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PRUDENTIAL FINANCIAL INC

Form 13F-HR

August 12, 2004

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

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment No
Amendment Number: 0
This Amendment (choose one):

Institutional Investment Manager Filing this Report:

Name: Prudential Financial, Inc.
Address: 751 Broad Street
Newark, New Jersey 07102-3777

Form 13F File Number: 28-10077

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: Frank P. Adamo
Title: Second Vice President
Phone: 973-802-5632

Signature, Place, and Date of Signing:
/s/ Frank P. Adamo Newark, New Jersey August 12, 2004

Report Type (Check only one.): 13F Holdings Report

List of Other Managers Reporting for this Manager:

I am signing this report as required by the Securities Exchange Act of 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3
Form 13F Information Table Entry Total: 2,934
Form 13F Information Table Value Total: \$34,180,366,000.00

List of Other Included Managers:

No.	13F File Number	Name
3	28-4217	Prudential Investment Management, Inc.
9	28-6737	Prudential Investment management Services, LLC
13	28-1085	Prudential Equity Group, Inc.

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Jennison Associates, LLC., a wholly-owned subsidiary of Prudential Financial, Inc. is reporting with respect to securities over which it exercises investment discretion.

INFORMATION TABLE						FORM 13F
SH/ PUT/ INVSTMT NAME OF ISSUER PRN CALL DSCRETN -MANAGERS-	-VOTING AUTHORITY-			VALUE X\$1000	SHARES/ PRN AMT	
		SOLE	SHARED			---CUSIP--
AAR CORP		COM		000361105	985 86762	
SH DEFINED 03 A D C TELECOMMUNICATIONS	86762	COM		000886101	4417 1555282	
SH DEFINED 03 A D C TELECOMMUNICATIONS	1555282	COM		000886101	3 1017	
SH DEFINED 13 ABM INDS INC	1017	COM		000957100	2816 144628	
SH DEFINED 03 AFLAC INC	144628	COM		001055102	47434 1162325	
SH DEFINED 03 AGCO CORP	1162325	COM		001084102	3020 148242	
SH DEFINED 03 AGL RES INC	148242	COM		001204106	2233 76882	
SH DEFINED 03 AES CORP	76882	COM		00130H105	15591 1570074	
SH DEFINED 03 AK STL HLDG CORP	1570074	COM		001547108	229 43473	
SH DEFINED 03 AMB PROPERTY CORP	43473	COM		00163T109	1085 31333	
SH DEFINED 03 AMR CORP	31333	COM		001765106	394 32539	
SH DEFINED 03 APAC CUSTOMER SERVICES INC	32539	COM		00185E106	30 17500	
SH DEFINED 03 AT&T CORP	17500	COM NEW		001957505	25996 1776919	
SH DEFINED 03 ATMI INC	1776919	COM		00207R101	2575 94295	
SH DEFINED 03 AT&T WIRELESS SVCS INC	94295	COM		00209A106	81342 5680295	
SH DEFINED 03 ATC HEALTHCARE INC	5680295	CL A		00209C102	43 85000	
SH DEFINED 03 AU OPTRONICS CORP	85000	SPONSORED ADR		002255107	737 45100	
SH DEFINED 03 AVX CORP NEW	45100	COM		002444107	260 18000	
SH DEFINED 03 AARON RENTS INC	18000	COM		002535201	2514 75873	
SH DEFINED 03 ABBOTT LABS	75873	COM		002824100	140135 3438042	
SH DEFINED 03 ABBOTT LABS	3438042	COM		002824100	90 2200	
SH DEFINED 13 ABBOTT LABS	2200	COM		002824100	90 2200 SH	
CALL DEFINED 13 ABBOTT LABS		COM		002824100	90 2200 SH	
PUT DEFINED 13 ABERCROMBIE & FITCH CO		CL A		002896207	3229 83341	
SH DEFINED 03	83341					

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ABERCROMBIE & FITCH CO	CL A	002896207	2	63
SH DEFINED 13	63			
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	5	14550
SH DEFINED 03	14550			
ACCREDITED HOME LENDRS HLDG	COM	00437P107	1146	40700
SH DEFINED 03	40700			
ACCREDO HEALTH INC	COM	00437V104	4250	109125
SH DEFINED 03	109125			
ACTIVISION INC NEW	COM NEW	004930202	2536	159505
SH DEFINED 03	159505			
ACTIVISION INC NEW	COM NEW	004930202	0	27
SH DEFINED 13	27			
ACTION PERFORMANCE COS INC	COM	004933107	634	42100
SH DEFINED 03	42100			
ACTEL CORP	COM	004934105	1067	57650
SH DEFINED 03	57650			
ACTEL CORP	COM	004934105	5	250
SH DEFINED 13	250			
ACTIVCARD CORP	COM	00506J107	73	10100
SH DEFINED 03	10100			
ACTUANT CORP	CL A NEW	00508X203	659	16900
SH DEFINED 03	16900			
ACUITY BRANDS INC	COM	00508Y102	4198	155474
SH DEFINED 03	155474			
ACXIOM CORP	COM	005125109	912	36742
SH DEFINED 03	36742			
ADAPTEC INC	COM	00651F108	2689	317872
SH DEFINED 03	317872			
ADMINISTAFF INC	COM	007094105	1477	88973
SH DEFINED 03	88973			
ADOBE SYS INC	COM	00724F101	23704	509754
SH DEFINED 03	509754			
ADTRAN INC	COM	00738A106	1645	49300
SH DEFINED 03	49300			
ADVANCE AUTO PARTS INC	COM	00751Y106	327	7400
SH DEFINED 03	7400			
ADVANCED MARKETING SVCS INC	COM	00753T105	590	45702
SH DEFINED 03	45702			
ADVANCED FIBRE COMMUNICATION	COM	00754A105	567	28071
SH DEFINED 03	28071			
ADVO INC	COM	007585102	2962	89983
SH DEFINED 03	89983			
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5075	119206
SH DEFINED 03	119206			
AEROFLEX INC	COM	007768104	2548	178412
SH DEFINED 03	178412			
AEROPOSTALE	COM	007865108	258	9600
SH DEFINED 03	9600			
ADVANCED MICRO DEVICES INC	COM	007903107	14937	939459
SH DEFINED 03	939459			
ADVANCED ENERGY INDS	COM	007973100	1224	77850
SH DEFINED 03	77850			
ADVENT SOFTWARE INC	COM	007974108	1653	91485
SH DEFINED 03	91485			
AETNA INC NEW	COM	00817Y108	56602	665902
SH DEFINED 03	665902			
AETNA INC NEW	COM	00817Y108	33	390
SH DEFINED 13	390			
AFFILIATED COMPUTER SERVICES	CL A	008190100	15628	295200
SH DEFINED 03	295200			
AFFILIATED COMPUTER SERVICES	CL A	008190100	32	599
SH DEFINED 13	599			

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AFFILIATED MANAGERS GROUP	COM	008252108	1788	35500
SH DEFINED 03	35500			
AFFYMETRIX INC	COM	00826T108	959	29300
SH DEFINED 03	29300			
AGERE SYS INC	CL A	00845V100	347	150982
SH DEFINED 03	150982			
AGERE SYS INC	CL B	00845V209	2582	1200808
SH DEFINED 03	1200808			
AGILENT TECHNOLOGIES INC	COM	00846U101	42437	1449343
SH DEFINED 03	1449343			
AGILE SOFTWARE CORP DEL	COM	00846X105	216	24700
SH DEFINED 03	24700			
AGILYSYS INC	COM	00847J105	1950	141394
SH DEFINED 03	141394			
AIR PRODS & CHEMS INC	COM	009158106	22464	428292
SH DEFINED 03	428292			
AIRGAS INC	COM	009363102	1720	71947
SH DEFINED 03	71947			
AIRTRAN HLDGS INC	COM	00949P108	379	26800
SH DEFINED 03	26800			
AKAMAI TECHNOLOGIES INC	COM	00971T101	3840	213900
SH DEFINED 03	213900			
AKSYS LTD	COM	010196103	61	10400
SH DEFINED 03	10400			
ALABAMA NATL BANCORP DELA	COM	010317105	225	4050
SH DEFINED 03	4050			
ALASKA AIR GROUP INC	COM	011659109	346	14485
SH DEFINED 03	14485			
ALBANY INTL CORP	CL A	012348108	3048	90830
SH DEFINED 03	90830			
ALBEMARLE CORP	COM	012653101	837	26434
SH DEFINED 03	26434			
ALBERTO CULVER CO	COM	013068101	8834	176196
SH DEFINED 03	176196			
ALBERTSONS INC	COM	013104104	27883	1050598
SH DEFINED 03	1050598			
ALBERTSONS INC	COM	013104104	5	199
SH DEFINED 13	199			
ALCOA INC	COM	013817101	69131	2092979
SH DEFINED 03	2092979			
ALDERWOODS GROUP INC	COM	014383103	205	16800
SH DEFINED 03	16800			
ALEXANDER & BALDWIN INC	COM	014482103	1181	35312
SH DEFINED 03	35312			
ALEXANDERS INC	COM	014752109	201	1200
SH DEFINED 03	1200			
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	625	11000
SH DEFINED 03	11000			
ALFA CORP	COM	015385107	238	16983
SH DEFINED 03	16983			
ALIGN TECHNOLOGY INC	COM	016255101	3365	177100
SH DEFINED 03	177100			
ALKERMES INC	COM	01642T108	450	33100
SH DEFINED 03	33100			
ALLEGHANY CORP DEL	COM	017175100	224	782
SH DEFINED 03	782			
ALLEGHENY ENERGY INC	COM	017361106	3608	234104
SH DEFINED 03	234104			
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3510	194481
SH DEFINED 03	194481			
ALLERGAN INC	COM	018490102	23153	258633
SH DEFINED 03	258633			

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ALLETE INC	COM	018522102	1881	56499
SH DEFINED 03				56499
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	251	7400
SH DEFINED 03				7400
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1065	25200
SH DEFINED 03				25200
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	515	86517
SH DEFINED 03				86517
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	25	4132
SH DEFINED 13				4132
ALLIANT ENERGY CORP	COM	018802108	4880	187118
SH DEFINED 03				187118
ALLIANT TECHSYSTEMS INC	COM	018804104	6893	108819
SH DEFINED 03				108819
ALLIED CAP CORP NEW	COM	01903Q108	304	12450
SH DEFINED 03				12450
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	8217	623417
SH DEFINED 03				623417
ALLMERICA FINL CORP	COM	019754100	3599	106494
SH DEFINED 03				106494
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	87	11100
SH DEFINED 03				11100
ALLSTATE CORP	COM	020002101	132905	2855111
SH DEFINED 03				2855111
ALLSTATE CORP	COM	020002101	38	809
SH DEFINED 13				809
ALLTEL CORP	COM	020039103	43624	861785
SH DEFINED 03				861785
ALPHARMA INC	CL A	020813101	2319	113216
SH DEFINED 03				113216
ALTERA CORP	COM	021441100	28085	1267378
SH DEFINED 03				1267378
ALTEON INC	COM	02144G107	25	21400
SH DEFINED 03				21400
ALTIRIS INC	COM	02148M100	323	11700
SH DEFINED 03				11700
ALTRIA GROUP INC	COM	02209S103	237065	4736555
SH DEFINED 03				4736555
ALTRIA GROUP INC	COM	02209S103	96	1914
SH DEFINED 13				1914
AMAZON COM INC	COM	023135106	2113	38850
SH DEFINED 03				38850
AMAZON COM INC	COM	023135106	61	1119
SH DEFINED 13				1119
AMBAC FINL GROUP INC	COM	023139108	19180	261162
SH DEFINED 03				261162
AMERADA HESS CORP	COM	023551104	28074	354511
SH DEFINED 03				354511
AMERADA HESS CORP	COM	023551104	52	655
SH DEFINED 13				655
AMERADA HESS CORP	COM	023551104	127	1600 SH
PUT DEFINED 13				
AMEREN CORP	COM	023608102	14559	338900
SH DEFINED 03				338900
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	982	27000
SH DEFINED 03				27000
AMERICA WEST HLDG CORP	CL B	023657208	140	15468
SH DEFINED 03				15468
AMCORE FINL INC	COM	023912108	259	8600
SH DEFINED 03				8600
AMCORE FINL INC	COM	023912108	3	100
SH DEFINED 13				100

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AMERICAN AXLE & MFG HLDGS IN	COM	024061103	4647	127800
SH DEFINED 03				127800
AMERICAN ELEC PWR INC	COM	025537101	38880	1215012
SH DEFINED 03				1215012
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1716	59345
SH DEFINED 03				59345
AMERICAN EXPRESS CO	COM	025816109	146595	2853151
SH DEFINED 03				2853151
AMERICAN FINL GROUP INC OHIO	COM	025932104	5221	170778
SH DEFINED 03				170778
AMERICAN FINL GROUP INC OHIO	COM	025932104	1	42
SH DEFINED 13				42
AMERICAN GREETINGS CORP	CL A	026375105	3807	164245
SH DEFINED 03				164245
AMERICAN GREETINGS CORP	CL A	026375105	1	50
SH DEFINED 13				50
AMERICAN HEALTHWAYS INC	COM	02649V104	2642	99239
SH DEFINED 03				99239
AMERICAN HEALTHWAYS INC	COM	02649V104	11	400
SH DEFINED 13				400
AMERICAN HOME MTG INVT CORP	COM	02660R107	369	14246
SH DEFINED 03				14246
AMERICAN INTL GROUP INC	COM	026874107	476341	6682680
SH DEFINED 03				6682680
AMERICAN INTL GROUP INC	COM	026874107	35	484
SH DEFINED 13				484
AMERICAN ITALIAN PASTA CO	CL A	027070101	1166	38259
SH DEFINED 03				38259
AMERICAN MED SYS HLDGS INC	COM	02744M108	2845	84430
SH DEFINED 03				84430
AMERICAN NATL INS CO	COM	028591105	240	2600
SH DEFINED 03				2600
AMERICAN PWR CONVERSION CORP	COM	029066107	7498	381597
SH DEFINED 03				381597
AMERICAN STD COS INC DEL	COM	029712106	16294	404217
SH DEFINED 03				404217
AMERICAN STS WTR CO	COM	029899101	1442	62040
SH DEFINED 03				62040
AMERICAN TOWER CORP	CL A	029912201	310	20400
SH DEFINED 03				20400
AMERICAN WOODMARK CORP	COM	030506109	419	7000
SH DEFINED 03				7000
AMERICREDIT CORP	COM	03060R101	3142	160873
SH DEFINED 03				160873
AMERICREDIT CORP	COM	03060R101	1	59
SH DEFINED 13				59
AMERISTAR CASINOS INC	COM	03070Q101	435	12966
SH DEFINED 03				12966
AMERUS GROUP CO	COM	03072M108	4552	109943
SH DEFINED 03				109943
AMERISOURCEBERGEN CORP	COM	03073E105	18884	315894
SH DEFINED 03				315894
AMERIGROUP CORP	COM	03073T102	3602	73209
SH DEFINED 03				73209
AMERITRADE HLDG CORP NEW	COM	03074K100	664	58500
SH DEFINED 03				58500
AMERITRADE HLDG CORP NEW	COM	03074K100	8	727
SH DEFINED 13				727
AMETEK INC NEW	COM	031100100	2395	77496
SH DEFINED 03				77496
AMGEN INC	COM	031162100	242271	4439640
SH DEFINED 03				4439640

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AMGEN INC	COM	031162100	9	158
SH DEFINED 13	158			
AMGEN INC	COM	031162100	76	1400 SH
CALL DEFINED 13				
AMKOR TECHNOLOGY INC	COM	031652100	244	29774
SH DEFINED 03	29774			
AMPHENOL CORP NEW	CL A	032095101	1036	31100
SH DEFINED 03	31100			
AMSOUTH BANCORPORATION	COM	032165102	24135	947600
SH DEFINED 03	947600			
AMSURG CORP	COM	03232P405	2214	88092
SH DEFINED 03	88092			
AMYLIN PHARMACEUTICALS INC	COM	032346108	214	9400
SH DEFINED 03	9400			
AMYLIN PHARMACEUTICALS INC	COM	032346108	2	100
SH DEFINED 13	100			
ANADARKO PETE CORP	COM	032511107	53184	907574
SH DEFINED 03	907574			
ANADARKO PETE CORP	COM	032511107	6	100
SH DEFINED 13	100			
ANALOG DEVICES INC	COM	032654105	42606	904979
SH DEFINED 03	904979			
ANALOGIC CORP	COM PAR \$0.05	032657207	1205	28398
SH DEFINED 03	28398			
ANALOGIC CORP	COM PAR \$0.05	032657207	2	48
SH DEFINED 13	48			
ANAREN INC	COM	032744104	966	59100
SH DEFINED 03	59100			
ANCHOR BANCORP WIS INC	COM	032839102	1541	58275
SH DEFINED 03	58275			
ANDREW CORP	COM	034425108	10391	519278
SH DEFINED 03	519278			
ANDRX CORP DEL	ANDRX GROUP	034553107	201	7202
SH DEFINED 03	7202			
ANDRX CORP DEL	ANDRX GROUP	034553107	87	3100
SH DEFINED 13	3100			
ANGELICA CORP	COM	034663104	597	23776
SH DEFINED 03	23776			
ANHEUSER BUSCH COS INC	COM	035229103	145107	2687171
SH DEFINED 03	2687171			
ANIXTER INTL INC	COM	035290105	3821	112289
SH DEFINED 03	112289			
ANNALY MTG MGMT INC	COM	035710409	1894	111700
SH DEFINED 03	111700			
ANNALY MTG MGMT INC	COM	035710409	8	500
SH DEFINED 13	500			
ANNTAYLOR STORES CORP	COM	036115103	11073	382100
SH DEFINED 03	382100			
ANNTAYLOR STORES CORP	COM	036115103	104	3600
SH DEFINED 13	3600			
ANNTAYLOR STORES CORP	COM	036115103	70	2400 SH
CALL DEFINED 13				
ANNTAYLOR STORES CORP	COM	036115103	70	2400 SH
PUT DEFINED 13				
ANSYS INC	COM	03662Q105	2359	50188
SH DEFINED 03	50188			
ANTHEM INC	COM	03674B104	73371	819241
SH DEFINED 03	819241			
ANTHEM INC	COM	03674B104	1009	11266
SH DEFINED 13	11266			
ANTHEM INC	COM	03674B104	99	1100 SH
CALL DEFINED 13				

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ANTHEM INC	COM	03674B104	99	1100	SH
PUT DEFINED 13					
ANTEON INTL CORP	COM	03674E108	594	18200	
SH DEFINED 03	18200				
ANTHRACITE CAP INC	COM	037023108	695	58000	
SH DEFINED 03	58000				
ANWORTH MORTGAGE ASSET CP	COM	037347101	301	25300	
SH DEFINED 03	25300				
AO TATNEFT	SPON ADR REG S	03737P306	810	30500	
SH DEFINED 03	30500				
AON CORP	COM	037389103	24654	865975	
SH DEFINED 03	865975				
APACHE CORP	COM	037411105	39417	905093	
SH DEFINED 03	905093				
APACHE CORP	COM	037411105	33	766	
SH DEFINED 13	766				
APARTMENT INVT & MGMT CO	CL A	03748R101	5686	182668	
SH DEFINED 03	182668				
APOGEE ENTERPRISES INC	COM	037598109	727	69881	
SH DEFINED 03	69881				
APHTON CORP	COM	03759P101	59	14800	
SH DEFINED 03	14800				
APOLLO GROUP INC	CL A	037604105	87098	986497	
SH DEFINED 03	986497				
APOLLO GROUP INC	CL A	037604105	198	2240	
SH DEFINED 13	2240				
APOLLO GROUP INC	CL A	037604105	194	2200	SH
CALL DEFINED 13					
APOLLO GROUP INC	CL A	037604105	194	2200	SH
PUT DEFINED 13					
APOLLO GROUP INC	COM UNV PHOENX	037604204	3744	42743	
SH DEFINED 03	42743				
APOLLO GROUP INC	COM UNV PHOENX	037604204	9	100	
SH DEFINED 13	100				
APOGENT TECHNOLOGIES INC	COM	03760A101	7599	237475	
SH DEFINED 03	237475				
APPLE COMPUTER INC	COM	037833100	23481	721613	
SH DEFINED 03	721613				
APPLE COMPUTER INC	COM	037833100	1	23	
SH DEFINED 13	23				
APPLE COMPUTER INC	COM	037833100	143	4400	SH
PUT DEFINED 13					
APPLEBEES INTL INC	COM	037899101	3266	141887	
SH DEFINED 03	141887				
APRIA HEALTHCARE GROUP INC	COM	037933108	9109	317395	
SH DEFINED 03	317395				
APRIA HEALTHCARE GROUP INC	COM	037933108	3	115	
SH DEFINED 13	115				
APPLERA CORP	COM AP BIO GRP	038020103	9003	413915	
SH DEFINED 03	413915				
APPLERA CORP	COM CE GEN GRP	038020202	391	34000	
SH DEFINED 03	34000				
APPLICA INC	COM	03815A106	606	68063	
SH DEFINED 03	68063				
APPLIED FILMS CORP	COM	038197109	290	10000	
SH DEFINED 03	10000				
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2057	68297	
SH DEFINED 03	68297				
APPLIED MATLS INC	COM	038222105	101149	5155379	
SH DEFINED 03	5155379				
APPLIED MATLS INC	COM	038222105	12	588	
SH DEFINED 13	588				

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APPLIED MICRO CIRCUITS CORP	COM	03822W109	3240	609002
SH DEFINED 03	609002			
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1041	29694
SH DEFINED 03	29694			
APTARGROUP INC	COM	038336103	3777	86450
SH DEFINED 03	86450			
AQUA AMERICA INC	COM	03836W103	1324	66041
SH DEFINED 03	66041			
AQUILA INC	COM	03840P102	742	208439
SH DEFINED 03	208439			
ARAMARK CORP	CL B	038521100	247	8600
SH DEFINED 03	8600			
ARBITRON INC	COM	03875Q108	2539	69526
SH DEFINED 03	69526			
ARCH CHEMICALS INC	COM	03937R102	1750	60728
SH DEFINED 03	60728			
ARCH COAL INC	COM	039380100	2024	55302
SH DEFINED 03	55302			
ARCH WIRELESS INC	CL A	039392709	1442	50613
SH DEFINED 03	50613			
ARCHER DANIELS MIDLAND CO	COM	039483102	43604	2598568
SH DEFINED 03	2598568			
ARCHER DANIELS MIDLAND CO	COM	039483102	10	585
SH DEFINED 13	585			
ARCHSTONE SMITH TR	COM	039583109	543	18520
SH DEFINED 03	18520			
ARCHSTONE SMITH TR	COM	039583109	1672	57000
SH DEFINED 13	57000			
ARCTIC CAT INC	COM	039670104	1770	64284
SH DEFINED 03	64284			
ARGONAUT GROUP INC	COM	040157109	233	12618
SH DEFINED 03	12618			
ARGOSY GAMING CO	COM	040228108	5160	137241
SH DEFINED 03	137241			
ARIBA INC	COM	04033V104	49	24500
SH DEFINED 03	24500			
ARKANSAS BEST CORP DEL	COM	040790107	2150	65322
SH DEFINED 03	65322			
ARMOR HOLDINGS INC	COM	042260109	9107	267855
SH DEFINED 03	267855			
ARQULE INC	COM	04269E107	314	59563
SH DEFINED 03	59563			
ARROW ELECTRS INC	COM	042735100	14716	548695
SH DEFINED 03	548695			
ARROW INTL INC	COM	042764100	377	12600
SH DEFINED 03	12600			
ARTESYN TECHNOLOGIES INC	COM	043127109	993	110381
SH DEFINED 03	110381			
ARTHROCARE CORP	COM	043136100	1380	47530
SH DEFINED 03	47530			
ARVINMERITOR INC	COM	043353101	1827	93368
SH DEFINED 03	93368			
ARVINMERITOR INC	COM	043353101	2	86
SH DEFINED 13	86			
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	487	30436
SH DEFINED 03	30436			
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	0	16
SH DEFINED 13	16			
ASHLAND INC	COM	044204105	10269	194452
SH DEFINED 03	194452			
ASHWORTH INC	COM	04516H101	227	27280
SH DEFINED 03	27280			

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ASIA TIGERS FD INC	COM	04516T105	341	35000
SH DEFINED 13	35000			
ASK JEEVES INC	COM	045174109	390	10000
SH DEFINED 03	10000			
ASIAINFO HLDGS INC	COM	04518A104	61	11600
SH DEFINED 03	11600			
ASPECT COMMUNICATIONS CORP	COM	04523Q102	5240	369000
SH DEFINED 03	369000			
ASPEN TECHNOLOGY INC	COM	045327103	85	11700
SH DEFINED 03	11700			
ASSOCIATED BANC CORP	COM	045487105	4334	146284
SH DEFINED 03	146284			
ASSOCIATED BANC CORP	COM	045487105	3	100
SH DEFINED 13	100			
ASSOCIATED ESTATES RLTY CORP	COM	045604105	299	37200
SH DEFINED 03	37200			
ASSURANT INC	COM	04621X108	327	12400
SH DEFINED 03	12400			
ASTEC INDS INC	COM	046224101	1011	53666
SH DEFINED 03	53666			
ASTORIA FINL CORP	COM	046265104	5954	162757
SH DEFINED 03	162757			
ASTORIA FINL CORP	COM	046265104	9	259
SH DEFINED 13	259			
ASTRAZENECA PLC	SPONSORED ADR	046353108	7183	157392
SH DEFINED 03	157392			
AT RD INC	COM	04648K105	95	12400
SH DEFINED 03	12400			
ASYST TECHNOLOGY CORP	COM	04648X107	1214	117370
SH DEFINED 03	117370			
ATHEROGENICS INC	COM	047439104	196	10300
SH DEFINED 03	10300			
ATLANTIC COAST AIRLINES HLDG	COM	048396105	573	99806
SH DEFINED 03	99806			
ATLANTIC COAST AIRLINES HLDG	COM	048396105	0	35
SH DEFINED 13	35			
ATMEL CORP	COM	049513104	1498	253113
SH DEFINED 03	253113			
ATMEL CORP	COM	049513104	1	179
SH DEFINED 13	179			
ATMOS ENERGY CORP	COM	049560105	3445	134551
SH DEFINED 03	134551			
ATRIX LABS INC	COM	04962L101	394	11500
SH DEFINED 03	11500			
ATWOOD OCEANICS INC	COM	050095108	1938	46427
SH DEFINED 03	46427			
AUDIOVOX CORP	CL A	050757103	879	52053
SH DEFINED 03	52053			
AUDIOVOX CORP	CL A	050757103	4	223
SH DEFINED 13	223			
AUTODESK INC	COM	052769106	9993	233426
SH DEFINED 03	233426			
AUTOMATIC DATA PROCESSING IN	COM	053015103	53934	1287830
SH DEFINED 03	1287830			
AUTONATION INC	COM	05329W102	31445	1838891
SH DEFINED 03	1838891			
AUTOZONE INC	COM	053332102	54888	685244
SH DEFINED 03	685244			
AVALONBAY CMNTYS INC	COM	053484101	354	6269
SH DEFINED 03	6269			
AVANEX CORP	COM	05348W109	49	12700
SH DEFINED 03	12700			

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AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	55	20600
SH DEFINED 03	20600			
AVAYA INC	COM	053499109	13851	877187
SH DEFINED 03	877187			
AVERY DENNISON CORP	COM	053611109	13687	213820
SH DEFINED 03	213820			
AVIALL INC NEW	COM	05366B102	298	15700
SH DEFINED 03	15700			
AVID TECHNOLOGY INC	COM	05367P100	4424	81071
SH DEFINED 03	81071			
AVISTA CORP	COM	05379B107	2636	143131
SH DEFINED 03	143131			
AVNET INC	COM	053807103	7478	329418
SH DEFINED 03	329418			
AVNET INC	COM	053807103	2	110
SH DEFINED 13	110			
AVOCENT CORP	COM	053893103	1437	39115
SH DEFINED 03	39115			
AVON PRODS INC	COM	054303102	90013	1950863
SH DEFINED 03	1950863			
AXCELIS TECHNOLOGIES INC	COM	054540109	4046	325232
SH DEFINED 03	325232			
AXCELIS TECHNOLOGIES INC	COM	054540109	1	82
SH DEFINED 13	82			
AZTAR CORP	COM	054802103	4001	142885
SH DEFINED 03	142885			
BB&T CORP	COM	054937107	48900	1322694
SH DEFINED 03	1322694			
BEI TECHNOLOGIES INC	COM	05538P104	1276	45063
SH DEFINED 03	45063			
BISYS GROUP INC	COM	055472104	3405	242154
SH DEFINED 03	242154			
BJ SVCS CO	COM	055482103	25577	557961
SH DEFINED 03	557961			
BJS WHOLESALE CLUB INC	COM	05548J106	7461	298434
SH DEFINED 03	298434			
BOK FINL CORP	COM NEW	05561Q201	237	6023
SH DEFINED 03	6023			
BMC SOFTWARE INC	COM	055921100	8011	433050
SH DEFINED 03	433050			
BMC SOFTWARE INC	COM	055921100	93	5000
SH DEFINED 13	5000			
BMC SOFTWARE INC	COM	055921100	93	5000 SH
CALL DEFINED 13				
BMC SOFTWARE INC	COM	055921100	93	5000 SH
PUT DEFINED 13				
BAKER HUGHES INC	COM	057224107	30280	804253
SH DEFINED 03	804253			
BALDOR ELEC CO	COM	057741100	1999	85605
SH DEFINED 03	85605			
BALL CORP	COM	058498106	22746	315704
SH DEFINED 03	315704			
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	418	83544
SH DEFINED 03	83544			
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	955	35786
SH DEFINED 03	35786			
BANDAG INC	COM	059815100	302	6778
SH DEFINED 03	6778			
BANK OF AMERICA CORPORATION	COM	060505104	555399	6563445
SH DEFINED 03	6563445			
BANK OF AMERICA CORPORATION	COM	060505104	37	437
SH DEFINED 13	437			

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BANK OF GRANITE CORP	COM	062401104	221	10575
SH DEFINED 03	10575			
BANK HAWAII CORP	COM	062540109	1743	38535
SH DEFINED 03	38535			
BANK MUTUAL CORP NEW	COM	063750103	245	22501
SH DEFINED 03	22501			
BANK NEW YORK INC	COM	064057102	44612	1513296
SH DEFINED 03	1513296			
BANK NOVA SCOTIA HALIFAX	COM	064149107	1236	45872
SH DEFINED 03	45872			
BANK NOVA SCOTIA HALIFAX	COM	064149107	2199	81600
SH DEFINED 10	81600			
BANK ONE CORP	COM	06423A103	149556	2932475
SH DEFINED 03	2932475			
BANK ONE CORP	COM	06423A103	5	100
SH DEFINED 13	100			
BANKATLANTIC BANCORP	CL A	065908501	2035	110300
SH DEFINED 03	110300			
BANKNORTH GROUP INC NEW	COM	06646R107	4053	124770
SH DEFINED 03	124770			
BANKNORTH GROUP INC NEW	COM	06646R107	3	83
SH DEFINED 13	83			
BANKUNITED FINL CORP	CL A	06652B103	1984	76905
SH DEFINED 03	76905			
BANKUNITED FINL CORP	CL A	06652B103	11	435
SH DEFINED 13	435			
BANTA CORP	COM	066821109	5975	134545
SH DEFINED 03	134545			
BARD C R INC	COM	067383109	21930	387118
SH DEFINED 03	387118			
BARD C R INC	COM	067383109	9	160
SH DEFINED 13	160			
BARNES & NOBLE INC	COM	067774109	1224	36027
SH DEFINED 03	36027			
BARNES & NOBLE INC	COM	067774109	19	563
SH DEFINED 13	563			
BARNES GROUP INC	COM	067806109	1810	62441
SH DEFINED 03	62441			
BARRICK GOLD CORP	COM	067901108	240	12151
SH DEFINED 03	12151			
BARR PHARMACEUTICALS INC	COM	068306109	1358	40295
SH DEFINED 03	40295			
BARR PHARMACEUTICALS INC	COM	068306109	72	2128
SH DEFINED 13	2128			
BASSETT FURNITURE INDS INC	COM	070203104	704	32336
SH DEFINED 03	32336			
BAUSCH & LOMB INC	COM	071707103	10817	166229
SH DEFINED 03	166229			
BAXTER INTL INC	COM	071813109	47372	1372718
SH DEFINED 03	1372718			
BAY VIEW CAP CORP DEL	COM	07262L101	50	24200
SH DEFINED 03	24200			
BEA SYS INC	COM	073325102	303	36900
SH DEFINED 03	36900			
BEAR STEARNS COS INC	COM	073902108	57189	678316
SH DEFINED 03	678316			
BEAR STEARNS COS INC	COM	073902108	5	65
SH DEFINED 13	65			
BEARINGPOINT INC	COM	074002106	164	18530
SH DEFINED 03	18530			
BEAZER HOMES USA INC	COM	07556Q105	1665	16600
SH DEFINED 03	16600			

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BEBE STORES INC	COM	075571109	1972	98598
SH DEFINED 03				98598
BECKMAN COULTER INC	COM	075811109	5771	94606
SH DEFINED 03				94606
BECKMAN COULTER INC	COM	075811109	12	198
SH DEFINED 13				198
BECTON DICKINSON & CO	COM	075887109	56375	1088323
SH DEFINED 03				1088323
BED BATH & BEYOND INC	COM	075896100	37484	974875
SH DEFINED 03				974875
BED BATH & BEYOND INC	COM	075896100	1	35
SH DEFINED 13				35
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	339	11600
SH DEFINED 03				11600
BEL FUSE INC	CL B	077347300	1200	28773
SH DEFINED 03				28773
BELDEN INC	COM	077459105	1427	66573
SH DEFINED 03				66573
BELL MICROPRODUCTS INC	COM	078137106	483	59729
SH DEFINED 03				59729
BELL MICROPRODUCTS INC	COM	078137106	1	100
SH DEFINED 13				100
BELLSOUTH CORP	COM	079860102	186136	7098992
SH DEFINED 03				7098992
BELLSOUTH CORP	COM	079860102	5	200
SH DEFINED 13				200
BELLSOUTH CORP	COM	079860102	100	3800 SH
CALL DEFINED 13				
BELO CORP	COM SER A	080555105	3258	121343
SH DEFINED 03				121343
BEMIS INC	COM	081437105	6105	216114
SH DEFINED 03				216114
BENCHMARK ELECTRS INC	COM	08160H101	2574	88468
SH DEFINED 03				88468
BERKLEY W R CORP	COM	084423102	4427	103078
SH DEFINED 03				103078
BERKLEY W R CORP	COM	084423102	137	3181
SH DEFINED 13				3181
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	11564	130
SH DEFINED 03				130
BEST BUY INC	COM	086516101	39861	785596
SH DEFINED 03				785596
BEST BUY INC	COM	086516101	8	155
SH DEFINED 13				155
BEVERLY ENTERPRISES INC	COM NEW	087851309	845	98252
SH DEFINED 03				98252
BIG LOTS INC	COM	089302103	3134	216742
SH DEFINED 03				216742
BIO RAD LABS INC	CL A	090572207	1012	17200
SH DEFINED 03				17200
BIOMET INC	COM	090613100	23068	519090
SH DEFINED 03				519090
BIOMET INC	COM	090613100	2	37
SH DEFINED 13				37
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	184	30600
SH DEFINED 03				30600
BIOGEN IDEC INC	COM	09062X103	39385	622683
SH DEFINED 03				622683
BIOGEN IDEC INC	COM	09062X103	4	70
SH DEFINED 13				70
BIOLASE TECHNOLOGY INC	COM	090911108	888	66000
SH DEFINED 03				66000

