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AMERICAN EXPRESS FINANCIAL CORP  
Form 13F-HR  
February 11, 2005

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2004

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox	Minneapolis, MN	January 05, 2005
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

[ ] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ x ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:  
Number of Other Included Managers: 13  
Form 13F Information Table Entry Total: 5872  
Form 13F Information Table Value Total: \$65950481 (thousands)

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List of Other Included Managers:

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER		TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVTMT	MA
AAON INC	S	COM	000360206	236	14700	SH		DEFINED	01
AAR CORP	S	COM	000361105	1106	81175	SH		DEFINED	01
LIPMAN ELECTRONIC ENGINEERIG		COM	000428011	2877	103140	SH		DEFINED	01 1
ADC TELECOM	S	COM	000886101	133	49899	SH		DEFINED	01
ADC TELECOM	S	COM	000886101	495	184668	SH		DEFINED	01 0
ADC TELECOM	S	COM	000886101	129	48800	SH		DEFINED	01 1
ROYAL CARIBBEAN COM USD0.01		COM	000886286	5757	105800	SH		DEFINED	01 1
ADE CORP	S	COM	00089C107	2373	126778	SH		DEFINED	01
ADE CORP	S	COM	00089C107	808	43160	SH		DEFINED	01 0
ADE CORP	S	COM	00089C107	79	4200	SH		DEFINED	01 0
ADE CORP	S	COM	00089C107	60	3200	SH		DEFINED	02
ACT TELECONFERENCING INC	S	COM	000955104	439	332310	SH		DEFINED	01
ABM INDUSTRIES INC	S	COM	000957100	2409	122144	SH		DEFINED	01
AFLAC INC	S	COM	001055102	50020	1255531	SH		DEFINED	01
AFLAC INC	S	COM	001055102	3935	98763	SH		DEFINED	01 0
AFLAC INC	S	COM	001055102	5453	136864	SH		DEFINED	01 0
CHECK POINT SFTWRE ORD ILS1		COM	001082411	25561	1038317	SH		DEFINED	01 1
TARO PHARMACEUTICAL INDUS		COM	001082718	2009	58930	SH		DEFINED	01 1
AGCO CORP	S	COM	001084102	5197	237481	SH		DEFINED	01
AGCO CORP	S	COM	001084102	42	1927	SH		DEFINED	02
AGL RESOURCES INC	S	COM	001204106	2738	82367	SH		DEFINED	01
AGL RESOURCES INC	S	COM	001204106	1585	47636	SH		DEFINED	01 0
AGL RESOURCES INC	S	COM	001204106	152	4561	SH		DEFINED	01 0
AGL RESOURCES INC	S	COM	001204106	130	3910	SH		DEFINED	02
AES CORP	S	COM	00130H105	547	40026	SH		DEFINED	01
AES CORP	S	COM	00130H105	2025	148123	SH		DEFINED	01 0
ALCON INC		COM	001382649	15	188	SH		DEFINED	01 1
AK STEEL	S	COM	001547108	8435	582978	SH		DEFINED	01
AK STEEL	S	COM	001547108	1823	126086	SH		DEFINED	01 0
AK STEEL	S	COM	001547108	187	12900	SH		DEFINED	01 0
AK STEEL	S	COM	001547108	137	9500	SH		DEFINED	02
AMB PROPERTY CORP.	S	COM	00163T109	2549	63100	SH		DEFINED	01
AMLI RESIDENTIAL PROP	S	COM	001735109	1206	37700	SH		DEFINED	01
AMN HEALTHCARE SERV.	S	COM	001744101	1003	63090	SH		DEFINED	01
AMR CORP DEL	S	COM	001765106	80156	7320200	SH		DEFINED	01
AMR CORP DEL	S	COM	001765106	136	12400	SH		DEFINED	01 0

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AMR CORP DEL	S	COM	001765106	496	45300	SH	DEFINED	01	0
AMX CORPORATION	S	COM	00180C105	136	8245	SH	DEFINED	01	
ATI TECHNOLOGIES	FSUSD	COM	001941103	27	1382	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	145650	7641597	SH	DEFINED	01	
AT&T CORP	S	COM	001957505	1836	96288	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	5120	268631	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	1522	80000	SH	DEFINED	01	1
AT&T CORP	S	COM	001957505	384	20159	SH	DEFINED	01	1
AT&T CORP	S	COM	001957505	101	5328	SH	DEFINED	02	
A.S.V. INC	S	COM	001963107	26	530	SH	DEFINED	01	0
ATMI INC	S	COM	00207R101	1781	79047	SH	DEFINED	01	
ATMI INC	S	COM	00207R101	3	140	SH	DEFINED	01	0
AARON RENTS INC	S	COM	002535201	7473	298950	SH	DEFINED	01	
AARON RENTS INC-CL A	S	COM	002535300	102	4500	SH	DEFINED	01	
ABAXIS	S	COM	002567105	976	67368	SH	DEFINED	01	
ABBOTT LABS *	S	COM	002824100	89492	1918369	SH	DEFINED	01	
ABBOTT LABS *	S	COM	002824100	27	596	SH	DEFINED	01	0
ABBOTT LABS *	S	COM	002824100	16586	355549	SH	DEFINED	01	0
ABBOTT LABS *	S	COM	002824100	7655	164109	SH	DEFINED	01	1
ABERCROMBIE & FITCH	S	COM	002896207	705	15015	SH	DEFINED	01	0
ABERCROMBIE & FITCH	S	COM	002896207	70	1484	SH	DEFINED	02	
ABGENIX INC	S	COM	00339B107	1400	135400	SH	DEFINED	01	
ABGENIX INC	S	COM	00339B107	5	500	SH	DEFINED	01	0
ABLE LABORATORIES INC	S	COM	00371N407	1102	48420	SH	DEFINED	01	
ABITIBI-CONSOLIDATED		COM	003924107	20178	2915950	SH	DEFINED	01	
ACADIA REALTY TRUST	S	COM	004239109	2447	150111	SH	DEFINED	01	
ACCESS PHARMACEUTICALS INC	S	COM	00431M209	71	20160	SH	DEFINED	01	
ACCREDITED HOME LENDERS	S	COM	00437P107	8233	165727	SH	DEFINED	01	
ACCREDITED HOME LENDERS	S	COM	00437P107	1304	26299	SH	DEFINED	01	1
ACCREDO HEALTH INC	S	COM	00437V104	3564	128591	SH	DEFINED	01	
ACE CASH EXPRESS INC	S	COM	004403101	416	14047	SH	DEFINED	01	
ACE CASH EXPRESS INC	S	COM	004403101	5	170	SH	DEFINED	01	0
ACTIVISION INC	S	COM	004930202	2378	117876	SH	DEFINED	01	
ACTION PERFORMANCE	S	COM	004933107	584	53145	SH	DEFINED	01	
ACTEL CORP	S	COM	004934105	1119	63807	SH	DEFINED	01	
ACTUANT CORPORATION.	S	COM	00508X203	6239	119640	SH	DEFINED	01	
ACTUANT CORPORATION.	S	COM	00508X203	11294	216590	SH	DEFINED	01	0
ACTUANT CORPORATION.	S	COM	00508X203	553	10600	SH	DEFINED	01	0
ACTUANT CORPORATION.	S	COM	00508X203	37	700	SH	DEFINED	02	
ACUITY BRANDS INC	S	COM	00508Y102	3555	111793	SH	DEFINED	01	
ACXIOM CORP	S	COM	005125109	46849	1781371	SH	DEFINED	01	
ACXIOM CORP	S	COM	005125109	1533	58280	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	2851	108400	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	961	36540	SH	DEFINED	02	
ADAPTEC INC	S	COM	00651F108	4552	599752	SH	DEFINED	01	
ADAPTEC INC	S	COM	00651F108	1339	176400	SH	DEFINED	01	0
ADAPTEC INC	S	COM	00651F108	134	17600	SH	DEFINED	01	0
ADAPTEC INC	S	COM	00651F108	102	13400	SH	DEFINED	02	
ADMINISTAFF INC	S	COM	007094105	830	65814	SH	DEFINED	01	
ADOBE SYSTEMS INC	S	COM	00724F101	26215	417827	SH	DEFINED	01	
ADOBE SYSTEMS INC	S	COM	00724F101	1418	22605	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	5125	81687	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	51475	820433	SH	DEFINED	01	1
ADOBE SYSTEMS INC	S	COM	00724F101	583	9276	SH	DEFINED	02	
ADVANCE AMER CASH ADVANCE	S	COM	00739W107	15004	655200	SH	DEFINED	01	
ADVANCE AMER CASH ADVANCE	S	COM	00739W107	8699	379836	SH	DEFINED	01	0
ADVANCE AMER CASH ADVANCE	S	COM	00739W107	1045	45600	SH	DEFINED	01	0
ADVANCE AMER CASH ADVANCE	S	COM	00739W107	167	7300	SH	DEFINED	02	
ADVANCE AUTO PARTS.	S	COM	00751Y106	15868	363261	SH	DEFINED	01	
ADVANCE AUTO PARTS.	S	COM	00751Y106	6541	149716	SH	DEFINED	01	0
ADVANCE AUTO PARTS.	S	COM	00751Y106	841	19245	SH	DEFINED	01	0
ADVANCED MKTG SERV	S	COM	00753T105	483	47966	SH	DEFINED	01	

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ADVANCED NEUROMODULA.	S	COM	00757T101	596	15100	SH	DEFINED	01
ADVANCED NEUROMODULA.	S	COM	00757T101	21030	532925	SH	DEFINED	01 0
ADVANCED NEUROMODULA.	S	COM	00757T101	937	23750	SH	DEFINED	01 0
ADVANCED NEUROMODULA.	S	COM	00757T101	126	3200	SH	DEFINED	02
ADVO INC	S	COM	007585102	6532	183230	SH	DEFINED	01
AGY HOLDING CORP WTS	S	COM	00759C973	30	5963	SH	DEFINED	01 0
ADVANCED MEDICAL OPTICS INC		COM	00763M108	7132	173351	SH	DEFINED	01
ADVANCED MEDICAL OPTICS INC		COM	00763M108	5	110	SH	DEFINED	01 0
AEROFLEX INC	S	COM	007768104	5845	482288	SH	DEFINED	01
AEROFLEX INC	S	COM	007768104	8	640	SH	DEFINED	01 0
AEROPOSTALE INC.	S	COM	007865108	434	14760	SH	DEFINED	00
AEROPOSTALE INC.	S	COM	007865108	4160	141351	SH	DEFINED	01
AEROPOSTALE INC.	S	COM	007865108	133	4510	SH	DEFINED	01 0
AEROPOSTALE INC.	S	COM	007865108	46	1550	SH	DEFINED	02
ADVANCED MICRO DEV	S	COM	007903107	48210	2189360	SH	DEFINED	01
ADVANCED MICRO DEV	S	COM	007903107	1940	88105	SH	DEFINED	01 0
ADVANCED MICRO DEV	S	COM	007903107	22	990	SH	DEFINED	02
ADVANTA B	S	COM	007942204	4356	179513	SH	DEFINED	01
ADVANTA B	S	COM	007942204	1085	44690	SH	DEFINED	01 0
ADVANTA B	S	COM	007942204	107	4400	SH	DEFINED	01 0
ADVANTA B	S	COM	007942204	83	3400	SH	DEFINED	02
ADVANCED ENERGY IND	S	COM	007973100	751	82278	SH	DEFINED	01
ADVENT SOFTWARE	S	COM	007974108	19038	929560	SH	DEFINED	01
ADVENT SOFTWARE	S	COM	007974108	651	31822	SH	DEFINED	01 0
ADVENT SOFTWARE	S	COM	007974108	1196	58400	SH	DEFINED	01 0
ADVENT SOFTWARE	S	COM	007974108	401	19600	SH	DEFINED	02
AETNA INC NEW	S	COM	00817Y108	88145	706572	SH	DEFINED	01
AETNA INC NEW	S	COM	00817Y108	1385	11100	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	4205	33711	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	272	2179	SH	DEFINED	01 1
AETNA INC NEW	S	COM	00817Y108	124	987	SH	DEFINED	02
AFFILIATED COMPUTER	S	COM	008190100	90969	1511380	SH	DEFINED	01
AFFILIATED COMPUTER	S	COM	008190100	2333	38775	SH	DEFINED	01 0
AFFILIATED COMPUTER	S	COM	008190100	1766	29345	SH	DEFINED	01 0
AFFILIATED COMPUTER	S	COM	008190100	4812	80000	SH	DEFINED	01 1
AFFILIATED COMPUTER	S	COM	008190100	70	1158	SH	DEFINED	02
AFFILIATED MANAGERS	S	COM	008252108	6171	91092	SH	DEFINED	01
AFFILIATED MANAGERS	S	COM	008252108	210	3100	SH	DEFINED	01 0
AFFILIATED MANAGERS	S	COM	008252108	68	1000	SH	DEFINED	02
AFFYMETRIX.	S	COM	00826T108	303	8300	SH	DEFINED	01
AFFYMETRIX.	S	COM	00826T108	28299	774250	SH	DEFINED	01 0
AFFYMETRIX.	S	COM	00826T108	1407	38500	SH	DEFINED	01 0
AFFYMETRIX.	S	COM	00826T108	504	13798	SH	DEFINED	01 1
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	1504	89310	SH	DEFINED	01 0
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	147	8750	SH	DEFINED	01 0
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	1628	96700	SH	DEFINED	01 1
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	116	6900	SH	DEFINED	02
AFFORDABLE RESIDENTIAL COMMU		COM	008273104	787	54824	SH	DEFINED	01
AFTERMARKET TECH.	S	COM	008318107	585	36278	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	S	COM	00845V100	1778	1297700	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	S	COM	00845V100	816	600000	SH	DEFINED	01 1
AGILENT TECHNOLOGIES	S	COM	00846U101	8138	337672	SH	DEFINED	01
AGILENT TECHNOLOGIES	S	COM	00846U101	119	4950	SH	DEFINED	01 0
AGILENT TECHNOLOGIES	S	COM	00846U101	3171	131558	SH	DEFINED	01 0
AGILE SOFTWARE CORP	S	COM	00846X105	961	117600	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	2742	199400	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	1966	143000	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	7021	409665	SH	DEFINED	01
AGILYSYS INC	S	COM	00847J105	1516	88410	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	142	8300	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	117	6800	SH	DEFINED	02
AGREE REALTY CORP	S	COM	008492100	1337	42181	SH	DEFINED	01

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AGRIUM FSUSD		COM	008916108	5914	350917	SH	DEFINED	01
AIR FRANCE-KLM ADR		COM	009119108	6594	343420	SH	DEFINED	01
AIR FRANCE ADR WTS	05/05/2004	WT	009119116	356	312200	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	56586	976124	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	2990	51577	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	5646	97393	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	54	940	SH	DEFINED	02
AIRGAS INC	S	COM	009363102	4248	160220	SH	DEFINED	01
AIRGAS INC	S	COM	009363102	2315	87340	SH	DEFINED	01
AIRGAS INC	S	COM	009363102	196	7400	SH	DEFINED	01
AIRGAS INC	S	COM	009363102	2015	76030	SH	DEFINED	01
AIRGAS INC	S	COM	009363102	270	10200	SH	DEFINED	02
AIRGATE PCS INC	S	COM	009367301	132	3700	SH	DEFINED	01
AIRTRAN HOLDINGS INC	S	COM	00949P108	3254	304183	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	3949	303078	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	11886	912100	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	274	21000	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	16	1200	SH	DEFINED	02
ALABAMA NATL BANC..	S	COM	010317105	2868	44463	SH	DEFINED	01
ACE LTD STK		COM	010366437	1149	26895	SH	DEFINED	01
ALAMOSA HOLDINGS INC	S	COM	011589108	1503	120535	SH	DEFINED	01
ALASKA AIRGROUP	S	COM	011659109	8573	256000	SH	DEFINED	01
ALBANY INTL CORP NEW	S	COM	012348108	2855	81190	SH	DEFINED	01
ALBANY MOLECULAR RES	S	COM	012423109	671	60200	SH	DEFINED	01
ALBEMARLE CORP	S	COM	012653101	4027	104057	SH	DEFINED	01
ALBERTO CULVER	S	COM	013068101	273	5618	SH	DEFINED	01
ALBERTO CULVER	S	COM	013068101	1009	20779	SH	DEFINED	01
ALBERTSONS INC	S	COM	013104104	13871	580841	SH	DEFINED	01
ALBERTSONS INC	S	COM	013104104	2007	84031	SH	DEFINED	01
ALBERTSONS INC	S	COM	013104104	119	5000	SH	DEFINED	01
ALBERTSONS INC	S	COM	013104104	88	3694	SH	DEFINED	02
ALCAN INC FSUSD		COM	013716105	8272	168690	SH	DEFINED	01
ALCAN INC FSUSD		COM	013716105	34	698	SH	DEFINED	02
ALCOA INC	S	COM	013817101	163965	5218535	SH	DEFINED	01
ALCOA INC	S	COM	013817101	853	27148	SH	DEFINED	01
ALCOA INC	S	COM	013817101	9012	286832	SH	DEFINED	01
ALCOA INC	S	COM	013817101	5043	160500	SH	DEFINED	01
ALCOA INC	S	COM	013817101	95	3023	SH	DEFINED	02
ALCATEL SA - SPONSORED ADR		COM	013904305	3134	200500	SH	DEFINED	01
ALERIS INTL	S	COM	014477103	1230	72668	SH	DEFINED	01
ALEXANDERS INC	S	COM	014752109	77	356	SH	DEFINED	01
ALEXION PHARMACEUTIC	S	COM	015351109	779	30900	SH	DEFINED	01
ALFA CORP	S	COM	015385107	521	34290	SH	DEFINED	01
ALKERMES INC	S	COM	01642T108	985	69900	SH	DEFINED	01
ALLEGHANY CORP	S	COM	017175100	4056	14216	SH	DEFINED	01
ALLEGHENY ENERGY	S	COM	017361106	4552	230962	SH	DEFINED	01
ALLEGHENY ENERGY	S	COM	017361106	618	31338	SH	DEFINED	01
ALLEGHENY ENERGY	S	COM	017361106	38	1930	SH	DEFINED	02
ALLEGHENY TECHNOLOGY	S	COM	01741R102	1250	57646	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	S	COM	01741R102	472	21801	SH	DEFINED	01
ALLERGAN INC	S	COM	018490102	8998	110999	SH	DEFINED	01
ALLERGAN INC	S	COM	018490102	24	300	SH	DEFINED	01
ALLERGAN INC	S	COM	018490102	2430	29977	SH	DEFINED	01
ALLERGAN INC	S	COM	018490102	897	11090	SH	DEFINED	01
ALLERGAN INC 00.000% 11/06/202		CONV BND	018490AE2	782	800000	PRN	DEFINED	01
ALLETE INC	S	COM	018522300	2734	74385	SH	DEFINED	01
ALLIANCE BANKSHARES CORP	S	COM	018535104	511	32862	SH	DEFINED	01
ALLIANCE DATA SYSTEM	S	COM	018581108	27207	573020	SH	DEFINED	01
ALLIANCE GAMING CORP	S	COM	01859P609	1747	126500	SH	DEFINED	01
ALLIANCE IMAGING INC	S	COM	018606202	206	18303	SH	DEFINED	01
ALLIANCE IMAGING INC	S	COM	018606202	1290	114540	SH	DEFINED	01
ALLIANCE IMAGING INC	S	COM	018606202	126	11200	SH	DEFINED	01

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ALLIANCE IMAGING INC	S	COM	018606202	98	8700	SH	DEFINED	02
ALLIANCE SEMI CONDUCT	S	COM	01877H100	330	89304	SH	DEFINED	01
ALLIANCE RESOURCE PARTNERS	S	COM	01877R108	205	2764	SH	DEFINED	01
ALLIANT ENERGY CORP	S	COM	018802108	127	4400	SH	DEFINED	01
ALLIANT TECHSYSTEMS	S	COM	018804104	8127	124300	SH	DEFINED	01
ALLIED DOMEQ SPS-ADR	FSUSD	COM	019121201	4271	107000	SH	DEFINED	01
ALLIED HEALTHCARE INTL INC		COM	01923A109	138	25000	SH	DEFINED	01
ALLIED WASTE IND	S	COM	019589308	2502	269627	SH	DEFINED	01
ALLIED WASTE IND	S	COM	019589308	674	72660	SH	DEFINED	01
ALLMERICA FINANCIAL	S	COM	019754100	26	790	SH	DEFINED	02
ALLSCRIPTS HLTHCARE	S	COM	01988P108	4214	394900	SH	DEFINED	01
ALLSCRIPTS HLTHCARE	S	COM	01988P108	7	630	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	62218	1202998	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	3085	59655	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	8103	156664	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	316	6100	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	263	5089	SH	DEFINED	01
ALLSTATE CORP	S	COM	020002101	356	6892	SH	DEFINED	02
ALLTEL CORP	S	COM	020039103	5473	93137	SH	DEFINED	01
ALLTEL CORP	S	COM	020039103	4075	69352	SH	DEFINED	01
ALPHARMA INC CL A	S	COM	020813101	2248	132622	SH	DEFINED	01
ALTERA CORP	S	COM	021441100	19282	931421	SH	DEFINED	01
ALTERA CORP	S	COM	021441100	652	31504	SH	DEFINED	01
ALTERA CORP	S	COM	021441100	3011	145482	SH	DEFINED	01
ALTERA CORP	S	COM	021441100	155	7500	SH	DEFINED	01
ALTERA CORP	S	COM	021441100	400	19300	SH	DEFINED	02
ALTIRIS INC	S	COM	02148M100	5733	161800	SH	DEFINED	01
ALTIRIS INC	S	COM	02148M100	6	180	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	355375	5816301	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	4585	74676	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	30880	505403	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	71719	1174655	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	1285	21039	SH	DEFINED	01
ALTRIA GROUP INC	S	COM	02209S103	1992	32608	SH	DEFINED	02
AMAZON COM INC	S	COM	023135106	67	1524	SH	DEFINED	01
AMBAC FINANCIAL GRP	S	COM	023139108	3168	38589	SH	DEFINED	01
AMBAC FINANCIAL GRP	S	COM	023139108	2038	24810	SH	DEFINED	01
AMBAC FINANCIAL GRP	S	COM	023139108	127	1553	SH	DEFINED	02
AMBASSADORS GROUP INC	S	COM	023177108	20	567	SH	DEFINED	01
AMCOL INTL CORP.	S	COM	02341W103	1485	73910	SH	DEFINED	01
AMEDISYS INC	S	COM	023436108	4839	149370	SH	DEFINED	01
AMEDISYS INC	S	COM	023436108	6	170	SH	DEFINED	01
AMEDISYS INC	S	COM	023436108	145	4500	SH	DEFINED	01
AMERADA HESS	S	COM	023551104	11184	135747	SH	DEFINED	01
AMERADA HESS	S	COM	023551104	1724	20925	SH	DEFINED	01
AMERADA HESS	S	COM	023551104	166	2013	SH	DEFINED	02
AMERADA HESS CVT PFD		CONV PRF	023551401	1530	20685	SH	DEFINED	01
AMEREN CORP	S	COM	023608102	6178	123212	SH	DEFINED	01
AMEREN CORP	S	COM	023608102	2230	44475	SH	DEFINED	01
AMERICA SERVICE GROUP INC	S	COM	02364L109	34	1262	SH	DEFINED	01
AMERICA MOVIL SA CV.	FSUSD	COM	02364W105	3646	69653	SH	DEFINED	01
AMERICA MOVIL SA CV.	FSUSD	COM	02364W105	1031	19700	SH	DEFINED	01
AMERICA MOVIL SA CV.	FSUSD	COM	02364W105	30	576	SH	DEFINED	01
AMERICA MOVIL SA CV.	FSUSD	COM	02364W105	188505	3600914	SH	DEFINED	01
AMERICA MOVIL SA CV.	FSUSD	COM	02364W105	3297	62974	SH	DEFINED	01
AMERICA WEST HLDG CP	S	COM	023657208	2036	309400	SH	DEFINED	01
AMCORE FINL INC	S	COM	023912108	940	29228	SH	DEFINED	01
AMER AXLE & MFG HDGS	S	COM	024061103	2851	92984	SH	DEFINED	01
AMER AXLE & MFG HDGS	S	COM	024061103	114	3700	SH	DEFINED	01
AMER CAP STRATEGIES.	S	COM	024937104	2151	64500	SH	DEFINED	01
AMER CAP STRATEGIES.	S	COM	024937104	38	1137	SH	DEFINED	02
AMERICAN ELEC PWR	S	COM	025537101	12727	370620	SH	DEFINED	01

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AMERICAN ELEC PWR	S	COM	025537101	422	12300	SH	DEFINED	01	0
AMERICAN ELEC PWR	S	COM	025537101	3102	90336	SH	DEFINED	01	0
AMERICAN ELEC PWR	S	COM	025537101	344	9950	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI	S	COM	02553E106	5103	108350	SH	DEFINED	01	
AMERICAN EAGLE OUTFI	S	COM	02553E106	42	880	SH	DEFINED	01	0
AMERICAN EAGLE OUTFI	S	COM	02553E106	43	908	SH	DEFINED	02	
AEMG - SMALL CAP GROWTH FUND		COM	025810987	16994	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS	S	COM	025816109	4364	77421	SH	DEFINED	01	
AMERICAN EXPRESS	S	COM	025816109	16153	286552	SH	DEFINED	01	0
AMERICAN EXPRESS	S	COM	025816109	6972	123700	SH	DEFINED	01	1
AMERICAN FINCIAL GRP	S	COM	025932104	970	30988	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR		COM	02607P305	128	7900	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR		COM	02607P305	484	30000	SH	DEFINED	01	1
AM GREETINGS CL A		COM	026375105	6409	252829	SH	DEFINED	01	
AM GREETINGS CL A		COM	026375105	1467	57820	SH	DEFINED	01	0
AM GREETINGS CL A		COM	026375105	137	5420	SH	DEFINED	01	0
AM GREETINGS CL A		COM	026375105	118	4670	SH	DEFINED	02	
AMERICAN HEALTHWAYS.	S	COM	02649V104	3295	99730	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV	S	COM	02660R107	511	14949	SH	DEFINED	01	
AMERICAN INTL GROUP	S	COM	026874107	699052	10644928	SH	DEFINED	01	
AMERICAN INTL GROUP	S	COM	026874107	11262	171471	SH	DEFINED	01	0
AMERICAN INTL GROUP	S	COM	026874107	39631	603494	SH	DEFINED	01	0
AMERICAN INTL GROUP	S	COM	026874107	100823	1535510	SH	DEFINED	01	1
AMERICAN INTL GROUP	S	COM	026874107	203	3094	SH	DEFINED	02	
AMER ITALIAN PASTA	S	COM	027070101	5767	248029	SH	DEFINED	01	
AMERICAN MEDICAL SYS..	S	COM	02744M108	4383	104854	SH	DEFINED	01	
AMERICAN NATL INS CO	S	COM	028591105	3990	38300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	112	2997	SH	DEFINED	01	
AMERICAN PHYSICIANS CAP INC		COM	028884104	2121	58900	SH	DEFINED	01	
AMER PWR CONVERSION	S	COM	029066107	35524	1659978	SH	DEFINED	01	
AMER PWR CONVERSION	S	COM	029066107	1178	55096	SH	DEFINED	01	0
AMER PWR CONVERSION	S	COM	029066107	3136	146582	SH	DEFINED	01	0
AMER PWR CONVERSION	S	COM	029066107	752	35142	SH	DEFINED	02	
AMERICAN SCIENCE & ENGINEERI		COM	029429107	122	2957	SH	DEFINED	01	
AMERICAN STD CO	S	COM	029712106	16004	387283	SH	DEFINED	01	
AMERICAN STD CO	S	COM	029712106	3115	75400	SH	DEFINED	01	0
AMERICAN STD CO	S	COM	029712106	2023	48970	SH	DEFINED	01	0
AMERICAN STD CO	S	COM	029712106	87	2099	SH	DEFINED	02	
AMERICAN STS WATER	S	COM	029899101	1092	42010	SH	DEFINED	01	
AMERICAN TOWER CORP	S	COM	029912201	108	5870	SH	DEFINED	01	
AMERICAN TOWER CORP	S	COM	029912201	67807	3694426	SH	DEFINED	01	1
AMERICAN TOWER CORP	S	COM	029912201	17	941	SH	DEFINED	02	
AMERICAN VANGUARD CORP	S	COM	030371108	552	15000	SH	DEFINED	01	
AMERICAN VANGUARD CORP	S	COM	030371108	4	110	SH	DEFINED	01	0
AMERICAN WOODMARK CORP.	S	COM	030506109	2839	64988	SH	DEFINED	01	
AMERICANWEST BANCORPORATION		COM	03058P109	45	2224	SH	DEFINED	01	
AMERICREDIT CORP	S	COM	03060R101	6780	277300	SH	DEFINED	01	
AMERICREDIT CORP	S	COM	03060R101	3403	139293	SH	DEFINED	01	1
AMERICREDIT CORP	S	COM	03060R101	44	1802	SH	DEFINED	02	
AMERISTAR CASINOS IN	S	COM	03070Q101	85	1977	SH	DEFINED	01	
AMERON INTL CORP.	S	COM	030710107	322	8485	SH	DEFINED	01	
AMERIVEST PROPERTIES INC	S	COM	03071L101	358	55918	SH	DEFINED	01	
AMERUS GROUP CO	S	COM	03072M108	2789	61549	SH	DEFINED	01	
AMERUS GROUP CO	S	COM	03072M108	3040	67100	SH	DEFINED	01	0
AMERUS GROUP CO	S	COM	03072M108	302	6660	SH	DEFINED	01	0
AMERUS GROUP CO	S	COM	03072M108	237	5240	SH	DEFINED	02	
AMERISOURCEBERGEN	S	COM	03073E105	381	6495	SH	DEFINED	01	
AMERISOURCEBERGEN	S	COM	03073E105	29	500	SH	DEFINED	01	0
AMERISOURCEBERGEN	S	COM	03073E105	1408	24000	SH	DEFINED	01	0
AMERISOURCEBERGEN	S	COM	03073E105	22	380	SH	DEFINED	02	
AMERIGROUP CORP	S	COM	03073T102	14133	186808	SH	DEFINED	01	
AMERIGROUP CORP	S	COM	03073T102	13	170	SH	DEFINED	01	0

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AMERITRADE HLDGS.	S	COM	03074K100	118	8310	SH	DEFINED	01
AMERITRADE HLDGS.	S	COM	03074K100	40057	2823850	SH	DEFINED	01
AMERITRADE HLDGS.	S	COM	03074K100	26	1844	SH	DEFINED	02
AMETEK INC (NEW)	S	COM	031100100	1377	38604	SH	DEFINED	01
AMGEN INC	S	COM	031162100	319379	4978610	SH	DEFINED	01
AMGEN INC	S	COM	031162100	1864	29062	SH	DEFINED	01
AMGEN INC	S	COM	031162100	18814	293291	SH	DEFINED	01
AMGEN INC	S	COM	031162100	101951	1589176	SH	DEFINED	01
AMGEN INC. 00.000%	03/01/2032	CONV BND	031162AE0	1559	2100000	PRN	DEFINED	01
AMGEN INC. 00.000%	03/01/2032	CONV BND	031162AE0	965	1300000	PRN	DEFINED	01
AMKOR TECHNOLOGY	S	COM	031652100	1391	208200	SH	DEFINED	01
AMKOR TECHNOLOGY	S	COM	031652100	1024	153195	SH	DEFINED	01
AMKOR TECHNOLOGY	S	COM	031652100	80	12000	SH	DEFINED	01
AMKOR TECHNOLOGY	S	COM	031652100	63	9500	SH	DEFINED	02
AMKOR TECHNOLOGY INC. 05.000%		CONV BND	031652AH3	4242	4500000	PRN	DEFINED	01
AMPHENOL CORP	S	COM	032095101	18	506	SH	DEFINED	01
AMSOUTH BANCORPORATI	S	COM	032165102	19459	751312	SH	DEFINED	01
AMSOUTH BANCORPORATI	S	COM	032165102	2100	81074	SH	DEFINED	01
AMSOUTH BANCORPORATI	S	COM	032165102	39	1490	SH	DEFINED	02
AMSURG CORP.	S	COM	03232P405	2176	73650	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	11311	484200	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	17962	768910	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	731	31300	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	35	1500	SH	DEFINED	02
ANADARKO PETRO CORP	S	COM	032511107	35508	547877	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	1460	22518	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	3660	56466	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	46098	711360	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	346	5336	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	366	5648	SH	DEFINED	02
ANALOG DEVICES	S	COM	032654105	13192	357283	SH	DEFINED	01
ANALOG DEVICES	S	COM	032654105	231	6275	SH	DEFINED	01
ANALOG DEVICES	S	COM	032654105	3168	85803	SH	DEFINED	01
ANALOG DEVICES	S	COM	032654105	5966	161641	SH	DEFINED	01
ANALOG DEVICES	S	COM	032654105	30	811	SH	DEFINED	02
ANALOGIC	S	COM	032657207	2967	66241	SH	DEFINED	01
ANCHOR BANCORP	S	COM	032839102	1849	63428	SH	DEFINED	01
ANDERSONS INC/THE	S	COM	034164103	321	12600	SH	DEFINED	01
ANDREW CORP	S	COM	034425108	135	9918	SH	DEFINED	01
ANDREW CORP	S	COM	034425108	500	36714	SH	DEFINED	01
ANDRX CORP-ANDRX GRP	S	COM	034553107	924	42300	SH	DEFINED	01
ANDRX CORP-ANDRX GRP	S	COM	034553107	16	723	SH	DEFINED	02
ANGELICA CORP	S	COM	034663104	612	22609	SH	DEFINED	01
ANGIOTECH PHARM IN	FSUSD	COM	034918102	940	50930	SH	DEFINED	01
ANGIOTECH PHARM IN	FSUSD	COM	034918102	9	500	SH	DEFINED	01
ANGLOGOLD ASHANTI LTD	-ADR	F COM	035128206	2181	60000	SH	DEFINED	01
ANHEUSER BUSCH CO	S	COM	035229103	3488	68738	SH	DEFINED	01
ANHEUSER BUSCH CO	S	COM	035229103	9150	180367	SH	DEFINED	01
ANIKA THERAPEUTICS INC	S	COM	035255108	121	13221	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	7125	197973	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	1702	47260	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	167	4630	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	140	3900	SH	DEFINED	02
ANN TAYLOR STORES COR	S	COM	036115103	1627	75600	SH	DEFINED	01
ANSYS	S	COM	03662Q105	7081	220860	SH	DEFINED	01
ANSYS	S	COM	03662Q105	12	400	SH	DEFINED	01
ANTHRACITE CAPITAL..	S	COM	037023108	653	52854	SH	DEFINED	01
ANTIGENICS INC/DEL	S	COM	037032109	193	19000	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.		COM	037347101	417	38926	SH	DEFINED	01
AON CORP	S	COM	037389103	60167	2521719	SH	DEFINED	01
AON CORP	S	COM	037389103	1724	72245	SH	DEFINED	01
AON CORP	S	COM	037389103	83	3500	SH	DEFINED	01

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AON CORP	S	COM	037389103	124	5204	SH	DEFINED	02
APACHE CORP	S	COM	037411105	272981	5398057	SH	DEFINED	01
APACHE CORP	S	COM	037411105	3590	70991	SH	DEFINED	01 0
APACHE CORP	S	COM	037411105	6023	119102	SH	DEFINED	01 0
APACHE CORP	S	COM	037411105	1380	27300	SH	DEFINED	01 1
APACHE CORP	S	COM	037411105	546	10800	SH	DEFINED	02
APARTMENT INVT & MGMT CO	S	COM	03748R101	9129	236866	SH	DEFINED	01 0
APARTMENT INVT & MGMT CO	S	COM	03748R101	834	21635	SH	DEFINED	01 0
APARTMENT INVT & MGMT CO	S	COM	03748R101	27	704	SH	DEFINED	02
APOGEE ENTERPRISES	S	COM	037598109	922	68744	SH	DEFINED	01
APOLLO GROUP INC	-C S	COM	037604105	9066	112331	SH	DEFINED	01
APOLLO GROUP INC	-C S	COM	037604105	3498	43340	SH	DEFINED	01 0
APOLLO GROUP INC	-C S	COM	037604105	15110	187214	SH	DEFINED	01 1
APOLLO GOLD CORP - RESTR-	144A	COM	03761E987	128	156250	SH	DEFINED	01
APOLLO INVESTMENT CORP	S	COM	03761U106	1485	98310	SH	DEFINED	01
APPLE COMPUTER	S	COM	037833100	252295	3917640	SH	DEFINED	01
APPLE COMPUTER	S	COM	037833100	504	7826	SH	DEFINED	01 0
APPLE COMPUTER	S	COM	037833100	6119	95018	SH	DEFINED	01 0
APPLE COMPUTER	S	COM	037833100	267	4144	SH	DEFINED	01 1
APPLE COMPUTER	S	COM	037833100	262	4062	SH	DEFINED	01 1
APPLE COMPUTER	S	COM	037833100	200	3099	SH	DEFINED	02
APPLEBEES INTL INC		COM	037899101	3521	133140	SH	DEFINED	01 0
APRIA HEALTHCARE GRO	S	COM	037933108	4634	140654	SH	DEFINED	01
APRIA HEALTHCARE GRO	S	COM	037933108	10	300	SH	DEFINED	01 0
APPLERA - APP BIOSYS	S	COM	038020103	253	12086	SH	DEFINED	01
APPLERA - APP BIOSYS	S	COM	038020103	936	44754	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	3630	264000	SH	DEFINED	01
CELERA GENOMICS GRP-APPLER	S	COM	038020202	1163	84580	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	117	8500	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	88	6400	SH	DEFINED	02
APPLICA INC	S	COM	03815A106	367	60584	SH	DEFINED	01
APPLIED IND TECHNOLO	S	COM	03820C105	4752	173425	SH	DEFINED	01
APPLIED IND TECHNOLO	S	COM	03820C105	1012	36915	SH	DEFINED	01 0
APPLIED IND TECHNOLO	S	COM	03820C105	99	3600	SH	DEFINED	01 0
APPLIED IND TECHNOLO	S	COM	03820C105	89	3255	SH	DEFINED	02
APPLIED MATERIALS	S	COM	038222105	2407	140753	SH	DEFINED	01
APPLIED MATERIALS	S	COM	038222105	1	83	SH	DEFINED	01 0
APPLIED MATERIALS	S	COM	038222105	6714	392639	SH	DEFINED	01 0
APPLIED MATERIALS	S	COM	038222105	4706	275200	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	S	COM	03822W109	80	19006	SH	DEFINED	01
APPLIED MICRO CIRCUIT	S	COM	03822W109	296	70347	SH	DEFINED	01 0
APPLIED SIGNAL	S	COM	038237103	2004	56860	SH	DEFINED	01
APTARGROUP INC	S	COM	038336103	7840	148557	SH	DEFINED	01
AQUA AMERICA INC	S	COM	03836W103	2495	101465	SH	DEFINED	01 0
AQUA AMERICA INC	S	COM	03836W103	39	1590	SH	DEFINED	02
AQUILA INC	S	COM	03840P102	1520	412000	SH	DEFINED	01
ARACRUZ CELLULOSE SA	FSUSD	COM	038496204	231	6140	SH	DEFINED	01
ARACRUZ CELLULOSE SA	FSUSD	COM	038496204	61433	1629535	SH	DEFINED	01 1
ARACRUZ CELLULOSE SA	FSUSD	COM	038496204	1117	29632	SH	DEFINED	01 1
ARAMARK CORPORATION		COM	038521100	67773	2557436	SH	DEFINED	01 1
ARBINET-THEXCHANGE INC	S	COM	03875P100	854	34350	SH	DEFINED	01
ARBINET-THEXCHANGE INC	S	COM	03875P100	88	3550	SH	DEFINED	01 0
ARBINET-THEXCHANGE INC	S	COM	03875P100	867	35000	SH	DEFINED	01 1
ARBINET-THEXCHANGE INC	S	COM	03875P100	3	120	SH	DEFINED	02
ARBITRON INC	S	COM	03875Q108	3056	78001	SH	DEFINED	01
ARBITRON INC	S	COM	03875Q108	114	2900	SH	DEFINED	01 0
ARBITRON INC	S	COM	03875Q108	39	1000	SH	DEFINED	02
ARCH CHEMICALS INC	S	COM	03937R102	4808	167067	SH	DEFINED	01
ARCH CHEMICALS INC	S	COM	03937R102	2135	74220	SH	DEFINED	01 0
ARCH CHEMICALS INC	S	COM	03937R102	222	7700	SH	DEFINED	01 0
ARCH CHEMICALS INC	S	COM	03937R102	164	5700	SH	DEFINED	02
ARCH COAL INC	S	COM	039380100	113	3186	SH	DEFINED	01

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ARCH COAL INC	S	COM	039380100	2657	74757	SH	DEFINED	01	0
ARCH COAL INC	S	COM	039380100	146	4090	SH	DEFINED	02	
ARCHER DANIELS MDLND	S	COM	039483102	580	25998	SH	DEFINED	00	
ARCHER DANIELS MDLND	S	COM	039483102	59497	2666883	SH	DEFINED	01	
ARCHER DANIELS MDLND	S	COM	039483102	3334	149425	SH	DEFINED	01	0
ARCHER DANIELS MDLND	S	COM	039483102	4462	200000	SH	DEFINED	01	1
ARCHER DANIELS MDLND	S	COM	039483102	46	2080	SH	DEFINED	02	
ARCHSTONE-SMITH TRUS	S	COM	039583109	3102	80970	SH	DEFINED	01	
ARCHSTONE-SMITH TRUS	S	COM	039583109	1711	44670	SH	DEFINED	01	0
ARCHSTONE-SMITH TRUS	S	COM	039583109	38	990	SH	DEFINED	02	
ARCTIC CAT INC	S	COM	039670104	3544	133655	SH	DEFINED	01	
ARDEN REALTY INC	S	COM	039793104	2063	54700	SH	DEFINED	01	
ARENA BRANDS HLD CRP		COM	03999M207	768	111111	SH	DEFINED	01	
ARGON ST INC	S	COM	040149106	681	19200	SH	DEFINED	01	
ARGONAUT GROUP INC	S	COM	040157109	1392	65900	SH	DEFINED	01	
ARGOSY GAMING	S	COM	040228108	10458	223962	SH	DEFINED	01	
ARGOSY GAMING	S	COM	040228108	8	160	SH	DEFINED	01	0
ARIAD PHARMACEUTICALS INC	S	COM	04033A100	1315	177000	SH	DEFINED	01	
ARIAD PHARMACEUTICALS INC	S	COM	04033A100	4	540	SH	DEFINED	01	0
ARIBA	S	COM	04033V203	475	28610	SH	DEFINED	01	
ARIBA	S	COM	04033V203	2948	177613	SH	DEFINED	01	0
ARIBA	S	COM	04033V203	70	4200	SH	DEFINED	01	0
ARIBA	S	COM	04033V203	55	3300	SH	DEFINED	02	
ARKANSAS BEST CORP	S	COM	040790107	5880	130985	SH	DEFINED	01	
ARMOR HOLDINGS INC	S	COM	042260109	6065	128970	SH	DEFINED	01	
ARQLE INC	S	COM	04269E107	421	72744	SH	DEFINED	01	
ARRIS GROUP INC	S	COM	04269Q100	6	790	SH	DEFINED	00	
ARROW ELECTRONICS	S	COM	042735100	795	32695	SH	DEFINED	01	
ARROW ELECTRONICS	S	COM	042735100	33	1350	SH	DEFINED	01	1
ARROW ELECTRONICS	S	COM	042735100	19	790	SH	DEFINED	02	
ARROW INTERNATIONAL	S	COM	042764100	1453	46900	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	S	COM	043127109	5384	476514	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	S	COM	043127109	1095	96680	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	S	COM	043127109	114	10100	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	S	COM	043127109	82	7300	SH	DEFINED	02	
ARTHROCARE CORP	S	COM	043136100	2923	91166	SH	DEFINED	01	
ARVINMERITOR INC	S	COM	043353101	1859	83111	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	S	COM	043436104	157	11398	SH	DEFINED	01	
ASHLAND INC	S	COM	044204105	1731	29643	SH	DEFINED	01	
ASHLAND INC	S	COM	044204105	947	16220	SH	DEFINED	01	0
ASHLAND INC	S	COM	044204105	157	2700	SH	DEFINED	01	1
ASHLAND INC	S	COM	044204105	49	833	SH	DEFINED	02	
ASHWORTH INC	S	COM	04516H101	369	33890	SH	DEFINED	01	
APP CHINA GRP WTS 3/15/10 UNIT	WT		04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC.	S	COM	045174109	1685	62958	SH	DEFINED	01	
ASPECT COMMUNICATION	S	COM	04523Q102	172	15546	SH	DEFINED	01	
ASPECT COMMUNICATION	S	COM	04523Q102	856	76761	SH	DEFINED	01	0
ASPECT COMMUNICATION	S	COM	04523Q102	84	7534	SH	DEFINED	01	0
ASPECT COMMUNICATION	S	COM	04523Q102	66	5900	SH	DEFINED	02	
ASPEN TECH.	S	COM	045327103	50	7994	SH	DEFINED	01	
ASSO BANCORP	S	COM	045487105	40	1190	SH	DEFINED	02	
ASSOCIATED ESTATES R	S	COM	045604105	273	26745	SH	DEFINED	01	
ASSURANT INC	S	COM	04621X108	13685	447949	SH	DEFINED	01	
ASSURANT INC	S	COM	04621X108	14	465	SH	DEFINED	02	
ASTEC INDS INC	S	COM	046224101	1037	60283	SH	DEFINED	01	
ASTORIA FINL CORP.	S	COM	046265104	52	1282	SH	DEFINED	02	
ATARI INC	S	COM	04651M105	88	30112	SH	DEFINED	01	
ATHEROGENICS INC	S	COM	047439104	1793	76100	SH	DEFINED	01	
ATHEROGENICS INC	S	COM	047439104	2	100	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS	S	COM	04743P108	2282	222550	SH	DEFINED	01	
ATHEROS COMMUNICATIONS	S	COM	04743P108	3	250	SH	DEFINED	01	0
ATMOS ENERGY CORP	S	COM	049560105	9988	365200	SH	DEFINED	01	

