248101	1515	250435	SH	DEFINED	01 0
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01
SPEEDWAY MOTOR SPORT	COM	847788106	288	8600	SH	DEFINED	01
SPHERION CORPORATION	COM	848420105	1652	162881	SH	DEFINED	01
SPINNAKER EXPLORAT	COM	84855W109	3583	90975	SH	DEFINED	01
THE SPORTS AUTHORITY INC	COM	84917U109	847	23590	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	98256	5582810	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	2954	167812	SH	DEFINED	01 0
SPRINT CORP FON GRP	COM	852061100	5805	329839	SH	DEFINED	01 0
SPRINT CORP FON GRP	COM	852061100	348	19900	SH	DEFINED	01 1
SPRINT CORP FON GRP	COM	852061100	903	51281	SH	DEFINED	01 1
SS & C TECH.	COM	85227Q100	2308	123411	SH	DEFINED	01
SS & C TECH.	COM	85227Q100	4	230	SH	DEFINED	01 0
STAGE STORES INC.	COM	85254C305	7309	194105	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	33	861	SH	DEFINED	01 0
STAGE STORES INC.	COM	85254C305	149	3951	SH	DEFINED	01 0
STAMPS.COM	COM	852857200	566	55575	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	6890	102846	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	18	279	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	111	1659	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	96	5308	SH	DEFINED	01
STANDARD MICROSYSTEM	COM	853626109	1720	73703	SH	DEFINED	01
STANDARD MICROSYSTEM	COM	853626109	19	810	SH	DEFINED	01 0
STANDARD MICROSYSTEM	COM	853626109	72	3100	SH	DEFINED	01 0
STANDARD MOTOR PRO	COM	853666105	785	53325	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	9549	193689	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	17	360	SH	DEFINED	01 0
STANDARD PAC CORP	COM	85375C101	94	1900	SH	DEFINED	01 0
STANDARD REGISTER	COM	853887107	915	76929	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	895	32915	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	18	680	SH	DEFINED	01 0
STANDEX INTERNATIONALA	COM	854231107	109	4000	SH	DEFINED	01 0
STANLEY FURNITURE CO	COM	854305208	3492	82923	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	26835	588733	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	66	1439	SH	DEFINED	01 0
STANLEY WORKS THE	COM	854616109	860	18876	SH	DEFINED	01 0
STANLEY WORKS THE	COM	854616109	49	1100	SH	DEFINED	01 1
STAPLES INC	COM	855030102	88390	3015712	SH	DEFINED	01
STAPLES INC	COM	855030102	2176	74235	SH	DEFINED	01 0
STAPLES INC	COM	855030102	5025	171465	SH	DEFINED	01 0
STAPLES INC	COM	855030102	5742	195889	SH	DEFINED	01 1
STARBUCKS	COM	855244109	182602	4199662	SH	DEFINED	01
STARBUCKS	COM	855244109	4464	102658	SH	DEFINED	01 0
STARBUCKS	COM	855244109	7589	174541	SH	DEFINED	01 0
STARTEK INC	COM	85569C107	1394	38948	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	22990	512613	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	2147	47871	SH	DEFINED	01 0
STARWOOD HOTELS & RE	COM	85590A203	9191	204734	SH	DEFINED	01 1
STATE BANK OF INDIA. REGS	COM	856552203	4595	210820	SH	DEFINED	01 1
STATE BANK OF INDIA. REGS	COM	856552203	584	26774	SH	DEFINED	01 1
STATE STREET CORP	COM	857477103	37734	769446	SH	DEFINED	01

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STATE STREET CORP	COM	857477103	2245	45790	SH	DEFINED	01	0
STATE STREET CORP	COM	857477103	3810	77685	SH	DEFINED	01	0
STATE STREET CORP	COM	857477103	32117	654729	SH	DEFINED	01	1
STATION CASINO	COM	857689103	1667	34426	SH	DEFINED	01	
STATION CASINO	COM	857689103	24991	516350	SH	DEFINED	01	0
STATION CASINO	COM	857689103	1026	21200	SH	DEFINED	01	0
THE STEAK N SHAKE CO	COM	857873103	4212	231078	SH	DEFINED	01	
THE STEAK N SHAKE CO	COM	857873103	3	140	SH	DEFINED	01	0
STEEL DYNAMICS	COM	858119100	7894	275728	SH	DEFINED	01	
STEEL TECHNOLOGIES	COM	858147101	1882	85221	SH	DEFINED	01	
STEIN MART INC	COM	858375108	2113	129982	SH	DEFINED	01	
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	825	23488	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	4383	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	644	SH	DEFINED	01	0
STERLING BANCSHARES	COM	858907108	1714	120765	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	4729	91400	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	165	3190	SH	DEFINED	01	0
STERLING BANCORP	COM	859158107	1130	40917	SH	DEFINED	01	
STERLING FINANCIAL CORP (PA)	COM	859317109	22	850	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)	COM	859317109	152	5850	SH	DEFINED	01	0
STERLING FINL CORP	COM	859319105	8477	265986	SH	DEFINED	01	
STERLING FINL CORP	COM	859319105	44	1397	SH	DEFINED	01	0
STERLING FINL CORP	COM	859319105	220	6900	SH	DEFINED	01	0
STEWART & STEVENSON	COM	860342104	1389	77530	SH	DEFINED	01	
STEWART ENTERPRISES	COM	860370105	572	70244	SH	DEFINED	01	
STEWART INFO SVCS	COM	860372101	1904	56389	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	12319	820633	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	952	63415	SH	DEFINED	01	0
STONE ENERGY CORP	COM	861642106	3283	71878	SH	DEFINED	01	
STONERIDGE.	COM	86183P102	277	16321	SH	DEFINED	01	
STORAGE TECH STK	COM	862111200	78	2680	SH	DEFINED	01	0
STRATASYS INC	COM	862685104	943	38100	SH	DEFINED	01	
STRATEX NETWORKS INC.	COM	86279T109	1	480	SH	DEFINED	01	0
STRATTEC SECURITY	COM	863111100	4208	61500	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	26034	233343	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	30280	271411	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	2996	26850	SH	DEFINED	01	0
STRIDE RITE CORP	COM	863314100	3464	314015	SH	DEFINED	01	
STRYKER CORP	COM	863667101	92352	1679126	SH	DEFINED	01	
STRYKER CORP	COM	863667101	1362	24670	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	5463	99322	SH	DEFINED	01	0
STURM RUGER & CO INC	COM	864159108	879	72624	SH	DEFINED	01	
SUMMIT PROPERTIES	COM	866239106	3900	152108	SH	DEFINED	01	
SUN BANCORP INC	COM	86663B102	425	19996	SH	DEFINED	01	
SUN LIFE FINL SVCS.	COM	866796105	1198	41400	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	845	194665	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	3372	776890	SH	DEFINED	01	0
SUNCOR ENERGY INC	COM	867229106	7652	298800	SH	DEFINED	01	
SUNGARD DATA	COM	867363103	70086	2695578	SH	DEFINED	01	
SUNGARD DATA	COM	867363103	1708	65688	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	4235	162890	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	1185	45275	SH	DEFINED	01	1
SUNOCO INC	COM	86764P109	4034	63393	SH	DEFINED	01	
SUNOCO INC	COM	86764P109	1111	17467	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	2318	59223	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	1075	16539	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	4244	65310	SH	DEFINED	01	0
SUNTRUST BANKS INC	COM	867914103	231	3575	SH	DEFINED	01	1
SUPERIOR ENERGY SERV	COM	868157108	480	47730	SH	DEFINED	01	
SUPERIOR ENERGY SERV	COM	868157108	25	2510	SH	DEFINED	01	0
SUPERIOR ENERGY SERV	COM	868157108	144	14300	SH	DEFINED	01	0
SUPERTEX INC	COM	868532102	566	34645	SH	DEFINED	01	