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BIOSITE INC	COM	090945106	1676	37162
SH DEFINED 03				37162
BIOSITE INC	COM	090945106	108	2402
SH DEFINED 13				2402
BIOSITE INC	COM	090945106	108	2400 SH
CALL DEFINED 13				
BIOSITE INC	COM	090945106	108	2400 SH
PUT DEFINED 13				
BLACK & DECKER CORP	COM	091797100	17871	287638
SH DEFINED 03				287638
BLACK BOX CORP DEL	COM	091826107	2698	57078
SH DEFINED 03				57078
BLACK BOX CORP DEL	COM	091826107	3	65
SH DEFINED 13				65
BLACK HILLS CORP	COM	092113109	619	19637
SH DEFINED 03				19637
BLOCK H & R INC	COM	093671105	17689	371002
SH DEFINED 03				371002
BLYTH INC	COM	09643P108	1689	48960
SH DEFINED 03				48960
BLYTH INC	COM	09643P108	2	70
SH DEFINED 13				70
BOB EVANS FARMS INC	COM	096761101	1967	71836
SH DEFINED 03				71836
BOCA RESORTS INC	CL A	09688T106	222	11200
SH DEFINED 03				11200
BOEING CO	COM	097023105	103764	2031007
SH DEFINED 03				2031007
BOISE CASCADE CORP	COM	097383103	6203	164786
SH DEFINED 03				164786
BOISE CASCADE CORP	COM	097383103	102	2700
SH DEFINED 13				2700
BOISE CASCADE CORP	COM	097383103	102	2700 SH
CALL DEFINED 13				
BOISE CASCADE CORP	COM	097383103	102	2700 SH
PUT DEFINED 13				
BORDERS GROUP INC	COM	099709107	2721	116090
SH DEFINED 03				116090
BORG WARNER INC	COM	099724106	2280	52090
SH DEFINED 03				52090
BORG WARNER INC	COM	099724106	2	52
SH DEFINED 13				52
BORLAND SOFTWARE CORP	COM	099849101	301	35500
SH DEFINED 03				35500
BOSTON COMMUNICATIONS GROUP	COM	100582105	870	84915
SH DEFINED 03				84915
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	1413	61029
SH DEFINED 03				61029
BOSTON PROPERTIES INC	COM	101121101	152080	3036735
SH DEFINED 03				3036735
BOSTON SCIENTIFIC CORP	COM	101137107	66877	1562545
SH DEFINED 03				1562545
BOSTON SCIENTIFIC CORP	COM	101137107	26	600
SH DEFINED 13				600
BOWATER INC	COM	102183100	903	21700
SH DEFINED 03				21700
BOWNE & CO INC	COM	103043105	1681	106035
SH DEFINED 03				106035
BOYD GAMING CORP	COM	103304101	1076	40500
SH DEFINED 03				40500
BOYKIN LODGING CO	COM	103430104	653	85300
SH DEFINED 03				85300

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BRADLEY PHARMACEUTICALS INC	COM	104576103	2034	72900
SH DEFINED 03		72900		
BRADY CORP	CL A	104674106	2946	63902
SH DEFINED 03		63902		
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	402	14800
SH DEFINED 03		14800		
BRIGGS & STRATTON CORP	COM	109043109	5694	64453
SH DEFINED 03		64453		
BRIGGS & STRATTON CORP	COM	109043109	163	1847
SH DEFINED 13		1847		
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	434	8100
SH DEFINED 03		8100		
BRINKER INTL INC	COM	109641100	6317	185129
SH DEFINED 03		185129		
BRINKS CO	COM	109696104	1516	44265
SH DEFINED 03		44265		
BRISTOL MYERS SQUIBB CO	COM	110122108	150140	6128163
SH DEFINED 03		6128163		
BROADCOM CORP	CL A	111320107	26828	575704
SH DEFINED 03		575704		
BROCADE COMMUNICATIONS SYS I	COM	111621108	145	24300
SH DEFINED 03		24300		
BROCADE COMMUNICATIONS SYS I	COM	111621108	6	943
SH DEFINED 13		943		
BROOKFIELD HOMES CORP	COM	112723101	230	8800
SH DEFINED 03		8800		
BROOKLINE BANCORP INC DEL	COM	11373M107	2022	137845
SH DEFINED 03		137845		
BROOKS AUTOMATION INC	COM	114340102	2322	115217
SH DEFINED 03		115217		
BROOKTROUT INC	COM	114580103	285	26374
SH DEFINED 03		26374		
BROWN & BROWN INC	COM	115236101	2553	59223
SH DEFINED 03		59223		
BROWN FORMAN CORP	CL B	115637209	12036	249339
SH DEFINED 03		249339		
BROWN SHOE INC NEW	COM	115736100	2592	63336
SH DEFINED 03		63336		
BRUNSWICK CORP	COM	117043109	9731	238504
SH DEFINED 03		238504		
BRUSH ENGINEERED MATLS INC	COM	117421107	808	42757
SH DEFINED 03		42757		
BUCKEYE TECHNOLOGIES INC	COM	118255108	1105	96058
SH DEFINED 03		96058		
BUCKLE INC	COM	118440106	201	7100
SH DEFINED 03		7100		
BUILDING MATLS HLDG CORP	COM	120113105	892	47136
SH DEFINED 03		47136		
BURLINGTON COAT FACTORY	COM	121579106	2175	112692
SH DEFINED 03		112692		
BURLINGTON NORTHN SANTA FE C	COM	12189T104	38031	1084431
SH DEFINED 03		1084431		
BURLINGTON RES INC	COM	122014103	56334	1557037
SH DEFINED 03		1557037		
BURLINGTON RES INC	COM	122014103	118	3250
SH DEFINED 13		3250		
BURLINGTON RES INC	COM	122014103	109	3000 SH
CALL DEFINED 13				
BURLINGTON RES INC	COM	122014103	109	3000 SH
PUT DEFINED 13				
C&D TECHNOLOGIES INC	COM	124661109	1163	65237
SH DEFINED 03		65237		

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CBL & ASSOC PPTYS INC	COM	124830100	352	6400
SH DEFINED 03	6400			
CBRL GROUP INC	COM	12489V106	654	21206
SH DEFINED 03	21206			
CBRL GROUP INC	COM	12489V106	1	47
SH DEFINED 13	47			
C COR NET CORP	COM	125010108	1122	109001
SH DEFINED 03	109001			
C D I CORP	COM	125071100	1535	44363
SH DEFINED 03	44363			
C D W CORP	COM	12512N105	3604	56518
SH DEFINED 03	56518			
C D W CORP	COM	12512N105	9	135
SH DEFINED 13	135			
CEC ENTMT INC	COM	125137109	10523	356591
SH DEFINED 03	356591			
CH ENERGY GROUP INC	COM	12541M102	1900	40913
SH DEFINED 03	40913			
C H ROBINSON WORLDWIDE INC	COM	12541W100	1557	33973
SH DEFINED 03	33973			
CIGNA CORP	COM	125509109	28792	418434
SH DEFINED 03	418434			
CIGNA CORP	COM	125509109	11	159
SH DEFINED 13	159			
CIT GROUP INC	COM	125581108	3426	89470
SH DEFINED 03	89470			
CKE RESTAURANTS INC	COM	12561E105	552	41398
SH DEFINED 03	41398			
CLECO CORP NEW	COM	12561W105	2242	124692
SH DEFINED 03	124692			
CMGI INC	COM	125750109	76	39186
SH DEFINED 03	39186			
CMGI INC	COM	125750109	0	215
SH DEFINED 13	215			
CMS ENERGY CORP	COM	125896100	12849	1407357
SH DEFINED 03	1407357			
CPI CORP	COM	125902106	293	19931
SH DEFINED 03	19931			
CNA FINL CORP	COM	126117100	660	22300
SH DEFINED 03	22300			
CNF INC	COM	12612W104	3880	93371
SH DEFINED 03	93371			
CNET NETWORKS INC	COM	12613R104	655	59128
SH DEFINED 03	59128			
CSG SYS INTL INC	COM	126349109	353	17076
SH DEFINED 03	17076			
CSX CORP	COM	126408103	20422	623190
SH DEFINED 03	623190			
CSX CORP	COM	126408103	16	500
SH DEFINED 13	500			
CTS CORP	COM	126501105	1050	87050
SH DEFINED 03	87050			
CUNO INC	COM	126583103	2373	44471
SH DEFINED 03	44471			
CVB FINL CORP	COM	126600105	344	15837
SH DEFINED 03	15837			
CVB FINL CORP	COM	126600105	0	11
SH DEFINED 13	11			
CVF TECHNOLOGIES CORP	COM	12660F102	291	647128
SH DEFINED 03	647128			
CVS CORP	COM	126650100	33108	787905
SH DEFINED 03	787905			

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CVS CORP	COM	126650100	109	2600
SH DEFINED 13	2600			
CVS CORP	COM	126650100	109	2600 SH
CALL DEFINED 13				
CVS CORP	COM	126650100	109	2600 SH
PUT DEFINED 13				
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	392	19950
SH DEFINED 03	19950			
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1243	117285
SH DEFINED 03	117285			
CABOT CORP	COM	127055101	2111	51872
SH DEFINED 03	51872			
CABOT OIL & GAS CORP	COM	127097103	2969	70183
SH DEFINED 03	70183			
CABOT MICROELECTRONICS CORP	COM	12709P103	806	26324
SH DEFINED 03	26324			
CACI INTL INC	CL A	127190304	2635	65147
SH DEFINED 03	65147			
CADENCE DESIGN SYSTEM INC	COM	127387108	1808	123614
SH DEFINED 03	123614			
CAESARS ENTMT INC	COM	127687101	5106	340399
SH DEFINED 03	340399			
CAL DIVE INTL INC	COM	127914109	3291	108536
SH DEFINED 03	108536			
CALGON CARBON CORP	COM	129603106	79	11800
SH DEFINED 03	11800			
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	291	15200
SH DEFINED 03	15200			
CALLAWAY GOLF CO	COM	131193104	719	63403
SH DEFINED 03	63403			
CALPINE CORP	COM	131347106	3296	762863
SH DEFINED 03	762863			
CAMBREX CORP	COM	132011107	1709	67724
SH DEFINED 03	67724			
CAMPBELL SOUP CO	COM	134429109	21804	811175
SH DEFINED 03	811175			
CANDELA CORP	COM	136907102	163	16600
SH DEFINED 03	16600			
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2776	94642
SH DEFINED 03	94642			
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2	63
SH DEFINED 13	63			
CAPITAL ONE FINL CORP	COM	14040H105	36629	535669
SH DEFINED 03	535669			
CAPITAL ONE FINL CORP	COM	14040H105	2	26
SH DEFINED 13	26			
CAPITALSOURCE INC	COM	14055X102	249	10200
SH DEFINED 03	10200			
CAPITOL FED FINL	COM	14057C106	227	7585
SH DEFINED 03	7585			
CAPITOL FED FINL	COM	14057C106	2	74
SH DEFINED 13	74			
CAPSTEAD MTG CORP	COM NO PAR	14067E506	162	12079
SH DEFINED 03	12079			
CAPTARIS INC	COM	14071N104	441	68235
SH DEFINED 03	68235			
CARBO CERAMICS INC	COM	140781105	3422	50134
SH DEFINED 03	50134			
CARAUSTAR INDS INC	COM	140909102	1118	79218
SH DEFINED 03	79218			
CARDINAL HEALTH INC	COM	14149Y108	59078	843365
SH DEFINED 03	843365			

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CARDIODYNAMICS INTL CORP	COM	141597104	56	11100
SH DEFINED 03		11100		
CAREER EDUCATION CORP	COM	141665109	1899	41673
SH DEFINED 03		41673		
CAREER EDUCATION CORP	COM	141665109	68	1500
SH DEFINED 13		1500		
CAREER EDUCATION CORP	COM	141665109	68	1500 SH
CALL DEFINED 13				
CAREER EDUCATION CORP	COM	141665109	68	1500 SH
PUT DEFINED 13				
CAREMARK RX INC	COM	141705103	28637	869377
SH DEFINED 03		869377		
CAREMARK RX INC	COM	141705103	6	179
SH DEFINED 13		179		
CARLISLE COS INC	COM	142339100	2471	39702
SH DEFINED 03		39702		
CARMAX INC	COM	143130102	861	39367
SH DEFINED 03		39367		
CARNIVAL CORP	PAIRED CTF	143658300	55901	1189392
SH DEFINED 03		1189392		
CARPENTER TECHNOLOGY CORP	COM	144285103	2011	59050
SH DEFINED 03		59050		
CARRAMERICA RLTY CORP	COM	144418100	326	10800
SH DEFINED 03		10800		
CARREKER CORP	COM	144433109	558	55687
SH DEFINED 03		55687		
CASCADE CORP	COM	147195101	247	7900
SH DEFINED 03		7900		
CASCADE NAT GAS CORP	COM	147339105	675	30600
SH DEFINED 03		30600		
CASEYS GEN STORES INC	COM	147528103	2331	127394
SH DEFINED 03		127394		
CASH AMER INTL INC	COM	14754D100	2142	93126
SH DEFINED 03		93126		
CASTLE A M & CO	COM	148411101	357	33197
SH DEFINED 03		33197		
CASUAL MALE RETAIL GRP INC	COM	148711104	347	47600
SH DEFINED 03		47600		
CASUAL MALE RETAIL GRP INC	COM	148711104	0	36
SH DEFINED 13		36		
CATALINA MARKETING CORP	COM	148867104	1267	69291
SH DEFINED 03		69291		
CATAPULT COMMUNICATIONS CORP	COM	149016107	641	27850
SH DEFINED 03		27850		
CATELLUS DEV CORP NEW	COM	149113102	283	11492
SH DEFINED 03		11492		
CATERPILLAR INC DEL	COM	149123101	119100	1499249
SH DEFINED 03		1499249		
CATHAY GENERAL BANCORP	COM	149150104	622	9325
SH DEFINED 03		9325		
CATO CORP NEW	CL A	149205106	1346	59947
SH DEFINED 03		59947		
CELGENE CORP	COM	151020104	452	7900
SH DEFINED 03		7900		
CENDANT CORP	COM	151313103	64958	2653532
SH DEFINED 03		2653532		
CENDANT CORP	COM	151313103	21	856
SH DEFINED 13		856		
CENTENE CORP DEL	COM	15135B101	2048	53136
SH DEFINED 03		53136		
CENTERPOINT ENERGY INC	COM	15189T107	6960	605243
SH DEFINED 03		605243		

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CENTEX CORP	COM	152312104	18421	402648
SH DEFINED 03	402648			
CENTEX CORP	COM	152312104	6	130
SH DEFINED 13	130			
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	1077	50335
SH DEFINED 13	50335			
CENTRAL GARDEN & PET CO	COM	153527106	290	8100
SH DEFINED 03	8100			
CENTRAL PAC FINL CORP	COM	154760102	228	8300
SH DEFINED 03	8300			
CENTRAL PKG CORP	COM	154785109	1750	93613
SH DEFINED 03	93613			
CENTRAL VT PUB SVC CORP	COM	155771108	648	31621
SH DEFINED 03	31621			
CENTURY ALUM CO	COM	156431108	5625	226926
SH DEFINED 03	226926			
CENTURY BUSINESS SVCS INC	COM	156490104	141	32265
SH DEFINED 03	32265			
CENTURYTEL INC	COM	156700106	30444	1013459
SH DEFINED 03	1013459			
CENTURYTEL INC	COM	156700106	4	135
SH DEFINED 13	135			
CEPHALON INC	COM	156708109	14461	267800
SH DEFINED 03	267800			
CERES GROUP INC	COM	156772105	226	36834
SH DEFINED 13	36834			
CERIDIAN CORP NEW	COM	156779100	1604	71279
SH DEFINED 03	71279			
CERNER CORP	COM	156782104	7108	159436
SH DEFINED 03	159436			
CERNER CORP	COM	156782104	5	111
SH DEFINED 13	111			
CERTEGY INC	COM	156880106	3751	96683
SH DEFINED 03	96683			
CHAMPION ENTERPRISES INC	COM	158496109	1312	142894
SH DEFINED 03	142894			
CHARLES RIV LABS INTL INC	COM	159864107	1759	36000
SH DEFINED 03	36000			
CHARTER ONE FINL INC	COM	160903100	18695	423069
SH DEFINED 03	423069			
CHARTERMAC	SH BEN INT	160908109	1614	82100
SH DEFINED 03	82100			
CHARLOTTE RUSSE HLDG INC	COM	161048103	344	16100
SH DEFINED 03	16100			
CHARMING SHOPPES INC	COM	161133103	549	61500
SH DEFINED 03	61500			
CHARMING SHOPPES INC	COM	161133103	4	450
SH DEFINED 13	450			
CHARTER COMMUNICATIONS INC D	CL A	16117M107	346	88600
SH DEFINED 03	88600			
CHARTER COMMUNICATIONS INC D	CL A	16117M107	2	557
SH DEFINED 13	557			
CHATTEM INC	COM	162456107	632	21900
SH DEFINED 03	21900			
CHECKFREE CORP NEW	COM	162813109	2338	77936
SH DEFINED 03	77936			
CHECKPOINT SYS INC	COM	162825103	2214	123505
SH DEFINED 03	123505			
CHEESECAKE FACTORY INC	COM	163072101	790	19844
SH DEFINED 03	19844			
CHELSEA PPTY GROUP INC	COM	163421100	280	4300
SH DEFINED 03	4300			

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CHEMED CORP NEW	COM	16359R103	1322	27258
SH DEFINED 03				27258
CHEMICAL FINL CORP	COM	163731102	451	12224
SH DEFINED 03				12224
CHESAPEAKE CORP	COM	165159104	1379	51692
SH DEFINED 03				51692
CHESAPEAKE ENERGY CORP	COM	165167107	17231	1170554
SH DEFINED 03				1170554
CHEVRONTEXACO CORP	COM	166764100	296575	3151366
SH DEFINED 03				3151366
CHEVRONTEXACO CORP	COM	166764100	5	50
SH DEFINED 13				50
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	419	2900
SH DEFINED 03				2900
CHICOS FAS INC	COM	168615102	13421	297194
SH DEFINED 03				297194
CHICOS FAS INC	COM	168615102	2	50
SH DEFINED 13				50
CHILDRENS PL RETAIL STORES I	COM	168905107	1399	59494
SH DEFINED 03				59494
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	637	42000
SH DEFINED 03				42000
CHIPPAC INC	CL A	169657103	192	30700
SH DEFINED 03				30700
CHIPPAC INC	CL A	169657103	0	70
SH DEFINED 13				70
CHOICE HOTELS INTL INC	COM	169905106	582	11600
SH DEFINED 03				11600
CHIQUITA BRANDS INTL INC	COM	170032809	3606	172357
SH DEFINED 03				172357
CHIRON CORP	COM	170040109	15544	348211
SH DEFINED 03				348211
CHITTENDEN CORP	COM	170228100	3145	89462
SH DEFINED 03				89462
CHOICEPOINT INC	COM	170388102	1903	41675
SH DEFINED 03				41675
CHRISTOPHER & BANKS CORP	COM	171046105	1674	94498
SH DEFINED 03				94498
CHUBB CORP	COM	171232101	36492	535224
SH DEFINED 03				535224
CHUBB CORP	COM	171232101	95	1400
SH DEFINED 13				1400
CHUBB CORP	COM	171232101	95	1400 SH
CALL DEFINED 13				
CHUBB CORP	COM	171232101	95	1400 SH
PUT DEFINED 13				
CHURCH & DWIGHT INC	COM	171340102	1077	23516
SH DEFINED 03				23516
CIBER INC	COM	17163B102	3447	419334
SH DEFINED 03				419334
CIENA CORP	COM	171779101	3504	946939
SH DEFINED 03				946939
CIMA LABS INC	COM	171796105	1151	34115
SH DEFINED 03				34115
CIMAREX ENERGY CO	COM	171798101	3228	106781
SH DEFINED 03				106781
CINCINNATI BELL INC NEW	COM	171871106	630	141813
SH DEFINED 03				141813
CINCINNATI FINL CORP	COM	172062101	14102	324027
SH DEFINED 03				324027
CINERGY CORP	COM	172474108	22348	588103
SH DEFINED 03				588103

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CIRCUIT CITY STORE INC	COM	172737108	5129	396095
SH DEFINED 03	396095			
CIRRUS LOGIC INC	COM	172755100	216	35900
SH DEFINED 03	35900			
CISCO SYS INC	COM	17275R102	423595	17873201
SH DEFINED 03	17873201			
CISCO SYS INC	COM	17275R102	22	940
SH DEFINED 13	940			
CISCO SYS INC	COM	17275R102	114	4800 SH
CALL DEFINED 13				
CITADEL BROADCASTING CORP	COM	17285T106	168	11538
SH DEFINED 03	11538			
CINTAS CORP	COM	172908105	15192	318698
SH DEFINED 03	318698			
CITIGROUP INC	COM	172967101	790178	16993071
SH DEFINED 03	16993071			
CITIGROUP INC	COM	172967101	52	1125
SH DEFINED 13	1125			
CITIZENS BKG CORP MICH	COM	174420109	470	15150
SH DEFINED 03	15150			
CITIZENS BKG CORP MICH	COM	174420109	319	10274
SH DEFINED 13	10274			
CITIZENS COMMUNICATIONS CO	COM	17453B101	7185	593780
SH DEFINED 03	593780			
CITIZENS INC	CL A	174740100	85	10363
SH DEFINED 03	10363			
CITRIX SYS INC	COM	177376100	7341	360580
SH DEFINED 03	360580			
CITRIX SYS INC	COM	177376100	90	4400
SH DEFINED 13	4400			
CITRIX SYS INC	COM	177376100	90	4400 SH
CALL DEFINED 13				
CITRIX SYS INC	COM	177376100	90	4400 SH
PUT DEFINED 13				
CITY HLDG CO	COM	177835105	496	15700
SH DEFINED 03	15700			
CITY NATL CORP	COM	178566105	1774	27002
SH DEFINED 03	27002			
CLAIRES STORES INC	COM	179584107	6661	306978
SH DEFINED 03	306978			
CLAIRES STORES INC	COM	179584107	212	9786
SH DEFINED 13	9786			
CLARCOR INC	COM	179895107	3178	69399
SH DEFINED 03	69399			
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	45354	1227453
SH DEFINED 03	1227453			
CLEVELAND CLIFFS INC	COM	185896107	3512	62278
SH DEFINED 03	62278			
CLOROX CO DEL	COM	189054109	21668	402904
SH DEFINED 03	402904			
COACH INC	COM	189754104	25409	562265
SH DEFINED 03	562265			
COACH INC	COM	189754104	4	78
SH DEFINED 13	78			
COACHMEN INDS INC	COM	189873102	647	40462
SH DEFINED 03	40462			
COCA COLA CO	COM	191216100	351945	6971961
SH DEFINED 03	6971961			
COCA COLA CO	COM	191216100	96	1900
SH DEFINED 13	1900			
COCA COLA CO	COM	191216100	96	1900 SH
CALL DEFINED 13				

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COCA COLA CO	COM	191216100	96	1900 SH
PUT DEFINED 13				
COCA COLA ENTERPRISES INC	COM	191219104	27235	939463
SH DEFINED 03	939463			
COCA COLA ENTERPRISES INC	COM	191219104	35	1200
SH DEFINED 13	1200			
COEUR D ALENE MINES CORP IDA	COM	192108108	83	20400
SH DEFINED 03	20400			
COGNEX CORP	COM	192422103	5886	152965
SH DEFINED 03	152965			
COGNEX CORP	COM	192422103	2	47
SH DEFINED 13	47			
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3740	147200
SH DEFINED 03	147200			
COHERENT INC	COM	192479103	2356	78916
SH DEFINED 03	78916			
COHERENT INC	COM	192479103	3	100
SH DEFINED 13	100			
COHU INC	COM	192576106	924	48516
SH DEFINED 03	48516			
COINSTAR INC	COM	19259P300	1206	54915
SH DEFINED 03	54915			
COINSTAR INC	COM	19259P300	3	125
SH DEFINED 13	125			
COLE KENNETH PRODTNS INC	CL A	193294105	240	7000
SH DEFINED 03	7000			
COLGATE PALMOLIVE CO	COM	194162103	60330	1032162
SH DEFINED 03	1032162			
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	125	22400
SH DEFINED 03	22400			
COLONIAL BANCGROUP INC	COM	195493309	2263	124540
SH DEFINED 03	124540			
COLONIAL PPTYS TR	COM SH BEN INT	195872106	3021	78415
SH DEFINED 03	78415			
COLUMBIA BKG SYS INC	COM	197236102	222	9971
SH DEFINED 03	9971			
COLUMBIA BKG SYS INC	COM	197236102	1	29
SH DEFINED 13	29			
COLUMBIA SPORTSWEAR CO	COM	198516106	205	3750
SH DEFINED 03	3750			
COMCAST CORP NEW	CL A	20030N101	163062	5802902
SH DEFINED 03	5802902			
COMCAST CORP NEW	CL A	20030N101	4	158
SH DEFINED 13	158			
COMCAST CORP NEW	CL A SPL	20030N200	203	7355
SH DEFINED 03	7355			
COMCAST CORP NEW	CL A SPL	20030N200	0	3
SH DEFINED 13	3			
COMERICA INC	COM	200340107	28339	516385
SH DEFINED 03	516385			
COMMERCE BANCORP INC NJ	COM	200519106	4428	80496
SH DEFINED 03	80496			
COMMERCE BANCORP INC NJ	COM	200519106	83	1500 SH
CALL DEFINED 13				
COMMERCE BANCSHARES INC	COM	200525103	328	7145
SH DEFINED 03	7145			
COMMERCE BANCSHARES INC	COM	200525103	5	100
SH DEFINED 13	100			
COMMERCE GROUP INC MASS	COM	200641108	671	13600
SH DEFINED 03	13600			
COMMERCIAL CAP BANCORP INC	COM	20162L105	177	10210
SH DEFINED 03	10210			

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COMMERCIAL CAP BANCORP INC	COM	20162L105	5	300
SH DEFINED 13	300			
COMMERCIAL FEDERAL CORPORATI	COM	201647104	3244	119702
SH DEFINED 03	119702			
COMMERCIAL METALS CO	COM	201723103	4107	126554
SH DEFINED 03	126554			
COMMERCIAL NET LEASE RLTY IN	COM	202218103	2358	137091
SH DEFINED 03	137091			
COMMONWEALTH INDS INC DEL	COM	203004106	349	33743
SH DEFINED 03	33743			
COMMONWEALTH TEL ENTERPRISES	COM	203349105	2597	58018
SH DEFINED 03	58018			
COMMSCOPE INC	COM	203372107	486	22647
SH DEFINED 03	22647			
COMMUNITY BK SYS INC	COM	203607106	253	11100
SH DEFINED 03	11100			
COMMUNITY BKS INC MILLERSBUR	COM	203628102	203	6894
SH DEFINED 03	6894			
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2303	86033
SH DEFINED 03	86033			
COMMUNITY FIRST BANKSHARES I	COM	203902101	3210	99720
SH DEFINED 03	99720			
COMMUNITY TR BANCORP INC	COM	204149108	215	7051
SH DEFINED 03	7051			
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	782	20000
SH DEFINED 03	20000			
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1985	41750
SH DEFINED 03	41750			
COMPASS BANCSHARES INC	COM	20449H109	4370	101624
SH DEFINED 03	101624			
COMPASS BANCSHARES INC	COM	20449H109	324	7536
SH DEFINED 13	7536			
COMPUCREDIT CORP	COM	20478N100	183	10600
SH DEFINED 03	10600			
COMPUTER ASSOC INTL INC	COM	204912109	30896	1101072
SH DEFINED 03	1101072			
COMPUTER SCIENCES CORP	COM	205363104	31311	674367
SH DEFINED 03	674367			
COMPUTER SCIENCES CORP	COM	205363104	12	248
SH DEFINED 13	248			
COMPUWARE CORP	COM	205638109	4950	750025
SH DEFINED 03	750025			
COMSTOCK RES INC	COM NEW	205768203	455	23376
SH DEFINED 03	23376			
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	408	18100
SH DEFINED 03	18100			
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	7240	363104
SH DEFINED 03	363104			
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	36	1815
SH DEFINED 13	1815			
CONAGRA FOODS INC	COM	205887102	40322	1489014
SH DEFINED 03	1489014			
COMPUTER HORIZONS CORP	COM	205908106	47	11800
SH DEFINED 03	11800			
CONCORD CAMERA CORP	COM	206156101	201	60839
SH DEFINED 03	60839			
CONCORD COMMUNICATIONS INC	COM	206186108	539	47251
SH DEFINED 03	47251			
CONCORD COMMUNICATIONS INC	COM	206186108	0	2
SH DEFINED 13	2			
CONEXANT SYSTEMS INC	COM	207142100	182	42072
SH DEFINED 03	42072			

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CONEXANT SYSTEMS INC	COM	207142100	75	17254
SH DEFINED 13		17254		
CONMED CORP	COM	207410101	2393	87335
SH DEFINED 03		87335		
CONOCOPHILLIPS	COM	20825C104	206050	2700872
SH DEFINED 03		2700872		
CONOCOPHILLIPS	COM	20825C104	24	310
SH DEFINED 13		310		
CONSECO INC	COM NEW	208464883	1430	71858
SH DEFINED 03		71858		
CONSOL ENERGY INC	COM	20854P109	4262	118400
SH DEFINED 03		118400		
CONSOLIDATED EDISON INC	COM	209115104	25776	648290
SH DEFINED 03		648290		
CONSOLIDATED GRAPHICS INC	COM	209341106	1742	39546
SH DEFINED 03		39546		
CONSTELLATION BRANDS INC	CL A	21036P108	1497	40328
SH DEFINED 03		40328		
CONSTELLATION ENERGY GROUP I	COM	210371100	27770	732708
SH DEFINED 03		732708		
CONVERGYS CORP	COM	212485106	14567	945928
SH DEFINED 03		945928		
COOPER CAMERON CORP	COM	216640102	2807	57644
SH DEFINED 03		57644		
COOPER COS INC	COM NEW	216648402	6161	97534
SH DEFINED 03		97534		
COOPER TIRE & RUBR CO	COM	216831107	11903	517539
SH DEFINED 03		517539		
COORS ADOLPH CO	CL B	217016104	16928	234004
SH DEFINED 03		234004		
COORS ADOLPH CO	CL B	217016104	4	50
SH DEFINED 13		50		
COPART INC	COM	217204106	995	37273
SH DEFINED 03		37273		
COPART INC	COM	217204106	3	100
SH DEFINED 13		100		
CORINTHIAN COLLEGES INC	COM	218868107	1448	58540
SH DEFINED 03		58540		
CORIXA CORP	COM	21887F100	92	19800
SH DEFINED 03		19800		
CORIXA CORP	COM	21887F100	6	1193
SH DEFINED 13		1193		
CORN PRODS INTL INC	COM	219023108	5118	109943
SH DEFINED 03		109943		
CORNERSTONE RLTY INCOME TR I	COM	21922V102	467	53300
SH DEFINED 03		53300		
CORNING INC	COM	219350105	36870	2823089
SH DEFINED 03		2823089		
CORPORATE EXECUTIVE BRD CO	COM	21988R102	202	3500
SH DEFINED 03		3500		
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	789	19969
SH DEFINED 03		19969		
CORUS BANKSHARES INC	COM	220873103	413	10048
SH DEFINED 03		10048		
CORVIS CORP	COM	221009103	232	164200
SH DEFINED 03		164200		
CORVIS CORP	COM	221009103	0	175
SH DEFINED 13		175		
COST PLUS INC CALIF	COM	221485105	1465	45144
SH DEFINED 03		45144		
COST PLUS INC CALIF	COM	221485105	1	31
SH DEFINED 13		31		

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COSTCO WHSL CORP NEW	COM	22160K105	42299	1027184
SH DEFINED 03				1027184
COSTCO WHSL CORP NEW	COM	22160K105	8	200
SH DEFINED 13				200
COSTAR GROUP INC	COM	22160N109	333	7256
SH DEFINED 03				7256
COUNTRYWIDE FINANCIAL CORP	COM	222372104	81832	1164864
SH DEFINED 03				1164864
COUNTRYWIDE FINANCIAL CORP	COM	222372104	53	757
SH DEFINED 13				757
COVANCE INC	COM	222816100	1276	33087
SH DEFINED 03				33087
COVANCE INC	COM	222816100	3	80
SH DEFINED 13				80
COVENTRY HEALTH CARE INC	COM	222862104	13726	280700
SH DEFINED 03				280700
COVENTRY HEALTH CARE INC	COM	222862104	8	165
SH DEFINED 13				165
COX COMMUNICATIONS INC NEW	CL A	224044107	1940	69797
SH DEFINED 03				69797
CRANE CO	COM	224399105	6306	200886
SH DEFINED 03				200886
CRANE CO	COM	224399105	3	100
SH DEFINED 13				100
CREDESCENCE SYS CORP	COM	225302108	1503	108925
SH DEFINED 03				108925
CREDIT ACCEP CORP MICH	COM	225310101	201	13341
SH DEFINED 03				13341
CREE INC	COM	225447101	17964	775971
SH DEFINED 03				775971
CREE INC	COM	225447101	3	127
SH DEFINED 13				127
CRISTALERIAS DE CHILE S A	SPONSORED ADR	226714103	364	15000
SH DEFINED 03				15000
CROMPTON CORP	COM	227116100	692	109912
SH DEFINED 03				109912
CROMPTON CORP	COM	227116100	189	30000
SH DEFINED 13				30000
CROSS CTRY HEALTHCARE INC	COM	227483104	1393	76742
SH DEFINED 03				76742
CROWN ANDERSEN INC	COM	228190104	23	12609
SH DEFINED 03				12609
CROWN CASTLE INTL CORP	COM	228227104	3453	234100
SH DEFINED 03				234100
CROWN HOLDINGS INC	COM	228368106	334	33500
SH DEFINED 03				33500
CROWN MEDIA HLDGS INC	CL A	228411104	122	14284
SH DEFINED 03				14284
CRYOLIFE INC	COM	228903100	271	51479
SH DEFINED 03				51479
CTI MOLECULAR IMAGING INC	COM	22943D105	200	14100
SH DEFINED 03				14100
CUBIC CORP	COM	229669106	1423	68008
SH DEFINED 03				68008
CULLEN FROST BANKERS INC	COM	229899109	875	19562
SH DEFINED 03				19562
CUMMINS INC	COM	231021106	8436	134971
SH DEFINED 03				134971
CURAGEN CORP	COM	23126R101	158	26300
SH DEFINED 03				26300
CURATIVE HEALTH SRVCS INC	COM	23126W100	236	27259
SH DEFINED 03				27259