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ATWOOD OCEANICS	S	COM	050095108	1974	37887	SH	DEFINED	01
AUDIBLE INC	S	COM	05069A302	376	14440	SH	DEFINED	01
AUDIOVOX CORP	S	COM	050757103	2529	160227	SH	DEFINED	01
AUGUST TECH CORP	S	COM	05106U105	213	20200	SH	DEFINED	01
AUTO DATA NETWORK INC		COM	05270Q104	3090	1485720	SH	DEFINED	01
AUTOBYTEL INC	S	COM	05275N106	1985	328596	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	18	480	SH	DEFINED	00
AUTODESK INC	S	COM	052769106	28005	737904	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	735	19380	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	2041	53764	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	7626	200588	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	152	4025	SH	DEFINED	02
AUTOLIV INC	S	COM	052800109	97	2000	SH	DEFINED	01
AUTOLIV INC	S	COM	052800109	174	3600	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	3183	71766	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	636	14341	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	5898	132989	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	44015	992665	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	112	2526	SH	DEFINED	02
AUTONATION INC	S	COM	05329W102	6114	318325	SH	DEFINED	01
AUTONATION INC	S	COM	05329W102	1160	60405	SH	DEFINED	01
AUTOZONE	S	COM	053332102	11643	127515	SH	DEFINED	01
AUTOZONE	S	COM	053332102	528	5786	SH	DEFINED	01
AUTOZONE	S	COM	053332102	1663	18212	SH	DEFINED	01
AUTOZONE	S	COM	053332102	39	424	SH	DEFINED	02
AVALONBAY COMM	S	COM	053484101	2959	39300	SH	DEFINED	01
AVALONBAY COMM	S	COM	053484101	17	220	SH	DEFINED	02
AVANT IMMUNOTHERAPEU	S	COM	053491106	2	1210	SH	DEFINED	01
AVAYA INC	S	COM	053499109	1457	84699	SH	DEFINED	01
AVAYA INC	S	COM	053499109	1798	104513	SH	DEFINED	01
AVAYA INC	S	COM	053499109	571	33200	SH	DEFINED	01
AVAYA INC	S	COM	053499109	20	1141	SH	DEFINED	02
AVERY DENNISON CORP	S	COM	053611109	7019	117039	SH	DEFINED	01
AVERY DENNISON CORP	S	COM	053611109	1512	25220	SH	DEFINED	01
AVERY DENNISON CORP	S	COM	053611109	27	445	SH	DEFINED	02
AVIALL	S	COM	05366B102	2566	111702	SH	DEFINED	01
AVIALL	S	COM	05366B102	1415	61640	SH	DEFINED	01
AVIALL	S	COM	05366B102	145	6300	SH	DEFINED	01
AVIALL	S	COM	05366B102	108	4700	SH	DEFINED	02
AVID TECH	S	COM	05367P100	10984	177889	SH	DEFINED	01
AVID TECH	S	COM	05367P100	6	100	SH	DEFINED	01
AVISTA CORP	S	COM	05379B107	2841	160788	SH	DEFINED	01
AVNET INC		COM	053807103	118	6500	SH	DEFINED	01
AVOCENT CORPORATION	S	COM	053893103	353	8700	SH	DEFINED	01
AVON PRODUCTS	S	COM	054303102	53103	1372185	SH	DEFINED	01
AVON PRODUCTS	S	COM	054303102	3002	77583	SH	DEFINED	01
AVON PRODUCTS	S	COM	054303102	4178	107970	SH	DEFINED	01
AVON PRODUCTS	S	COM	054303102	773	19900	SH	DEFINED	01
AVON PRODUCTS	S	COM	054303102	127	3294	SH	DEFINED	02
AXA FSUSD		COM	054536107	1	24	SH	DEFINED	01
AXCELIS TECH INC	S	COM	054540109	2046	251638	SH	DEFINED	01
AZTAR CORP	S	COM	054802103	8677	248455	SH	DEFINED	01
BB&T CORP	S	COM	054937107	1727	41072	SH	DEFINED	01
BB&T CORP	S	COM	054937107	5303	126106	SH	DEFINED	01
BB&T CORP	S	COM	054937107	173	4100	SH	DEFINED	01
BCE INC FSUSD		COM	05534B109	2413	100000	SH	DEFINED	01
BEI TECHNOLOGIES INC	S	COM	05538P104	1232	39888	SH	DEFINED	01
BHP OPERATIONS 144A 06.760% 02		PRF	055453740	5184	50000	SH	DEFINED	01
BISYS GROUP	S	COM	055472104	2160	131292	SH	DEFINED	01
BJ SERVICES CO	S	COM	055482103	42467	912506	SH	DEFINED	01
BJ SERVICES CO	S	COM	055482103	881	18929	SH	DEFINED	01
BJ SERVICES CO	S	COM	055482103	2949	63370	SH	DEFINED	01

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BJ SERVICES CO	S	COM	055482103	1046	22500	SH	DEFINED	01	1
BJ SERVICES CO	S	COM	055482103	479	10300	SH	DEFINED	02	
BKF CAPITAL GROUP.	S	COM	05548G102	190	5000	SH	DEFINED	01	
BJ`S WHOLESALE CLUB	S	COM	05548J106	1114	38253	SH	DEFINED	01	
BOK FINANCIAL CORP	S	COM	05561Q201	4035	82755	SH	DEFINED	01	
BP PLC ADR	FSUSD	COM	055622104	82150	1406674	SH	DEFINED	01	
BP PLC ADR	FSUSD	COM	055622104	3491	59800	SH	DEFINED	01	0
BP PLC ADR	FSUSD	COM	055622104	1002	17150	SH	DEFINED	01	0
BP PLC ADR	FSUSD	COM	055622104	91	1556	SH	DEFINED	02	
BRE PROPERTIES	S	COM	05564E106	1725	42800	SH	DEFINED	01	
BT GROUP PLC SPN ADR	FSUSD	COM	05577E101	988	25000	SH	DEFINED	01	
BMC SOFTWARE INC	S	COM	055921100	50521	2716194	SH	DEFINED	01	
BMC SOFTWARE INC	S	COM	055921100	1623	87210	SH	DEFINED	01	0
BMC SOFTWARE INC	S	COM	055921100	3804	204473	SH	DEFINED	01	0
BMC SOFTWARE INC	S	COM	055921100	1003	53900	SH	DEFINED	02	
BAKER HUGHES	S	COM	057224107	107961	2530133	SH	DEFINED	01	
BAKER HUGHES	S	COM	057224107	1071	25100	SH	DEFINED	01	0
BAKER HUGHES	S	COM	057224107	5530	129585	SH	DEFINED	01	0
BAKER HUGHES	S	COM	057224107	67	1562	SH	DEFINED	02	
BALDOR ELECTRIC	S	COM	057741100	3036	110279	SH	DEFINED	01	
BALL CORP	S	COM	058498106	1731	39372	SH	DEFINED	01	
BALL CORP	S	COM	058498106	1131	25708	SH	DEFINED	01	0
BALL CORP	S	COM	058498106	30	690	SH	DEFINED	02	
BALLY TOTAL FITNESS	S	COM	05873K108	364	85770	SH	DEFINED	01	
BANCFIRST CORP.	S	COM	05945F103	156	1965	SH	DEFINED	01	
BANCO SANTANDER-CHILE-ADR		COM	05965X109	1198	35388	SH	DEFINED	01	1
BANCORPSOUTH INC	S	COM	059692103	372	15274	SH	DEFINED	01	
BANCORP INC/THE	S	COM	05969A105	1866	116647	SH	DEFINED	01	
BANDAG INC.	S	COM	059815100	286	5729	SH	DEFINED	01	
BANK OF AMERICA CORP	S	COM	060505104	707941	15065780	SH	DEFINED	01	
BANK OF AMERICA CORP	S	COM	060505104	10156	216151	SH	DEFINED	01	0
BANK OF AMERICA CORP	S	COM	060505104	46498	989534	SH	DEFINED	01	0
BANK OF AMERICA CORP	S	COM	060505104	139193	2965291	SH	DEFINED	01	1
BANK OF AMERICA CORP	S	COM	060505104	774	16477	SH	DEFINED	01	1
BANK OF AMERICA CORP	S	COM	060505104	1203	25596	SH	DEFINED	02	
BANK OF HAWAII	S	COM	062540109	8618	169860	SH	DEFINED	01	
BANK OF NEW YORK	S	COM	064057102	25741	770282	SH	DEFINED	01	
BANK OF NEW YORK	S	COM	064057102	5928	177364	SH	DEFINED	01	0
BANK OF NEW YORK	S	COM	064057102	104	3105	SH	DEFINED	02	
BANK UNITED CORP RTS	01/01/20	WT	065416117	0	60	SH	DEFINED	01	
BANKATLANTIC CL A	S	COM	065908501	3000	150740	SH	DEFINED	01	
BANKATLANTIC CL A	S	COM	065908501	1589	80000	SH	DEFINED	01	1
BANKUNITED FINANCIAL	S	COM	06652B103	12856	402381	SH	DEFINED	01	
BANKUNITED FINANCIAL	S	COM	06652B103	2396	74937	SH	DEFINED	01	0
BANKUNITED FINANCIAL	S	COM	06652B103	239	7465	SH	DEFINED	01	0
BANKUNITED FINANCIAL	S	COM	06652B103	182	5700	SH	DEFINED	02	
BANNER CORPORATION	S	COM	06652V109	1539	49360	SH	DEFINED	01	0
BANNER CORPORATION	S	COM	06652V109	153	4900	SH	DEFINED	01	0
BANNER CORPORATION	S	COM	06652V109	115	3700	SH	DEFINED	02	
BANTA CORP	S	COM	066821109	422	9426	SH	DEFINED	01	
BARD (C.R.) INC	S	COM	067383109	41190	643804	SH	DEFINED	01	
BARD (C.R.) INC	S	COM	067383109	19	300	SH	DEFINED	01	0
BARD (C.R.) INC	S	COM	067383109	1529	23896	SH	DEFINED	01	0
BARD (C.R.) INC	S	COM	067383109	52	825	SH	DEFINED	02	
BARNES & NOBLE	S	COM	067774109	717	22209	SH	DEFINED	01	
BARNES & NOBLE	S	COM	067774109	19	590	SH	DEFINED	02	
BARNES GROUP	S	COM	067806109	1545	58297	SH	DEFINED	01	
BARRICK GOLD INC	FSUSD	COM	067901108	17802	735000	SH	DEFINED	01	
BARR PHARMACEUTICALS INC	S	COM	068306109	2187	48000	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC	S	COM	068306109	1941	42638	SH	DEFINED	01	1
BILL BARRETT CORP	S	COM	06846N104	93	2897	SH	DEFINED	01	
BARRIER THERAPEUTICS INC	S	COM	06850R108	163	9810	SH	DEFINED	01	

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BARRIER THERAPEUTICS INC	S	COM	06850R108	157	9500	SH	DEFINED	01	1
BASSETT FURN IND.	S	COM	070203104	577	29419	SH	DEFINED	01	
BAUSCH & LOMB	S	COM	071707103	1086	16849	SH	DEFINED	01	
BAUSCH & LOMB	S	COM	071707103	32	500	SH	DEFINED	01	0
BAUSCH & LOMB	S	COM	071707103	787	12204	SH	DEFINED	01	0
BAUSCH & LOMB	S	COM	071707103	56	862	SH	DEFINED	02	
BAXTER INTL INC	S	COM	071813109	64871	1878145	SH	DEFINED	01	
BAXTER INTL INC	S	COM	071813109	967	28000	SH	DEFINED	01	0
BAXTER INTL INC	S	COM	071813109	4861	140734	SH	DEFINED	01	0
BAXTER INTL INC	S	COM	071813109	1741	50500	SH	DEFINED	01	1
BAXTER INTL INC	S	COM	071813109	65	1857	SH	DEFINED	02	
BAXTER INTL 7% 2/16/06		PRF	071813406	3173	56200	SH	DEFINED	01	0
BEA SYSTEMS INC	S	COM	073325102	19	2200	SH	DEFINED	01	
BEA SYSTEMS INC	S	COM	073325102	11	1250	SH	DEFINED	01	0
BEA SYSTEMS INC	S	COM	073325102	19	2106	SH	DEFINED	01	0
BEACON ROOFING SUPPLY INC		COM	073685109	895	45100	SH	DEFINED	01	
BEAR STEARNS	S	COM	073902108	13247	129479	SH	DEFINED	01	
BEAR STEARNS	S	COM	073902108	2412	23571	SH	DEFINED	01	0
BEAR STEARNS	S	COM	073902108	82104	802480	SH	DEFINED	01	1
BEAR STEARNS	S	COM	073902108	137	1346	SH	DEFINED	02	
BEASLEY BRD GRP A.	S	COM	074014101	1402	80000	SH	DEFINED	01	
BEAZER HOMES USA INC.	S	COM	07556Q105	5629	38501	SH	DEFINED	01	
BECKMAN COULTER INC	S	COM	075811109	11803	176200	SH	DEFINED	01	
BECKMAN COULTER INC	S	COM	075811109	1789	26700	SH	DEFINED	01	0
BECKMAN COULTER INC	S	COM	075811109	3820	57098	SH	DEFINED	01	1
BECTON DICKINSON	S	COM	075887109	8073	142130	SH	DEFINED	01	
BECTON DICKINSON	S	COM	075887109	514	9057	SH	DEFINED	01	0
BECTON DICKINSON	S	COM	075887109	3285	57829	SH	DEFINED	01	0
BECTON DICKINSON	S	COM	075887109	480	8448	SH	DEFINED	01	1
BECTON DICKINSON	S	COM	075887109	167	2940	SH	DEFINED	02	
BED BATH & BEYOND IN	S	COM	075896100	1068	26834	SH	DEFINED	01	
BED BATH & BEYOND IN	S	COM	075896100	2827	70981	SH	DEFINED	01	0
BED BATH & BEYOND IN	S	COM	075896100	1662	41750	SH	DEFINED	01	1
BEDFORD PPTY INVS IN	S	COM	076446301	620	21818	SH	DEFINED	01	
BEL FUSE INC	S	COM	077347300	2052	60755	SH	DEFINED	01	
BELDEN CDT INC	S	COM	077454106	3518	151623	SH	DEFINED	01	
BELDEN CDT INC	S	COM	077454106	1054	45400	SH	DEFINED	01	0
BELDEN CDT INC	S	COM	077454106	102	4400	SH	DEFINED	01	0
BELDEN CDT INC	S	COM	077454106	81	3500	SH	DEFINED	02	
BELL MICRPROD INC	S	COM	078137106	689	71579	SH	DEFINED	01	
BELL SOUTH	S	COM	079860102	150242	5406308	SH	DEFINED	01	
BELL SOUTH	S	COM	079860102	2167	77974	SH	DEFINED	01	0
BELL SOUTH	S	COM	079860102	13861	498789	SH	DEFINED	01	0
BELL SOUTH	S	COM	079860102	182	6500	SH	DEFINED	01	1
BELL SOUTH	S	COM	079860102	518	18640	SH	DEFINED	01	1
BELL SOUTH	S	COM	079860102	597	21470	SH	DEFINED	02	
BELO CORP	S	COM	080555105	787	30000	SH	DEFINED	01	
BEMIS CO.	S	COM	081437105	192	6590	SH	DEFINED	01	
BEMIS CO.	S	COM	081437105	710	24414	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	S	COM	08160H101	10317	302555	SH	DEFINED	01	
BENCHMARK ELECTRONIC	S	COM	08160H101	1545	45317	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	S	COM	08160H101	143	4200	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	S	COM	08160H101	116	3400	SH	DEFINED	02	
WR BERKLEY	S	COM	084423102	38	810	SH	DEFINED	02	
BERKSHIRE HATHAWAY B	S	COM	084670207	39248	13368	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	S	COM	084670207	61412	20960	SH	DEFINED	01	1
BERKSHIRE HILLS.	S	COM	084680107	1289	34692	SH	DEFINED	01	
BERRY PETROLEUM CO-CL A	S	COM	085789105	243	5075	SH	DEFINED	01	
BEST BUY CO INC	S	COM	086516101	74543	1254515	SH	DEFINED	01	
BEST BUY CO INC	S	COM	086516101	83	1386	SH	DEFINED	01	0
BEST BUY CO INC	S	COM	086516101	4400	74056	SH	DEFINED	01	0
BEST BUY CO INC	S	COM	086516101	30842	519141	SH	DEFINED	01	1

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BEST BUY CO INC	S	COM	086516101	105	1762	SH	DEFINED	02
BEVERLY ENTERPRISES.	S	COM	087851309	1455	159200	SH	DEFINED	01 0
BEVERLY ENTERPRISES.	S	COM	087851309	145	15800	SH	DEFINED	01 0
BEVERLY ENTERPRISES.	S	COM	087851309	113	12400	SH	DEFINED	02
AGY HOLDING CORP	S	COM	088996939	456	7157	SH	DEFINED	01 0
BIG LOTS INC	S	COM	089302103	2207	181966	SH	DEFINED	01
BIG LOTS INC	S	COM	089302103	313	25769	SH	DEFINED	01 0
BIO-RAD LABS CL A.	S	COM	090572207	1480	25800	SH	DEFINED	01
BIOMET INC	S	COM	090613100	78463	1808336	SH	DEFINED	01
BIOMET INC	S	COM	090613100	2091	48191	SH	DEFINED	01 0
BIOMET INC	S	COM	090613100	6492	149627	SH	DEFINED	01 0
BIOMET INC	S	COM	090613100	1319	30397	SH	DEFINED	02
BIOGEN IDEC INC	S	COM	09062X103	364888	5477978	SH	DEFINED	01
BIOGEN IDEC INC	S	COM	09062X103	80823	1213395	SH	DEFINED	01 0
BIOGEN IDEC INC	S	COM	09062X103	13602	204203	SH	DEFINED	01 0
BIOGEN IDEC INC	S	COM	09062X103	266	4000	SH	DEFINED	01 1
BIOGEN IDEC INC	S	COM	09062X103	586	8798	SH	DEFINED	01 1
BIOGEN IDEC INC	S	COM	09062X103	1836	27558	SH	DEFINED	02
BIOMED REALTY TRUST INC	S	COM	09063H107	1707	76904	SH	DEFINED	01
BIOMED REALTY TRUST INC	S	COM	09063H107	266	12000	SH	DEFINED	01 1
BIOLASE TECHNOLOGY INC	S	COM	090911108	1146	105410	SH	DEFINED	01
BIOSITE INC	S	COM	090945106	7350	119439	SH	DEFINED	01
BIOSITE INC	S	COM	090945106	19971	324510	SH	DEFINED	01 0
BIOSITE INC	S	COM	090945106	954	15500	SH	DEFINED	01 0
BIOSITE INC	S	COM	090945106	92	1500	SH	DEFINED	02
BLACK & DECKER	S	COM	091797100	5606	63462	SH	DEFINED	01
BLACK & DECKER	S	COM	091797100	735	8318	SH	DEFINED	01 0
BLACK & DECKER	S	COM	091797100	1628	18430	SH	DEFINED	01 0
BLACK & DECKER	S	COM	091797100	95	1072	SH	DEFINED	02
BJ'S RESTAURANTS INC	S	COM	09180C106	88	6300	SH	DEFINED	01 0
BJ'S RESTAURANTS INC	S	COM	09180C106	32	2250	SH	DEFINED	02
BLACK BOX CORP	S	COM	091826107	4728	98468	SH	DEFINED	01
BLACKROCK INC		COM	09247X101	1545	20055	SH	DEFINED	01 1
BLOCK H&R INC	S	COM	093671105	15555	317455	SH	DEFINED	01
BLOCK H&R INC	S	COM	093671105	1843	37606	SH	DEFINED	01 0
BLOCK H&R INC	S	COM	093671105	26	529	SH	DEFINED	02
BLOCKBUSTER INC - CL A	S	COM	093679108	14241	1492856	SH	DEFINED	01
BLOCKBUSTER INC - CL A	S	COM	093679108	182	19130	SH	DEFINED	01 0
BLOCKBUSTER INC - CL A	S	COM	093679108	215	22500	SH	DEFINED	01 0
BLOCKBUSTER INC - CL A	S	COM	093679108	2	172	SH	DEFINED	02
BLOCKBUSTER INC-CL B		COM	093679207	2692	305698	SH	DEFINED	01
BLOCKBUSTER INC-CL B		COM	093679207	166	18830	SH	DEFINED	01 0
BLOCKBUSTER INC-CL B		COM	093679207	2	173	SH	DEFINED	02
BLOUNT INTERNATIONAL INC	00.00	COM	095180105	42	2388	SH	DEFINED	01
BLUE COAT SYSTEMS INC	S	COM	09534T508	3108	167000	SH	DEFINED	01
BLUE COAT SYSTEMS INC	S	COM	09534T508	673	36150	SH	DEFINED	01 0
BLUE NILE INC		COM	09578R103	790	28600	SH	DEFINED	01 0
BLUEGREEN CORP	S	COM	096231105	1198	60400	SH	DEFINED	01
BLUELINK HOLDINGS INC		COM	09624H109	1606	111000	SH	DEFINED	01 0
BLYTH INC		COM	09643P108	1667	56400	SH	DEFINED	01
BOB EVANS FARMS	S	COM	096761101	503	19246	SH	DEFINED	01
BOEING	S	COM	097023105	19111	369141	SH	DEFINED	01
BOEING	S	COM	097023105	1832	35403	SH	DEFINED	01 0
BOEING	S	COM	097023105	9923	191681	SH	DEFINED	01 0
BOEING	S	COM	097023105	270	5200	SH	DEFINED	01 1
BOEING	S	COM	097023105	392	7571	SH	DEFINED	01 1
BOEING	S	COM	097023105	468	9029	SH	DEFINED	02
BON-TON STORES INC/THE	S	COM	09776J101	107	6798	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	5626	202000	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	10	370	SH	DEFINED	01 0
BORDERS GROUP INC.	S	COM	099709107	1854	73000	SH	DEFINED	01
BORG WARNER INC	S	COM	099724106	2167	40000	SH	DEFINED	01

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BORG WARNER INC	S	COM	099724106	2969	54800	SH	DEFINED	01	0
BORG WARNER INC	S	COM	099724106	130	2400	SH	DEFINED	01	1
BORG WARNER INC	S	COM	099724106	48	890	SH	DEFINED	02	
BORLAND SOFTWARE	S	COM	099849101	109	9345	SH	DEFINED	01	
BORLAND SOFTWARE	S	COM	099849101	1243	106911	SH	DEFINED	01	1
BOSTON BEER	S	COM	100557107	1361	64000	SH	DEFINED	01	
BOSTON COMMUNICATION	S	COM	100582105	408	44203	SH	DEFINED	01	
BOSTON PRIVATE FINL	S	COM	101119105	2439	86584	SH	DEFINED	01	
BOSTON PROPERTIES IN	S	COM	101121101	1960	30300	SH	DEFINED	01	
BOSTON PROPERTIES IN	S	COM	101121101	1550	24000	SH	DEFINED	01	1
BOSTON PROPERTIES IN	S	COM	101121101	36	550	SH	DEFINED	02	
BOSTON SCIENTIFIC	S	COM	101137107	291791	8207894	SH	DEFINED	01	
BOSTON SCIENTIFIC	S	COM	101137107	187	5250	SH	DEFINED	01	0
BOSTON SCIENTIFIC	S	COM	101137107	7256	204090	SH	DEFINED	01	0
BOSTON SCIENTIFIC	S	COM	101137107	949	26582	SH	DEFINED	01	1
BOWATER INC	S	COM	102183100	39689	902654	SH	DEFINED	01	
BOWATER INC	S	COM	102183100	185	4200	SH	DEFINED	01	0
BOWATER INC	S	COM	102183100	655	14900	SH	DEFINED	01	0
BOWATER INC	S	COM	102183100	49	1116	SH	DEFINED	02	
BOWNE & CO	S	COM	103043105	1467	90195	SH	DEFINED	01	
BOYD GAMING CORP	S	COM	103304101	4831	115979	SH	DEFINED	01	
BOYD GAMING CORP	S	COM	103304101	4	100	SH	DEFINED	01	0
BRADLEY PHARMACEUTIC	S	COM	104576103	774	39875	SH	DEFINED	01	
BRADY CORP	S	COM	104674106	15473	247290	SH	DEFINED	01	
BRANDYWINE RLTY TR.	S	COM	105368203	1157	39371	SH	DEFINED	01	
BRASIL TELECOM ADR	FSUSD	COM	105530109	62287	1637115	SH	DEFINED	01	1
BRASKEM SA SPON ADR	FSUSD	COM	105532105	47888	942221	SH	DEFINED	01	1
BRASKEM SA SPON ADR	FSUSD	COM	105532105	1024	20087	SH	DEFINED	01	1
BRIGGS & STRATTON	S	COM	109043109	5394	129728	SH	DEFINED	01	
BRIGHAM EXPLORATION	S	COM	109178103	508	56470	SH	DEFINED	01	
BRIGHT HORIZONS FAMILY SOLUT		COM	109195107	2040	31500	SH	DEFINED	01	1
BRINKER INT`L INC	S	COM	109641100	12951	369300	SH	DEFINED	01	
BRINKER INT`L INC	S	COM	109641100	472	13408	SH	DEFINED	01	0
BRINKER INT`L INC	S	COM	109641100	805	22950	SH	DEFINED	01	0
BRINKER INT`L INC	S	COM	109641100	284	8100	SH	DEFINED	02	
BRINKER INTL INC		CONV BND	109641AC4	1542	2400000	PRN	DEFINED	01	
BRINK'S CO, THE	S	COM	109696104	281	7117	SH	DEFINED	01	
BRINK'S CO, THE	S	COM	109696104	20	500	SH	DEFINED	02	
BRISTOL MYERS SQUIBB	S	COM	110122108	118315	4618160	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	S	COM	110122108	2562	99981	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	S	COM	110122108	11380	444181	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	S	COM	110122108	2008	78477	SH	DEFINED	01	1
BRISTOL MYERS SQUIBB	S	COM	110122108	236	9197	SH	DEFINED	02	
BRISTOL WEST HOLDINGS INC	S	COM	11037M105	3884	194200	SH	DEFINED	01	
BROADCOM CORP	S	COM	111320107	57356	1776800	SH	DEFINED	01	
BROADCOM CORP	S	COM	111320107	2748	85159	SH	DEFINED	01	0
BROADCOM CORP	S	COM	111320107	3267	101214	SH	DEFINED	01	0
BROADCOM CORP	S	COM	111320107	356	11035	SH	DEFINED	02	
BROCADE COMMUNICATIO		COM	111621108	1830	239536	SH	DEFINED	01	
BROCADE COMMUNICATIO		COM	111621108	8	1020	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	S	COM	112723101	3966	117000	SH	DEFINED	01	
BROOKFIELD HOMES INC.	S	COM	112723101	1699	50120	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	S	COM	112723101	168	4970	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	S	COM	112723101	129	3800	SH	DEFINED	02	
BROOKLINE BANCORP INC	S	COM	11373M107	6049	370672	SH	DEFINED	01	
BROOKLINE BANCORP INC	S	COM	11373M107	1532	94500	SH	DEFINED	01	1
BROOKS AUTOMATION INC	S	COM	114340102	1932	112168	SH	DEFINED	01	
BROOKSTONE INC	S	COM	114537103	7177	367162	SH	DEFINED	01	
BROOKTROUT INC	S	COM	114580103	1513	125943	SH	DEFINED	01	
BROWN & BROWN INC..	S	COM	115236101	12	279	SH	DEFINED	02	
BROWN-FORMAN CORP	S	COM	115637100	2335	46000	SH	DEFINED	01	
BROWN FORMAN CL B	S	COM	115637209	366	7504	SH	DEFINED	01	

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BROWN FORMAN CL B	S	COM	115637209	1354	27806	SH	DEFINED	01	0
BROWN SHOE CO INC	S	COM	115736100	1729	57973	SH	DEFINED	01	
BRUKER BIOSCIENCES CORP	S	COM	116794108	442	109700	SH	DEFINED	01	
BRUNSWICK CORP	S	COM	117043109	12555	253641	SH	DEFINED	01	
BRUNSWICK CORP	S	COM	117043109	1087	21961	SH	DEFINED	01	0
BRUNSWICK CORP	S	COM	117043109	39	797	SH	DEFINED	02	
BRUSH ENGINEERED MAT	S	COM	117421107	894	48325	SH	DEFINED	01	
BUCA INC	S	COM	117769109	1354	194434	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	S	COM	118255108	1223	93994	SH	DEFINED	01	
BUCKLE INC.	S	COM	118440106	2894	98100	SH	DEFINED	01	
BUCYRUS INTL INC-A	S	COM	118759109	498	12260	SH	DEFINED	01	
BUCYRUS INTL INC-A	S	COM	118759109	134	3300	SH	DEFINED	01	0
BUCYRUS INTL INC-A	S	COM	118759109	1828	45222	SH	DEFINED	01	1
BUCYRUS INTL INC-A	S	COM	118759109	49	1200	SH	DEFINED	02	
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	26174	744637	SH	DEFINED	01	
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	4223	120073	SH	DEFINED	01	0
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	1415	40250	SH	DEFINED	01	0
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	1162	33116	SH	DEFINED	01	1
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	595	16950	SH	DEFINED	02	
BLDG MATERIAL HOLD	S	COM	120113105	1853	48436	SH	DEFINED	01	
BUNGE LIMITED FINANCE CORPORAT	CONV BND		120568AE0	1079	600000	PRN	DEFINED	01	
BURLINGTON COAT FACT	S	COM	121579106	2835	124858	SH	DEFINED	01	
BURLINGTON N SANTA	S	COM	12189T104	65149	1377051	SH	DEFINED	01	
BURLINGTON N SANTA	S	COM	12189T104	322	6800	SH	DEFINED	01	0
BURLINGTON N SANTA	S	COM	12189T104	4902	103627	SH	DEFINED	01	0
BURLINGTON N SANTA	S	COM	12189T104	8967	189650	SH	DEFINED	01	1
BURLINGTON N SANTA	S	COM	12189T104	50	1053	SH	DEFINED	02	
BURLINGTON RESOURCES	S	COM	122014103	23525	540793	SH	DEFINED	01	
BURLINGTON RESOURCES	S	COM	122014103	251	5780	SH	DEFINED	01	0
BURLINGTON RESOURCES	S	COM	122014103	3888	89374	SH	DEFINED	01	0
BURLINGTON RESOURCES	S	COM	122014103	8963	206022	SH	DEFINED	01	1
BURLINGTON RESOURCES	S	COM	122014103	220	5041	SH	DEFINED	02	
BUSINESS OBJECTS SA	FSUSD	COM	12328X107	8780	346500	SH	DEFINED	01	
BUSINESS OBJECTS SA	FSUSD	COM	12328X107	228	8995	SH	DEFINED	01	0
C&D TECHNOLOGY	S	COM	124661109	1088	63848	SH	DEFINED	01	
CBA CAPITAL TRUST I 05.805%	P	PRF	124789AA6	31231	30000000	SH	DEFINED	01	0
CBL & ASSOCIATES	S	COM	124830100	3599	47138	SH	DEFINED	01	
CBL & ASSOCIATES	S	COM	124830100	23	300	SH	DEFINED	02	
CBRL GROUP INC	S	COM	12489V106	24835	593451	SH	DEFINED	01	
CBRL GROUP INC	S	COM	12489V106	2495	59608	SH	DEFINED	01	0
CBRL GROUP INC	S	COM	12489V106	1296	30950	SH	DEFINED	01	0
CBRL GROUP INC	S	COM	12489V106	538	12850	SH	DEFINED	02	
CB RICHARD ELLIS GROUP INC-A		COM	12497T101	6190	185056	SH	DEFINED	01	1
C-COR INC	S	COM	125010108	1186	127531	SH	DEFINED	01	
C-COR INC	S	COM	125010108	1323	142260	SH	DEFINED	01	0
C-COR INC	S	COM	125010108	124	13300	SH	DEFINED	01	0
C-COR INC	S	COM	125010108	100	10800	SH	DEFINED	02	
CDI CORP	S	COM	125071100	1060	49592	SH	DEFINED	01	
CDW CORP	S	COM	12512N105	272	4100	SH	DEFINED	01	
CDW CORP	S	COM	12512N105	32	485	SH	DEFINED	01	0
CEC ENTERTAINMENT	S	COM	125137109	5990	149843	SH	DEFINED	01	
CEC ENTERTAINMENT	S	COM	125137109	10	250	SH	DEFINED	01	0
CH ENERGY GROUP	S	COM	12541M102	6340	131939	SH	DEFINED	01	
CH ROBINSON WORLDWID	S	COM	12541W100	14496	261100	SH	DEFINED	01	
CH ROBINSON WORLDWID	S	COM	12541W100	26	471	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	44982	551453	SH	DEFINED	01	
CIGNA CORP	S	COM	125509109	76	926	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	2500	30649	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	9457	115951	SH	DEFINED	01	1
CIGNA CORP	S	COM	125509109	534	6551	SH	DEFINED	01	1
CIGNA CORP	S	COM	125509109	314	3849	SH	DEFINED	02	
CIT GROUP INC	S	COM	125581108	594	12965	SH	DEFINED	01	

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CIT GROUP INC	S	COM	125581108	2198	47980	SH	DEFINED	01	0
CIT GROUP INC	S	COM	125581108	12062	263301	SH	DEFINED	01	1
CIT GROUP INC	S	COM	125581108	50	1090	SH	DEFINED	02	
CKE RESTAURANTS INC..	S	COM	12561E105	4330	298448	SH	DEFINED	01	
CKE RESTAURANTS INC..	S	COM	12561E105	9	610	SH	DEFINED	01	0
CLECO CORP	S	COM	12561W105	4672	230568	SH	DEFINED	01	
CMS ENERGY CORP	S	COM	125896100	1694	162015	SH	DEFINED	01	
CMS ENERGY CORP	S	COM	125896100	2	164	SH	DEFINED	01	0
CMS ENERGY CORP	S	COM	125896100	465	44460	SH	DEFINED	01	0
CPI CORP	S	COM	125902106	265	19502	SH	DEFINED	01	
CSS INDUSTRIES INC	S	COM	125906107	388	12200	SH	DEFINED	01	
CSK AUTO CORP.	S	COM	125965103	3047	182000	SH	DEFINED	01	
CNA SURETY CORP.	S	COM	12612L108	1892	141719	SH	DEFINED	01	
CNF INC	S	COM	12612W104	1728	34501	SH	DEFINED	01	
CNF INC	S	COM	12612W104	5080	101400	SH	DEFINED	01	0
CNF INC	S	COM	12612W104	251	5000	SH	DEFINED	01	1
CNF INC	S	COM	12612W104	22	440	SH	DEFINED	02	
CNOOC LTD	FSUSD	COM	126132109	767	14161	SH	DEFINED	01	
CNS INC	S	COM	126136100	1652	131640	SH	DEFINED	01	
CNET NETWORKS INC.	S	COM	12613R104	1762	156928	SH	DEFINED	01	
CNET NETWORKS INC.	S	COM	12613R104	92	8130	SH	DEFINED	01	0
CNET NETWORKS INC.	S	COM	12613R104	32	2850	SH	DEFINED	02	
CSG SYSTEMS	S	COM	126349109	418	22327	SH	DEFINED	01	
CSX CORP	S	COM	126408103	16381	408699	SH	DEFINED	01	
CSX CORP	S	COM	126408103	353	8800	SH	DEFINED	01	0
CSX CORP	S	COM	126408103	3216	80245	SH	DEFINED	01	0
CSX CORP	S	COM	126408103	107	2650	SH	DEFINED	01	1
CT COMMUNICATION INC	S	COM	126426402	334	27100	SH	DEFINED	01	
CTS CORP	S	COM	126501105	5309	399416	SH	DEFINED	01	
CUNO INC	S	COM	126583103	2735	46046	SH	DEFINED	01	
CVS CORP	S	COM	126650100	31043	688801	SH	DEFINED	01	
CVS CORP	S	COM	126650100	860	19077	SH	DEFINED	01	0
CVS CORP	S	COM	126650100	4117	91336	SH	DEFINED	01	0
CVS CORP	S	COM	126650100	8210	182388	SH	DEFINED	01	1
CVS CORP	S	COM	126650100	42	922	SH	DEFINED	02	
CV THERAPEUTICS INC	S	COM	126667104	2448	106420	SH	DEFINED	01	
CV THERAPEUTICS INC	S	COM	126667104	6	280	SH	DEFINED	01	0
CABELAS INC		COM	126804301	40	1753	SH	DEFINED	01	1
CABLEVISION SYS NY GRP	S	COM	12686C109	16484	662000	SH	DEFINED	01	
CABOT OIL & GAS CORP	S	COM	127097103	5273	119184	SH	DEFINED	01	
CABOT OIL & GAS CORP	S	COM	127097103	959	21700	SH	DEFINED	01	0
CABOT OIL & GAS CORP	S	COM	127097103	93	2100	SH	DEFINED	01	0
CABOT OIL & GAS CORP	S	COM	127097103	71	1600	SH	DEFINED	02	
CACI INTERNATIONAL	S	COM	127190304	10417	152892	SH	DEFINED	01	
CACI INTERNATIONAL	S	COM	127190304	9	130	SH	DEFINED	01	0
CADBURY SCHWEPPE ADR	FSUSD	COM	127209302	3815	101200	SH	DEFINED	01	
CADENCE DESIGN SYS	S	COM	127387108	8768	634984	SH	DEFINED	01	
CADENCE DESIGN SYS	S	COM	127387108	56	4036	SH	DEFINED	02	
CAESARS ENT INC	S	COM	127687101	62	3092	SH	DEFINED	02	
CAL DIVE INTL INC	S	COM	127914109	11024	270520	SH	DEFINED	01	
CAL DIVE INTL INC	S	COM	127914109	10	250	SH	DEFINED	01	0
CAL-MAINE FOODS INC	S	COM	128030202	38	3147	SH	DEFINED	01	
CALIFORNIA MICRO DEV	S	COM	130439102	350	49330	SH	DEFINED	01	
CALIFORNIA MICRO DEV	S	COM	130439102	4	670	SH	DEFINED	01	0
CALIF PIZZA KITCHEN	S	COM	13054D109	1377	59863	SH	DEFINED	01	
CALIPER LIFE SCIENCES INC	S	COM	130872104	3	400	SH	DEFINED	01	0
CALLAWAY GOLF CO	S	COM	131193104	2270	168190	SH	DEFINED	01	
CALLON PETROLEUM CORP	S	COM	13123X102	33	2305	SH	DEFINED	01	
CALPINE CORP	S	COM	131347106	1312	332961	SH	DEFINED	01	
CALPINE CORP	S	COM	131347106	1365	346250	SH	DEFINED	01	0
CALPINE CORP	S	COM	131347106	615	155878	SH	DEFINED	01	0
CALPINE CORP	S	COM	131347106	104	26500	SH	DEFINED	02	

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COM COMMERCE SOLUTIONS INC	S	COM	131916108	433	25500	SH	DEFINED	01
CAMBREX CORP	S	COM	132011107	2100	77506	SH	DEFINED	01
CAMDEN NATIONAL CORP	S	COM	133034108	111	2826	SH	DEFINED	01
CAMDEN PROP TRUST	S	COM	133131102	1836	36000	SH	DEFINED	01
CAMPBELL SOUP	S	COM	134429109	3778	126380	SH	DEFINED	01
CAMPBELL SOUP	S	COM	134429109	2808	93932	SH	DEFINED	01
CANADIAN NATL RAILWA	FSUSD	COM	136375102	5373	87729	SH	DEFINED	01
CANTEL MEDICAL CORP	S	COM	138098108	1334	35629	SH	DEFINED	01
CANTERBURY PARK HLDG	S	COM	13811E101	1114	55000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	S	COM	139733109	9578	269594	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	S	COM	139733109	4	120	SH	DEFINED	01
CAPITAL CORP OF THE WEST		COM	140065103	511	10852	SH	DEFINED	01
CAPITAL CROSSING BANK	S	COM	140071101	345	11236	SH	DEFINED	01
CAPITAL LEASE FUNDING INC		COM	140288101	854	68350	SH	DEFINED	01
CAPITAL LEASE FUNDING INC		COM	140288101	230	18446	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	145772	1731054	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	5106	60635	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	7757	92107	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	34	400	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	239	2837	SH	DEFINED	02
CAPITAL TRUST CL A	S	COM	14052H506	430	14000	SH	DEFINED	01
CAPITALSOURCE INC.	S	COM	14055X102	31091	1211173	SH	DEFINED	01
CAPITALSOURCE INC.	S	COM	14055X102	33373	1300068	SH	DEFINED	01
CAPITALSOURCE INC.	S	COM	14055X102	2821	109919	SH	DEFINED	01
CAPITALSOURCE INC.	S	COM	14055X102	290	11300	SH	DEFINED	02
CAPITOL FEDERAL FINANCIAL	S	COM	14057C106	3337	92700	SH	DEFINED	01
CAPSTEAD MORTGAGE CORP	S	COM	14067E506	285	27053	SH	DEFINED	01
CAPTARIS INC	S	COM	14071N104	394	76441	SH	DEFINED	01
CARACO PHARM LABS INC	S	COM	14075T107	20	2102	SH	DEFINED	01
CARACO PHARM LABS INC	S	COM	14075T107	4	430	SH	DEFINED	01
CARBO CERAMICS	S	COM	140781105	7421	107553	SH	DEFINED	01
CARBO CERAMICS	S	COM	140781105	5	70	SH	DEFINED	01
CARAUSTAR	S	COM	140909102	7849	466645	SH	DEFINED	01
CARDINAL FINANCIAL CORP	S	COM	14149F109	788	70683	SH	DEFINED	01
CARDINAL HEALTH	S	COM	14149Y108	45057	774831	SH	DEFINED	01
CARDINAL HEALTH	S	COM	14149Y108	3358	57761	SH	DEFINED	01
CARDINAL HEALTH	S	COM	14149Y108	6759	116244	SH	DEFINED	01
CARDINAL HEALTH	S	COM	14149Y108	237	4066	SH	DEFINED	02
CAREER EDUCATIONS	S	COM	141665109	14	345	SH	DEFINED	01
CAREER EDUCATIONS	S	COM	141665109	24	589	SH	DEFINED	01
CAREMARK RX INC	S	COM	141705103	97957	2484297	SH	DEFINED	01
CAREMARK RX INC	S	COM	141705103	2571	65175	SH	DEFINED	01
CAREMARK RX INC	S	COM	141705103	4092	103775	SH	DEFINED	01
CAREMARK RX INC	S	COM	141705103	731	18465	SH	DEFINED	01
CAREMARK RX INC	S	COM	141705103	39	980	SH	DEFINED	02
CARMAX INC	S	COM	143130102	263	8483	SH	DEFINED	01
CARNIVAL CORP		COM	143658300	225022	3904617	SH	DEFINED	01
CARNIVAL CORP		COM	143658300	10551	183077	SH	DEFINED	01
CARNIVAL CORP		COM	143658300	48783	846487	SH	DEFINED	01
CARPENTER TECHNOLOGY	S	COM	144285103	9765	167054	SH	DEFINED	01
CARPENTER TECHNOLOGY	S	COM	144285103	2352	40230	SH	DEFINED	01
CARPENTER TECHNOLOGY	S	COM	144285103	199	3400	SH	DEFINED	01
CARPENTER TECHNOLOGY	S	COM	144285103	181	3100	SH	DEFINED	02
CARRAMERICA REALTY	S	COM	144418100	2138	64800	SH	DEFINED	01
CARREKER CORPORATION	S	COM	144433109	537	62458	SH	DEFINED	01
CASCADE CORP	S	COM	147195101	145	3609	SH	DEFINED	01
CASCADE MICROTECH INC	S	COM	147322101	57	4250	SH	DEFINED	01
CASCADE MICROTECH INC	S	COM	147322101	46	3450	SH	DEFINED	01
CASCADE NATURAL GAS	S	COM	147339105	600	28309	SH	DEFINED	01
CASEYS GENERAL STOR	S	COM	147528103	2287	126013	SH	DEFINED	01
CASH AMERICA INTL INC	S	COM	14754D100	2142	72053	SH	DEFINED	01
CASTLE A M CO PV10	S	COM	148411101	475	39763	SH	DEFINED	01