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SUPERVALU INC	COM	868536103	11114	363083	SH	DEFINED	01
SUPERVALU INC	COM	868536103	5157	168460	SH	DEFINED	01 0
SUPERVALU INC	COM	868536103	954	31169	SH	DEFINED	01 0
SUPERVALU INC	COM	868536103	22	700	SH	DEFINED	01 1
SUPPORTSOFT INC.	COM	868587106	2825	325485	SH	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	3	360	SH	DEFINED	01 0
SURGUTNEFTEGAZ ADR	COM	868861204	3058	93519	SH	DEFINED	01 1
SURGUTNEFTEGAZ ADR	COM	868861204	583	17835	SH	DEFINED	01 1
SURMODICS INC	COM	868873100	2609	105887	SH	DEFINED	01
SURMODICS INC	COM	868873100	1047	42500	SH	DEFINED	01 0
SUSQUEHANNA BANC	COM	869099101	3127	124295	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	9400	426084	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	33	1483	SH	DEFINED	01 0
SWIFT ENERGY CO	COM	870738101	181	8212	SH	DEFINED	01 0
SYBASE INC	COM	871130100	4868	270487	SH	DEFINED	01
SYBASE INC	COM	871130100	3	150	SH	DEFINED	01 0
SYBRON DENTAL SPEC	COM	871142105	9648	323219	SH	DEFINED	01
SYBRON DENTAL SPEC	COM	871142105	47	1550	SH	DEFINED	01 0
SYBRON DENTAL SPEC	COM	871142105	197	6600	SH	DEFINED	01 0
SYCAMORE NETWORKS.	COM	871206108	4579	1082500	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	2	560	SH	DEFINED	01 0
SYCAMORE NETWORKS.	COM	871206108	844	200000	SH	DEFINED	01 1
SYKES ENTERPRISES.	COM	871237103	93	12334	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	234223	5350027	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	4236	96749	SH	DEFINED	01 0
SYMANTEC CORP	COM	871503108	5444	124352	SH	DEFINED	01 0
SYMANTEC CORP	COM	871503108	1228	28000	SH	DEFINED	01 1
SYMBION INC	COM	871507109	1290	73911	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	202	13716	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	799	54224	SH	DEFINED	01 0
SYMMETRICOM INC	COM	871543104	1078	121094	SH	DEFINED	01
SYMYX TECHNOLOGIES..	COM	87155S108	291	12060	SH	DEFINED	01 0
SYNAPTICS INC.	COM	87157D109	3143	164100	SH	DEFINED	01
SYNAPTICS INC.	COM	87157D109	100	5210	SH	DEFINED	01 0
SYNOPSYS INC	COM	871607107	6121	215300	SH	DEFINED	01
SYNOPSYS INC	COM	871607107	253	8910	SH	DEFINED	01 0
SYNOPSYS INC	COM	871607107	431	15166	SH	DEFINED	01 0
SYNOVUS	COM	87161C105	452	17831	SH	DEFINED	01
SYNOVUS	COM	87161C105	1785	70480	SH	DEFINED	01 0
SYNTEL INC	COM	87162H103	1837	111000	SH	DEFINED	01
SYNNEX CORP	COM	87162W100	225	14300	SH	DEFINED	01
SYSCO CORP	COM	871829107	1343	37426	SH	DEFINED	01
SYSCO CORP	COM	871829107	5304	147866	SH	DEFINED	01 0
TBC CORP	COM	872180104	1559	65501	SH	DEFINED	01
TCF FINL CORP MPLS	COM	872275102	176	3025	SH	DEFINED	01
TCF FINL CORP MPLS	COM	872275102	35	604	SH	DEFINED	01 0
TECO ENERGY	COM	872375100	4325	360723	SH	DEFINED	01
TECO ENERGY	COM	872375100	522	43553	SH	DEFINED	01 0
TESSCO TECH	COM	872386107	15	873	SH	DEFINED	01
THQ INC	COM	872443403	2921	127569	SH	DEFINED	01
TJX COS	COM	872540109	699	28958	SH	DEFINED	01
TJX COS	COM	872540109	35	1465	SH	DEFINED	01 0
TJX COS	COM	872540109	2763	114446	SH	DEFINED	01 0
TJX COS INC CVT	CONV BND	872540AL3	2052	2400000	PRN	DEFINED	01
TJX COS INC CVT	CONV BND	872540AL3	1967	2300000	PRN	DEFINED	01 0
TRC COMPANIES INC	COM	872625108	644	38556	SH	DEFINED	01
TRW AUTOMOTIVE HOLDINGS CORP	COM	87264S106	396	21000	SH	DEFINED	01
TTM TECHNOLOGIES	COM	87305R109	4646	392100	SH	DEFINED	01
TTM TECHNOLOGIES	COM	87305R109	2	130	SH	DEFINED	01 0
TTM TECHNOLOGIES	COM	87305R109	51	4300	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	7504	185256	SH	DEFINED	01
TXU CORPORATION	COM	873168108	3034	74889	SH	DEFINED	01 0

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TAIWAN SEMI ADR	COM	874039100	36418	4382337	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	2854	343477	SH	DEFINED	01 0
TAIWAN SEMI ADR	COM	874039100	367	44280	SH	DEFINED	01 1
TAKE-TWO INTERACTIVE	COM	874054109	10523	343463	SH	DEFINED	01
TAKE-TWO INTERACTIVE	COM	874054109	1837	59960	SH	DEFINED	01 0
TALBOTS	COM	874161102	71	1810	SH	DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	252	11610	SH	DEFINED	01 0
TALK AMERICA HLDGS	COM	87426R202	386	50296	SH	DEFINED	01
TALX CORP.	COM	874918105	901	36890	SH	DEFINED	01
TANOX INC	COM	87588Q109	2611	136900	SH	DEFINED	01
TANOX INC	COM	87588Q109	33	1692	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	132	6944	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	391	20500	SH	DEFINED	01 1
TARGET CORPORATION	COM	87612E106	517322	12180880	SH	DEFINED	01
TARGET CORPORATION	COM	87612E106	8120	191216	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	10995	258886	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	140	3300	SH	DEFINED	01 1
TAUBMAN CENTERS INC	COM	876664103	209	9100	SH	DEFINED	01
TECH DATA CORP	COM	878237106	109	2785	SH	DEFINED	01
TECH DATA CORP	COM	878237106	88	2300	SH	DEFINED	01 1
TECHNE CORP	COM	878377100	51194	1178206	SH	DEFINED	01
TECHNE CORP	COM	878377100	1626	37437	SH	DEFINED	01 0
TECHNE CORP	COM	878377100	2407	55400	SH	DEFINED	01 0
TECHNICAL OLYMPIC US.	COM	878483106	145	6493	SH	DEFINED	01
TECHNITROL INC	COM	878555101	5100	232866	SH	DEFINED	01
TECHNITROL INC	COM	878555101	20	910	SH	DEFINED	01 0
TECHNITROL INC	COM	878555101	112	5100	SH	DEFINED	01 0
TECHNOLOGY RESEARCH CORP	COM	878727304	602	48800	SH	DEFINED	01
TECUMSEH PRODUCT CLA	COM	878895200	167	4066	SH	DEFINED	01
TEKELEC	COM	879101103	3978	218940	SH	DEFINED	01
TEKELEC	COM	879101103	4	240	SH	DEFINED	01 0
TEKTRONIX	COM	879131100	504	14813	SH	DEFINED	01
TEKTRONIX	COM	879131100	666	19568	SH	DEFINED	01 0
TELE CELULAR SUL PART-ADR	COM	879238103	649	50300	SH	DEFINED	01
TELE NORTE LESTE	COM	879246106	243	19120	SH	DEFINED	01
TELE NORTE LESTE	COM	879246106	38954	3060000	SH	DEFINED	01 1
TELEBRAS NEW	COM	879287308	326	11200	SH	DEFINED	01
TELECOMMUNICATION SY	COM	87929J103	574	101000	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	8721	435604	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	6	320	SH	DEFINED	01 0
TELEFONOS DE MEXICO	COM	879403780	51624	1551633	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	36108	1085624	SH	DEFINED	01 1
TELEPHONE AND DATA	COM	879433100	6194	87000	SH	DEFINED	01
TELEMIG CELULAR PA ADR EACH RE	COM	87944E105	2950	100000	SH	DEFINED	01 1
TELIK INC	COM	87959M109	3996	167400	SH	DEFINED	01
TELIK INC	COM	87959M109	91	3790	SH	DEFINED	01 0
TELLABS	COM	879664100	1014	116037	SH	DEFINED	01
TELLABS	COM	879664100	77	8758	SH	DEFINED	01 0
TELLABS	COM	879664100	851	97410	SH	DEFINED	01 0
TELLABS	COM	879664100	17780	2043847	SH	DEFINED	01 1
TEMPLE-INLAND INC	COM	879868107	16694	241060	SH	DEFINED	01
TEMPLE-INLAND INC	COM	879868107	886	12801	SH	DEFINED	01 0
TEMPLE-INLAND INC	COM	879868107	199	2900	SH	DEFINED	01 1
TELETECH HLDGS INC	COM	879939106	70	8004	SH	DEFINED	01
TELESYSTEM INTL WIRELESS INC	COM	879946606	33859	3462061	SH	DEFINED	01
TELESYSTEM INTL WIRELESS INC	COM	879946606	3137	320795	SH	DEFINED	01 0
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	233	16600	SH	DEFINED	01
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	316	22580	SH	DEFINED	01 1
TENARIS SA ADR	COM	88031M109	870	26561	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	48431	3611523	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	2344	174861	SH	DEFINED	01 0
TENET HEALTHCARE COR	COM	88033G100	1855	138334	SH	DEFINED	01 0