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CURTISS WRIGHT CORP	COM	231561101	3924	69829
SH DEFINED 03	69829			
CYBERONICS INC	COM	23251P102	1721	51600
SH DEFINED 03	51600			
CYBEX INTL INC	COM	23252E106	54	14500
SH DEFINED 03	14500			
CYMER INC	COM	232572107	3706	98986
SH DEFINED 03	98986			
CYPRESS SEMICONDUCTOR CORP	COM	232806109	5648	398025
SH DEFINED 03	398025			
CYTEC INDS INC	COM	232820100	2452	53949
SH DEFINED 03	53949			
CYTEC INDS INC	COM	232820100	154	3381
SH DEFINED 13	3381			
CYTYC CORP	COM	232946103	1076	42419
SH DEFINED 03	42419			
DHB INDS INC	COM	23321E103	445	29300
SH DEFINED 03	29300			
DJ ORTHOPEDICS INC	COM	23325G104	281	12200
SH DEFINED 03	12200			
DPL INC	COM	233293109	1026	52851
SH DEFINED 03	52851			
DRS TECHNOLOGIES INC	COM	23330X100	2341	73386
SH DEFINED 03	73386			
D R HORTON INC	COM	23331A109	31220	1099284
SH DEFINED 03	1099284			
D R HORTON INC	COM	23331A109	10	341
SH DEFINED 13	341			
DST SYS INC DEL	COM	233326107	16412	341268
SH DEFINED 03	341268			
DSP GROUP INC	COM	23332B106	2341	85923
SH DEFINED 03	85923			
DSP GROUP INC	COM	23332B106	4	149
SH DEFINED 13	149			
DTE ENERGY CO	COM	233331107	22978	566799
SH DEFINED 03	566799			
DADE BEHRING HLDGS INC	COM	23342J206	2519	53000
SH DEFINED 03	53000			
DAKTRONICS INC	COM	234264109	1027	41149
SH DEFINED 03	41149			
DANA CORP	COM	235811106	20762	1059273
SH DEFINED 03	1059273			
DANAHER CORP DEL	COM	235851102	53460	1031050
SH DEFINED 03	1031050			
DANAHER CORP DEL	COM	235851102	104	2000 SH
CALL DEFINED 13				
DARDEN RESTAURANTS INC	COM	237194105	24838	1208654
SH DEFINED 03	1208654			
DARDEN RESTAURANTS INC	COM	237194105	8	374
SH DEFINED 13	374			
DARLING INTL INC	COM	237266101	80	19000
SH DEFINED 03	19000			
DATASCOPE CORP	COM	238113104	1684	42429
SH DEFINED 03	42429			
DAVITA INC	COM	23918K108	310	10060
SH DEFINED 03	10060			
DAVITA INC	COM	23918K108	577	18721
SH DEFINED 13	18721			
DEAN FOODS CO NEW	COM	242370104	3980	106680
SH DEFINED 03	106680			
DEAN FOODS CO NEW	COM	242370104	41	1086
SH DEFINED 13	1086			

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DECODE GENETICS INC	COM	243586104	150	17700
SH DEFINED 03	17700			
DEERE & CO	COM	244199105	67368	960474
SH DEFINED 03	960474			
DEERE & CO	COM	244199105	47	666
SH DEFINED 13	666			
DEL MONTE FOODS CO	COM	24522P103	1558	153301
SH DEFINED 03	153301			
DELL INC	COM	24702R101	210317	5871485
SH DEFINED 03	5871485			
DELL INC	COM	24702R101	123	3445
SH DEFINED 13	3445			
DELL INC	COM	24702R101	100	2800 SH
CALL DEFINED 13				
DELL INC	COM	24702R101	100	2800 SH
PUT DEFINED 13				
DELPHI CORP	COM	247126105	15772	1476788
SH DEFINED 03	1476788			
DELPHI CORP	COM	247126105	5	450
SH DEFINED 13	450			
DELPHI FINL GROUP INC	CL A	247131105	3875	87083
SH DEFINED 03	87083			
DELTA & PINE LD CO	COM	247357106	1966	89576
SH DEFINED 03	89576			
DELTA AIR LINES INC DEL	COM	247361108	2920	410054
SH DEFINED 03	410054			
DELTIC TIMBER CORP	COM	247850100	1156	30098
SH DEFINED 03	30098			
DENBURY RES INC	COM NEW	247916208	446	21300
SH DEFINED 03	21300			
DELUXE CORP	COM	248019101	15560	357704
SH DEFINED 03	357704			
DENDRITE INTL INC	COM	248239105	1792	96455
SH DEFINED 03	96455			
DENDRITE INTL INC	COM	248239105	18	968
SH DEFINED 13	968			
DENTSPLY INTL INC NEW	COM	249030107	1646	31598
SH DEFINED 03	31598			
DEPARTMENT 56 INC	COM	249509100	683	44371
SH DEFINED 03	44371			
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	330	9330
SH DEFINED 03	9330			
DEVON ENERGY CORP NEW	COM	25179M103	86024	1303391
SH DEFINED 03	1303391			
DEVON ENERGY CORP NEW	COM	25179M103	254	3854
SH DEFINED 13	3854			
DEVON ENERGY CORP NEW	COM	25179M103	205	3100 SH
CALL DEFINED 13				
DEVON ENERGY CORP NEW	COM	25179M103	205	3100 SH
PUT DEFINED 13				
DEVRY INC DEL	COM	251893103	715	26077
SH DEFINED 03	26077			
DIAGNOSTIC PRODS CORP	COM	252450101	3778	85981
SH DEFINED 03	85981			
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1087	45600
SH DEFINED 03	45600			
DICKS SPORTING GOODS INC	COM	253393102	827	24800
SH DEFINED 03	24800			
DIEBOLD INC	COM	253651103	2860	54094
SH DEFINED 03	54094			
DIGENE CORP	COM	253752109	1005	27500
SH DEFINED 03	27500			

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DIGENE CORP	COM	253752109	21	573
SH DEFINED 13	573			
DIGI INTL INC	COM	253798102	518	48353
SH DEFINED 03	48353			
DIGITAL INSIGHT CORP	COM	25385P106	2171	105600
SH DEFINED 03	105600			
DIGITAL RIV INC	COM	25388B104	858	26300
SH DEFINED 03	26300			
DIGITAS INC	COM	25388K104	119	10800
SH DEFINED 03	10800			
DIGITAS INC	COM	25388K104	2	164
SH DEFINED 13	164			
DIME CMNTY BANCSHARES	COM	253922108	2194	125506
SH DEFINED 03	125506			
DIME CMNTY BANCSHARES	COM	253922108	2	100
SH DEFINED 13	100			
DILLARDS INC	CL A	254067101	5003	224335
SH DEFINED 03	224335			
DIMON INC	COM	254394109	519	90771
SH DEFINED 03	90771			
DIONEX CORP	COM	254546104	3165	57376
SH DEFINED 03	57376			
DIRECTV GROUP INC	COM	25459L106	5504	321845
SH DEFINED 03	321845			
DIRECTV GROUP INC	COM	25459L106	1	64
SH DEFINED 13	64			
DISNEY WALT CO	COM DISNEY	254687106	156056	6122226
SH DEFINED 03	6122226			
DISNEY WALT CO	COM DISNEY	254687106	28	1100
SH DEFINED 13	1100			
DITECH COMMUNICATIONS CORP	COM	25500M103	1218	52200
SH DEFINED 03	52200			
DOBSON COMMUNICATIONS CORP	CL A	256069105	51	15720
SH DEFINED 03	15720			
DOLLAR GEN CORP	COM	256669102	13248	677311
SH DEFINED 03	677311			
DOLLAR GEN CORP	COM	256669102	13	665
SH DEFINED 13	665			
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	395	14400
SH DEFINED 03	14400			
DOLLAR TREE STORES INC	COM	256747106	2841	103570
SH DEFINED 03	103570			
DOMINION RES INC VA NEW	COM	25746U109	48840	774251
SH DEFINED 03	774251			
DONALDSON INC	COM	257651109	2313	78958
SH DEFINED 03	78958			
DONNELLEY R R & SONS CO	COM	257867101	17576	532273
SH DEFINED 03	532273			
DORAL FINL CORP	COM	25811P100	2412	69900
SH DEFINED 03	69900			
DOUBLECLICK INC	COM	258609304	83	10710
SH DEFINED 03	10710			
DOUBLECLICK INC	COM	258609304	18	2361
SH DEFINED 13	2361			
DOVER CORP	COM	260003108	16252	386039
SH DEFINED 03	386039			
DOW CHEM CO	COM	260543103	114624	2816304
SH DEFINED 03	2816304			
DOW JONES & CO INC	COM	260561105	9278	205720
SH DEFINED 03	205720			
DOWNEY FINL CORP	COM	261018105	3662	68771
SH DEFINED 03	68771			

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DRESS BARN INC	COM	261570105	1431	83576
SH DEFINED 03	83576			
DRIL-QUIP INC	COM	262037104	742	39662
SH DEFINED 03	39662			
DSL NET INC	COM	262506108	5	17500
SH DEFINED 03	17500			
DU PONT E I DE NEMOURS & CO	COM	263534109	99015	2229069
SH DEFINED 03	2229069			
DU PONT E I DE NEMOURS & CO	COM	263534109	5	102
SH DEFINED 13	102			
DUANE READE INC	COM	263578106	831	50868
SH DEFINED 03	50868			
DUKE ENERGY CORP	COM	264399106	41821	2061184
SH DEFINED 03	2061184			
DUKE REALTY CORP	COM NEW	264411505	454	14266
SH DEFINED 03	14266			
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5108	94747
SH DEFINED 03	94747			
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3	55
SH DEFINED 13	55			
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	161	17600
SH DEFINED 03	17600			
DUPONT PHOTOMASKS INC	COM	26613X101	934	45964
SH DEFINED 03	45964			
DUPONT PHOTOMASKS INC	COM	26613X101	1	27
SH DEFINED 13	27			
DUQUESNE LT HLDGS INC	COM	266233105	582	30149
SH DEFINED 03	30149			
DURECT CORP	COM	266605104	45	12900
SH DEFINED 03	12900			
DYCOM INDS INC	COM	267475101	1694	60510
SH DEFINED 03	60510			
DYNEGY INC NEW	CL A	26816Q101	3016	707871
SH DEFINED 03	707871			
EGL INC	COM	268484102	3713	139581
SH DEFINED 03	139581			
E-LOAN INC	COM	26861P107	50	18600
SH DEFINED 03	18600			
E-LOAN INC	COM	26861P107	1	457
SH DEFINED 13	457			
E M C CORP MASS	COM	268648102	53133	4660829
SH DEFINED 03	4660829			
E M C CORP MASS	COM	268648102	77	6782
SH DEFINED 13	6782			
E M C CORP MASS	COM	268648102	80	7000 SH
CALL DEFINED 13				
ENSCO INTL INC	COM	26874Q100	4626	158980
SH DEFINED 03	158980			
ENI S P A	SPONSORED ADR	26874R108	3266	32545
SH DEFINED 03	32545			
EOG RES INC	COM	26875P101	12833	214919
SH DEFINED 03	214919			
EOG RES INC	COM	26875P101	131	2200 SH
PUT DEFINED 13				
E PIPHANY INC	COM	26881V100	112	23150
SH DEFINED 03	23150			
EPIQ SYS INC	COM	26882D109	681	46968
SH DEFINED 03	46968			
ESS TECHNOLOGY INC	COM	269151106	1561	145733
SH DEFINED 03	145733			
ESS TECHNOLOGY INC	COM	269151106	2	216
SH DEFINED 13	216			

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E TRADE FINANCIAL CORP	COM	269246104	8230	738100
SH DEFINED 03	738100			
E TRADE FINANCIAL CORP	COM	269246104	69	6156
SH DEFINED 13	6156			
EAGLE MATERIALS INC	COM	26969P108	1093	15392
SH DEFINED 03	15392			
EARTHLINK INC	COM	270321102	4429	427945
SH DEFINED 03	427945			
EAST WEST BANCORP INC	COM	27579R104	3929	127968
SH DEFINED 03	127968			
EAST WEST BANCORP INC	COM	27579R104	4	117
SH DEFINED 13	117			
EASTMAN CHEM CO	COM	277432100	13055	282398
SH DEFINED 03	282398			
EASTMAN KODAK CO	COM	277461109	29833	1105742
SH DEFINED 03	1105742			
EASTMAN KODAK CO	COM	277461109	102	3797
SH DEFINED 13	3797			
EASTMAN KODAK CO	COM	277461109	92	3400 SH
CALL DEFINED 13				
EASTMAN KODAK CO	COM	277461109	92	3400 SH
PUT DEFINED 13				
EATON CORP	COM	278058102	46012	710715
SH DEFINED 03	710715			
EATON CORP	COM	278058102	16	251
SH DEFINED 13	251			
EATON VANCE CORP	COM NON VTG	278265103	1179	30868
SH DEFINED 03	30868			
EBAY INC	COM	278642103	131902	1434493
SH DEFINED 03	1434493			
EBAY INC	COM	278642103	202	2200
SH DEFINED 13	2200			
EBAY INC	COM	278642103	202	2200 SH
CALL DEFINED 13				
EBAY INC	COM	278642103	331	3600 SH
PUT DEFINED 13				
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	689	22410
SH DEFINED 03	22410			
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	11	346
SH DEFINED 13	346			
ECLIPSYS CORP	COM	278856109	217	14200
SH DEFINED 03	14200			
ECOLAB INC	COM	278865100	15379	485134
SH DEFINED 03	485134			
EDISON INTL	COM	281020107	15676	613051
SH DEFINED 03	613051			
EDISON INTL	COM	281020107	26	1010
SH DEFINED 13	1010			
EDO CORP	COM	281347104	1261	52279
SH DEFINED 03	52279			
EDUCATION MGMT CORP	COM	28139T101	7865	239348
SH DEFINED 03	239348			
EDWARDS AG INC	COM	281760108	10409	305882
SH DEFINED 03	305882			
EDWARDS LIFESCIENCES CORP	COM	28176E108	882	25320
SH DEFINED 03	25320			
EFUNDS CORP	COM	28224R101	3256	186049
SH DEFINED 03	186049			
EL PASO CORP	COM	28336L109	11304	1434533
SH DEFINED 03	1434533			
EL PASO ELEC CO	COM NEW	283677854	1724	111637
SH DEFINED 03	111637			

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ELECTRO SCIENTIFIC INDS	COM	285229100	2045	72249
SH DEFINED 03	72249			
ELECTRONIC ARTS INC	COM	285512109	37738	691814
SH DEFINED 03	691814			
ELECTRONIC DATA SYS NEW	COM	285661104	22365	1167869
SH DEFINED 03	1167869			
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	4215	160022
SH DEFINED 03	160022			
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	99	3747
SH DEFINED 13	3747			
ELECTRONICS FOR IMAGING INC	COM	286082102	851	30100
SH DEFINED 03	30100			
ELECTRONICS FOR IMAGING INC	COM	286082102	6	200
SH DEFINED 13	200			
ELIZABETH ARDEN INC	COM	28660G106	307	14600
SH DEFINED 03	14600			
ELKCORP	COM	287456107	1559	65110
SH DEFINED 03	65110			
EMBARCADERO TECHNOLOGIES INC	COM	290787100	131	10600
SH DEFINED 03	10600			
EMCOR GROUP INC	COM	29084Q100	1492	33930
SH DEFINED 03	33930			
EMERGING MKTS TELECOMNC FD N	COM	290890102	381	49723
SH DEFINED 13	49723			
EMERSON ELEC CO	COM	291011104	66880	1052402
SH DEFINED 03	1052402			
EMMIS COMMUNICATIONS CORP	CL A	291525103	743	35391
SH DEFINED 03	35391			
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	725	58500
SH DEFINED 03	58500			
ENCORE WIRE CORP	COM	292562105	475	17200
SH DEFINED 03	17200			
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	173	20300
SH DEFINED 03	20300			
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	305	13000
SH DEFINED 03	13000			
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	6	270
SH DEFINED 13	270			
ENERGEN CORP	COM	29265N108	4871	101496
SH DEFINED 03	101496			
ENERGY EAST CORP	COM	29266M109	2923	120538
SH DEFINED 03	120538			
ENERGIZER HLDGS INC	COM	29266R108	19301	428921
SH DEFINED 03	428921			
ENERGIZER HLDGS INC	COM	29266R108	30	661
SH DEFINED 13	661			
ENERGY PARTNERS LTD	COM	29270U105	260	17000
SH DEFINED 03	17000			
ENERSIS S A	SPONSORED ADR	29274F104	119	20000
SH DEFINED 03	20000			
ENGELHARD CORP	COM	292845104	19987	618597
SH DEFINED 03	618597			
ENGELHARD CORP	COM	292845104	1	32
SH DEFINED 13	32			
ENGINEERED SUPPORT SYS INC	COM	292866100	3240	55368
SH DEFINED 03	55368			
ENESCO GROUP INC	COM	292973104	254	28353
SH DEFINED 03	28353			
ENPRO INDS INC	COM	29355X107	264	11500
SH DEFINED 03	11500			
ENTEGRIS INC	COM	29362U104	364	31500
SH DEFINED 03	31500			

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ENTERASYS NETWORKS INC	COM	293637104	188	89000
SH DEFINED 03	89000			
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	693	18580
SH DEFINED 03	18580			
ENERGY CORP NEW	COM	29364G103	58644	1047026
SH DEFINED 03	1047026			
ENERGY CORP NEW	COM	29364G103	22	390
SH DEFINED 13	390			
ENTERPRISE PRODS PARTNERS L	COM	293792107	395	18600
SH DEFINED 03	18600			
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	2148	60100
SH DEFINED 03	60100			
ENTRUST INC	COM	293848107	128	28400
SH DEFINED 03	28400			
ENZON PHARMACEUTICALS INC	COM	293904108	946	74100
SH DEFINED 03	74100			
ENZO BIOCHEM INC	COM	294100102	1156	77096
SH DEFINED 03	77096			
EON LABS INC	COM	29412E100	367	8958
SH DEFINED 03	8958			
EPICOR SOFTWARE CORP	COM	29426L108	141	10000
SH DEFINED 03	10000			
EQUIFAX INC	COM	294429105	7302	295027
SH DEFINED 03	295027			
EQUIFAX INC	COM	294429105	3	130
SH DEFINED 13	130			
EQUITABLE RES INC	COM	294549100	1250	24173
SH DEFINED 03	24173			
EQUITABLE RES INC	COM	294549100	22	429
SH DEFINED 13	429			
EQUITY INNS INC	COM	294703103	354	38100
SH DEFINED 03	38100			
EQUITY OFFICE PROPERTIES TRU	COM	294741103	29049	1067962
SH DEFINED 03	1067962			
EQUITY ONE	COM	294752100	1417	78400
SH DEFINED 03	78400			
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15381	517361
SH DEFINED 03	517361			
ERIE INDY CO	CL A	29530P102	271	5800
SH DEFINED 03	5800			
ESCO TECHNOLOGIES INC	COM	296315104	379	7100
SH DEFINED 03	7100			
ESSEX PPTY TR INC	COM	297178105	3408	49858
SH DEFINED 03	49858			
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1915	64859
SH DEFINED 03	64859			
ETHAN ALLEN INTERIORS INC	COM	297602104	2845	79228
SH DEFINED 03	79228			
EUROPEAN WT FD INC	COM	298792102	132	52100
SH DEFINED 13	52100			
EVERGREEN RES INC	COM NO PAR	299900308	3757	93006
SH DEFINED 03	93006			
EXAR CORP	COM	300645108	1286	87718
SH DEFINED 03	87718			
EXELON CORP	COM	30161N101	86100	2586363
SH DEFINED 03	2586363			
EXELON CORP	COM	30161N101	71	2142
SH DEFINED 13	2142			
EXELIXIS INC	COM	30161Q104	172	17000
SH DEFINED 03	17000			
EXPEDITORS INTL WASH INC	COM	302130109	2064	41767
SH DEFINED 03	41767			

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EXPRESS SCRIPTS INC	COM	302182100	62033	782944
SH DEFINED 03	782944			
EXPRESS SCRIPTS INC	COM	302182100	3	40
SH DEFINED 13	40			
EXPRESSJET HOLDINGS INC	CL A	30218U108	4852	399696
SH DEFINED 03	399696			
EXTREME NETWORKS INC	COM	30226D106	112	20250
SH DEFINED 03	20250			
EXTREME NETWORKS INC	COM	30226D106	0	75
SH DEFINED 13	75			
EXULT INC DEL	COM	302284104	61	11300
SH DEFINED 03	11300			
EXXON MOBIL CORP	COM	30231G102	815039	18352592
SH DEFINED 03	18352592			
EXXON MOBIL CORP	COM	30231G102	18	400
SH DEFINED 13	400			
FEI CO	COM	30241L109	1689	70638
SH DEFINED 03	70638			
FLIR SYS INC	COM	302445101	4495	81871
SH DEFINED 03	81871			
FLIR SYS INC	COM	302445101	23	424
SH DEFINED 13	424			
F M C CORP	COM NEW	302491303	3901	90498
SH DEFINED 03	90498			
FMC TECHNOLOGIES INC	COM	30249U101	728	25276
SH DEFINED 03	25276			
FPL GROUP INC	COM	302571104	24163	377843
SH DEFINED 03	377843			
FPL GROUP INC	COM	302571104	1	15
SH DEFINED 13	15			
FACTSET RESH SYS INC	COM	303075105	3759	79525
SH DEFINED 03	79525			
FAIR ISAAC CORP	COM	303250104	2880	86285
SH DEFINED 03	86285			
FAIR ISAAC CORP	COM	303250104	3	75
SH DEFINED 13	75			
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	3979	243059
SH DEFINED 03	243059			
FAMILY DLR STORES INC	COM	307000109	9682	318292
SH DEFINED 03	318292			
FASTENAL CO	COM	311900104	24418	429664
SH DEFINED 03	429664			
FEDDERS CORP	COM NEW	313135501	327	75069
SH DEFINED 03	75069			
FEDERAL HOME LN MTG CORP	COM	313400301	98852	1561642
SH DEFINED 03	1561642			
FEDERAL HOME LN MTG CORP	COM	313400301	54	851
SH DEFINED 13	851			
FEDERAL NATL MTG ASSN	COM	313586109	166892	2338733
SH DEFINED 03	2338733			
FEDERAL NATL MTG ASSN	COM	313586109	53	742
SH DEFINED 13	742			
FEDERAL SIGNAL CORP	COM	313855108	407	21876
SH DEFINED 03	21876			
FEDERATED DEPT STORES INC DE	COM	31410H101	40480	824431
SH DEFINED 03	824431			
FEDERATED DEPT STORES INC DE	COM	31410H101	17	345
SH DEFINED 13	345			
FEDERATED INVS INC PA	CL B	314211103	5984	197215
SH DEFINED 03	197215			
FEDEX CORP	COM	31428X106	53544	655459
SH DEFINED 03	655459			

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FEDEX CORP	COM	31428X106	230	2817
SH DEFINED 13				2817
FEDEX CORP	COM	31428X106	212	2600 SH
CALL DEFINED 13				
FEDEX CORP	COM	31428X106	212	2600 SH
PUT DEFINED 13				
FELCOR LODGING TR INC	COM	31430F101	443	36590
SH DEFINED 03				36590
FERRO CORP	COM	315405100	747	27999
SH DEFINED 03				27999
FIDELITY BANKSHARES INC NEW	COM	31604Q107	220	6200
SH DEFINED 03				6200
FIDELITY BANKSHARES INC NEW	COM	31604Q107	1	18
SH DEFINED 13				18
FIDELITY NATL FINL INC	COM	316326107	5251	140615
SH DEFINED 03				140615
FIDELITY NATL FINL INC	COM	316326107	140	3759
SH DEFINED 13				3759
FIFTH THIRD BANCORP	COM	316773100	57142	1062511
SH DEFINED 03				1062511
FIFTH THIRD BANCORP	COM	316773100	0	8
SH DEFINED 13				8
FILENET CORP	COM	316869106	4637	146870
SH DEFINED 03				146870
FINANCIAL FED CORP	COM	317492106	1409	39963
SH DEFINED 03				39963
FINISAR	COM	31787A101	135	68300
SH DEFINED 03				68300
FINISH LINE INC	CL A	317923100	272	9000
SH DEFINED 03				9000
FIRST AMERN CORP CALIF	COM	318522307	4844	187100
SH DEFINED 03				187100
FIRST BANCORP P R	COM	318672102	4578	112337
SH DEFINED 03				112337
FIRST CHARTER CORP	COM	319439105	264	12100
SH DEFINED 03				12100
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	394	3231
SH DEFINED 03				3231
FIRST COMWLTH FINL CORP PA	COM	319829107	478	36828
SH DEFINED 03				36828
FIRST DATA CORP	COM	319963104	74275	1668344
SH DEFINED 03				1668344
FIRST DATA CORP	COM	319963104	6	140
SH DEFINED 13				140
FIRST FINL BANCORP OH	COM	320209109	284	16020
SH DEFINED 03				16020
FIRST FINL BANKSHARES	COM	32020R109	296	7063
SH DEFINED 03				7063
FIRST HORIZON NATL CORP	COM	320517105	18044	396838
SH DEFINED 03				396838
FIRST HORIZON NATL CORP	COM	320517105	2	51
SH DEFINED 13				51
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	3524	186450
SH DEFINED 03				186450
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	793	21500
SH DEFINED 03				21500
FIRST MARBLEHEAD CORP	COM	320771108	221	5500
SH DEFINED 03				5500
FIRST MERCHANTS CORP	COM	320817109	261	10059
SH DEFINED 03				10059
FIRST MIDWEST BANCORP DEL	COM	320867104	3958	112404
SH DEFINED 03				112404

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FIRST HEALTH GROUP CORP	COM	320960107	2190	140270
SH DEFINED 03		140270		
FIRST NIAGARA FINL GP INC	COM	33582V108	493	41123
SH DEFINED 03		41123		
FIRST REP BK SAN FRANCISCO	COM	336158100	1844	42813
SH DEFINED 03		42813		
FISERV INC	COM	337738108	14763	379603
SH DEFINED 03		379603		
FIRSTFED FINL CORP	COM	337907109	2304	55374
SH DEFINED 03		55374		
FIRSTFED FINL CORP	COM	337907109	1	22
SH DEFINED 13		22		
FIRSTMERIT CORP	COM	337915102	1096	41572
SH DEFINED 03		41572		
FIRSTMERIT CORP	COM	337915102	1	20
SH DEFINED 13		20		
FLAGSTAR BANCORP INC	COM	337930101	2803	140986
SH DEFINED 03		140986		
FIRSTENERGY CORP	COM	337932107	38317	1024245
SH DEFINED 03		1024245		
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	371	6419
SH DEFINED 03		6419		
FLEETWOOD ENTERPRISES INC	COM	339099103	2156	148198
SH DEFINED 03		148198		
FLORIDA EAST COAST INDS	COM	340632108	414	10700
SH DEFINED 03		10700		
FLORIDA ROCK INDS INC	COM	341140101	5528	131089
SH DEFINED 03		131089		
FLUOR CORP NEW	COM	343412102	16877	354037
SH DEFINED 03		354037		
FLOWERS FOODS INC	COM	343498101	7846	300055
SH DEFINED 03		300055		
FLOWSERVE CORP	COM	34354P105	1384	55512
SH DEFINED 03		55512		
FOOT LOCKER INC	COM	344849104	339	13939
SH DEFINED 03		13939		
FORD MTR CO DEL	COM PAR \$0.01	345370860	118765	7588815
SH DEFINED 03		7588815		
FORD MTR CO DEL	COM PAR \$0.01	345370860	6	360
SH DEFINED 13		360		
FOREST CITY ENTERPRISES INC	CL A	345550107	281	5300
SH DEFINED 03		5300		
FOREST LABS INC	COM	345838106	42944	758326
SH DEFINED 03		758326		
FOREST OIL CORP	COM PAR \$0.01	346091705	2225	81438
SH DEFINED 03		81438		
FORGENT NETWORKS INC	COM	34629U103	30	21726
SH DEFINED 03		21726		
FORTUNE BRANDS INC	COM	349631101	22007	291753
SH DEFINED 03		291753		
FORWARD AIR CORP	COM	349853101	2018	53959
SH DEFINED 03		53959		
FOSSIL INC	COM	349882100	4233	155335
SH DEFINED 03		155335		
FOUNDRY NETWORKS INC	COM	35063R100	182	12900
SH DEFINED 03		12900		
4 KIDS ENTMT INC	COM	350865101	823	34403
SH DEFINED 03		34403		
FOX ENTMT GROUP INC	CL A	35138T107	2503	93730
SH DEFINED 03		93730		
FRANKLIN ELEC INC	COM	353514102	242	6400
SH DEFINED 03		6400		

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FRANKLIN RES INC	COM	354613101	24541	490034
SH DEFINED 03	490034			
FREDS INC	CL A	356108100	1962	88816
SH DEFINED 03	88816			
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	11892	358721
SH DEFINED 03	358721			
FREMONT GEN CORP	COM	357288109	3486	197484
SH DEFINED 03	197484			
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	240	12136
SH DEFINED 03	12136			
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	6	300
SH DEFINED 13	300			
FRONTIER AIRLINES INC NEW	COM	359065109	788	72463
SH DEFINED 03	72463			
FRONTIER AIRLINES INC NEW	COM	359065109	1	100
SH DEFINED 13	100			
FRONTIER FINL CORP WASH	COM	35907K105	287	8208
SH DEFINED 03	8208			
FRONTIER FINL CORP WASH	COM	35907K105	4	102
SH DEFINED 13	102			
FRONTIER OIL CORP	COM	35914P105	1258	59378
SH DEFINED 03	59378			
FULLER H B CO	COM	359694106	2213	77912
SH DEFINED 03	77912			
FULTON FINL CORP PA	COM	360271100	213	10563
SH DEFINED 03	10563			
FURNITURE BRANDS INTL INC	COM	360921100	569	22698
SH DEFINED 03	22698			
FURNITURE BRANDS INTL INC	COM	360921100	2	60
SH DEFINED 13	60			
G & K SVCS INC	CL A	361268105	2174	54090
SH DEFINED 03	54090			
GATX CORP	COM	361448103	910	33439
SH DEFINED 03	33439			
GSI COMMERCE INC	COM	36238G102	109	11300
SH DEFINED 03	11300			
GABLES RESIDENTIAL TR	SH BEN INT	362418105	2300	67677
SH DEFINED 03	67677			
GALLAGHER ARTHUR J & CO	COM	363576109	1056	34685
SH DEFINED 03	34685			
GAMESTOP CORP	CL A	36466R101	909	59700
SH DEFINED 03	59700			
GANNETT INC	COM	364730101	73947	871507
SH DEFINED 03	871507			
GAP INC DEL	COM	364760108	58021	2392627
SH DEFINED 03	2392627			
GAP INC DEL	COM	364760108	9	370
SH DEFINED 13	370			
GARDNER DENVER INC	COM	365558105	1783	63918
SH DEFINED 03	63918			
GARTNER INC	COM	366651107	928	70159
SH DEFINED 03	70159			
GATEWAY INC	COM	367626108	3014	669858
SH DEFINED 03	669858			
GEN-PROBE INC NEW	COM	36866T103	8376	177000
SH DEFINED 03	177000			
GEN-PROBE INC NEW	COM	36866T103	17	366
SH DEFINED 13	366			
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	216	44900
SH DEFINED 03	44900			
GENCORP INC	COM	368682100	1339	99980
SH DEFINED 03	99980			

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GENE LOGIC INC	COM	368689105	64	15900
SH DEFINED 03	15900			
GENENTECH INC	COM NEW	368710406	11376	202421
SH DEFINED 03	202421			
GENENTECH INC	COM NEW	368710406	101	1800
SH DEFINED 13	1800			
GENENTECH INC	COM NEW	368710406	101	1800 SH
CALL DEFINED 13				
GENENTECH INC	COM NEW	368710406	101	1800 SH
PUT DEFINED 13				
GENERAL COMMUNICATION INC	CL A	369385109	1103	138934
SH DEFINED 03	138934			
GENERAL DYNAMICS CORP	COM	369550108	71631	721356
SH DEFINED 03	721356			
GENERAL DYNAMICS CORP	COM	369550108	28	282
SH DEFINED 13	282			
GENERAL ELEC CO	COM	369604103	866505	26743982
SH DEFINED 03	26743982			
GENERAL ELEC CO	COM	369604103	10	300
SH DEFINED 13	300			
GENERAL GROWTH PPTYS INC	COM	370021107	5005	169244
SH DEFINED 03	169244			
GENERAL GROWTH PPTYS INC	COM	370021107	205	6945
SH DEFINED 13	6945			
GENERAL MLS INC	COM	370334104	37586	790786
SH DEFINED 03	790786			
GENERAL MTRS CORP	COM	370442105	112500	2414676
SH DEFINED 03	2414676			
GENERAL MTRS CORP	COM	370442105	18	391
SH DEFINED 13	391			
GENESCO INC	COM	371532102	1325	56057
SH DEFINED 03	56057			
GENESEE & WYO INC	CL A	371559105	239	10100
SH DEFINED 03	10100			
GENESIS HEALTHCARE CORP	COM	37184D101	295	10150
SH DEFINED 03	10150			
GENTEX CORP	COM	371901109	1200	30240
SH DEFINED 03	30240			
GENTEX CORP	COM	371901109	9	239
SH DEFINED 13	239			
GENLYTE GROUP INC	COM	372302109	633	10064
SH DEFINED 03	10064			
GENUINE PARTS CO	COM	372460105	13067	329322
SH DEFINED 03	329322			
GENTIVA HEALTH SERVICES INC	COM	37247A102	752	46231
SH DEFINED 03	46231			
GENWORTH FINL INC	COM CL A	37247D106	978	42600
SH DEFINED 03	42600			
GENZYME CORP	COM GENL DIV	372917104	20248	427812
SH DEFINED 03	427812			
GENZYME CORP	COM GENL DIV	372917104	16	344
SH DEFINED 13	344			
GEORGIA GULF CORP	COM PAR \$0.01	373200203	3277	91383
SH DEFINED 03	91383			
GEORGIA PAC CORP	COM	373298108	58181	1573320
SH DEFINED 03	1573320			
GERBER SCIENTIFIC INC	COM	373730100	414	58665
SH DEFINED 03	58665			
GERON CORP	COM	374163103	119	14800
SH DEFINED 03	14800			
GETTY IMAGES INC	COM	374276103	350	5835
SH DEFINED 03	5835			