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CATALINA MKTG	S	COM	148867104	56589	1909829	SH	DEFINED	01
CATALINA MKTG	S	COM	148867104	2888	97503	SH	DEFINED	01 0
CATALINA MKTG	S	COM	148867104	3160	106650	SH	DEFINED	01 0
CATALINA MKTG	S	COM	148867104	1160	39150	SH	DEFINED	02
CATAPULT COMM. CORP	S	COM	149016107	884	36605	SH	DEFINED	01
CATELLUS DEVELOPMENT	S	COM	149113102	1351	44134	SH	DEFINED	01
CATELLUS DEVELOPMENT	S	COM	149113102	21	690	SH	DEFINED	02
CATERPILLAR INC	S	COM	149123101	319900	3280682	SH	DEFINED	01
CATERPILLAR INC	S	COM	149123101	9770	100214	SH	DEFINED	01 0
CATERPILLAR INC	S	COM	149123101	14335	147008	SH	DEFINED	01 0
CATERPILLAR INC	S	COM	149123101	5977	61300	SH	DEFINED	01 1
CATERPILLAR INC	S	COM	149123101	35	356	SH	DEFINED	02
CATHAY GENERAL BANCORP	S	COM	149150104	5891	157083	SH	DEFINED	01
CATHAY GENERAL BANCORP	S	COM	149150104	1906	50820	SH	DEFINED	01 0
CATHAY GENERAL BANCORP	S	COM	149150104	161	4300	SH	DEFINED	01 0
CATHAY GENERAL BANCORP	S	COM	149150104	128	3400	SH	DEFINED	02
CATO CORP -CL A	S	COM	149205106	5132	178086	SH	DEFINED	01
CAVALIER HOMES INC	S	COM	149507105	371	63000	SH	DEFINED	01
CAVCO INDUSTRIES INC		COM	149568107	719	16000	SH	DEFINED	01
CEDAR FAIR LP	S	COM	150185106	7748	235500	SH	DEFINED	01
CEDAR SHOPPING CENTERS INC	S	COM	150602209	651	45500	SH	DEFINED	01
CELL THERAPEUTICS.	S	COM	150934107	1513	185802	SH	DEFINED	01
CEMEX ADW 04		WT	151290863	18	1931	SH	DEFINED	01 1
CEMEX		COM	151290889	545	14954	SH	DEFINED	00
CEMEX		COM	151290889	69698	1914299	SH	DEFINED	01
CEMEX		COM	151290889	2441	67050	SH	DEFINED	01 0
CEMEX		COM	151290889	77627	2132067	SH	DEFINED	01 1
CEMEX		COM	151290889	1336	36680	SH	DEFINED	01 1
CENDANT CORP	S	COM	151313103	224235	9590870	SH	DEFINED	01
CENDANT CORP	S	COM	151313103	8496	363395	SH	DEFINED	01 0
CENDANT CORP	S	COM	151313103	6529	279259	SH	DEFINED	01 0
CENDANT CORP	S	COM	151313103	16299	698048	SH	DEFINED	01 1
CENDANT CORP	S	COM	151313103	100	4258	SH	DEFINED	02
CENTENNIAL COMM CORP	S	COM	15133V208	21	2724	SH	DEFINED	01
CENTENE CORP.	S	COM	15135B101	9813	346136	SH	DEFINED	01
CENTENE CORP.	S	COM	15135B101	15	520	SH	DEFINED	01 0
CENTENE CORP.	S	COM	15135B101	167	5890	SH	DEFINED	01 1
CENTER FINANCIAL CORP	S	COM	15146E102	39	1900	SH	DEFINED	01
CENTER FINANCIAL CORP	S	COM	15146E102	1124	56150	SH	DEFINED	01 0
CENTER FINANCIAL CORP	S	COM	15146E102	110	5500	SH	DEFINED	01 0
CENTER FINANCIAL CORP	S	COM	15146E102	86	4300	SH	DEFINED	02
CENTER POINT	S	COM	151895109	13510	282100	SH	DEFINED	01
CENTERPOINT ENERGY INC	S	COM	15189T107	2312	204612	SH	DEFINED	01
CENTERPOINT ENERGY INC	S	COM	15189T107	794	70273	SH	DEFINED	01 0
CENTERPOINT ENERGY INC	S	COM	15189T107	91	8059	SH	DEFINED	02
CENTEX CORPORATION	S	COM	152312104	10951	183838	SH	DEFINED	01
CENTEX CORPORATION	S	COM	152312104	1691	28378	SH	DEFINED	01 0
CENTEX CORPORATION	S	COM	152312104	148	2500	SH	DEFINED	02
CENTRAL EURO DISTRIBUTION CORP		COM	153435102	1448	49000	SH	DEFINED	01
CENTRAL GARDEN & PET.	S	COM	153527106	3957	94800	SH	DEFINED	01
CENTRAL GARDEN & PET.	S	COM	153527106	1283	30726	SH	DEFINED	01 0
CENTRAL GARDEN & PET.	S	COM	153527106	120	2871	SH	DEFINED	01 0
CENTRAL GARDEN & PET.	S	COM	153527106	96	2300	SH	DEFINED	02
CENT IL LT CO 05.850% 07/01/20		PRF	153645882	3331	33158	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	1265	34966	SH	DEFINED	01
CENTRAL PARKING	S	COM	154785109	1395	92077	SH	DEFINED	01
CENTRAL VT PUB SRV	S	COM	155771108	1072	46126	SH	DEFINED	01
CENTURY ALUMINUM	S	COM	156431108	11045	420578	SH	DEFINED	01
CENTURY ALUMINUM	S	COM	156431108	699	26540	SH	DEFINED	01 0
CENTURY ALUMINUM	S	COM	156431108	76	2900	SH	DEFINED	01 0
CENTURY ALUMINUM	S	COM	156431108	71	2700	SH	DEFINED	02
CENTURYTEL INC	S	COM	156700106	10122	285387	SH	DEFINED	01

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CENTURYTEL INC	S	COM	156700106	1090	30724	SH	DEFINED	01	0
CENTURYTEL INC	S	COM	156700106	37	1047	SH	DEFINED	02	
CENTURYTEL INC	04.750%	08/01/2	CONV BND	156700AH9	782	700000	PRN	DEFINED	01
CEPHALON INC	S	COM	156708109	32	634	SH	DEFINED	01	
CEPHALON INC	S	COM	156708109	16	321	SH	DEFINED	02	
CEPHEID INC	S	COM	15670R107	1759	177000	SH	DEFINED	01	
CEPHEID INC	S	COM	15670R107	5	590	SH	DEFINED	01	0
CERADYNE INC.	S	COM	156710105	8923	155966	SH	DEFINED	01	
CERADYNE INC.	S	COM	156710105	13728	239980	SH	DEFINED	01	0
CERADYNE INC.	S	COM	156710105	692	12100	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	1722	333553	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	177	34370	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	132	25500	SH	DEFINED	02	
CERNER CORP	S	COM	156782104	8852	166481	SH	DEFINED	01	
CERNER CORP	S	COM	156782104	10	190	SH	DEFINED	01	0
CHAMPION ENTERPRISES	S	COM	158496109	4945	418284	SH	DEFINED	01	
CHARLES RIVER ASSO	S	COM	159852102	159	3400	SH	DEFINED	01	
CHARLES RIVER ASSO	S	COM	159852102	108	2300	SH	DEFINED	01	0
CHARLES RIVER ASSO	S	COM	159852102	47	1000	SH	DEFINED	02	
CHARLES RIV LABORATO	S	COM	159864107	516	11198	SH	DEFINED	01	
CHARLES RIV LABORATO	S	COM	159864107	18	400	SH	DEFINED	01	0
CHARLES RIV LABORATO	S	COM	159864107	149	3232	SH	DEFINED	01	1
CHARTERMAC	S	COM	160908109	532	21800	SH	DEFINED	01	
CHARLOTTE RUSSE HLDS.	S	COM	161048103	620	61346	SH	DEFINED	01	
CHARMING SHOPPES	S	COM	161133103	5	540	SH	DEFINED	00	
CHARMING SHOPPES	S	COM	161133103	1131	120739	SH	DEFINED	01	
CHARMING SHOPPES	S	COM	161133103	2038	217300	SH	DEFINED	01	0
CHARMING SHOPPES	S	COM	161133103	204	21800	SH	DEFINED	01	0
CHARMING SHOPPES	S	COM	161133103	156	16600	SH	DEFINED	02	
CHARTER COMMS INC	CLASS 'A' COM	COM	16117M107	281	125000	SH	DEFINED	01	1
CHATTEM INC	S	COM	162456107	1380	41668	SH	DEFINED	01	
CHATTEM INC	S	COM	162456107	159	4800	SH	DEFINED	01	0
CHATTEM INC	S	COM	162456107	56	1700	SH	DEFINED	02	
CHECKFREE CORP	S	COM	162813109	2555	67100	SH	DEFINED	01	
CHECKPOINT SYSTEMS	I S	COM	162825103	5300	293640	SH	DEFINED	01	
CHECKPOINT SYSTEMS	I S	COM	162825103	1546	85609	SH	DEFINED	01	0
CHECKPOINT SYSTEMS	I S	COM	162825103	150	8314	SH	DEFINED	01	0
CHECKPOINT SYSTEMS	I S	COM	162825103	117	6500	SH	DEFINED	02	
CHEESECAKE FACTORY	S	COM	163072101	33304	1025700	SH	DEFINED	01	
CHEESECAKE FACTORY	S	COM	163072101	52725	1623786	SH	DEFINED	01	0
CHEESECAKE FACTORY	S	COM	163072101	4888	150530	SH	DEFINED	01	0
CHEESECAKE FACTORY	S	COM	163072101	731	22500	SH	DEFINED	02	
CHEMED CORP	S	COM	16359R103	6925	103185	SH	DEFINED	01	
CHEMICAL FINANCIAL	C S	COM	163731102	542	12623	SH	DEFINED	01	
CHEROKEE INC	S	COM	16444H102	762	21600	SH	DEFINED	01	
CHESAPEAKE CORP	S	COM	165159104	9313	342888	SH	DEFINED	01	
CHESAPEAKE ENERGY	S	COM	165167107	15935	965728	SH	DEFINED	01	
CHESAPEAKE ENERGY	S	COM	165167107	2411	146073	SH	DEFINED	01	0
CHESAPEAKE ENERGY	S	COM	165167107	54	3271	SH	DEFINED	02	
CHEVRONTEXACO CORP	S	COM	166764100	567957	10816125	SH	DEFINED	01	
CHEVRONTEXACO CORP	S	COM	166764100	10239	194965	SH	DEFINED	01	0
CHEVRONTEXACO CORP	S	COM	166764100	30150	574176	SH	DEFINED	01	0
CHEVRONTEXACO CORP	S	COM	166764100	37904	722338	SH	DEFINED	01	1
CHEVRONTEXACO CORP	S	COM	166764100	409	7795	SH	DEFINED	01	1
CHEVRONTEXACO CORP	S	COM	166764100	756	14401	SH	DEFINED	02	
CHICAGO MERCANTILE	EXCH HLDS	COM	167760107	652	2850	SH	DEFINED	01	
CHICO'S FAS INC	S	COM	168615102	9328	204880	SH	DEFINED	01	
CHICO'S FAS INC	S	COM	168615102	20642	453380	SH	DEFINED	01	0
CHICO'S FAS INC	S	COM	168615102	1075	23600	SH	DEFINED	01	0
CHILDRENS PLACE	S	COM	168905107	2510	67770	SH	DEFINED	01	
CHINA FINANCE ONLINE	CO-ADR	COM	169379104	74	6700	SH	DEFINED	01	
CHINA NETCOM GROUP	-SPON ADR	COM	16940Q101	789	29500	SH	DEFINED	01	0

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CHINA UNICOM ADS.	FSUSD	COM	16945R104	10	1270	SH	DEFINED	01
CHOICE HOTELS INTL.	S	COM	169905106	87	1503	SH	DEFINED	01
CHOICE HOTELS INTL.	S	COM	169905106	1662	28649	SH	DEFINED	01 0
CHOICE HOTELS INTL.	S	COM	169905106	162	2789	SH	DEFINED	01 0
CHOICE HOTELS INTL.	S	COM	169905106	139	2400	SH	DEFINED	02
CHIQUITA BRANDS INTL.	S	COM	170032809	997	45200	SH	DEFINED	01
CHIRON	S	COM	170040109	819	24578	SH	DEFINED	01
CHIRON	S	COM	170040109	1594	47800	SH	DEFINED	01 0
CHIRON	S	COM	170040109	1471	44118	SH	DEFINED	01 0
CHIRON		CONV BND	170040AH2	486	500000	PRN	DEFINED	01
CHIRON		CONV BND	170040AH2	971	1000000	PRN	DEFINED	01 0
CHITTENDEN CORP	S	COM	170228100	3740	130176	SH	DEFINED	01
CHOICEPOINT INC	S	COM	170388102	8382	182270	SH	DEFINED	01
CHRISTOPHER & BANKS	S	COM	171046105	1660	89953	SH	DEFINED	01
CHUBB CORP	S	COM	171232101	106815	1389031	SH	DEFINED	01
CHUBB CORP	S	COM	171232101	4921	64000	SH	DEFINED	01 0
CHUBB CORP	S	COM	171232101	4678	60837	SH	DEFINED	01 0
CHUBB CORP	S	COM	171232101	215	2800	SH	DEFINED	01 1
CHUBB CORP	S	COM	171232101	140	1825	SH	DEFINED	02
CHURCH & DWIGHT	S	COM	171340102	25727	765250	SH	DEFINED	01
CHURCHILL DOWNS INC	S	COM	171484108	2503	56000	SH	DEFINED	01
CIBER INC	S	COM	17163B102	6506	674859	SH	DEFINED	01
CIENA CORPORATION	S	COM	171779101	2461	736679	SH	DEFINED	01
CIENA CORPORATION	S	COM	171779101	199	59620	SH	DEFINED	01 0
CIENA CORPORATION	S	COM	171779101	436	130530	SH	DEFINED	01 0
CIMAREX ENERGY CO	S	COM	171798101	13757	362958	SH	DEFINED	01
CIMAREX ENERGY CO	S	COM	171798101	2847	75168	SH	DEFINED	01 0
CIMAREX ENERGY CO	S	COM	171798101	245	6475	SH	DEFINED	01 0
CIMAREX ENERGY CO	S	COM	171798101	1697	44800	SH	DEFINED	01 1
CIMAREX ENERGY CO	S	COM	171798101	299	7900	SH	DEFINED	02
CINCINNATI BELL INC	S	COM	171871106	3416	822754	SH	DEFINED	01
CINCINNATI FINANCIAL	S	COM	172062101	459	10370	SH	DEFINED	01
CINCINNATI FINANCIAL	S	COM	172062101	1698	38366	SH	DEFINED	01 0
CINERGY CORP	S	COM	172474108	9149	219780	SH	DEFINED	01
CINERGY CORP	S	COM	172474108	1722	41376	SH	DEFINED	01 0
CIPHERGEN BIOSYSTEMS INC.	S	COM	17252Y104	785	182500	SH	DEFINED	01
CIRCUIT CITY		COM	172737108	859	54871	SH	DEFINED	01
CIRCUIT CITY		COM	172737108	698	44612	SH	DEFINED	01 0
CIRRUS LOGIC	S	COM	172755100	119	21664	SH	DEFINED	01
CISCO SYSTEMS	S	COM	17275R102	421069	21817100	SH	DEFINED	01
CISCO SYSTEMS	S	COM	17275R102	10895	564420	SH	DEFINED	01 0
CISCO SYSTEMS	S	COM	17275R102	31059	1609306	SH	DEFINED	01 0
CISCO SYSTEMS	S	COM	17275R102	70503	3660602	SH	DEFINED	01 1
CISCO SYSTEMS	S	COM	17275R102	127	6576	SH	DEFINED	02
CITADEL SECURITY SOFTWARE INC		COM	17288Q109	620	238481	SH	DEFINED	01
CINTAS CORP	S	COM	172908105	47455	1081936	SH	DEFINED	01
CINTAS CORP	S	COM	172908105	1282	29251	SH	DEFINED	01 0
CINTAS CORP	S	COM	172908105	4130	94144	SH	DEFINED	01 0
CINTAS CORP	S	COM	172908105	28842	658500	SH	DEFINED	01 1
CINTAS CORP	S	COM	172908105	789	18000	SH	DEFINED	02
CITIGROUP INC	S	COM	172967101	1222768	25379129	SH	DEFINED	01
CITIGROUP INC	S	COM	172967101	27196	564436	SH	DEFINED	01 0
CITIGROUP INC	S	COM	172967101	66230	1374632	SH	DEFINED	01 0
CITIGROUP INC	S	COM	172967101	219782	4563522	SH	DEFINED	01 1
CITIGROUP INC	S	COM	172967101	489	10158	SH	DEFINED	01 1
CITIGROUP INC	S	COM	172967101	609	12656	SH	DEFINED	02
CITIGROUP INC LITIGATION WTS	U WT		172967127	158	111764	SH	DEFINED	01 1
CITIGROUP INC 05.860%	P	PRF	172967648	7793	149515	SH	DEFINED	01
CITIBANK NA PFD SERIES A	06.34	PRF	17305A202	10075	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	S	COM	174420109	5313	154678	SH	DEFINED	01
CITIZENS COMMUNICATI	S	COM	17453B101	22948	1664153	SH	DEFINED	01
CITIZENS COMMUNICATI	S	COM	17453B101	1245	90295	SH	DEFINED	01 0

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CITIZENS COMMUNICATI	S	COM	17453B101	1056	76584	SH	DEFINED	01	0
CITIZENS COMMUNICATI	S	COM	17453B101	12	889	SH	DEFINED	02	
CITRIX	S	COM	177376100	10	423	SH	DEFINED	00	
CITRIX	S	COM	177376100	18688	761788	SH	DEFINED	01	
CITRIX	S	COM	177376100	22620	922110	SH	DEFINED	01	0
CITRIX	S	COM	177376100	2049	83505	SH	DEFINED	01	0
CITY HLDG CO.	S	COM	177835105	4448	122733	SH	DEFINED	01	
CITY HLDG CO.	S	COM	177835105	1840	50750	SH	DEFINED	01	0
CITY HLDG CO.	S	COM	177835105	172	4740	SH	DEFINED	01	0
CITY HLDG CO.	S	COM	177835105	148	4080	SH	DEFINED	02	
CITY NATIONAL CORP	S	COM	178566105	937	13259	SH	DEFINED	01	
CLAIRES STORES INC	S	COM	179584107	1870	87991	SH	DEFINED	01	
CLARCOR INC	S	COM	179895107	5661	103354	SH	DEFINED	01	
CLARENT HOSPITAL		COM	180463101	5	17494	SH	DEFINED	01	0
CLEAR CHANNEL COMMUN	S	COM	184502102	6877	205324	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	S	COM	184502102	4385	130935	SH	DEFINED	01	0
CLEAR CHANNEL COMMUN	S	COM	184502102	876	25900	SH	DEFINED	01	1
CLEVELAND-CLIFFS IRN	S	COM	185896107	3200	30823	SH	DEFINED	01	
CLOROX CO.	S	COM	189054109	20905	354738	SH	DEFINED	01	
CLOROX CO.	S	COM	189054109	4680	79400	SH	DEFINED	01	0
CLOROX CO.	S	COM	189054109	2045	34697	SH	DEFINED	01	0
CLOROX CO.	S	COM	189054109	15531	264025	SH	DEFINED	01	1
CLOSURE MEDICAL CORP	S	COM	189093107	332	17000	SH	DEFINED	01	
COACH INC	S	COM	189754104	56183	996155	SH	DEFINED	01	
COACH INC	S	COM	189754104	1297	23011	SH	DEFINED	01	0
COACH INC	S	COM	189754104	4610	81730	SH	DEFINED	01	0
COACH INC	S	COM	189754104	809	14350	SH	DEFINED	02	
COACHMEN INDUSTRIES	S	COM	189873102	1276	73541	SH	DEFINED	01	
COCA-COLA	S	COM	191216100	74568	1791226	SH	DEFINED	01	
COCA-COLA	S	COM	191216100	3358	80647	SH	DEFINED	01	0
COCA-COLA	S	COM	191216100	22994	552350	SH	DEFINED	01	0
COCA-COLA	S	COM	191216100	36741	882810	SH	DEFINED	01	1
COCA-COLA	S	COM	191216100	764	18351	SH	DEFINED	01	1
COCA-COLA	S	COM	191216100	458	10979	SH	DEFINED	02	
COCA COLA ENTERPRISE	S	COM	191219104	42126	2020413	SH	DEFINED	01	
COCA COLA ENTERPRISE	S	COM	191219104	5035	241412	SH	DEFINED	01	0
COCA COLA ENTERPRISE	S	COM	191219104	2234	107124	SH	DEFINED	01	0
COCA COLA ENTERPRISE	S	COM	191219104	136	6495	SH	DEFINED	02	
COCA-COLA FEMSA ADR	FSUSD	COM	191241108	478	20100	SH	DEFINED	01	
COEUR`ARLENE MINES	S	COM	192108108	22450	5712641	SH	DEFINED	01	
COEUR`ARLENE MINES	S	COM	192108108	3042	773935	SH	DEFINED	01	0
COGENT INC	S	COM	19239Y108	110	3330	SH	DEFINED	01	
COGENT INC	S	COM	19239Y108	2100	63900	SH	DEFINED	01	1
COGNEX CORP	S	COM	192422103	4349	155907	SH	DEFINED	01	
COGNIZANT TECH SOLUT	S	COM	192446102	4889	115497	SH	DEFINED	01	
COGNIZANT TECH SOLUT	S	COM	192446102	20	480	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	S	COM	192446102	31	735	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	S	COM	192446102	3428	81000	SH	DEFINED	01	1
COGNOS		COM	19244C109	231	5253	SH	DEFINED	01	
COHERENT INC	S	COM	192479103	2323	76327	SH	DEFINED	01	
COHEN & STEERS INC	S	COM	19247A100	1803	110900	SH	DEFINED	01	
COHU INC	S	COM	192576106	1007	54251	SH	DEFINED	01	
COINSTAR INC	S	COM	19259P300	7329	273145	SH	DEFINED	01	
COINSTAR INC	S	COM	19259P300	10	350	SH	DEFINED	01	0
COLDWATER CREEK	S	COM	193068103	4009	129878	SH	DEFINED	01	
COLDWATER CREEK	S	COM	193068103	5	170	SH	DEFINED	01	0
COLE KENNETH PRODTN	S	COM	193294105	250	8100	SH	DEFINED	01	
COLGATE-PALMOLIVE	S	COM	194162103	215973	4221520	SH	DEFINED	01	
COLGATE-PALMOLIVE	S	COM	194162103	9358	182920	SH	DEFINED	01	0
COLGATE-PALMOLIVE	S	COM	194162103	6193	121058	SH	DEFINED	01	0
COLGATE-PALMOLIVE	S	COM	194162103	1924	37611	SH	DEFINED	01	1
COLGATE-PALMOLIVE	S	COM	194162103	139	2717	SH	DEFINED	02	

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COLONIAL BANCGROUP	S	COM	195493309	11727	552400	SH	DEFINED	01
COLONIAL BANCGROUP	S	COM	195493309	33	1540	SH	DEFINED	02
COLONIAL PPTYS TR	S	COM	195872106	2707	68945	SH	DEFINED	01
COLOR KINETICS INC	S	COM	19624P100	615	35000	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	563	22546	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	1741	69690	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	175	7000	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	134	5350	SH	DEFINED	02
COMFORT SYSTEMS USA.	S	COM	199908104	2074	270000	SH	DEFINED	01
COMFORT SYSTEMS USA.	S	COM	199908104	1220	158790	SH	DEFINED	01
COMFORT SYSTEMS USA.	S	COM	199908104	126	16400	SH	DEFINED	01
COMFORT SYSTEMS USA.	S	COM	199908104	92	12000	SH	DEFINED	02
COMCAST CORP PFD CVT 02.000%	1	CONV PRF	200300606	5520	115000	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	24768	744199	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	279	8392	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	17770	533958	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	4812	144700	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	56	1672	SH	DEFINED	02
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	156265	4758362	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	6901	210143	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	1044	31799	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	64	1945	SH	DEFINED	02
COMERICA INC	S	COM	200340107	10511	172257	SH	DEFINED	01
COMERICA INC	S	COM	200340107	2376	38943	SH	DEFINED	01
COMERICA INC	S	COM	200340107	326	5300	SH	DEFINED	01
COMERICA INC	S	COM	200340107	172	2827	SH	DEFINED	02
COMMERCE BANCORP	S	COM	200519106	65819	1022050	SH	DEFINED	01
COMMERCE BANCORP	S	COM	200519106	8725	135465	SH	DEFINED	01
COMMERCE BANCORP	S	COM	200519106	1431	22222	SH	DEFINED	01
COMMERCE BANCORP	S	COM	200519106	65	1009	SH	DEFINED	02
COMMERCE BANCSHARES	S	COM	200525103	26	514	SH	DEFINED	02
COMMERCE GROUP INC.	S	COM	200641108	1179	19323	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.		COM	20162L105	5347	230666	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.		COM	20162L105	1366	58895	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.		COM	20162L105	127	5481	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.		COM	20162L105	104	4500	SH	DEFINED	02
COMMERCIAL FED CORP	S	COM	201647104	10881	366253	SH	DEFINED	01
COMMERCIAL FED CORP	S	COM	201647104	2035	68490	SH	DEFINED	01
COMMERCIAL FED CORP	S	COM	201647104	193	6500	SH	DEFINED	01
COMMERCIAL FED CORP	S	COM	201647104	154	5200	SH	DEFINED	02
COMMERCIAL METALS	S	COM	201723103	11457	226575	SH	DEFINED	01
COMML NET LEASE RLTY	S	COM	202218103	5149	249973	SH	DEFINED	01
COMMONWEALTH TEL ENT	S	COM	203349105	15378	309683	SH	DEFINED	01
COMMONWEALTH TEL ENT	S	COM	203349105	1714	34540	SH	DEFINED	01
COMMONWEALTH TEL ENT	S	COM	203349105	169	3400	SH	DEFINED	01
COMMONWEALTH TEL ENT	S	COM	203349105	129	2600	SH	DEFINED	02
COMMSCOPE	S	COM	203372107	6409	339109	SH	DEFINED	01
COMMSCOPE	S	COM	203372107	901	47643	SH	DEFINED	01
COMMSCOPE	S	COM	203372107	92	4850	SH	DEFINED	01
COMMSCOPE	S	COM	203372107	68	3600	SH	DEFINED	02
COMMUNITY BANK SYSTEMS INC	S	COM	203607106	2177	77045	SH	DEFINED	01
COMMUNITY HEALTH SYS	S	COM	203668108	24455	877200	SH	DEFINED	01
COMMUNITY HEALTH SYS	S	COM	203668108	2870	102920	SH	DEFINED	01
COMMUNITY HEALTH SYS	S	COM	203668108	79	2848	SH	DEFINED	01
COMMUNITY HEALTH SYS	S	COM	203668108	22	780	SH	DEFINED	02
COMMUNITY TRUST BANCORP INC.		COM	204149108	379	11729	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.		COM	204149108	1328	41035	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.		COM	204149108	131	4033	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.		COM	204149108	104	3200	SH	DEFINED	02
CSN CIA SIDERURGICA NACL - SP		COM	20440W105	12964	683733	SH	DEFINED	01
CIA VALE DO RIO DOCE	FSUSD	COM	204412100	178252	7374680	SH	DEFINED	01
CIA VALE DO RIO DOCE	FSUSD	COM	204412100	3597	147559	SH	DEFINED	01

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CVRD	FSUSD		COM	204412209	233	8042	SH	DEFINED	01
CVRD	FSUSD		COM	204412209	14829	511185	SH	DEFINED	01
BUENAVENTURA	ADR	FSUSD	COM	204448104	2290	100000	SH	DEFINED	01
BUENAVENTURA	ADR	FSUSD	COM	204448104	30378	1328928	SH	DEFINED	01
BUENAVENTURA	ADR	FSUSD	COM	204448104	839	36648	SH	DEFINED	01
TELECOM DE CHILE	SPON ADR REP		COM	204449300	3630	323549	SH	DEFINED	01
COMPASS BANCSHARES	S		COM	20449H109	855	17560	SH	DEFINED	01
COMPASS BANCSHARES	S		COM	20449H109	1363	28000	SH	DEFINED	01
COMPASS MINERALS	INTERNATIONAL		COM	20451N101	39601	1634400	SH	DEFINED	01
COMPASS MINERALS	INTERNATIONAL		COM	20451N101	1909	78820	SH	DEFINED	01
COMPASS MINERALS	INTERNATIONAL		COM	20451N101	187	7700	SH	DEFINED	01
COMPASS MINERALS	INTERNATIONAL		COM	20451N101	145	6000	SH	DEFINED	02
COMPUCREDIT CORP.	S		COM	20478N100	4835	176848	SH	DEFINED	01
COMPUCREDIT CORP.	S		COM	20478N100	1063	38844	SH	DEFINED	01
COMPUCREDIT CORP.	S		COM	20478N100	104	3800	SH	DEFINED	01
COMPUCREDIT CORP.	S		COM	20478N100	79	2900	SH	DEFINED	02
COMPUTER ASSOC	S		COM	204912109	44483	1432135	SH	DEFINED	01
COMPUTER ASSOC	S		COM	204912109	1194	38436	SH	DEFINED	01
COMPUTER ASSOC	S		COM	204912109	5016	161497	SH	DEFINED	01
COMPUTER ASSOC	S		COM	204912109	53	1697	SH	DEFINED	02
COMPUTER ASSOCIATES	CVT 05.000	CONV	BND	204912AR0	904	700000	PRN	DEFINED	01
COMPUTER SCIENCES	S		COM	205363104	21503	381474	SH	DEFINED	01
COMPUTER SCIENCES	S		COM	205363104	250	4435	SH	DEFINED	01
COMPUTER SCIENCES	S		COM	205363104	3275	58105	SH	DEFINED	01
COMPUWARE	S		COM	205638109	154	23879	SH	DEFINED	01
COMPUWARE	S		COM	205638109	572	88383	SH	DEFINED	01
COMPX INTERNATIONAL	S		COM	20563P101	36	2184	SH	DEFINED	01
COMTECH TELECOMMUNICATIONS	S		COM	205826209	141	3760	SH	DEFINED	01
COMVERSE TECH INC	S		COM	205862402	674	27562	SH	DEFINED	01
COMVERSE TECH INC	S		COM	205862402	1131	46273	SH	DEFINED	01
CONAGRA FOODS INC	S		COM	205887102	11183	379720	SH	DEFINED	01
CONAGRA FOODS INC	S		COM	205887102	3458	117412	SH	DEFINED	01
CONAGRA FOODS INC	S		COM	205887102	335	11400	SH	DEFINED	01
CONCEPTUS	S		COM	206016107	1531	188675	SH	DEFINED	01
CONCORD COMMUNICATIO	S		COM	206186108	511	46090	SH	DEFINED	01
CONCUR TECH INC	S		COM	206708109	2245	252000	SH	DEFINED	01
CONEXANT SYSTEMS INC.	S		COM	207142100	163	81843	SH	DEFINED	01
CONMED CORP	S		COM	207410101	4349	153010	SH	DEFINED	01
CONNETICS CORP.	S		COM	208192104	2135	87900	SH	DEFINED	01
CONNETICS CORP.	S		COM	208192104	102	4210	SH	DEFINED	01
CONNETICS CORP.	S		COM	208192104	35	1450	SH	DEFINED	02
CONOCO PHILLIPS	S		COM	20825C104	494244	5692108	SH	DEFINED	01
CONOCO PHILLIPS	S		COM	20825C104	13858	159603	SH	DEFINED	01
CONOCO PHILLIPS	S		COM	20825C104	17418	200605	SH	DEFINED	01
CONOCO PHILLIPS	S		COM	20825C104	11763	135525	SH	DEFINED	01
CONOCO PHILLIPS	S		COM	20825C104	690	7947	SH	DEFINED	01
CONOCO PHILLIPS	S		COM	20825C104	789	9090	SH	DEFINED	02
CONSOL ENERGY INC	S		COM	20854P109	11	276	SH	DEFINED	02
CONSOLIDATED EDISON	S		COM	209115104	17860	408224	SH	DEFINED	01
CONSOLIDATED EDISON	S		COM	209115104	2417	55249	SH	DEFINED	01
CONSOLIDATED GRAPHICS	S		COM	209341106	6047	131730	SH	DEFINED	01
CONSOLIDATED GRAPHICS	S		COM	209341106	1371	29878	SH	DEFINED	01
CONSOLIDATED GRAPHICS	S		COM	209341106	132	2879	SH	DEFINED	01
CONSOLIDATED GRAPHICS	S		COM	209341106	106	2300	SH	DEFINED	02
CONSTELLATION BRANDS	S		COM	21036P108	968	20810	SH	DEFINED	01
CONSTELLATION ENERGY	S		COM	210371100	2799	64057	SH	DEFINED	01
CONSTELLATION ENERGY	S		COM	210371100	1755	40143	SH	DEFINED	01
CONSTELLATION ENERGY	S		COM	210371100	70	1600	SH	DEFINED	01
CONSTELLATION ENERGY	S		COM	210371100	50	1140	SH	DEFINED	02
CONTIFINANCIAL			COM	21075M107	0	7809971	SH	DEFINED	01
CONTL AIRLINES CL B	S		COM	210795308	8067	595750	SH	DEFINED	01
CONTL AIRLINES CL B	S		COM	210795308	179	13270	SH	DEFINED	01

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CONTL AIRLINES CL B	S	COM	210795308	577	42600	SH	DEFINED	01	0
CONVERGYS CORP	S	COM	212485106	1392	92826	SH	DEFINED	01	
CONVERGYS CORP	S	COM	212485106	485	32328	SH	DEFINED	01	0
CONVERGYS CORP	S	COM	212485106	58	3893	SH	DEFINED	02	
COOLBRANDS INTL-SUB VTG	FSUS	COM	21639P208	559	73500	SH	DEFINED	01	
COOPER CAMERON		COM	216640102	21729	403785	SH	DEFINED	01	
COOPER CAMERON		COM	216640102	1576	29285	SH	DEFINED	01	0
COOPER CAMERON		COM	216640102	62	1148	SH	DEFINED	02	
COOPER COS INC	S	COM	216648402	17435	246997	SH	DEFINED	01	
COOPER COS INC	S	COM	216648402	12568	178050	SH	DEFINED	01	0
COOPER COS INC	S	COM	216648402	579	8200	SH	DEFINED	01	0
COOPER COS INC	S	COM	216648402	3166	44896	SH	DEFINED	01	1
COOPER TIRE & RUBBER	S	COM	216831107	735	34161	SH	DEFINED	01	
COOPER TIRE & RUBBER	S	COM	216831107	368	17088	SH	DEFINED	01	0
COOPER TIRE & RUBBER	S	COM	216831107	23165	1075476	SH	DEFINED	01	1
COORS ADOLPH	S	COM	217016104	175	2312	SH	DEFINED	01	
COORS ADOLPH	S	COM	217016104	647	8547	SH	DEFINED	01	0
COORS ADOLPH	S	COM	217016104	144	1900	SH	DEFINED	01	1
COORS ADOLPH	S	COM	217016104	26	350	SH	DEFINED	02	
COPART	S	COM	217204106	330	12545	SH	DEFINED	01	
CORILLIAN CORP	S	COM	218725109	846	171997	SH	DEFINED	01	
CORGENTECH INC	S	COM	21872P105	113	13600	SH	DEFINED	01	
CORN PRODUCTS INTL	S	COM	219023108	16151	301545	SH	DEFINED	01	
CORN PRODUCTS INTL	S	COM	219023108	3344	62438	SH	DEFINED	01	0
CORN PRODUCTS INTL	S	COM	219023108	334	6237	SH	DEFINED	01	0
CORN PRODUCTS INTL	S	COM	219023108	257	4800	SH	DEFINED	02	
CORNING INC	S	COM	219350105	43492	3695104	SH	DEFINED	01	
CORNING INC	S	COM	219350105	1656	140705	SH	DEFINED	01	0
CORNING INC	S	COM	219350105	4558	387230	SH	DEFINED	01	0
CORNING INC	S	COM	219350105	206	17500	SH	DEFINED	01	1
CORNING INC	S	COM	219350105	275	23400	SH	DEFINED	02	
CORNING INC CVT		CONV BND	219350AK1	1092	900000	PRN	DEFINED	01	
CORPBANCA SA-ADR REGS	FSUSD	COM	21987A209	575	20000	SH	DEFINED	01	
CORP EXECUTIVE BOARD	S	COM	21988R102	31842	475670	SH	DEFINED	01	
CORP EXECUTIVE BOARD	S	COM	21988R102	462	6900	SH	DEFINED	01	0
CORP EXECUTIVE BOARD	S	COM	21988R102	3804	56900	SH	DEFINED	01	1
CORP EXECUTIVE BOARD	S	COM	21988R102	154	2300	SH	DEFINED	02	
CORPORATE OFFICE PROPERTIES.		COM	22002T108	618	21056	SH	DEFINED	01	
CORPORATE OFFICE PROPERTIES.		COM	22002T108	6	220	SH	DEFINED	01	0
CORRECTIONAL PROPERT.	S	COM	22025E104	3109	107652	SH	DEFINED	01	
CORRECTIONS CORP	S	COM	22025Y407	5465	135089	SH	DEFINED	01	
CORRECTIONS CORP	S	COM	22025Y407	9	230	SH	DEFINED	01	0
CORRECTIONS CORP	S	COM	22025Y407	182	4538	SH	DEFINED	01	1
CORUS BANKSARES INC	S	COM	220873103	2269	47278	SH	DEFINED	01	
COST PLUS	S	COM	221485105	4697	146171	SH	DEFINED	01	
COSTCO WHOLESALE COR	S	COM	22160K105	30127	622343	SH	DEFINED	01	
COSTCO WHOLESALE COR	S	COM	22160K105	5251	108477	SH	DEFINED	01	0
COSTAR GROUP INC.	S	COM	22160N109	1473	31900	SH	DEFINED	01	
COSTAR GROUP INC.	S	COM	22160N109	2081	45053	SH	DEFINED	01	1
COTT CORP	FSUSD	COM	22163N106	581	23500	SH	DEFINED	01	
COTT CORP	FSUSD	COM	22163N106	2483	100420	SH	DEFINED	01	1
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	123071	3325300	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	5398	145845	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	4904	132508	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	676	18261	SH	DEFINED	01	1
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	467	12609	SH	DEFINED	02	
COURIER CORP	S	COM	222660102	1153	22200	SH	DEFINED	01	
COUSINS PROPERTIES I	S	COM	222795106	3331	110000	SH	DEFINED	01	
COVANCE INC	S	COM	222816100	195	5037	SH	DEFINED	01	
COVENANT TRANSPORT	S	COM	22284P105	4054	194700	SH	DEFINED	01	
COX RADIO INC	S	COM	224051102	412	25000	SH	DEFINED	01	
CRANE CO	S	COM	224399105	36917	1280040	SH	DEFINED	01	

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CRANE CO	S	COM	224399105	32	1100	SH	DEFINED	01	1
CREDENCE SYSTEMS CORP	S	COM	225302108	6643	725970	SH	DEFINED	01	
CREDENCE SYSTEMS CORP	S	COM	225302108	228	24955	SH	DEFINED	01	0
CREDENCE SYSTEMS CORP	S	COM	225302108	11	1250	SH	DEFINED	02	
CREE INC	S	COM	225447101	740	18465	SH	DEFINED	01	
CREE INC	S	COM	225447101	1423	35495	SH	DEFINED	01	1
CRESCENT	S	COM	225756105	90624	4963000	SH	DEFINED	01	
CRESCENT	S	COM	225756105	467	25600	SH	DEFINED	01	0
CRESCENT	S	COM	225756105	1554	85100	SH	DEFINED	01	0
CRITICAL THERAPEUTICS INC		COM	22674T105	391	48729	SH	DEFINED	01	0
CROMPTON CORP	S	COM	227116100	343	29076	SH	DEFINED	01	
CROSS COUNTRY HEALTHCARE	S	COM	227483104	3573	197605	SH	DEFINED	01	
CROWN CASTLE INTL	S	COM	228227104	338	20300	SH	DEFINED	01	
CROWN HOLDINGS INC	S	COM	228368106	6210	451952	SH	DEFINED	01	
CROWN HOLDINGS INC	S	COM	228368106	2648	192810	SH	DEFINED	01	0
CROWN HOLDINGS INC	S	COM	228368106	267	19450	SH	DEFINED	01	0
CROWN HOLDINGS INC	S	COM	228368106	42716	3129314	SH	DEFINED	01	1
CROWN HOLDINGS INC	S	COM	228368106	199	14500	SH	DEFINED	02	
CRT PROPERITIES	S	COM	22876P109	1880	78785	SH	DEFINED	01	
CRYOLIFE INC	S	COM	228903100	415	58741	SH	DEFINED	01	
CRYPTOLOGIC INC	FSUSD	COM	228906103	1038	41600	SH	DEFINED	01	
CRYSTALLEX INTL CORP	FSUSD	COM	22942F101	1975	550000	SH	DEFINED	01	
CTI MOLECULAR IMAGING INC.	S	COM	22943D105	1935	136400	SH	DEFINED	01	
CUBIC CORP	S	COM	229669106	1693	67260	SH	DEFINED	01	
CUBIST PHARMACEUTICALS INC		COM	229678107	225	19000	SH	DEFINED	01	1
CULLEN FROST BANKERS	S	COM	229899109	374	7697	SH	DEFINED	01	
CULP INC	S	COM	230215105	27	3841	SH	DEFINED	01	
CUMMINS INC	S	COM	231021106	8400	100254	SH	DEFINED	01	
CUMMINS INC	S	COM	231021106	1706	20363	SH	DEFINED	01	0
CUMMINS INC	S	COM	231021106	871	10390	SH	DEFINED	01	0
CUMMINS INC	S	COM	231021106	2871	34270	SH	DEFINED	01	1
CUMULUS MEDIA	S	COM	231082108	897	59510	SH	DEFINED	01	
CURATIVE HEALTH SERV	S	COM	23126W100	223	32561	SH	DEFINED	01	
CURTISS-WRIGHT CORP	S	COM	231561101	5306	92430	SH	DEFINED	01	
CURTISS-WRIGHT CL B	S	COM	231561408	5344	95000	SH	DEFINED	01	
CUTTER & BUCK INC	S	COM	232217109	1026	70400	SH	DEFINED	01	
CYBEROPTICS CORP	S	COM	232517102	96	6486	SH	DEFINED	01	
CYBERONICS	S	COM	23251P102	1246	60140	SH	DEFINED	01	
CYMER INC	S	COM	232572107	3314	112168	SH	DEFINED	01	
CYMER INC	S	COM	232572107	183	6200	SH	DEFINED	01	0
CYMER INC	S	COM	232572107	68	2300	SH	DEFINED	02	
CYPRESS BIOSCIENCE INC	S	COM	232674507	42	3000	SH	DEFINED	01	0
CYPRESS BIOSCIENCE INC	S	COM	232674507	17	1200	SH	DEFINED	02	
CYPRESS SEMICONDUCTOR	S	COM	232806109	10104	861452	SH	DEFINED	01	
CYPRESS SEMICONDUCTOR	S	COM	232806109	26	2237	SH	DEFINED	02	
CYTEC INDUSTRIES	S	COM	232820100	1759	34216	SH	DEFINED	01	
CYTOKINETICS INC		COM	23282W100	137	13470	SH	DEFINED	01	1
CYTYC CORP	S	COM	232946103	1243	45086	SH	DEFINED	01	
CYTYC CORP	S	COM	232946103	1533	55600	SH	DEFINED	01	0
CYTYC CORP	S	COM	232946103	3539	128600	SH	DEFINED	01	1
DJ ORTHOPEDICS INC	S	COM	23325G104	1157	54015	SH	DEFINED	01	
DPL INC		COM	233293109	2762	110000	SH	DEFINED	01	
DPL INC		COM	233293109	3576	142400	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	9361	219195	SH	DEFINED	01	
DRS TECHNOLOGIES INC	S	COM	23330X100	1776	41620	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	174	4070	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	179	4190	SH	DEFINED	02	
D R HORTON INC	S	COM	23331A109	1417	35150	SH	DEFINED	01	
D R HORTON INC	S	COM	23331A109	172	4276	SH	DEFINED	02	
DST SYSTEMS	S	COM	233326107	47664	914500	SH	DEFINED	01	
DST SYSTEMS	S	COM	233326107	47411	909652	SH	DEFINED	01	0
DST SYSTEMS	S	COM	233326107	4501	86370	SH	DEFINED	01	0