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TENNECO AUTOMOTIVE	COM	880349105	4411	333412	SH	DEFINED	01
TENNECO AUTOMOTIVE	COM	880349105	29	2210	SH	DEFINED	01 0
TENNECO AUTOMOTIVE	COM	880349105	168	12700	SH	DEFINED	01 0
TERADYNE INC	COM	880770102	11260	496039	SH	DEFINED	01
TERADYNE INC	COM	880770102	1018	44852	SH	DEFINED	01 0
TERADYNE CVT	CONV BND	880770AD4	1899	1800000	PRN	DEFINED	01
TEREX CORP NEW..	COM	880779103	11419	334549	SH	DEFINED	01
TEREX CORP NEW..	COM	880779103	22	639	SH	DEFINED	01 0
TEREX CORP NEW..	COM	880779103	118	3462	SH	DEFINED	01 0
TERRA INDUSTRIES INC	COM	880915103	13	2330	SH	DEFINED	01 0
TERRA INDUSTRIES INC	COM	880915103	74	13200	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	8617	312222	SH	DEFINED	01
TESORO PETROLEUM.	COM	881609101	36	1302	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	208	7537	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	226546	3366699	SH	DEFINED	01
TEVA PHARM INDS AD	COM	881624209	5646	83955	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	1006	14950	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	7569	112487	SH	DEFINED	01 1
TEVA PHARM INDS AD	COM	881624209	1391	20676	SH	DEFINED	01 1
TETRA TECHNOLOGIES	COM	88162F105	9332	347552	SH	DEFINED	01
TETRA TECHNOLOGIES	COM	88162F105	81	3000	SH	DEFINED	01 0
TETRA TECH INC	COM	88162G103	2939	180123	SH	DEFINED	01
TEVA PHARMA - B CVT	CONV BND	88164RAB3	2125	2000000	PRN	DEFINED	01
TEVA PHARMA - B CVT	CONV BND	88164RAB3	2019	1900000	PRN	DEFINED	01 0
TEXAS INDUSTRIES	COM	882491103	3431	83326	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	294834	12193363	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	4775	197422	SH	DEFINED	01 0
TEXAS INSTRUMENTS	COM	882508104	10830	447864	SH	DEFINED	01 0
TEXTRON INC	COM	883203101	73039	1230660	SH	DEFINED	01
TEXTRON INC	COM	883203101	66	1115	SH	DEFINED	01 0
TEXTRON INC	COM	883203101	1889	31821	SH	DEFINED	01 0
TEXTRON INC	COM	883203101	213	3600	SH	DEFINED	01 1
THERAGENICS CORP	COM	883375107	4488	971472	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	1067	34697	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	6	200	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	1178	38321	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	722	23462	SH	DEFINED	01 1
THERMOGENESIS CORP	COM	883623209	880	186031	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	7889	289735	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	30	1090	SH	DEFINED	01 0
THOMAS & BETTS	COM	884315102	536	19686	SH	DEFINED	01 0
THOMAS INDS INC	COM	884425109	6310	190070	SH	DEFINED	01
THOR INDS INC	COM	885160101	3404	101746	SH	DEFINED	01
THORNBURG MORTGAGE	COM	885218107	101	3753	SH	DEFINED	01
3COM CORP	COM	885535104	2302	368100	SH	DEFINED	01 0
THREE-FIVE SYS IN	COM	88554L108	294	57571	SH	DEFINED	01
3M COMPANY	COM	88579Y101	298431	3315532	SH	DEFINED	01
3M COMPANY	COM	88579Y101	4753	52785	SH	DEFINED	01 0
3M COMPANY	COM	88579Y101	17320	192426	SH	DEFINED	01 0
3M COMPANY	COM	88579Y101	4068	45200	SH	DEFINED	01 1
3M COCVT	CONV BND	88579YAB7	1030	1100000	PRN	DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	785	92890	SH	DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	3564	424260	SH	DEFINED	01 1
TIDEWATER INC	COM	886423102	48739	1635560	SH	DEFINED	01
TIFFANY & CO-NEW	COM	886547108	591	16041	SH	DEFINED	01
TIFFANY & CO-NEW	COM	886547108	1247	33844	SH	DEFINED	01 0
TIFFANY & CO-NEW	COM	886547108	679	18426	SH	DEFINED	01 1
TIME WARNER INC	COM	887317105	45826	2606705	SH	DEFINED	01
TIME WARNER INC	COM	887317105	531	30200	SH	DEFINED	01 0
TIME WARNER INC	COM	887317105	20392	1159980	SH	DEFINED	01 0
TIME WARNER INC	COM	887317105	43505	2474850	SH	DEFINED	01 1
TIMKEN CO.	COM	887389104	6390	241241	SH	DEFINED	01

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TITAN CORPORATION	COM	888266103	1324	102000	SH	DEFINED	01
TIVO INC	COM	888706108	876	123600	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	389	36658	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	1	140	SH	DEFINED	01
TOM ONLINE INC-ADR	COM	889728200	375	27930	SH	DEFINED	01
TOMKINS PLC ADR	COM	890030208	31002	1550112	SH	DEFINED	01
TOO INC	COM	890333107	2801	167730	SH	DEFINED	01
TOOTSIE ROLL INDS	COM	890516107	482	14832	SH	DEFINED	01
TOPPS CO	COM	890786106	1646	169700	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	35042	651340	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	1385	25738	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	54	1000	SH	DEFINED	01
TORO CO	COM	891092108	10078	143821	SH	DEFINED	01
TORO CO	COM	891092108	20	275	SH	DEFINED	01
TORO CO	COM	891092108	123	1757	SH	DEFINED	01
TOTAL ENTERTNT REST.	COM	89150E100	1141	84291	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	65007	676600	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	198	2060	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	663	6900	SH	DEFINED	01
TOWER AUTO	COM	891707101	856	235226	SH	DEFINED	01
TOWN & COUNTRY.	COM	892081100	1757	69600	SH	DEFINED	01
TOYS R US	COM	892335100	4667	292069	SH	DEFINED	01
TOYS R US	COM	892335100	75	4687	SH	DEFINED	01
TOYS R US	COM	892335100	791	49473	SH	DEFINED	01
TRACTOR SUPPLY COMPANY.	COM	892356106	5034	120383	SH	DEFINED	01
TRANSACT TECHNOLOGIES INC	COM	892918103	889	28100	SH	DEFINED	01
TRANS WORLD ENTMT CP	COM	89336Q100	246	24523	SH	DEFINED	01
TRANSACTION SYSTEM	COM	893416107	4391	203946	SH	DEFINED	01
TRANSATLANTIC HLDS	COM	893521104	9565	118100	SH	DEFINED	01
TRANSCANADA CORPORATION	COM	89353D107	8215	415300	SH	DEFINED	01
TRANSMONTAIGNE INC	COM	893934109	81	15119	SH	DEFINED	01
TRAVELERS CVT PFD	CONV PRF	89420G307	1938	81700	SH	DEFINED	01
TREDEGAR	COM	894650100	2842	176154	SH	DEFINED	01
TRIAD HOSPITAL INC	COM	89579K109	2699	72500	SH	DEFINED	01
TRIAD HOSPITAL INC	COM	89579K109	133	3592	SH	DEFINED	01
TRIARC COS-B W/I	COM	895927309	1746	171685	SH	DEFINED	01
TRIBUNE CO	COM	896047107	33764	741423	SH	DEFINED	01
TRIBUNE CO	COM	896047107	3450	75764	SH	DEFINED	01
TRIMBLE NAVIGATION L	COM	896239100	8221	295803	SH	DEFINED	01
TRIMBLE NAVIGATION L	COM	896239100	5	190	SH	DEFINED	01
TRIQUINT SEMICONDUCTOR	COM	89674K103	2447	448218	SH	DEFINED	01
TRIUMPH GROUP INC	COM	896818101	2350	73634	SH	DEFINED	01
TRIZEC PROPERTIES INC	COM	89687P107	540	33195	SH	DEFINED	01
TRIPATH IMAGING INC	COM	896942109	1212	128800	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL	COM	89708P102	522	146892	SH	DEFINED	01
TRUSTCO BANK CORP	COM	898349105	2630	200762	SH	DEFINED	01
TRUSTMARK CORP	COM	898402102	408	14100	SH	DEFINED	01
TUESDAY MORNING CORP	COM	899035505	1061	36581	SH	DEFINED	01
TULARIK INC	COM	899165104	12493	503800	SH	DEFINED	01
TULARIK INC	COM	899165104	518	20900	SH	DEFINED	01
TUMBLEWEED COMMUNICA	COM	899690101	621	145780	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	15463	795836	SH	DEFINED	01
24-7 REAL MEDIA INC	COM	901314203	1448	258092	SH	DEFINED	01
TYCO INTL CVT	CONV BND	902118BF4	3140	2100000	PRN	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	263621	7954814	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	20293	612325	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	18726	565074	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	1	30	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	64029	1931491	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	2846	85890	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	3644	385254	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	3	300	SH	DEFINED	01