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GILEAD SCIENCES INC	COM	375558103	27194	405882
SH DEFINED 03	405882			
GILEAD SCIENCES INC	COM	375558103	110	1649
SH DEFINED 13	1649			
GILLETTE CO	COM	375766102	139962	3300979
SH DEFINED 03	3300979			
GLAMIS GOLD LTD	COM	376775102	207	11800
SH DEFINED 03	11800			
GLATFELTER	COM	377316104	548	38933
SH DEFINED 03	38933			
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200
SH DEFINED 13	2200			
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200 SH
CALL DEFINED 13				
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200 SH
PUT DEFINED 13				
GLENBOROUGH RLTY TR INC	COM	37803P105	1882	102584
SH DEFINED 03	102584			
GLIMCHER RLTY TR	SH BEN INT	379302102	460	20800
SH DEFINED 03	20800			
GLOBAL IMAGING SYSTEMS	COM	37934A100	3916	106817
SH DEFINED 03	106817			
GLOBAL PMTS INC	COM	37940X102	3962	88004
SH DEFINED 03	88004			
GOLD BANC CORP INC	COM	379907108	1494	96384
SH DEFINED 03	96384			
GOLD BANC CORP INC	COM	379907108	58	3733
SH DEFINED 13	3733			
GOLDEN WEST FINL CORP DEL	COM	381317106	48465	455708
SH DEFINED 03	455708			
GOLDEN WEST FINL CORP DEL	COM	381317106	52	493
SH DEFINED 13	493			
GOLDMAN SACHS GROUP INC	COM	38141G104	156469	1661733
SH DEFINED 03	1661733			
GOLDMAN SACHS GROUP INC	COM	38141G104	12	130
SH DEFINED 13	130			
GOODRICH CORP	COM	382388106	13586	420225
SH DEFINED 03	420225			
GOODYEAR TIRE & RUBR CO	COM	382550101	2961	325736
SH DEFINED 03	325736			
GOODYEAR TIRE & RUBR CO	COM	382550101	1	130
SH DEFINED 13	130			
GOODYS FAMILY CLOTHING INC	COM	382588101	796	76783
SH DEFINED 03	76783			
GRACE W R & CO DEL NEW	COM	38388F108	215	34700
SH DEFINED 03	34700			
GRACO INC	COM	384109104	3160	101773
SH DEFINED 03	101773			
GRAINGER W W INC	COM	384802104	11509	200154
SH DEFINED 03	200154			
GRANITE CONSTR INC	COM	387328107	553	30330
SH DEFINED 03	30330			
GRANT PRIDECO INC	COM	38821G101	1147	62139
SH DEFINED 03	62139			
GRAPHIC PACKAGING CORP DEL	COM	388688103	150	17300
SH DEFINED 03	17300			
GRAY TELEVISION INC	COM	389375106	215	15500
SH DEFINED 03	15500			
GREAT ATLANTIC & PAC TEA INC	COM	390064103	736	96132
SH DEFINED 03	96132			
GREAT LAKES CHEM CORP	COM	390568103	2846	105160
SH DEFINED 03	105160			

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GREAT PLAINS ENERGY INC	COM	391164100	1278	43031
SH DEFINED 03	43031			
GREATER BAY BANCORP	COM	391648102	2105	72834
SH DEFINED 03	72834			
GREEN MOUNTAIN PWR CORP	COM	393154109	291	11146
SH DEFINED 03	11146			
GREENPOINT FINL CORP	COM	395384100	5964	150225
SH DEFINED 03	150225			
GREENPOINT FINL CORP	COM	395384100	8	210
SH DEFINED 13	210			
GREIF INC	CL A	397624107	330	7800
SH DEFINED 03	7800			
GREY GLOBAL GROUP INC	COM	39787M108	437	444
SH DEFINED 03	444			
GREY WOLF INC	COM	397888108	112	26400
SH DEFINED 03	26400			
GRIFFON CORP	COM	398433102	3175	142520
SH DEFINED 03	142520			
GROUP 1 AUTOMOTIVE INC	COM	398905109	2165	65204
SH DEFINED 03	65204			
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	317	7000
SH DEFINED 03	7000			
GTECH HLDGS CORP	COM	400518106	1086	23448
SH DEFINED 03	23448			
GUESS INC	COM	401617105	213	13235
SH DEFINED 03	13235			
GUIDANT CORP	COM	401698105	36458	652441
SH DEFINED 03	652441			
GUIDANT CORP	COM	401698105	5	96
SH DEFINED 13	96			
GUITAR CTR MGMT INC	COM	402040109	2313	52002
SH DEFINED 03	52002			
GYMBOREE CORP	COM	403777105	1014	66009
SH DEFINED 03	66009			
H & Q HEALTHCARE FD	SH BEN INT	404052102	464	26636
SH DEFINED 13	26636			
HCA INC	COM	404119109	50677	1218490
SH DEFINED 03	1218490			
HCC INS HLDGS INC	COM	404132102	1360	40711
SH DEFINED 03	40711			
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	363	13500
SH DEFINED 03	13500			
HNI CORP	COM	404251100	3266	77167
SH DEFINED 03	77167			
HMS HLDGS CORP	COM	40425J101	73	12200
SH DEFINED 03	12200			
HRPT PPTYS TR	COM SH BEN INT	40426W101	221	22100
SH DEFINED 03	22100			
HAEMONETICS CORP	COM	405024100	2030	68478
SH DEFINED 03	68478			
HAGGAR CORP	COM	405173105	300	15032
SH DEFINED 03	15032			
HAIN CELESTIAL GROUP INC	COM	405217100	1337	73870
SH DEFINED 03	73870			
HALLIBURTON CO	COM	406216101	60360	1994729
SH DEFINED 03	1994729			
HANCOCK FABRICS INC	COM	409900107	528	41443
SH DEFINED 03	41443			
HANCOCK HLDG CO	COM	410120109	369	12700
SH DEFINED 03	12700			
HANDLEMAN CO DEL	COM	410252100	626	27042
SH DEFINED 03	27042			

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HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	156	13300
SH DEFINED 03		13300		
HANMI FINL CORP	COM	410495105	258	8736
SH DEFINED 03		8736		
HANOVER COMPRESSOR CO	COM	410768105	949	79786
SH DEFINED 03		79786		
HARBOR FLA BANCSHARES INC	COM	411901101	292	10610
SH DEFINED 03		10610		
HARLAND JOHN H CO	COM	412693103	3719	126704
SH DEFINED 03		126704		
HARLEY DAVIDSON INC	COM	412822108	41738	673843
SH DEFINED 03		673843		
HARLEY DAVIDSON INC	COM	412822108	7	116
SH DEFINED 13		116		
HARLEYSVILLE GROUP INC	COM	412824104	219	11600
SH DEFINED 03		11600		
HARLEYSVILLE NATL CORP PA	COM	412850109	294	11475
SH DEFINED 03		11475		
HARMAN INTL INDS INC	COM	413086109	8518	93609
SH DEFINED 03		93609		
HARMONIC INC	COM	413160102	1498	176036
SH DEFINED 03		176036		
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	347	32805
SH DEFINED 03		32805		
HARRAHS ENTMT INC	COM	413619107	13687	252996
SH DEFINED 03		252996		
HARRAHS ENTMT INC	COM	413619107	10	192
SH DEFINED 13		192		
HARRIS CORP DEL	COM	413875105	3177	62609
SH DEFINED 03		62609		
HARRIS INTERACTIVE INC	COM	414549105	102	15200
SH DEFINED 03		15200		
HARRIS INTERACTIVE INC	COM	414549105	5	730
SH DEFINED 13		730		
HARSCO CORP	COM	415864107	1648	35057
SH DEFINED 03		35057		
HARTE-HANKS INC	COM	416196103	2249	92133
SH DEFINED 03		92133		
HARTFORD FINL SVCS GROUP INC	COM	416515104	57356	834395
SH DEFINED 03		834395		
HARTMARX CORP	COM	417119104	65	10250
SH DEFINED 03		10250		
HASBRO INC	COM	418056107	18615	979738
SH DEFINED 03		979738		
HAVERTY FURNITURE INC	COM	419596101	1025	58638
SH DEFINED 03		58638		
HAWAIIAN ELEC INDUSTRIES	COM	419870100	757	28996
SH DEFINED 03		28996		
HEALTHCARE SVCS GRP INC	COM	421906108	167	10900
SH DEFINED 03		10900		
HEALTH CARE PPTY INVS INC	COM	421915109	298	12400
SH DEFINED 03		12400		
HEALTH MGMT ASSOC INC NEW	CL A	421933102	10906	486427
SH DEFINED 03		486427		
HEALTH MGMT ASSOC INC NEW	CL A	421933102	17	740
SH DEFINED 13		740		
HEALTHCARE RLTY TR	COM	421946104	212	5652
SH DEFINED 03		5652		
HEADWATERS INC	COM	42210P102	2370	91400
SH DEFINED 03		91400		
HEALTH CARE REIT INC	COM	42217K106	1094	33650
SH DEFINED 03		33650		

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HEALTH NET INC	COM	42222G108	4477	168926
SH DEFINED 03	168926			
HEALTH NET INC	COM	42222G108	109	4124
SH DEFINED 13	4124			
HEARST-ARGYLE TELEVISION INC	COM	422317107	216	8369
SH DEFINED 03	8369			
HEARTLAND EXPRESS INC	COM	422347104	3140	114751
SH DEFINED 03	114751			
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1453	48950
SH DEFINED 03	48950			
HEINZ H J CO	COM	423074103	25941	661753
SH DEFINED 03	661753			
HELIX TECHNOLOGY CORP	COM	423319102	2612	122479
SH DEFINED 03	122479			
HELMERICH & PAYNE INC	COM	423452101	1222	46723
SH DEFINED 03	46723			
HENRY JACK & ASSOC INC	COM	426281101	1494	74349
SH DEFINED 03	74349			
HENRY JACK & ASSOC INC	COM	426281101	121	5998
SH DEFINED 13	5998			
HERCULES INC	COM	427056106	3131	256878
SH DEFINED 03	256878			
HERITAGE PPTY INVT TR INC	COM	42725M107	47985	1773288
SH DEFINED 03	1773288			
HERSHEY FOODS CORP	COM	427866108	23284	503217
SH DEFINED 03	503217			
HEWITT ASSOCS INC	COM	42822Q100	234	8508
SH DEFINED 03	8508			
HEWLETT PACKARD CO	COM	428236103	201951	9571138
SH DEFINED 03	9571138			
HEWLETT PACKARD CO	COM	428236103	106	5026
SH DEFINED 13	5026			
HEWLETT PACKARD CO	COM	428236103	97	4600 SH
CALL DEFINED 13				
HEWLETT PACKARD CO	COM	428236103	97	4600 SH
PUT DEFINED 13				
HEXCEL CORP NEW	COM	428291108	169	14600
SH DEFINED 03	14600			
HIBBETT SPORTING GOODS INC	COM	428565105	1576	57625
SH DEFINED 03	57625			
HIBERNIA CORP	CL A	428656102	4333	178317
SH DEFINED 03	178317			
HIGH YIELD INCOME FD INC	COM	429904105	60	11000
SH DEFINED 03	11000			
HIGHWOODS PPTYS INC	COM	431284108	3925	167000
SH DEFINED 03	167000			
HILB ROGAL & HOBBS CO	COM	431294107	3007	84290
SH DEFINED 03	84290			
HILLENBRAND INDS INC	COM	431573104	5721	94645
SH DEFINED 03	94645			
HILTON HOTELS CORP	COM	432848109	13222	708593
SH DEFINED 03	708593			
HOLLYWOOD ENTMT CORP	COM	436141105	280	20953
SH DEFINED 03	20953			
HOLLYWOOD ENTMT CORP	COM	436141105	2	167
SH DEFINED 13	167			
HOLOGIC INC	COM	436440101	1419	61026
SH DEFINED 03	61026			
HOME DEPOT INC	COM	437076102	238531	6776445
SH DEFINED 03	6776445			
HOME DEPOT INC	COM	437076102	24	690
SH DEFINED 13	690			

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HOMESTORE INC	COM	437852106	167	41900
SH DEFINED 03	41900			
HOMESTORE INC	COM	437852106	0	100
SH DEFINED 13	100			
HONEYWELL INTL INC	COM	438516106	78494	2142891
SH DEFINED 03	2142891			
HOOPER HOLMES INC	COM	439104100	864	150459
SH DEFINED 03	150459			
HORACE MANN EDUCATORS CORP N	COM	440327104	388	22218
SH DEFINED 03	22218			
HORMEL FOODS CORP	COM	440452100	2773	89170
SH DEFINED 03	89170			
HOSPIRA INC	COM	441060100	11233	406990
SH DEFINED 03	406990			
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2231	52745
SH DEFINED 03	52745			
HOST MARRIOTT CORP NEW	COM	44107P104	356	28839
SH DEFINED 03	28839			
HOT TOPIC INC	COM	441339108	2165	105653
SH DEFINED 03	105653			
HOUSTON EXPL CO	COM	442120101	1073	20700
SH DEFINED 03	20700			
HOVNIANIAN ENTERPRISES INC	CL A	442487203	778	22402
SH DEFINED 03	22402			
HOVNIANIAN ENTERPRISES INC	CL A	442487203	68	1964
SH DEFINED 13	1964			
HUBBELL INC	CL B	443510201	4005	85745
SH DEFINED 03	85745			
HUDSON CITY BANCORP	COM	443683107	574	17172
SH DEFINED 03	17172			
HUDSON CITY BANCORP	COM	443683107	52	1556
SH DEFINED 13	1556			
HUDSON RIV BANCORP INC	COM	444128102	210	12300
SH DEFINED 03	12300			
HUDSON UNITED BANCORP	COM	444165104	4009	107538
SH DEFINED 03	107538			
HUGHES SUPPLY INC	COM	444482103	5084	86264
SH DEFINED 03	86264			
HUMANA INC	COM	444859102	17362	1027321
SH DEFINED 03	1027321			
HUMANA INC	COM	444859102	17	1000
SH DEFINED 13	1000			
HUMAN GENOME SCIENCES INC	COM	444903108	140	12000
SH DEFINED 03	12000			
HUMAN GENOME SCIENCES INC	COM	444903108	1	71
SH DEFINED 13	71			
HUNT J B TRANS SVCS INC	COM	445658107	11787	305532
SH DEFINED 03	305532			
HUNT J B TRANS SVCS INC	COM	445658107	22	583
SH DEFINED 13	583			
HUNTINGTON BANCSHARES INC	COM	446150104	21758	946838
SH DEFINED 03	946838			
HUTCHINSON TECHNOLOGY INC	COM	448407106	1376	55962
SH DEFINED 03	55962			
HYDRIL	COM	448774109	1601	50826
SH DEFINED 03	50826			
HYPERCOM CORP	COM	44913M105	94	11100
SH DEFINED 03	11100			
HYPERION SOLUTIONS CORP	COM	44914M104	3731	85340
SH DEFINED 03	85340			
ICU MED INC	COM	44930G107	1019	30386
SH DEFINED 03	30386			

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IDX SYS CORP	COM	449491109	389	12200
SH DEFINED 03	12200			
IHOP CORP	COM	449623107	2031	56805
SH DEFINED 03	56805			
IMC GLOBAL INC	COM	449669100	13022	971813
SH DEFINED 03	971813			
IMCO RECYCLING INC	COM	449681105	411	31052
SH DEFINED 03	31052			
IMS HEALTH INC	COM	449934108	12137	517809
SH DEFINED 03	517809			
ITC DELTACOM INC	COM NEW	45031T401	70	12551
SH DEFINED 03	12551			
ISTAR FINL INC	COM	45031U101	417	10435
SH DEFINED 03	10435			
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2129	56000
SH DEFINED 03	56000			
IBERIABANK CORP	COM	450828108	201	3400
SH DEFINED 03	3400			
IBERIABANK CORP	COM	450828108	4	70
SH DEFINED 13	70			
ITT INDS INC IND	COM	450911102	15257	183820
SH DEFINED 03	183820			
ICICI BK LTD	ADR	45104G104	293	24250
SH DEFINED 03	24250			
IDACORP INC	COM	451107106	747	27667
SH DEFINED 03	27667			
IDEX CORP	COM	45167R104	4270	124318
SH DEFINED 03	124318			
IDEXX LABS INC	COM	45168D104	8041	127764
SH DEFINED 03	127764			
IKON OFFICE SOLUTIONS INC	COM	451713101	163	14216
SH DEFINED 03	14216			
IDENTIX INC	COM	451906101	246	32900
SH DEFINED 03	32900			
IDENTIX INC	COM	451906101	1	91
SH DEFINED 13	91			
ILLINOIS TOOL WKS INC	COM	452308109	56206	586146
SH DEFINED 03	586146			
IMATION CORP	COM	45245A107	1480	34728
SH DEFINED 03	34728			
IMCLONE SYS INC	COM	45245W109	4733	55171
SH DEFINED 03	55171			
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1649	46568
SH DEFINED 03	46568			
IMMUCOR INC	COM	452526106	1327	40767
SH DEFINED 03	40767			
IMMUNOGEN INC	COM	45253H101	95	15700
SH DEFINED 03	15700			
IMPAC MTG HLDGS INC	COM	45254P102	709	31500
SH DEFINED 03	31500			
IMPAX LABORATORIES INC	COM	45256B101	290	14968
SH DEFINED 03	14968			
INAMED CORP	COM	453235103	2806	44658
SH DEFINED 03	44658			
INCYTE CORP	COM	45337C102	157	20600
SH DEFINED 03	20600			
INDEPENDENCE CMNTY BK CORP	COM	453414104	2936	80661
SH DEFINED 03	80661			
INDEPENDENT BANK CORP MASS	COM	453836108	202	6973
SH DEFINED 03	6973			
INDEPENDENT BANK CORP MICH	COM	453838104	277	10922
SH DEFINED 03	10922			

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INDEVUS PHARMACEUTICALS INC	COM	454072109	224	36400
SH DEFINED 03		36400		
INDYMAC BANCORP INC	COM	456607100	1558	49315
SH DEFINED 03		49315		
INFINITY PPTY & CAS CORP	COM	45665Q103	228	6900
SH DEFINED 03		6900		
INFINITY PPTY & CAS CORP	COM	45665Q103	7	210
SH DEFINED 13		210		
INFORMATICA CORP	COM	45666Q102	422	55300
SH DEFINED 03		55300		
INFONET SVCS CORP	CL B	45666T106	34	19600
SH DEFINED 03		19600		
INFORMATION HLDGS INC	COM	456727106	1307	47755
SH DEFINED 03		47755		
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1062	11400
SH DEFINED 03		11400		
INFOSPACE INC	COM NEW	45678T201	493	12949
SH DEFINED 03		12949		
INFOUSA INC NEW	COM	456818301	267	26300
SH DEFINED 03		26300		
INGRAM MICRO INC	CL A	457153104	596	41200
SH DEFINED 03		41200		
INGRAM MICRO INC	CL A	457153104	1	75
SH DEFINED 13		75		
INPUT/OUTPUT INC	COM	457652105	1205	145319
SH DEFINED 03		145319		
INSIGHT ENTERPRISES INC	COM	45765U103	2326	130946
SH DEFINED 03		130946		
INSIGHT ENTERPRISES INC	COM	45765U103	2	109
SH DEFINED 13		109		
INSITUFORM TECHNOLOGIES INC	CL A	457667103	953	58552
SH DEFINED 03		58552		
INNKEEPERS USA TR	COM	4576J0104	188	18200
SH DEFINED 03		18200		
INSPIRE PHARMACEUTICALS INC	COM	457733103	224	13400
SH DEFINED 03		13400		
INSPIRE PHARMACEUTICALS INC	COM	457733103	1	39
SH DEFINED 13		39		
INSTINET GROUP INC	COM	457750107	153	28900
SH DEFINED 03		28900		
INSTINET GROUP INC	COM	457750107	30	5731
SH DEFINED 13		5731		
INSURANCE AUTO AUCTIONS INC	COM	457875102	472	27774
SH DEFINED 03		27774		
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	2600	73722
SH DEFINED 03		73722		
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2915	210632
SH DEFINED 03		210632		
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	77	5542
SH DEFINED 13		5542		
INTEGRATED ELECTRICAL SVC	COM	45811E103	109	13500
SH DEFINED 03		13500		
INTEGRATED CIRCUIT SYS INC	COM	45811K208	704	25923
SH DEFINED 03		25923		
INTEL CORP	COM	458140100	457564	16578394
SH DEFINED 03		16578394		
INTEL CORP	COM	458140100	108	3900
SH DEFINED 13		3900		
INTEL CORP	COM	458140100	86	3100 SH
CALL DEFINED 13				
INTEL CORP	COM	458140100	86	3100 SH
PUT DEFINED 13				

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INTEGRA BK CORP	COM	45814P105	213	9648	
SH DEFINED 03	9648				
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	18	27300	
SH DEFINED 03	27300				
INTELLISYNC CORP	COM	458176104	32	11000	
SH DEFINED 03	11000				
INTER TEL INC	COM	458372109	1864	74663	
SH DEFINED 03	74663				
INTERACTIVECORP	COM	45840Q101	14671	486748	
SH DEFINED 03	486748				
INTERACTIVECORP	COM	45840Q101	117	3883	
SH DEFINED 13	3883				
INTERACTIVECORP	COM	45840Q101	90	3000	SH
CALL DEFINED 13					
INTERACTIVECORP	COM	45840Q101	90	3000	SH
PUT DEFINED 13					
INTERFACE INC	CL A	458665106	1035	118169	
SH DEFINED 03	118169				
INTERDIGITAL COMMUNICATIONS	COM	45866A105	2673	142100	
SH DEFINED 03	142100				
INTERGRAPH CORP	COM	458683109	913	35300	
SH DEFINED 03	35300				
INTERMAGNETICS GEN CORP	COM	458771102	1183	34778	
SH DEFINED 03	34778				
INTERMET CORP	COM	45881K104	220	51887	
SH DEFINED 03	51887				
INTERNAP NETWORK SVCS CORP	COM	45885A102	15	12800	
SH DEFINED 03	12800				
INTERNATIONAL BANCSHARES COR	COM	459044103	462	11403	
SH DEFINED 03	11403				
INTERNATIONAL BUSINESS MACHS	COM	459200101	461633	5236904	
SH DEFINED 03	5236904				
INTERNATIONAL BUSINESS MACHS	COM	459200101	24	270	
SH DEFINED 13	270				
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	8390	224323	
SH DEFINED 03	224323				
INTERNATIONAL GAME TECHNOLOG	COM	459902102	25285	655048	
SH DEFINED 03	655048				
INTERNATIONAL GAME TECHNOLOG	COM	459902102	32	830	
SH DEFINED 13	830				
INTL PAPER CO	COM	460146103	57688	1290559	
SH DEFINED 03	1290559				
INTERNATIONAL RECTIFIER CORP	COM	460254105	3722	89858	
SH DEFINED 03	89858				
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1682	34575	
SH DEFINED 03	34575				
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	5	100	
SH DEFINED 13	100				
INTERNATIONAL STL GROUP INC	COM	460377104	253	8500	
SH DEFINED 03	8500				
INTERNET SEC SYS INC	COM	46060X107	1491	97200	
SH DEFINED 03	97200				
INTERPUBLIC GROUP COS INC	COM	460690100	10825	788440	
SH DEFINED 03	788440				
INTERPUBLIC GROUP COS INC	COM	460690100	4	300	
SH DEFINED 13	300				
INTERSIL CORP	CL A	46069S109	2886	133231	
SH DEFINED 03	133231				
INTERSTATE BAKERIES CORP DEL	COM	46072H108	622	57373	
SH DEFINED 03	57373				
INTERVOICE INC NEW	COM	461142101	388	33800	
SH DEFINED 03	33800				

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INTRADO INC	COM	46117A100	1158	71996
SH DEFINED 03	71996			
INTUIT	COM	461202103	15672	406232
SH DEFINED 03	406232			
INTUIT	COM	461202103	81	2100 SH
CALL DEFINED 13				
INVACARE CORP	COM	461203101	4483	100240
SH DEFINED 03	100240			
INTUITIVE SURGICAL INC	COM NEW	46120E602	311	16363
SH DEFINED 03	16363			
INVERESK RESH GROUP INC	COM	461238107	558	18100
SH DEFINED 03	18100			
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1602	125268
SH DEFINED 03	125268			
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	4	340
SH DEFINED 13	340			
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	151	14500
SH DEFINED 03	14500			
INVISION TECHNOLOGIES INC	COM	461851107	1837	36821
SH DEFINED 03	36821			
INVTROGEN CORP	COM	46185R100	338	4700
SH DEFINED 03	4700			
INVESTORS FINL SERVICES CORP	COM	461915100	2519	57794
SH DEFINED 03	57794			
INVESTORS FINL SERVICES CORP	COM	461915100	4	100
SH DEFINED 13	100			
IOMEGA CORP	COM NEW	462030305	108	19400
SH DEFINED 03	19400			
IONICS INC	COM	462218108	1387	49087
SH DEFINED 03	49087			
IRON MTN INC PA	COM	462846106	403	8350
SH DEFINED 03	8350			
IRWIN FINL CORP	COM	464119106	2339	88587
SH DEFINED 03	88587			
ISHARES TR	S&P 500 INDEX	464287200	1015	8856
SH DEFINED 10	8856			
ISHARES TR	MSCI EMERG MKT	464287234	550	3400
SH DEFINED 03	3400			
ISHARES TR	MSCI EAFE IDX	464287465	400	2800
SH DEFINED 03	2800			
ISHARES TR	MSCI EAFE IDX	464287465	1484	10379
SH DEFINED 10	10379			
ISHARES TR	S&P MIDCAP 400	464287507	10500	86350
SH DEFINED 03	86350			
ISHARES TR	RUSSELL1000VAL	464287598	2286	38064
SH DEFINED 10	38064			
ISHARES TR	RUSSELL1000GRW	464287614	1843	38526
SH DEFINED 10	38526			
ISHARES TR	RUSL 2000 VALU	464287630	574	3329
SH DEFINED 10	3329			
ISHARES TR	RUSL 2000 GROW	464287648	552	8829
SH DEFINED 10	8829			
ISHARES TR	RUSSELL 2000	464287655	4366	37000
SH DEFINED 03	37000			
ISHARES TR	RUSSELL 2000	464287655	94	800
SH DEFINED 13	800			
ISHARES TR	RUSSELL 2000	464287655	94	800 SH
CALL DEFINED 13				
ISHARES TR	RUSSELL 2000	464287655	94	800 SH
PUT DEFINED 13				
ISHARES TR	S&P SMLCAP 600	464287804	44013	299000
SH DEFINED 03	299000			

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ITRON INC	COM	465741106	1055	45990
SH DEFINED 03		45990		
IVAX CORP	COM	465823102	4038	168323
SH DEFINED 03		168323		
IXYS CORP	COM	46600W106	170	21600
SH DEFINED 03		21600		
J & J SNACK FOODS CORP	COM	466032109	1248	30567
SH DEFINED 03		30567		
JDS UNIPHASE CORP	COM	46612J101	10284	2713538
SH DEFINED 03		2713538		
JDA SOFTWARE GROUP INC	COM	46612K108	1088	82610
SH DEFINED 03		82610		
J F CHINA REGION FD INC	COM	46614T107	438	38563
SH DEFINED 13		38563		
J JILL GROUP INC	COM	466189107	1928	81730
SH DEFINED 03		81730		
JLG INDS INC	COM	466210101	1938	139504
SH DEFINED 03		139504		
J P MORGAN CHASE & CO	COM	46625H100	253226	6531501
SH DEFINED 03		6531501		
J P MORGAN CHASE & CO	COM	46625H100	191	4924
SH DEFINED 13		4924		
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1629	58594
SH DEFINED 03		58594		
JABIL CIRCUIT INC	COM	466313103	10433	414332
SH DEFINED 03		414332		
JACK IN THE BOX INC	COM	466367109	4749	159894
SH DEFINED 03		159894		
JACOBS ENGR GROUP INC DEL	COM	469814107	888	22558
SH DEFINED 03		22558		
JACUZZI BRANDS INC	COM	469865109	344	42630
SH DEFINED 03		42630		
JAKKS PAC INC	COM	47012E106	1424	68472
SH DEFINED 03		68472		
JANUS CAP GROUP INC	COM	47102X105	13520	819899
SH DEFINED 03		819899		
JAPAN EQUITY FD INC	COM	471057109	569	87734
SH DEFINED 13		87734		
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	321	24800
SH DEFINED 13		24800		
JARDEN CORP	COM	471109108	219	6096
SH DEFINED 03		6096		
JARDEN CORP	COM	471109108	2	63
SH DEFINED 13		63		
JEFFERIES GROUP INC NEW	COM	472319102	2489	80500
SH DEFINED 03		80500		
JEFFERSON PILOT CORP	COM	475070108	23782	468152
SH DEFINED 03		468152		
JETBLUE AWYS CORP	COM	477143101	1270	43233
SH DEFINED 03		43233		
JO-ANN STORES INC	COM	47758P307	1662	56520
SH DEFINED 03		56520		
JOHNSON & JOHNSON	COM	478160104	473692	8504342
SH DEFINED 03		8504342		
JOHNSON & JOHNSON	COM	478160104	1588	28514
SH DEFINED 13		28514		
JOHNSON & JOHNSON	COM	478160104	301	5400 SH
CALL DEFINED 13				
JOHNSON & JOHNSON	COM	478160104	195	3500 SH
PUT DEFINED 13				
JOHNSON CTLS INC	COM	478366107	31695	593765
SH DEFINED 03		593765		

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JOHNSON CTLS INC	COM	478366107	13	242
SH DEFINED 13	242			
JONES APPAREL GROUP INC	COM	480074103	35338	895082
SH DEFINED 03	895082			
JONES LANG LASALLE INC	COM	48020Q107	398	14700
SH DEFINED 03	14700			
JOS A BANK CLOTHIERS INC	COM	480838101	378	12050
SH DEFINED 03	12050			
JOS A BANK CLOTHIERS INC	COM	480838101	33	1061
SH DEFINED 13	1061			
JOURNAL REGISTER CO	COM	481138105	416	20800
SH DEFINED 03	20800			
JOY GLOBAL INC	COM	481165108	330	11016
SH DEFINED 03	11016			
JUNIPER NETWORKS INC	COM	48203R104	1138	46300
SH DEFINED 03	46300			
JUNIPER NETWORKS INC	COM	48203R104	10	399
SH DEFINED 13	399			
KCS ENERGY INC	COM	482434206	200	15000
SH DEFINED 03	15000			
KLA-TENCOR CORP	COM	482480100	18099	366518
SH DEFINED 03	366518			
KLA-TENCOR CORP	COM	482480100	218	4415
SH DEFINED 13	4415			
KLA-TENCOR CORP	COM	482480100	217	4400 SH
CALL DEFINED 13				
KLA-TENCOR CORP	COM	482480100	217	4400 SH
PUT DEFINED 13				
K-SWISS INC	CL A	482686102	2153	106555
SH DEFINED 03	106555			
K2 INC	COM	482732104	1724	109839
SH DEFINED 03	109839			
K V PHARMACEUTICAL CO	CL A	482740206	521	22550
SH DEFINED 03	22550			
KAMAN CORP	CL A	483548103	882	63040
SH DEFINED 03	63040			
KANSAS CITY SOUTHERN	COM NEW	485170302	2201	142022
SH DEFINED 03	142022			
KAYDON CORP	COM	486587108	2601	84091
SH DEFINED 03	84091			
KEANE INC	COM	486665102	1178	86081
SH DEFINED 03	86081			
KB HOME	COM	48666K109	21495	313208
SH DEFINED 03	313208			
KB HOME	COM	48666K109	77	1127
SH DEFINED 13	1127			
KEITHLEY INSTRS INC	COM	487584104	1062	47928
SH DEFINED 03	47928			
KELLOGG CO	COM	487836108	32974	787909
SH DEFINED 03	787909			
KELLOGG CO	COM	487836108	5	130
SH DEFINED 13	130			
KELLWOOD CO	COM	488044108	3681	84522
SH DEFINED 03	84522			
KELLWOOD CO	COM	488044108	17	399
SH DEFINED 13	399			
KELLY SVCS INC	CL A	488152208	797	26731
SH DEFINED 03	26731			
KEMET CORP	COM	488360108	1063	86989
SH DEFINED 03	86989			
KENNAMETAL INC	COM	489170100	1446	31566
SH DEFINED 03	31566			