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DST SYSTEMS	S	COM	233326107	724	13900	SH	DEFINED	02
DSP GROUP INC	S	COM	23332B106	3890	174195	SH	DEFINED	01
DSP GROUP INC	S	COM	23332B106	7	340	SH	DEFINED	01 0
DTE ENERGY COMPANY	S	COM	233331107	10871	252025	SH	DEFINED	01
DTE ENERGY COMPANY	S	COM	233331107	1713	39715	SH	DEFINED	01 0
DTE ENERGY COMPANY	S	COM	233331107	38	868	SH	DEFINED	02
DADE BEHRING HOLDINGS INC	S	COM	23342J206	3513	62749	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	S	COM	23342J206	5	90	SH	DEFINED	01 0
DAKTRONICS	S	COM	234264109	1995	80130	SH	DEFINED	01
DANA CORP	S	COM	235811106	10410	600659	SH	DEFINED	01
DANA CORP	S	COM	235811106	593	34197	SH	DEFINED	01 0
DANA CORP	S	COM	235811106	105	6000	SH	DEFINED	01 1
DANAHER CORP	S	COM	235851102	160584	2797134	SH	DEFINED	01
DANAHER CORP	S	COM	235851102	1972	34365	SH	DEFINED	01 0
DANAHER CORP	S	COM	235851102	7541	131352	SH	DEFINED	01 0
DANAHER CORP	S	COM	235851102	2377	41260	SH	DEFINED	01 1
DANAHER CORP	S	COM	235851102	1171	20400	SH	DEFINED	02
DANAHER CORPORATION	00.000%	01 CONV BND	235851AF9	1613	1900000	PRN	DEFINED	01
DANAHER CORPORATION	00.000%	01 CONV BND	235851AF9	849	1000000	PRN	DEFINED	01 0
DARDEN RESTAURANT		COM	237194105	269	9697	SH	DEFINED	01
DARDEN RESTAURANT		COM	237194105	996	35897	SH	DEFINED	01 0
DARDEN RESTAURANT		COM	237194105	114	4100	SH	DEFINED	01 1
DARDEN RESTAURANT		COM	237194105	39	1390	SH	DEFINED	02
DARLING INTERNATIONAL INC	S	COM	237266101	40	9004	SH	DEFINED	01
DATASCOPE	S	COM	238113104	1478	37241	SH	DEFINED	01
DAVE AND BUSTERS.	S	COM	23833N104	1887	93361	SH	DEFINED	01
DAVITA INC	S	COM	23918K108	1	33	SH	DEFINED	01 0
DAVITA INC	S	COM	23918K108	14880	377090	SH	DEFINED	01 1
DAVITA INC	S	COM	23918K108	51	1289	SH	DEFINED	02
DEB SHOPS.	S	COM	242728103	2611	104300	SH	DEFINED	01
DECKERS OUTDOOR CORP	S	COM	243537107	7110	151282	SH	DEFINED	01
DECKERS OUTDOOR CORP	S	COM	243537107	6	120	SH	DEFINED	01 0
DECODE GENETICS INC	S	COM	243586104	1171	150000	SH	DEFINED	01
DECODE GENETICS INC	S	COM	243586104	6	830	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	305933	4112000	SH	DEFINED	01
DEERE & COMPANY	S	COM	244199105	2115	28434	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	4215	56653	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	4463	60000	SH	DEFINED	01 1
DEL MONTE FOODS CO	S	COM	24522P103	3769	342000	SH	DEFINED	01
DEL MONTE FOODS CO	S	COM	24522P103	3	250	SH	DEFINED	01 0
DEL MONTE FOODS CO	S	COM	24522P103	110	10100	SH	DEFINED	01 1
DELL INC	S	COM	24702R101	773097	18345868	SH	DEFINED	01
DELL INC	S	COM	24702R101	12072	286506	SH	DEFINED	01 0
DELL INC	S	COM	24702R101	25551	606325	SH	DEFINED	01 0
DELL INC	S	COM	24702R101	98411	2335552	SH	DEFINED	01 1
DELL INC	S	COM	24702R101	69	1630	SH	DEFINED	02
DELPHI CORPORATION		COM	247126105	2540	281499	SH	DEFINED	01
DELPHI CORPORATION		COM	247126105	1156	128120	SH	DEFINED	01 0
DELPHI CORPORATION		COM	247126105	32	3544	SH	DEFINED	02
DELPHI FINANCIAL GRP	S	COM	247131105	10674	231257	SH	DEFINED	01
DELPHI FINANCIAL GRP	S	COM	247131105	2978	64516	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S	COM	247131105	282	6101	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S	COM	247131105	231	5000	SH	DEFINED	02
DELTA & PINE LAND CO	S	COM	247357106	2647	97043	SH	DEFINED	01
DELTA AIR LINES	S	COM	247361108	60	7973	SH	DEFINED	01
DELTA AIR LINES	S	COM	247361108	221	29509	SH	DEFINED	01 0
DELTIC TIMBER CORP	S	COM	247850100	1302	30671	SH	DEFINED	01
DENBURY RESOURCES INC	S	COM	247916208	1189	43338	SH	DEFINED	01
DENBURY RESOURCES INC	S	COM	247916208	23114	842000	SH	DEFINED	01 0
DENBURY RESOURCES INC	S	COM	247916208	1147	41800	SH	DEFINED	01 0
DENBURY RESOURCES INC	S	COM	247916208	107	3900	SH	DEFINED	02
DELUXE CORPORATION	S	COM	248019101	4737	126900	SH	DEFINED	01

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DENDRITE	S	COM	248239105	57461	2961905	SH	DEFINED	01
DENDRITE	S	COM	248239105	2023	104231	SH	DEFINED	01 0
DENDRITE	S	COM	248239105	3120	160850	SH	DEFINED	01 0
DENDRITE	S	COM	248239105	1190	61300	SH	DEFINED	02
DENDREON CORP	S	COM	24823Q107	2	190	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	843	15000	SH	DEFINED	01
DENTSPLY INTERNATL I	S	COM	249030107	17	300	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	25	440	SH	DEFINED	01 0
DEPARTMENT 56	S	COM	249509100	2437	146360	SH	DEFINED	01
DEPARTMENT 56	S	COM	249509100	1000	60020	SH	DEFINED	01 0
DEPARTMENT 56	S	COM	249509100	102	6137	SH	DEFINED	01 0
DEPARTMENT 56	S	COM	249509100	77	4600	SH	DEFINED	02
DESIGN WITHIN REACH INC	S	COM	250557105	100	6900	SH	DEFINED	01 0
DESIGN WITHIN REACH INC	S	COM	250557105	38	2600	SH	DEFINED	02
DEVELOPERS DIV REALTY	S	COM	251591103	2356	53100	SH	DEFINED	01
DEVON ENERGY	S	COM	25179M103	39210	1007450	SH	DEFINED	01
DEVON ENERGY	S	COM	25179M103	3583	92055	SH	DEFINED	01 0
DEVON ENERGY	S	COM	25179M103	4318	110958	SH	DEFINED	01 0
DEVON ENERGY	S	COM	25179M103	233	5995	SH	DEFINED	01 1
DEVON ENERGY	S	COM	25179M103	200	5128	SH	DEFINED	02
DEX MEDIA INC	S	COM	25212E100	2548	102100	SH	DEFINED	01
DEX MEDIA INC	S	COM	25212E100	77042	3086645	SH	DEFINED	01 1
DIAGEO PLC-SPON ADR	FSUSD	COM	25243Q205	23035	398000	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	S	COM	252450101	75579	1372919	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	S	COM	252450101	43624	792429	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	S	COM	252450101	6396	116200	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	S	COM	252450101	1654	30050	SH	DEFINED	02
DIAGNOSTICOS D-144A SPON ADR		COM	25246T107	61	2250	SH	DEFINED	01
DIAMOND OFFSHORE DRI	S	COM	25271C102	291	7272	SH	DEFINED	01
DIAMOND OFFSHORE DRI	S	COM	25271C102	148	3700	SH	DEFINED	01 0
DIAMONDCLUSTER INTL	S	COM	25278P106	634	44250	SH	DEFINED	01
DICK'S SPORTING GOODS INC	S	COM	253393102	4	110	SH	DEFINED	01 0
DIEBOLD INC.	S	COM	253651103	15498	278100	SH	DEFINED	01
DIGI INTL INC COM	S	COM	253798102	8298	482769	SH	DEFINED	01
DIGI INTL INC COM	S	COM	253798102	1575	91628	SH	DEFINED	01 0
DIGI INTL INC COM	S	COM	253798102	148	8598	SH	DEFINED	01 0
DIGI INTL INC COM	S	COM	253798102	120	7000	SH	DEFINED	02
DIGITAL INSIGHT.	S	COM	25385P106	1653	89850	SH	DEFINED	01
DIGITAL RIVER.	S	COM	25388B104	40239	967050	SH	DEFINED	01
DIGITAL RIVER.	S	COM	25388B104	35193	845786	SH	DEFINED	01 0
DIGITAL RIVER.	S	COM	25388B104	3820	91800	SH	DEFINED	01 0
DIGITAL RIVER.	S	COM	25388B104	934	22450	SH	DEFINED	02
DIGITAS INC	S	COM	25388K104	3924	410772	SH	DEFINED	01
DIGITAS INC	S	COM	25388K104	7	750	SH	DEFINED	01 0
DIME COMMUNITY	S	COM	253922108	1682	93912	SH	DEFINED	01
DILLARDS INC-CL A	S	COM	254067101	14759	549307	SH	DEFINED	01 0
DILLARDS INC-CL A	S	COM	254067101	504	18752	SH	DEFINED	01 0
DILLARDS INC-CL A	S	COM	254067101	17167	639088	SH	DEFINED	01 1
DIME BANCORP INC LITIGATION TR	WT		25429Q110	33	178977	SH	DEFINED	01 1
DIMON INC	S	COM	254394109	888	132078	SH	DEFINED	01
DIODES INC	S	COM	254543101	213	9383	SH	DEFINED	01
DIONEX	S	COM	254546104	2976	52520	SH	DEFINED	01
DIRECT GENERAL CORP	S	COM	25456W204	358	11150	SH	DEFINED	01
DIRECTV GROUP INC	S	COM	25459L106	1566	93500	SH	DEFINED	01
DIRECTV GROUP INC	S	COM	25459L106	16782	1003496	SH	DEFINED	01 1
DISNEY WALT CO	S	COM	254687106	126733	4558716	SH	DEFINED	01
DISNEY WALT CO	S	COM	254687106	1101	39600	SH	DEFINED	01 0
DISNEY WALT CO	S	COM	254687106	12968	466475	SH	DEFINED	01 0
DISNEY WALT CO	S	COM	254687106	3017	108550	SH	DEFINED	01 1
DISNEY WALT CO	S	COM	254687106	157	5652	SH	DEFINED	02
DISNEY CVT 02.125% 04/15/2023		CONV BND	254687AU0	1669	1500000	PRN	DEFINED	01
DISNEY CVT 02.125% 04/15/2023		CONV BND	254687AU0	1558	1400000	PRN	DEFINED	01 0

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DITECH COMMU CORP.	S	COM	25500M103	7073	473037	SH	DEFINED	01
DITECH COMMU CORP.	S	COM	25500M103	1360	90990	SH	DEFINED	01 0
DITECH COMMU CORP.	S	COM	25500M103	133	8900	SH	DEFINED	01 0
DITECH COMMU CORP.	S	COM	25500M103	103	6900	SH	DEFINED	02
DIXIE GROUP INC	S	COM	255519100	899	53300	SH	DEFINED	01
DOCUCORP INTL W/I	S	COM	255911109	45	4764	SH	DEFINED	01
DOBSON COMM CORP A	S	COM	256069105	111	64364	SH	DEFINED	01 0
DOBSON CVT PFD		CONV PRF	256069709	68	1000	SH	DEFINED	01 0
DOCTOR REDDY'S LAB-ADR		COM	256135203	193	9763	SH	DEFINED	01 1
DOLLAR GENERAL	S	COM	256669102	45372	2184446	SH	DEFINED	01
DOLLAR GENERAL	S	COM	256669102	1214	58430	SH	DEFINED	01 0
DOLLAR GENERAL	S	COM	256669102	1554	74802	SH	DEFINED	01 0
DOLLAR GENERAL	S	COM	256669102	55616	2680247	SH	DEFINED	01 1
DOLLAR GENERAL	S	COM	256669102	39	1897	SH	DEFINED	02
DOLLAR THRIF AUTOMOT	S	COM	256743105	1178	39000	SH	DEFINED	01
DOLLAR TREE STORES	S	COM	256747106	3245	113170	SH	DEFINED	01
DOLLAR TREE STORES	S	COM	256747106	676	23588	SH	DEFINED	01 0
DOLLAR TREE STORES	S	COM	256747106	18	616	SH	DEFINED	01 0
DOLLAR TREE STORES	S	COM	256747106	13	445	SH	DEFINED	02
DOMINION HOMES INC.	S	COM	257386102	104	4137	SH	DEFINED	01
DOMINION RES INC VA	S	COM	25746U109	398318	5880099	SH	DEFINED	01
DOMINION RES INC VA	S	COM	25746U109	6901	101855	SH	DEFINED	01 0
DOMINION RES INC VA	S	COM	25746U109	6111	90199	SH	DEFINED	01 0
DOMINION RES INC VA	S	COM	25746U109	94	1390	SH	DEFINED	02
DOMINO'S PIZZA INC		COM	25754A201	21769	1223002	SH	DEFINED	01
DOMINO'S PIZZA INC		COM	25754A201	3203	179915	SH	DEFINED	01 0
DOMINO'S PIZZA INC		COM	25754A201	157	8800	SH	DEFINED	01 0
DOMINO'S PIZZA INC		COM	25754A201	2490	140000	SH	DEFINED	01 1
DOMINO'S PIZZA INC		COM	25754A201	149	8358	SH	DEFINED	02
DONALDSON CO	S	COM	257651109	782	24000	SH	DEFINED	01
DONALDSON CO	S	COM	257651109	1687	51830	SH	DEFINED	01 1
DONEGAL GROUP INC-CL A	S	COM	257701201	640	27925	SH	DEFINED	01
DONNELLEY (RR)&SONS	S	COM	257867101	51585	1461735	SH	DEFINED	01
DONNELLEY (RR)&SONS	S	COM	257867101	1769	50138	SH	DEFINED	01 0
DONNELLEY (RR)&SONS	S	COM	257867101	9798	277906	SH	DEFINED	01 1
DONNELLEY (RR)&SONS	S	COM	257867101	33	940	SH	DEFINED	02
DORAL FINANCIAL	S	COM	25811P100	127	2570	SH	DEFINED	01
DORAL FINANCIAL	S	COM	25811P100	466	9462	SH	DEFINED	01 0
DORAL FINANCIAL	S	COM	25811P100	66	1329	SH	DEFINED	02
DOT HILL SYSTEMS	S	COM	25848T109	313	39900	SH	DEFINED	01
DOUBLECLICK INC	S	COM	258609304	4092	526000	SH	DEFINED	01
DOUBLECLICK INC	S	COM	258609304	3	350	SH	DEFINED	01 0
DOVER CORP	S	COM	260003108	23120	551244	SH	DEFINED	01
DOVER CORP	S	COM	260003108	1947	46428	SH	DEFINED	01 0
DOVER DOWNS GAMING & ENTERTAIN		COM	260095104	3073	234553	SH	DEFINED	01
DOVER MOTORSPORTS.	S	COM	260174107	401	70000	SH	DEFINED	01
DOW CHEMICAL	S	COM	260543103	210076	4243123	SH	DEFINED	01
DOW CHEMICAL	S	COM	260543103	4950	99983	SH	DEFINED	01 0
DOW CHEMICAL	S	COM	260543103	12292	248274	SH	DEFINED	01 0
DOW CHEMICAL	S	COM	260543103	213	4300	SH	DEFINED	01 1
DOW CHEMICAL	S	COM	260543103	169	3415	SH	DEFINED	02
DOW JONES & CO	S	COM	260561105	218	5050	SH	DEFINED	01
DOW JONES & CO	S	COM	260561105	806	18710	SH	DEFINED	01 0
DOWNEY FINL CORP	S	COM	261018105	3997	70120	SH	DEFINED	01
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	325	8666	SH	DEFINED	01
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	2714	72348	SH	DEFINED	01 0
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	442	11796	SH	DEFINED	01 0
DRESS BARN INC	S	COM	261570105	2999	170408	SH	DEFINED	01
DREW INDUSTRIES INC		COM	26168L205	3706	102459	SH	DEFINED	01
DREYERS GRAND ICE	S	COM	261877104	6153	76500	SH	DEFINED	01
DRIL QUIP INC	S	COM	262037104	1966	81047	SH	DEFINED	01
E I DUPONT	S	COM	263534109	97600	1989820	SH	DEFINED	01

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E I DUPONT	S	COM	263534109	5671	115619	SH	DEFINED	01	0
E I DUPONT	S	COM	263534109	14124	287940	SH	DEFINED	01	0
E I DUPONT	S	COM	263534109	313	6400	SH	DEFINED	01	1
DUCOMMUN INC	S	COM	264147109	1485	71231	SH	DEFINED	01	
DUKE ENERGY CORP	S	COM	264399106	20534	810621	SH	DEFINED	01	
DUKE ENERGY CORP	S	COM	264399106	5532	218401	SH	DEFINED	01	0
DUKE ENERGY CORP	S	COM	264399106	54810	2164632	SH	DEFINED	01	1
DUKE ENERGY CORP	S	COM	264399106	92	3657	SH	DEFINED	02	
DUN & BRADSTREET	S	COM	26483E100	8494	142400	SH	DEFINED	01	
DURA AUTOMOTIVE SYST	S	COM	265903104	65	5980	SH	DEFINED	01	
DUPONT PHOTO	S	COM	26613X101	1233	46698	SH	DEFINED	01	
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	6421	340615	SH	DEFINED	01	
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	1830	97140	SH	DEFINED	01	0
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	185	9800	SH	DEFINED	01	0
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	139	7400	SH	DEFINED	02	
DURATEK INC	S	COM	26658Q102	124	4961	SH	DEFINED	01	
DYCOM INDUSTRIES	S	COM	267475101	5992	196300	SH	DEFINED	01	
DYCOM INDUSTRIES	S	COM	267475101	1263	41361	SH	DEFINED	01	0
DYCOM INDUSTRIES	S	COM	267475101	132	4330	SH	DEFINED	01	0
DYCOM INDUSTRIES	S	COM	267475101	104	3400	SH	DEFINED	02	
DYNEGY INC	S	COM	26816Q101	109	23443	SH	DEFINED	01	
DYNEGY INC	S	COM	26816Q101	401	86762	SH	DEFINED	01	0
EFJ INC	S	COM	26843B101	931	96546	SH	DEFINED	01	
EFES BREWERIES INTL-144A GDR		COM	26843E105	5012	167059	SH	DEFINED	01	1
EFES BREWERIES INTL-144A GDR		COM	26843E105	564	18792	SH	DEFINED	01	1
EFES BREWERIES INTERNATI- GDR		COM	26843E204	478	15943	SH	DEFINED	01	1
EGL INC	S	COM	268484102	10148	339518	SH	DEFINED	01	
EGL INC	S	COM	268484102	13	430	SH	DEFINED	01	0
EMC CORPORATION	S	COM	268648102	389237	26176043	SH	DEFINED	01	
EMC CORPORATION	S	COM	268648102	5507	370430	SH	DEFINED	01	0
EMC CORPORATION	S	COM	268648102	8431	567000	SH	DEFINED	01	0
EMC CORPORATION	S	COM	268648102	56526	3804144	SH	DEFINED	01	1
EMC CORPORATION	S	COM	268648102	16	1108	SH	DEFINED	02	
ENSCO INTL INC	S	COM	26874Q100	25303	797200	SH	DEFINED	01	
ENSCO INTL INC	S	COM	26874Q100	36282	1143072	SH	DEFINED	01	0
ENSCO INTL INC	S	COM	26874Q100	3355	105700	SH	DEFINED	01	0
ENSCO INTL INC	S	COM	26874Q100	40731	1286281	SH	DEFINED	01	1
ENSCO INTL INC	S	COM	26874Q100	546	17200	SH	DEFINED	02	
EOG RESOURCES INC	S	COM	26875P101	65330	915492	SH	DEFINED	01	
EOG RESOURCES INC	S	COM	26875P101	1109	15550	SH	DEFINED	01	0
EOG RESOURCES INC	S	COM	26875P101	3912	54824	SH	DEFINED	01	0
EOG RESOURCES INC	S	COM	26875P101	32601	457612	SH	DEFINED	01	1
EOG RESOURCES INC	S	COM	26875P101	684	9581	SH	DEFINED	02	
EPIX PHARMACEUTICALS	S	COM	26881Q101	2536	141600	SH	DEFINED	01	
EPIX PHARMACEUTICALS	S	COM	26881Q101	5	300	SH	DEFINED	01	0
EPIQ SYSTEMS INC.	S	COM	26882D109	659	45015	SH	DEFINED	01	0
ESS TECHNOLOGY	S	COM	269151106	4	520	SH	DEFINED	00	
ESS TECHNOLOGY	S	COM	269151106	2265	318765	SH	DEFINED	01	
E*TRADE FINANCIAL CORPORATION		COM	269246104	1241	82990	SH	DEFINED	01	
E*TRADE FINANCIAL CORPORATION		COM	269246104	1269	84910	SH	DEFINED	01	0
E*TRADE FINANCIAL CORPORATION		COM	269246104	34	2269	SH	DEFINED	02	
EAGLE MATERIALS INC	S	COM	26969P108	4887	56592	SH	DEFINED	01	
EAGLE MATERIALS INC	S	COM	26969P108	1246	14440	SH	DEFINED	01	0
EAGLE MATERIALS INC	S	COM	26969P108	121	1400	SH	DEFINED	01	0
EAGLE MATERIALS INC	S	COM	26969P108	1052	12190	SH	DEFINED	01	1
EAGLE MATERIALS INC	S	COM	26969P108	95	1100	SH	DEFINED	02	
EARTHLINK INC	S	COM	270321102	457	39707	SH	DEFINED	00	
EARTHLINK INC	S	COM	270321102	5332	462854	SH	DEFINED	01	
EARTHLINK INC	S	COM	270321102	5	460	SH	DEFINED	01	0
EAST WEST BANCORP	S	COM	27579R104	6544	155972	SH	DEFINED	01	
EAST WEST BANCORP	S	COM	27579R104	32859	783100	SH	DEFINED	01	0
EAST WEST BANCORP	S	COM	27579R104	1628	38800	SH	DEFINED	01	0

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EASTGROUP PROPERTIES	S	COM	277276101	2874	75000	SH	DEFINED	01
EASTGROUP PROPERTIES	S	COM	277276101	3	80	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	49700	860900	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	1027	17791	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	127	2200	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	89	1547	SH	DEFINED	02
EASTMAN KODAK	S	COM	277461109	508	15767	SH	DEFINED	00
EASTMAN KODAK	S	COM	277461109	43740	1356303	SH	DEFINED	01
EASTMAN KODAK	S	COM	277461109	222	6883	SH	DEFINED	01
EASTMAN KODAK	S	COM	277461109	2843	88150	SH	DEFINED	01
EASTMAN KODAK	S	COM	277461109	319	9800	SH	DEFINED	01
EASTMAN KODAK	S	COM	277461109	469	14528	SH	DEFINED	01
EASTMAN KODAK	S	COM	277461109	193	5956	SH	DEFINED	02
EATON CORP	S	COM	278058102	114247	1578882	SH	DEFINED	01
EATON CORP	S	COM	278058102	2510	34682	SH	DEFINED	01
EATON CORP	S	COM	278058102	260	3600	SH	DEFINED	01
EATON CORP	S	COM	278058102	89	1230	SH	DEFINED	02
EBAY INC	S	COM	278642103	471935	4058603	SH	DEFINED	01
EBAY INC	S	COM	278642103	5455	46899	SH	DEFINED	01
EBAY INC	S	COM	278642103	19071	164014	SH	DEFINED	01
EBAY INC	S	COM	278642103	11479	98700	SH	DEFINED	01
EBAY INC	S	COM	278642103	802	6898	SH	DEFINED	01
EBAY INC	S	COM	278642103	281	2415	SH	DEFINED	02
ECHOSTAR COMMUN CORP	S	COM	278762109	15515	466736	SH	DEFINED	01
ECHOSTAR COMMUN CORP	S	COM	278762109	42	1256	SH	DEFINED	01
ECHOSTAR COMMUN CORP	S	COM	278762109	47310	1423700	SH	DEFINED	01
ECHOSTAR COMMUN CORP	S	COM	278762109	46	1381	SH	DEFINED	02
ECLIPSYS CORP		COM	278856109	3231	158145	SH	DEFINED	01
ECOLAB INC.	S	COM	278865100	2105	59900	SH	DEFINED	01
ECOLAB INC.	S	COM	278865100	2013	57297	SH	DEFINED	01
ECOLAB INC.	S	COM	278865100	2067	58838	SH	DEFINED	01
ECOLAB INC.	S	COM	278865100	22685	646626	SH	DEFINED	01
EDGE PETROLEUM CORP	S	COM	279862106	815	55900	SH	DEFINED	01
EDISON INTL	S	COM	281020107	12167	379861	SH	DEFINED	01
EDISON INTL	S	COM	281020107	40	1239	SH	DEFINED	01
EDISON INTL	S	COM	281020107	2382	74383	SH	DEFINED	01
EDISON INTL	S	COM	281020107	237	7300	SH	DEFINED	01
EDISON INTL	S	COM	281020107	395	12324	SH	DEFINED	01
EDISON INTL	S	COM	281020107	176	5487	SH	DEFINED	02
EDO CORP	S	COM	281347104	3973	125137	SH	DEFINED	01
EDWARDS (A.G.) INC	S	COM	281760108	122	2821	SH	DEFINED	01
EDWARDS (A.G.) INC	S	COM	281760108	6447	149200	SH	DEFINED	01
EFUNDS CORP	S	COM	28224R101	8625	359243	SH	DEFINED	01
EFUNDS CORP	S	COM	28224R101	1658	69122	SH	DEFINED	01
EFUNDS CORP	S	COM	28224R101	160	6670	SH	DEFINED	01
EFUNDS CORP	S	COM	28224R101	130	5400	SH	DEFINED	02
EL PASO CORPORATION	S	COM	28336L109	4392	422278	SH	DEFINED	01
EL PASO CORPORATION	S	COM	28336L109	1527	146844	SH	DEFINED	01
EL PASO CORPORATION	S	COM	28336L109	746	72004	SH	DEFINED	01
EL PASO ELECTRIC	S	COM	283677854	14502	765711	SH	DEFINED	01
EL PASO ELECTRIC	S	COM	283677854	1934	102030	SH	DEFINED	01
EL PASO ELECTRIC	S	COM	283677854	193	10200	SH	DEFINED	01
EL PASO ELECTRIC	S	COM	283677854	146	7700	SH	DEFINED	02
ELAN CORP PLC ADR	FSUSD	COM	284131208	66890	2454640	SH	DEFINED	01
ELAN CORP PLC ADR	FSUSD	COM	284131208	7956	291975	SH	DEFINED	01
ELDORADO GOLD CORP		COM	284902103	771	261400	SH	DEFINED	01
ELECTRO SCIENTIFIC	S	COM	285229100	1534	77629	SH	DEFINED	01
ELECTRONIC ARTS INC	S	COM	285512109	16540	268156	SH	DEFINED	01
ELECTRONIC ARTS INC	S	COM	285512109	544	8844	SH	DEFINED	01
ELECTRONIC ARTS INC	S	COM	285512109	5375	87145	SH	DEFINED	01
ELECTRONIC ARTS INC	S	COM	285512109	4848	78600	SH	DEFINED	01
ELECTRONIC ARTS INC	S	COM	285512109	333	5400	SH	DEFINED	02

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ELECTRONIC DATA SYST	S	COM	285661104	59154	2560751	SH	DEFINED	01
ELECTRONIC DATA SYST	S	COM	285661104	2710	117312	SH	DEFINED	01 0
ELECTRONIC DATA SYST	S	COM	285661104	1095	47409	SH	DEFINED	01 1
ELECTRONIC DATA SYST	S	COM	285661104	140	6069	SH	DEFINED	02
ELECTRONICS BOUTIQUE	S	COM	286045109	7903	184081	SH	DEFINED	01
ELIZABETH ARDEN INC.	S	COM	28660G106	3555	149762	SH	DEFINED	01
ELKCORP	S	COM	287456107	5292	154631	SH	DEFINED	01
PERRY ELLIS INTL INC	S	COM	288853104	1086	53390	SH	DEFINED	01 0
PERRY ELLIS INTL INC	S	COM	288853104	104	5100	SH	DEFINED	01 0
PERRY ELLIS INTL INC	S	COM	288853104	83	4100	SH	DEFINED	02
ELONG INC - SPONSORED	ADR	FS COM	290138205	350	18780	SH	DEFINED	01
EMBARCADERO TECH	S	COM	290787100	1533	163000	SH	DEFINED	01
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	54935	1642773	SH	DEFINED	01
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	4144	123934	SH	DEFINED	01 0
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	1159	34664	SH	DEFINED	01 1
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	73	2180	SH	DEFINED	02
EMCOR GROUP INC	S	COM	29084Q100	2310	51127	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	7001	99853	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	6717	95822	SH	DEFINED	01 0
EMERSON ELECTRIC	S	COM	291011104	16	226	SH	DEFINED	02
EMMIS COMMUNICATIONS	S	COM	291525103	3876	202000	SH	DEFINED	01
EMMIS COMMUNICATIONS	S	COM	291525103	1316	68630	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	S	COM	291525103	121	6300	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	S	COM	291525103	100	5200	SH	DEFINED	02
EMULEX.	S	COM	292475209	97	5740	SH	DEFINED	01
ENCANA CORP	FSUSD	COM	292505104	30944	542300	SH	DEFINED	01
ENCANA CORP	FSUSD	COM	292505104	1969	34500	SH	DEFINED	01 0
ENBRIDGE INC	FSUSD	COM	29250N105	13062	262400	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L	S	COM	29250X103	0	1	SH	DEFINED	01
ENCORE ACQUISITION CO	S	COM	29255W100	9879	283000	SH	DEFINED	01
ENCYSIVE PHARMACEUTICALS INC.		COM	29256X107	2236	225233	SH	DEFINED	01
ENDO PHARMACEUTICAL	S	COM	29264F205	413	19648	SH	DEFINED	00
ENDO PHARMACEUTICAL	S	COM	29264F205	2074	98700	SH	DEFINED	01
ENERGEN	S	COM	29265N108	14584	247372	SH	DEFINED	01
ENERGEN	S	COM	29265N108	2999	50864	SH	DEFINED	01 0
ENERGEN	S	COM	29265N108	279	4737	SH	DEFINED	01 0
ENERGEN	S	COM	29265N108	230	3910	SH	DEFINED	02
ENERGY EAST CORP	S	COM	29266M109	14511	543900	SH	DEFINED	01
ENERGIZER HLDGS INC	S	COM	29266R108	3704	74550	SH	DEFINED	01
ENERGY PARTNERS LTD.	S	COM	29270U105	1997	98520	SH	DEFINED	01
ENERGY PARTNERS LTD.	S	COM	29270U105	2050	101100	SH	DEFINED	01 0
ENERGY PARTNERS LTD.	S	COM	29270U105	203	10000	SH	DEFINED	01 0
ENERGY PARTNERS LTD.	S	COM	29270U105	154	7600	SH	DEFINED	02
ENGELHARD CORP	S	COM	292845104	821	26790	SH	DEFINED	01
ENGELHARD CORP	S	COM	292845104	2454	80011	SH	DEFINED	01 0
ENGELHARD CORP	S	COM	292845104	856	27917	SH	DEFINED	01 0
ENGELHARD CORP	S	COM	292845104	26	840	SH	DEFINED	02
ENGINEERED SUPPORT	S	COM	292866100	10053	169755	SH	DEFINED	01
ENGINEERED SUPPORT	S	COM	292866100	9	150	SH	DEFINED	01 0
ENESCO GROUP INC	S	COM	292973104	293	36242	SH	DEFINED	01
ENNIS INC	S	COM	293389102	143	7455	SH	DEFINED	01
ENPRO INDUSTRIES INC	S	COM	29355X107	223	7536	SH	DEFINED	01
ENTEGRIS INC	S	COM	29362U104	3504	352250	SH	DEFINED	01
ENTEGRIS INC	S	COM	29362U104	4	420	SH	DEFINED	01 0
ENTERCOM COMMUNICATIONS CORP		COM	293639100	14711	410233	SH	DEFINED	01 1
ENERGY CORP	S	COM	29364G103	58035	858656	SH	DEFINED	01
ENERGY CORP	S	COM	29364G103	1602	23700	SH	DEFINED	01 0
ENERGY CORP	S	COM	29364G103	3449	51031	SH	DEFINED	01 0
ENERGY CORP	S	COM	29364G103	210	3075	SH	DEFINED	01 1
ENERGY CORP	S	COM	29364G103	74	1092	SH	DEFINED	02
ENTERPRISE PRODS PAR	S	COM	293792107	2304	89100	SH	DEFINED	01
ENTERTAINMENT PROPERTIES TR		COM	29380T105	7312	164128	SH	DEFINED	01

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ENTRAVISION COMM	S	COM	29382R107	1293	154900	SH	DEFINED	01
ENZON PHARMACEUTICALS INC	S	COM	293904108	2476	180500	SH	DEFINED	01
ENZO BIOCHEM	S	COM	294100102	1588	81584	SH	DEFINED	01
EON LABS.	S	COM	29412E100	13771	510000	SH	DEFINED	01 0
EON LABS.	S	COM	29412E100	667	24700	SH	DEFINED	01 0
EON LABS.	S	COM	29412E100	43	1600	SH	DEFINED	02
Epimmune Inc		COM	29425y101	34	20310	SH	DEFINED	01
EPICOR SOFTWARE.	S	COM	29426L108	4367	310006	SH	DEFINED	01
EPICOR SOFTWARE.	S	COM	29426L108	89	6360	SH	DEFINED	01 0
EPICOR SOFTWARE.	S	COM	29426L108	30	2100	SH	DEFINED	02
EQUIFAX INC	S	COM	294429105	234	8327	SH	DEFINED	01
EQUIFAX INC	S	COM	294429105	867	30841	SH	DEFINED	01 0
EQUINIX INC	S	COM	29444U502	120	2800	SH	DEFINED	01
EQUITABLE RESOURCES	S	COM	294549100	3118	51400	SH	DEFINED	01
EQUITABLE RESOURCES	S	COM	294549100	17	274	SH	DEFINED	02
EQUITY INNS INC	S	COM	294703103	1979	168600	SH	DEFINED	01
EQUITY OFFICE	S	COM	294741103	26820	921021	SH	DEFINED	01
EQUITY OFFICE	S	COM	294741103	2681	92058	SH	DEFINED	01 0
EQUITY OFFICE	S	COM	294741103	626	21500	SH	DEFINED	01 1
EQUITY OFFICE	S	COM	294741103	65	2215	SH	DEFINED	02
EQUITY ONE INC	S	COM	294752100	567	23900	SH	DEFINED	01
EQUITY RESIDENTIAL	S	COM	29476L107	8705	240639	SH	DEFINED	01
EQUITY RESIDENTIAL	S	COM	29476L107	2336	64558	SH	DEFINED	01 0
EQUITY RESIDENTIAL	S	COM	29476L107	1302	36000	SH	DEFINED	01 1
ERICSSON LM B ADR	FSUSD	COM	294821608	2469	78391	SH	DEFINED	01
ERICSSON LM B ADR	FSUSD	COM	294821608	31	980	SH	DEFINED	01 0
ERIE INDEMNITY CO	S	COM	29530P102	1036	19700	SH	DEFINED	01
ESCO TECHNOLOGIES.	S	COM	296315104	1443	18836	SH	DEFINED	01
ESSEX PROP TRUST	S	COM	297178105	6350	75780	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP		COM	297425100	2015	61730	SH	DEFINED	01
ETHAN ALLEN	S	COM	297602104	5832	145707	SH	DEFINED	01
EURONET WORLDWIDE.	S	COM	298736109	700	26914	SH	DEFINED	01
EURONET WORLDWIDE.	S	COM	298736109	130	5000	SH	DEFINED	01 0
EURONET WORLDWIDE.	S	COM	298736109	47	1800	SH	DEFINED	02
EXAR CORP	S	COM	300645108	1875	132167	SH	DEFINED	01
EXACTECH INC	S	COM	30064E109	642	35100	SH	DEFINED	01
EXELON CORP	S	COM	30161N101	60808	1379860	SH	DEFINED	01
EXELON CORP	S	COM	30161N101	1146	26000	SH	DEFINED	01 0
EXELON CORP	S	COM	30161N101	6666	151260	SH	DEFINED	01 0
EXELON CORP	S	COM	30161N101	293	6600	SH	DEFINED	01 1
EXELON CORP	S	COM	30161N101	99	2254	SH	DEFINED	02
EXELIXIS INC	S	COM	30161Q104	1577	166038	SH	DEFINED	01
EXELIXIS INC	S	COM	30161Q104	3	360	SH	DEFINED	01 0
EXIDE TECH WTS	04/21/2011 W	WT	302051123	51	25021	SH	DEFINED	01 0
EXIDE TECHNOLOGIES		COM	302051206	1173	85100	SH	DEFINED	01
EXIDE TECHNOLOGIES		COM	302051206	139	10008	SH	DEFINED	01 0
EXIDE TECH ESCROW		COM	3020519F6	0	16500000	SH	DEFINED	01 0
EXPEDITORS INTL WASH	S	COM	302130109	164	2940	SH	DEFINED	01
EXPEDITORS INTL WASH	S	COM	302130109	3209	57415	SH	DEFINED	01 0
EXPEDITORS INTL WASH	S	COM	302130109	33	591	SH	DEFINED	01 0
EXPEDITORS INTL WASH	S	COM	302130109	14	243	SH	DEFINED	02
EXPONENT INC	S	COM	30214U102	12	447	SH	DEFINED	01
EXPRESS SCRIPTS INC	S	COM	302182100	24284	317695	SH	DEFINED	01
EXPRESS SCRIPTS INC	S	COM	302182100	812	10627	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	S	COM	302182100	2788	36484	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	S	COM	302182100	508	6650	SH	DEFINED	02
EXPRESSJET HOLDINGS INC	S	COM	30218U108	4743	368200	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	S	COM	30218U108	1124	87200	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	S	COM	30218U108	108	8360	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	S	COM	30218U108	86	6700	SH	DEFINED	02
EXTRA SPACE STORAGE INC		COM	30225T102	1322	99200	SH	DEFINED	01
EXTREME NETWORKS INC	S	COM	30226D106	2378	363030	SH	DEFINED	01

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EYETECH PHARMACEUTICALS INC	COM	302297106	22116	486060	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	23880	524789	SH	DEFINED	01 0
EYETECH PHARMACEUTICALS INC	COM	302297106	1199	26361	SH	DEFINED	01 0
EYETECH PHARMACEUTICALS INC	COM	302297106	61	1350	SH	DEFINED	02
EZ CORP INC S	COM	302301106	92	6009	SH	DEFINED	01
EXXON MOBIL CORP S	COM	30231G102	1062885	20735177	SH	DEFINED	01
EXXON MOBIL CORP S	COM	30231G102	17070	333010	SH	DEFINED	01 0
EXXON MOBIL CORP S	COM	30231G102	80950	1579183	SH	DEFINED	01 0
EXXON MOBIL CORP S	COM	30231G102	161735	3156038	SH	DEFINED	01 1
EXXON MOBIL CORP S	COM	30231G102	831	16216	SH	DEFINED	01 1
EXXON MOBIL CORP S	COM	30231G102	970	18932	SH	DEFINED	02
FBL FINL GROUP INC. S	COM	30239F106	5270	184600	SH	DEFINED	01
FEI COMPANY S	COM	30241L109	1760	83790	SH	DEFINED	01
FLIR SYSTEMS INC S	COM	302445101	5592	87664	SH	DEFINED	01
FLIR SYSTEMS INC S	COM	302445101	47290	741320	SH	DEFINED	01 0
FLIR SYSTEMS INC S	COM	302445101	2424	38000	SH	DEFINED	01 0
FLIR SYSTEMS INC S	COM	302445101	2210	34742	SH	DEFINED	01 1
FMC CORP S	COM	302491303	5400	111805	SH	DEFINED	01
FMC CORP S	COM	302491303	2691	55700	SH	DEFINED	01 0
FMC CORP S	COM	302491303	256	5300	SH	DEFINED	01 0
FMC CORP S	COM	302491303	1880	39000	SH	DEFINED	01 1
FMC CORP S	COM	302491303	203	4200	SH	DEFINED	02
FMC TECHNOLOGIES INC S	COM	30249U101	2131	66209	SH	DEFINED	01 1
FMC TECHNOLOGIES INC S	COM	30249U101	10	317	SH	DEFINED	02
FPIC INSURANCE GROUP INC S	COM	302563101	1459	41265	SH	DEFINED	01 0
FPIC INSURANCE GROUP INC S	COM	302563101	145	4100	SH	DEFINED	01 0
FPIC INSURANCE GROUP INC S	COM	302563101	110	3100	SH	DEFINED	02
FPL GROUP INC. S	COM	302571104	26619	356097	SH	DEFINED	01
FPL GROUP INC. S	COM	302571104	434	5800	SH	DEFINED	01 0
FPL GROUP INC. S	COM	302571104	3167	42370	SH	DEFINED	01 0
FPL GROUP INC. S	COM	302571104	50	666	SH	DEFINED	02
FTI CONSULTING INC. S	COM	302941109	2941	139584	SH	DEFINED	01
FACTSET RESEARCH S	COM	303075105	5164	88357	SH	DEFINED	01
FAIR ISAAC INC S	COM	303250104	42967	1171400	SH	DEFINED	01
FAIR ISAAC INC S	COM	303250104	34554	942066	SH	DEFINED	01 0
FAIR ISAAC INC S	COM	303250104	4248	115800	SH	DEFINED	01 0
FAIR ISAAC INC S	COM	303250104	897	24450	SH	DEFINED	02
FAIRCHILD CORP. S	COM	303698104	933	252800	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR S	COM	303726103	1424	87600	SH	DEFINED	01
FAIRFIELD MANUFACTURING	COM	304530926	9023	138796	SH	DEFINED	01 0
FAIRMONT HOTELS & RESORTS	COM	305204109	84161	2430296	SH	DEFINED	01 1
FAMILY DLR STORES S	COM	307000109	707	22637	SH	DEFINED	01
FAMILY DLR STORES S	COM	307000109	1196	38286	SH	DEFINED	01 0
FAMILY DLR STORES S	COM	307000109	21	686	SH	DEFINED	02
FARO TECHNOLOGIES S	COM	311642102	1122	36000	SH	DEFINED	01
FASTENAL CO S	COM	311900104	107465	1745700	SH	DEFINED	01
FASTENAL CO S	COM	311900104	76325	1239831	SH	DEFINED	01 0
FASTENAL CO S	COM	311900104	9135	148412	SH	DEFINED	01 0
FASTENAL CO S	COM	311900104	1767	28700	SH	DEFINED	02
FEDDERS CORPORATION S	COM	313135501	410	113225	SH	DEFINED	01
FEDERAL AGRIC MORTGAGE S	COM	313148306	39	1683	SH	DEFINED	01
FREDDIE MAC	COM	313400301	88614	1202370	SH	DEFINED	01
FREDDIE MAC	COM	313400301	2350	31884	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	11602	157423	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	7925	107600	SH	DEFINED	01 1
FREDDIE MAC	COM	313400301	219	2977	SH	DEFINED	02
FANNIE MAE S	COM	313586109	469478	6592869	SH	DEFINED	01
FANNIE MAE S	COM	313586109	9096	127747	SH	DEFINED	01 0
FANNIE MAE S	COM	313586109	20164	283166	SH	DEFINED	01 0
FANNIE MAE S	COM	313586109	15817	222152	SH	DEFINED	01 1
FANNIE MAE S	COM	313586109	690	9688	SH	DEFINED	01 1
FANNIE MAE S	COM	313586109	1074	15074	SH	DEFINED	02