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TYSON FOODS INC -CL	COM	902494103	5606	267600	SH	DEFINED	01
TYSON FOODS INC -CL	COM	902494103	67	3187	SH	DEFINED	01 0
TYSON FOODS INC -CL	COM	902494103	198	9700	SH	DEFINED	01 1
UCBH HOLDINGS INC	COM	90262T308	6468	163654	SH	DEFINED	01
UGI CORP	COM	902681105	9886	307958	SH	DEFINED	01
UGI CORP	COM	902681105	27	802	SH	DEFINED	01 0
UGI CORP	COM	902681105	147	4571	SH	DEFINED	01 0
UICI	COM	902737105	4531	190280	SH	DEFINED	01
UIL HOLDINGS CORP	COM	902748102	2115	43441	SH	DEFINED	01
UST INC	COM	902911106	637	17681	SH	DEFINED	01
UST INC	COM	902911106	1378	38274	SH	DEFINED	01 0
UST INC	COM	902911106	219	6100	SH	DEFINED	01 1
US RESTAURANT PROPERTIES	COM	902971100	225	14800	SH	DEFINED	01
US BANCORP	COM	902973304	125961	4570443	SH	DEFINED	01
US BANCORP	COM	902973304	1591	57710	SH	DEFINED	01 0
US BANCORP	COM	902973304	14016	508588	SH	DEFINED	01 0
US BANCORP	COM	902973304	316	11500	SH	DEFINED	01 1
URS CORP	COM	903236107	7812	285098	SH	DEFINED	01
URS CORP	COM	903236107	53	1930	SH	DEFINED	01 0
USANA HEALTH SCIENCES INC.	COM	90328M107	674	21685	SH	DEFINED	01
USG CORP	COM	903293405	1770	100650	SH	DEFINED	01
USEC INC	COM	90333E108	3951	450500	SH	DEFINED	01
USI HOLDINGS CORP	COM	90333H101	1570	99370	SH	DEFINED	01
US PHYSICAL THERAPY	COM	90337L108	3404	248300	SH	DEFINED	01
US ONCOLOGY INC	COM	90338W103	6408	435391	SH	DEFINED	01
ULTICOM INC	COM	903844108	675	57700	SH	DEFINED	01
ULTIMATE ELECTRONICS	COM	903849107	200	40403	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2072	205100	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2	170	SH	DEFINED	01 0
ULTRA CLEAN HOLDINGS	COM	90385V107	87	11900	SH	DEFINED	01
ULTRALIFE BATTERIES INC	COM	903899102	978	50500	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	6126	164100	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	4	120	SH	DEFINED	01 0
ULTRA PETROLEUM CORP	COM	903914109	161	4320	SH	DEFINED	01 0
ULTRATECH INC	COM	904034105	2601	159849	SH	DEFINED	01
UMPQUA HOLDINGS CORP	COM	904214103	1611	76765	SH	DEFINED	01
UNIFIRST CORP	COM	904708104	2180	74951	SH	DEFINED	01
UNIFIRST CORP	COM	904708104	14	510	SH	DEFINED	01 0
UNIFIRST CORP	COM	904708104	81	2800	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	5242	88169	SH	DEFINED	01
UNION PACIFIC CORP	COM	907818108	2490	41887	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	3563	59930	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	37155	624655	SH	DEFINED	01 1
UNION PLANTERS CORP	COM	908068109	1345	45116	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	1310	43938	SH	DEFINED	01 0
UNISOURCE ENERGY CRP	COM	909205106	2657	106870	SH	DEFINED	01
UNISYS CORP	COM	909214108	670	48287	SH	DEFINED	01
UNISYS CORP	COM	909214108	74	5367	SH	DEFINED	01 0
UNISYS CORP	COM	909214108	1070	77078	SH	DEFINED	01 0
UNISYS CORP	COM	909214108	46	3300	SH	DEFINED	01 1
UNIT CORP	COM	909218109	13300	422866	SH	DEFINED	01
UNIT CORP	COM	909218109	6	180	SH	DEFINED	01 0
UNITED AUTO GROUP	COM	909440109	110	3600	SH	DEFINED	01
UNITED COMMUNITY BANKS/GA	COM	90984P105	1344	53367	SH	DEFINED	01
UNITED BANCSHARES	COM	909907107	3818	117482	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	799	22811	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	57	1615	SH	DEFINED	01 0
UNITED DOMINION REAL.	COM	910197102	917	46350	SH	DEFINED	01
UNITED FIRE & CASUALTY	COM	910331107	959	16611	SH	DEFINED	01
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	2014	55000	SH	DEFINED	01
UNITED MICROELECTRON	COM	910873207	331	76876	SH	DEFINED	01
UNITED NATIONAL GROUP LTD-A	COM	91103X102	7585	502000	SH	DEFINED	01

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UNITED NATIONAL GROUP LTD-A	COM	91103X102	4656	308140	SH	DEFINED	01	0
UNITED NATURAL FOOD	COM	911163103	3399	117572	SH	DEFINED	01	
UNITED NATURAL FOOD	COM	911163103	520	18000	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	2638	149854	SH	DEFINED	01	
UNITED ONLINE INC	COM	911268100	5	270	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	243033	3233125	SH	DEFINED	01	
UNITED PARCEL SERVIC	COM	911312106	3663	48720	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	20608	274148	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	5224	69500	SH	DEFINED	01	1
UNITED RENTALS INC	COM	911363109	283	15836	SH	DEFINED	01	
UNITED RENTALS INC	COM	911363109	213	11900	SH	DEFINED	01	1
US CELLULAR CORP	COM	911684108	3894	101000	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	1422	40498	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	3137	89308	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	920	26199	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	235	6700	SH	DEFINED	01	1
UNITED STATIONERS	COM	913004107	3783	95255	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	5678	143863	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	150	3800	SH	DEFINED	01	1
UNITED TECHNOLOGIES	COM	913017109	247964	2710584	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	3356	36684	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	16877	184488	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	44466	485855	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	4835	188480	SH	DEFINED	01	
UNITED THERAPEUTICS	COM	91307C102	26	1013	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	124	4851	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	465022	7470242	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	10016	160903	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	10688	171698	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	9074	146025	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	1704	40000	SH	DEFINED	01	
UNITRIN INC	COM	913275103	65	1536	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	3775	343800	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	27	2440	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	153	13900	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	603	19663	SH	DEFINED	01	
UNIVERSAL COMPRESION	COM	913431102	33	1040	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	187	6100	SH	DEFINED	01	0
UNIVERSAL CORP	COM	913456109	403	7904	SH	DEFINED	01	
UNIVERSAL DISPLAY CORP	COM	91347P105	66	6200	SH	DEFINED	01	1
UNIVERSAL ELECTRONICS INC	COM	913483103	4075	232439	SH	DEFINED	01	
UNIVERSAL FOREST PRODUCTS	COM	913543104	3761	116613	SH	DEFINED	01	
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	2276	79300	SH	DEFINED	01	
UNIVISION	COM	914906102	77783	2436054	SH	DEFINED	01	
UNIVISION	COM	914906102	56874	1781209	SH	DEFINED	01	0
UNIVISION	COM	914906102	7287	228242	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	37534	987712	SH	DEFINED	01	
UNOCAL CORP	COM	915289102	114	3000	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	2316	60951	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	342	9000	SH	DEFINED	01	1
UNOVA INC.	COM	91529B106	720	35590	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	34737	2184682	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	253	15900	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	2189	137715	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	355	22324	SH	DEFINED	01	1
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	13166	400000	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	10890	178795	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	34972	574170	SH	DEFINED	01	0
URBAN OUTFITTERS	COM	917047102	1437	23600	SH	DEFINED	01	0
USF CORP	COM	91729Q101	3055	86962	SH	DEFINED	01	
UTAH MEDICAL PRODUCTS INC	COM	917488108	589	22300	SH	DEFINED	01	
VCA ANTECH INC	COM	918194101	5223	116543	SH	DEFINED	01	