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KENSEY NASH CORP	COM	490057106	3206	92931
SH DEFINED 03		92931		
KERR MCGEE CORP	COM	492386107	23703	440825
SH DEFINED 03		440825		
KERR MCGEE CORP	COM	492386107	5	102
SH DEFINED 13		102		
KEY ENERGY SVCS INC	COM	492914106	5121	542500
SH DEFINED 03		542500		
KEYCORP NEW	COM	493267108	40469	1353920
SH DEFINED 03		1353920		
KEYNOTE SYS INC	COM	493308100	483	35161
SH DEFINED 03		35161		
KEYSPAN CORP	COM	49337W100	18379	500788
SH DEFINED 03		500788		
KEYSPAN CORP	COM	49337W100	156	4247
SH DEFINED 13		4247		
KIMBALL INTL INC	CL B	494274103	267	18100
SH DEFINED 03		18100		
KILROY RLTY CORP	COM	49427F108	2793	81892
SH DEFINED 03		81892		
KIMBERLY CLARK CORP	COM	494368103	127051	1928514
SH DEFINED 03		1928514		
KIMBERLY CLARK CORP	COM	494368103	7	100
SH DEFINED 13		100		
KIMCO REALTY CORP	COM	49446R109	487	10700
SH DEFINED 03		10700		
KINDER MORGAN INC KANS	COM	49455P101	20307	342498
SH DEFINED 03		342498		
KINDRED HEALTHCARE INC	COM	494580103	511	19400
SH DEFINED 03		19400		
KINDRED HEALTHCARE INC	COM	494580103	2	81
SH DEFINED 13		81		
KINETIC CONCEPTS INC	COM NEW	49460W208	279	5600
SH DEFINED 03		5600		
KING PHARMACEUTICALS INC	COM	495582108	10260	896057
SH DEFINED 03		896057		
KING PHARMACEUTICALS INC	COM	495582108	3	300
SH DEFINED 13		300		
KIRBY CORP	COM	497266106	2346	60319
SH DEFINED 03		60319		
KMART HLDG CORPORATION	COM	498780105	582	8100
SH DEFINED 03		8100		
KNIGHT RIDDER INC	COM	499040103	12181	169179
SH DEFINED 03		169179		
KNIGHT TRADING GROUP INC	COM	499063105	8049	803300
SH DEFINED 03		803300		
KNIGHT TRADING GROUP INC	COM	499063105	3	255
SH DEFINED 13		255		
KNIGHT TRANSN INC	COM	499064103	4998	173964
SH DEFINED 03		173964		
KNIGHT TRANSN INC	COM	499064103	0	4
SH DEFINED 13		4		
KOGER EQUITY INC	COM	500228101	201	8700
SH DEFINED 03		8700		
KOHL'S CORP	COM	500255104	33866	800993
SH DEFINED 03		800993		
KOPIN CORP	COM	500600101	819	160182
SH DEFINED 03		160182		
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	179	19500
SH DEFINED 03		19500		
KORN FERRY INTL	COM NEW	500643200	913	47144
SH DEFINED 03		47144		

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KOS PHARMACEUTICALS INC	COM	500648100	234	7100
SH DEFINED 03	7100			
KOS PHARMACEUTICALS INC	COM	500648100	294	8909
SH DEFINED 13	8909			
KRAFT FOODS INC	CL A	50075N104	935	29519
SH DEFINED 03	29519			
KRAFT FOODS INC	CL A	50075N104	5	156
SH DEFINED 13	156			
KRISPY KREME DOUGHNUTS INC	COM	501014104	481	25200
SH DEFINED 03	25200			
KROGER CO	COM	501044101	54036	2969026
SH DEFINED 03	2969026			
KROGER CO	COM	501044101	5	300
SH DEFINED 13	300			
KROLL INC	COM	501049100	5579	151266
SH DEFINED 03	151266			
KROLL INC	COM	501049100	1	31
SH DEFINED 13	31			
KRONOS INC	COM	501052104	3801	92255
SH DEFINED 03	92255			
KULICKE & SOFFA INDS INC	COM	501242101	1867	170319
SH DEFINED 03	170319			
LSI LOGIC CORP	COM	502161102	18936	2484976
SH DEFINED 03	2484976			
LTC PPTYS INC	COM	502175102	254	15300
SH DEFINED 03	15300			
LTX CORP	COM	502392103	378	34967
SH DEFINED 03	34967			
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	6120	91614
SH DEFINED 03	91614			
LA JOLLA PHARMACEUTICAL CO	COM	503459109	48	19900
SH DEFINED 03	19900			
LA JOLLA PHARMACEUTICAL CO	COM	503459109	0	100
SH DEFINED 13	100			
LA QUINTA CORP	PAIRED CTF	50419U202	410	48800
SH DEFINED 03	48800			
LA Z BOY INC	COM	505336107	2586	143844
SH DEFINED 03	143844			
LABOR READY INC	COM NEW	505401208	1712	110433
SH DEFINED 03	110433			
LABONE INC NEW	COM	50540L105	982	30900
SH DEFINED 03	30900			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	506	12750
SH DEFINED 03	12750			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400
SH DEFINED 13	2400			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400 SH
CALL DEFINED 13				
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400 SH
PUT DEFINED 13				
LABRANCHE & CO INC	COM	505447102	158	18723
SH DEFINED 03	18723			
LACLEDE GROUP INC	COM	505597104	1510	55087
SH DEFINED 03	55087			
LAFARGE NORTH AMERICA INC	COM	505862102	303	7000
SH DEFINED 03	7000			
LAFARGE NORTH AMERICA INC	COM	505862102	7	171
SH DEFINED 13	171			
LAIDLAW INTL INC	COM	50730R102	132	10200
SH DEFINED 03	10200			
LAM RESEARCH CORP	COM	512807108	1342	50072
SH DEFINED 03	50072			

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LAM RESEARCH CORP	COM	512807108	4	133
SH DEFINED 13	133			
LAMAR ADVERTISING CO	CL A	512815101	390	9000
SH DEFINED 03	9000			
LANCASTER COLONY CORP	COM	513847103	984	23640
SH DEFINED 03	23640			
LANCE INC	COM	514606102	1131	73446
SH DEFINED 03	73446			
LANDAMERICA FINL GROUP INC	COM	514936103	5771	148231
SH DEFINED 03	148231			
LANDRYS RESTAURANTS INC	COM	51508L103	2452	82038
SH DEFINED 03	82038			
LANDSTAR SYS INC	COM	515098101	4126	78037
SH DEFINED 03	78037			
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	326	22700
SH DEFINED 13	22700			
LATTICE SEMICONDUCTOR CORP	COM	518415104	968	138072
SH DEFINED 03	138072			
LAUDER ESTEE COS INC	CL A	518439104	2025	41521
SH DEFINED 03	41521			
LAUREATE EDUCATION INC	COM	518613104	1100	28756
SH DEFINED 03	28756			
LAWSON PRODS INC	COM	520776105	975	25549
SH DEFINED 03	25549			
LEAR CORP	COM	521865105	10547	178792
SH DEFINED 03	178792			
LEE ENTERPRISES INC	COM	523768109	1260	26235
SH DEFINED 03	26235			
LEGGETT & PLATT INC	COM	524660107	10163	380496
SH DEFINED 03	380496			
LEGG MASON INC	COM	524901105	4307	47322
SH DEFINED 03	47322			
LEHMAN BROS HLDGS INC	COM	524908100	95120	1264050
SH DEFINED 03	1264050			
LENNAR CORP	CL A	526057104	39189	876319
SH DEFINED 03	876319			
LENNAR CORP	CL A	526057104	6	140
SH DEFINED 13	140			
LENNOX INTL INC	COM	526107107	3252	179667
SH DEFINED 03	179667			
LEUCADIA NATL CORP	COM	527288104	3089	62145
SH DEFINED 03	62145			
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	241	68700
SH DEFINED 03	68700			
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1	296
SH DEFINED 13	296			
LEXICON GENETICS INC	COM	528872104	103	13100
SH DEFINED 03	13100			
LEXICON GENETICS INC	COM	528872104	0	9
SH DEFINED 13	9			
LEXINGTON CORP PPTYS TR	COM	529043101	2566	128902
SH DEFINED 03	128902			
LEXMARK INTL NEW	CL A	529771107	41145	426236
SH DEFINED 03	426236			
LEXMARK INTL NEW	CL A	529771107	128	1325
SH DEFINED 13	1325			
LIBBEY INC	COM	529898108	982	35387
SH DEFINED 03	35387			
LIBERTY CORP S C	COM	530370105	309	6578
SH DEFINED 03	6578			
LIBERTY MEDIA CORP NEW	COM SER A	530718105	4517	502500
SH DEFINED 03	502500			

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LIBERTY MEDIA INTL INC	COM SER A	530719103	475	12797
SH DEFINED 03		12797		
LIBERTY PPTY TR	SH BEN INT	531172104	1485	36928
SH DEFINED 03		36928		
LIFEPOINT HOSPITALS INC	COM	53219L109	8230	221124
SH DEFINED 03		221124		
LIFEPOINT HOSPITALS INC	COM	53219L109	2	60
SH DEFINED 13		60		
LIGAND PHARMACEUTICALS INC	CL B	53220K207	478	27500
SH DEFINED 03		27500		
LIGAND PHARMACEUTICALS INC	CL B	53220K207	217	12514
SH DEFINED 13		12514		
LIGHTBRIDGE INC	COM	532226107	55	9772
SH DEFINED 03		9772		
LIGHTBRIDGE INC	COM	532226107	3	523
SH DEFINED 13		523		
LILLY ELI & CO	COM	532457108	173790	2485910
SH DEFINED 03		2485910		
LILLY ELI & CO	COM	532457108	98	1400
SH DEFINED 13		1400		
LILLY ELI & CO	COM	532457108	98	1400 SH
CALL DEFINED 13				
LILLY ELI & CO	COM	532457108	98	1400 SH
PUT DEFINED 13				
LIMITED BRANDS INC	COM	532716107	26103	1395879
SH DEFINED 03		1395879		
LIMITED BRANDS INC	COM	532716107	8	420
SH DEFINED 13		420		
LINCARE HLDGS INC	COM	532791100	1281	38993
SH DEFINED 03		38993		
LINCARE HLDGS INC	COM	532791100	16	500
SH DEFINED 13		500		
LINCOLN ELEC HLDGS INC	COM	533900106	1152	33800
SH DEFINED 03		33800		
LINCOLN NATL CORP IND	COM	534187109	24400	516412
SH DEFINED 03		516412		
LINCOLN NATL CORP IND	COM	534187109	5	100
SH DEFINED 13		100		
LINDSAY MFG CO	COM	535555106	674	28077
SH DEFINED 03		28077		
LINEAR TECHNOLOGY CORP	COM	535678106	82253	2083925
SH DEFINED 03		2083925		
LINENS N THINGS INC	COM	535679104	4635	158146
SH DEFINED 03		158146		
LITHIA MTRS INC	CL A	536797103	310	12500
SH DEFINED 03		12500		
LITTELFUSE INC	COM	537008104	2289	53984
SH DEFINED 03		53984		
LIZ CLAIBORNE INC	COM	539320101	26861	746546
SH DEFINED 03		746546		
LIZ CLAIBORNE INC	COM	539320101	8	214
SH DEFINED 13		214		
LOCKHEED MARTIN CORP	COM	539830109	93739	1799898
SH DEFINED 03		1799898		
LOEWS CORP	COM	540424108	36848	614536
SH DEFINED 03		614536		
LONE STAR STEAKHOUSE SALOON	COM	542307103	1625	59756
SH DEFINED 03		59756		
LONE STAR STEAKHOUSE SALOON	COM	542307103	1	22
SH DEFINED 13		22		
LONE STAR TECHNOLOGIES INC	COM	542312103	2275	82536
SH DEFINED 03		82536		

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LONGS DRUG STORES CORP	COM	543162101	2070	86700
SH DEFINED 03	86700			
LONGVIEW FIBRE CO	COM	543213102	453	30761
SH DEFINED 03	30761			
LOOKSMART LTD	COM	543442107	80	36800
SH DEFINED 03	36800			
LOUISIANA PAC CORP	COM	546347105	36938	1561841
SH DEFINED 03	1561841			
LOWES COS INC	COM	548661107	120910	2300848
SH DEFINED 03	2300848			
LUBRIZOL CORP	COM	549271104	3958	108085
SH DEFINED 03	108085			
LUCENT TECHNOLOGIES INC	COM	549463107	32161	8508084
SH DEFINED 03	8508084			
LYDALL INC DEL	COM	550819106	390	39946
SH DEFINED 03	39946			
LYON WILLIAM HOMES	COM	552074106	267	2900
SH DEFINED 03	2900			
LYONDELL CHEMICAL CO	COM	552078107	3149	181097
SH DEFINED 03	181097			
M & T BK CORP	COM	55261F104	19594	224445
SH DEFINED 03	224445			
MAF BANCORP INC	COM	55261R108	3461	81096
SH DEFINED 03	81096			
MBIA INC	COM	55262C100	26545	464720
SH DEFINED 03	464720			
MBNA CORP	COM	55262L100	98774	3829923
SH DEFINED 03	3829923			
MBNA CORP	COM	55262L100	11	444
SH DEFINED 13	444			
MB FINANCIAL INC NEW	COM	55264U108	335	9100
SH DEFINED 03	9100			
M D C HLDGS INC	COM	552676108	7547	118652
SH DEFINED 03	118652			
M D C HLDGS INC	COM	552676108	7	112
SH DEFINED 13	112			
MDU RES GROUP INC	COM	552690109	2307	96021
SH DEFINED 03	96021			
MDU RES GROUP INC	COM	552690109	2	81
SH DEFINED 13	81			
MEMC ELECTR MATLS INC	COM	552715104	212	21500
SH DEFINED 03	21500			
MFA MTG INVTS INC	COM	55272X102	256	28800
SH DEFINED 03	28800			
MGE ENERGY INC	COM	55277P104	232	7100
SH DEFINED 03	7100			
MGIC INVT CORP WIS	COM	552848103	24795	326847
SH DEFINED 03	326847			
MGI PHARMA INC	COM	552880106	4571	169240
SH DEFINED 03	169240			
MGM MIRAGE	COM	552953101	607	12930
SH DEFINED 03	12930			
MIM CORP	COM	553044108	122	14000
SH DEFINED 03	14000			
M/I HOMES INC	COM	55305B101	528	12995
SH DEFINED 03	12995			
MKS INSTRUMENT INC	COM	55306N104	474	20757
SH DEFINED 03	20757			
MPS GROUP INC	COM	553409103	1523	125646
SH DEFINED 03	125646			
MRV COMMUNICATIONS INC	COM	553477100	155	56444
SH DEFINED 03	56444			

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MRV COMMUNICATIONS INC	COM	553477100	0	100
SH DEFINED 13	100			
MRO SOFTWARE INC	COM	55347W105	965	70880
SH DEFINED 03	70880			
MSC SOFTWARE CORP	COM	553531104	135	15100
SH DEFINED 03	15100			
MTS SYS CORP	COM	553777103	274	11700
SH DEFINED 03	11700			
MTS SYS CORP	COM	553777103	2	85
SH DEFINED 13	85			
MACDERMID INC	COM	554273102	7169	211785
SH DEFINED 03	211785			
MACERICH CO	COM	554382101	253	5287
SH DEFINED 03	5287			
MACK CALI RLTY CORP	COM	554489104	2355	56900
SH DEFINED 03	56900			
MACROVISION CORP	COM	555904101	797	31828
SH DEFINED 03	31828			
MACROVISION CORP	COM	555904101	2	86
SH DEFINED 13	86			
MACROMEDIA INC	COM	556100105	824	33584
SH DEFINED 03	33584			
MAGNETEK INC	COM	559424106	485	58114
SH DEFINED 03	58114			
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	563	54250
SH DEFINED 03	54250			
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	386	19015
SH DEFINED 03	19015			
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	370	51000
SH DEFINED 03	51000			
MANDALAY RESORT GROUP	COM	562567107	1915	27905
SH DEFINED 03	27905			
MANHATTAN ASSOCS INC	COM	562750109	2018	65362
SH DEFINED 03	65362			
MANITOWOC INC	COM	563571108	2046	60452
SH DEFINED 03	60452			
MANOR CARE INC NEW	COM	564055101	7120	217867
SH DEFINED 03	217867			
MANPOWER INC	COM	56418H100	1760	34660
SH DEFINED 03	34660			
MANTECH INTL CORP	CL A	564563104	1294	68930
SH DEFINED 03	68930			
MANUFACTURED HOME CMNTYS INC	COM	564682102	222	6700
SH DEFINED 03	6700			
MAPINFO CORP	COM	565105103	449	42342
SH DEFINED 03	42342			
MARATHON OIL CORP	COM	565849106	45675	1207069
SH DEFINED 03	1207069			
MARATHON OIL CORP	COM	565849106	226	5965
SH DEFINED 13	5965			
MARATHON OIL CORP	COM	565849106	204	5400 SH
CALL DEFINED 13				
MARATHON OIL CORP	COM	565849106	204	5400 SH
PUT DEFINED 13				
MARCUS CORP	COM	566330106	1234	71565
SH DEFINED 03	71565			
MARKEL CORP	COM	570535104	305	1100
SH DEFINED 03	1100			
MARSH & MCLENNAN COS INC	COM	571748102	45014	991937
SH DEFINED 03	991937			
MARSHALL & ILSLEY CORP	COM	571834100	18456	472151
SH DEFINED 03	472151			

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MARSHALL & ILSLEY CORP	COM	571834100	23	600
SH DEFINED 13	600			
MARRIOTT INTL INC NEW	CL A	571903202	23370	468527
SH DEFINED 03	468527			
MARTIN MARIETTA MATLS INC	COM	573284106	2356	53139
SH DEFINED 03	53139			
MARVEL ENTERPRISES INC	COM	57383M108	211	10800
SH DEFINED 03	10800			
MASCO CORP	COM	574599106	89495	2870273
SH DEFINED 03	2870273			
MASSEY ENERGY CORP	COM	576206106	5503	195070
SH DEFINED 03	195070			
MATERIAL SCIENCES CORP	COM	576674105	357	33484
SH DEFINED 03	33484			
MATRIX SVC CO	COM	576853105	162	17700
SH DEFINED 03	17700			
MATRIXONE INC	COM	57685P304	116	16800
SH DEFINED 03	16800			
MATTEL INC	COM	577081102	17489	958304
SH DEFINED 03	958304			
MATTHEWS INTL CORP	CL A	577128101	524	15900
SH DEFINED 03	15900			
MAXTOR CORP	COM NEW	577729205	156	23600
SH DEFINED 03	23600			
MAXIM INTEGRATED PRODS INC	COM	57772K101	104299	1989686
SH DEFINED 03	1989686			
MAXIM INTEGRATED PRODS INC	COM	57772K101	14	273
SH DEFINED 13	273			
MAXYGEN INC	COM	577776107	133	12600
SH DEFINED 03	12600			
MAY DEPT STORES CO	COM	577778103	23497	854730
SH DEFINED 03	854730			
MAY DEPT STORES CO	COM	577778103	6	236
SH DEFINED 13	236			
MAVERICK TUBE CORP	COM	577914104	4394	167343
SH DEFINED 03	167343			
MAXIMUS INC	COM	577933104	2097	59139
SH DEFINED 03	59139			
MAYTAG CORP	COM	578592107	8695	354765
SH DEFINED 03	354765			
MCCLATCHY CO	CL A	579489105	342	4875
SH DEFINED 03	4875			
MCCORMICK & CO INC	COM NON VTG	579780206	8709	256158
SH DEFINED 03	256158			
MCDATA CORP	CL A	580031201	200	37138
SH DEFINED 03	37138			
MCDONALDS CORP	COM	580135101	126059	4848409
SH DEFINED 03	4848409			
MCDONALDS CORP	COM	580135101	12	443
SH DEFINED 13	443			
MCG CAPITAL CORP	COM	58047P107	161	10500
SH DEFINED 03	10500			
MCGRAW HILL COS INC	COM	580645109	38005	496344
SH DEFINED 03	496344			
MCKESSON CORP	COM	58155Q103	25860	753282
SH DEFINED 03	753282			
MCLEODUSA INC	CL A	582266706	9	18364
SH DEFINED 03	18364			
MEADE INSTRUMENTS CORP	COM	583062104	127	39773
SH DEFINED 03	39773			
MEADWESTVACO CORP	COM	583334107	16587	564377
SH DEFINED 03	564377			

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MEDAREX INC	COM	583916101	266	36454
SH DEFINED 03	36454			
MEDAREX INC	COM	583916101	2	305
SH DEFINED 13	305			
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	25613	683015
SH DEFINED 03	683015			
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	24
SH DEFINED 13	24			
MEDIA GEN INC	CL A	584404107	2071	32254
SH DEFINED 03	32254			
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	166	21200
SH DEFINED 03	21200			
MEDICINES CO	COM	584688105	659	21600
SH DEFINED 03	21600			
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4878	122113
SH DEFINED 03	122113			
MEDIMMUNE INC	COM	584699102	14336	612921
SH DEFINED 03	612921			
MEDIMMUNE INC	COM	584699102	89	3800
SH DEFINED 13	3800			
MEDTRONIC INC	COM	585055106	191534	3931319
SH DEFINED 03	3931319			
MELLON FINL CORP	COM	58551A108	24195	824907
SH DEFINED 03	824907			
MEMBERWORKS INC	COM	586002107	1508	50898
SH DEFINED 03	50898			
MENS WEARHOUSE INC	COM	587118100	3007	113933
SH DEFINED 03	113933			
MENTOR CORP MINN	COM	587188103	4255	124093
SH DEFINED 03	124093			
MENTOR GRAPHICS CORP	COM	587200106	2280	147363
SH DEFINED 03	147363			
MENTOR GRAPHICS CORP	COM	587200106	2	113
SH DEFINED 13	113			
MERCANTILE BANKSHARES CORP	COM	587405101	2501	53421
SH DEFINED 03	53421			
MERCK & CO INC	COM	589331107	329508	6937000
SH DEFINED 03	6937000			
MERCK & CO INC	COM	589331107	183	3843
SH DEFINED 13	3843			
MERCURY COMPUTER SYS	COM	589378108	2670	107672
SH DEFINED 03	107672			
MERCURY GENL CORP NEW	COM	589400100	268	5400
SH DEFINED 03	5400			
MERCURY INTERACTIVE CORP	COM	589405109	8365	167872
SH DEFINED 03	167872			
MEREDITH CORP	COM	589433101	5848	106407
SH DEFINED 03	106407			
MERISTAR HOSPITALITY CORP	COM	58984Y103	208	30400
SH DEFINED 03	30400			
MERIT MED SYS INC	COM	589889104	1291	81038
SH DEFINED 03	81038			
MERITAGE CORP	COM	59001A102	2788	40516
SH DEFINED 03	40516			
MERRILL LYNCH & CO INC	COM	590188108	203909	3777491
SH DEFINED 03	3777491			
MERRILL LYNCH & CO INC	COM	590188108	23	430
SH DEFINED 13	430			
MESA AIR GROUP INC	COM	590479101	651	80456
SH DEFINED 03	80456			
METHODE ELECTRS INC	COM	591520200	1723	132826
SH DEFINED 03	132826			

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METLIFE INC		COM	59156R108	61921	1727232
SH	DEFINED 03	1727232			
METLIFE INC		COM	59156R108	43	1203
SH	DEFINED 13	1203			
METRIS COS INC		COM	591598107	147	16900
SH	DEFINED 03	16900			
METRO GOLDWYN MAYER INC		COM	591610100	265	21936
SH	DEFINED 03	21936			
MICHAELS STORES INC		COM	594087108	2448	44500
SH	DEFINED 03	44500			
MICREL INC		COM	594793101	1616	133029
SH	DEFINED 03	133029			
MICREL INC		COM	594793101	2	132
SH	DEFINED 13	132			
MICROS SYS INC		COM	594901100	2320	48356
SH	DEFINED 03	48356			
MICROSOFT CORP		COM	594918104	844387	29565373
SH	DEFINED 03	29565373			
MICROSOFT CORP		COM	594918104	93	3246
SH	DEFINED 13	3246			
MICROSOFT CORP		COM	594918104	100	3500 SH
CALL	DEFINED 13				
MICROSTRATEGY INC		CL A NEW	594972408	5487	128490
SH	DEFINED 03	128490			
MICROCHIP TECHNOLOGY INC		COM	595017104	6103	193502
SH	DEFINED 03	193502			
MICROCHIP TECHNOLOGY INC		COM	595017104	7	234
SH	DEFINED 13	234			
MICROMUSE INC		COM	595094103	221	33100
SH	DEFINED 03	33100			
MICRON TECHNOLOGY INC		COM	595112103	23651	1544798
SH	DEFINED 03	1544798			
MICROSEMI CORP		COM	595137100	2601	183063
SH	DEFINED 03	183063			
MICROTEK MEDICAL HLDGS INC		COM	59515B109	102	20000
SH	DEFINED 03	20000			
MID-STATE BANCSHARES		COM	595440108	285	12123
SH	DEFINED 03	12123			
MIDAS GROUP INC		COM	595626102	612	35181
SH	DEFINED 03	35181			
MIDWAY GAMES INC		COM	598148104	287	24900
SH	DEFINED 03	24900			
MILACRON INC		COM	598709103	417	104185
SH	DEFINED 03	104185			
MILLENNIUM PHARMACEUTICALS I		COM	599902103	1770	128288
SH	DEFINED 03	128288			
MILLENNIUM PHARMACEUTICALS I		COM	599902103	166	12017
SH	DEFINED 13	12017			
MILLENNIUM CHEMICALS INC		COM	599903101	537	31000
SH	DEFINED 03	31000			
MILLER HERMAN INC		COM	600544100	887	30663
SH	DEFINED 03	30663			
MILLIPORE CORP		COM	601073109	5778	102497
SH	DEFINED 03	102497			
MINDSPEED TECHNOLOGIES INC		COM	602682106	227	45766
SH	DEFINED 03	45766			
MINDSPEED TECHNOLOGIES INC		COM	602682106	1	126
SH	DEFINED 13	126			
MINE SAFETY APPLIANCES CO		COM	602720104	438	13000
SH	DEFINED 03	13000			
MINERALS TECHNOLOGIES INC		COM	603158106	671	11574
SH	DEFINED 03	11574			

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MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	549	4500
SH DEFINED 03		4500		
MOBILE MINI INC	COM	60740F105	1169	41165
SH DEFINED 03		41165		
MODINE MFG CO	COM	607828100	537	16856
SH DEFINED 03		16856		
MOHAWK INDS INC	COM	608190104	4506	61450
SH DEFINED 03		61450		
MOHAWK INDS INC	COM	608190104	4	60
SH DEFINED 13		60		
MOLECULAR DEVICES CORP	COM	60851C107	567	31900
SH DEFINED 03		31900		
MOLEX INC	COM	608554101	11637	362756
SH DEFINED 03		362756		
MONACO COACH CORP	COM	60886R103	3752	133209
SH DEFINED 03		133209		
MONSANTO CO NEW	COM	61166W101	18871	490164
SH DEFINED 03		490164		
MONSTER WORLDWIDE INC	COM	611742107	5225	203159
SH DEFINED 03		203159		
MONSTER WORLDWIDE INC	COM	611742107	25	988
SH DEFINED 13		988		
MONY GROUP INC	COM	615337102	711	22700
SH DEFINED 03		22700		
MOODYS CORP	COM	615369105	31533	487677
SH DEFINED 03		487677		
MOOG INC	CL A	615394202	2705	72879
SH DEFINED 03		72879		
MORGAN STANLEY	COM NEW	617446448	200945	3807938
SH DEFINED 03		3807938		
MORGAN STANLEY	COM NEW	617446448	25	471
SH DEFINED 13		471		
MORGAN STANLEY EMER MKTS FD	COM	61744G107	7	500
SH DEFINED 03		500		
MORGAN STANLEY EMER MKTS FD	COM	61744G107	794	60000
SH DEFINED 13		60000		
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	563	50000
SH DEFINED 13		50000		
MORGAN STANLEY INDIA INVS FD	COM	61745C105	888	44056
SH DEFINED 03		44056		
MOTOROLA INC	COM	620076109	148550	8139753
SH DEFINED 03		8139753		
MOVIE GALLERY INC	COM	624581104	1614	82540
SH DEFINED 03		82540		
MOVIE GALLERY INC	COM	624581104	8	422
SH DEFINED 13		422		
MUELLER INDS INC	COM	624756102	3501	97793
SH DEFINED 03		97793		
MULTIMEDIA GAMES INC	COM	625453105	1786	66600
SH DEFINED 03		66600		
MULTIMEDIA GAMES INC	COM	625453105	2640	98450
SH DEFINED 13		98450		
MURPHY OIL CORP	COM	626717102	3239	43950
SH DEFINED 03		43950		
MYERS INDS INC	COM	628464109	1036	73456
SH DEFINED 03		73456		
MYKROLIS CORP	COM	62852P103	354	20318
SH DEFINED 03		20318		
MYLAN LABS INC	COM	628530107	9584	473266
SH DEFINED 03		473266		
MYLAN LABS INC	COM	628530107	4	200
SH DEFINED 13		200		

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MYRIAD GENETICS INC	COM	62855J104	318	21300
SH DEFINED 03	21300			
NBT BANCORP INC	COM	628778102	346	15494
SH DEFINED 03	15494			
NBTY INC	COM	628782104	7926	269699
SH DEFINED 03	269699			
NCI BUILDING SYS INC	COM	628852105	393	12062
SH DEFINED 03	12062			
NCO GROUP INC	COM	628858102	2137	80069
SH DEFINED 03	80069			
NCO GROUP INC	COM	628858102	9	349
SH DEFINED 13	349			
NCR CORP NEW	COM	62886E108	8932	180125
SH DEFINED 03	180125			
NS GROUP INC	COM	628916108	263	16000
SH DEFINED 03	16000			
NII HLDGS INC	CL B NEW	62913F201	505	15000
SH DEFINED 03	15000			
NIC INC	COM	62914B100	145	20300
SH DEFINED 03	20300			
NRG ENERGY INC	COM NEW	629377508	7938	320070
SH DEFINED 03	320070			
NTL INC DEL	COM	62940M104	2064	35823
SH DEFINED 03	35823			
NUI CORP	COM	629431107	554	37923
SH DEFINED 03	37923			
NVR INC	COM	62944T105	21423	44245
SH DEFINED 03	44245			
NARA BANCORP INC	COM	63080P105	250	14600
SH DEFINED 03	14600			
NASDAQ 100 TR	UNIT SER 1	631100104	1094	29000
SH DEFINED 13	29000			
NASDAQ 100 TR	UNIT SER 1	631100104	75	2000 SH
PUT DEFINED 13				
NASH FINCH CO	COM	631158102	1156	46172
SH DEFINED 03	46172			
NATIONAL CITY CORP	COM	635405103	93856	2680842
SH DEFINED 03	2680842			
NATIONAL CITY CORP	COM	635405103	49	1400
SH DEFINED 13	1400			
NATIONAL COMMERCE FINL CORP	COM	63545P104	3447	106072
SH DEFINED 03	106072			
NATIONAL FINL PARTNERS CORP	COM	63607P208	428	12130
SH DEFINED 03	12130			
NATIONAL FUEL GAS CO N J	COM	636180101	1915	76604
SH DEFINED 03	76604			
NATIONAL HEALTH INVS INC	COM	63633D104	566	20800
SH DEFINED 03	20800			
NATIONAL INSTRS CORP	COM	636518102	1239	40421
SH DEFINED 03	40421			
NATIONAL-OILWELL INC	COM	637071101	1269	40305
SH DEFINED 03	40305			
NATIONAL PENN BANCSHARES INC	COM	637138108	253	8506
SH DEFINED 03	8506			
NATIONAL PRESTO INDS INC	COM	637215104	680	16490
SH DEFINED 03	16490			
NATIONAL SEMICONDUCTOR CORP	COM	637640103	17165	780570
SH DEFINED 03	780570			
NATIONWIDE FINL SVCS INC	CL A	638612101	621	16500
SH DEFINED 03	16500			
NATIONWIDE FINL SVCS INC	CL A	638612101	16	420
SH DEFINED 13	420			

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NATIONWIDE HEALTH PPTYS INC	COM	638620104	567	30000
SH DEFINED 03	30000			
NATURES SUNSHINE PRODUCTS IN	COM	639027101	526	36945
SH DEFINED 03	36945			
NAUTILUS GROUP INC	COM	63910B102	1388	71136
SH DEFINED 03	71136			
NAVISTAR INTL CORP NEW	COM	63934E108	6425	165764
SH DEFINED 03	165764			
NAVIGANT INTL INC	COM	63935R108	178	10000
SH DEFINED 03	10000			
NDCHEALTH CORP	COM	639480102	2033	87616
SH DEFINED 03	87616			
NEIMAN MARCUS GROUP INC	CL A	640204202	3210	57683
SH DEFINED 03	57683			
NEIMAN MARCUS GROUP INC	CL A	640204202	22	392
SH DEFINED 13	392			
NELSON THOMAS INC	COM	640376109	896	39410
SH DEFINED 03	39410			
NEOSE TECHNOLOGIES INC	COM	640522108	83	10000
SH DEFINED 03	10000			
NEOSE TECHNOLOGIES INC	COM	640522108	2	200
SH DEFINED 13	200			
NEOWARE SYS INC	COM	64065P102	84	10100
SH DEFINED 03	10100			
NETBANK INC	COM	640933107	436	39900
SH DEFINED 03	39900			
NETWORKS ASSOCS INC	COM	640938106	1476	81417
SH DEFINED 03	81417			
NETEGRITY INC	COM	64110P107	735	86893
SH DEFINED 03	86893			
NETEGRITY INC	COM	64110P107	1	100
SH DEFINED 13	100			
NETIQ CORP	COM	64115P102	208	15787
SH DEFINED 03	15787			
NETIQ CORP	COM	64115P102	1	100
SH DEFINED 13	100			
NETWORK EQUIP TECHNOLOGIES	COM	641208103	423	51861
SH DEFINED 03	51861			
NETWORK APPLIANCE INC	COM	64120L104	32839	1525249
SH DEFINED 03	1525249			
NETWORK APPLIANCE INC	COM	64120L104	0	11
SH DEFINED 13	11			
NEW CENTURY FINANCIAL CORP	COM	64352D101	10150	216783
SH DEFINED 03	216783			
NEW CENTURY FINANCIAL CORP	COM	64352D101	3	55
SH DEFINED 13	55			
NEW GERMANY FD INC	COM	644465106	500	64063
SH DEFINED 13	64063			
NEW JERSEY RES	COM	646025106	2978	71629
SH DEFINED 03	71629			
NEW PLAN EXCEL RLTY TR INC	COM	648053106	2073	88729
SH DEFINED 03	88729			
NEW YORK CMNTY BANCORP INC	COM	649445103	4005	204019
SH DEFINED 03	204019			
NEW YORK CMNTY BANCORP INC	COM	649445103	11	573
SH DEFINED 13	573			
NEW YORK TIMES CO	CL A	650111107	12677	283543
SH DEFINED 03	283543			
NEWALLIANCE BANCSHARES INC	COM	650203102	141	10100
SH DEFINED 03	10100			
NEWCASTLE INVT CORP	COM	65105M108	695	23200
SH DEFINED 03	23200			