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FEDERAL REALTY INVS	S	COM	313747206	1921	37200	SH	DEFINED	01
FEDERAL SIGNAL CORP	S	COM	313855108	60	3364	SH	DEFINED	01
FEDERATED DPT STORES	S	COM	31410H101	3803	65815	SH	DEFINED	01
FEDERATED DPT STORES	S	COM	31410H101	2232	38626	SH	DEFINED	01 0
FEDERATED DPT STORES	S	COM	31410H101	3649	63200	SH	DEFINED	01 1
FEDERATED DPT STORES	S	COM	31410H101	57	978	SH	DEFINED	02
FEDERATED INVESTORS.	S	COM	314211103	201	6620	SH	DEFINED	01
FEDERATED INVESTORS.	S	COM	314211103	746	24530	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	7627	77443	SH	DEFINED	01
FEDEX CORPORATION	S	COM	31428X106	419	4255	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	6758	68615	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	180	1823	SH	DEFINED	01 1
FEDEX CORPORATION	S	COM	31428X106	90	920	SH	DEFINED	02
FELCOR LODGING TRUST	S	COM	31430F101	2578	175975	SH	DEFINED	01
FERRO CORP	S	COM	315405100	4012	173000	SH	DEFINED	01
F5 NETWORKS INC	S	COM	315616102	5764	118289	SH	DEFINED	01
F5 NETWORKS INC	S	COM	315616102	71323	1463960	SH	DEFINED	01 0
F5 NETWORKS INC	S	COM	315616102	3649	74900	SH	DEFINED	01 0
F5 NETWORKS INC	S	COM	315616102	195	4000	SH	DEFINED	02
FIDELITY BANKSHARES INC	S	COM	31604Q107	2806	65638	SH	DEFINED	01
FIDELITY BANKSHARES INC	S	COM	31604Q107	1572	36760	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	S	COM	31604Q107	160	3740	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	S	COM	31604Q107	2989	69900	SH	DEFINED	01 1
FIDELITY BANKSHARES INC	S	COM	31604Q107	125	2930	SH	DEFINED	02
FIDELITY NAT FINL	S	COM	316326107	822	18000	SH	DEFINED	01
FIDELITY NAT FINL	S	COM	316326107	2434	53300	SH	DEFINED	01 0
FIDELITY NAT FINL	S	COM	316326107	107	2335	SH	DEFINED	02
FIFTH THIRD BANCORP	S	COM	316773100	12923	273321	SH	DEFINED	01
FIFTH THIRD BANCORP	S	COM	316773100	6059	128146	SH	DEFINED	01 0
FIFTH THIRD BANCORP	S	COM	316773100	595	12586	SH	DEFINED	01 1
FILENET CORP	S	COM	316869106	4750	184384	SH	DEFINED	01
FILENET CORP	S	COM	316869106	9	370	SH	DEFINED	01 0
FINANCIAL FEDERAL	S	COM	317492106	4665	119006	SH	DEFINED	01
FINANCIAL INSTITUTIONS INC.		COM	317585404	49	2110	SH	DEFINED	01
FINDWHAT.COM	S	COM	317794105	1351	76210	SH	DEFINED	01
FINLAY ENTERPRISES INC	S	COM	317884203	20	1034	SH	DEFINED	01
FINISH LINE INC	S	COM	317923100	3810	208200	SH	DEFINED	01
FINISH LINE INC	S	COM	317923100	7	390	SH	DEFINED	01 0
FIRST AMERICAN CORP	S	COM	318522307	7874	224036	SH	DEFINED	01
FIRST AMERICAN CORP	S	COM	318522307	66	1874	SH	DEFINED	02
FIRST BANCORP/PR	S	COM	318672102	13838	217892	SH	DEFINED	01
FIRST BANCORP/PR	S	COM	318672102	12	190	SH	DEFINED	01 0
FIRST CITIZENS BANK.		COM	31946M103	636	4288	SH	DEFINED	01
FIRST COMMUNITY BANCORP	S	COM	31983B101	4084	95642	SH	DEFINED	01
FIRST COMMUNITY BANCORP	S	COM	31983B101	2362	55290	SH	DEFINED	01 0
FIRST COMMUNITY BANCORP	S	COM	31983B101	214	5000	SH	DEFINED	01 0
FIRST COMMUNITY BANCORP	S	COM	31983B101	231	5400	SH	DEFINED	02
FIRST CONSULTING GP		COM	31986R103	754	123300	SH	DEFINED	01
FIRST DATA CORP	S	COM	319963104	30	709	SH	DEFINED	00
FIRST DATA CORP	S	COM	319963104	6812	160128	SH	DEFINED	01
FIRST DATA CORP	S	COM	319963104	8059	189447	SH	DEFINED	01 0
FIRST DATA CORP	S	COM	319963104	14924	351387	SH	DEFINED	01 1
FIRST DATA CORP	S	COM	319963104	28	659	SH	DEFINED	02
FIRST FINL BANCORP	S	COM	320209109	1362	77844	SH	DEFINED	01
FIRST FINANCIAL CORP/INDIANA		COM	320218100	68	1936	SH	DEFINED	01
FIRST HORIZON NATL CORP	S	COM	320517105	2412	55958	SH	DEFINED	01
FIRST HORIZON NATL CORP	S	COM	320517105	1212	28105	SH	DEFINED	01 0
FIRST HORIZON NATL CORP	S	COM	320517105	55	1284	SH	DEFINED	02
FIRST HORIZON PHARMA.	S	COM	32051K106	8588	375159	SH	DEFINED	01
FIRST HORIZON PHARMA.	S	COM	32051K106	13	560	SH	DEFINED	01 0
FIRST HORIZON PHARMA.	S	COM	32051K106	1180	51619	SH	DEFINED	01 1
FIRST INDUSTRIAL REL	S	COM	32054K103	1849	45400	SH	DEFINED	01

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FIRST MARBLEHEAD CORP/THE		COM	320771108	21754	386943	SH	DEFINED	01	1
FIRST MIDWEST BANC		COM	320867104	6660	183522	SH	DEFINED	01	
FIRST HEALTH GROUP	S	COM	320960107	707	37778	SH	DEFINED	01	
FIRST NATIONAL BANKSHARES OF		COM	321100109	96	4000	SH	DEFINED	01	
FIRST NIAGARA FINANCIAL.	S	COM	33582V108	3359	240776	SH	DEFINED	01	
FIRST OAK BROOK BANCSHARES	S	COM	335847208	767	23663	SH	DEFINED	01	
FIRST REPUBLIC BANK	S	COM	336158100	7280	137362	SH	DEFINED	01	
FIRST REPUBLIC BANK	S	COM	336158100	1362	25698	SH	DEFINED	01	0
FIRST REPUBLIC BANK	S	COM	336158100	119	2251	SH	DEFINED	01	0
FIRST REPUBLIC BANK	S	COM	336158100	95	1800	SH	DEFINED	02	
FISERV INC	S	COM	337738108	45417	1130058	SH	DEFINED	01	
FISERV INC	S	COM	337738108	1566	38927	SH	DEFINED	01	0
FISERV INC	S	COM	337738108	4525	112585	SH	DEFINED	01	0
FISERV INC	S	COM	337738108	957	23800	SH	DEFINED	02	
FISHER COMMUNICATIONS	S	COM	337756209	2859	58500	SH	DEFINED	01	
FIRSTFED FINL CORP	S	COM	337907109	7853	151396	SH	DEFINED	01	
FIRSTFED FINL CORP	S	COM	337907109	2667	51371	SH	DEFINED	01	0
FIRSTFED FINL CORP	S	COM	337907109	273	5261	SH	DEFINED	01	0
FIRSTFED FINL CORP	S	COM	337907109	213	4100	SH	DEFINED	02	
FLAGSTAR BANCORP INC	S	COM	337930101	6434	284695	SH	DEFINED	01	
FIRSTENERGY CORP		COM	337932107	16675	422047	SH	DEFINED	01	
FIRSTENERGY CORP		COM	337932107	2975	75300	SH	DEFINED	01	0
FIRSTENERGY CORP		COM	337932107	269	6800	SH	DEFINED	01	1
FISHER SCIENTIFIC IN	S	COM	338032204	46127	739460	SH	DEFINED	01	
FISHER SCIENTIFIC IN	S	COM	338032204	1158	18565	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	S	COM	338032204	1671	26780	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	S	COM	338032204	358	5742	SH	DEFINED	01	1
FIVE STAR QUALITY CR	S	COM	33832D106	0	0	SH	DEFINED	01	
FLEETWOOD ENTERPRISE	S	COM	339099103	5285	392650	SH	DEFINED	01	
FLORIDA ROCK	S	COM	341140101	10982	184475	SH	DEFINED	01	
FLUOR CORP (NEW)	S	COM	343412102	46838	859268	SH	DEFINED	01	
FLUOR CORP (NEW)	S	COM	343412102	1043	19129	SH	DEFINED	01	0
FLOWERS FOODS INC	S	COM	343498101	5806	183847	SH	DEFINED	01	
FLOWERVE CORP	S	COM	34354P105	11398	413900	SH	DEFINED	01	
FLUSHING FINANCIAL CORP	S	COM	343873105	2044	101910	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	S	COM	343873105	199	9910	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	S	COM	343873105	154	7700	SH	DEFINED	02	
FOMENTO ECONOMICO MX	FSUSD	COM	344419106	3630	69000	SH	DEFINED	01	
FOMENTO ECONOMICO MX	FSUSD	COM	344419106	47157	896522	SH	DEFINED	01	1
FOOT LOCKER INC	S	COM	344849104	3134	116400	SH	DEFINED	01	
FOOT LOCKER INC	S	COM	344849104	2771	102900	SH	DEFINED	01	0
FOOT LOCKER INC	S	COM	344849104	25	938	SH	DEFINED	02	
FORD MOTOR CO	S	COM	345370860	8612	588291	SH	DEFINED	01	
FORD MOTOR CO	S	COM	345370860	6115	417711	SH	DEFINED	01	0
FORD MOTOR CO	S	COM	345370860	1609	110000	SH	DEFINED	01	1
FORD MOTOR CO	S	COM	345370860	201	13714	SH	DEFINED	01	1
FORD MOTOR CO	S	COM	345370860	141	9646	SH	DEFINED	02	
FORD CAP TRUST II	6.5% 01/15/	PRF	345395206	2154	40800	SH	DEFINED	01	0
FOREST LABS	S	COM	345838106	465	10361	SH	DEFINED	00	
FOREST LABS	S	COM	345838106	2960	65984	SH	DEFINED	01	
FOREST LABS	S	COM	345838106	3773	84108	SH	DEFINED	01	0
FOREST OIL CORP	S	COM	346091705	182	5750	SH	DEFINED	01	0
FOREST OIL CORP	S	COM	346091705	61429	1940089	SH	DEFINED	01	1
FORMFACTOR INC	S	COM	346375108	3299	121570	SH	DEFINED	01	
FORMFACTOR INC	S	COM	346375108	6	230	SH	DEFINED	01	0
FORTUNE BRANDS	S	COM	349631101	1458	18896	SH	DEFINED	01	
FORTUNE BRANDS	S	COM	349631101	2540	32911	SH	DEFINED	01	0
FORWARD AIR CORP	S	COM	349853101	2780	62205	SH	DEFINED	01	
FOSSIL INC	S	COM	349882100	7255	282990	SH	DEFINED	01	
FOUNDATION COAL HOLDINGS INC		COM	35039W100	205	8870	SH	DEFINED	01	
FOUNDRY NETWORKS INC	S	COM	35063R100	2330	177100	SH	DEFINED	01	
4KIDS ENTERTAINMENT	S	COM	350865101	769	36556	SH	DEFINED	01	

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FOX ENTERTAINMENT GR		COM	35138T107	9472	303000	SH	DEFINED	01
FOX ENTERTAINMENT GR		COM	35138T107	54281	1736430	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	384	15600	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	1095	44535	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	2	100	SH	DEFINED	02
FRANKLIN BANK CORP/HOUSTON	S	COM	352451108	719	39380	SH	DEFINED	01
FRANKLIN ELECTRIC.	S	COM	353514102	1665	39400	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	16801	241230	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	8155	117087	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	3965	56931	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	27	392	SH	DEFINED	02
FREDS INC	S	COM	356108100	1721	98905	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	51214	1339595	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	6697	175200	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	2124	55559	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	43	1122	SH	DEFINED	02
FREESCALE SEMICONDUCTOR-A	S	COM	35687M107	2028	113800	SH	DEFINED	01
FREESCALE SEMICONDUCTOR-A	S	COM	35687M107	442	24800	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	13525	736652	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	298	16299	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	1634	88993	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	18	989	SH	DEFINED	02
FREMONT GENERAL CORP	S	COM	357288109	5645	224241	SH	DEFINED	01
FRIEDMAN BILLINGS.	S	COM	358434108	2075	107000	SH	DEFINED	01
FRIEDMAN BILLINGS.	S	COM	358434108	18	952	SH	DEFINED	02
FRONTERA COPPER WARRANTS 144A		COM	359059771	339	200000	SH	DEFINED	01
FRONTIER AIRLINES	S	COM	359065109	1293	113206	SH	DEFINED	01
FRONTIER FINL CORP W	S	COM	35907K105	89	2300	SH	DEFINED	01
FRONTIER OIL CORP	S	COM	35914P105	4896	183622	SH	DEFINED	01
FUELCELL ENERGY INC	S	COM	35952H106	1223	123500	SH	DEFINED	01
FULLER H B COMPANY	S	COM	359694106	2421	84902	SH	DEFINED	01
FURNITURE BRAND INTL	S	COM	360921100	4188	167195	SH	DEFINED	01
G&K SERVICES CL A	S	COM	361268105	2294	52841	SH	DEFINED	01
GATX CORP	S	COM	361448103	4200	142099	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	10	388	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	1035	38910	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	104	3900	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	80	3000	SH	DEFINED	02
GABLE RESIDENTIAL	S	COM	362418105	6077	169820	SH	DEFINED	01
GALLAGHER ARTHUR J	S	COM	363576109	20	630	SH	DEFINED	02
GALLAHER GROUP ADR	FSUSD	COM	363595109	911	15000	SH	DEFINED	01
GAMESTOP CORP-CL B W/I	S	COM	36466R200	4066	181474	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	6299	77110	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	1534	18770	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	4761	58278	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	4902	60000	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	27	332	SH	DEFINED	02
GAP INC/THE	S	COM	364760108	7318	346465	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	593	28084	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	4227	200158	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	210	9800	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	103	4903	SH	DEFINED	02
GARDNER DENVER INC	S	COM	365558105	5592	154090	SH	DEFINED	01
GARDNER DENVER INC	S	COM	365558105	1587	43700	SH	DEFINED	01
GARDNER DENVER INC	S	COM	365558105	135	3707	SH	DEFINED	01
GARDNER DENVER INC	S	COM	365558105	116	3200	SH	DEFINED	02
GATEWAY INC	S	COM	367626108	5640	938576	SH	DEFINED	01
GATEWAY INC	S	COM	367626108	947	157530	SH	DEFINED	01
GATEWAY INC	S	COM	367626108	600	99725	SH	DEFINED	01
GATEWAY INC	S	COM	367626108	70	11700	SH	DEFINED	02
GAYLORD ENTERTAINMEN	S	COM	367905106	4195	101000	SH	DEFINED	01
GEN-PROBE INC.	S	COM	36866T103	18193	402400	SH	DEFINED	01

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GEN-PROBE INC.	S	COM	36866T103	22808	504490	SH	DEFINED	01	0
GEN-PROBE INC.	S	COM	36866T103	1133	25050	SH	DEFINED	01	0
GEN-PROBE INC.	S	COM	36866T103	524	11594	SH	DEFINED	01	1
GEN-PROBE INC.	S	COM	36866T103	57	1250	SH	DEFINED	02	
GEMSTAR-TV GUIDE	S	COM	36866W106	7915	1337000	SH	DEFINED	01	
GENAISSANCE PHARMACEUTICALS		COM	36867W105	624	292850	SH	DEFINED	01	0
GENCORP INC	S	COM	368682100	6216	334686	SH	DEFINED	01	
GENENTECH INC	S	COM	368710406	79562	1461460	SH	DEFINED	01	
GENENTECH INC	S	COM	368710406	4664	85655	SH	DEFINED	01	0
GENENTECH INC	S	COM	368710406	5983	110000	SH	DEFINED	01	1
GENERAL CABLE CORP.	S	COM	369300108	125	8995	SH	DEFINED	01	
GENRL COMMUNICATION	S	COM	369385109	6536	592092	SH	DEFINED	01	
GENRL COMMUNICATION	S	COM	369385109	1629	147480	SH	DEFINED	01	0
GENRL COMMUNICATION	S	COM	369385109	163	14800	SH	DEFINED	01	0
GENRL COMMUNICATION	S	COM	369385109	125	11300	SH	DEFINED	02	
GENERAL DYNAMICS	S	COM	369550108	15460	147793	SH	DEFINED	01	
GENERAL DYNAMICS	S	COM	369550108	47	453	SH	DEFINED	01	0
GENERAL DYNAMICS	S	COM	369550108	4783	45723	SH	DEFINED	01	0
GENERAL DYNAMICS	S	COM	369550108	25661	245370	SH	DEFINED	01	1
GENERAL DYNAMICS	S	COM	369550108	189	1811	SH	DEFINED	02	
GENERAL ELECTRIC	S	COM	369604103	1065260	29185233	SH	DEFINED	01	
GENERAL ELECTRIC	S	COM	369604103	22975	629409	SH	DEFINED	01	0
GENERAL ELECTRIC	S	COM	369604103	93854	2571340	SH	DEFINED	01	0
GENERAL ELECTRIC	S	COM	369604103	232932	6383118	SH	DEFINED	01	1
GENERAL ELECTRIC	S	COM	369604103	85	2324	SH	DEFINED	02	
GENERAL GROWTH	S	COM	370021107	4383	121200	SH	DEFINED	01	
GENERAL GROWTH	S	COM	370021107	98	2716	SH	DEFINED	02	
GENERAL MILLS		COM	370334104	22430	451210	SH	DEFINED	01	
GENERAL MILLS		COM	370334104	114	2295	SH	DEFINED	01	0
GENERAL MILLS		COM	370334104	4135	83183	SH	DEFINED	01	0
GENERAL MILLS		COM	370334104	4473	90000	SH	DEFINED	01	1
GENERAL MILLS		COM	370334104	55	1113	SH	DEFINED	02	
GENERAL MOTORS.	S	COM	370442105	32575	813181	SH	DEFINED	01	
GENERAL MOTORS.	S	COM	370442105	62	1565	SH	DEFINED	01	0
GENERAL MOTORS.	S	COM	370442105	5166	128950	SH	DEFINED	01	0
GENERAL MOTORS.	S	COM	370442105	209	5200	SH	DEFINED	01	1
GENERAL MOTORS.	S	COM	370442105	675	16862	SH	DEFINED	01	1
GENERAL MOTORS.	S	COM	370442105	267	6671	SH	DEFINED	02	
GENERAL MOTORS CORP 06.250% 07	CONV PRF		370442717	3005	112700	SH	DEFINED	01	
GENERAL MOTORS CORP 06.250% 07	CONV PRF		370442717	946	35484	SH	DEFINED	01	0
GNC CORP 12.000% 12/31/2049	PI PRF		37047S303	6494	6695	SH	DEFINED	01	
GENESCO INC.	S	COM	371532102	6124	196666	SH	DEFINED	01	
GENESCO INC.	S	COM	371532102	2935	94280	SH	DEFINED	01	0
GENESCO INC.	S	COM	371532102	265	8500	SH	DEFINED	01	0
GENESCO INC.	S	COM	371532102	237	7600	SH	DEFINED	02	
GENESEE & WYOMING	S	COM	371559105	3966	141000	SH	DEFINED	01	
GENESEE & WYOMING	S	COM	371559105	1822	64770	SH	DEFINED	01	0
GENESEE & WYOMING	S	COM	371559105	172	6100	SH	DEFINED	01	0
GENESEE & WYOMING	S	COM	371559105	138	4900	SH	DEFINED	02	
GENESIS MICROCHIP	S	COM	37184C103	3101	191200	SH	DEFINED	01	
GENESIS MICROCHIP	S	COM	37184C103	259	15970	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	19758	564000	SH	DEFINED	01	
GENESIS HEALTHCARE CORP	S	COM	37184D101	1623	46300	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	172	4900	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	137	3900	SH	DEFINED	02	
GENTEX CORP	S	COM	371901109	16111	435200	SH	DEFINED	01	
GENTEX CORP	S	COM	371901109	23409	632350	SH	DEFINED	01	0
GENTEX CORP	S	COM	371901109	1185	32000	SH	DEFINED	01	0
GENETRONICS BIOMEDICAL CORP		COM	371916305	336	85400	SH	DEFINED	01	1
GENLYTE GROUP INC.	S	COM	372302109	1459	17029	SH	DEFINED	01	
GENLYTE GROUP INC.	S	COM	372302109	1538	17960	SH	DEFINED	01	0
GENLYTE GROUP INC.	S	COM	372302109	146	1700	SH	DEFINED	01	0

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GENLYTE GROUP INC.	S	COM	372302109	120	1400	SH	DEFINED	02
GENUINE PARTS	S	COM	372460105	15846	359651	SH	DEFINED	01
GENUINE PARTS	S	COM	372460105	2249	51034	SH	DEFINED	01 0
GENUINE PARTS	S	COM	372460105	1757	39868	SH	DEFINED	01 0
GENUINE PARTS	S	COM	372460105	54	1224	SH	DEFINED	02
GENTIVA HEALTH SVCS.	S	COM	37247A102	3085	184565	SH	DEFINED	01
GENWORTH FINANCIAL INC	S	COM	37247D106	276	10200	SH	DEFINED	01 1
GENWORTH FINANCIAL INC	S	COM	37247D106	39	1440	SH	DEFINED	02
GENZYME CORP	S	COM	372917104	18056	310919	SH	DEFINED	01
GENZYME CORP	S	COM	372917104	3384	58270	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	9064	182012	SH	DEFINED	01
GEORGIA GULF CORP	S	COM	373200203	1263	25410	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	125	2500	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	100	2000	SH	DEFINED	02
GEORGIA-PACIFIC CORP	S	COM	373298108	6572	175325	SH	DEFINED	01
GEORGIA-PACIFIC CORP	S	COM	373298108	2208	58914	SH	DEFINED	01 0
GEORGIA-PACIFIC CORP	S	COM	373298108	242	6400	SH	DEFINED	01 1
GEORGIA-PACIFIC CORP	S	COM	373298108	104	2768	SH	DEFINED	02
GERBER SCIENTIFIC	S	COM	373730100	542	71292	SH	DEFINED	01
GETTY REALTY CORP.	S	COM	374297109	362	12600	SH	DEFINED	01
GIANT INDUSTRIES INC	S	COM	374508109	203	7662	SH	DEFINED	01
GIBRALTAR INDUSTRIES INC	S	COM	374689107	5745	243200	SH	DEFINED	01
GIBRALTAR INDUSTRIES INC	S	COM	374689107	1528	64630	SH	DEFINED	01 0
GIBRALTAR INDUSTRIES INC	S	COM	374689107	161	6800	SH	DEFINED	01 0
GIBRALTAR INDUSTRIES INC	S	COM	374689107	116	4900	SH	DEFINED	02
GILEAD SCIENCES	S	COM	375558103	186406	5327401	SH	DEFINED	01
GILEAD SCIENCES	S	COM	375558103	52551	1501894	SH	DEFINED	01 0
GILEAD SCIENCES	S	COM	375558103	6912	197526	SH	DEFINED	01 0
GILEAD SCIENCES	S	COM	375558103	342	9776	SH	DEFINED	02
GILLETTE CO	S	COM	375766102	94286	2105549	SH	DEFINED	01
GILLETTE CO	S	COM	375766102	2495	55738	SH	DEFINED	01 0
GILLETTE CO	S	COM	375766102	10150	226658	SH	DEFINED	01 0
GILLETTE CO	S	COM	375766102	36485	815160	SH	DEFINED	01 1
GILLETTE CO	S	COM	375766102	280	6256	SH	DEFINED	01 1
GILLETTE CO	S	COM	375766102	304	6791	SH	DEFINED	02
GLACIER BANCORP INC.	S	COM	37637Q105	1016	29837	SH	DEFINED	01
GLADSTONE CAP CORP	S	COM	376535100	880	37100	SH	DEFINED	01
GLAMIS GOLD LTD.	FSUSD	COM	376775102	5023	292700	SH	DEFINED	01
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	35483	748754	SH	DEFINED	01
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	95	2000	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	1104	23300	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	29	608	SH	DEFINED	02
GLENBOROUGH REALTY T	S	COM	37803P105	1711	80405	SH	DEFINED	01
GLIMCHER REALTY	S	COM	379302102	2081	75100	SH	DEFINED	01
GLOBAL IMAGING SYS.	S	COM	37934A100	7795	197327	SH	DEFINED	01
GLOBAL IMAGING SYS.	S	COM	37934A100	10	250	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	S	COM	37940X102	5831	99612	SH	DEFINED	01
GLOBAL POWER EQUIP	S	COM	37941P108	4197	426544	SH	DEFINED	01
GLOBAL POWER EQUIP	S	COM	37941P108	1011	102670	SH	DEFINED	01 0
GLOBAL POWER EQUIP	S	COM	37941P108	95	9700	SH	DEFINED	01 0
GLOBAL POWER EQUIP	S	COM	37941P108	76	7700	SH	DEFINED	02
GLOBAL SIGNAL INC	S	COM	37944Q103	3525	128000	SH	DEFINED	01
GOLD BANC CORP.	S	COM	379907108	1479	101155	SH	DEFINED	01
GOLDFIELDS LTD ADR..	FSUSD	COM	38059T106	2246	180000	SH	DEFINED	01
GOLDCORP INC	FSUSD	COM	380956409	1308	87000	SH	DEFINED	01
GOLDEN STAR RESOURCE	FSUSD	COM	38119T104	2602	648800	SH	DEFINED	01
GOLDEN WEST FIN	S	COM	381317106	25273	411496	SH	DEFINED	01
GOLDEN WEST FIN	S	COM	381317106	4294	69908	SH	DEFINED	01 0
GOLDEN WEST FIN	S	COM	381317106	26319	428509	SH	DEFINED	01 1
GOLDMAN SACHS GP INC	S	COM	38141G104	140887	1354166	SH	DEFINED	01
GOLDMAN SACHS GP INC	S	COM	38141G104	4317	41500	SH	DEFINED	01 0
GOLDMAN SACHS GP INC	S	COM	38141G104	11501	110540	SH	DEFINED	01 0

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GOLDMAN SACHS GP INC	S	COM	38141G104	22891	219900	SH	DEFINED	01	1
GOODRICH CORPORATION	S	COM	382388106	39765	1218274	SH	DEFINED	01	
GOODRICH CORPORATION	S	COM	382388106	886	27148	SH	DEFINED	01	0
GOODRICH CORPORATION	S	COM	382388106	186	5700	SH	DEFINED	01	1
GOODRICH CORPORATION	S	COM	382388106	39	1179	SH	DEFINED	02	
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	7857	535917	SH	DEFINED	01	
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	2177	148480	SH	DEFINED	01	0
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	812	55370	SH	DEFINED	01	0
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	166	11300	SH	DEFINED	02	
GOODYS FAMILY CLTHNG	S	COM	382588101	1422	155636	SH	DEFINED	01	
GOOGLE INC-CL A	S	COM	38259P508	78606	407070	SH	DEFINED	01	
GOOGLE INC-CL A	S	COM	38259P508	7075	36700	SH	DEFINED	01	1
GOVERNMENT PROPERTIES TRUST		COM	38374W107	64	6500	SH	DEFINED	01	
GOVERNMENT PROPERTIES TRUST		COM	38374W107	472	48000	SH	DEFINED	01	1
W R GRACE.	S	COM	38388F108	721	52941	SH	DEFINED	01	
GRAFTECH INTL LTD.	S	COM	384313102	3843	406341	SH	DEFINED	01	
GRAFTECH INTL LTD.	S	COM	384313102	3138	331700	SH	DEFINED	01	0
GRAINGER (W.W.)	S	COM	384802104	371	5563	SH	DEFINED	01	
GRAINGER (W.W.)	S	COM	384802104	1370	20567	SH	DEFINED	01	0
GRAINGER (W.W.)	S	COM	384802104	71255	1070380	SH	DEFINED	01	1
GRAINGER (W.W.)	S	COM	384802104	17	250	SH	DEFINED	02	
GRANITE BROADCASTING CORP	S	COM	387241102	34	80566	SH	DEFINED	01	
GRANITE CONSTRUCTION	S	COM	387328107	187	7019	SH	DEFINED	01	
GRANT PRIDECO INC	S	COM	38821G101	3318	165470	SH	DEFINED	01	
GRANT PRIDECO INC	S	COM	38821G101	44	2180	SH	DEFINED	02	
GRAY TELEVISION	S	COM	389375106	5965	384800	SH	DEFINED	01	
GRAY TELEVISION	S	COM	389375106	1330	85736	SH	DEFINED	01	0
GRAY TELEVISION	S	COM	389375106	119	7649	SH	DEFINED	01	0
GRAY TELEVISION	S	COM	389375106	102	6600	SH	DEFINED	02	
GREAT AMERICAN FINL.	S	COM	389915109	56	3211	SH	DEFINED	01	
GREAT A. & P. TEA	S	COM	390064103	995	97053	SH	DEFINED	01	
GREAT A. & P. TEA	S	COM	390064103	1223	119390	SH	DEFINED	01	0
GREAT A. & P. TEA	S	COM	390064103	120	11700	SH	DEFINED	01	0
GREAT A. & P. TEA	S	COM	390064103	93	9100	SH	DEFINED	02	
GREAT LAKES CHEM CO	S	COM	390568103	4590	161108	SH	DEFINED	01	
GREAT LAKES CHEM CO	S	COM	390568103	332	11662	SH	DEFINED	01	0
GREAT SOUTHERN BANCORP INC	S	COM	390905107	275	7864	SH	DEFINED	01	
GREAT PLAINS ENERGY	S	COM	391164100	757	25000	SH	DEFINED	01	
GREAT WOLF RESORTS INC		COM	391523107	423	19018	SH	DEFINED	01	1
GREATER BAY BANCORP	S	COM	391648102	361	12932	SH	DEFINED	01	
GREEN MOUNTAIN POWER	S	COM	393154109	372	12889	SH	DEFINED	01	
GREENBRIER COMPANIES INC	S	COM	393657101	1185	35000	SH	DEFINED	01	
GREENFIELD ONLINE	S	COM	395150105	741	33700	SH	DEFINED	01	
GREENHILL & CO INC	S	COM	395259104	580	20200	SH	DEFINED	01	
GREENHILL & CO INC	S	COM	395259104	195	6800	SH	DEFINED	01	0
GREENHILL & CO INC	S	COM	395259104	69	2400	SH	DEFINED	02	
GREIF INC	S	COM	397624107	3808	68000	SH	DEFINED	01	
GREY GLOBAL GRP INC	S	COM	39787M108	559	508	SH	DEFINED	01	
GREY WOLF INC	S	COM	397888108	7441	1411900	SH	DEFINED	01	
GREY WOLF INC	S	COM	397888108	4	780	SH	DEFINED	01	0
GRIFFON CORP	S	COM	398433102	6086	225413	SH	DEFINED	01	
GRIFFON CORP	S	COM	398433102	1337	49503	SH	DEFINED	01	0
GRIFFON CORP	S	COM	398433102	131	4852	SH	DEFINED	01	0
GRIFFON CORP	S	COM	398433102	103	3800	SH	DEFINED	02	
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	2220	70457	SH	DEFINED	01	
GROUPE DANONE ADR	FSUSD	COM	399449107	2305	125000	SH	DEFINED	01	
GRUPO TELEVISIA SA		COM	40049J206	5635	93145	SH	DEFINED	01	
GRUPO TELEVISIA SA		COM	40049J206	79381	1312658	SH	DEFINED	01	1
GRUPO TELEVISIA SA		COM	40049J206	997	16485	SH	DEFINED	01	1
GTECH HOLDINGS CORP	S	COM	400518106	37989	1463963	SH	DEFINED	01	
GTECH HOLDINGS CORP	S	COM	400518106	9319	359077	SH	DEFINED	01	0
GTECH HOLDINGS CORP	S	COM	400518106	1345	51817	SH	DEFINED	01	0

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GTECH HOLDINGS CORP	S	COM	400518106	195	7520	SH	DEFINED	02
GRUPO AEROPORTUARIO	FSUSD	COM	40051E202	1388	50780	SH	DEFINED	01
GRUPO AEROPORTUARIO	FSUSD	COM	40051E202	21282	782156	SH	DEFINED	01
GUIDANT CORP	S	COM	401698105	33791	468666	SH	DEFINED	01
GUIDANT CORP	S	COM	401698105	3424	47492	SH	DEFINED	01
GUIDANT CORP	S	COM	401698105	5244	72727	SH	DEFINED	01
GUIDANT CORP	S	COM	401698105	15	203	SH	DEFINED	02
GUJARAT AMBUJA GDR	FSUSD	COM	401841994	193	21060	SH	DEFINED	01
GUITAR CENTER INC	S	COM	402040109	7853	149045	SH	DEFINED	01
GUITAR CENTER INC	S	COM	402040109	9	180	SH	DEFINED	01
GULF ISLAND FABRICATIONS INC		COM	402307102	646	29600	SH	DEFINED	01
GYMBOREE	S	COM	403777105	4402	343437	SH	DEFINED	01
HCA INC	S	COM	404119109	130773	3272628	SH	DEFINED	01
HCA INC	S	COM	404119109	2907	72761	SH	DEFINED	01
HCA INC	S	COM	404119109	4534	113465	SH	DEFINED	01
HCA INC	S	COM	404119109	6193	155000	SH	DEFINED	01
HCA INC	S	COM	404119109	116	2899	SH	DEFINED	02
HCC INSURANCE	S	COM	404132102	2480	74900	SH	DEFINED	01
HCC INSURANCE	S	COM	404132102	33	990	SH	DEFINED	02
HDFC BANK ADR	FSUSD	COM	40415F101	1588	35000	SH	DEFINED	01
HSBC HOLDINGS ADR	FSUSD	COM	404280406	34056	399999	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	18104	499970	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	1672	46187	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	170	4689	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	127	3500	SH	DEFINED	02
HAGGAR	S	COM	405173105	426	18136	SH	DEFINED	01
HAIN CELESTIAL GRP	S	COM	405217100	7323	354319	SH	DEFINED	01
HAIN CELESTIAL GRP	S	COM	405217100	488	23600	SH	DEFINED	01
HAIN CELESTIAL GRP	S	COM	405217100	13	612	SH	DEFINED	02
HALLIBURTON	S	COM	406216101	329049	8385512	SH	DEFINED	01
HALLIBURTON	S	COM	406216101	2448	62330	SH	DEFINED	01
HALLIBURTON	S	COM	406216101	6531	166429	SH	DEFINED	01
HALLIBURTON COMPANY	03.125% 07	CONV BND	406216AM3	1107	900000	PRN	DEFINED	01
HALLIBURTON COMPANY	03.125% 07	CONV BND	406216AM3	246	200000	PRN	DEFINED	01
HANCOCK FABRICS	S	COM	409900107	494	47648	SH	DEFINED	01
HANCOCK HLDG CO.	S	COM	410120109	1665	49780	SH	DEFINED	01
HANCOCK HLDG CO.	S	COM	410120109	174	5210	SH	DEFINED	01
HANCOCK HLDG CO.	S	COM	410120109	127	3800	SH	DEFINED	02
HANDLEMAN COMPANY	S	COM	410252100	1865	86773	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	4655	129535	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	1168	32460	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	101	2800	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	105	2930	SH	DEFINED	02
HANOVER COMPRESSOR	S	COM	410768105	22	1530	SH	DEFINED	01
HANOVER COMPRESS CVT		CONV BND	410768AC9	970	1000000	PRN	DEFINED	01
HANSEN NATURAL CORP	S	COM	411310105	1274	35000	SH	DEFINED	01
HANSON PLC ADR		COM	411349103	67641	1575600	SH	DEFINED	01
HANSON PLC ADR		COM	411349103	1867	43500	SH	DEFINED	01
HARBOR FLORIDA BANCSHARES	S	COM	411901101	360	10400	SH	DEFINED	01
HARLAND JOHN H	S	COM	412693103	4856	134530	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	428	7042	SH	DEFINED	00
HARLEY DAVIDSON	S	COM	412822108	7744	127465	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	998	16420	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	4075	67078	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	54845	902681	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	557	9167	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	209	3445	SH	DEFINED	02
HARMAN INTERNATIONAL	S	COM	413086109	24310	191410	SH	DEFINED	01
HARMAN INTERNATIONAL	S	COM	413086109	3942	31036	SH	DEFINED	01
HARMAN INTERNATIONAL	S	COM	413086109	44	343	SH	DEFINED	02
HARMONIC INC	S	COM	413160102	2092	250867	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	FSUSD	COM	413216300	927	100000	SH	DEFINED	01

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HARRAH`S ENT	S	COM	413619107	15385	230000	SH	DEFINED	01
HARRAH`S ENT	S	COM	413619107	4572	68356	SH	DEFINED	01 0
HARRAH`S ENT	S	COM	413619107	1711	25581	SH	DEFINED	01 0
HARRIS INTERACTIVE.	S	COM	414549105	1457	184400	SH	DEFINED	01
HARSCO CORP	S	COM	415864107	15092	270759	SH	DEFINED	01
HARSCO CORP	S	COM	415864107	20	350	SH	DEFINED	02
HARTE-HANKS INC	S	COM	416196103	15	590	SH	DEFINED	02
HARTFORD FINL SVCS	S	COM	416515104	29884	431142	SH	DEFINED	01
HARTFORD FINL SVCS	S	COM	416515104	31	451	SH	DEFINED	01 0
HARTFORD FINL SVCS	S	COM	416515104	4897	70651	SH	DEFINED	01 0
HARTFORD FINL SVCS	S	COM	416515104	15942	230073	SH	DEFINED	01 1
HARTFORD FINL SVCS	S	COM	416515104	136	1963	SH	DEFINED	02
HARTMARX CORP	S	COM	417119104	3182	409516	SH	DEFINED	01
HARTMARX CORP	S	COM	417119104	1604	206440	SH	DEFINED	01 0
HARTMARX CORP	S	COM	417119104	155	20000	SH	DEFINED	01 0
HARTMARX CORP	S	COM	417119104	122	15700	SH	DEFINED	02
HARVEST NATL RESOURCES.	S	COM	41754V103	1902	110119	SH	DEFINED	01
HASBRO INC	S	COM	418056107	3216	165918	SH	DEFINED	01
HASBRO INC	S	COM	418056107	783	40415	SH	DEFINED	01 0
HASBRO INC	S	COM	418056107	40	2080	SH	DEFINED	02
HAVERTY FURNITURE	S	COM	419596101	1053	56920	SH	DEFINED	01
HAWAIIAN ELEC IND	S	COM	419870100	39	1340	SH	DEFINED	02
HAYES LEMMERZ WTS	06/03/2006	WT	420781130	0	1119	SH	DEFINED	01 0
HAYES LEMMERZ INTL	S	COM	420781304	886	100400	SH	DEFINED	01
HEALTHCARE SVC GROUP	S	COM	421906108	3258	156350	SH	DEFINED	01
HEALTH CARE PPTY GROUP	S	COM	421915109	1609	58200	SH	DEFINED	01 1
HEALTHSOUTH CORP	S	COM	421924101	33372	5313900	SH	DEFINED	01
HEALTHSOUTH CORP	S	COM	421924101	2708	431025	SH	DEFINED	01 0
HEALTHSOUTH CORP	S	COM	421924101	153	24046	SH	DEFINED	01 1
HEALTH MGMT ASSOC	S	COM	421933102	40737	1793019	SH	DEFINED	01
HEALTH MGMT ASSOC	S	COM	421933102	1447	63660	SH	DEFINED	01 0
HEALTH MGMT ASSOC	S	COM	421933102	3901	171717	SH	DEFINED	01 0
HEALTH MGMT ASSOC	S	COM	421933102	883	38850	SH	DEFINED	02
HEALTH MANGEMENT CVT		CONV BND	421933AF9	1571	1500000	PRN	DEFINED	01
HEAD NV - NY REG	FSUSD	COM	422070102	3291	894200	SH	DEFINED	01
HEADWATERS INC.	S	COM	42210P102	5847	205117	SH	DEFINED	01
HEADWATERS INC.	S	COM	42210P102	7	270	SH	DEFINED	01 0
HEALTH GRADES INC		COM	42218Q102	661	228000	SH	DEFINED	01 0
HEALTHEXTRAS INC.	S	COM	422211102	6219	381550	SH	DEFINED	01
HEALTHEXTRAS INC.	S	COM	422211102	1197	73520	SH	DEFINED	01 0
HEALTHEXTRAS INC.	S	COM	422211102	112	6860	SH	DEFINED	01 0
HEALTHEXTRAS INC.	S	COM	422211102	88	5400	SH	DEFINED	02
HEALTH NET INC	S	COM	42222G108	43	1487	SH	DEFINED	02
HEALTHTRONICS INC	S	COM	42222L107	94	8785	SH	DEFINED	01
HEARST-ARGYLE TELEVI	S	COM	422317107	25	940	SH	DEFINED	02
HEARTLAND EXPRESS IN	S	COM	422347104	6154	273893	SH	DEFINED	01
HEARTLAND EXPRESS IN	S	COM	422347104	1836	81660	SH	DEFINED	01 0
HEARTLAND EXPRESS IN	S	COM	422347104	182	8100	SH	DEFINED	01 0
HEARTLAND EXPRESS IN	S	COM	422347104	139	6200	SH	DEFINED	02
HECLA MINING CO	S	COM	422704106	1952	334800	SH	DEFINED	01
HEIDRICK & STRUGGLES	S	COM	422819102	3224	94065	SH	DEFINED	01
HEINZ H.J.	S	COM	423074103	39437	1011448	SH	DEFINED	01
HEINZ H.J.	S	COM	423074103	3109	79748	SH	DEFINED	01 0
HEINZ H.J.	S	COM	423074103	110	2821	SH	DEFINED	02
HELIX TECHNOLOGY	S	COM	423319102	1143	65738	SH	DEFINED	01
HELIX TECHNOLOGY	S	COM	423319102	3	200	SH	DEFINED	01 0
HERCULES INC	S	COM	427056106	7293	491109	SH	DEFINED	01
HERCULES INC	S	COM	427056106	1313	88440	SH	DEFINED	01 0
HERCULES INC	S	COM	427056106	517	34789	SH	DEFINED	01 0
HERCULES INC	S	COM	427056106	99	6700	SH	DEFINED	02
HERSHEY FOODS	S	COM	427866108	10963	197382	SH	DEFINED	01
HERSHEY FOODS	S	COM	427866108	3	50	SH	DEFINED	01 0