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VCA ANTECH INC	COM	918194101	361	8076	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	78	1750	SH	DEFINED	01	0
V. F. CORP	COM	918204108	3404	69893	SH	DEFINED	01	
V. F. CORP	COM	918204108	1237	25405	SH	DEFINED	01	0
V. F. CORP	COM	918204108	191	3900	SH	DEFINED	01	1
VALASSIS COMMUNICATI	COM	918866104	1662	54540	SH	DEFINED	01	
VALEANT PHARMACEUTICALS	COM	91911X104	12069	604343	SH	DEFINED	01	1
VALERO ENERGY CORP	COM	91913Y100	1702	23058	SH	DEFINED	01	
VALERO ENERGY CORP	COM	91913Y100	2196	29770	SH	DEFINED	01	0
VALERO ENERGY CORP	COM	91913Y100	33260	450633	SH	DEFINED	01	1
VALLEY NATL BANC STK	COM	919794107	65	2579	SH	DEFINED	01	0
VALMONT INDUSTRIES	COM	920253101	1474	64361	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	4004	334324	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	24	2030	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	120	10044	SH	DEFINED	01	0
VANS - INC	COM	921930103	653	31757	SH	DEFINED	01	
VARCO INTL INC	COM	922122106	14538	664135	SH	DEFINED	01	
VARCO INTL INC	COM	922122106	4692	214395	SH	DEFINED	01	0
VARIAN INC	COM	922206107	1905	45187	SH	DEFINED	01	
VARIAN INC	COM	922206107	3	80	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	6041	156674	SH	DEFINED	01	
VARIAN SEMICONDUCTOR	COM	922207105	4	100	SH	DEFINED	01	0
VARIAN MEDICAL SYST.	COM	92220P105	141	1780	SH	DEFINED	01	
VARIAN MEDICAL SYST.	COM	92220P105	396	4987	SH	DEFINED	01	1
VAXGEN INC	COM	922390208	676	47740	SH	DEFINED	01	
VEECO	COM	922417100	2064	79956	SH	DEFINED	01	
VENTAS INC	COM	92276F100	6048	258997	SH	DEFINED	01	
VENTAS INC	COM	92276F100	14	610	SH	DEFINED	01	0
VENTAS INC	COM	92276F100	75	3200	SH	DEFINED	01	0
VENTIV HEALTH INC	COM	922793104	650	41992	SH	DEFINED	01	
VERITAS SOFTWARE	COM	923436109	174015	6282104	SH	DEFINED	01	
VERITAS SOFTWARE	COM	923436109	4283	154462	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	3568	128803	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	100	3593	SH	DEFINED	01	1
VERITAS SOFTWARE	COM	923436109	1316	47529	SH	DEFINED	01	1
VERITY INC	COM	92343C106	1343	99396	SH	DEFINED	01	
VERISIGN INC	COM	92343E102	125	6260	SH	DEFINED	01	
VERISIGN INC	COM	92343E102	25	1252	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	2915	147134	SH	DEFINED	01	1
VERITAS DGC	COM	92343P107	3096	133761	SH	DEFINED	01	
VERIZON COMM	COM	92343V104	161531	4463410	SH	DEFINED	01	
VERIZON COMM	COM	92343V104	2888	79800	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	26922	743931	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	28531	788366	SH	DEFINED	01	1
VERINT SYSTEMS INC	COM	92343X100	716	20930	SH	DEFINED	01	
VERSO TECHNOLOGIES INC	COM	925317109	81	46155	SH	DEFINED	01	
VIACOM INC.	COM	925524100	6707	184500	SH	DEFINED	01	
VIACOM INC CL B	COM	925524308	244798	6853298	SH	DEFINED	01	
VIACOM INC CL B	COM	925524308	24318	680775	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	15394	430965	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	5031	141107	SH	DEFINED	01	1
VIASAT INC	COM	92552V100	2398	96122	SH	DEFINED	01	
VIASYS HEALTHCARE	COM	92553Q209	4963	237363	SH	DEFINED	01	
VICOR CORP	COM	925815102	2067	113138	SH	DEFINED	01	
VICURON PHARMACEUTICALS INC	COM	926471103	3	220	SH	DEFINED	01	0
VIEWPOINT CORP	COM	92672P108	493	250300	SH	DEFINED	01	
VIIISAGE TECHNOLOGY INC	COM	92675K106	864	99089	SH	DEFINED	01	
VINTAGE PETE INC	COM	927460105	3228	190215	SH	DEFINED	01	
VIRGINIA COMMERCE BANCORP	COM	92778Q109	12	390	SH	DEFINED	01	0
VIRGINIA COMMERCE BANCORP	COM	92778Q109	35	1200	SH	DEFINED	01	0
VISHAY INTRTECHNOLOG	COM	928298108	1674	90100	SH	DEFINED	01	
VISHAY INTRTECHNOLOG	COM	928298108	121	6600	SH	DEFINED	01	1

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VISTEON CORP	COM	92839U107	11815	1012574	SH	DEFINED	01
VISTEON CORP	COM	92839U107	349	29928	SH	DEFINED	01 0
VISTACARE INC-CL A.	COM	92839Y109	850	45800	SH	DEFINED	01
VITAL SIGNS INC	COM	928469105	2481	85421	SH	DEFINED	01
VITALWORKS INC	COM	928483106	1195	345400	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP.	COM	928497106	1080	221349	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP.	COM	928497106	2	420	SH	DEFINED	01 0
VITRAN CORP INC-A	COM	92850E107	626	38100	SH	DEFINED	01
VIVENDI UNIVERSAL	COM	92851S204	8022	287500	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	445431	20155146	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	11578	523904	SH	DEFINED	01 0
VODAFONE GROUP PLC.	COM	92857W100	1291	58400	SH	DEFINED	01 0
VOLT INFO SCIENCES	COM	928703107	1295	41084	SH	DEFINED	01
VORNADO REALTY TRUST	COM	929042109	6870	120300	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	4492	94465	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	1123	23611	SH	DEFINED	01 0
VULCAN MATERIALS	COM	929160109	147	3100	SH	DEFINED	01 1
WD-40 CO	COM	929236107	1379	46043	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	5559	112269	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	28	587	SH	DEFINED	01 0
WFS FINANCIAL INC	COM	92923B106	116	2347	SH	DEFINED	01 0
WCI COMMUNITIES	COM	92923C104	803	35973	SH	DEFINED	01
WCI COMMUNITIES	COM	92923C104	19	840	SH	DEFINED	01 0
WCI COMMUNITIES	COM	92923C104	105	4700	SH	DEFINED	01 0
WGL HOLDINGS INC	COM	92924F106	1966	68477	SH	DEFINED	01
W HOLDING CO INC.	COM	929251106	503	29298	SH	DEFINED	01
W-H ENERGY SERVICES INC	COM	92925E108	1814	92508	SH	DEFINED	01
WMS INDUSTRIES INC	COM	929297109	2698	90546	SH	DEFINED	01
WPP GROUP PLC -ADR	COM	929309300	2141	41800	SH	DEFINED	01
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01 0
WSFS FINANCIAL CORP	COM	929328102	4362	89624	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	26	520	SH	DEFINED	01 0
WSFS FINANCIAL CORP	COM	929328102	113	2324	SH	DEFINED	01 0
WABASH NATL	COM	929566107	11178	405709	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	37161	835082	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	2160	48524	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	13530	304036	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	12682	285000	SH	DEFINED	01 1
WAL MART STORES	COM	931142103	571873	10839109	SH	DEFINED	01
WAL MART STORES	COM	931142103	17031	322807	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	54233	1027916	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	91068	1725637	SH	DEFINED	01 1
WAL MART STORES	COM	931142103	859	16290	SH	DEFINED	01 1
WALGREEN CO.	COM	931422109	2172	59966	SH	DEFINED	01
WALGREEN CO.	COM	931422109	8579	236933	SH	DEFINED	01 0
WALGREEN CO.	COM	931422109	84535	2331638	SH	DEFINED	01 1
WALTER INDUSTRIES	COM	93317Q105	164	12039	SH	DEFINED	01
WANT-WANT HOLDINGS.	COM	933697997	435	395030	SH	DEFINED	01
WARNACO GROUP INC	COM	934390402	5700	268000	SH	DEFINED	01
WARNACO GROUP INC	COM	934390402	40	1880	SH	DEFINED	01 0
WARNACO GROUP INC	COM	934390402	181	8500	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	COM	938862208	8202	228550	SH	DEFINED	01
WASHINGTON GROUP INTL INC	COM	938862208	27	730	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	COM	938862208	140	3900	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	89531	2317060	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	931	24107	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	8426	218066	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	7795	201500	SH	DEFINED	01 1
WASHINGTON MUT INC	COM	939322103	1284	33223	SH	DEFINED	01 1
WASTE CONNECTION	COM	941053100	10187	343439	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	183	6165	SH	DEFINED	01 0
WASTE MANAGEMENT INC	COM	94106L109	288533	9413872	SH	DEFINED	01