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NEWELL RUBBERMAID INC	COM	651229106	11862	504747
SH DEFINED 03	504747			
NEWELL RUBBERMAID INC	COM	651229106	19	800
SH DEFINED 13	800			
NEWFIELD EXPL CO	COM	651290108	17549	314844
SH DEFINED 03	314844			
NEWMONT MINING CORP	COM	651639106	35442	914394
SH DEFINED 03	914394			
NEWMONT MINING CORP	COM	651639106	85	2200 SH
CALL DEFINED 13				
NEWPARK RES INC	COM PAR \$.01NE	651718504	263	42400
SH DEFINED 03	42400			
NEWPORT CORP	COM	651824104	417	25772
SH DEFINED 03	25772			
NEWPORT CORP	COM	651824104	0	6
SH DEFINED 13	6			
NEWS CORP LTD	ADR NEW	652487703	1328	37500
SH DEFINED 03	37500			
NEWS CORP LTD	SP ADR PFD	652487802	4480	136241
SH DEFINED 03	136241			
NEWS CORP LTD	SP ADR PFD	652487802	0	7
SH DEFINED 13	7			
NEWTEK BUSINESS SVCS INC	COM	652526104	47	12600
SH DEFINED 03	12600			
NEXTEL COMMUNICATIONS INC	CL A	65332V103	72300	2711936
SH DEFINED 03	2711936			
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1	45
SH DEFINED 13	45			
NEXTEL PARTNERS INC	CL A	65333F107	6610	415200
SH DEFINED 03	415200			
NEXEN INC	COM	65334H102	1564	40087
SH DEFINED 03	40087			
NICOR INC	COM	654086107	8697	256026
SH DEFINED 03	256026			
NIKE INC	CL B	654106103	39699	524073
SH DEFINED 03	524073			
NIKE INC	CL B	654106103	2	32
SH DEFINED 13	32			
99 CENTS ONLY STORES	COM	65440K106	474	31111
SH DEFINED 03	31111			
99 CENTS ONLY STORES	COM	65440K106	75	4900
SH DEFINED 13	4900			
99 CENTS ONLY STORES	COM	65440K106	75	4900 SH
CALL DEFINED 13				
99 CENTS ONLY STORES	COM	65440K106	75	4900 SH
PUT DEFINED 13				
NISOURCE INC	COM	65473P105	29964	1453153
SH DEFINED 03	1453153			
NOBLE ENERGY INC	COM	655044105	2966	58162
SH DEFINED 03	58162			
NORDSON CORP	COM	655663102	794	18306
SH DEFINED 03	18306			
NORDSON CORP	COM	655663102	3	75
SH DEFINED 13	75			
NORDSTROM INC	COM	655664100	11714	274918
SH DEFINED 03	274918			
NORDSTROM INC	COM	655664100	92	2156
SH DEFINED 13	2156			
NORFOLK SOUTHERN CORP	COM	655844108	27287	1028919
SH DEFINED 03	1028919			
NORFOLK SOUTHERN CORP	COM	655844108	2	65
SH DEFINED 13	65			

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NORTEL NETWORKS CORP NEW	COM	656568102	5625	1127208
SH DEFINED 03		1127208		
NORTEL NETWORKS CORP NEW	COM	656568102	1	200
SH DEFINED 13		200		
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9	656568AB8	8522	8970000
PRN DEFINED 03		8970000		
NORTH FORK BANCORPORATION NY	COM	659424105	53387	1403068
SH DEFINED 03		1403068		
NORTHEAST UTILS	COM	664397106	4079	209485
SH DEFINED 03		209485		
NORTHERN TR CORP	COM	665859104	17341	410139
SH DEFINED 03		410139		
NORTHERN TR CORP	COM	665859104	22	511
SH DEFINED 13		511		
NORTHROP GRUMMAN CORP	COM	666807102	109136	2032319
SH DEFINED 03		2032319		
NORTHROP GRUMMAN CORP	COM	666807102	430	8000
SH DEFINED 13		8000		
NORTHWEST NAT GAS CO	COM	667655104	2340	76733
SH DEFINED 03		76733		
NOVARTIS A G	SPONSORED ADR	66987V109	3990	89656
SH DEFINED 03		89656		
NOVASTAR FINL INC	COM	669947400	340	8947
SH DEFINED 03		8947		
NOVELL INC	COM	670006105	5966	711065
SH DEFINED 03		711065		
NOVELLUS SYS INC	COM	670008101	8732	277737
SH DEFINED 03		277737		
NOVELLUS SYS INC	COM	670008101	1	25
SH DEFINED 13		25		
NOVEN PHARMACEUTICALS INC	COM	670009109	1158	52604
SH DEFINED 03		52604		
NU SKIN ENTERPRISES INC	CL A	67018T105	3852	152136
SH DEFINED 03		152136		
NSTAR	COM	67019E107	1614	33707
SH DEFINED 03		33707		
NUCOR CORP	COM	670346105	71570	932390
SH DEFINED 03		932390		
NVIDIA CORP	COM	67066G104	6213	303527
SH DEFINED 03		303527		
NYFIX INC	COM	670712108	369	75396
SH DEFINED 03		75396		
O CHARLEYS INC	COM	670823103	942	54827
SH DEFINED 03		54827		
OGE ENERGY CORP	COM	670837103	1091	42839
SH DEFINED 03		42839		
OM GROUP INC	COM	670872100	4384	132797
SH DEFINED 03		132797		
NUVEEN INVTS INC	CL A	67090F106	225	8400
SH DEFINED 03		8400		
OSI PHARMACEUTICALS INC	COM	671040103	288	4088
SH DEFINED 03		4088		
OAKLEY INC	COM	673662102	133	10273
SH DEFINED 03		10273		
OCCIDENTAL PETE CORP DEL	COM	674599105	87472	1806907
SH DEFINED 03		1806907		
OCCIDENTAL PETE CORP DEL	COM	674599105	81	1677
SH DEFINED 13		1677		
OCEANEERING INTL INC	COM	675232102	3216	93912
SH DEFINED 03		93912		
OCTEL CORP	COM	675727101	219	8300
SH DEFINED 03		8300		

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OCULAR SCIENCES INC	COM	675744106	530	13952
SH DEFINED 03		13952		
ODYSSEY HEALTHCARE INC	COM	67611V101	1488	79087
SH DEFINED 03		79087		
ODYSSEY RE HLDGS CORP	COM	67612W108	600	25000
SH DEFINED 03		25000		
OFFICE DEPOT INC	COM	676220106	19693	1099556
SH DEFINED 03		1099556		
OFFSHORE LOGISTICS INC	COM	676255102	2077	73877
SH DEFINED 03		73877		
OHIO CAS CORP	COM	677240103	2136	106093
SH DEFINED 03		106093		
OIL STS INTL INC	COM	678026105	226	14800
SH DEFINED 03		14800		
OLD DOMINION FGHT LINES INC	COM	679580100	332	11245
SH DEFINED 03		11245		
OLD REP INTL CORP	COM	680223104	5627	237242
SH DEFINED 03		237242		
OLD REP INTL CORP	COM	680223104	2	68
SH DEFINED 13		68		
OLIN CORP	COM PAR \$1	680665205	668	37914
SH DEFINED 03		37914		
OMNICARE INC	COM	681904108	2464	57561
SH DEFINED 03		57561		
OMNICOM GROUP INC	COM	681919106	27766	365872
SH DEFINED 03		365872		
OMEGA HEALTHCARE INVS INC	COM	681936100	185	18400
SH DEFINED 03		18400		
OMNIVISION TECHNOLOGIES INC	COM	682128103	1710	107200
SH DEFINED 03		107200		
OMNOVA SOLUTIONS INC	COM	682129101	596	97677
SH DEFINED 03		97677		
ON ASSIGNMENT INC	COM	682159108	309	52339
SH DEFINED 03		52339		
ON SEMICONDUCTOR CORP	COM	682189105	180	35800
SH DEFINED 03		35800		
ONEOK INC NEW	COM	682680103	2281	103736
SH DEFINED 03		103736		
ON2 TECHNOLOGIES INC	COM	68338A107	7	10100
SH DEFINED 03		10100		
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	993	10300
SH DEFINED 03		10300		
OPENWAVE SYS INC	COM NEW	683718308	435	34249
SH DEFINED 03		34249		
OPLINK COMMUNICATIONS INC	COM	68375Q106	96	49900
SH DEFINED 03		49900		
OPLINK COMMUNICATIONS INC	COM	68375Q106	0	100
SH DEFINED 13		100		
OPSWARE INC	COM	68383A101	198	25000
SH DEFINED 03		25000		
OPSWARE INC	COM	68383A101	4	458
SH DEFINED 13		458		
ORACLE CORP	COM	68389X105	197929	16590830
SH DEFINED 03		16590830		
ORACLE CORP	COM	68389X105	41	3474
SH DEFINED 13		3474		
ORACLE CORP	COM	68389X105	98	8200 SH
CALL DEFINED 13				
OPTION CARE INC	COM	683948103	214	14000
SH DEFINED 03		14000		
ORBITAL SCIENCES CORP	COM	685564106	352	25500
SH DEFINED 03		25500		

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O REILLY AUTOMOTIVE INC	COM	686091109	906	20048
SH DEFINED 03	20048			
ORIENTAL FINL GROUP INC	COM	68618W100	433	16008
SH DEFINED 03	16008			
ORTHOLOGIC CORP	COM	68750J107	97	11200
SH DEFINED 03	11200			
ORTHODONTIC CTRS AMER INC	COM	68750P103	1057	129033
SH DEFINED 03	129033			
ORTHODONTIC CTRS AMER INC	COM	68750P103	4	430
SH DEFINED 13	430			
OSHKOSH B GOSH INC	CL A	688222207	799	31989
SH DEFINED 03	31989			
OSHKOSH TRUCK CORP	COM	688239201	5732	100025
SH DEFINED 03	100025			
OSTEOTECH INC	COM	688582105	252	38905
SH DEFINED 03	38905			
OTTER TAIL CORP	COM	689648103	215	8000
SH DEFINED 03	8000			
OUTBACK STEAKHOUSE INC	COM	689899102	1944	47000
SH DEFINED 03	47000			
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4911	111278
SH DEFINED 03	111278			
OVERSTOCK COM INC DEL	COM	690370101	2855	73000
SH DEFINED 03	73000			
OWENS & MINOR INC NEW	COM	690732102	2846	109886
SH DEFINED 03	109886			
OWENS ILL INC	COM NEW	690768403	225	13400
SH DEFINED 03	13400			
OWENS ILL INC	COM NEW	690768403	4	211
SH DEFINED 13	211			
OXFORD HEALTH PLANS INC	COM	691471106	4585	83312
SH DEFINED 03	83312			
OXFORD HEALTH PLANS INC	COM	691471106	7	120
SH DEFINED 13	120			
OXFORD INDS INC	COM	691497309	1972	45260
SH DEFINED 03	45260			
PC-TEL INC	COM	69325Q105	516	43706
SH DEFINED 03	43706			
PG&E CORP	COM	69331C108	28729	1028256
SH DEFINED 03	1028256			
PFF BANCORP INC	COM	69331W104	297	7980
SH DEFINED 03	7980			
P F CHANGS CHINA BISTRO INC	COM	69333Y108	2375	57726
SH DEFINED 03	57726			
P F CHANGS CHINA BISTRO INC	COM	69333Y108	7	161
SH DEFINED 13	161			
PMC-SIERRA INC	COM	69344F106	4500	313579
SH DEFINED 03	313579			
PMI GROUP INC	COM	69344M101	2213	50840
SH DEFINED 03	50840			
PMI GROUP INC	COM	69344M101	17	394
SH DEFINED 13	394			
PNC FINL SVCS GROUP INC	COM	693475105	66067	1244666
SH DEFINED 03	1244666			
POSCO	SPONSORED ADR	693483109	251	7500
SH DEFINED 03	7500			
POSCO	SPONSORED ADR	693483109	78	2318
SH DEFINED 13	2318			
PNM RES INC	COM	69349H107	3263	157119
SH DEFINED 03	157119			
PPG INDS INC	COM	693506107	29309	469026
SH DEFINED 03	469026			

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PPL CORP	COM	69351T106	23764	517731
SH DEFINED 03	517731			
PPL CORP	COM	69351T106	22	481
SH DEFINED 13	481			
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	801	146375
SH DEFINED 03	146375			
PS BUSINESS PKS INC CALIF	COM	69360J107	483	12000
SH DEFINED 03	12000			
PSS WORLD MED INC	COM	69366A100	257	22945
SH DEFINED 03	22945			
PSS WORLD MED INC	COM	69366A100	1	100
SH DEFINED 13	100			
PTEK HLDGS INC	COM	69366M104	248	21500
SH DEFINED 03	21500			
PTEK HLDGS INC	COM	69366M104	89	7728
SH DEFINED 13	7728			
PACCAR INC	COM	693718108	46859	808053
SH DEFINED 03	808053			
PACCAR INC	COM	693718108	24	420
SH DEFINED 13	420			
PACER INTL INC TENN	COM	69373H106	1589	85909
SH DEFINED 03	85909			
PACIFIC CAP BANCORP NEW	COM	69404P101	796	28284
SH DEFINED 03	28284			
PACIFIC SUNWEAR CALIF INC	COM	694873100	15481	790253
SH DEFINED 03	790253			
PACIFICARE HEALTH SYS DEL	COM	695112102	2593	67074
SH DEFINED 03	67074			
PACIFICARE HEALTH SYS DEL	COM	695112102	26	681
SH DEFINED 13	681			
PACKAGING CORP AMER	COM	695156109	939	39277
SH DEFINED 03	39277			
PACKETEER INC	COM	695210104	254	15700
SH DEFINED 03	15700			
PACKETEER INC	COM	695210104	18	1123
SH DEFINED 13	1123			
PACTIV CORP	COM	695257105	14490	580997
SH DEFINED 03	580997			
PALATIN TECHNOLOGIES INC	COM NEW	696077304	68	16200
SH DEFINED 03	16200			
PALL CORP	COM	696429307	6393	244088
SH DEFINED 03	244088			
PALMONE INC	COM	69713P107	504	14500
SH DEFINED 03	14500			
PANAMSAT CORP NEW	COM	697933109	344	14826
SH DEFINED 03	14826			
PANAMSAT CORP NEW	COM	697933109	2	100
SH DEFINED 13	100			
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	217	4304
SH DEFINED 03	4304			
PANERA BREAD CO	CL A	69840W108	2309	64367
SH DEFINED 03	64367			
PANERA BREAD CO	CL A	69840W108	4	106
SH DEFINED 13	106			
PANTRY INC	COM	698657103	300	13747
SH DEFINED 03	13747			
PANTRY INC	COM	698657103	2	100
SH DEFINED 13	100			
PAPA JOHNS INTL INC	COM	698813102	1414	47853
SH DEFINED 03	47853			
PAR PHARMACEUTICAL COS INC	COM	69888P106	419	11900
SH DEFINED 03	11900			

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PARAMETRIC TECHNOLOGY CORP	COM	699173100	3195	638910
SH DEFINED 03		638910		
PAREXEL INTL CORP	COM	699462107	1502	75846
SH DEFINED 03		75846		
PARK ELECTROCHEMICAL CORP	COM	700416209	1439	56995
SH DEFINED 03		56995		
PARKER DRILLING CO	COM	701081101	117	30500
SH DEFINED 03		30500		
PARKER HANNIFIN CORP	COM	701094104	18185	305841
SH DEFINED 03		305841		
PARKWAY PPTYS INC	COM	70159Q104	378	8500
SH DEFINED 03		8500		
PATINA OIL & GAS CORP	COM	703224105	5950	199190
SH DEFINED 03		199190		
PATINA OIL & GAS CORP	COM	703224105	3	100
SH DEFINED 13		100		
PATTERSON DENTAL CO	COM	703412106	2229	29139
SH DEFINED 03		29139		
PATTERSON UTI ENERGY INC	COM	703481101	3434	102796
SH DEFINED 03		102796		
PAXAR CORP	COM	704227107	2305	118067
SH DEFINED 03		118067		
PAXSON COMMUNICATIONS CORP	COM	704231109	76	23400
SH DEFINED 03		23400		
PAYCHEX INC	COM	704326107	25506	752832
SH DEFINED 03		752832		
PAYCHEX INC	COM	704326107	95	2800 SH
CALL DEFINED 13				
PAYLESS SHOESOURCE INC	COM	704379106	301	20221
SH DEFINED 03		20221		
PEABODY ENERGY CORP	COM	704549104	1400	25000
SH DEFINED 03		25000		
PEDIATRIX MED GROUP	COM	705324101	4230	60562
SH DEFINED 03		60562		
PEETS COFFEE & TEA INC	COM	705560100	305	12200
SH DEFINED 03		12200		
PEGASUS SOLUTIONS INC	COM	705906105	2242	170724
SH DEFINED 03		170724		
PENFORD CORP	COM	707051108	325	18546
SH DEFINED 03		18546		
PENN NATL GAMING INC	COM	707569109	584	17600
SH DEFINED 03		17600		
PENN VA CORP	COM	707882106	303	8400
SH DEFINED 03		8400		
PENNEY J C INC	COM	708160106	19903	527090
SH DEFINED 03		527090		
PENNEY J C INC	COM	708160106	4	97
SH DEFINED 13		97		
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	871	25433
SH DEFINED 03		25433		
PENTAIR INC	COM	709631105	4632	137686
SH DEFINED 03		137686		
PENTAIR INC	COM	709631105	6	182
SH DEFINED 13		182		
PEOPLES BK BRIDGEPORT CONN	COM	710198102	297	9525
SH DEFINED 03		9525		
PEOPLES ENERGY CORP	COM	711030106	8618	204458
SH DEFINED 03		204458		
PEOPLESOFT INC	COM	712713106	19938	1077745
SH DEFINED 03		1077745		
PEP BOYS MANNY MOE & JACK	COM	713278109	3218	126951
SH DEFINED 03		126951		

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PEPCO HOLDINGS INC	COM	713291102	3494	191161
SH DEFINED 03		191161		
PEPSI BOTTLING GROUP INC	COM	713409100	43164	1413364
SH DEFINED 03		1413364		
PEPSIAMERICAS INC	COM	71343P200	4732	222777
SH DEFINED 03		222777		
PEPSICO INC	COM	713448108	208722	3873835
SH DEFINED 03		3873835		
PER-SE TECHNOLOGIES INC	COM NEW	713569309	256	17633
SH DEFINED 03		17633		
PEREGRINE PHARMACEUTICALS IN	COM	713661106	59	40500
SH DEFINED 03		40500		
PERFORMANCE FOOD GROUP CO	COM	713755106	2721	102519
SH DEFINED 03		102519		
PERICOM SEMICONDUCTOR CORP	COM	713831105	735	68591
SH DEFINED 03		68591		
PERKINELMER INC	COM	714046109	9256	461857
SH DEFINED 03		461857		
PEROT SYS CORP	CL A	714265105	602	45400
SH DEFINED 03		45400		
PERRIGO CO	COM	714290103	2396	126315
SH DEFINED 03		126315		
PETCO ANIMAL SUPPLIES	COM NEW	716016209	609	18900
SH DEFINED 03		18900		
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1235	49000
SH DEFINED 03		49000		
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2678	95400
SH DEFINED 10		95400		
PETROLEUM DEV CORP	COM	716578109	233	8500
SH DEFINED 03		8500		
PETSMART INC	COM	716768106	2957	91110
SH DEFINED 03		91110		
PFIZER INC	COM	717081103	723701	21111450
SH DEFINED 03		21111450		
PFIZER INC	COM	717081103	963	28093
SH DEFINED 13		28093		
PFIZER INC	COM	717081103	89	2600 SH
CALL DEFINED 13				
PFIZER INC	COM	717081103	89	2600 SH
PUT DEFINED 13				
PHARMACEUTICAL PROD DEV INC	COM	717124101	3843	120950
SH DEFINED 03		120950		
PHELPS DODGE CORP	COM	717265102	14497	187040
SH DEFINED 03		187040		
PHELPS DODGE CORP	COM	717265102	98	1262
SH DEFINED 13		1262		
PHILADELPHIA CONS HLDG CORP	COM	717528103	3507	58374
SH DEFINED 03		58374		
PHILLIPS VAN HEUSEN CORP	COM	718592108	1506	78249
SH DEFINED 03		78249		
PHOENIX COS INC NEW	COM	71902E109	845	69013
SH DEFINED 03		69013		
PHOENIX TECHNOLOGY LTD	COM	719153108	356	50907
SH DEFINED 03		50907		
PHOENIX TECHNOLOGY LTD	COM	719153108	1	85
SH DEFINED 13		85		
PHOTON DYNAMICS INC	COM	719364101	6420	183064
SH DEFINED 03		183064		
PHOTRONICS INC	COM	719405102	3787	199935
SH DEFINED 03		199935		
PIEDMONT NAT GAS INC	COM	720186105	3505	82079
SH DEFINED 03		82079		

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PIER 1 IMPORTS INC	COM	720279108	1711	96723
SH DEFINED 03		96723		
PILGRIMS PRIDE CORP	COM	721467108	799	27600
SH DEFINED 03		27600		
PINNACLE ENTMT INC	COM	723456109	986	78153
SH DEFINED 03		78153		
PINNACLE SYS INC	COM	723481107	1287	180039
SH DEFINED 03		180039		
PINNACLE WEST CAP CORP	COM	723484101	6950	172070
SH DEFINED 03		172070		
PIONEER NAT RES CO	COM	723787107	2571	73291
SH DEFINED 03		73291		
PIPER JAFFRAY COS	COM	724078100	2104	46520
SH DEFINED 03		46520		
PITNEY BOWES INC	COM	724479100	20285	458429
SH DEFINED 03		458429		
PITNEY BOWES INC	COM	724479100	3	72
SH DEFINED 13		72		
PIXAR	COM	725811103	403	5800
SH DEFINED 03		5800		
PIXAR	COM	725811103	101	1459
SH DEFINED 13		1459		
PLAINS EXPL& PRODTN CO	COM	726505100	1322	72030
SH DEFINED 03		72030		
PLAINS RES INC	COM PAR \$0.10	726540503	1168	68892
SH DEFINED 03		68892		
PLANAR SYS INC	COM	726900103	396	29563
SH DEFINED 03		29563		
PLANAR SYS INC	COM	726900103	7	500
SH DEFINED 13		500		
PLANTRONICS INC NEW	COM	727493108	8932	212154
SH DEFINED 03		212154		
PLANTRONICS INC NEW	COM	727493108	36	864
SH DEFINED 13		864		
PLAYTEX PRODS INC	COM	72813P100	263	33600
SH DEFINED 03		33600		
PLEXUS CORP	COM	729132100	173	12835
SH DEFINED 03		12835		
PLUM CREEK TIMBER CO INC	COM	729251108	11312	347209
SH DEFINED 03		347209		
POGO PRODUCING CO	COM	730448107	4378	88628
SH DEFINED 03		88628		
POGO PRODUCING CO	COM	730448107	7	151
SH DEFINED 13		151		
POLARIS INDS INC	COM	731068102	4865	101348
SH DEFINED 03		101348		
POLO RALPH LAUREN CORP	CL A	731572103	661	19198
SH DEFINED 03		19198		
POLO RALPH LAUREN CORP	CL A	731572103	2	70
SH DEFINED 13		70		
POLYCOM INC	COM	73172K104	22628	1009719
SH DEFINED 03		1009719		
POLYMEDICA CORP	COM	731738100	4088	131708
SH DEFINED 03		131708		
POLYONE CORP	COM	73179P106	1862	250275
SH DEFINED 03		250275		
POPE & TALBOT INC	COM	732827100	793	40093
SH DEFINED 03		40093		
POPULAR INC	COM	733174106	9392	219604
SH DEFINED 03		219604		
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	284	10300
SH DEFINED 03		10300		

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POSSIS MEDICAL INC	COM	737407106	2163	63348
SH DEFINED 03	63348			
POST PPTYS INC	COM	737464107	207	7100
SH DEFINED 03	7100			
POTLATCH CORP	COM	737628107	2114	50769
SH DEFINED 03	50769			
POWER INTEGRATIONS INC	COM	739276103	2324	93333
SH DEFINED 03	93333			
POWER INTEGRATIONS INC	COM	739276103	67	2678
SH DEFINED 13	2678			
POWER-ONE INC	COM	739308104	1838	167413
SH DEFINED 03	167413			
POWERWAVE TECHNOLOGIES INC	COM	739363109	1139	147952
SH DEFINED 03	147952			
PRAECIS PHARMACEUTICALS INC	COM	739421105	69	18100
SH DEFINED 03	18100			
PRAECIS PHARMACEUTICALS INC	COM	739421105	0	104
SH DEFINED 13	104			
PRAXAIR INC	COM	74005P104	42952	1076210
SH DEFINED 03	1076210			
PRE PAID LEGAL SVCS INC	COM	740065107	1324	55571
SH DEFINED 03	55571			
PRECISION CASTPARTS CORP	COM	740189105	1548	28303
SH DEFINED 03	28303			
PRECISION CASTPARTS CORP	COM	740189105	19	354
SH DEFINED 13	354			
PREMCOR INC	COM	74045Q104	6859	182900
SH DEFINED 03	182900			
PRENTISS PPTYS TR	SH BEN INT	740706106	754	22500
SH DEFINED 03	22500			
PRESIDENTIAL LIFE CORP	COM	740884101	1491	82727
SH DEFINED 03	82727			
PRESSTEK INC	COM	741113104	162	15400
SH DEFINED 03	15400			
PRICE COMMUNICATIONS CORP	COM NEW	741437305	508	34388
SH DEFINED 03	34388			
PRICE T ROWE GROUP INC	COM	74144T108	11738	232903
SH DEFINED 03	232903			
PRICE T ROWE GROUP INC	COM	74144T108	11	223
SH DEFINED 13	223			
PRICELINE COM INC	COM NEW	741503403	215	7966
SH DEFINED 03	7966			
PRIDE INTL INC DEL	COM	74153Q102	952	55658
SH DEFINED 03	55658			
PRIMEDIA INC	COM	74157K101	207	74300
SH DEFINED 03	74300			
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	1177	29750
SH DEFINED 03	29750			
PRIME HOSPITALITY CORP	COM	741917108	1229	115726
SH DEFINED 03	115726			
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	133	26124
SH DEFINED 03	26124			
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	1	152
SH DEFINED 13	152			
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	36391	1046313
SH DEFINED 03	1046313			
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	2	50
SH DEFINED 13	50			
PRIORITY HEALTHCARE CORP	CL B	74264T102	2051	89363
SH DEFINED 03	89363			
PROASSURANCE CORP	COM	74267C106	2204	64600
SH DEFINED 03	64600			

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PROCTER & GAMBLE CO	COM	742718109	339392	6234231
SH DEFINED 03	6234231			
PROCTER & GAMBLE CO	COM	742718109	98	1800
SH DEFINED 13	1800			
PROCTER & GAMBLE CO	COM	742718109	98	1800 SH
CALL DEFINED 13				
PROCTER & GAMBLE CO	COM	742718109	98	1800 SH
PUT DEFINED 13				
PRIVATEBANCORP INC	COM	742962103	379	13800
SH DEFINED 03	13800			
PROGRESS ENERGY INC	COM	743263105	27001	612955
SH DEFINED 03	612955			
PROGRESS SOFTWARE CORP	COM	743312100	2290	105667
SH DEFINED 03	105667			
PROGRESS SOFTWARE CORP	COM	743312100	66	3056
SH DEFINED 13	3056			
PROGRESSIVE CORP OHIO	COM	743315103	40369	473255
SH DEFINED 03	473255			
PROLOGIS	SH BEN INT	743410102	11277	342557
SH DEFINED 03	342557			
PROTECTIVE LIFE CORP	COM	743674103	1701	43989
SH DEFINED 03	43989			
PROTECTIVE LIFE CORP	COM	743674103	6	150
SH DEFINED 13	150			
PROTEIN DESIGN LABS INC	COM	74369L103	683	35686
SH DEFINED 03	35686			
PROTEIN DESIGN LABS INC	COM	74369L103	2	100
SH DEFINED 13	100			
PROVIDENT BANCORP INC DEL	COM	74383A109	141	12352
SH DEFINED 03	12352			
PROVIDENT BANCORP INC DEL	COM	74383A109	2	200
SH DEFINED 13	200			
PROVIDENT BANKSHARES CORP	COM	743859100	2990	103687
SH DEFINED 03	103687			
PROVIDENT FINL GROUP INC	COM	743866105	481	12187
SH DEFINED 03	12187			
PROVIDENT FINL GROUP INC	COM	743866105	2	45
SH DEFINED 13	45			
PROVIDENT FINL SVCS INC	COM	74386T105	318	18100
SH DEFINED 03	18100			
PROVINCE HEALTHCARE CO	COM	743977100	2404	140164
SH DEFINED 03	140164			
PROVIDIAN FINL CORP	COM	74406A102	8636	588699
SH DEFINED 03	588699			
PROXIM CORP	CL A	744283102	55	46102
SH DEFINED 03	46102			
PROXIM CORP	CL A	744283102	0	200
SH DEFINED 13	200			
PRUDENTIAL FINL INC	COM	744320102	54488	1172540
SH DEFINED 03	1172540			
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26776	668887
SH DEFINED 03	668887			
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4	100
SH DEFINED 13	100			
PUBLIC STORAGE INC	COM	74460D109	534	11600
SH DEFINED 03	11600			
PUGET ENERGY INC NEW	COM	745310102	2648	120861
SH DEFINED 03	120861			
PULITZER INC	COM	745769109	616	12600
SH DEFINED 03	12600			
PULTE HOMES INC	COM	745867101	41536	798301
SH DEFINED 03	798301			

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PULTE HOMES INC	COM	745867101	16	316
SH DEFINED 13	316			
QRS CORP	COM	74726X105	225	34509
SH DEFINED 03	34509			
QLOGIC CORP	COM	747277101	4947	186043
SH DEFINED 03	186043			
QLOGIC CORP	COM	747277101	5	200
SH DEFINED 13	200			
QUAKER CHEM CORP	COM	747316107	773	27976
SH DEFINED 03	27976			
QUALCOMM INC	COM	747525103	194285	2662163
SH DEFINED 03	2662163			
QUALCOMM INC	COM	747525103	222	3044
SH DEFINED 13	3044			
QUALCOMM INC	COM	747525103	212	2900 SH
CALL DEFINED 13				
QUALCOMM INC	COM	747525103	212	2900 SH
PUT DEFINED 13				
QUANEX CORP	COM	747620102	1949	40024
SH DEFINED 03	40024			
QUANTA SVCS INC	COM	74762E102	294	47239
SH DEFINED 03	47239			
QUANTUM CORP	COM DSSG	747906204	195	62775
SH DEFINED 03	62775			
QUEST DIAGNOSTICS INC	COM	74834L100	24557	289076
SH DEFINED 03	289076			
QUEST SOFTWARE INC	COM	74834T103	98	7600
SH DEFINED 03	7600			
QUEST SOFTWARE INC	COM	74834T103	716	55539
SH DEFINED 13	55539			
QUESTAR CORP	COM	748356102	1991	51518
SH DEFINED 03	51518			
QUIKSILVER INC	COM	74838C106	3640	152889
SH DEFINED 03	152889			
QUIKSILVER INC	COM	74838C106	4	147
SH DEFINED 13	147			
QWEST COMMUNICATIONS INTL IN	COM	749121109	12085	3366398
SH DEFINED 03	3366398			
R & G FINANCIAL CORP	CL B	749136107	737	22300
SH DEFINED 03	22300			
R & G FINANCIAL CORP	CL B	749136107	4	107
SH DEFINED 13	107			
RAIT INVT TR	COM	749227104	210	8500
SH DEFINED 03	8500			
RC2 CORP	COM	749388104	284	8000
SH DEFINED 03	8000			
R H DONNELLEY CORP	COM NEW	74955W307	805	18400
SH DEFINED 03	18400			
RLI CORP	COM	749607107	2208	60498
SH DEFINED 03	60498			
RPM INTL INC	COM	749685103	6335	416785
SH DEFINED 03	416785			
RSA SEC INC	COM	749719100	1400	68380
SH DEFINED 03	68380			
RTI INTL METALS INC	COM	74973W107	834	52297
SH DEFINED 03	52297			
RF MICRODEVICES INC	COM	749941100	573	76396
SH DEFINED 03	76396			
RF MICRODEVICES INC	COM	749941100	1	160
SH DEFINED 13	160			
RADIAN GROUP INC	COM	750236101	2859	59677
SH DEFINED 03	59677			

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RADIAN GROUP INC	COM	750236101	1	16
SH DEFINED 13	16			
RADIANT SYSTEMS INC	COM	75025N102	266	56814
SH DEFINED 03	56814			
RADIO ONE INC	CL A	75040P108	180	11200
SH DEFINED 03	11200			
RADIO ONE INC	CL D NON VTG	75040P405	298	18599
SH DEFINED 03	18599			
RADIO SHACK CORP	COM	750438103	15574	543992
SH DEFINED 03	543992			
RADIO SHACK CORP	COM	750438103	24	831
SH DEFINED 13	831			
RADISYS CORP	COM	750459109	1454	78272
SH DEFINED 03	78272			
RAINDANCE COMM	COM	75086X106	36	17400
SH DEFINED 03	17400			
RAMBUS INC DEL	COM	750917106	177	10000
SH DEFINED 03	10000			
RAMBUS INC DEL	COM	750917106	1	83
SH DEFINED 13	83			
RALCORP HLDGS INC NEW	COM	751028101	3347	95089
SH DEFINED 03	95089			
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	245	10100
SH DEFINED 03	10100			
RANGE RES CORP	COM	75281A109	384	26307
SH DEFINED 03	26307			
RARE HOSPITALITY INTL INC	COM	753820109	2426	97437
SH DEFINED 03	97437			
RAYMOND JAMES FINANCIAL INC	COM	754730109	1205	45550
SH DEFINED 03	45550			
RAYONIER INC	COM	754907103	788	17726
SH DEFINED 03	17726			
RAYOVAC CORP	COM	755081106	6106	217300
SH DEFINED 03	217300			
RAYTHEON CO	COM NEW	755111507	36962	1033314
SH DEFINED 03	1033314			
READERS DIGEST ASSN INC	COM	755267101	1034	64653
SH DEFINED 03	64653			
REALNETWORKS INC	COM	75605L104	101	14700
SH DEFINED 03	14700			
RECKSON ASSOCS RLTY CORP	COM	75621K106	330	12000
SH DEFINED 03	12000			
RED HAT INC	COM	756577102	386	16800
SH DEFINED 03	16800			
RED ROBIN GOURMET BURGERS IN	COM	75689M101	263	9600
SH DEFINED 03	9600			
RED ROBIN GOURMET BURGERS IN	COM	75689M101	1	26
SH DEFINED 13	26			
REDWOOD TR INC	COM	758075402	273	4900
SH DEFINED 03	4900			
REEBOK INTL LTD	COM	758110100	17399	483564
SH DEFINED 03	483564			
REEBOK INTL LTD	COM	758110100	15	410
SH DEFINED 13	410			
REGAL BELOIT CORP	COM	758750103	1611	72361
SH DEFINED 03	72361			
REGENCY CTRS CORP	COM	758849103	266	6200
SH DEFINED 03	6200			
REGENT COMMUNICATIONS INC DE	COM	758865109	75	12100
SH DEFINED 03	12100			
REGENERON PHARMACEUTICALS	COM	75886F107	1277	121304
SH DEFINED 03	121304			