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HERSHEY FOODS	S	COM	427866108	3120	56182	SH	DEFINED	01	0
HERSHEY FOODS	S	COM	427866108	39	713	SH	DEFINED	02	
HEWLETT PACKARD		COM	428236103	41904	1998320	SH	DEFINED	01	
HEWLETT PACKARD		COM	428236103	14457	689431	SH	DEFINED	01	0
HEWLETT PACKARD		COM	428236103	718	34000	SH	DEFINED	01	1
HEWLETT PACKARD		COM	428236103	104	4957	SH	DEFINED	02	
HEXCEL CORP	S	COM	428291108	1577	108816	SH	DEFINED	01	
HEXCEL CORP	S	COM	428291108	467	32240	SH	DEFINED	01	0
HI-TECH PHARMACAL CO	S	COM	42840B101	1056	57300	SH	DEFINED	01	
HIBBETT SPORTING GOODS INC	S	COM	428565105	1570	59015	SH	DEFINED	01	
HIBERNIA CORP	S	COM	428656102	4958	168000	SH	DEFINED	01	
HIBERNIA CORP	S	COM	428656102	62	2110	SH	DEFINED	02	
HIGHLAND HOSPITALITY CORP	S	COM	430141101	117	10400	SH	DEFINED	01	
HIGHLAND HOSPITALITY CORP	S	COM	430141101	337	30000	SH	DEFINED	01	1
HILB ROGAL & HOBBS CO	S	COM	431294107	5841	161175	SH	DEFINED	01	
HILTON HOTELS	S	COM	432848109	7181	315804	SH	DEFINED	01	
HILTON HOTELS	S	COM	432848109	2004	88131	SH	DEFINED	01	0
HILTON HOTELS	S	COM	432848109	26	1140	SH	DEFINED	02	
HILTON HOTELS CORPORATION	03.3	CONV BND	432848AZ2	1077	900000	PRN	DEFINED	01	
HOLLY CORP	S	COM	435758305	1763	63284	SH	DEFINED	01	
HOLLYWOOD ENTERTAINM	S	COM	436141105	1124	85884	SH	DEFINED	01	
HOLLYWOOD MEDIA CORP		COM	436233100	323	66615	SH	DEFINED	01	0
HOLOGIC	S	COM	436440101	1418	51631	SH	DEFINED	01	
HOME DEPOT INC	S	COM	437076102	481	11251	SH	DEFINED	00	
HOME DEPOT INC	S	COM	437076102	290025	6785813	SH	DEFINED	01	
HOME DEPOT INC	S	COM	437076102	4091	95712	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	21427	501333	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	49599	1160460	SH	DEFINED	01	1
HOME DEPOT INC	S	COM	437076102	671	15709	SH	DEFINED	01	1
HOME DEPOT INC	S	COM	437076102	916	21417	SH	DEFINED	02	
HOMEBANC CORP/GA		COM	43738R109	5801	599335	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	96880	2735948	SH	DEFINED	01	
HONEYWELL INTL INC	S	COM	438516106	843	23800	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	9737	274977	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	6616	186900	SH	DEFINED	01	1
HONEYWELL INTL INC	S	COM	438516106	56	1574	SH	DEFINED	02	
HOOKER FURNITURE CORP	S	COM	439038100	1595	70286	SH	DEFINED	01	
HOOPER HOLMES	S	COM	439104100	2713	458206	SH	DEFINED	01	
HORACE MANN EDUCATOR	S	COM	440327104	1359	71263	SH	DEFINED	01	
HORIZON FINANCIAL CORP	S	COM	44041F105	931	45210	SH	DEFINED	01	0
HORIZON FINANCIAL CORP	S	COM	44041F105	71	3450	SH	DEFINED	01	0
HORIZON FINANCIAL CORP	S	COM	44041F105	70	3400	SH	DEFINED	02	
HORIZON HEALTH CORP	S	COM	44041Y104	2599	93200	SH	DEFINED	01	
HOSPIRA INC	S	COM	441060100	39477	1178385	SH	DEFINED	01	
HOSPIRA INC	S	COM	441060100	814	24311	SH	DEFINED	01	0
HOSPIRA INC	S	COM	441060100	1194	35633	SH	DEFINED	01	0
HOSPIRA INC	S	COM	441060100	3130	93434	SH	DEFINED	01	1
HOSPIRA INC	S	COM	441060100	65	1931	SH	DEFINED	02	
HOSPITALITY PROP	S	COM	44106M102	19	404	SH	DEFINED	02	
HOST MARRIOTT		COM	44107P104	3141	181550	SH	DEFINED	01	
HOT TOPIC INC	S	COM	441339108	2011	116971	SH	DEFINED	01	
HOT TOPIC INC	S	COM	441339108	555	32300	SH	DEFINED	01	0
HOT TOPIC INC	S	COM	441339108	1250	72787	SH	DEFINED	01	1
HOUSEVALUES INC	S	COM	44183Y102	42	2800	SH	DEFINED	01	
HOUSTON EXPLOR	S	COM	442120101	990	17577	SH	DEFINED	01	
HOUSTON EXPLOR	S	COM	442120101	1923	34180	SH	DEFINED	01	0
HOUSTON EXPLOR	S	COM	442120101	186	3300	SH	DEFINED	01	0
HOUSTON EXPLOR	S	COM	442120101	146	2600	SH	DEFINED	02	
HOVNANIAN ENTERPRISE.		COM	442487203	713	14400	SH	DEFINED	01	
HOVNANIAN ENTERPRISE.		COM	442487203	2465	49792	SH	DEFINED	01	1
HUB GROUP INC	S	COM	443320106	522	10000	SH	DEFINED	01	
HUB INTL LIMITED	FSUSD	COM	44332P101	841	45705	SH	DEFINED	01	

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HUBBELL INC C/B	S	COM	443510201	1503	28734	SH	DEFINED	01	0
HUBBELL INC C/B	S	COM	443510201	140	2700	SH	DEFINED	01	1
HUDSON RIVER BANCORP	S	COM	444128102	306	15500	SH	DEFINED	01	
HUDSON UNITED BANC	S	COM	444165104	4772	121176	SH	DEFINED	01	
HUDSON UNITED BANC	S	COM	444165104	30	770	SH	DEFINED	02	
HUGHES SUPPLY	S	COM	444482103	11983	370412	SH	DEFINED	01	
HUGHES SUPPLY	S	COM	444482103	925	28588	SH	DEFINED	01	0
HUGHES SUPPLY	S	COM	444482103	98	3022	SH	DEFINED	01	0
HUGHES SUPPLY	S	COM	444482103	112	3480	SH	DEFINED	02	
HUMANA	S	COM	444859102	604	20360	SH	DEFINED	00	
HUMANA	S	COM	444859102	4897	164943	SH	DEFINED	01	
HUMANA	S	COM	444859102	1080	36389	SH	DEFINED	01	0
HUMANA	S	COM	444859102	11	360	SH	DEFINED	02	
HUMAN GENOME SCIENCE	S	COM	444903108	4061	337800	SH	DEFINED	01	
HUMAN GENOME SCIENCE	S	COM	444903108	1357	112850	SH	DEFINED	01	0
HUMAN GENOME SCIENCE	S	COM	444903108	138	11500	SH	DEFINED	01	0
HUMAN GENOME SCIENCE	S	COM	444903108	105	8700	SH	DEFINED	02	
HUMMINGBIRD LTD	FSUSD	COM	44544R101	172	6400	SH	DEFINED	01	
J.B. HUNT TRANSPORT	S	COM	445658107	41653	928700	SH	DEFINED	01	
HUNTINGTON BANCSHARE	S	COM	446150104	354	14259	SH	DEFINED	01	
HUNTINGTON BANCSHARE	S	COM	446150104	1307	52764	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	S	COM	446150104	265	10700	SH	DEFINED	01	1
HURON CONSULTING GROUP INC	S	COM	447462102	87	3900	SH	DEFINED	01	0
HURON CONSULTING GROUP INC	S	COM	447462102	31	1400	SH	DEFINED	02	
HUTCHINSON TECH	S	COM	448407106	4485	129723	SH	DEFINED	01	
HUTCHISON TELECOMMUNICAT-ADR	\	COM	44841T107	45533	3360300	SH	DEFINED	01	
HUTCHISON TELECOMMUNICAT-ADR	\	COM	44841T107	3428	253010	SH	DEFINED	01	0
HYDRIL	S	COM	448774109	5876	129105	SH	DEFINED	01	
HYDRIL	S	COM	448774109	10	220	SH	DEFINED	01	0
HYDRIL	S	COM	448774109	818	18000	SH	DEFINED	01	1
HYPERION SOLUTIONS	S	COM	44914M104	10118	217041	SH	DEFINED	01	
HYPERION SOLUTIONS	S	COM	44914M104	7	150	SH	DEFINED	01	0
HYUNDAI MOTOR CO-GDR 144A	FS	COM	449187707	8639	332258	SH	DEFINED	01	1
HYUNDAI MOTOR CO REGS		COM	449187996	200	7685	SH	DEFINED	01	1
HYUNDAI MOTOR CO REGS		COM	449187996	1905	73260	SH	DEFINED	01	1
IAC/INTERACTIVECORP	S	COM	44919P102	12724	460704	SH	DEFINED	01	
IAC/INTERACTIVECORP	S	COM	44919P102	52	1867	SH	DEFINED	01	0
IAC/INTERACTIVECORP	S	COM	44919P102	112	4039	SH	DEFINED	01	0
IAC/INTERACTIVECORP	S	COM	44919P102	5917	214300	SH	DEFINED	01	1
IAC/INTERACTIVECORP	S	COM	44919P102	25	906	SH	DEFINED	02	
ICU MEDICAL INC	S	COM	44930G107	2326	85055	SH	DEFINED	01	
BIOGEN IDEC INC 00.000% 04/29/		CONV BND	449370AE5	1221	1900000	PRN	DEFINED	01	
IDX SYSTEMS	S	COM	449491109	2109	61200	SH	DEFINED	01	
I-FLOW CORP	S	COM	449520303	2315	127000	SH	DEFINED	01	
I-FLOW CORP	S	COM	449520303	5	260	SH	DEFINED	01	0
IHOP CORP NEW	S	COM	449623107	2102	50185	SH	DEFINED	01	
IMS HEALTH INC	S	COM	449934108	332	14306	SH	DEFINED	01	
IMS HEALTH INC	S	COM	449934108	1229	52951	SH	DEFINED	01	0
IRSA	FSUSD	COM	450047204	6030	537648	SH	DEFINED	01	1
IRSA	FSUSD	COM	450047204	371	32992	SH	DEFINED	01	1
ISTAR FINANCIAL INC		COM	45031U101	3209	70900	SH	DEFINED	01	0
ITLA CAPITAL CORP	S	COM	450565106	209	3564	SH	DEFINED	01	
ITT EDUCATIONAL SVCS	S	COM	45068B109	2059	43309	SH	DEFINED	01	
IXIA.	S	COM	45071R109	542	32270	SH	DEFINED	01	
IBERIABANK CORP	S	COM	450828108	2522	37994	SH	DEFINED	01	
ITT INDUSTRIES	S	COM	450911102	13648	161611	SH	DEFINED	01	
ITT INDUSTRIES	S	COM	450911102	1780	21074	SH	DEFINED	01	0
ITT INDUSTRIES	S	COM	450911102	16	193	SH	DEFINED	02	
ICON.	FSUSD	COM	45103T107	1206	31200	SH	DEFINED	01	
ICICI BANK LTD - SPON ADR	FS	COM	45104G104	1058	52516	SH	DEFINED	01	
ICICI BANK LTD - SPON ADR	FS	COM	45104G104	4593	228625	SH	DEFINED	01	1
IDACORP INC	S	COM	451107106	6221	203500	SH	DEFINED	01	

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IDACORP INC	S	COM	451107106	2747	89850	SH	DEFINED	01	0
IDACORP INC	S	COM	451107106	262	8580	SH	DEFINED	01	0
IDACORP INC	S	COM	451107106	237	7740	SH	DEFINED	02	
IDENIX PHARMACEUTICALS INC		COM	45166R204	2091	121925	SH	DEFINED	01	0
IDEX CORP	S	COM	45167R104	19345	477656	SH	DEFINED	01	
IDEX CORP	S	COM	45167R104	1776	43850	SH	DEFINED	01	0
IDEX CORP	S	COM	45167R104	171	4230	SH	DEFINED	01	0
IDEX CORP	S	COM	45167R104	141	3470	SH	DEFINED	02	
IDEXX LABS INC	S	COM	45168D104	4625	84718	SH	DEFINED	01	
IDENTIX INC	S	COM	451906101	352	47660	SH	DEFINED	01	
ILLINOIS TOOL WORKS	S	COM	452308109	149638	1614574	SH	DEFINED	01	
ILLINOIS TOOL WORKS	S	COM	452308109	4241	45753	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	S	COM	452308109	10385	112056	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	S	COM	452308109	80	855	SH	DEFINED	02	
ILOG SA - SPONS ADR		COM	452360100	464	37700	SH	DEFINED	01	0
IMATION CORP	S S	COM	45245A107	2956	92879	SH	DEFINED	01	
IMCLONE SYSTEMS		COM	45245W109	539	11700	SH	DEFINED	01	1
IMAGISTICS INTL INC	S	COM	45247T104	1968	58447	SH	DEFINED	01	
IMMUCOR INC.	S	COM	452526106	9695	412385	SH	DEFINED	01	
IMMUCOR INC.	S	COM	452526106	13	535	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	1319	58202	SH	DEFINED	01	
IMPAX LABORATORIES	S	COM	45256B101	123	7727	SH	DEFINED	01	
IMMUNICON CORP	S	COM	45260A107	125	17900	SH	DEFINED	01	0
IMMUNICON CORP	S	COM	45260A107	45	6500	SH	DEFINED	02	
IMPERIAL CHEM IN ADR.	FSUSD	COM	452704505	3179	172500	SH	DEFINED	01	
INAMED CORP	S	COM	453235103	5057	79960	SH	DEFINED	01	
INCO LIMITED.	FSUSD	COM	453258402	2341	63659	SH	DEFINED	01	0
INCYTE CORP	S	COM	45337C102	5375	538031	SH	DEFINED	01	
INCYTE CORP	S	COM	45337C102	13	1320	SH	DEFINED	01	0
INDEPENDENT BK CO MI	S	COM	453838104	3348	112213	SH	DEFINED	01	
INDEPENDENT BK CO MI	S	COM	453838104	973	32573	SH	DEFINED	01	0
INDEPENDENT BK CO MI	S	COM	453838104	78	2631	SH	DEFINED	01	0
INDEPENDENT BK CO MI	S	COM	453838104	72	2400	SH	DEFINED	02	
INDIANA MICH PWR CO 06.300% 07	PRF		454889833	5225	52250	SH	DEFINED	01	
INDIANA MICH PWR CO 06.250% 04	PRF		454889841	2000	20000	SH	DEFINED	01	
INDIANA MICHIGAN POWER COMPANY	PRF		454889858	2822	28224	SH	DEFINED	01	
INDYMAC BANCORP INC	S	COM	456607100	4439	128859	SH	DEFINED	01	
INFINITY PROPERTY & CASUALTY		COM	45665Q103	200	5688	SH	DEFINED	01	
INFORMATICA CORP.	S	COM	45666Q102	5039	620700	SH	DEFINED	01	
INFORMATICA CORP.	S	COM	45666Q102	809	99625	SH	DEFINED	01	0
INFOSYS TECHNOLOGIES..	FSUSD	COM	456788108	220	3173	SH	DEFINED	01	
INFOSYS TECHNOLOGIES..	FSUSD	COM	456788108	12020	173418	SH	DEFINED	01	1
INFOSPACE INC	S	COM	45678T201	4475	94124	SH	DEFINED	01	
INFOSPACE INC	S	COM	45678T201	7	150	SH	DEFINED	01	0
INFRASTRUCTURE SERVICES INC		COM	45684P102	977	75173	SH	DEFINED	01	
INGRAM MICRO	S	COM	457153104	9	450	SH	DEFINED	00	
INGRAM MICRO	S	COM	457153104	3578	172037	SH	DEFINED	01	
INPUT/OUTPUT INC	S	COM	457652105	1753	198335	SH	DEFINED	01	
INPUT/OUTPUT INC	S	COM	457652105	1537	174074	SH	DEFINED	01	1
INSIGHT ENTERPRISES	S	COM	45765U103	5799	282634	SH	DEFINED	01	
INSITUFORM TECH INC	S	COM	457667103	10220	450843	SH	DEFINED	01	
INSIGHT COMM INC.	S	COM	45768V108	621	67000	SH	DEFINED	01	
INNOVATIVE SOLUTIONS & SUPP		COM	45769N105	800	23990	SH	DEFINED	01	
INNKEEPERS USA TRUST	S	COM	4576J0104	2240	157817	SH	DEFINED	01	
INSURANCE AUTO AUCTS	S	COM	457875102	1350	60172	SH	DEFINED	01	
INTEGRA LIFESCIENCES	S	COM	457985208	2681	72600	SH	DEFINED	01	
INTEGRA LIFESCIENCES	S	COM	457985208	89	2400	SH	DEFINED	01	0
INTEGRA LIFESCIENCES	S	COM	457985208	33	900	SH	DEFINED	02	
INSUR SERV OFFICE IN		COM	458065109	1878	11767	SH	DEFINED	01	0
INTEGRATED DEV TECH	S	COM	458118106	2711	234480	SH	DEFINED	01	
INTEGRATED DEV TECH	S	COM	458118106	6	550	SH	DEFINED	01	0
INTEGRATED SILICON	S	COM	45812P107	91	11134	SH	DEFINED	01	

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INTEL CORP	S	COM	458140100	424113	18132310	SH	DEFINED	01
INTEL CORP	S	COM	458140100	6607	282444	SH	DEFINED	01 0
INTEL CORP	S	COM	458140100	34055	1455983	SH	DEFINED	01 0
INTEL CORP	S	COM	458140100	91217	3896645	SH	DEFINED	01 1
INTEL CORP	S	COM	458140100	378	16128	SH	DEFINED	02
INTER PARFUMS INC	S	COM	458334109	1582	99480	SH	DEFINED	01
INTER-TEL	S	COM	458372109	1947	71120	SH	DEFINED	01
INTER-TEL	S	COM	458372109	6	230	SH	DEFINED	01 0
INTERACTIVE DATA CORP		COM	45840J107	2171	100000	SH	DEFINED	01 1
INTERCHANGE FINL SVCS	CP/NJ	COM	458447109	305	11786	SH	DEFINED	01
INTERFACE INC - CL A	S	COM	458665106	1306	131040	SH	DEFINED	01
INTERGRAPH CORP.	S	COM	458683109	2114	78500	SH	DEFINED	01
INTERGRAPH CORP.	S	COM	458683109	5	170	SH	DEFINED	01 0
INTERLINE BRANDS INC		COM	458743101	6553	374200	SH	DEFINED	01 1
INTERMAGNETICS GENER	S S	COM	458771102	1783	70166	SH	DEFINED	01
International Aluminum Corp		COM	458884103	0	1	SH	DEFINED	01
INTEGRATED ALARM SERVICES (USD		COM	45890M109	657	119956	SH	DEFINED	01 0
INTERMEDIA COMM ESCROW		COM	458ESCBB5	0	3300000	SH	DEFINED	01 0
INTERNATIONAL BNCSHR	S	COM	459044103	4827	122585	SH	DEFINED	01
INTL BUSINESS MACH	S	COM	459200101	334053	3388655	SH	DEFINED	01
INTL BUSINESS MACH	S	COM	459200101	441	4470	SH	DEFINED	01 0
INTL BUSINESS MACH	S	COM	459200101	38954	395148	SH	DEFINED	01 0
INTL BUSINESS MACH	S	COM	459200101	53168	539717	SH	DEFINED	01 1
INTL BUSINESS MACH	S	COM	459200101	97	988	SH	DEFINED	02
INTL FLAVORS & FRAG	S	COM	459506101	249	5809	SH	DEFINED	01
INTL FLAVORS & FRAG	S	COM	459506101	922	21511	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	S	COM	459902102	146066	4248546	SH	DEFINED	01
INTL GAME TECHNOLOGY	S	COM	459902102	3154	91731	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	S	COM	459902102	2705	78682	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	S	COM	459902102	67	1936	SH	DEFINED	02
INTL GAME TECH CVT		CONV BND	459902AL6	1146	1500000	PRN	DEFINED	01
INTERNATIONAL PAPER	S	COM	460146103	111724	2660099	SH	DEFINED	01
INTERNATIONAL PAPER	S	COM	460146103	1138	27100	SH	DEFINED	01 0
INTERNATIONAL PAPER	S	COM	460146103	7899	188082	SH	DEFINED	01 0
INTERNATIONAL PAPER	S	COM	460146103	6703	159700	SH	DEFINED	01 1
INTERNATIONAL PAPER	S	COM	460146103	70	1662	SH	DEFINED	02
INTERNATIONAL PAPER CVT		CONV BND	460146BM4	829	1500000	PRN	DEFINED	01
INTERNATIONAL STEEL GROUP	S	COM	460377104	2851	70283	SH	DEFINED	01 0
INTERNATIONAL STEEL GROUP	S	COM	460377104	816	20138	SH	DEFINED	01 1
INTERNET CAPITAL GP	S	COM	46059C205	927	102960	SH	DEFINED	01
INTERNET SECURITY SYS	S	COM	46060X107	5088	218814	SH	DEFINED	01
INTERNET SECURITY SYS	S	COM	46060X107	9	390	SH	DEFINED	01 0
INTERPUBLIC GROUP	S	COM	460690100	5274	393586	SH	DEFINED	01
INTERPUBLIC GROUP	S	COM	460690100	1294	96549	SH	DEFINED	01 0
INTERPUBLIC GROUP	S	COM	460690100	267	19900	SH	DEFINED	01 1
INTERSIL CORPORATION	S	COM	46069S109	14	854	SH	DEFINED	01 0
INTEROIL CORPORATION	FSUSD	COM	460951106	334	8820	SH	DEFINED	01
INTERSECTIONS INC		COM	460981301	7	420	SH	DEFINED	01 0
INTERVOICE INC	S	COM	461142101	202	15143	SH	DEFINED	01
INTERVIDEO INC	S	COM	46114Y101	1954	147700	SH	DEFINED	01
INTRALASE CORP	S	COM	461169104	108	4600	SH	DEFINED	01 0
INTRALASE CORP	S	COM	461169104	43	1850	SH	DEFINED	02
INTRADO INC	S	COM	46117A100	530	43820	SH	DEFINED	01
INTUIT	S	COM	461202103	508	11560	SH	DEFINED	01
INTUIT	S	COM	461202103	2482	56400	SH	DEFINED	01 0
INTUIT	S	COM	461202103	1941	44109	SH	DEFINED	01 0
INTUIT	S	COM	461202103	1043	23475	SH	DEFINED	01 1
INVACARE CORP	S	COM	461203101	3636	78610	SH	DEFINED	01
INTUITIVE SURGICAL	S	COM	46120E602	2849	71202	SH	DEFINED	01
INTUITIVE SURGICAL	S	COM	46120E602	2001	50028	SH	DEFINED	01 1
INVESTMENT TECH GRP	S	COM	46145F105	12	600	SH	DEFINED	00
INVESTMENT TECH GRP	S	COM	46145F105	6813	340608	SH	DEFINED	01

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INVESTORS REAL ESTATE TRUST	COM	461730103	358	34100	SH	DEFINED	01
INVITROGEN CORP S	COM	46185R100	64473	960400	SH	DEFINED	01
INVITROGEN CORP S	COM	46185R100	31259	465643	SH	DEFINED	01 0
INVITROGEN CORP S	COM	46185R100	4171	62126	SH	DEFINED	01 0
INVITROGEN CORP S	COM	46185R100	869	12950	SH	DEFINED	02
INVESTORS FINL SERV S	COM	461915100	134667	2694419	SH	DEFINED	01
INVESTORS FINL SERV S	COM	461915100	10931	218730	SH	DEFINED	01 0
INVESTORS FINL SERV S	COM	461915100	2539	50800	SH	DEFINED	01 0
INVESTORS FINL SERV S	COM	461915100	32498	651131	SH	DEFINED	01 1
INVESTORS FINL SERV S	COM	461915100	972	19447	SH	DEFINED	02
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01 0
IOMEGA CORPORATION S	COM	462030305	533	96319	SH	DEFINED	01
IONICS INC S	COM	462218108	2614	60316	SH	DEFINED	01
IOWA TELECOMMUNICATIONS SERV	COM	462594201	906	42015	SH	DEFINED	01
IPASS INC S	COM	46261V108	1140	154000	SH	DEFINED	01
IPSCO INC FSUSD	COM	462622101	2629	55000	SH	DEFINED	01
IRIS INTERNATIONAL INC S	COM	46270W105	672	69500	SH	DEFINED	01
IRON MOUNTAIN INC S	COM	462846106	27729	909431	SH	DEFINED	01
IRON MOUNTAIN INC S	COM	462846106	4553	149306	SH	DEFINED	01 0
IRON MOUNTAIN INC S	COM	462846106	969	31796	SH	DEFINED	01 0
IRON MOUNTAIN INC S	COM	462846106	13441	442061	SH	DEFINED	01 1
IRWIN FINANCIAL CORP S	COM	464119106	4095	144288	SH	DEFINED	01
ISHARES MSCI EMERG MKTS INDE	COM	464287234	35647	176600	SH	DEFINED	01
MSCI EAFE I-SHARES INDEXFN	COM	464287465	59893	374210	SH	DEFINED	01
ISHARES RUSL MID IND. S	COM	464287499	5	65	SH	DEFINED	00
ISHARES RUSS 2000 VL INDEXUS	COM	464287630	6732	34933	SH	DEFINED	01
ISHARES RUSS 2000 VL INDEXUS	COM	464287630	443	2300	SH	DEFINED	01 0
ISHARES RUSSELL 2000 INDEXUS	COM	464287655	447	3452	SH	DEFINED	01
ISHARES TRUST US UTILITIES SEC	COM	464287697	13410	195200	SH	DEFINED	01
ISHARES TRUST US UTILITIES SEC	COM	464287697	556	8100	SH	DEFINED	01 0
ISIS PHAMACEUTICALS S	COM	464330109	179	30400	SH	DEFINED	01
ISOLAGEN INC S	COM	46488N103	76	9600	SH	DEFINED	01 0
ISOLAGEN INC S	COM	46488N103	28	3500	SH	DEFINED	02
ITRON INC S	COM	465741106	1273	53235	SH	DEFINED	01
I2 TECHNOLOGIES S	COM	465754109	1946	2820000	SH	DEFINED	01
I2 TECHNOLOGIES S	COM	465754109	26	37140	SH	DEFINED	01 0
IVAX S	COM	465823102	633	40000	SH	DEFINED	01
IVAX S	COM	465823102	1684	106378	SH	DEFINED	01 0
IVILLAGE INC S	COM	46588H105	3857	624060	SH	DEFINED	01
IVILLAGE INC S	COM	46588H105	36	5790	SH	DEFINED	01 0
IXYS CORPORATION	COM	46600W106	1	49	SH	DEFINED	01 1
J & J SNACK FOODS CO S	COM	466032109	2584	52701	SH	DEFINED	01
JDS UNIPHASE CORP S	COM	46612J101	2147	677075	SH	DEFINED	01
JDS UNIPHASE CORP S	COM	46612J101	139	43800	SH	DEFINED	01 0
JDS UNIPHASE CORP S	COM	46612J101	1074	338891	SH	DEFINED	01 0
JDA SOFTWARE GROUP I S	COM	46612K108	998	73280	SH	DEFINED	01
J. JILL GROUP INC S	COM	466189107	754	50605	SH	DEFINED	01
JLG INDUSTRIES S	COM	466210101	2201	112100	SH	DEFINED	01
JPMORGAN CHASE & CO S	COM	46625H100	267348	6853340	SH	DEFINED	01
JPMORGAN CHASE & CO S	COM	46625H100	3401	87194	SH	DEFINED	01 0
JPMORGAN CHASE & CO S	COM	46625H100	33198	851005	SH	DEFINED	01 0
JPMORGAN CHASE & CO S	COM	46625H100	49715	1274683	SH	DEFINED	01 1
JPMORGAN CHASE & CO S	COM	46625H100	509	13045	SH	DEFINED	01 1
JPMORGAN CHASE & CO S	COM	46625H100	624	16014	SH	DEFINED	02
MMC NORILSK NICKEL-ADR FSUSD	COM	46626D108	4489	80879	SH	DEFINED	01 1
MMC NORILSK NICKEL-ADR FSUSD	COM	46626D108	969	17460	SH	DEFINED	01 1
J2 GLOBAL COMM INC. S	COM	46626E205	6466	187401	SH	DEFINED	01
J2 GLOBAL COMM INC. S	COM	46626E205	6	180	SH	DEFINED	01 0
JABIL CIRCUT S	COM	466313103	318	12435	SH	DEFINED	01
JABIL CIRCUT S	COM	466313103	1177	46004	SH	DEFINED	01 0
JACK IN THE BOX INC S	COM	466367109	9303	252331	SH	DEFINED	01
JACK IN THE BOX INC S	COM	466367109	1066	28860	SH	DEFINED	01 0

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JACK IN THE BOX INC	S	COM	466367109	104	2820	SH	DEFINED	01	0
JACK IN THE BOX INC	S	COM	466367109	81	2200	SH	DEFINED	02	
JACKSON HEWITT TAX SERVICE	S	COM	468202106	3014	119360	SH	DEFINED	01	
JACKSON HEWITT TAX SERVICE	S	COM	468202106	806	31860	SH	DEFINED	01	0
JACKSON HEWITT TAX SERVICE	S	COM	468202106	78	3100	SH	DEFINED	01	0
JACKSON HEWITT TAX SERVICE	S	COM	468202106	61	2400	SH	DEFINED	02	
JACUZZI BRANDS INC	S	COM	469865109	3521	404700	SH	DEFINED	01	
JACUZZI BRANDS INC	S	COM	469865109	1398	160577	SH	DEFINED	01	0
JACUZZI BRANDS INC	S	COM	469865109	137	15779	SH	DEFINED	01	0
JACUZZI BRANDS INC	S	COM	469865109	107	12300	SH	DEFINED	02	
JAKKS PACIFIC INC	S	COM	47012E106	7004	316793	SH	DEFINED	01	
JAMDAT MOBILE INC	S	COM	47023T100	830	40200	SH	DEFINED	01	
JAMDAT MOBILE INC	S	COM	47023T100	1038	50712	SH	DEFINED	01	1
JANUS CAPITAL GROUP	S	COM	47102X105	507	30172	SH	DEFINED	01	
JANUS CAPITAL GROUP	S	COM	47102X105	907	53948	SH	DEFINED	01	0
JARDEN CORP	S	COM	471109108	4931	113520	SH	DEFINED	01	
JARDEN CORP	S	COM	471109108	8	190	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	S	COM	472319102	4622	114750	SH	DEFINED	01	
JEFFERIES GROUP -NEW	S	COM	472319102	1502	37303	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	S	COM	472319102	134	3326	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	S	COM	472319102	129	3200	SH	DEFINED	02	
JEFFERSON PILOT	S	COM	475070108	35199	677453	SH	DEFINED	01	
JEFFERSON PILOT	S	COM	475070108	1620	31169	SH	DEFINED	01	0
JEFFERSON PILOT	S	COM	475070108	58	1119	SH	DEFINED	02	
JETBLUE AIRWAYS CORP		COM	477143101	0	1	SH	DEFINED	01	1
JO-ANN STORES INC.	S	COM	47758P307	1947	70710	SH	DEFINED	01	
JOHNSON & JOHNSON	S	COM	478160104	706639	11142245	SH	DEFINED	01	
JOHNSON & JOHNSON	S	COM	478160104	10782	170017	SH	DEFINED	01	0
JOHNSON & JOHNSON	S	COM	478160104	44340	699147	SH	DEFINED	01	0
JOHNSON & JOHNSON	S	COM	478160104	112302	1770781	SH	DEFINED	01	1
JOHNSON & JOHNSON	S	COM	478160104	1251	19730	SH	DEFINED	01	1
JOHNSON & JOHNSON	S	COM	478160104	1105	17419	SH	DEFINED	02	
JOHNSON CONTROLS	S	COM	478366107	7370	116197	SH	DEFINED	01	
JOHNSON CONTROLS	S	COM	478366107	5612	88449	SH	DEFINED	01	0
JOHNSON CONTROLS	S	COM	478366107	2757	43460	SH	DEFINED	01	0
JOHNSON CONTROLS	S	COM	478366107	141	2226	SH	DEFINED	02	
JONES APPAREL GROUP	S	COM	480074103	276	7542	SH	DEFINED	01	
JONES APPAREL GROUP	S	COM	480074103	1	41	SH	DEFINED	01	0
JONES APPAREL GROUP	S	COM	480074103	1020	27904	SH	DEFINED	01	0
JONES APPAREL GROUP	S	COM	480074103	204	5600	SH	DEFINED	01	1
JONES APPAREL GROUP	S	COM	480074103	16	451	SH	DEFINED	02	
JONES LANG LASALLE INC	S	COM	48020Q107	2730	72969	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	S	COM	480838101	3009	106312	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	S	COM	480838101	6	210	SH	DEFINED	01	0
JOURNAL COMM INC - A	S	COM	481130102	1276	70600	SH	DEFINED	01	
JOURNAL COMM INC - A	S	COM	481130102	4	210	SH	DEFINED	01	0
JOURNAL REGISTER CO	S	COM	481138105	5158	266901	SH	DEFINED	01	
JOURNAL REGISTER CO	S	COM	481138105	1084	56131	SH	DEFINED	01	0
JOURNAL REGISTER CO	S	COM	481138105	81	4165	SH	DEFINED	01	0
JOURNAL REGISTER CO	S	COM	481138105	82	4250	SH	DEFINED	02	
JOY GLOBAL INC	S	COM	481165108	7390	170150	SH	DEFINED	01	
JOY GLOBAL INC	S	COM	481165108	4743	109260	SH	DEFINED	01	0
JOY GLOBAL INC	S	COM	481165108	183	4221	SH	DEFINED	01	0
JOY GLOBAL INC	S	COM	481165108	2422	55773	SH	DEFINED	01	1
JOY GLOBAL INC	S	COM	481165108	148	3400	SH	DEFINED	02	
JUNIPER	S	COM	48203R104	324296	11927032	SH	DEFINED	01	
JUNIPER	S	COM	48203R104	61481	2261178	SH	DEFINED	01	0
JUNIPER	S	COM	48203R104	5729	210711	SH	DEFINED	01	0
JUNIPER	S	COM	48203R104	952	35033	SH	DEFINED	02	
JUPITERMEDIA CORP	S	COM	48207D101	1542	64827	SH	DEFINED	01	
KCS ENERGY INC	S	COM	482434206	3129	211641	SH	DEFINED	01	
KCS ENERGY INC	S	COM	482434206	5	370	SH	DEFINED	01	0

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KLA-TENCOR CORP	S	COM	482480100	31472	675659	SH	DEFINED	01
KLA-TENCOR CORP	S	COM	482480100	438	9412	SH	DEFINED	01 0
KLA-TENCOR CORP	S	COM	482480100	2937	63055	SH	DEFINED	01 0
KLA-TENCOR CORP	S	COM	482480100	46789	1004727	SH	DEFINED	01 1
KLA-TENCOR CORP	S	COM	482480100	275	5900	SH	DEFINED	02
KMG AMERICA CORP	S	COM	482563103	813	73880	SH	DEFINED	01
K-SWISS	S	COM	482686102	6745	231582	SH	DEFINED	01
KT CORP - SPON ADR	FSUSD	COM	48268K101	8015	367471	SH	DEFINED	01
KT CORP - SPON ADR	FSUSD	COM	48268K101	31	1420	SH	DEFINED	02
K2 INC	S	COM	482732104	9124	574580	SH	DEFINED	01
K2 INC	S	COM	482732104	787	49560	SH	DEFINED	01 0
K2 INC	S	COM	482732104	70	4430	SH	DEFINED	01 0
K2 INC	S	COM	482732104	60	3800	SH	DEFINED	02
KNBT BANCORP INC	S	COM	482921103	1131	66900	SH	DEFINED	01
KAMAN CORP	S	COM	483548103	831	65755	SH	DEFINED	01
KANSAS CITY SO	S	COM	485170302	2997	169096	SH	DEFINED	01
KAYDON CORP	S	COM	486587108	10647	322445	SH	DEFINED	01
KEANE INC	S	COM	486665102	210	14300	SH	DEFINED	01
KB HOME	S	COM	48666K109	8685	83186	SH	DEFINED	01
KB HOME	S	COM	48666K109	5259	50370	SH	DEFINED	01 0
KB HOME	S	COM	48666K109	2218	21249	SH	DEFINED	01 0
KB HOME	S	COM	48666K109	40579	388771	SH	DEFINED	01 1
KB HOME	S	COM	48666K109	88	840	SH	DEFINED	02
KEITH COS INC	S	COM	487539108	1721	99000	SH	DEFINED	01
KEITHLEY INSTRUMENTS	S	COM	487584104	804	40805	SH	DEFINED	01
KELLOGG CO.	S	COM	487836108	36839	824872	SH	DEFINED	01
KELLOGG CO.	S	COM	487836108	1032	23101	SH	DEFINED	01 0
KELLOGG CO.	S	COM	487836108	4210	94269	SH	DEFINED	01 0
KELLWOOD	S	COM	488044108	4719	136796	SH	DEFINED	01
KELLY SERVICES	S	COM	488152208	26	853	SH	DEFINED	01
KEMET CORP	S	COM	488360108	1182	132000	SH	DEFINED	01
KENNAMETAL INC	S	COM	489170100	6539	131372	SH	DEFINED	01
KENNAMETAL INC	S	COM	489170100	2071	41640	SH	DEFINED	01 0
KENNAMETAL INC	S	COM	489170100	222	4470	SH	DEFINED	01 0
KENNAMETAL INC	S	COM	489170100	164	3300	SH	DEFINED	02
KENSEY NASH CORP	S	COM	490057106	2745	79499	SH	DEFINED	01
KENSEY NASH CORP	S	COM	490057106	6	180	SH	DEFINED	01 0
KENSEY NASH CORP	S	COM	490057106	158	4587	SH	DEFINED	01 1
KERR MCGEE	S	COM	492386107	82270	1423609	SH	DEFINED	01
KERR MCGEE	S	COM	492386107	898	15539	SH	DEFINED	01 0
KERR MCGEE	S	COM	492386107	2001	34628	SH	DEFINED	01 0
KERR MCGEE	S	COM	492386107	37	640	SH	DEFINED	02
KERR MCGEE CORP CVT		CONV BND	492386AP2	847	800000	PRN	DEFINED	01
KEY ENERGY SERVICES	S	COM	492914106	449	38100	SH	DEFINED	01
KEY TECHNOLOGY INC	S	COM	493143101	935	96900	SH	DEFINED	01
KEYCORP NEW	S	COM	493267108	850	25081	SH	DEFINED	01
KEYCORP NEW	S	COM	493267108	3147	92831	SH	DEFINED	01 0
KEYCORP NEW	S	COM	493267108	205	6050	SH	DEFINED	01 1
KEYCORP NEW	S	COM	493267108	20	590	SH	DEFINED	02
KEYNOTE SYSTEMS INC	S	COM	493308100	544	39100	SH	DEFINED	01
KEYSPAN CORP	S	COM	49337W100	9329	236506	SH	DEFINED	01
KEYSPAN CORP	S	COM	49337W100	1446	36664	SH	DEFINED	01 0
KFORCE INC	S	COM	493732101	4	330	SH	DEFINED	01 0
KILROY REALTY	S	COM	49427F108	5075	118707	SH	DEFINED	01
KIMBERLY CLARK	S	COM	494368103	7265	110398	SH	DEFINED	01
KIMBERLY CLARK	S	COM	494368103	2218	33707	SH	DEFINED	01 0
KIMBERLY CLARK	S	COM	494368103	7328	111346	SH	DEFINED	01 0
KIMBERLY CLARK	S	COM	494368103	4454	67700	SH	DEFINED	01 1
KIMBERLY CLARK	S	COM	494368103	59	901	SH	DEFINED	02
KIMCO REALTY CORP	S	COM	49446R109	3329	57400	SH	DEFINED	01
KINDER MORGAN ENERGY	S	COM	494550106	8228	185600	SH	DEFINED	01
KINDER MORGAN INC	S	COM	49455P101	8947	122342	SH	DEFINED	01