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WASTE MANAGEMENT INC	COM	94106L109	4656	151884	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	6564	214150	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	33671	1099654	SH	DEFINED	01	1
WATER PIK TECH	COM	94113U100	14	870	SH	DEFINED	01	0
WATER PIK TECH	COM	94113U100	83	5000	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	411	8611	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	1320	27635	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	1102	23068	SH	DEFINED	01	1
WATSCO	COM	942622200	4294	152939	SH	DEFINED	01	0
WATSON PHARMACEUTICA	COM	942683103	171	6370	SH	DEFINED	01	0
WATSON PHARMACEUTICA	COM	942683103	677	25170	SH	DEFINED	01	0
WATSON PHARM CVT	CONV BND	942683AC7	1416	1500000	PRN	DEFINED	01	0
WATSON PHARM CVT	CONV BND	942683AC7	944	1000000	PRN	DEFINED	01	0
WATSON WYATT & CO.	COM	942712100	2316	86890	SH	DEFINED	01	0
WATTS WATER TECHNOLOGIES	COM	942749102	5863	217558	SH	DEFINED	01	0
WAUSAU MOSINEE PAPER	COM	943315101	2829	163554	SH	DEFINED	01	0
WAYPOINT FINANCIAL CORP	COM	946756103	2483	90006	SH	DEFINED	01	0
WEATHERFORD INTL CVT	CONV BND	947074AB6	1957	3100000	PRN	DEFINED	01	0
WEATHERFORD INTL CVT	CONV BND	947074AB6	631	1000000	PRN	DEFINED	01	0
WEBEX COMMUNICATIONS	COM	94767L109	2586	118835	SH	DEFINED	01	0
WEBEX COMMUNICATIONS	COM	94767L109	4	180	SH	DEFINED	01	0
WEBSense INC	COM	947684106	8995	241594	SH	DEFINED	01	0
WEBSense INC	COM	947684106	7	180	SH	DEFINED	01	0
WEBMETHODS INC..	COM	94768C108	1225	142900	SH	DEFINED	01	0
WEBMD CORPORATION.	COM	94769M105	81	8650	SH	DEFINED	01	0
WEBZEN INC-SPONS ADR	COM	94846M102	779	109970	SH	DEFINED	01	0
WEIDER NUTRITION INT.	COM	948603105	515	109800	SH	DEFINED	01	0
WEIS MARKETS INC	COM	948849104	2972	84800	SH	DEFINED	01	0
WELLCHOICE INC	COM	949475107	22936	554000	SH	DEFINED	01	0
WELLCHOICE INC	COM	949475107	12	300	SH	DEFINED	01	0
WELLMAN INC	COM	949702104	700	86053	SH	DEFINED	01	0
WELLPOINT	COM	94973H108	102620	916171	SH	DEFINED	01	0
WELLPOINT	COM	94973H108	43	387	SH	DEFINED	01	0
WELLPOINT	COM	94973H108	4032	35994	SH	DEFINED	01	0
WELLPOINT	COM	94973H108	11963	106816	SH	DEFINED	01	1
WELLS FARGO & CO (NEW)	COM	949746101	142787	2495006	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	COM	949746101	106	1850	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	COM	949746101	22786	398142	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	COM	949746101	44507	777132	SH	DEFINED	01	1
WELLS FARGO CVT	CONV BND	949746FA4	3954	4000000	PRN	DEFINED	01	0
WELLSFORD REAL PROP	COM	950240200	5100	328000	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	232	6677	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	919	26374	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	12989	373239	SH	DEFINED	01	1
WESCAST INDUSTRIES	COM	950813105	2471	102300	SH	DEFINED	01	0
WESCO INTERNATIONAL	COM	95082P105	458	24926	SH	DEFINED	01	0
WESCO INTERNATIONAL	COM	95082P105	3	170	SH	DEFINED	01	0
WEST CORP	COM	952355105	8636	330250	SH	DEFINED	01	0
WEST PHARMACEUTICAL	COM	955306105	100	2361	SH	DEFINED	01	0
WESTAR ENERGY INC.	COM	95709T100	2612	131192	SH	DEFINED	01	0
WESTAR ENERGY INC.	COM	95709T100	29	1435	SH	DEFINED	01	0
WESTAR ENERGY INC.	COM	95709T100	216	10850	SH	DEFINED	01	0
WESTELL TECHNOLOGIES	COM	957541105	1472	288708	SH	DEFINED	01	0
WESTCORP	COM	957907108	1591	34997	SH	DEFINED	01	0
WESTERN DIGITAL	COM	958102105	1740	200900	SH	DEFINED	01	0
WESTERN GAS RESOURCE	COM	958259103	2586	79609	SH	DEFINED	01	0
WESTERN GAS RESOURCE	COM	958259103	4	120	SH	DEFINED	01	0
WESTERN SIERRA BANCORP	COM	959522103	78	2515	SH	DEFINED	01	0
WESTERN WIRELESS	COM	95988E204	80204	2774201	SH	DEFINED	01	0
WESTERN WIRELESS	COM	95988E204	5610	194050	SH	DEFINED	01	0
WESTERN WIRELESS	COM	95988E204	99	3430	SH	DEFINED	01	0
WESTWOOD ONE CORP	COM	961815107	22427	942309	SH	DEFINED	01	0

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WESTWOOD ONE CORP	COM	961815107	920	38644	SH	DEFINED	01	0
WESTWOOD ONE CORP	COM	961815107	1373	57700	SH	DEFINED	01	0
WET SEAL INC	COM	961840105	425	81320	SH	DEFINED	01	
WEYERHAUESER	COM	962166104	57050	903820	SH	DEFINED	01	
WEYERHAUESER	COM	962166104	3693	58498	SH	DEFINED	01	0
WEYERHAUESER	COM	962166104	4410	69871	SH	DEFINED	01	0
WEYERHAUESER	COM	962166104	4418	70000	SH	DEFINED	01	1
WHIRLPOOL CORP	COM	963320106	60670	884386	SH	DEFINED	01	
WHIRLPOOL CORP	COM	963320106	422	6154	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	2411	35151	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	143	2100	SH	DEFINED	01	1
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	949	9018	SH	DEFINED	01	
WHITING PETROLEUM CORP	COM	966387102	885	35209	SH	DEFINED	01	
WHITNEY HOLDING CORP	COM	966612103	4895	109576	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	106489	1115646	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	124662	1306036	SH	DEFINED	01	0
WHOLE FOODS MARKET	COM	966837106	10955	114775	SH	DEFINED	01	0
WILD OATS MARKETS	COM	96808B107	2306	163860	SH	DEFINED	01	
JOHN WILEY-JW.A	COM	968223206	72	2241	SH	DEFINED	01	0
WILLBROS GROUP INC.	COM	969199108	438	29088	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	1358	114024	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	1430	120204	SH	DEFINED	01	0
WILLIAM COMPANIES	COM	969457100	31	2600	SH	DEFINED	01	1
CLAYTON WILLIAMS ENERGY INC	COM	969490101	212	8830	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	59866	1816362	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	74129	2249116	SH	DEFINED	01	0
WILLIAMS SONOMA	COM	969904101	6731	204200	SH	DEFINED	01	0
WILMINGTON TRUST COR	COM	971807102	2419	65000	SH	DEFINED	01	
WARRANTS	WT	97187@117	49	12	SH	DEFINED	01	0
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01	0
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE ST BANK-L.A. CALIF	COM	97200A101	13	514	SH	DEFINED	01	
WILSON GREATBATCH	COM	972232102	1611	57650	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	284	39374	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	237	32870	SH	DEFINED	01	0
WINN-DIXIE	COM	974280109	7344	1020000	SH	DEFINED	01	1
WINNEBAGO IND INC	COM	974637100	9403	252206	SH	DEFINED	01	
WINNEBAGO IND INC	COM	974637100	89	2400	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	8554	169334	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	27	515	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	109	2151	SH	DEFINED	01	0
WIPRO ADS REP 1 ORD SHS INR2	COM	97651M109	467	10000	SH	DEFINED	01	1
WIRELESS FACILITIES	COM	97653A103	2555	260000	SH	DEFINED	01	
WIRELESS FACILITIES	COM	97653A103	3	280	SH	DEFINED	01	0
WISCONSIN ENERGY	COM	976657106	1162	35620	SH	DEFINED	01	0
WOLVERINE TUBE INC	COM	978093102	362	33231	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	6709	255565	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	24	929	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	COM	978097103	118	4498	SH	DEFINED	01	0
WOODHEAD INDUSTRIES INC	COM	979438108	231	14900	SH	DEFINED	01	
WOODWARD GOVERNOR CO	COM	980745103	8600	119263	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	COM	981419104	5077	276919	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	COM	981419104	26	1420	SH	DEFINED	01	0
WORLD ACCEPTANCE CORP	COM	981419104	117	6400	SH	DEFINED	01	0
WORLD FUEL SERVICES	COM	981475106	3561	79000	SH	DEFINED	01	
WORLD FUEL SERVICES	COM	981475106	21	430	SH	DEFINED	01	0
WORLD FUEL SERVICES	COM	981475106	86	1900	SH	DEFINED	01	0
WORLD WRESTLING ENT INC	COM	98156Q108	820	64300	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	104	5074	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	412	20045	SH	DEFINED	01	0
WORTHINGTON IND	COM	981811102	91	4500	SH	DEFINED	01	1