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REGENERATION TECH INC DEL	COM	75886N100	131	12200
SH DEFINED 03	12200			
REGIS CORP MINN	COM	758932107	1244	27900
SH DEFINED 03	27900			
REGIONS FINL CORP	COM	758940100	27408	749885
SH DEFINED 03	749885			
REHABCARE GROUP INC	COM	759148109	1321	49607
SH DEFINED 03	49607			
REINSURANCE GROUP AMER INC	COM	759351109	239	5890
SH DEFINED 03	5890			
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5826	144498
SH DEFINED 03	144498			
RELIANT ENERGY INC	COM	75952B105	282	26064
SH DEFINED 03	26064			
REMINGTON OIL & GAS CORP	COM	759594302	1837	77833
SH DEFINED 03	77833			
RENAL CARE GROUP INC	COM	759930100	4005	120875
SH DEFINED 03	120875			
RENT A CTR INC NEW	COM	76009N100	4467	149250
SH DEFINED 03	149250			
RENT A CTR INC NEW	COM	76009N100	0	6
SH DEFINED 13	6			
REPUBLIC BANCORP INC	COM	760282103	2741	197168
SH DEFINED 03	197168			
REPUBLIC SVCS INC	COM	760759100	4644	160474
SH DEFINED 03	160474			
RESMED INC	COM	761152107	4681	91848
SH DEFINED 03	91848			
RESPIRONICS INC	COM	761230101	5312	90412
SH DEFINED 03	90412			
RESPIRONICS INC	COM	761230101	1	12
SH DEFINED 13	12			
RETEK INC	COM	76128Q109	274	44670
SH DEFINED 03	44670			
REWARDS NETWORK INC	COM	761557107	565	62818
SH DEFINED 03	62818			
REYNOLDS & REYNOLDS CO	CL A	761695105	1738	75126
SH DEFINED 03	75126			
REYNOLDS & REYNOLDS CO	CL A	761695105	2	78
SH DEFINED 13	78			
REYNOLDS R J TOB HLDGS INC	COM	76182K105	12595	186345
SH DEFINED 03	186345			
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2	24
SH DEFINED 13	24			
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1352	20000 SH
PUT DEFINED 13				
RIGGS NATL CORP WASH DC	COM	766570105	1413	66917
SH DEFINED 03	66917			
RIGGS NATL CORP WASH DC	COM	766570105	0	8
SH DEFINED 13	8			
RITE AID CORP	COM	767754104	266	50970
SH DEFINED 03	50970			
ROBBINS & MYERS INC	COM	770196103	872	38826
SH DEFINED 03	38826			
ROBERT HALF INTL INC	COM	770323103	10079	338552
SH DEFINED 03	338552			
ROCK-TENN CO	CL A	772739207	1633	96365
SH DEFINED 03	96365			
ROCKWELL AUTOMATION INC	COM	773903109	14560	388161
SH DEFINED 03	388161			
ROCKWELL COLLINS INC	COM	774341101	22054	661872
SH DEFINED 03	661872			

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ROCKWELL COLLINS INC	COM	774341101	3	100
SH DEFINED 13	100			
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	338	13300
SH DEFINED 03	13300			
ROGERS CORP	COM	775133101	3468	49618
SH DEFINED 03	49618			
ROHM & HAAS CO	COM	775371107	24170	581285
SH DEFINED 03	581285			
ROLLINS INC	COM	775711104	970	42176
SH DEFINED 03	42176			
ROPER INDS INC NEW	COM	776696106	4782	84045
SH DEFINED 03	84045			
ROSS STORES INC	COM	778296103	1732	64734
SH DEFINED 03	64734			
ROSS STORES INC	COM	778296103	5	200
SH DEFINED 13	200			
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	174	13500
SH DEFINED 03	13500			
ROUSE CO	COM	779273101	454	9550
SH DEFINED 03	9550			
ROWAN COS INC	COM	779382100	9743	400453
SH DEFINED 03	400453			
ROXIO INC	COM	780008108	351	71427
SH DEFINED 03	71427			
RUBY TUESDAY INC	COM	781182100	2495	90887
SH DEFINED 03	90887			
RUDDICK CORP	COM	781258108	887	39495
SH DEFINED 03	39495			
RUDOLPH TECHNOLOGIES INC	COM	781270103	732	40237
SH DEFINED 03	40237			
RUSS BERRIE & CO	COM	782233100	852	43856
SH DEFINED 03	43856			
RUSSELL CORP	COM	782352108	1939	107952
SH DEFINED 03	107952			
RYANS RESTAURANT GROUP INC	COM	783520109	2181	138007
SH DEFINED 03	138007			
RYDER SYS INC	COM	783549108	14741	367883
SH DEFINED 03	367883			
RYDER SYS INC	COM	783549108	6	147
SH DEFINED 13	147			
RYERSON TULL INC NEW	COM	78375P107	1220	76833
SH DEFINED 03	76833			
RYLAND GROUP INC	COM	783764103	10307	131800
SH DEFINED 03	131800			
RYLAND GROUP INC	COM	783764103	2	25
SH DEFINED 13	25			
S & T BANCORP INC	COM	783859101	345	10800
SH DEFINED 03	10800			
SBC COMMUNICATIONS INC	COM	78387G103	211689	8729444
SH DEFINED 03	8729444			
SBC COMMUNICATIONS INC	COM	78387G103	95	3900
SH DEFINED 13	3900			
SBC COMMUNICATIONS INC	COM	78387G103	90	3700 SH
CALL DEFINED 13				
SBC COMMUNICATIONS INC	COM	78387G103	90	3700 SH
PUT DEFINED 13				
SBS TECHNOLOGIES INC	COM	78387P103	540	33587
SH DEFINED 03	33587			
SBA COMMUNICATIONS CORP	COM	78388J106	67	15100
SH DEFINED 03	15100			
SCM MICROSYSTEMS INC	COM	784018103	226	34824
SH DEFINED 03	34824			

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SCP POOL CORP	COM	784028102	5399	119979
SH DEFINED 03		119979		
SCPIE HLDGS INC	COM	78402P104	190	20925
SH DEFINED 03		20925		
SEI INVESTMENTS CO	COM	784117103	1518	52279
SH DEFINED 03		52279		
SI INTL INC	COM	78427V102	341	16700
SH DEFINED 03		16700		
SL GREEN RLTY CORP	COM	78440X101	295	6300
SH DEFINED 03		6300		
SLM CORP	COM	78442P106	36481	901888
SH DEFINED 03		901888		
SPDR TR	UNIT SER 1	78462F103	11681	101990
SH DEFINED 03		101990		
SPSS INC	COM	78462K102	698	38816
SH DEFINED 03		38816		
SPX CORP	COM	784635104	3985	85818
SH DEFINED 03		85818		
SPX CORP	COM	784635104	3	61
SH DEFINED 13		61		
S1 CORPORATION	COM	78463B101	337	33900
SH DEFINED 03		33900		
SWS GROUP INC	COM	78503N107	815	53266
SH DEFINED 03		53266		
SABRE HLDGS CORP	CL A	785905100	13050	470948
SH DEFINED 03		470948		
SAFECO CORP	COM	786429100	18530	421142
SH DEFINED 03		421142		
SAFEGUARD SCIENTIFICS INC	COM	786449108	114	49500
SH DEFINED 03		49500		
SAFEWAY INC	COM NEW	786514208	30809	1215829
SH DEFINED 03		1215829		
ST JOE CO	COM	790148100	302	7600
SH DEFINED 03		7600		
ST JUDE MED INC	COM	790849103	26726	353283
SH DEFINED 03		353283		
ST MARY LD & EXPL CO	COM	792228108	2769	77675
SH DEFINED 03		77675		
ST PAUL TRAVELERS INC	COM	792860108	118227	2916314
SH DEFINED 03		2916314		
ST PAUL TRAVELERS INC	COM	792860108	3	82
SH DEFINED 13		82		
SAKS INC	COM	79377W108	1164	77567
SH DEFINED 03		77567		
SALIX PHARMACEUTICALS INC	COM	795435106	244	7400
SH DEFINED 03		7400		
SALIX PHARMACEUTICALS INC	COM	795435106	3	100
SH DEFINED 13		100		
SANDERSON FARMS INC	COM	800013104	3137	58500
SH DEFINED 03		58500		
SANDISK CORP	COM	80004C101	3290	151698
SH DEFINED 03		151698		
SANDISK CORP	COM	80004C101	18	808
SH DEFINED 13		808		
SANMINA SCI CORP	COM	800907107	32718	3595407
SH DEFINED 03		3595407		
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	5021	120087
SH DEFINED 03		120087		
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300
SH DEFINED 13		2300		
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300 SH
CALL DEFINED 13				

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SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300 SH
PUT DEFINED 13				
SAPIENT CORP	COM	803062108	249	41400
SH DEFINED 03	41400			
SARA LEE CORP	COM	803111103	57368	2495364
SH DEFINED 03	2495364			
SARA LEE CORP	COM	803111103	17	758
SH DEFINED 13	758			
SATYAM COMPUTER SERVICES LTD	ADR	804098101	786	42500
SH DEFINED 03	42500			
SATYAM COMPUTER SERVICES LTD	ADR	804098101	3	150
SH DEFINED 13	150			
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	357	144086
SH DEFINED 03	144086			
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	1	400
SH DEFINED 13	400			
SAVVIS COMMUNICATIONS CORP	COM	805423100	18	13200
SH DEFINED 03	13200			
SAXON CAPITAL INC	COM	80556P302	582	25500
SH DEFINED 03	25500			
SAXON CAPITAL INC	COM	80556P302	2	68
SH DEFINED 13	68			
SCANA CORP NEW	COM	80589M102	3679	101155
SH DEFINED 03	101155			
SCANSOURCE INC	COM	806037107	2020	34000
SH DEFINED 03	34000			
SCANSOFT INC	COM	80603P107	147	29768
SH DEFINED 03	29768			
SCHEIN HENRY INC	COM	806407102	1137	18010
SH DEFINED 03	18010			
SCHERING PLOUGH CORP	COM	806605101	60049	3249379
SH DEFINED 03	3249379			
SCHERING PLOUGH CORP	COM	806605101	2582	139700
SH DEFINED 13	139700			
SCHLUMBERGER LTD	COM	806857108	110627	1741887
SH DEFINED 03	1741887			
SCHLUMBERGER LTD	COM	806857108	10	150
SH DEFINED 13	150			
SCHNITZER STL INDS	CL A	806882106	1296	38150
SH DEFINED 03	38150			
SCHOLASTIC CORP	COM	807066105	755	25192
SH DEFINED 03	25192			
SCHOLASTIC CORP	COM	807066105	8	254
SH DEFINED 13	254			
SCHOOL SPECIALTY INC	COM	807863105	1640	45169
SH DEFINED 03	45169			
SCHULMAN A INC	COM	808194104	1619	75349
SH DEFINED 03	75349			
SCHWAB CHARLES CORP NEW	COM	808513105	24700	2570254
SH DEFINED 03	2570254			
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1064	34751
SH DEFINED 03	34751			
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	0	10
SH DEFINED 13	10			
SCIENTIFIC ATLANTA INC	COM	808655104	10633	308213
SH DEFINED 03	308213			
SCOTTS CO	CL A	810186106	1086	17000
SH DEFINED 03	17000			
SCRIPPS E W CO OHIO	CL A	811054204	770	7330
SH DEFINED 03	7330			
SCS TRANSN INC	COM	81111T102	205	7750
SH DEFINED 03	7750			

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SEACHANGE INTL INC	COM	811699107	177	10500
SH DEFINED 03	10500			
SEACOAST FINL SVCS CORP	COM	81170Q106	2347	67826
SH DEFINED 03	67826			
SEACOR HOLDINGS INC	COM	811904101	1824	41530
SH DEFINED 03	41530			
SEALED AIR CORP NEW	COM	81211K100	9075	170366
SH DEFINED 03	170366			
SEALED AIR CORP NEW	COM	81211K100	5	93
SH DEFINED 13	93			
SEARS ROEBUCK & CO	COM	812387108	47607	1260778
SH DEFINED 03	1260778			
SEARS ROEBUCK & CO	COM	812387108	30	782
SH DEFINED 13	782			
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	100	3500 SH
CALL DEFINED 13				
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	100	3500 SH
PUT DEFINED 13				
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	139	37000
SH DEFINED 03	37000			
SELECT COMFORT CORP	COM	81616X103	2228	78457
SH DEFINED 03	78457			
SELECTIVE INS GROUP INC	COM	816300107	3175	79620
SH DEFINED 03	79620			
SELECTIVE INS GROUP INC	COM	816300107	7	179
SH DEFINED 13	179			
SEMTECH CORP	COM	816850101	1914	81308
SH DEFINED 03	81308			
SEMPRA ENERGY	COM	816851109	39130	1136498
SH DEFINED 03	1136498			
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	512	30493
SH DEFINED 03	30493			
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2133	99315
SH DEFINED 03	99315			
SEPRACOR INC	COM	817315104	1833	34649
SH DEFINED 03	34649			
SEQUA CORPORATION	CL A	817320104	317	5421
SH DEFINED 03	5421			
SERENA SOFTWARE INC	COM	817492101	9316	488000
SH DEFINED 03	488000			
SERVICE CORP INTL	COM	817565104	239	32450
SH DEFINED 03	32450			
SERVICEMASTER CO	COM	81760N109	331	26833
SH DEFINED 03	26833			
7-ELEVEN INC	COM NEW	817826209	320	17900
SH DEFINED 03	17900			
7-ELEVEN INC	COM NEW	817826209	4	200
SH DEFINED 13	200			
SHAW GROUP INC	COM	820280105	1771	174778
SH DEFINED 03	174778			
SHERWIN WILLIAMS CO	COM	824348106	22943	552184
SH DEFINED 03	552184			
SHOPKO STORES INC	COM	824911101	1448	102398
SH DEFINED 03	102398			
SHUFFLE MASTER INC	COM	825549108	1825	50256
SH DEFINED 03	50256			
SHUFFLE MASTER INC	COM	825549108	2	62
SH DEFINED 13	62			
SHURGARD STORAGE CTRS INC	COM	82567D104	3685	98520
SH DEFINED 03	98520			
SIEBEL SYS INC	COM	826170102	10002	935654
SH DEFINED 03	935654			

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SIERRA HEALTH SVCS INC	COM	826322109	4925	110176
SH DEFINED 03	110176			
SIERRA PAC RES NEW	COM	826428104	1001	129877
SH DEFINED 03	129877			
SIGMA ALDRICH CORP	COM	826552101	12182	204367
SH DEFINED 03	204367			
SILICON LABORATORIES INC	COM	826919102	1650	35593
SH DEFINED 03	35593			
SILICON LABORATORIES INC	COM	826919102	2	39
SH DEFINED 13	39			
SILGAN HOLDINGS INC	COM	827048109	347	8600
SH DEFINED 03	8600			
SILICON GRAPHICS INC	COM	827056102	254	115500
SH DEFINED 03	115500			
SILICON IMAGE INC	COM	82705T102	515	39300
SH DEFINED 03	39300			
SILICON VY BANCSHARES	COM	827064106	472	11909
SH DEFINED 03	11909			
SILICON VY BANCSHARES	COM	827064106	2	43
SH DEFINED 13	43			
SILICONIX INC	COM NEW	827079203	253	5100
SH DEFINED 03	5100			
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	250	9600
SH DEFINED 03	9600			
SIMON PPTY GROUP INC NEW	COM	828806109	19546	380123
SH DEFINED 03	380123			
SIMPSON MANUFACTURING CO INC	COM	829073105	3603	64201
SH DEFINED 03	64201			
SIRIUS SATELLITE RADIO INC	COM	82966U103	343	111300
SH DEFINED 03	111300			
SITEL CORP	COM	82980K107	65	15500
SH DEFINED 03	15500			
SIX FLAGS INC	COM	83001P109	503	69323
SH DEFINED 03	69323			
SIZELER PPTY INVS INC	COM	830137105	131	14200
SH DEFINED 03	14200			
SKECHERS U S A INC	CL A	830566105	177	13600
SH DEFINED 03	13600			
SKY FINL GROUP INC	COM	83080P103	219	8859
SH DEFINED 03	8859			
SKY FINL GROUP INC	COM	83080P103	336	13570
SH DEFINED 13	13570			
SKYLINE CORP	COM	830830105	900	22139
SH DEFINED 03	22139			
SKYWEST INC	COM	830879102	2742	157510
SH DEFINED 03	157510			
SKYWEST INC	COM	830879102	3	193
SH DEFINED 13	193			
SKYWORKS SOLUTIONS INC	COM	83088M102	6749	773130
SH DEFINED 03	773130			
SMITH A O	COM	831865209	2855	89817
SH DEFINED 03	89817			
SMITH INTL INC	COM	832110100	3392	60834
SH DEFINED 03	60834			
SMITHFIELD FOODS INC	COM	832248108	8497	289013
SH DEFINED 03	289013			
SMUCKER J M CO	COM NEW	832696405	1418	30897
SH DEFINED 03	30897			
SMURFIT-STONE CONTAINER CORP	COM	832727101	439	21986
SH DEFINED 03	21986			
SNAP ON INC	COM	833034101	11857	353414
SH DEFINED 03	353414			

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SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800	
SH DEFINED 13		2800			
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800	SH
CALL DEFINED 13					
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800	SH
PUT DEFINED 13					
SOLA INTL INC	COM	834092108	1665	96636	
SH DEFINED 03		96636			
SOLECTRON CORP	COM	834182107	12396	1915895	
SH DEFINED 03		1915895			
SOMERA COMMUNICATION	COM	834458101	19	11800	
SH DEFINED 03		11800			
SONIC CORP	COM	835451105	3648	160330	
SH DEFINED 03		160330			
SONIC CORP	COM	835451105	1	42	
SH DEFINED 13		42			
SONIC AUTOMOTIVE INC	CL A	83545G102	295	13300	
SH DEFINED 03		13300			
SONIC SOLUTIONS	COM	835460106	799	37600	
SH DEFINED 03		37600			
SONICWALL INC	COM	835470105	2243	260802	
SH DEFINED 03		260802			
SONOCO PRODS CO	COM	835495102	1776	69647	
SH DEFINED 03		69647			
SOTHEBYS HLDGS INC	CL A	835898107	557	34930	
SH DEFINED 03		34930			
SONUS NETWORKS INC	COM	835916107	329	68889	
SH DEFINED 03		68889			
SOURCECORP	COM	836167106	1966	71455	
SH DEFINED 03		71455			
SOUTH FINL GROUP INC	COM	837841105	5109	180077	
SH DEFINED 03		180077			
SOUTH FINL GROUP INC	COM	837841105	6	207	
SH DEFINED 13		207			
SOUTHERN CO	COM	842587107	51102	1753079	
SH DEFINED 03		1753079			
SOUTHERN PERU COPPER CORP	COM	843611104	1337	32349	
SH DEFINED 03		32349			
SOUTHERN UN CO NEW	COM	844030106	3909	185429	
SH DEFINED 03		185429			
SOUTHTRUST CORP	COM	844730101	36390	937643	
SH DEFINED 03		937643			
SOUTHTRUST CORP	COM	844730101	23	595	
SH DEFINED 13		595			
SOUTHWEST AIRLS CO	COM	844741108	24875	1483305	
SH DEFINED 03		1483305			
SOUTHWEST BANCORPORATION TEX	COM	84476R109	3355	76050	
SH DEFINED 03		76050			
SOUTHWEST BANCORPORATION TEX	COM	84476R109	48	1093	
SH DEFINED 13		1093			
SOUTHWEST GAS CORP	COM	844895102	2357	97668	
SH DEFINED 03		97668			
SOUTHWESTERN ENERGY CO	COM	845467109	2684	93634	
SH DEFINED 03		93634			
SOVEREIGN BANCORP INC	COM	845905108	9089	411252	
SH DEFINED 03		411252			
SPANISH BROADCASTING SYS INC	CL A	846425882	117	12500	
SH DEFINED 03		12500			
SPARTECH CORP	COM NEW	847220209	358	13800	
SH DEFINED 03		13800			
SPECTRALINK CORP	COM	847580107	183	12300	
SH DEFINED 03		12300			

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SPECTRASITE INC	COM	84761M104	815	18859
SH DEFINED 03			18859	
SPEEDWAY MOTORSPORTS INC	COM	847788106	201	6000
SH DEFINED 03			6000	
SPHERION CORP	COM	848420105	1695	167174
SH DEFINED 03			167174	
SPINNAKER EXPL CO	COM	84855W109	3200	81248
SH DEFINED 03			81248	
SPORTS AUTH INC NEW	COM	84917U109	777	21656
SH DEFINED 03			21656	
SPRINT CORP	COM FON GROUP	852061100	56651	3218831
SH DEFINED 03			3218831	
SPRINT CORP	COM FON GROUP	852061100	4	220
SH DEFINED 13			220	
SS&C TECHNOLOGIES INC	COM	85227Q100	416	22250
SH DEFINED 03			22250	
STAGE STORES INC	COM NEW	85254C305	331	8800
SH DEFINED 03			8800	
STAMPS COM INC	COM NEW	852857200	106	10400
SH DEFINED 03			10400	
STAMPS COM INC	COM NEW	852857200	1	100
SH DEFINED 13			100	
STANCORP FINL GROUP INC	COM	852891100	1330	19849
SH DEFINED 03			19849	
STANDARD MICROSYSTEMS CORP	COM	853626109	1696	72742
SH DEFINED 03			72742	
STANDARD MTR PRODS INC	COM	853666105	665	45133
SH DEFINED 03			45133	
STANDARD PAC CORP NEW	COM	85375C101	5921	120098
SH DEFINED 03			120098	
STANDARD REGISTER CO	COM	853887107	781	65604
SH DEFINED 03			65604	
STANDEX INTL CORP	COM	854231107	845	31054
SH DEFINED 03			31054	
STANLEY WKS	COM	854616109	16501	362028
SH DEFINED 03			362028	
STAPLES INC	COM	855030102	27864	947425
SH DEFINED 03			947425	
STAPLES INC	COM	855030102	6	217
SH DEFINED 13			217	
STARBUCKS CORP	COM	855244109	44069	1013320
SH DEFINED 03			1013320	
STARTEK INC	COM	85569C107	1455	40632
SH DEFINED 03			40632	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	17134	382039
SH DEFINED 03			382039	
STATE STR CORP	COM	857477103	34937	712426
SH DEFINED 03			712426	
STATION CASINOS INC	COM	857689103	305	6300
SH DEFINED 03			6300	
STEAK N SHAKE CO	COM	857873103	1414	77612
SH DEFINED 03			77612	
STEEL DYNAMICS INC	COM	858119100	9129	318849
SH DEFINED 03			318849	
STEEL TECHNOLOGIES INC	COM	858147101	612	27720
SH DEFINED 03			27720	
STEIN MART INC	COM	858375108	1608	98908
SH DEFINED 03			98908	
STERLING BANCSHARES INC	COM	858907108	1403	98868
SH DEFINED 03			98868	
STERICYCLE INC	COM	858912108	6742	130296
SH DEFINED 03			130296	

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STERIS CORP	COM	859152100	653	28964
SH DEFINED 03		28964		
STERIS CORP	COM	859152100	17	771
SH DEFINED 13		771		
STERLING BANCORP	COM	859158107	209	7570
SH DEFINED 03		7570		
STERLING FINL CORP WASH	COM	859319105	1753	54994
SH DEFINED 03		54994		
STERLING FINL CORP WASH	COM	859319105	5	143
SH DEFINED 13		143		
STEWART & STEVENSON SVCS INC	COM	860342104	1122	62638
SH DEFINED 03		62638		
STEWART ENTERPRISES INC	CL A	860370105	446	54800
SH DEFINED 03		54800		
STEWART INFORMATION SVCS COR	COM	860372101	2104	62300
SH DEFINED 03		62300		
STILLWATER MNG CO	COM	86074Q102	174	11623
SH DEFINED 03		11623		
STONE ENERGY CORP	COM	861642106	4241	92841
SH DEFINED 03		92841		
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	4052	139721
SH DEFINED 03		139721		
STORAGE COMPUTER CORP	COM	86211A101	8	25258
SH DEFINED 03		25258		
STRATEX NETWORKS INC	COM	86279T109	104	35400
SH DEFINED 03		35400		
STRATEX NETWORKS INC	COM	86279T109	0	157
SH DEFINED 13		157		
STRAYER ED INC	COM	863236105	312	2800
SH DEFINED 03		2800		
STRIDE RITE CORP	COM	863314100	1090	98793
SH DEFINED 03		98793		
STRYKER CORP	COM	863667101	100748	1831790
SH DEFINED 03		1831790		
STRYKER CORP	COM	863667101	5	86
SH DEFINED 13		86		
STUDENT LN CORP	COM	863902102	287	2100
SH DEFINED 03		2100		
STURM RUGER & CO INC	COM	864159108	868	71680
SH DEFINED 03		71680		
SUMMIT PPTYS INC	COM	866239106	213	8300
SH DEFINED 03		8300		
SUN COMMUNITIES INC	COM	866674104	376	9994
SH DEFINED 03		9994		
SUN MICROSYSTEMS INC	COM	866810104	26889	6209848
SH DEFINED 03		6209848		
SUNCOR ENERGY INC	COM	867229106	3994	155947
SH DEFINED 03		155947		
SUNGARD DATA SYS INC	COM	867363103	13930	535770
SH DEFINED 03		535770		
SUNOCO INC	COM	86764P109	9855	154901
SH DEFINED 03		154901		
SUNOCO INC	COM	86764P109	13	200
SH DEFINED 13		200		
SUNRISE SENIOR LIVING INC	COM	86768K106	2475	63227
SH DEFINED 03		63227		
SUNTRUST BKS INC	COM	867914103	75437	1160743
SH DEFINED 03		1160743		
SUPERIOR ENERGY SVCS INC	COM	868157108	141	14000
SH DEFINED 03		14000		
SUPERIOR INDS INTL INC	COM	868168105	364	10872
SH DEFINED 03		10872		

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SUPERTEX INC	COM	868532102	518	31720
SH DEFINED 03	31720			
SUPERVALU INC	COM	868536103	21989	718358
SH DEFINED 03	718358			
SUPERVALU INC	COM	868536103	33	1084
SH DEFINED 13	1084			
SUPPORTSOFT INC	COM	868587106	177	20400
SH DEFINED 03	20400			
SUREWEST COMMUNICATIONS	COM	868733106	211	6693
SH DEFINED 03	6693			
SURMODICS INC	COM	868873100	949	38526
SH DEFINED 03	38526			
SUSQUEHANNA BANCSHARES INC P	COM	869099101	3043	120945
SH DEFINED 03	120945			
SWIFT ENERGY CO	COM	870738101	1609	72942
SH DEFINED 03	72942			
SWIFT TRANSN CO	COM	870756103	3978	221590
SH DEFINED 03	221590			
SWIFT TRANSN CO	COM	870756103	1	83
SH DEFINED 13	83			
SWISS HELVETIA FD INC	COM	870875101	943	72358
SH DEFINED 13	72358			
SYBASE INC	COM	871130100	3660	203334
SH DEFINED 03	203334			
SYBRON DENTAL SPECIALTIES IN	COM	871142105	4986	167026
SH DEFINED 03	167026			
SYCAMORE NETWORKS INC	COM	871206108	378	89400
SH DEFINED 03	89400			
SYCAMORE NETWORKS INC	COM	871206108	0	73
SH DEFINED 13	73			
SYKES ENTERPRISES INC	COM	871237103	127	16700
SH DEFINED 03	16700			
SYMANTEC CORP	COM	871503108	28232	644850
SH DEFINED 03	644850			
SYMBOL TECHNOLOGIES INC	COM	871508107	7113	482563
SH DEFINED 03	482563			
SYMMETRICOM INC	COM	871543104	1014	113982
SH DEFINED 03	113982			
SYNAPTICS INC	COM	87157D109	541	28000
SH DEFINED 03	28000			
SYNAPTICS INC	COM	87157D109	24	1219
SH DEFINED 13	1219			
SYNOPSIS INC	COM	871607107	1728	60790
SH DEFINED 03	60790			
SYNOVUS FINL CORP	COM	87161C105	14510	573055
SH DEFINED 03	573055			
SYSCO CORP	COM	871829107	53328	1486695
SH DEFINED 03	1486695			
TBC CORP	COM	872180104	1357	57029
SH DEFINED 03	57029			
TCF FINL CORP	COM	872275102	3333	57408
SH DEFINED 03	57408			
TECO ENERGY INC	COM	872375100	5096	425053
SH DEFINED 03	425053			
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	232	6100
SH DEFINED 03	6100			
THQ INC	COM NEW	872443403	2773	121071
SH DEFINED 03	121071			
TJX COS INC NEW	COM	872540109	38656	1601313
SH DEFINED 03	1601313			
TTM TECHNOLOGIES INC	COM	87305R109	3136	264603
SH DEFINED 03	264603			

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TTM TECHNOLOGIES INC	COM	87305R109	3	222
SH DEFINED 13	222			
TXU CORP	COM	873168108	41904	1034405
SH DEFINED 03	1034405			
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	149	35000
SH DEFINED 13	35000			
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3007	361808
SH DEFINED 03	361808			
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	105	12592
SH DEFINED 13	12592			
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2937	95857
SH DEFINED 03	95857			
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2	63
SH DEFINED 13	63			
TALBOTS INC	COM	874161102	223	5700
SH DEFINED 03	5700			
TALK AMERICA HLDGS INC	COM NEW	87426R202	218	28366
SH DEFINED 03	28366			
TALK AMERICA HLDGS INC	COM NEW	87426R202	2	243
SH DEFINED 13	243			
TALX CORP	COM	874918105	1307	53490
SH DEFINED 03	53490			
TALX CORP	COM	874918105	2	100
SH DEFINED 13	100			
TANOX INC	COM	87588Q109	286	15000
SH DEFINED 03	15000			
TARGET CORP	COM	87612E106	73826	1738302
SH DEFINED 03	1738302			
TARGET CORP	COM	87612E106	2	40
SH DEFINED 13	40			
TAUBMAN CTRS INC	COM	876664103	371	16209
SH DEFINED 03	16209			
TECH DATA CORP	COM	878237106	7654	195609
SH DEFINED 03	195609			
TECH DATA CORP	COM	878237106	3	85
SH DEFINED 13	85			
TECHNE CORP	COM	878377100	8396	193227
SH DEFINED 03	193227			
TECHNITROL INC	COM	878555101	2352	107408
SH DEFINED 03	107408			
TECUMSEH PRODS CO	CL A	878895200	1402	34046
SH DEFINED 03	34046			
TEKTRONIX INC	COM	879131100	6079	178688
SH DEFINED 03	178688			
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	596	20000
SH DEFINED 03	20000			
TELEDYNE TECHNOLOGIES INC	COM	879360105	2281	113934
SH DEFINED 03	113934			
TELEFLEX INC	COM	879369106	2744	54724
SH DEFINED 03	54724			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1065	32000
SH DEFINED 03	32000			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	2768	83200
SH DEFINED 10	83200			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	111	3348
SH DEFINED 13	3348			
TELEPHONE & DATA SYS INC	COM	879433100	2121	29794
SH DEFINED 03	29794			
TELIK INC	COM	87959M109	277	11600
SH DEFINED 03	11600			
TELIK INC	COM	87959M109	3	125
SH DEFINED 13	125			

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TELLABS INC	COM	879664100	7089	811099
SH DEFINED 03		811099		
TELLABS INC	COM	879664100	4	469
SH DEFINED 13		469		
TEMPLE INLAND INC	COM	879868107	12184	175941
SH DEFINED 03		175941		
TELETECH HOLDINGS INC	COM	879939106	317	36100
SH DEFINED 03		36100		
TEMPLETON DRAGON FD INC	COM	88018T101	1844	126800
SH DEFINED 13		126800		
TENET HEALTHCARE CORP	COM	88033G100	19268	1436870
SH DEFINED 03		1436870		
TENET HEALTHCARE CORP	COM	88033G100	127	9500 SH
PUT DEFINED 13				
TENNECO AUTOMOTIVE INC	COM	880349105	245	18513
SH DEFINED 03		18513		
TERADYNE INC	COM	880770102	37477	1650968
SH DEFINED 03		1650968		
TEREX CORP NEW	COM	880779103	1983	58100
SH DEFINED 03		58100		
TERREMARK WORLDWIDE INC	COM	881448104	29	33800
SH DEFINED 03		33800		
TESORO PETE CORP	COM	881609101	14758	534700
SH DEFINED 03		534700		
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1934	28795
SH DEFINED 03		28795		
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1310	48771
SH DEFINED 03		48771		
TETRA TECH INC NEW	COM	88162G103	2273	139252
SH DEFINED 03		139252		
TEXAS GENCO HLDGS INC	COM	882443104	316	7000
SH DEFINED 03		7000		
TEXAS INDS INC	COM	882491103	2953	71724
SH DEFINED 03		71724		
TEXAS INSTRS INC	COM	882508104	119792	4954196
SH DEFINED 03		4954196		
TEXAS INSTRS INC	COM	882508104	12	500
SH DEFINED 13		500		
TEXAS INSTRS INC	COM	882508104	99	4100 SH
CALL DEFINED 13				
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	326	7096
SH DEFINED 03		7096		
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	99	2148
SH DEFINED 13		2148		
TEXTRON INC	COM	883203101	27717	467001
SH DEFINED 03		467001		
THERAGENICS CORP	COM	883375107	342	74095
SH DEFINED 03		74095		
THERMO ELECTRON CORP	COM	883556102	9688	315149
SH DEFINED 03		315149		
THOMAS & BETTS CORP	COM	884315102	3756	137922
SH DEFINED 03		137922		
THOMAS INDS INC	COM	884425109	1605	48345
SH DEFINED 03		48345		
THOR INDS INC	COM	885160101	1623	48500
SH DEFINED 03		48500		
THORNBURG MTG INC	COM	885218107	3221	119500
SH DEFINED 03		119500		
THORNBURG MTG INC	COM	885218107	5	170
SH DEFINED 13		170		
3COM CORP	COM	885535104	1025	163958
SH DEFINED 03		163958		