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KINDER MORGAN INC	S	COM	49455P101	1370	18738	SH	DEFINED	01	0
KINDER MORGAN INC	S	COM	49455P101	2068	28277	SH	DEFINED	01	0
KINDER MORGAN MGMT.	S	COM	49455U100	0	2	SH	DEFINED	01	
KINDRED HEALTHCARE	S	COM	494580103	3357	112126	SH	DEFINED	01	
KINDRED HEALTHCARE	S	COM	494580103	10930	364955	SH	DEFINED	01	0
KINDRED HEALTHCARE	S	COM	494580103	234	7800	SH	DEFINED	01	0
KINDRED HEALTHCARE	S	COM	494580103	195	6500	SH	DEFINED	02	
KINETIC CONCEPTS INC.		COM	49460W208	48550	636297	SH	DEFINED	01	
KINETIC CONCEPTS INC.		COM	49460W208	46827	613734	SH	DEFINED	01	0
KINETIC CONCEPTS INC.		COM	49460W208	4090	53608	SH	DEFINED	01	0
KINETIC CONCEPTS INC.		COM	49460W208	3964	51991	SH	DEFINED	01	1
KINETIC CONCEPTS INC.		COM	49460W208	671	8800	SH	DEFINED	02	
KING PHARMACEUTICAL	S	COM	495582108	871	70192	SH	DEFINED	01	
KING PHARMACEUTICAL	S	COM	495582108	684	55149	SH	DEFINED	01	0
KING PHARMACEUTICAL	S	COM	495582108	26	2103	SH	DEFINED	02	
KINROSS GOLD CORP		COM	496902404	735	104460	SH	DEFINED	01	0
KIRBY CORP	S	COM	497266106	13521	304661	SH	DEFINED	01	
KIRBY CORP	S	COM	497266106	1312	29550	SH	DEFINED	01	0
KIRBY CORP	S	COM	497266106	129	2900	SH	DEFINED	01	0
KIRBY CORP	S	COM	497266106	102	2300	SH	DEFINED	02	
KMART HOLDING CORP	S	COM	498780105	52	525	SH	DEFINED	01	0
KMART HOLDING CORP	S	COM	498780105	65	653	SH	DEFINED	02	
KNIGHT RIDDER	S	COM	499040103	4749	70960	SH	DEFINED	01	
KNIGHT RIDDER	S	COM	499040103	1177	17577	SH	DEFINED	01	0
KNIGHT TRADING GRP.	S	COM	499063105	2289	209087	SH	DEFINED	01	
KNIGHT TRANSPORTATION	S	COM	499064103	3782	152498	SH	DEFINED	01	
KOHL'S CORP	S	COM	500255104	1041	21171	SH	DEFINED	01	
KOHL'S CORP	S	COM	500255104	1	23	SH	DEFINED	01	0
KOHL'S CORP	S	COM	500255104	3851	78330	SH	DEFINED	01	0
KOHL'S CORP	S	COM	500255104	1032	21200	SH	DEFINED	01	1
KOHL'S CORP	S	COM	500255104	16	331	SH	DEFINED	02	
KOMAG INC	S	COM	500453204	2448	130343	SH	DEFINED	01	
KOMAG INC	S	COM	500453204	2046	108870	SH	DEFINED	01	0
KOMAG INC	S	COM	500453204	205	10900	SH	DEFINED	01	0
KOMAG INC	S	COM	500453204	156	8300	SH	DEFINED	02	
PHILIPS ELECTRON NYS	FSUSD	COM	500472303	199	7500	SH	DEFINED	01	
KOPIN	S	COM	500600101	682	176220	SH	DEFINED	01	
KOPIN	S	COM	500600101	2598	671300	SH	DEFINED	01	0
KEPCO ADR (KEP US\$)	FSUSD	COM	500631106	515	38900	SH	DEFINED	01	
KORN FERRY INTL	S	COM	500643200	5139	247640	SH	DEFINED	01	
KORN FERRY INTL	S	COM	500643200	9	450	SH	DEFINED	01	0
KOS PHARMACEUTICALS INC	S	COM	500648100	3582	95176	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	S	COM	500648100	5	150	SH	DEFINED	01	0
KRAFT FOODS INC - A	S	COM	50075N104	10744	301700	SH	DEFINED	01	
KRAFT FOODS INC - A	S	COM	50075N104	4064	114100	SH	DEFINED	01	0
KRAFT FOODS INC - A	S	COM	50075N104	2922	82079	SH	DEFINED	01	1
KRISPY KREME DONUTS		COM	501014104	2878	228467	SH	DEFINED	01	
KRISPY KREME DONUTS		COM	501014104	470	37300	SH	DEFINED	01	0
KRISPY KREME DONUTS		COM	501014104	12	922	SH	DEFINED	02	
KROGER CO.	S	COM	501044101	10464	596521	SH	DEFINED	01	
KROGER CO.	S	COM	501044101	2960	168737	SH	DEFINED	01	0
KROGER CO.	S	COM	501044101	34466	1967553	SH	DEFINED	01	1
KROGER CO.	S	COM	501044101	138	7883	SH	DEFINED	02	
KRONOS INC	S	COM	501052104	4008	78396	SH	DEFINED	01	
KRONOS INC	S	COM	501052104	10860	212400	SH	DEFINED	01	0
KRONOS INC	S	COM	501052104	568	11100	SH	DEFINED	01	0
KRONOS WORLDWIDE INC	S	COM	50105F105	4	80	SH	DEFINED	01	
KULICKE & SOFFA IND	S	COM	501242101	1636	189816	SH	DEFINED	01	
KYPHON INC.	S	COM	501577100	149	5800	SH	DEFINED	01	0
KYPHON INC.	S	COM	501577100	7149	277932	SH	DEFINED	01	1
KYPHON INC.	S	COM	501577100	54	2100	SH	DEFINED	02	
LCA-VISION INC	S	COM	501803308	2698	115367	SH	DEFINED	01	

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LCA-VISION INC	S	COM	501803308	11	450	SH	DEFINED	01	0
LG.PHILIPS LCD CO LTD-ADR		COM	50186V102	231	12853	SH	DEFINED	01	1
LNR PPTY CORP	S	COM	501940100	180	2855	SH	DEFINED	01	
LSI LOGIC	S	COM	502161102	130	23747	SH	DEFINED	01	
LSI LOGIC	S	COM	502161102	482	87882	SH	DEFINED	01	0
LSI LOGIC	S	COM	502161102	24	4460	SH	DEFINED	02	
LSI INDUSTRIES INC	S	COM	50216C108	664	58000	SH	DEFINED	01	
LTC PROPERTIES	S	COM	502175102	1052	52801	SH	DEFINED	01	
L-3 COMMUNICATIONS	S	COM	502424104	520	7100	SH	DEFINED	01	
L-3 COMMUNICATIONS	S	COM	502424104	1925	26290	SH	DEFINED	01	0
L-3 COMMUNICATIONS	S	COM	502424104	50	676	SH	DEFINED	02	
LABARGE INC	S	COM	502470107	592	46600	SH	DEFINED	01	
LA QUINTA CORP	S	COM	50419U202	3939	433400	SH	DEFINED	01	
LA QUINTA CORP	S	COM	50419U202	316	35000	SH	DEFINED	01	1
LA-Z-BOY INC	S	COM	505336107	2206	143533	SH	DEFINED	01	
LABOR READY INC	S	COM	505401208	7493	442885	SH	DEFINED	01	
LABOR READY INC	S	COM	505401208	1985	117232	SH	DEFINED	01	0
LABOR READY INC	S	COM	505401208	196	11610	SH	DEFINED	01	0
LABOR READY INC	S	COM	505401208	149	8800	SH	DEFINED	02	
LABONE INC	S	COM	50540L105	1385	43230	SH	DEFINED	01	
LAB CORP OF AMERICA	S	COM	50540R409	580	11636	SH	DEFINED	01	
LAB CORP OF AMERICA	S	COM	50540R409	1573	31580	SH	DEFINED	01	0
LAB CORP OF AMERICA	S	COM	50540R409	61790	1240762	SH	DEFINED	01	1
LACLEDE GROUP INC	S	COM	505597104	1648	52890	SH	DEFINED	01	
LAIDLAW INTERNATIONAL	S	COM	50730R102	4044	189000	SH	DEFINED	01	
LAIDLAW INTERNATIONAL	S	COM	50730R102	2572	120210	SH	DEFINED	01	0
LAIDLAW INTERNATIONAL	S	COM	50730R102	244	11400	SH	DEFINED	01	0
LAIDLAW INTERNATIONAL	S	COM	50730R102	427	20000	SH	DEFINED	01	1
LAIDLAW INTERNATIONAL	S	COM	50730R102	199	9300	SH	DEFINED	02	
LAM RESEARCH CORP	S	COM	512807108	274	9490	SH	DEFINED	01	
LAM RESEARCH CORP	S	COM	512807108	15349	530950	SH	DEFINED	01	0
LAM RESEARCH CORP	S	COM	512807108	804	27795	SH	DEFINED	01	0
LAMAR ADVERTISING.	S	COM	512815101	274	6410	SH	DEFINED	01	
LAMAR ADVERTISING.	S	COM	512815101	21	482	SH	DEFINED	01	0
LAMAR ADVERTISING.	S	COM	512815101	56106	1314080	SH	DEFINED	01	1
LANCASTER COLONY COR	S	COM	513847103	1320	30802	SH	DEFINED	01	
LANCE INC	S	COM	514606102	5118	268942	SH	DEFINED	01	
LANCE INC	S	COM	514606102	2243	117880	SH	DEFINED	01	0
LANCE INC	S	COM	514606102	226	11900	SH	DEFINED	01	0
LANCE INC	S	COM	514606102	173	9100	SH	DEFINED	02	
LANDAMERICA FINL	S	COM	514936103	5533	102603	SH	DEFINED	01	
LANDRY'S RESTAURANTS	S	COM	51508L103	3069	105604	SH	DEFINED	01	
LANDSTAR SYSTEM INC	S	COM	515098101	13416	182183	SH	DEFINED	01	
LANDSTAR SYSTEM INC	S	COM	515098101	191	2590	SH	DEFINED	01	0
LANDSTAR SYSTEM INC	S	COM	515098101	66	900	SH	DEFINED	02	
LAS VEGAS SANDS CORP	S	COM	517834107	1067	22231	SH	DEFINED	01	
LASALLE HOTEL PROPERTIES	S	COM	517942108	2192	68893	SH	DEFINED	01	
LASERSCOPE	S	COM	518081104	664	18498	SH	DEFINED	01	
ESTEE LAUDER	S	COM	518439104	4584	100400	SH	DEFINED	01	1
ESTEE LAUDER	S	COM	518439104	31	669	SH	DEFINED	02	
LAWSON PRODUCTS	S	COM	520776105	1746	34611	SH	DEFINED	01	
LEAP WIRELESS INTL INC	S	COM	521863308	8186	303200	SH	DEFINED	01	
LEAP WIRELESS INTL INC	S	COM	521863308	2072	76750	SH	DEFINED	01	0
LEAR CORP	S	COM	521865105	8646	141710	SH	DEFINED	01	
LEAR CORP	S	COM	521865105	61	1000	SH	DEFINED	01	1
LEAR CORP	S	COM	521865105	58	945	SH	DEFINED	02	
LEAR CORP CVT		CONV BND	521865AG0	1600	3100000	PRN	DEFINED	01	
LECG CORP	S	COM	523234102	791	42414	SH	DEFINED	01	
LEE ENTERPRISES INC	S	COM	523768109	1475	32000	SH	DEFINED	01	
LEGGETT & PLATT	S	COM	524660107	3597	126525	SH	DEFINED	01	
LEGGETT & PLATT	S	COM	524660107	1239	43581	SH	DEFINED	01	0
LEGGETT & PLATT	S	COM	524660107	13	467	SH	DEFINED	02	

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LEGG MASON INC	S	COM	524901105	62110	847800	SH	DEFINED	01
LEGG MASON INC	S	COM	524901105	91351	1246952	SH	DEFINED	01 0
LEGG MASON INC	S	COM	524901105	8238	112448	SH	DEFINED	01 0
LEGG MASON INC	S	COM	524901105	1297	17700	SH	DEFINED	02
LEHMAN BROS HOLDINGS	S	COM	524908100	40998	468653	SH	DEFINED	01
LEHMAN BROS HOLDINGS	S	COM	524908100	905	10350	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	S	COM	524908100	8381	95804	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	S	COM	524908100	23776	271818	SH	DEFINED	01 1
LEHMAN BROS HOLDINGS	S	COM	524908100	68	787	SH	DEFINED	02
LENNAR CORP	S	COM	526057104	9732	171700	SH	DEFINED	01
LENNAR CORP	S	COM	526057104	2583	45568	SH	DEFINED	01 0
LENNAR CORP	S	COM	526057104	561	9900	SH	DEFINED	01 0
LENNAR CORP	S	COM	526057104	85	1488	SH	DEFINED	02
LENNOX INTL	S	COM	526107107	4591	225586	SH	DEFINED	01
LEUCADIA NATL CORP	S	COM	527288104	17	251	SH	DEFINED	01 0
LEUCADIA NATL CORP	S	COM	527288104	53	760	SH	DEFINED	02
LEVEL 3 COMM	S	COM	52729N100	13	3811	SH	DEFINED	01 0
LEXAR MEDIA INC.	S	COM	52886P104	2315	295252	SH	DEFINED	01
LEXAR MEDIA INC.	S	COM	52886P104	5	650	SH	DEFINED	01 0
LEXICON GENETICS INC	S	COM	528872104	2342	301900	SH	DEFINED	01
LEXICON GENETICS INC	S	COM	528872104	7	890	SH	DEFINED	01 0
LEXICON GENETICS INC	S	COM	528872104	278	35938	SH	DEFINED	01 1
LEXINGTON CORP PPTYS TR	S	COM	529043101	6604	292470	SH	DEFINED	01
LEXMARK INTL INC	S	COM	529771107	14906	175368	SH	DEFINED	01
LEXMARK INTL INC	S	COM	529771107	2505	29466	SH	DEFINED	01 0
LEXMARK INTL INC	S	COM	529771107	31	360	SH	DEFINED	02
LIBBEY	S	COM	529898108	865	38934	SH	DEFINED	01
LIBERTY CORP S C.		COM	530370105	132	3000	SH	DEFINED	01
LIBERTY MEDIA (VIA.B CVT		CONV BND	530715AR2	883	900000	PRN	DEFINED	01
LIBERTY MEDIA	S	COM	530718105	44656	4066955	SH	DEFINED	01
LIBERTY MEDIA	S	COM	530718105	117	10647	SH	DEFINED	02
LIBERTY MEDIA CORPORATION	00.7	CONV BND	530718AF2	843	700000	PRN	DEFINED	01
LIBERTY MEDIA INTL INC	S	COM	530719103	13952	301802	SH	DEFINED	01
LIBERTY MEDIA INTL INC	S	COM	530719103	46	990	SH	DEFINED	01 0
LIBERTY MEDIA INTL INC	S	COM	530719103	36	784	SH	DEFINED	02
LIBERTY PROPERTY TRU.	S	COM	531172104	2281	52800	SH	DEFINED	01
LIFECCELL CORP	S	COM	531927101	2370	231900	SH	DEFINED	01
LIFECCELL CORP	S	COM	531927101	5	490	SH	DEFINED	01 0
LIFEPOINT HOSP INC	S	COM	53219L109	9	245	SH	DEFINED	00
LIFEPOINT HOSP INC	S	COM	53219L109	3029	87000	SH	DEFINED	01
LIFEPOINT HOSP INC	S	COM	53219L109	1801	51740	SH	DEFINED	01 0
ELI LILLY	S	COM	532457108	119502	2105766	SH	DEFINED	01
ELI LILLY	S	COM	532457108	2299	40500	SH	DEFINED	01 0
ELI LILLY	S	COM	532457108	15151	266979	SH	DEFINED	01 0
ELI LILLY	S	COM	532457108	12112	213217	SH	DEFINED	01 1
LIMITED BRANDS INC	S	COM	532716107	577	25070	SH	DEFINED	01
LIMITED BRANDS INC	S	COM	532716107	2136	92782	SH	DEFINED	01 0
LIMITED BRANDS INC	S	COM	532716107	308	13400	SH	DEFINED	01 1
LIN TV CORP	S	COM	532774106	3113	163000	SH	DEFINED	01
LINCARE HOLDINGS INC	S	COM	532791100	51292	1202615	SH	DEFINED	01
LINCARE HOLDINGS INC	S	COM	532791100	2433	57072	SH	DEFINED	01 0
LINCARE HOLDINGS INC	S	COM	532791100	2328	54598	SH	DEFINED	01 0
LINCARE HOLDINGS INC	S	COM	532791100	889	20842	SH	DEFINED	02
LINCOLN ELECTRIC HLD	S	COM	533900106	3412	98819	SH	DEFINED	01
LINCOLN NAT	S	COM	534187109	43403	929785	SH	DEFINED	01
LINCOLN NAT	S	COM	534187109	1969	42193	SH	DEFINED	01 0
LINCOLN NAT	S	COM	534187109	2846	60965	SH	DEFINED	01 0
LINCOLN NAT	S	COM	534187109	121	2605	SH	DEFINED	02
LINDSAY MANUFACTURIN	S	COM	535555106	1111	42964	SH	DEFINED	01
LINEAR TECHNOLOGY	S	COM	535678106	30793	794445	SH	DEFINED	01
LINEAR TECHNOLOGY	S	COM	535678106	412	10633	SH	DEFINED	01 0
LINEAR TECHNOLOGY	S	COM	535678106	2806	72401	SH	DEFINED	01 0

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LINEAR TECHNOLOGY	S	COM	535678106	1469	38020	SH	DEFINED	01	1
LINEN & THINGS	S	COM	535679104	4668	188193	SH	DEFINED	01	
LINK ENERGY LLC	S	COM	535763106	195	2170149	SH	DEFINED	01	
LINK ENERGY LLC	S	COM	535763106	39	446617	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	FSU	COM	535919203	378	35550	SH	DEFINED	01	
LIONBRIDGE TECHNOLOGIES INC.		COM	536252109	4576	680847	SH	DEFINED	01	
LITHIA MOTORS INC CL A	S	COM	536797103	3659	136400	SH	DEFINED	01	
LITHIA MOTORS INC CL A	S	COM	536797103	1321	49260	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	S	COM	536797103	126	4700	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	S	COM	536797103	107	4000	SH	DEFINED	02	
LITTELFUSE INC	S	COM	537008104	5100	149323	SH	DEFINED	01	
LIZ CLAIBORNE	S	COM	539320101	8412	199271	SH	DEFINED	01	
LIZ CLAIBORNE	S	COM	539320101	1046	24784	SH	DEFINED	01	0
LIZ CLAIBORNE	S	COM	539320101	31	745	SH	DEFINED	02	
LLOYDS TSB GROUP ADR	FSUSD	COM	539439109	7847	213300	SH	DEFINED	01	
LOJACK CORPORATION	S	COM	539451104	1447	119281	SH	DEFINED	01	
LOCKHEED MARTIN CORP	S	COM	539830109	276142	4971053	SH	DEFINED	01	
LOCKHEED MARTIN CORP	S	COM	539830109	852	15346	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	S	COM	539830109	5614	101058	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	S	COM	539830109	2089	37600	SH	DEFINED	01	1
LOCKHEED MARTIN CORP	S	COM	539830109	141	2545	SH	DEFINED	02	
LOCKHEED MARTIN CVT 02.026% 08	CONV BND		539830AP4	1552	1500000	PRN	DEFINED	01	
LODGENET ENT	S	COM	540211109	1849	104500	SH	DEFINED	01	
LODGIAN INC	S	COM	54021P403	8679	705648	SH	DEFINED	01	
LOEWS CORP	S	COM	540424108	131286	1867505	SH	DEFINED	01	
LOEWS CORP	S	COM	540424108	1482	21079	SH	DEFINED	01	0
LOEWS CORP	S	COM	540424108	8207	116745	SH	DEFINED	01	0
LOEWS CORP	S	COM	540424108	396	5637	SH	DEFINED	01	1
LOEWS CORP	S	COM	540424108	176	2504	SH	DEFINED	02	
LOEWS CORP - CAROLINA GROUP		COM	540424207	5666	195705	SH	DEFINED	01	
LOEWS CORP - CAROLINA GROUP		COM	540424207	2	58	SH	DEFINED	01	0
LONE STAR STEAK HS	S	COM	542307103	4276	152715	SH	DEFINED	01	
LONE STAR STEAK HS	S	COM	542307103	3	110	SH	DEFINED	01	0
LONE STAR TECHNOLOG	S	COM	542312103	2693	80462	SH	DEFINED	01	
LONGS DRUG STORES	S	COM	543162101	2616	94890	SH	DEFINED	01	
LOUISIANA PAC.	S	COM	546347105	4436	165918	SH	DEFINED	01	
LOUISIANA PAC.	S	COM	546347105	672	25126	SH	DEFINED	01	0
LOUISIANA PAC.	S	COM	546347105	12654	473243	SH	DEFINED	01	1
LOUISIANA PAC.	S	COM	546347105	58	2139	SH	DEFINED	02	
LOUISVILLE G&E PFD \$5.875 7-15	PRF		546676800	1082	10800	SH	DEFINED	01	
LOWES COMPANIES	S	COM	548661107	22965	398765	SH	DEFINED	01	
LOWES COMPANIES	S	COM	548661107	4573	79441	SH	DEFINED	01	0
LOWES COMPANIES	S	COM	548661107	11311	196409	SH	DEFINED	01	0
LOWE S COMPANIES INC 00.000% 0	CONV BND		548661CF2	951	1000000	PRN	DEFINED	01	
LOWE S COMPANIES INC 00.000% 0	CONV BND		548661CF2	4090	4300000	PRN	DEFINED	01	0
LUBRIZOL CORP	S	COM	549271104	3288	89200	SH	DEFINED	01	
LUCENT TECHNOLOGIES	S	COM	549463107	3188	847786	SH	DEFINED	01	
LUCENT TECHNOLOGIES	S	COM	549463107	54	14400	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	S	COM	549463107	4087	1086916	SH	DEFINED	01	0
LYDALL INC	S	COM	550819106	2517	212232	SH	DEFINED	01	
WILLIAM LYON HOMES	S	COM	552074106	78	1108	SH	DEFINED	01	
LYONDELL CHEMICAL CO	S	COM	552078107	35654	1232832	SH	DEFINED	01	
LYONDELL CHEMICAL CO	S	COM	552078107	5014	173384	SH	DEFINED	01	0
LYONDELL CHEMICAL CO	S	COM	552078107	46149	1599100	SH	DEFINED	01	1
LYONDELL CHEMICAL CO	S	COM	552078107	106	3656	SH	DEFINED	02	
M&F WORLDWIDE CORP	S	COM	552541104	152	11178	SH	DEFINED	01	
M&T BK CORP	S	COM	55261F104	2282	21165	SH	DEFINED	01	
M&T BK CORP	S	COM	55261F104	2859	26510	SH	DEFINED	01	0
MAF BANCORP	S	COM	55261R108	4200	93734	SH	DEFINED	01	
MBIA INC	S	COM	55262C100	1898	30009	SH	DEFINED	01	
MBIA INC	S	COM	55262C100	2033	32129	SH	DEFINED	01	0
MBIA INC	S	COM	55262C100	172	2700	SH	DEFINED	01	1

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MBIA INC	S	COM	55262C100	37	583	SH	DEFINED	02
MBNA		COM	55262L100	178288	6324497	SH	DEFINED	01
MBNA		COM	55262L100	2412	85560	SH	DEFINED	01 0
MBNA		COM	55262L100	8223	291688	SH	DEFINED	01 0
MBNA		COM	55262L100	1465	52000	SH	DEFINED	01 1
MBNA		COM	55262L100	249	8849	SH	DEFINED	02
MDC HOLDINGS INC	S	COM	552676108	7011	81104	SH	DEFINED	01
MDC HOLDINGS INC	S	COM	552676108	35	400	SH	DEFINED	02
MDU RESOURCES GROUP	S	COM	552690109	37	1390	SH	DEFINED	02
MCI INC	S	COM	552691107	57536	2854000	SH	DEFINED	01
MCI INC	S	COM	552691107	3305	163983	SH	DEFINED	01 0
MCI INC	S	COM	552691107	1386	68750	SH	DEFINED	01 0
MEMC ELECTRONIC MAT.	S	COM	552715104	564	42569	SH	DEFINED	01
MFA MORTGAGE INVESTMENTS INC.		COM	55272X102	2311	262002	SH	DEFINED	01
MGE ENERGY INC.	S	COM	55277P104	257	7127	SH	DEFINED	01
MGIC INVESTMENT CORP	S	COM	552848103	4443	64476	SH	DEFINED	01
MGIC INVESTMENT CORP	S	COM	552848103	39	562	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	1523	22097	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	186	2700	SH	DEFINED	01 1
MGIC INVESTMENT CORP	S	COM	552848103	78	1141	SH	DEFINED	02
MGI PHARM	S	COM	552880106	13313	475238	SH	DEFINED	01
MGI PHARM	S	COM	552880106	40330	1439800	SH	DEFINED	01 0
MGI PHARM	S	COM	552880106	2053	73300	SH	DEFINED	01 0
MGI PHARM	S	COM	552880106	1428	51000	SH	DEFINED	01 1
MGI PHARM	S	COM	552880106	81	2900	SH	DEFINED	02
MGM MIRAGE	S	COM	552953101	3886	53410	SH	DEFINED	01
MI DEVELOPMENTS INC CL-A		COM	55304X104	10976	363800	SH	DEFINED	01
M/I HOMES INC	S	COM	55305B101	443	8037	SH	DEFINED	01
MKS INSTRUMENT INC	S	COM	55306N104	3423	184500	SH	DEFINED	01
MKS INSTRUMENT INC	S	COM	55306N104	61	3300	SH	DEFINED	01 0
MKS INSTRUMENT INC	S	COM	55306N104	22	1200	SH	DEFINED	02
MMO2 PLC ADR	FSUSD	COM	55309W101	1756	74500	SH	DEFINED	01
MPS GROUP INC	S	COM	553409103	3186	259900	SH	DEFINED	01
MPS GROUP INC	S	COM	553409103	1230	100337	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	122	9975	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	93	7600	SH	DEFINED	02
MRO SOFTWARE INC	S	COM	55347W105	819	62890	SH	DEFINED	01
MSC INDUSTRIAL		COM	553530106	2285	63500	SH	DEFINED	01 0
MSC INDUSTRIAL DIR CL A COM US		COM	553530106	1620	45128	SH	DEFINED	01 1
MTS SYSTEMS CORP	S	COM	553777103	2530	74840	SH	DEFINED	01
MTC TECHNOLOGIES INC	S	COM	55377A106	3074	91547	SH	DEFINED	01
MACDERMID INC	S	COM	554273102	3475	96272	SH	DEFINED	01
MACERICH CO	S	COM	554382101	54	862	SH	DEFINED	02
MACROVISION CORP	S	COM	555904101	6	230	SH	DEFINED	01 0
MACQUARIE INFRASTRUCTURE COMP		COM	55607X108	5867	200000	SH	DEFINED	01 1
MACROMEDIA INC	S	COM	556100105	20467	657710	SH	DEFINED	01
MACROMEDIA INC	S	COM	556100105	2813	90370	SH	DEFINED	01 0
STEVEN MADDEN LTD.	S	COM	556269108	1875	99420	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC		COM	559079207	39802	1165182	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC		COM	559079207	6139	179780	SH	DEFINED	01 0
MAGELLAN HEALTH SERVICES INC		COM	559079207	174	5100	SH	DEFINED	01 0
MAGELLAN HEALTH SERVICES INC		COM	559079207	137	4000	SH	DEFINED	02
MAGMA DESIGN AUTOMAT	S	COM	559181102	308	24500	SH	DEFINED	01
MAGNA ENTERTAINMENT	S	COM	559211107	301	50000	SH	DEFINED	01
MAGNETEK INC	S	COM	559424106	565	81816	SH	DEFINED	01
MAGNUM HUNTER RESOURCES	S	COM	55972F203	1850	143400	SH	DEFINED	01
MAGUIRE PROPERTIES INC	S	COM	559775101	137	5000	SH	DEFINED	01
MAIN STREET BANKS INC	S	COM	56034R102	1960	56113	SH	DEFINED	01
MANCHESTER TECHNOLOGIES INC		COM	562398107	609	61000	SH	DEFINED	01
MANDALAY RESORT GRP	S	COM	562567107	23	326	SH	DEFINED	02
MANHATTAN ASSOCIATES INC	S	COM	562750109	1807	75672	SH	DEFINED	01
MANITOWOC CO.	S	COM	563571108	6006	159530	SH	DEFINED	01

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MANITOWOC CO.	S	COM	563571108	2751	73062	SH	DEFINED	01	0
MANNKIND CORP	S	COM	56400P201	2	150	SH	DEFINED	02	
MANOR CARE INC	S	COM	564055101	2449	69115	SH	DEFINED	01	
MANOR CARE INC	S	COM	564055101	14	400	SH	DEFINED	01	0
MANOR CARE INC	S	COM	564055101	699	19734	SH	DEFINED	01	0
MANPOWER INC-WIS	S	COM	56418H100	31907	660600	SH	DEFINED	01	0
MANPOWER INC-WIS	S	COM	56418H100	53	1100	SH	DEFINED	01	0
MANPOWER INC-WIS	S	COM	56418H100	24	500	SH	DEFINED	02	
MANTECH INTL CORP-A.	S	COM	564563104	1936	81555	SH	DEFINED	01	
MANUGISTICS GROUP IN	S	COM	565011103	1	247	SH	DEFINED	01	0
MAP INFO	S	COM	565105103	614	51281	SH	DEFINED	01	
MARATHON OIL CORP	S	COM	565849106	58711	1561026	SH	DEFINED	01	
MARATHON OIL CORP	S	COM	565849106	177	4700	SH	DEFINED	01	0
MARATHON OIL CORP	S	COM	565849106	2976	79123	SH	DEFINED	01	0
MARATHON OIL CORP	S	COM	565849106	337	9000	SH	DEFINED	01	1
MARATHON OIL CORP	S	COM	565849106	76	2005	SH	DEFINED	02	
MARCUS CORP	S	COM	566330106	1906	75807	SH	DEFINED	01	
MARINEMAX INC	S	COM	567908108	1128	37850	SH	DEFINED	01	0
MARINEMAX INC	S	COM	567908108	110	3700	SH	DEFINED	01	0
MARINEMAX INC	S	COM	567908108	86	2900	SH	DEFINED	02	
MARKEL CORP	S	COM	570535104	837	2300	SH	DEFINED	01	
MARKETAXESS HOLDINGS INC		COM	57060D108	635	37485	SH	DEFINED	01	1
MARLIN BUSINESS SERVICES INC		COM	571157106	920	48400	SH	DEFINED	01	0
MARSH MCLENNAN CO	S	COM	571748102	61649	1873816	SH	DEFINED	01	
MARSH MCLENNAN CO	S	COM	571748102	6257	190186	SH	DEFINED	01	0
MARSH MCLENNAN CO	S	COM	571748102	4948	150392	SH	DEFINED	01	0
MARSH MCLENNAN CO	S	COM	571748102	2052	62400	SH	DEFINED	01	1
MARSH MCLENNAN CO	S	COM	571748102	53	1612	SH	DEFINED	02	
MARSHALL & ILSLEY	S	COM	571834100	2777	62821	SH	DEFINED	01	
MARSHALL & ILSLEY	S	COM	571834100	2551	57707	SH	DEFINED	01	0
MARSHALL & ILSLEY	S	COM	571834100	2255	51010	SH	DEFINED	01	0
MARRIOTT INTL CL A	S	COM	571903202	20671	328218	SH	DEFINED	01	
MARRIOTT INTL CL A	S	COM	571903202	531	8427	SH	DEFINED	01	0
MARRIOTT INTL CL A	S	COM	571903202	3215	51046	SH	DEFINED	01	0
MARTEK BIOSCIENCES CORP		COM	572901106	375	7322	SH	DEFINED	01	1
MARTIN MARIETTA MATE	S	COM	573284106	52716	982400	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	1368	25507	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	1663	31000	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	150	2800	SH	DEFINED	01	1
MARTIN MARIETTA MATE	S	COM	573284106	577	10750	SH	DEFINED	02	
MASCO CORP	S	COM	574599106	16173	442765	SH	DEFINED	01	
MASCO CORP	S	COM	574599106	3736	102275	SH	DEFINED	01	0
MASCO CORP	S	COM	574599106	6817	186600	SH	DEFINED	01	1
MASCO CORP	S	COM	574599106	112	3052	SH	DEFINED	02	
MASCO CVT 00.000% 07/20/2031	C	CONV BND	574599AW6	1741	3500000	PRN	DEFINED	01	
MASCO CVT 00.000% 07/20/2031	C	CONV BND	574599AW6	1741	3500000	PRN	DEFINED	01	0
MASSEY ENERGY CO	S	COM	576206106	10401	297618	SH	DEFINED	01	
MASSEY ENERGY CO	S	COM	576206106	41356	1184797	SH	DEFINED	01	1
MASSEY ENERGY CO	S	COM	576206106	16	457	SH	DEFINED	02	
MATERIAL SCIENCES	S	COM	576674105	652	36267	SH	DEFINED	01	
MATRIA HEALTHCARE IN.	S	COM	576817209	1130	28910	SH	DEFINED	01	
MATRIXONE INC	S	COM	57685P304	173	26400	SH	DEFINED	01	
MATRIXONE INC	S	COM	57685P304	2689	410545	SH	DEFINED	01	0
MATTEL INC.	S	COM	577081102	31924	1637986	SH	DEFINED	01	
MATTEL INC.	S	COM	577081102	2634	135149	SH	DEFINED	01	0
MATTEL INC.	S	COM	577081102	1846	94736	SH	DEFINED	01	0
MATTEL INC.	S	COM	577081102	20320	1043104	SH	DEFINED	01	1
MATTEL INC.	S	COM	577081102	99	5077	SH	DEFINED	02	
MATTHEWS INTL CORP.	S	COM	577128101	736	20000	SH	DEFINED	01	
MAXIM INTEGRATED	S	COM	57772K101	181786	4288412	SH	DEFINED	01	
MAXIM INTEGRATED	S	COM	57772K101	41898	988448	SH	DEFINED	01	0
MAXIM INTEGRATED	S	COM	57772K101	7284	171797	SH	DEFINED	01	0

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MAXIM INTEGRATED	S	COM	57772K101	1949	46000	SH	DEFINED	01	1
MAXIM INTEGRATED	S	COM	57772K101	699	16500	SH	DEFINED	02	
MAY DEPT STORES	S	COM	577778103	9762	332096	SH	DEFINED	01	
MAY DEPT STORES	S	COM	577778103	1960	66662	SH	DEFINED	01	0
MAY DEPT STORES	S	COM	577778103	103	3501	SH	DEFINED	02	
MAVERICK TUBE CORP	S	COM	577914104	11438	377489	SH	DEFINED	01	
MAVERICK TUBE CORP	S	COM	577914104	12	410	SH	DEFINED	01	0
MAXIMUS INC	S	COM	577933104	5859	188290	SH	DEFINED	01	
MAYTAG CO	S	COM	578592107	566	26816	SH	DEFINED	01	
MAYTAG CO	S	COM	578592107	382	18087	SH	DEFINED	01	0
MAYTAG CO	S	COM	578592107	33	1557	SH	DEFINED	02	
MCAFEE INC	S	COM	579064106	2588	89462	SH	DEFINED	01	
MCAFEE INC	S	COM	579064106	12885	445400	SH	DEFINED	01	0
MCAFEE INC	S	COM	579064106	657	22700	SH	DEFINED	01	0
MCAFEE INC	S	COM	579064106	1492	51593	SH	DEFINED	01	1
MCAFEE INC	S	COM	579064106	52	1795	SH	DEFINED	02	
MCCLATCHY CO	S	COM	579489105	2011	28000	SH	DEFINED	01	
MCCORMICK & CO	S	COM	579780206	488	12660	SH	DEFINED	01	
MCCORMICK & CO	S	COM	579780206	1205	31210	SH	DEFINED	01	0
MCCORMICK & CO	S	COM	579780206	8375	217241	SH	DEFINED	01	1
MCDATA CORP B SHARES TRG		COM	580031102	2648	470400	SH	DEFINED	01	0
MCDERMOTT INTL	FSUSD	COM	580037109	63361	3451000	SH	DEFINED	01	
MCDONALDS CORP	S	COM	580135101	178612	5571245	SH	DEFINED	01	
MCDONALDS CORP	S	COM	580135101	9202	287015	SH	DEFINED	01	0
MCDONALDS CORP	S	COM	580135101	538	16600	SH	DEFINED	01	1
MCDONALDS CORP	S	COM	580135101	15	477	SH	DEFINED	02	
MCG CAPITAL CORP	S	COM	58047P107	153	8962	SH	DEFINED	01	
MCGRAW-HILL COS INC	S	COM	580645109	22683	247798	SH	DEFINED	01	
MCGRAW-HILL COS INC	S	COM	580645109	3968	43349	SH	DEFINED	01	0
MCGRAW-HILL COS INC	S	COM	580645109	5675	62000	SH	DEFINED	01	1
MCKESSON CORP	S	COM	58155Q103	570	18135	SH	DEFINED	01	
MCKESSON CORP	S	COM	58155Q103	13	400	SH	DEFINED	01	0
MCKESSON CORP	S	COM	58155Q103	2111	67105	SH	DEFINED	01	0
MCKESSON CORP	S	COM	58155Q103	20	633	SH	DEFINED	02	
MCLEODUSA INC ESCROW		COM	582266995	0	2746	SH	DEFINED	01	
MEADE INSTRUMENTS	S	COM	583062104	173	50321	SH	DEFINED	01	
MEADWESTVACO CORP	S	COM	583334107	34028	1004106	SH	DEFINED	01	
MEADWESTVACO CORP	S	COM	583334107	1568	46268	SH	DEFINED	01	0
MEADWESTVACO CORP	S	COM	583334107	248	7300	SH	DEFINED	01	1
MEASUREMENT SPEC INC	S	COM	583421102	1843	72400	SH	DEFINED	01	
MECHEL STEEL GROUP OAO-ADR	F	COM	583840103	134	6000	SH	DEFINED	01	
MEDAREX INC	S	COM	583916101	1294	120000	SH	DEFINED	01	
MEDAREX INC	S	COM	583916101	1073	99480	SH	DEFINED	01	0
MEDAREX INC	S	COM	583916101	106	9800	SH	DEFINED	01	0
MEDAREX INC	S	COM	583916101	82	7600	SH	DEFINED	02	
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	158048	3799244	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	4340	104330	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	2588	62213	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	1027	24699	SH	DEFINED	01	1
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	86	2065	SH	DEFINED	02	
MEDIA GENERAL	S	COM	584404107	7084	109300	SH	DEFINED	01	
MEDICAL STAFFING NTWK HOLD	S	COM	58463F104	1476	180277	SH	DEFINED	01	
MEDICINES COMPANY	S	COM	584688105	2550	88540	SH	DEFINED	01	
MEDICINES COMPANY	S	COM	584688105	996	34600	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	S	COM	584690309	4835	137714	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	S	COM	584690309	20947	596600	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	S	COM	584690309	1036	29500	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	S	COM	584690309	105	3000	SH	DEFINED	02	
MEDIMMUNE INC \	S	COM	584699102	26066	961488	SH	DEFINED	01	
MEDIMMUNE INC \	S	COM	584699102	893	32919	SH	DEFINED	01	0
MEDIMMUNE INC \	S	COM	584699102	3090	113981	SH	DEFINED	01	0
MEDIMMUNE INC \	S	COM	584699102	525	19350	SH	DEFINED	02	

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MEDTRONIC	S		COM	585055106	140117	2820960	SH	DEFINED	01
MEDTRONIC	S		COM	585055106	3031	60995	SH	DEFINED	01
MEDTRONIC	S		COM	585055106	14338	288666	SH	DEFINED	01
MEDTRONIC	S		COM	585055106	1923	38545	SH	DEFINED	01
MEDTRONIC	S		COM	585055106	63	1278	SH	DEFINED	02
MEDTRONIC INC. 01.250%		09/15/2	CONV BND	585055AB2	1517	1500000	PRN	DEFINED	01
MEDTRONIC INC. 01.250%		09/15/2	CONV BND	585055AB2	1011	1000000	PRN	DEFINED	01
MELLON FINANCIAL COR			COM	58551A108	8910	286422	SH	DEFINED	01
MELLON FINANCIAL COR			COM	58551A108	3008	96699	SH	DEFINED	01
MELLON FINANCIAL COR			COM	58551A108	319	10200	SH	DEFINED	01
MELLON FINANCIAL COR			COM	58551A108	27	871	SH	DEFINED	02
MENS WEARHOUSE INC	S		COM	587118100	479	14980	SH	DEFINED	00
MENS WEARHOUSE INC	S		COM	587118100	13463	421254	SH	DEFINED	01
MENS WEARHOUSE INC	S		COM	587118100	1512	47300	SH	DEFINED	01
MENS WEARHOUSE INC	S		COM	587118100	153	4790	SH	DEFINED	01
MENS WEARHOUSE INC	S		COM	587118100	125	3910	SH	DEFINED	02
MENTOR CORP MN	S		COM	587188103	4154	123132	SH	DEFINED	01
MENTOR GRAPHIC	S		COM	587200106	11173	730731	SH	DEFINED	01
MERCANTILE BANKSHARE	S		COM	587405101	14	270	SH	DEFINED	02
MERCK & CO. INC.	S		COM	589331107	159788	4971653	SH	DEFINED	01
MERCK & CO. INC.	S		COM	589331107	4182	130100	SH	DEFINED	01
MERCK & CO. INC.	S		COM	589331107	16924	526573	SH	DEFINED	01
MERCK & CO. INC.	S		COM	589331107	21407	665980	SH	DEFINED	01
MERCK & CO. INC.	S		COM	589331107	528	16418	SH	DEFINED	01
MERCK & CO. INC.	S		COM	589331107	574	17858	SH	DEFINED	02
MERCURY COMP SYS INC	S		COM	589378108	1573	52999	SH	DEFINED	01
MERCURY COMP SYS INC	S		COM	589378108	2	65	SH	DEFINED	01
MERCURY INTERACTIVE	S		COM	589405109	26078	572499	SH	DEFINED	01
MERCURY INTERACTIVE	S		COM	589405109	29269	642550	SH	DEFINED	01
MERCURY INTERACTIVE	S		COM	589405109	2368	51976	SH	DEFINED	01
MEREDITH CORP	S		COM	589433101	167	3076	SH	DEFINED	01
MEREDITH CORP	S		COM	589433101	619	11418	SH	DEFINED	01
MERIDIAN RESOURCE CORP	S		COM	58977Q109	1295	213870	SH	DEFINED	01
MERIDIAN RESOURCE CORP	S		COM	58977Q109	126	20900	SH	DEFINED	01
MERIDIAN RESOURCE CORP	S		COM	58977Q109	99	16300	SH	DEFINED	02
MERIT MEDICAL SYSTEMS INC	S		COM	589889104	1017	66530	SH	DEFINED	01
MERIDIAN GOLD	FSUSD		COM	589975101	2536	133700	SH	DEFINED	01
MERITAGE HOMES CORP	S		COM	59001A102	4292	38095	SH	DEFINED	01
MERITAGE HOMES CORP	S		COM	59001A102	776	6900	SH	DEFINED	01
MERITAGE HOMES CORP	S		COM	59001A102	79	700	SH	DEFINED	01
MERITAGE HOMES CORP	S		COM	59001A102	45	400	SH	DEFINED	02
MERRILL LYNCH & CO	S		COM	590188108	109603	1833751	SH	DEFINED	01
MERRILL LYNCH & CO	S		COM	590188108	849	14198	SH	DEFINED	01
MERRILL LYNCH & CO	S		COM	590188108	15627	261442	SH	DEFINED	01
MERRILL LYNCH & CO	S		COM	590188108	39001	652589	SH	DEFINED	01
MERRILL LYNCH & CO	S		COM	590188108	175	2939	SH	DEFINED	02
MESA AIR	S		COM	590479101	737	92731	SH	DEFINED	01
METAL MANAGEMENT INC	S		COM	591097209	4239	157781	SH	DEFINED	01
METAL MANAGEMENT INC	S		COM	591097209	1261	46931	SH	DEFINED	01
METAL MANAGEMENT INC	S		COM	591097209	126	4700	SH	DEFINED	01
METAL MANAGEMENT INC	S		COM	591097209	91	3400	SH	DEFINED	02
METHODE ELEC	S		COM	591520200	1948	151587	SH	DEFINED	01
METLIFE INC	S		COM	59156R108	1860	45918	SH	DEFINED	01
METLIFE INC	S		COM	59156R108	6884	169928	SH	DEFINED	01
METLIFE INC	S		COM	59156R108	9142	225650	SH	DEFINED	01
METRIS COMPANIES INC	S		COM	591598107	8585	673330	SH	DEFINED	01
METRIS COMPANIES INC	S		COM	591598107	1083	84860	SH	DEFINED	01
METRIS COMPANIES INC	S		COM	591598107	106	8300	SH	DEFINED	01
METRIS COMPANIES INC	S		COM	591598107	83	6500	SH	DEFINED	02
METROLOGIC INSTRUMENTS	S		COM	591676101	2203	103700	SH	DEFINED	01
METROLOGIC INSTRUMENTS	S		COM	591676101	6	320	SH	DEFINED	01
METTLER TOLEDO	S		COM	592688105	161	3143	SH	DEFINED	01