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WORLDCOM INC ESCROW	COM	981ESCCZ7	0	5000000	SH	DEFINED	01	0
WRIGHT MEDICAL GROUP.	COM	98235T107	7358	206680	SH	DEFINED	01	
WRIGHT MEDICAL GROUP.	COM	98235T107	21199	595500	SH	DEFINED	01	0
WRIGHT MEDICAL GROUP.	COM	98235T107	1015	28500	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	26127	414376	SH	DEFINED	01	
WRIGLEY WM JR CO	COM	982526105	3275	51935	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	62072	982767	SH	DEFINED	01	1
WYETH	COM	983024100	38584	1067029	SH	DEFINED	01	
WYETH	COM	983024100	2823	78089	SH	DEFINED	01	0
WYETH	COM	983024100	11151	308373	SH	DEFINED	01	0
WYETH	COM	983024100	3672	101493	SH	DEFINED	01	1
WYNN RESORTS LTD	COM	983134107	94	2430	SH	DEFINED	01	
XM SATELLITE RADIO.	COM	983759101	6713	246000	SH	DEFINED	01	
XM SATELLITE RADIO.	COM	983759101	7738	283550	SH	DEFINED	01	0
XM SATELLITE RADIO.	COM	983759101	317	11600	SH	DEFINED	01	0
X-RITE INC	COM	983857103	2291	157587	SH	DEFINED	01	
XTO ENERGY INC	COM	98385X106	31913	1071255	SH	DEFINED	01	
XTO ENERGY INC	COM	98385X106	643	21599	SH	DEFINED	01	0
XTO ENERGY INC	COM	98385X106	2480	83332	SH	DEFINED	01	1
XCEL ENERGY INC	COM	98389B100	13222	791257	SH	DEFINED	01	
XCEL ENERGY INC	COM	98389B100	1543	92331	SH	DEFINED	01	0
XCEL ENERGY INC	COM	98389B100	42	2500	SH	DEFINED	01	1
XCYTE THERAPIES INC	COM	98389F309	91	21100	SH	DEFINED	01	1
XILINX	COM	983919101	24594	738315	SH	DEFINED	01	
XILINX	COM	983919101	52259	1568900	SH	DEFINED	01	0
XILINX	COM	983919101	4904	147237	SH	DEFINED	01	0
XEROX CVT PFD 144A	CONV PRF	98411F202	20218	250000	SH	DEFINED	01	
XEROX	COM	984121103	9285	640337	SH	DEFINED	01	
XEROX	COM	984121103	75	5143	SH	DEFINED	01	0
XEROX	COM	984121103	2683	185054	SH	DEFINED	01	0
XEROX CORP CVT PFD	CONV PRF	984121509	10202	77050	SH	DEFINED	01	
XEROX CORP CVT PFD	CONV PRF	984121509	391	2950	SH	DEFINED	01	0
YAHOO INC	COM	984332106	82309	2265608	SH	DEFINED	01	
YAHOO INC	COM	984332106	2884	79316	SH	DEFINED	01	0
YAHOO INC	COM	984332106	11694	321896	SH	DEFINED	01	0
YAHOO INC	COM	984332106	6914	190000	SH	DEFINED	01	1
YAHOO INC	COM	984332106	2201	60581	SH	DEFINED	01	1
YAHOO INC CVT	CONV BND	984332AB2	2966	1600000	PRN	DEFINED	01	
YAHOO INC CVT	CONV BND	984332AB2	3151	1700000	PRN	DEFINED	01	0
YANKEE CANDLE	COM	984757104	4423	151224	SH	DEFINED	01	
YANKEE CANDLE	COM	984757104	4	150	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	COM	985577105	7920	198698	SH	DEFINED	01	
YELLOW ROADWAY CORP.	COM	985577105	179	4500	SH	DEFINED	01	0
YORK INTL CORP NEW	COM	986670107	64429	1568750	SH	DEFINED	01	
YOUNG BROADCASTING	COM	987434107	1749	133000	SH	DEFINED	01	
YOUNG INNOVATIONS	COM	987520103	254	10000	SH	DEFINED	01	
YUM BRANDS INC	COM	988498101	631	16932	SH	DEFINED	01	
YUM BRANDS INC	COM	988498101	2491	66920	SH	DEFINED	01	0
YUKOS ADR	COM	98849W108	57	1796	SH	DEFINED	01	
ZALE CORP	COM	988858106	5731	210279	SH	DEFINED	01	
ZEBRA TECH	COM	989207105	26344	302800	SH	DEFINED	01	
ZEBRA TECH	COM	989207105	40294	463148	SH	DEFINED	01	0
ZEBRA TECH	COM	989207105	1688	19400	SH	DEFINED	01	0
ZENITH NATIONAL	COM	989390109	3438	70740	SH	DEFINED	01	
ZIMMER HOLDINGS INC	COM	98956P102	27037	306539	SH	DEFINED	01	
ZIMMER HOLDINGS INC	COM	98956P102	2963	33601	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	4977	56430	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	45666	518286	SH	DEFINED	01	1
ZIMMER HOLDINGS INC	COM	98956P102	1010	11456	SH	DEFINED	01	1
ZIONS BANCORPORATION	COM	989701107	322	5238	SH	DEFINED	01	
ZIONS BANCORPORATION	COM	989701107	1272	20695	SH	DEFINED	01	0
ZIX CORP	COM	98974P100	680	85622	SH	DEFINED	01	

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ZORAN CORP	COM	98975F101	1872	101993	SH	DEFINED	01
ZYMOGENETICS INC	COM	98985T109	659	34700	SH	DEFINED	01
SAGA GAMES WORKS WNT 144A	WT	B0A0BZWZ6	0	3000	SH	DEFINED	01
SAGA GAME WORKS INC	CONV PRF	B0A0C7Z01	0	96768	SH	DEFINED	01
CBEYOND COMM LLC	PRF	B0A0CEU76	55	8990	SH	DEFINED	01
WILSHIRE NY ADVISOR	WT	B0A0DHJQ9	34	30	SH	DEFINED	01
WILSHIRE NY ADVISOR	WT	B0A0DHJQ9	34	30	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	B0A0DHM93	44	6	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	B0A0DHM93	104	14	SH	DEFINED	01
DAIMLERCHRYSLER AG	COM	D1668R123	1177	25000	SH	DEFINED	01
DEUTSCHE BANK AG	COM	D18190898	3164	40000	SH	DEFINED	01
DOW JONES TRANS AVG INDEX CBOE	OPT	DTX/SZ	11	1500	SH PUT	DEFINED	01
DOW JONES TRANS AVG INDEX CBOE	OPT	DTX/UZ	241	1530	SH PUT	DEFINED	01
NESTLE HOLDING CVT	CONV BND	EC2480951	2126	1800000	PRN	DEFINED	01
MEXICO VRR SERIES B RIGHTS	WT	EC5952972	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES C RIGHTS.	WT	EC5953053	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES D	WT	EC5953210	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES E	WT	EC6127640	0	2000000	SH	DEFINED	01
GLENCORE FINANCE CVT	CONV BND	ED1571824	2275	1800000	PRN	DEFINED	01
ACE LIMITED	COM	G0070K103	162091	3833756	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	7008	165725	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	5626	133080	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	4644	110000	SH	DEFINED	01
AMDOCS	COM	G02602103	461	19670	SH	DEFINED	01
APEX SILVER MINE LTD.	COM	G04074103	1746	102400	SH	DEFINED	01
APEX SILVER MINE LTD.	COM	G04074103	1396	81900	SH	DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	826	20700	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	2978	128200	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	2242	96490	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	35198	1257070	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	20142	719368	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	1862	66500	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	577	20600	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	445	16190	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	3264	118791	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	86744	3153538	SH	DEFINED	01
BUNGE LIMITED	COM	G16962105	3339	85754	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	32047	539413	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	1271	21388	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	408	6868	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	14612	419879	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	1251	35945	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	13003	161800	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	10453	130202	SH	DEFINED	01
FRONTLINE LTD	COM	G3682E127	2178	63100	SH	DEFINED	01
GARMIN LTD	COM	G37260109	20	538	SH	DEFINED	01
GLOBAL CROSSING LTD	COM	G3921A175	76	4886	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	5737	216500	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	16396	618450	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	5387	146116	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	31	860	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	151	4100	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	114367	1674286	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	3884	56837	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	3700	54165	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	60264	880782	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	11492	311200	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	23	607	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	125	3394	SH	DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	15699	588000	SH	DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	724	27100	SH	DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	36	1358	SH	DEFINED	01