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THREE FIVE SYS INC	COM	88554L108	305	59729
SH DEFINED 03	59729			
3M CO	COM	88579Y101	170459	1893782
SH DEFINED 03	1893782			
3M CO	COM	88579Y101	126	1400
SH DEFINED 13	1400			
3M CO	COM	88579Y101	126	1400 SH
CALL DEFINED 13				
3M CO	COM	88579Y101	126	1400 SH
PUT DEFINED 13				
TIBCO SOFTWARE INC	COM	88632Q103	4413	522290
SH DEFINED 03	522290			
TIDEWATER INC	COM	886423102	1637	54931
SH DEFINED 03	54931			
TIER TECHNOLOGIES INC	CL B	88650Q100	258	26500
SH DEFINED 03	26500			
TIERONE CORP	COM	88650R108	331	15400
SH DEFINED 03	15400			
TIFFANY & CO NEW	COM	886547108	14545	394713
SH DEFINED 03	394713			
TIMBERLAND CO	CL A	887100105	7183	111211
SH DEFINED 03	111211			
TIME WARNER INC	COM	887317105	236374	13445636
SH DEFINED 03	13445636			
TIME WARNER TELECOM INC	CL A	887319101	66	15700
SH DEFINED 03	15700			
TIME WARNER TELECOM INC	CL A	887319101	1	233
SH DEFINED 13	233			
TIMKEN CO	COM	887389104	5543	209246
SH DEFINED 03	209246			
TITAN CORP	COM	888266103	876	67471
SH DEFINED 03	67471			
TOLL BROTHERS INC	COM	889478103	1430	33800
SH DEFINED 03	33800			
TOLL BROTHERS INC	COM	889478103	85	2013
SH DEFINED 13	2013			
TOLLGRADE COMMUNICATIONS INC	COM	889542106	329	31000
SH DEFINED 03	31000			
TOMPKINSTRUSTCO INC	COM	890110109	204	4290
SH DEFINED 03	4290			
TOO INC	COM	890333107	1992	119292
SH DEFINED 03	119292			
TOOTSIE ROLL INDS INC	COM	890516107	654	20133
SH DEFINED 03	20133			
TOPPS INC	COM	890786106	105	10800
SH DEFINED 03	10800			
TORCHMARK CORP	COM	891027104	22101	410805
SH DEFINED 03	410805			
TORO CO	COM	891092108	5308	75750
SH DEFINED 03	75750			
TOTAL S A	SPONSORED ADR	89151E109	14429	150180
SH DEFINED 03	150180			
TOWER AUTOMOTIVE INC	COM	891707101	554	152246
SH DEFINED 03	152246			
TOTAL SYS SVCS INC	COM	891906109	428	19550
SH DEFINED 03	19550			
TOYS R US INC	COM	892335100	18470	1159437
SH DEFINED 03	1159437			
TRACTOR SUPPLY CO	COM	892356106	4427	105853
SH DEFINED 03	105853			
TRAMMELL CROW CO	COM	89288R106	251	17800
SH DEFINED 03	17800			

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TRANSACTION SYS ARCHITECTS	CL A	893416107	569	26422
SH DEFINED 03	26422			
TRANSATLANTIC HLDGS INC	COM	893521104	415	5125
SH DEFINED 03	5125			
TRANSMETA CORP DEL	COM	89376R109	28	12700
SH DEFINED 03	12700			
TRANSPRO INC	COM	893885103	58	10065
SH DEFINED 03	10065			
TREDEGAR CORP	COM	894650100	1512	93762
SH DEFINED 03	93762			
TRIAD HOSPITALS INC	COM	89579K109	2096	56300
SH DEFINED 03	56300			
TRIARC COS INC	CL B SER 1	895927309	1537	151119
SH DEFINED 03	151119			
TRIBUNE CO NEW	COM	896047107	30949	679604
SH DEFINED 03	679604			
TRIMBLE NAVIGATION LTD	COM	896239100	3357	120793
SH DEFINED 03	120793			
TRIMBLE NAVIGATION LTD	COM	896239100	11	382
SH DEFINED 13	382			
TRINITY INDS INC	COM	896522109	577	18156
SH DEFINED 03	18156			
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	363	66440
SH DEFINED 03	66440			
TRITON PCS HLDGS INC	CL A	89677M106	60	13800
SH DEFINED 03	13800			
TRIUMPH GROUP INC NEW	COM	896818101	1139	35686
SH DEFINED 03	35686			
TRIZEC PROPERTIES INC	COM	89687P107	325	20000
SH DEFINED 03	20000			
TRIZETTO GROUP INC	COM	896882107	127	19100
SH DEFINED 03	19100			
TRIPATH IMAGING INC	COM	896942109	151	16000
SH DEFINED 03	16000			
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	67	19000
SH DEFINED 13	19000			
TRUSTCO BK CORP N Y	COM	898349105	2446	186724
SH DEFINED 03	186724			
TRUSTCO BK CORP N Y	COM	898349105	23	1723
SH DEFINED 13	1723			
TRUSTMARK CORP	COM	898402102	211	7300
SH DEFINED 03	7300			
TRUSTMARK CORP	COM	898402102	12	400
SH DEFINED 13	400			
TULARIK INC	COM	899165104	246	9900
SH DEFINED 03	9900			
TUPPERWARE CORP	COM	899896104	2827	145496
SH DEFINED 03	145496			
21ST CENTY INS GROUP	COM	90130N103	197	15200
SH DEFINED 03	15200			
TYCO INTL GROUP S A	BCV 3.125% 1	902118BE7	8094	5000000
PRN DEFINED 03	5000000			
TYCO INTL LTD NEW	COM	902124106	230321	6949937
SH DEFINED 03	6949937			
TYLER TECHNOLOGIES INC	COM	902252105	245	25900
SH DEFINED 03	25900			
TYSON FOODS INC	CL A	902494103	17788	849072
SH DEFINED 03	849072			
TYSON FOODS INC	CL A	902494103	8	400
SH DEFINED 13	400			
UCBH HOLDINGS INC	COM	90262T308	5502	139224
SH DEFINED 03	139224			

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UGI CORP NEW	COM	902681105	4039	125813
SH DEFINED 03	125813			
UICI	COM	902737105	3010	126424
SH DEFINED 03	126424			
UIL HLDG CORP	COM	902748102	1702	34947
SH DEFINED 03	34947			
UMB FINL CORP	COM	902788108	338	6555
SH DEFINED 03	6555			
U S B HLDG INC	COM	902910108	201	8762
SH DEFINED 03	8762			
UST INC	COM	902911106	16601	461130
SH DEFINED 03	461130			
UST INC	COM	902911106	5	140
SH DEFINED 13	140			
US BANCORP DEL	COM NEW	902973304	181186	6574226
SH DEFINED 03	6574226			
URS CORP NEW	COM	903236107	3265	119162
SH DEFINED 03	119162			
U S G CORP	COM NEW	903293405	534	30400
SH DEFINED 03	30400			
USEC INC	COM	90333E108	264	30100
SH DEFINED 03	30100			
US ONCOLOGY INC	COM	90338W103	3515	238816
SH DEFINED 03	238816			
UBIQUITEL INC	COM	903474302	48	11400
SH DEFINED 03	11400			
UBIQUITEL INC	COM	903474302	1	151
SH DEFINED 13	151			
ULTICOM INC	COM	903844108	156	13300
SH DEFINED 03	13300			
ULTIMATE ELECTRS INC	COM	903849107	149	30250
SH DEFINED 03	30250			
ULTRA PETROLEUM CORP	COM	903914109	296	7934
SH DEFINED 03	7934			
ULTRATECH INC	COM	904034105	790	48549
SH DEFINED 03	48549			
ULTRATECH INC	COM	904034105	1	72
SH DEFINED 13	72			
UMPQUA HLDGS CORP	COM	904214103	1785	85059
SH DEFINED 03	85059			
UMPQUA HLDGS CORP	COM	904214103	3	165
SH DEFINED 13	165			
UNIFI INC	COM	904677101	35	12000
SH DEFINED 03	12000			
UNION PAC CORP	COM	907818108	38747	651752
SH DEFINED 03	651752			
UNION PAC CORP	COM	907818108	83	1400
SH DEFINED 13	1400			
UNION PAC CORP	COM	907818108	83	1400 SH
CALL DEFINED 13				
UNION PAC CORP	COM	907818108	83	1400 SH
PUT DEFINED 13				
UNION PLANTERS CORP	COM	908068109	13083	438872
SH DEFINED 03	438872			
UNIONBANCAL CORP	COM	908906100	1473	26110
SH DEFINED 03	26110			
UNISOURCE ENERGY CORP	COM	909205106	1957	78763
SH DEFINED 03	78763			
UNISYS CORP	COM	909214108	12975	934833
SH DEFINED 03	934833			
UNIT CORP	COM	909218109	8144	258964
SH DEFINED 03	258964			

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UNITED AUTO GROUP INC	COM	909440109	331	10800
SH DEFINED 03	10800			
UNITED CMNTY FINL CORP OHIO	COM	909839102	234	18000
SH DEFINED 03	18000			
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	244	9700
SH DEFINED 03	9700			
UNITED BANKSHARES INC WEST V	COM	909907107	3309	101819
SH DEFINED 03	101819			
UNITED BANKSHARES INC WEST V	COM	909907107	192	5923
SH DEFINED 13	5923			
UNITED DEFENSE INDS INC	COM	91018B104	467	13338
SH DEFINED 03	13338			
UNITED DOMINION REALTY TR IN	COM	910197102	918	46400
SH DEFINED 03	46400			
UNITED FIRE & CAS CO	COM	910331107	202	3500
SH DEFINED 03	3500			
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1309	303762
SH DEFINED 03	303762			
UNITED NAT FOODS INC	COM	911163103	2638	91240
SH DEFINED 03	91240			
UNITED ONLINE INC	COM	911268100	4088	232134
SH DEFINED 03	232134			
UNITED PARCEL SERVICE INC	CL B	911312106	219577	2921078
SH DEFINED 03	2921078			
UNITED RENTALS INC	COM	911363109	2509	140241
SH DEFINED 03	140241			
UNITED STATES CELLULAR CORP	COM	911684108	335	8700
SH DEFINED 03	8700			
UNITED STATES STL CORP NEW	COM	912909108	12173	346608
SH DEFINED 03	346608			
UNITED STATIONERS INC	COM	913004107	4227	106427
SH DEFINED 03	106427			
UNITED STATIONERS INC	COM	913004107	2	62
SH DEFINED 13	62			
UNITED SURGICAL PARTNERS INT	COM	913016309	7638	193508
SH DEFINED 03	193508			
UNITED TECHNOLOGIES CORP	COM	913017109	161026	1760230
SH DEFINED 03	1760230			
UNITED TECHNOLOGIES CORP	COM	913017109	139	1515
SH DEFINED 13	1515			
UNITED TECHNOLOGIES CORP	COM	913017109	101	1100 SH
CALL DEFINED 13				
UNITED TECHNOLOGIES CORP	COM	913017109	101	1100 SH
PUT DEFINED 13				
UNITEDGLOBALCOM	CL A	913247508	6801	936800
SH DEFINED 03	936800			
UNITEDHEALTH GROUP INC	COM	91324P102	73215	1176146
SH DEFINED 03	1176146			
UNITEDHEALTH GROUP INC	COM	91324P102	44	711
SH DEFINED 13	711			
UNITRIN INC	COM	913275103	1742	40890
SH DEFINED 03	40890			
UNIVERSAL AMERN FINL CORP	COM	913377107	121	11000
SH DEFINED 03	11000			
UNIVERSAL COMPRESSION HLDGS	COM	913431102	210	6858
SH DEFINED 03	6858			
UNIVERSAL CORP VA	COM	913456109	485	9519
SH DEFINED 03	9519			
UNIVERSAL FST PRODS INC	COM	913543104	2137	66590
SH DEFINED 03	66590			
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	204	7100
SH DEFINED 03	7100			

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UNIVERSAL HLTH SVCS INC	CL B	913903100	2048	44635
SH DEFINED 03	44635			
UNIVISION COMMUNICATIONS INC	CL A	914906102	26354	825353
SH DEFINED 03	825353			
UNOCAL CORP	COM	915289102	25544	672212
SH DEFINED 03	672212			
UNOCAL CORP	COM	915289102	5	130
SH DEFINED 13	130			
UNIZAN FINANCIAL CORP	COM	91528W101	278	10638
SH DEFINED 03	10638			
UNOVA INC	COM	91529B106	535	26440
SH DEFINED 03	26440			
UNUMPROVIDENT CORP	COM	91529Y106	16842	1059225
SH DEFINED 03	1059225			
UNUMPROVIDENT CORP	COM	91529Y106	7	462
SH DEFINED 13	462			
URBAN OUTFITTERS INC	COM	917047102	7085	116318
SH DEFINED 03	116318			
URSTADT BIDDLE PPTY S INS	CL A	917286205	184	12400
SH DEFINED 03	12400			
USF CORP	COM	91729Q101	2449	69715
SH DEFINED 03	69715			
UTSTARCOM INC	COM	918076100	1422	47000
SH DEFINED 03	47000			
UTSTARCOM INC	COM	918076100	1	17
SH DEFINED 13	17			
VCA ANTECH INC	COM	918194101	798	17800
SH DEFINED 03	17800			
VCA ANTECH INC	COM	918194101	11	256
SH DEFINED 13	256			
V F CORP	COM	918204108	24028	493394
SH DEFINED 03	493394			
V F CORP	COM	918204108	54	1100
SH DEFINED 13	1100			
VALASSIS COMMUNICATIONS INC	COM	918866104	836	27429
SH DEFINED 03	27429			
VALHI INC NEW	COM	918905100	255	22450
SH DEFINED 03	22450			
VALENCE TECHNOLOGY INC	COM	918914102	69	20100
SH DEFINED 03	20100			
VALEANT PHARMACEUTICALS INTL	COM	91911X104	608	30421
SH DEFINED 03	30421			
VALERO ENERGY CORP NEW	COM	91913Y100	17352	235254
SH DEFINED 03	235254			
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500
SH DEFINED 13	1500			
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500 SH
CALL DEFINED 13				
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500 SH
PUT DEFINED 13				
VALLEY NATL BANCORP	COM	919794107	220	8713
SH DEFINED 03	8713			
VALMONT INDS INC	COM	920253101	1329	58035
SH DEFINED 03	58035			
VALSPAR CORP	COM	920355104	2671	53006
SH DEFINED 03	53006			
VALUECLICK INC	COM	92046N102	337	28159
SH DEFINED 03	28159			
VALUECLICK INC	COM	92046N102	40	3308
SH DEFINED 13	3308			
VANS INC	COM	921930103	1573	76536
SH DEFINED 03	76536			

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VARCO INTL INC DEL	COM	922122106	812	37093
SH DEFINED 03	37093			
VARIAN INC	COM	922206107	552	13100
SH DEFINED 03	13100			
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2967	76952
SH DEFINED 03	76952			
VARIAN MED SYS INC	COM	92220P105	27538	347046
SH DEFINED 03	347046			
VASTERA INC	COM	92239N109	50	16600
SH DEFINED 03	16600			
VECTREN CORP	COM	92240G101	1000	39860
SH DEFINED 03	39860			
VEECO INSTRS INC DEL	COM	922417100	3899	151055
SH DEFINED 03	151055			
VENTAS INC	COM	92276F100	866	37079
SH DEFINED 03	37079			
VENTANA MED SYS INC	COM	92276H106	1492	31400
SH DEFINED 03	31400			
VERITAS SOFTWARE CO	COM	923436109	23256	836852
SH DEFINED 03	836852			
VERITY INC	COM	92343C106	1074	79521
SH DEFINED 03	79521			
VERITY INC	COM	92343C106	0	27
SH DEFINED 13	27			
VERISIGN INC	COM	92343E102	430	21607
SH DEFINED 03	21607			
VERISIGN INC	COM	92343E102	21	1075
SH DEFINED 13	1075			
VERITAS DGC INC	COM	92343P107	1726	74536
SH DEFINED 03	74536			
VERITAS DGC INC	COM	92343P107	111	4800
SH DEFINED 13	4800			
VERITAS DGC INC	COM	92343P107	111	4800 SH
CALL DEFINED 13				
VERITAS DGC INC	COM	92343P107	111	4800 SH
PUT DEFINED 13				
VERIZON COMMUNICATIONS	COM	92343V104	314166	8681024
SH DEFINED 03	8681024			
VERIZON COMMUNICATIONS	COM	92343V104	112	3100 SH
CALL DEFINED 13				
VERSO TECHNOLOGIES INC	COM	925317109	68	40000
SH DEFINED 03	40000			
VERTEX PHARMACEUTICALS INC	COM	92532F100	695	64108
SH DEFINED 03	64108			
VIACOM INC	CL B	925524308	173812	4865963
SH DEFINED 03	4865963			
VIAD CORP	COM	92552R109	1396	51700
SH DEFINED 03	51700			
VIASAT INC	COM	92552V100	1716	68779
SH DEFINED 03	68779			
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1769	84605
SH DEFINED 03	84605			
VICOR CORP	COM	925815102	1822	99731
SH DEFINED 03	99731			
VICURON PHARMACEUTICALS INC	COM	926471103	285	22700
SH DEFINED 03	22700			
VICURON PHARMACEUTICALS INC	COM	926471103	1	100
SH DEFINED 13	100			
VIGNETTE CORP	COM	926734104	78	46944
SH DEFINED 03	46944			
VINTAGE PETE INC	COM	927460105	3079	181437
SH DEFINED 03	181437			

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VISHAY INTERTECHNOLOGY INC	COM	928298108	10977	590818
SH DEFINED 03	590818			
VISHAY INTERTECHNOLOGY INC	COM	928298108	2	85
SH DEFINED 13	85			
VISTEON CORP	COM	92839U107	4654	398833
SH DEFINED 03	398833			
VISX INC DEL	COM	92844S105	2131	79743
SH DEFINED 03	79743			
VITAL SIGNS INC	COM	928469105	1093	37625
SH DEFINED 03	37625			
VITALWORKS INC	COM	928483106	49	14200
SH DEFINED 03	14200			
VITESSE SEMICONDUCTOR CORP	COM	928497106	478	97975
SH DEFINED 03	97975			
VIVUS INC	COM	928551100	58	15900
SH DEFINED 03	15900			
VOLT INFORMATION SCIENCES IN	COM	928703107	1208	38346
SH DEFINED 03	38346			
VORNADO RLTY TR	SH BEN INT	929042109	648	11340
SH DEFINED 03	11340			
VULCAN MATLS CO	COM	929160109	10671	224419
SH DEFINED 03	224419			
WD-40 CO	COM	929236107	1654	55241
SH DEFINED 03	55241			
WFS FINL INC	COM	92923B106	441	8900
SH DEFINED 03	8900			
WGL HLDGS INC	COM	92924F106	862	30012
SH DEFINED 03	30012			
W HLDG CO INC	COM	929251106	796	46378
SH DEFINED 03	46378			
W-H ENERGY SVCS INC	COM	92925E108	1494	76229
SH DEFINED 03	76229			
WJ COMMUNICATIONS INC	COM	929284107	61	17300
SH DEFINED 03	17300			
WMS INDS INC	COM	929297109	1914	64229
SH DEFINED 03	64229			
WPS RESOURCES CORP	COM	92931B106	735	15850
SH DEFINED 03	15850			
WABASH NATL CORP	COM	929566107	2871	104206
SH DEFINED 03	104206			
WABTEC CORP	COM	929740108	298	16518
SH DEFINED 03	16518			
WACHOVIA CORP 2ND NEW	COM	929903102	204477	4594993
SH DEFINED 03	4594993			
WADDELL & REED FINL INC	CL A	930059100	1067	48256
SH DEFINED 03	48256			
WAL MART STORES INC	COM	931142103	635389	12043007
SH DEFINED 03	12043007			
WALGREEN CO	COM	931422109	69601	1922138
SH DEFINED 03	1922138			
WALTER INDS INC	COM	93317Q105	850	62440
SH DEFINED 03	62440			
WARNACO GROUP INC	COM NEW	934390402	413	19400
SH DEFINED 03	19400			
WASHINGTON FED INC	COM	938824109	909	37866
SH DEFINED 03	37866			
WASHINGTON FED INC	COM	938824109	5	199
SH DEFINED 13	199			
WASHINGTON GROUP INTL INC	COM NEW	938862208	1375	38322
SH DEFINED 03	38322			
WASHINGTON MUT INC	COM	939322103	116340	3010880
SH DEFINED 03	3010880			

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WASHINGTON MUT INC	COM	939322103	12	319
SH DEFINED 13	319			
WASHINGTON POST CO	CL B	939640108	8626	9275
SH DEFINED 03	9275			
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	382	13000
SH DEFINED 03	13000			
WASHINGTON TR BANCORP	COM	940610108	200	7700
SH DEFINED 03	7700			
WASTE CONNECTIONS INC	COM	941053100	3579	120682
SH DEFINED 03	120682			
WASTE MGMT INC DEL	COM	94106L109	36740	1198685
SH DEFINED 03	1198685			
WATCHGUARD TECHNOLOGIES INC	COM	941105108	110	15200
SH DEFINED 03	15200			
WATERS CORP	COM	941848103	12358	258635
SH DEFINED 03	258635			
WATERS CORP	COM	941848103	115	2400
SH DEFINED 13	2400			
WATERS CORP	COM	941848103	115	2400 SH
CALL DEFINED 13				
WATERS CORP	COM	941848103	115	2400 SH
PUT DEFINED 13				
WATSCO INC	COM	942622200	2285	81418
SH DEFINED 03	81418			
WATSON PHARMACEUTICALS INC	COM	942683103	6047	224801
SH DEFINED 03	224801			
WATSON PHARMACEUTICALS INC	COM	942683103	2	60
SH DEFINED 13	60			
WATSON WYATT & CO HLDGS	CL A	942712100	2406	90297
SH DEFINED 03	90297			
WATTS WATER TECHNOLOGIES INC	CL A	942749102	2031	75356
SH DEFINED 03	75356			
WAUSAU-MOSINEE PAPER CORP	COM	943315101	2171	125506
SH DEFINED 03	125506			
WAVE SYSTEMS CORP	CL A	943526103	16	12200
SH DEFINED 03	12200			
WAYPOINT FINL CORP	COM	946756103	2172	78728
SH DEFINED 03	78728			
WEBEX COMMUNICATIONS INC	COM	94767L109	2978	136843
SH DEFINED 03	136843			
WEBSense INC	COM	947684106	1840	49434
SH DEFINED 03	49434			
WEBMETHODS INC	COM	94768C108	143	16700
SH DEFINED 03	16700			
WEBMD CORP	COM	94769M105	253	27150
SH DEFINED 03	27150			
WEBSTER FINL CORP CONN	COM	947890109	2254	47936
SH DEFINED 03	47936			
WEIGHT WATCHERS INTL INC NEW	COM	948626106	584	14919
SH DEFINED 03	14919			
WEINGARTEN RLTY INVS	SH BEN INT	948741103	253	8100
SH DEFINED 03	8100			
WEIS MKTS INC	COM	948849104	235	6700
SH DEFINED 03	6700			
WELLCHOICE INC	COM	949475107	302	7300
SH DEFINED 03	7300			
WELLMAN INC	COM	949702104	573	70434
SH DEFINED 03	70434			
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	63380	565843
SH DEFINED 03	565843			
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	38	341
SH DEFINED 13	341			

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WELLS FARGO & CO NEW	COM	949746101	265404	4637493
SH DEFINED 03	4637493			
WELLS FARGO & CO NEW	COM	949746101	9	158
SH DEFINED 13	158			
WELLS GARDNER ELECTRS CORP	COM	949765101	79	16882
SH DEFINED 03	16882			
WENDYS INTL INC	COM	950590109	9748	279781
SH DEFINED 03	279781			
WERNER ENTERPRISES INC	COM	950755108	789	37398
SH DEFINED 03	37398			
WERNER ENTERPRISES INC	COM	950755108	2	79
SH DEFINED 13	79			
WESBANCO INC	COM	950810101	323	11078
SH DEFINED 03	11078			
WESCO FINL CORP	COM	950817106	217	600
SH DEFINED 03	600			
WEST PHARMACEUTICAL SVSC INC	COM	955306105	228	5400
SH DEFINED 03	5400			
WESTAMERICA BANCORPORATION	COM	957090103	977	18634
SH DEFINED 03	18634			
WESTAMERICA BANCORPORATION	COM	957090103	8	162
SH DEFINED 13	162			
WESTAR ENERGY INC	COM	95709T100	2220	111509
SH DEFINED 03	111509			
WESTELL TECHNOLOGIES INC	CL A	957541105	89	17500
SH DEFINED 03	17500			
WESTELL TECHNOLOGIES INC	CL A	957541105	1	100
SH DEFINED 13	100			
WESTCORP INC	COM	957907108	614	13500
SH DEFINED 03	13500			
WESTERN DIGITAL CORP	COM	958102105	184	21200
SH DEFINED 03	21200			
WESTERN DIGITAL CORP	COM	958102105	10	1157
SH DEFINED 13	1157			
WESTERN GAS RES INC	COM	958259103	918	28272
SH DEFINED 03	28272			
WESTERN WIRELESS CORP	CL A	95988E204	2128	73600
SH DEFINED 03	73600			
WESTERN WIRELESS CORP	CL A	95988E204	44	1507
SH DEFINED 13	1507			
WESTWOOD ONE INC	COM	961815107	1545	64931
SH DEFINED 03	64931			
WET SEAL INC	CL A	961840105	388	74171
SH DEFINED 03	74171			
WET SEAL INC	CL A	961840105	2	400
SH DEFINED 13	400			
WEYERHAEUSER CO	COM	962166104	34002	538689
SH DEFINED 03	538689			
WHIRLPOOL CORP	COM	963320106	17546	255774
SH DEFINED 03	255774			
WHITNEY HLDG CORP	COM	966612103	4164	93222
SH DEFINED 03	93222			
WHOLE FOODS MKT INC	COM	966837106	36720	384699
SH DEFINED 03	384699			
WILD OATS MARKETS INC	COM	96808B107	592	42100
SH DEFINED 03	42100			
WILEY JOHN & SONS INC	CL A	968223206	205	6400
SH DEFINED 03	6400			
WILLIAMS COS INC DEL	COM	969457100	11524	968434
SH DEFINED 03	968434			
WILLIAMS SONOMA INC	COM	969904101	6978	211709
SH DEFINED 03	211709			

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WILLIAMS SONOMA INC	COM	969904101	0	15
SH DEFINED 13	15			
WILMINGTON TRUST CORP	COM	971807102	1481	39796
SH DEFINED 03	39796			
WILSON GREATBATCH TECHNOLOGI	COM	972232102	1908	68254
SH DEFINED 03	68254			
WIND RIVER SYSTEMS INC	COM	973149107	836	71060
SH DEFINED 03	71060			
WINN DIXIE STORES INC	COM	974280109	6173	857321
SH DEFINED 03	857321			
WINNEBAGO INDS INC	COM	974637100	8719	233879
SH DEFINED 03	233879			
WINSTON HOTELS INC	COM	97563A102	167	16100
SH DEFINED 03	16100			
WINTRUST FINANCIAL CORP	COM	97650W108	3286	65049
SH DEFINED 03	65049			
WIPRO LTD	SPON ADR 1 SH	97651M109	1051	22500
SH DEFINED 03	22500			
WIRELESS FACILITIES INC	COM	97653A103	472	48000
SH DEFINED 03	48000			
WISCONSIN ENERGY CORP	COM	976657106	2874	88143
SH DEFINED 03	88143			
WOLVERINE TUBE INC	COM	978093102	275	25244
SH DEFINED 03	25244			
WOLVERINE WORLD WIDE INC	COM	978097103	2963	112891
SH DEFINED 03	112891			
WOODWARD GOVERNOR CO	COM	980745103	2571	35649
SH DEFINED 03	35649			
WORLD ACCEP CORP DEL	COM	981419104	786	42900
SH DEFINED 03	42900			
WORLD WRESTLING ENTMT INC	CL A	98156Q108	272	21345
SH DEFINED 03	21345			
WORTHINGTON INDS INC	COM	981811102	3507	170812
SH DEFINED 03	170812			
WRIGHT MED GROUP INC	COM	98235T107	370	10400
SH DEFINED 03	10400			
WRIGLEY WM JR CO	COM	982526105	28460	451391
SH DEFINED 03	451391			
WYETH	COM	983024100	157291	4349875
SH DEFINED 03	4349875			
WYETH	COM	983024100	7	200
SH DEFINED 13	200			
WYNN RESORTS LTD	COM	983134107	281	7265
SH DEFINED 03	7265			
XM SATELLITE RADIO HLDGS INC	CL A	983759101	484	17750
SH DEFINED 03	17750			
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	345
SH DEFINED 13	345			
X-RITE INC	COM	983857103	952	65462
SH DEFINED 03	65462			
XTO ENERGY INC	COM	98385X106	4149	139263
SH DEFINED 03	139263			
XTO ENERGY INC	COM	98385X106	154	5165
SH DEFINED 13	5165			
XCEL ENERGY INC	COM	98389B100	18303	1095324
SH DEFINED 03	1095324			
XILINX INC	COM	983919101	21620	649061
SH DEFINED 03	649061			
XILINX INC	COM	983919101	24	733
SH DEFINED 13	733			
XEROX CORP	COM	984121103	44711	3083516
SH DEFINED 03	3083516			

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XEROX CORP	COM	984121103	4	250
SH DEFINED 13	250			
YAHOO INC	COM	984332106	202330	5558529
SH DEFINED 03	5558529			
YAHOO INC	COM	984332106	174	4785
SH DEFINED 13	4785			
YAHOO INC	COM	984332106	160	4400 SH
PUT DEFINED 13				
YANKEE CANDLE INC	COM	984757104	491	16800
SH DEFINED 03	16800			
YELLOW ROADWAY CORP	COM	985577105	4571	114668
SH DEFINED 03	114668			
YORK INTL CORP NEW	COM	986670107	2456	59789
SH DEFINED 03	59789			
YORK INTL CORP NEW	COM	986670107	4	100
SH DEFINED 13	100			
YUM BRANDS INC	COM	988498101	40154	1078834
SH DEFINED 03	1078834			
ZALE CORP NEW	COM	988858106	3888	142638
SH DEFINED 03	142638			
ZALE CORP NEW	COM	988858106	2	88
SH DEFINED 13	88			
ZEBRA TECHNOLOGIES CORP	CL A	989207105	3445	39600
SH DEFINED 03	39600			
ZENITH NATL INS CORP	COM	989390109	2076	42721
SH DEFINED 03	42721			
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	73	18725
SH DEFINED 03	18725			
ZIMMER HLDGS INC	COM	98956P102	40056	454147
SH DEFINED 03	454147			
ZIMMER HLDGS INC	COM	98956P102	7	80
SH DEFINED 13	80			
ZIONS BANCORPORATION	COM	989701107	21033	342284
SH DEFINED 03	342284			
ZIX CORP	COM	98974P100	506	64116
SH DEFINED 03	64116			
ZORAN CORP	COM	98975F101	193	10500
SH DEFINED 03	10500			
ACE LTD	ORD	G0070K103	53767	1271687
SH DEFINED 03	1271687			
ACE LTD	ORD	G0070K103	33	780
SH DEFINED 13	780			
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	843	1028369
SH DEFINED 03	1028369			
AXIS CAPITAL HOLDINGS	SHS	G0692U109	273	9745
SH DEFINED 03	9745			
BUNGE LIMITED	COM	G16962105	417	10700
SH DEFINED 03	10700			
BUNGE LIMITED	COM	G16962105	113	2914
SH DEFINED 13	2914			
COOPER INDS LTD	CL A	G24182100	38663	650784
SH DEFINED 03	650784			
EVEREST RE GROUP LTD	COM	G3223R108	6727	83714
SH DEFINED 03	83714			
EVEREST RE GROUP LTD	COM	G3223R108	95	1181
SH DEFINED 13	1181			
GARMIN LTD	ORD	G37260109	170	4574
SH DEFINED 13	4574			
GARMIN LTD	ORD	G37260109	89	2400 SH
CALL DEFINED 13				
GARMIN LTD	ORD	G37260109	89	2400 SH
PUT DEFINED 13				

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GLOBAL SANTAFE CORP	SHS		G3930E101	5174	195248
SH DEFINED 03		195248			
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	49824	729384
SH DEFINED 03		729384			
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	10	140
SH DEFINED 13		140			
MARVELL TECHNOLOGY GROUP LTD	ORD		G5876H105	2280	85400
SH DEFINED 03		85400			
NABORS INDUSTRIES LTD	SHS		G6359F103	16611	367348
SH DEFINED 03		367348			
NABORS INDUSTRIES LTD	SHS		G6359F103	23	500
SH DEFINED 13		500			
NOBLE CORPORATION	SHS		G65422100	9648	254633
SH DEFINED 03		254633			
RENAISSANCE RE HLDGS LTD	COM		G7496G103	378	7000
SH DEFINED 03		7000			
SEAGATE TECHNOLOGY	SHS		G7945J104	574	39800
SH DEFINED 03		39800			
SHIP FINANCE INTERNATIONAL L	SHS		G81075106	222	14858
SH DEFINED 03		14858			
TRANSOCEAN INC	ORD		G90078109	48353	1670788
SH DEFINED 03		1670788			
TRANSOCEAN INC	ORD		G90078109	1	29
SH DEFINED 13		29			
WEATHERFORD INTERNATIONAL LT	COM		G95089101	7111	158087
SH DEFINED 03		158087			
WEATHERFORD INTERNATIONAL LT	COM		G95089101	99	2200
SH DEFINED 13		2200			
WEATHERFORD INTERNATIONAL LT	COM		G95089101	99	2200 SH
CALL DEFINED 13					
WEATHERFORD INTERNATIONAL LT	COM		G95089101	99	2200 SH
PUT DEFINED 13					
WHITE MTNS INS GROUP LTD	COM		G9618E107	457	896
SH DEFINED 03		896			
XL CAP LTD	CL A		G98255105	32279	427761
SH DEFINED 03		427761			
XOMA LTD	ORD		G9825R107	50	11100
SH DEFINED 03		11100			
ALVARION LTD	SHS		M0861T100	250	18800
SH DEFINED 03		18800			
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	1944	72020
SH DEFINED 03		72020			
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	195	7212
SH DEFINED 13		7212			
LIPMAN ELECTRONIC ENGINEERIN	ORD		M6772H101	217	4200
SH DEFINED 03		4200			
M SYS FLASH DISK PIONEERS LT	ORD		M7061C100	307	20600
SH DEFINED 03		20600			
ORBOTECH LTD	ORD		M75253100	637	31300
SH DEFINED 03		31300			
ROYAL CARIBBEAN CRUISES LTD	COM		V7780T103	760	17500
SH DEFINED 03		17500			
FLEXTRONICS INTL LTD	ORD		Y2573F102	633	39700
SH DEFINED 03		39700			