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MAX RE CAPITAL LTD	COM	G6052F103	6485	332915	SH	DEFINED	01	0
MONTPELIER RE HLDS LTD	COM	G62185106	4200	120152	SH	DEFINED	01	
MONTPELIER RE HLDS LTD	COM	G62185106	643	18375	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	46536	1029102	SH	DEFINED	01	
NABORS INDUSTRIES IN	COM	G6359F103	1007	22258	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	3037	67157	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	752	16650	SH	DEFINED	01	1
NOBLE CORP	COM	G65422100	439	11586	SH	DEFINED	01	
NOBLE CORP	COM	G65422100	1181	31180	SH	DEFINED	01	0
NOBLE CORP	COM	G65422100	35562	938590	SH	DEFINED	01	1
02MICRO INTERNATIONAL	COM	G6797E106	220	12900	SH	DEFINED	01	0
PARTNERRE LTD	COM	G6852T105	19568	344988	SH	DEFINED	01	1
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	413	13560	SH	DEFINED	01	
PXRE GROUP LTD	COM	G73018106	4106	162472	SH	DEFINED	01	
RADICA GAMES LTD	COM	G7342H107	1698	192750	SH	DEFINED	01	
RENAISSANCE RE HLDGS	COM	G7496G103	74479	1384776	SH	DEFINED	01	1
SCOTTIS RE GROUP LIMITED	COM	G7885T104	4759	204700	SH	DEFINED	01	
SHIP FINANCE INTL	COM	G81075106	296	19800	SH	DEFINED	01	
SINA CORP.	COM	G81477104	115	3480	SH	DEFINED	01	
UTI WORLDWIDE INC	COM	G87210103	590	11200	SH	DEFINED	01	
TRANSOCEAN INC	COM	G90078109	66375	2293566	SH	DEFINED	01	
TRANSOCEAN INC	COM	G90078109	2182	75400	SH	DEFINED	01	0
TRANSOCEAN INC	COM	G90078109	4283	147987	SH	DEFINED	01	0
TRANSOCEAN INC	COM	G90078109	33506	1157810	SH	DEFINED	01	1
WEATHERFORD INTL	COM	G95089101	57870	1286582	SH	DEFINED	01	
WEATHERFORD INTL	COM	G95089101	367	8170	SH	DEFINED	01	0
WILLIS GRP HLDS LTD	COM	G96655108	45567	1216688	SH	DEFINED	01	
WILLIS GRP HLDS LTD	COM	G96655108	2735	73045	SH	DEFINED	01	0
WILLIS GRP HLDS LTD	COM	G96655108	562	15000	SH	DEFINED	01	0
XL CAPITAL LTD CL A	COM	G98255105	225404	2987064	SH	DEFINED	01	
XL CAPITAL LTD CL A	COM	G98255105	1414	18746	SH	DEFINED	01	0
XL CAPITAL LTD CL A	COM	G98255105	7737	102542	SH	DEFINED	01	0
XL CAPITAL LTD CL A	COM	G98255105	2805	37200	SH	DEFINED	01	1
XL CAPITAL 6.5 5/15/07 PFD	PRF	G98255402	3301	130000	SH	DEFINED	01	0
ALCON	COM	H01301102	439	5580	SH	DEFINED	01	
ALCON	COM	H01301102	31	400	SH	DEFINED	01	0
ALCON INC	COM	H01301102	431	5472	SH	DEFINED	01	1
ALADDIN KNOWLEDGE SYSTEMS	COM	M0392N101	499	30542	SH	DEFINED	01	1
ALVARION LIMITED	COM	M0861T100	855	64360	SH	DEFINED	01	
CHECK POINT SFTWRE ORD ILS1	COM	M22465104	53733	1994617	SH	DEFINED	01	1
CHECKPOINT SOFTWARE	COM	M22465104	4074	150942	SH	DEFINED	01	
CHECKPOINT SOFTWARE	COM	M22465104	2335	86525	SH	DEFINED	01	0
CHECKPOINT SOFTWARE	COM	M22465104	37	1362	SH	DEFINED	01	0
CHECKPOINT SOFTWARE	COM	M22465104	16528	612350	SH	DEFINED	01	1
CHECKPOINT SOFTWARE	COM	M22465104	1331	49300	SH	DEFINED	01	1
GIVEN IMAGING LTD	COM	M52020100	1062	30000	SH	DEFINED	01	0
LIPMAN ELECTRONIC ENGINEERIG	COM	M6772H101	2046	39970	SH	DEFINED	01	1
M SYSTEMS FLISH DISK	COM	M7061C100	411	27550	SH	DEFINED	01	
ORBOTECH LTD	COM	M75253100	278	13650	SH	DEFINED	01	
ORBOTECH LTD	COM	M75253100	61	3000	SH	DEFINED	01	0
ORBOTECH LTD	COM	M75253100	3848	189100	SH	DEFINED	01	1
ORBOTECH LTD	COM	M75253100	702	34500	SH	DEFINED	01	1
RADWARE LTD.	COM	M81873107	89	5200	SH	DEFINED	01	0
TARO PHARMACEUTICAL	COM	M8737E108	579	13300	SH	DEFINED	01	
VERISITY LTD.	COM	M97385112	184	30700	SH	DEFINED	01	
ASML HLDG NV-NY REG	COM	N07059111	22979	1343000	SH	DEFINED	01	
CNH GLOBAL N.V.	COM	N20935206	878	42500	SH	DEFINED	01	
CORE LABS	COM	N22717107	436	18970	SH	DEFINED	01	
ORTHOFIX INTL	COM	N6748L102	940	22000	SH	DEFINED	01	
BCO LATINOAMERICAN CLASS'E'COM	COM	P16994132	7683	492500	SH	DEFINED	01	1
KERZNER INTL LTD	COM	P6065Y107	5360	112700	SH	DEFINED	01	
STEINER LEISURE LTD.	COM	P8744Y102	1434	65173	SH	DEFINED	01	

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PEOPLESOFT JUL 04 20C	OPT	PQO/GD	133	5300	SH	CALL	DEFINED	01	0
NASDAQ 100 JUL 04 35P	OPT	QQQ/SI	191	25500	SH	PUT	DEFINED	01	0
SEMI CONDUCTOR HLD TRUST JUL 0	OPT	SMH/SU	196	2800	SH	PUT	DEFINED	01	0
S&P 500 INDEX JUL 04 1110P	OPT	SPT/SB	531	1585	SH	PUT	DEFINED	01	0
S&P 500 INDEX JUL 04 1100P	OPT	SPT/ST	282	1240	SH	PUT	DEFINED	01	0
ROYAL CARIBBEAN	COM	V7780T103	55855	1286679	SH		DEFINED	01	
ROYAL CARIBBEAN COM USD0.01	COM	V7780T103	4592	105800	SH		DEFINED	01	1
FREDDIE MAC JAN 06 50C	OPT	WFF/AJ	331	200	SH	CALL	DEFINED	01	0
ASE TEST LTD	COM	Y02516105	590	80000	SH		DEFINED	01	
FLEXTRONICS INTL LTD	COM	Y2573F102	6527	409220	SH		DEFINED	01	
FLEXTRONICS INTL LTD	COM	Y2573F102	49	3073	SH		DEFINED	01	0
FLEXTRONICS INTL. (NMS)	COM	Y2573F102	563	35300	SH		DEFINED	01	1
GENERAL MARITIME CORP	COM	Y2692M103	479	17440	SH		DEFINED	01	
OMI CORP	COM	Y6476W104	3637	305571	SH		DEFINED	01	
PACIFIC INTERNET	COM	Y66183107	595	64700	SH		DEFINED	01	
TEEKAY SHIPPING	COM	Y8564W103	74	1990	SH		DEFINED	01	
TATA MOTORS LTD-SPON GDR	COM	Y85740127	351	41840	SH		DEFINED	01	