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MICHAELS STORES INC	S	COM	594087108	11	371	SH	DEFINED	02
MICREL	S	COM	594793101	2625	238200	SH	DEFINED	01
MICREL	S	COM	594793101	2	210	SH	DEFINED	01 0
MICROS SYSTEMS	S	COM	594901100	3637	46591	SH	DEFINED	01
MICROSOFT	S	COM	594918104	893492	33451653	SH	DEFINED	01
MICROSOFT	S	COM	594918104	21348	799124	SH	DEFINED	01 0
MICROSOFT	S	COM	594918104	72182	2702420	SH	DEFINED	01 0
MICROSOFT	S	COM	594918104	250034	9361055	SH	DEFINED	01 1
MICROSOFT	S	COM	594918104	578	21652	SH	DEFINED	02
MICRO STRATEGY	S	COM	594972408	603	10000	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	S	COM	595017104	40125	1505100	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	S	COM	595017104	29253	1097300	SH	DEFINED	01 0
MICROCHIP TECHNOLOGY INC	S	COM	595017104	3423	128382	SH	DEFINED	01 0
MICROCHIP TECHNOLOGY INC	S	COM	595017104	693	26000	SH	DEFINED	02
MICRON TECHNOLOGY	S	COM	595112103	41304	3344278	SH	DEFINED	01
MICRON TECHNOLOGY	S	COM	595112103	2260	182985	SH	DEFINED	01 0
MICRON TECHNOLOGY	S	COM	595112103	1727	139817	SH	DEFINED	01 0
MICRON TECHNOLOGY	S	COM	595112103	32	2580	SH	DEFINED	02
MICRON TECHNOLOGY INC	02.500%	CONV BND	595112AG8	591	500000	PRN	DEFINED	01
MICROSEMI CORP	S	COM	595137100	10971	632003	SH	DEFINED	01
MICROSEMI CORP	S	COM	595137100	1039	59896	SH	DEFINED	01 0
MICROSEMI CORP	S	COM	595137100	100	5732	SH	DEFINED	01 0
MICROSEMI CORP	S	COM	595137100	80	4600	SH	DEFINED	02
MID-STATE BANCSHARES	S	COM	595440108	276	9631	SH	DEFINED	01
MIDAS INC	S	COM	595626102	2194	109701	SH	DEFINED	01
MIDDLEBY CORP		COM	596278101	3859	76096	SH	DEFINED	01
MIDDLEBY CORP		COM	596278101	1107	21830	SH	DEFINED	01 0
MIDDLEBY CORP		COM	596278101	101	1990	SH	DEFINED	01 0
MIDDLEBY CORP		COM	596278101	92	1810	SH	DEFINED	02
MIDDLESEX WATER CO.	S	COM	596680108	511	27000	SH	DEFINED	01
MIDWAY GAMES INC	S	COM	598148104	493	46908	SH	DEFINED	01
MILACRON INC	S	COM	598709103	415	122282	SH	DEFINED	01
MILLENNIUM PHARM	S	COM	599902103	1952	161030	SH	DEFINED	01 0
MILLENNIUM PHARM	S	COM	599902103	23	1884	SH	DEFINED	01 0
MILLENNIUM BANKSHARES CORP	S	COM	60037B106	781	86705	SH	DEFINED	01
MILLER (HERMAN) INC	COM USD0.20	COM	600544100	24723	894800	SH	DEFINED	01 1
MILLIPORE CORP	S	COM	601073109	152	3066	SH	DEFINED	01
MILLIPORE CORP	S	COM	601073109	565	11353	SH	DEFINED	01 0
MILLS	S	COM	601148109	4648	72900	SH	DEFINED	01
MINDSPEED TECHNOLOGIES INC		COM	602682106	276	100000	SH	DEFINED	01 1
MINE SAFETY APPLIANCES CO	S	COM	602720104	1914	37737	SH	DEFINED	01
MINEFINDERS CORP	FSUSD	COM	602900102	848	123600	SH	DEFINED	01
MINERALS TECHNOLOGIE	S	COM	603158106	4842	72602	SH	DEFINED	01
MISONIX INC	S	COM	604871103	326	50000	SH	DEFINED	01
MISSION WEST PROPERTIES	S	COM	605203108	265	24900	SH	DEFINED	01
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	577	4163	SH	DEFINED	01
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	21199	153098	SH	DEFINED	01 1
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	2747	19836	SH	DEFINED	01 1
MOBILE MINI INC.	S	COM	60740F105	1214	36752	SH	DEFINED	01
OTP BANK	FSUSD	COM	607461167	29	483	SH	DEFINED	01 1
MODINE MFG CO	S	COM	607828100	4136	122500	SH	DEFINED	01
MODINE MFG CO	S	COM	607828100	2928	86700	SH	DEFINED	01 0
MODTECH HOLDINGS INC	S	COM	60783C100	1095	139100	SH	DEFINED	01
MOHAWK INDUSTRIES	S	COM	608190104	480	5261	SH	DEFINED	00
MOHAWK INDUSTRIES	S	COM	608190104	1752	19200	SH	DEFINED	01
MOHAWK INDUSTRIES	S	COM	608190104	107321	1176745	SH	DEFINED	01 1
MOLECULAR DEVICES	S	COM	60851C107	49	2461	SH	DEFINED	01
MOLEX INC	S	COM	608554101	349	11623	SH	DEFINED	01
MOLEX INC	S	COM	608554101	1308	43572	SH	DEFINED	01 0
MOLINA HEALTHCARE INC	S	COM	60855R100	1743	37600	SH	DEFINED	01
MOMENTA PHARMACEUTICALS INC		COM	60877T100	2708	383600	SH	DEFINED	01
MOMENTA PHARMACEUTICALS INC		COM	60877T100	1516	214639	SH	DEFINED	01 0

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MONACO COACH CORP	S	COM	60886R103	3537	171940	SH	DEFINED	01
MONSANTO CO NEW	S	COM	61166W101	85944	1547135	SH	DEFINED	01
MONSANTO CO NEW	S	COM	61166W101	1895	34142	SH	DEFINED	01 0
MONSANTO CO NEW	S	COM	61166W101	3761	67695	SH	DEFINED	01 0
MONSANTO CO NEW	S	COM	61166W101	12454	224244	SH	DEFINED	01 1
MONSANTO CO NEW	S	COM	61166W101	237	4258	SH	DEFINED	02
MONSTER WORLDWIDE INC	S	COM	611742107	547	16273	SH	DEFINED	01
MONSTER WORLDWIDE INC	S	COM	611742107	914	27184	SH	DEFINED	01 0
MONSTER WORLDWIDE INC	S	COM	611742107	5719	169900	SH	DEFINED	01 1
MOODY`S CORPORATION	S	COM	615369105	12103	139345	SH	DEFINED	01
MOODY`S CORPORATION	S	COM	615369105	2932	33761	SH	DEFINED	01 0
MOODY`S CORPORATION	S	COM	615369105	19192	221128	SH	DEFINED	01 1
MOOG INC CL A	S	COM	615394202	9848	217120	SH	DEFINED	01
MOOG INC CL A	S	COM	615394202	2067	45643	SH	DEFINED	01 0
MOOG INC CL A	S	COM	615394202	204	4492	SH	DEFINED	01 0
MOOG INC CL A	S	COM	615394202	159	3500	SH	DEFINED	02
MORGAN STANLEY	S	COM	617446448	151379	2726588	SH	DEFINED	01
MORGAN STANLEY	S	COM	617446448	1821	32800	SH	DEFINED	01 0
MORGAN STANLEY	S	COM	617446448	16686	300539	SH	DEFINED	01 0
MORGAN STANLEY	S	COM	617446448	23288	419557	SH	DEFINED	01 1
MORGAN STANLEY	S	COM	617446448	204	3664	SH	DEFINED	02
MOSAIC CO	S	COM	61945A107	3057	187263	SH	DEFINED	01
MOTOROLA	S	COM	620076109	264277	15364835	SH	DEFINED	01
MOTOROLA	S	COM	620076109	13349	776086	SH	DEFINED	01 0
MOTOROLA	S	COM	620076109	10064	585124	SH	DEFINED	01 0
MOTOROLA	S	COM	620076109	258	14981	SH	DEFINED	01 1
MOTOROLA	S	COM	620076109	312	18109	SH	DEFINED	02
MOVADO GROUP INC	S	COM	624580106	207	11104	SH	DEFINED	01
MOVADO GROUP INC	S	COM	624580106	1151	61690	SH	DEFINED	01 0
MOVADO GROUP INC	S	COM	624580106	112	6000	SH	DEFINED	01 0
MOVADO GROUP INC	S	COM	624580106	88	4700	SH	DEFINED	02
MOVIE GALLERY.	S	COM	624581104	1699	89067	SH	DEFINED	01
MTN GROUP LTD-SPONS ADR		COM	62474M108	84	10840	SH	DEFINED	01 0
MUELLER INDS	S	COM	624756102	9419	292487	SH	DEFINED	01
MULTIMEDIA GAMES INC	S	COM	625453105	6144	389823	SH	DEFINED	01
MULTIMEDIA GAMES INC	S	COM	625453105	4181	265355	SH	DEFINED	01 0
MULTIMEDIA GAMES INC	S	COM	625453105	56	3566	SH	DEFINED	02
MURPHY OIL	S	COM	626717102	39348	489100	SH	DEFINED	01
MURPHY OIL	S	COM	626717102	1115	13867	SH	DEFINED	01 0
MURPHY OIL	S	COM	626717102	1946	24190	SH	DEFINED	01 0
MURPHY OIL	S	COM	626717102	684	8500	SH	DEFINED	02
MURRIN MURRIN		COM	62719N9E3	0	7095108	SH	DEFINED	01 0
MYERS IND INC	S	COM	628464109	1655	129287	SH	DEFINED	01
MYERS IND INC	S	COM	628464109	1180	92109	SH	DEFINED	01 0
MYERS IND INC	S	COM	628464109	119	9320	SH	DEFINED	01 0
MYERS IND INC	S	COM	628464109	92	7200	SH	DEFINED	02
MYKROLIS CORP	S	COM	62852P103	354	25000	SH	DEFINED	01
MYLAN LABS	S	COM	628530107	294	16605	SH	DEFINED	01
MYLAN LABS	S	COM	628530107	1086	61435	SH	DEFINED	01 0
MYRIAD GENETICS	S	COM	62855J104	2155	95700	SH	DEFINED	01
MYRIAD GENETICS	S	COM	62855J104	1468	65200	SH	DEFINED	01 1
MYOGEN INC	S	COM	62856E104	1627	201959	SH	DEFINED	01 1
NBTY INC	S	COM	628782104	4042	168367	SH	DEFINED	01
NCI BUILDING SYSTEMS	S	COM	628852105	3980	106124	SH	DEFINED	01
NCI BUILDING SYSTEMS	S	COM	628852105	999	26610	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	S	COM	628852105	90	2400	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	S	COM	628852105	75	2000	SH	DEFINED	02
NCO GROUP	S	COM	628858102	5397	208775	SH	DEFINED	01
NCO GROUP	S	COM	628858102	1361	52630	SH	DEFINED	01 0
NCO GROUP	S	COM	628858102	129	5000	SH	DEFINED	01 0
NCO GROUP	S	COM	628858102	98	3800	SH	DEFINED	02
NCR CORPORATION	S	COM	62886E108	3110	44920	SH	DEFINED	01

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NCR CORPORATION	S	COM	62886E108	6352	91771	SH	DEFINED	01	0
NCR CORPORATION	S	COM	62886E108	2889	41738	SH	DEFINED	01	0
NCR CORPORATION	S	COM	62886E108	75	1084	SH	DEFINED	02	
NDS GROUP PLC - SPONS ADR		COM	628891103	340	10057	SH	DEFINED	01	1
NS GROUP INC	S	COM	628916108	1943	69957	SH	DEFINED	01	
NS GROUP INC	S	COM	628916108	1372	49382	SH	DEFINED	01	0
NS GROUP INC	S	COM	628916108	131	4700	SH	DEFINED	01	0
NS GROUP INC	S	COM	628916108	103	3700	SH	DEFINED	02	
NII HOLDINGS INC	S	COM	62913F201	6618	139477	SH	DEFINED	01	
NII HOLDINGS INC	S	COM	62913F201	8	180	SH	DEFINED	01	0
NL INDUSTRIES INC	S	COM	629156407	347	15700	SH	DEFINED	01	
NMS COMM CORP	S	COM	629248105	1367	216620	SH	DEFINED	01	
NPS PHARMACEUTICALS.	S	COM	62936P103	274	15000	SH	DEFINED	01	
NPS PHARMACEUTICALS.	S	COM	62936P103	439	24079	SH	DEFINED	01	1
NTL INC	S	COM	62940M104	434654	5957451	SH	DEFINED	01	
NTL INC	S	COM	62940M104	30060	411988	SH	DEFINED	01	0
NTL INC	S	COM	62940M104	39	540	SH	DEFINED	01	0
NTL INC	S	COM	62940M104	124	1687	SH	DEFINED	02	
NUCO2 INC	S	COM	629428103	585	26345	SH	DEFINED	01	
NVR INC	S	COM	62944T105	629	817	SH	DEFINED	00	
NVR INC	S	COM	62944T105	15052	19564	SH	DEFINED	01	
NVR INC	S	COM	62944T105	1734	2333	SH	DEFINED	01	0
NVR INC	S	COM	62944T105	84	109	SH	DEFINED	02	
NYMAGIC INC.	S	COM	629484106	752	29749	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	3814	260307	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	4	270	SH	DEFINED	01	0
NABORS INDUSTRIES LTD. 00.000%	CONV BND		629568AK2	1857	1900000	PRN	DEFINED	01	
NABORS INDUSTRIES LTD. 00.000%	CONV BND		629568AK2	1075	1100000	PRN	DEFINED	01	0
NACCO IND CL A.	S	COM	629579103	89	840	SH	DEFINED	01	
NAPSTER INC	S	COM	630797108	824	87613	SH	DEFINED	01	
NARA BANCORP INC	S	COM	63080P105	1249	58715	SH	DEFINED	01	
NASDAQ-100 SHARES	INDEXUS	COM	631100104	36357	910974	SH	DEFINED	01	
NASDAQ STOCK MARKET	S	COM	631103108	6	600	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	3990	105671	SH	DEFINED	01	
NASH FINCH CO	S	COM	631158102	2044	54140	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	228	6050	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	153	4050	SH	DEFINED	02	
NASHUA CORP	S	COM	631226107	568	50000	SH	DEFINED	01	
NATIONAL CITY CORP	S	COM	635405103	11132	296481	SH	DEFINED	01	
NATIONAL CITY CORP	S	COM	635405103	30	800	SH	DEFINED	01	0
NATIONAL CITY CORP	S	COM	635405103	5808	154678	SH	DEFINED	01	0
NATIONAL CITY CORP	S	COM	635405103	411	10925	SH	DEFINED	01	1
NATIONAL CITY CORP	S	COM	635405103	294	7840	SH	DEFINED	01	1
NATIONAL CITY CORP	S	COM	635405103	186	4957	SH	DEFINED	02	
NATIONAL FUEL GAS CO	S	COM	636180101	299	10573	SH	DEFINED	01	
NATL HEALTH INV INC	S	COM	63633D104	1447	49542	SH	DEFINED	01	
NATL HEALTH INV INC	S	COM	63633D104	4	140	SH	DEFINED	01	0
NATL INSTRUMENTS COM USD0.01		COM	636518102	448	16500	SH	DEFINED	01	1
NATL MEDICAL HEALTH CARD SYSTE		COM	636918302	26	1144	SH	DEFINED	01	
NATIONAL OILWELL INC	S	COM	637071101	1320	37411	SH	DEFINED	01	
NATIONAL OILWELL INC	S	COM	637071101	223	6325	SH	DEFINED	01	0
NATL PRESTO IND	S	COM	637215104	781	17169	SH	DEFINED	01	
NATL SEMICONDUCTOR	S	COM	637640103	3775	210369	SH	DEFINED	01	
NATL SEMICONDUCTOR	S	COM	637640103	488	27208	SH	DEFINED	01	0
NATL SEMICONDUCTOR	S	COM	637640103	1468	81762	SH	DEFINED	01	0
NATL SEMICONDUCTOR	S	COM	637640103	54	2986	SH	DEFINED	02	
NATIONAL VISION INC	S	COM	63845P101	2457	329879	SH	DEFINED	01	0
NATL WESTERN LIFE INS-CL A	S	COM	638522102	203	1220	SH	DEFINED	01	
NATIONWIDE FINL	S	COM	638612101	20	529	SH	DEFINED	02	
NAVIGATORS GROUP INC	S	COM	638904102	3191	106006	SH	DEFINED	01	
NAVIGATORS GROUP INC	S	COM	638904102	1234	40949	SH	DEFINED	01	0
NAVIGATORS GROUP INC	S	COM	638904102	119	3936	SH	DEFINED	01	0

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NAVIGATORS GROUP INC	S	COM	638904102	93	3100	SH	DEFINED	02	
NATURES SUNSHINE PRO	S	COM	639027101	1550	76136	SH	DEFINED	01	
NATUS MEDICAL INC	COM	USD0.001	COM	639050103	876	110000	SH	DEFINED	01
NATUZZI SPA-SP ADR	FSUSD	COM	63905A101	2063	190200	SH	DEFINED	01	
NAUTILUS GROUP INC	S	COM	63910B102	4682	193721	SH	DEFINED	01	
NAVARRE CORP	S	COM	639208107	1738	98760	SH	DEFINED	01	
NAVISTAR INTL CORP	S	COM	63934E108	3630	82531	SH	DEFINED	01	
NAVISTAR INTL CORP	S	COM	63934E108	701	15941	SH	DEFINED	01	
NAVISTAR INTL CORP	S	COM	63934E108	26	590	SH	DEFINED	02	
NAVIGANT CONSULTING	S	COM	63935N107	1752	65837	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	26211	565400	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	639	13813	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	851	18350	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	1854	40000	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	399	8600	SH	DEFINED	02	
NDCHEALTH CORP		COM	639480102	3757	202075	SH	DEFINED	01	
NEENAH PAPER INC	S	COM	640079109	1240	38032	SH	DEFINED	01	
NEENAH PAPER INC	S	COM	640079109	20	598	SH	DEFINED	01	
NEENAH PAPER INC	S	COM	640079109	61	1880	SH	DEFINED	01	
NEENAH PAPER INC	S	COM	640079109	1	21	SH	DEFINED	02	
NEIGHBORCARE INC	S	COM	64015Y104	65	2111	SH	DEFINED	01	
NEIGHBORCARE INC	S	COM	64015Y104	4480	145830	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	S	COM	640204202	3649	51000	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	S	COM	640204202	23	320	SH	DEFINED	02	
NEKTAR THERAPEUTICS	S	COM	640268108	657	32481	SH	DEFINED	01	
NELNET INC - CL A	S	COM	64031N108	86	3206	SH	DEFINED	01	
NELSON (THOMAS) INC	S	COM	640376109	1629	72092	SH	DEFINED	01	
NEOWARE SYSTEMS INC	S	COM	64065P102	1555	167000	SH	DEFINED	01	
NETBANK INC	S	COM	640933107	2102	201974	SH	DEFINED	01	
NESS TECHNOLOGIES INC	S	COM	64104X108	2289	153600	SH	DEFINED	01	
NESS TECHNOLOGIES INC	S	COM	64104X108	21	1410	SH	DEFINED	01	
NETFLIX INC	S	COM	64110L106	3797	308000	SH	DEFINED	01	
NETFLIX INC	S	COM	64110L106	5	410	SH	DEFINED	01	
NETEASE.COM INC	FSUSD	COM	64110W102	3195	60480	SH	DEFINED	01	
NETEASE.COM INC	FSUSD	COM	64110W102	133	2525	SH	DEFINED	01	
NETGEAR INC	S	COM	64111Q104	2529	139000	SH	DEFINED	01	
NETGEAR INC	S	COM	64111Q104	4	210	SH	DEFINED	01	
NETIQ CORP	S	COM	64115P102	718	58840	SH	DEFINED	01	
NETIQ CORP	S	COM	64115P102	70	5700	SH	DEFINED	01	
NETIQ CORP	S	COM	64115P102	55	4500	SH	DEFINED	02	
NETRATINGS INC		COM	64116M108	1467	76515	SH	DEFINED	01	
NETWORK EQUIP TECH	S	COM	641208103	605	61637	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	89057	2680840	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	1549	46608	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	5518	166125	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	910	27400	SH	DEFINED	02	
NEUROCRINE BIOSCIENCES	S	COM	64125C109	619	12560	SH	DEFINED	01	
NEUROCRINE BIOSCIENCES	S	COM	64125C109	22131	448900	SH	DEFINED	01	
NEUROCRINE BIOSCIENCES	S	COM	64125C109	1114	22600	SH	DEFINED	01	
NEUROCRINE BIOSCIENCES	S	COM	64125C109	30	600	SH	DEFINED	02	
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	12552	196393	SH	DEFINED	01	
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	21470	332883	SH	DEFINED	01	
NEW FRONTIER MEDIA	S	COM	644398109	35	4406	SH	DEFINED	01	
NEW JERSEY RESOURCES	S	COM	646025106	5850	134984	SH	DEFINED	01	
NEW JERSEY RESOURCES	S	COM	646025106	1905	43965	SH	DEFINED	01	
NEW JERSEY RESOURCES	S	COM	646025106	191	4418	SH	DEFINED	01	
NEW JERSEY RESOURCES	S	COM	646025106	147	3400	SH	DEFINED	02	
NEW YORK TIMES CLA	S	COM	650111107	6331	155154	SH	DEFINED	01	
NEW YORK TIMES CLA	S	COM	650111107	1351	33120	SH	DEFINED	01	
NEWALLIANCE BANCSHARES INC		COM	650203102	2569	168100	SH	DEFINED	01	
NEWCASTLE INVESTMENT CORP	S	COM	65105M108	4322	136000	SH	DEFINED	01	
NEWCASTLE INVESTMENT CORP	S	COM	65105M108	1694	53280	SH	DEFINED	01	

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NEWCASTLE INVESTMENT CORP	S	COM	65105M108	162	5100	SH	DEFINED	01	0
NEWCASTLE INVESTMENT CORP	S	COM	65105M108	130	4100	SH	DEFINED	02	
NEWELL RUBBERMAID	S	COM	651229106	8855	366050	SH	DEFINED	01	
NEWELL RUBBERMAID	S	COM	651229106	1518	62734	SH	DEFINED	01	0
NEWELL RUBBERMAID	S	COM	651229106	273	11400	SH	DEFINED	01	1
NEWELL RUBBERMAID	S	COM	651229106	30	1232	SH	DEFINED	02	
NEWFIELD EXPLORATION	S	COM	651290108	38557	652966	SH	DEFINED	01	
NEWFIELD EXPLORATION	S	COM	651290108	44719	757296	SH	DEFINED	01	0
NEWFIELD EXPLORATION	S	COM	651290108	3714	62900	SH	DEFINED	01	0
NEWFIELD EXPLORATION	S	COM	651290108	3841	65120	SH	DEFINED	01	1
NEWFIELD EXPLORATION	S	COM	651290108	593	10055	SH	DEFINED	02	
NEWMARKET CORP	S	COM	651587107	232	11636	SH	DEFINED	01	
NEWMONT MINING	S	COM	651639106	50531	1137832	SH	DEFINED	01	
NEWMONT MINING	S	COM	651639106	4501	101341	SH	DEFINED	01	0
NEWMONT MINING	S	COM	651639106	8436	190000	SH	DEFINED	01	1
NEWMONT MINING	S	COM	651639106	71	1602	SH	DEFINED	02	
NEWS CORP INC-CL A WHEN ISS		COM	65248E104	17464	935881	SH	DEFINED	01	
NEWS CORP INC-CL A WHEN ISS		COM	65248E104	11130	596470	SH	DEFINED	01	0
NEWTEK BUS SERV -RESTRICTED		COM	652526104	22	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATION	S	COM	65332V103	452567	15085534	SH	DEFINED	01	
NEXTEL COMMUNICATION	S	COM	65332V103	25742	858045	SH	DEFINED	01	0
NEXTEL COMMUNICATION	S	COM	65332V103	7846	261544	SH	DEFINED	01	0
NEXTEL COMMUNICATION	S	COM	65332V103	107	3579	SH	DEFINED	02	
NEXTEL COMMUNICATION CONVERTIB		CONV BND	65332VAY9	2048	2000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	S	COM	65333F107	84167	4307421	SH	DEFINED	01	
NEXTEL PARTNERS INC	S	COM	65333F107	8146	416905	SH	DEFINED	01	0
NICE SYSTEMS LTD ADR	FSUSD	COM	653656108	907	29000	SH	DEFINED	01	
NICOR	S	COM	654086107	11927	322852	SH	DEFINED	01	
NICOR	S	COM	654086107	372	10064	SH	DEFINED	01	0
NIKE INC CL B	S	COM	654106103	8735	96313	SH	DEFINED	01	
NIKE INC CL B	S	COM	654106103	5434	59923	SH	DEFINED	01	0
NIKE INC CL B	S	COM	654106103	3899	43000	SH	DEFINED	01	1
NIKE INC CL B	S	COM	654106103	79	873	SH	DEFINED	02	
NISOURCE INC	S	COM	65473P105	71897	3156174	SH	DEFINED	01	
NISOURCE INC	S	COM	65473P105	1406	61728	SH	DEFINED	01	0
NITROMED INC	S	COM	654798503	910	34140	SH	DEFINED	01	
NITROMED INC	S	COM	654798503	139	5200	SH	DEFINED	01	0
NITROMED INC	S	COM	654798503	51	1900	SH	DEFINED	02	
NOBILITY HOMES INC	S	COM	654892108	252	10800	SH	DEFINED	01	
NOKIA ADR A		COM	654902204	193268	12333568	SH	DEFINED	01	
NOKIA ADR A		COM	654902204	8259	527055	SH	DEFINED	01	0
NOKIA ADR A		COM	654902204	1525	97300	SH	DEFINED	01	0
NOKIA ADR A		COM	654902204	93	5954	SH	DEFINED	02	
NORDSON CORP	S	COM	655663102	416	10393	SH	DEFINED	01	
NORDSTROM INC	S	COM	655664100	11448	244955	SH	DEFINED	01	
NORDSTROM INC	S	COM	655664100	1494	31981	SH	DEFINED	01	0
NORDSTROM INC	S	COM	655664100	99	2100	SH	DEFINED	01	1
NORDSTROM INC	S	COM	655664100	45	955	SH	DEFINED	02	
NORFOLK SOUTHERN CO	S	COM	655844108	11093	306536	SH	DEFINED	01	
NORFOLK SOUTHERN CO	S	COM	655844108	3272	90406	SH	DEFINED	01	0
NORFOLK SOUTHERN CO	S	COM	655844108	14137	390692	SH	DEFINED	01	1
NORFOLK SOUTHERN CO	S	COM	655844108	145	4022	SH	DEFINED	02	
NORTEL NETWORKS CORP	FSUSD	COM	656568102	285	81650	SH	DEFINED	01	
NORTH FORK BANCORP	S	COM	659424105	838	29030	SH	DEFINED	01	
NORTH FORK BANCORP	S	COM	659424105	3100	107452	SH	DEFINED	01	0
NORTH FORK BANCORP	S	COM	659424105	7631	265149	SH	DEFINED	01	1
NORTH FORK BANCORP	S	COM	659424105	40	1400	SH	DEFINED	02	
NORTHEAST UTILITIES	S	COM	664397106	5576	295800	SH	DEFINED	01	
NORTHERN TRUST CORP		COM	665859104	1401	28857	SH	DEFINED	01	
NORTHERN TRUST CORP		COM	665859104	2431	50044	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	S	COM	666807102	234209	4308480	SH	DEFINED	01	
NORTHROP GRUMMAN COR.	S	COM	666807102	1385	25466	SH	DEFINED	01	0

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NORTHROP GRUMMAN COR.	S	COM	666807102	4570	84066	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	S	COM	666807102	2398	44100	SH	DEFINED	01	1
NORTHROP GRUMMAN COR.	S	COM	666807102	97	1785	SH	DEFINED	02	
NORTHWEST AIRLINES CORP	S	COM	667280101	36397	3329900	SH	DEFINED	01	
NORTHWEST AIRLINES CORP	S	COM	667280101	1647	150684	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP	S	COM	667280101	643	58847	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP	S	COM	667280101	115	10500	SH	DEFINED	02	
NW NATURAL GAS CO	S	COM	667655104	5529	163879	SH	DEFINED	01	
NOVATEL WIRELESS INC 00.000%		COM	66987M604	618	31880	SH	DEFINED	01	
NOVARTIS AG-ADR FSUSD		COM	66987V109	214279	4239756	SH	DEFINED	01	
NOVARTIS AG-ADR FSUSD		COM	66987V109	4317	85419	SH	DEFINED	01	0
NOVARTIS AG-ADR FSUSD		COM	66987V109	459	9084	SH	DEFINED	01	0
NOVARTIS AG-ADR FSUSD		COM	66987V109	41	803	SH	DEFINED	02	
NU HORIZONS ELEC COR	S	COM	669908105	1376	172400	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	S	COM	669947400	734	14803	SH	DEFINED	01	
NOVELL INC	S	COM	670006105	903	133852	SH	DEFINED	01	
NOVELL INC	S	COM	670006105	1438	213100	SH	DEFINED	01	0
NOVELL INC	S	COM	670006105	579	85814	SH	DEFINED	01	0
NOVELL INC	S	COM	670006105	15	2240	SH	DEFINED	02	
NOVELL INC. 00.500% 07/15/2024	CONV	BND	670006AB1	951	1000000	PRN	DEFINED	01	
NOVELLUS SYSTEMS INC	S	COM	670008101	16	589	SH	DEFINED	00	
NOVELLUS SYSTEMS INC	S	COM	670008101	14305	512915	SH	DEFINED	01	
NOVELLUS SYSTEMS INC	S	COM	670008101	488	17482	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	S	COM	670008101	1779	63814	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	S	COM	670008101	332	11890	SH	DEFINED	02	
NOVEN PHARMACEUTICAL	S	COM	670009109	2587	151616	SH	DEFINED	01	
NOVEN PHARMACEUTICAL	S	COM	670009109	1	70	SH	DEFINED	01	0
NOVO-NORDISK A/S ADR		COM	670100205	22	400	SH	DEFINED	01	0
NU SKIN ENTERPRISES	S	COM	67018T105	6102	240476	SH	DEFINED	01	
NSTAR	S	COM	67019E107	7153	131800	SH	DEFINED	01	
NUCOR CORP	S	COM	670346105	1553	29671	SH	DEFINED	01	
NUCOR CORP	S	COM	670346105	1901	36316	SH	DEFINED	01	0
NUCOR CORP	S	COM	670346105	111	2113	SH	DEFINED	02	
NUTRACEUTICAL INTL	S	COM	67060Y101	2094	135908	SH	DEFINED	01	
NVIDIA CORP	S	COM	67066G104	370	15695	SH	DEFINED	01	
NVIDIA CORP	S	COM	67066G104	894	37946	SH	DEFINED	01	0
NUVASIVE INC	S	COM	670704105	60	5900	SH	DEFINED	01	0
NUVASIVE INC	S	COM	670704105	22	2100	SH	DEFINED	02	
NYFIX INC	S	COM	670712108	507	81944	SH	DEFINED	01	
O`CHARLEY`S	S	COM	670823103	1052	53805	SH	DEFINED	01	
OGE ENERGY CORP	S	COM	670837103	3671	138500	SH	DEFINED	01	0
OGE ENERGY CORP	S	COM	670837103	38	1440	SH	DEFINED	02	
OCA INC	S	COM	67083Q101	1485	233881	SH	DEFINED	01	
OM GROUP INC	S	COM	670872100	2629	81104	SH	DEFINED	01	
OSI PHARMACEUTICALS	S	COM	671040103	57582	769300	SH	DEFINED	01	
OSI PHARMACEUTICALS	S	COM	671040103	25625	342351	SH	DEFINED	01	0
OSI PHARMACEUTICALS	S	COM	671040103	891	11900	SH	DEFINED	01	0
OSI PHARMACEUTICALS INC-RT		WT	671040111	0	32	SH	DEFINED	01	
OTP BANK LTD-144A ADR FSUSD		COM	67106E101	19	310	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	S	COM	671337103	1439	37060	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	S	COM	671337103	144	3720	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	S	COM	671337103	112	2900	SH	DEFINED	02	
OAKLEY INC	S	COM	673662102	697	54700	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	S	COM	674599105	34552	592039	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	S	COM	674599105	36	616	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	S	COM	674599105	5259	90115	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	S	COM	674599105	11444	196225	SH	DEFINED	01	1
OCCIDENTAL PETROLEUM	S	COM	674599105	347	5941	SH	DEFINED	01	1
OCCIDENTAL PETROLEUM	S	COM	674599105	282	4819	SH	DEFINED	02	
OCEANEERING INT`L	S	COM	675232102	2408	64534	SH	DEFINED	01	
OCTEL CORP	S	COM	675727101	501	24058	SH	DEFINED	01	
OCULAR SCIENCES	S	COM	675744106	272	5555	SH	DEFINED	01	

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OCWEN FINANCIAL CORP	S	COM	675746101	4006	419000	SH	DEFINED	01
OCWEN FINANCIAL CORP	S	COM	675746101	1753	183230	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746101	177	18500	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746101	134	14000	SH	DEFINED	02
ODYSSEY HEALTHCARE	S	COM	67611V101	1726	126222	SH	DEFINED	01
ODYSSEY RE HOLDING.	S	COM	67612W108	5922	234900	SH	DEFINED	01
ODYSSEY RE HOLDING.	S	COM	67612W108	2104	83443	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	S	COM	67612W108	204	8081	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	S	COM	67612W108	161	6400	SH	DEFINED	02
OFFICE DEPOT INC	S	COM	676220106	334	19274	SH	DEFINED	01
OFFICE DEPOT INC	S	COM	676220106	1238	71320	SH	DEFINED	01 0
OFFICE DEPOT INC	S	COM	676220106	266	15300	SH	DEFINED	01 1
OFFICE DEPOT INC	S	COM	676220106	34	1969	SH	DEFINED	02
OFFICEMAX INC	S	COM	67622P101	1012	32247	SH	DEFINED	01
OFFICEMAX INC	S	COM	67622P101	670	21336	SH	DEFINED	01 0
OFFSHORE LOGISTICS	S	COM	676255102	3220	99138	SH	DEFINED	01
OHIO CASUALTY CORP	S	COM	677240103	12627	544000	SH	DEFINED	01
OHIO CASUALTY CORP	S	COM	677240103	2431	104730	SH	DEFINED	01 0
OHIO CASUALTY CORP	S	COM	677240103	241	10400	SH	DEFINED	01 0
OHIO CASUALTY CORP	S	COM	677240103	190	8200	SH	DEFINED	02
OHIO PWR CO 05.900% 01/01/2009	PRF		677415796	2483	24828	SH	DEFINED	01
LUKOIL ADR FSUSD		COM	677862104	9146	74668	SH	DEFINED	01 1
LUKOIL ADR FSUSD		COM	677862104	2049	16727	SH	DEFINED	01 1
OIL STATES INTL INC	S	COM	678026105	5458	282900	SH	DEFINED	01
OIL STATES INTL INC	S	COM	678026105	1314	68112	SH	DEFINED	01 0
OIL STATES INTL INC	S	COM	678026105	138	7172	SH	DEFINED	01 0
OIL STATES INTL INC	S	COM	678026105	102	5300	SH	DEFINED	02
OLD DOMINION FREIGHT LINE.	S	COM	679580100	5216	149890	SH	DEFINED	01
OLD DOMINION FREIGHT LINE.	S	COM	679580100	955	27430	SH	DEFINED	01 0
OLD DOMINION FREIGHT LINE.	S	COM	679580100	86	2460	SH	DEFINED	01 0
OLD DOMINION FREIGHT LINE.	S	COM	679580100	73	2100	SH	DEFINED	02
OLD REPUBLIC INTER	S	COM	680223104	37	1462	SH	DEFINED	02
OLIN	S	COM	680665205	683	31000	SH	DEFINED	01
ARCADIA FINANCIAL LTD 03/15/2	WT		681593125	0	2500	SH	DEFINED	01 0
OLYMPIC STEEL INC	S	COM	68162K106	835	31526	SH	DEFINED	01
OMNICARE INC.	S	COM	681904108	21208	612600	SH	DEFINED	01
OMNICARE INC.	S	COM	681904108	853	24617	SH	DEFINED	01 0
OMNICARE INC.	S	COM	681904108	1290	37250	SH	DEFINED	01 0
OMNICARE INC.	S	COM	681904108	452	13050	SH	DEFINED	02
OMNICOM GROUP	S	COM	681919106	969	11498	SH	DEFINED	01
OMNICOM GROUP	S	COM	681919106	2	22	SH	DEFINED	01 0
OMNICOM GROUP	S	COM	681919106	3587	42541	SH	DEFINED	01 0
OMNICOM GROUP INC. 00.000% 06/	CONV BND		681919AR7	1001	1000000	PRN	DEFINED	01
OMEGA HEALTH CARE	S	COM	681936100	1370	116101	SH	DEFINED	01
OMNIVISION TECHNOLOG.	S	COM	682128103	1718	93605	SH	DEFINED	01
OMNOVA SOLUTIONS INC	S	COM	682129101	1020	181434	SH	DEFINED	01
ON ASSIGNMENT INC	S	COM	682159108	330	63626	SH	DEFINED	01
ON SEMICONDUCTOR CO.	S	COM	682189105	5581	1229300	SH	DEFINED	01
ON SEMICONDUCTOR CO.	S	COM	682189105	8	1880	SH	DEFINED	01 0
ONEIDA LTD	S	COM	682505102	484	158124	SH	DEFINED	01
ONEOK INC	S	COM	682680103	16922	595471	SH	DEFINED	01
ONEOK INC	S	COM	682680103	1551	54561	SH	DEFINED	01 0
ONEOK INC	S	COM	682680103	158	5574	SH	DEFINED	01 0
ONEOK INC	S	COM	682680103	158	5552	SH	DEFINED	02
ONYX PHARMACEUTICALS INC	S	COM	683399109	2357	72770	SH	DEFINED	01
ONYX PHARMACEUTICALS INC	S	COM	683399109	2	60	SH	DEFINED	01 0
ONYX PHARMACEUTICALS INC	S	COM	683399109	342	10561	SH	DEFINED	01 1
OPENWAVE SYSTEMS INC	S	COM	683718308	4423	286135	SH	DEFINED	01
OPEN SOLUTIONS INC.	S	COM	68371P102	1448	55790	SH	DEFINED	01
OPEN SOLUTIONS INC.	S	COM	68371P102	5545	213630	SH	DEFINED	01 0
OPEN SOLUTIONS INC.	S	COM	68371P102	278	10700	SH	DEFINED	01 0
OPEN SOLUTIONS INC.	S	COM	68371P102	83	3200	SH	DEFINED	02

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OPNET TECHNOLOGIES	S	COM	683757108	2349	278969	SH	DEFINED	01
OPNET TECHNOLOGIES	S	COM	683757108	865	102700	SH	DEFINED	01 0
OPSWARE INC	S	COM	68383A101	1410	192052	SH	DEFINED	01
OPSWARE INC	S	COM	68383A101	157	21400	SH	DEFINED	01 0
OPSWARE INC	S	COM	68383A101	4812	655613	SH	DEFINED	01 1
ORACLE CORP COM	S	COM	68389X105	115890	8446899	SH	DEFINED	01
ORACLE CORP COM	S	COM	68389X105	3509	255757	SH	DEFINED	01 0
ORACLE CORP COM	S	COM	68389X105	16229	1182846	SH	DEFINED	01 0
ORACLE CORP COM	S	COM	68389X105	13711	999406	SH	DEFINED	01 1
ORACLE CORP COM	S	COM	68389X105	552	40205	SH	DEFINED	01 1
ORACLE CORP COM	S	COM	68389X105	339	24691	SH	DEFINED	02
OPTION CARE INC	S	COM	683948103	6175	359235	SH	DEFINED	01
OPTION CARE INC	S	COM	683948103	6	362	SH	DEFINED	01 0
ORANGE 21 INC	S	COM	685317109	123	11700	SH	DEFINED	01
ORASCOM TELECOM GDR 144A	FSU	COM	68554W106	5099	241442	SH	DEFINED	01 1
ORASCOM TELECOM - GDR	FSUSD	COM	68554W205	1148	54353	SH	DEFINED	01 1
ORBITAL SCIENCES COR	S	COM	685564106	2951	249360	SH	DEFINED	01
ORBITAL SCIENCES COR	S	COM	685564106	5	440	SH	DEFINED	01 0
COOPER TIRE & RUBBER JAN 05 22	OPT		686	11	550	SH	CALL	DEFINED 01 1
OREGON STEEL MLS INC.	S	COM	686079104	2623	129280	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	6603	233263	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	2067	73018	SH	DEFINED	01 0
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	199	7040	SH	DEFINED	01 0
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	149	5280	SH	DEFINED	02
ORIUUS CORP RESTRICTED		COM	686324104	0	115461	SH	DEFINED	01
ORIUUS CORP RESTRICTED		COM	686324104	0	39779	SH	DEFINED	01 0
ORIUUS A 01/23/2023 W	WT		686324112	0	127933	SH	DEFINED	01
ORIUUS A 01/23/2023 W	WT		686324112	0	44077	SH	DEFINED	01 0
ORIUUS B 01/23/2023 W	WT		686324120	0	134668	SH	DEFINED	01
ORIUUS B 01/23/2023 W	WT		686324120	0	46398	SH	DEFINED	01 0
ORIUUS C 01/23/2023 W	WT		686324138	0	299259	SH	DEFINED	01
ORIUUS C 01/23/2023 W	WT		686324138	0	103108	SH	DEFINED	01 0
OSHKOSH B-GOSH CLA	S	COM	688222207	1078	50343	SH	DEFINED	01
OSHKOSH TRUCK CORP	S	COM	688239201	8870	129732	SH	DEFINED	01
OSTEOTECH INC	S	COM	688582105	238	43210	SH	DEFINED	01
OTTER TAIL CORP	S	COM	689648103	314	12297	SH	DEFINED	01
OVERNITE CORP	S	COM	690322102	2525	67800	SH	DEFINED	01
OVERNITE CORP	S	COM	690322102	3128	84074	SH	DEFINED	01 1
OVERSEAS SHIPHOLD GR	S	COM	690368105	3498	63367	SH	DEFINED	01
OVERSEAS SHIPHOLD GR	S	COM	690368105	1318	23862	SH	DEFINED	01 0
OVERSEAS SHIPHOLD GR	S	COM	690368105	142	2570	SH	DEFINED	01 0
OVERSEAS SHIPHOLD GR	S	COM	690368105	115	2080	SH	DEFINED	02
OVERSTOCK.COM INC	S	COM	690370101	920	13341	SH	DEFINED	01
OWENS & MINOR INC	S	COM	690732102	4550	161491	SH	DEFINED	01
OWENS ILLINOIS INC	S	COM	690768403	25	1100	SH	DEFINED	01 1
OWENS ILLINOIS INC	S	COM	690768403	15	674	SH	DEFINED	02
OXFORD INDUSTRIES	S	COM	691497309	2120	51338	SH	DEFINED	01
OXFORD INDUSTRIES	S	COM	691497309	1072	25980	SH	DEFINED	01 0
OXFORD INDUSTRIES	S	COM	691497309	103	2500	SH	DEFINED	01 0
OXFORD INDUSTRIES	S	COM	691497309	87	2100	SH	DEFINED	02
PC MALL INC	S	COM	69323K100	1233	55100	SH	DEFINED	01
PC-TEL INC	S	COM	69325Q105	414	52225	SH	DEFINED	01
PDI INC	S	COM	69329V100	258	11551	SH	DEFINED	01
P G & E CORP	S	COM	69331C108	13821	415284	SH	DEFINED	01
P G & E CORP	S	COM	69331C108	70	2102	SH	DEFINED	01 0
P G & E CORP	S	COM	69331C108	3063	92031	SH	DEFINED	01 0
P G & E CORP	S	COM	69331C108	395	11877	SH	DEFINED	01 1
P G & E CORP	S	COM	69331C108	240	7202	SH	DEFINED	02
PFF BANCORP INC	S	COM	69331W104	5944	128299	SH	DEFINED	01
P.F. CHANGS CHINA B	S	COM	69333Y108	8563	151950	SH	DEFINED	01
P.F. CHANGS CHINA B	S	COM	69333Y108	40445	717760	SH	DEFINED	01 0
P.F. CHANGS CHINA B	S	COM	69333Y108	2040	36200	SH	DEFINED	01 0

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P.F. CHANGS CHINA B	S	COM	69333Y108	39	700	SH	DEFINED	02
PLX TECHNOLOGY INC	S	COM	693417107	184	17700	SH	DEFINED	01
PMC-SIERRA INC	S	COM	69344F106	407	36167	SH	DEFINED	01
PMC-SIERRA INC	S	COM	69344F106	458	40691	SH	DEFINED	01
PMI GROUP INC.	S	COM	69344M101	5756	138200	SH	DEFINED	01
PMI GROUP INC.	S	COM	69344M101	81	1935	SH	DEFINED	02
PMI GROUP INC (THE)		CONV BND	69344MAE1	1545	1400000	PRN	DEFINED	01
PMI GROUP INC (THE)		CONV BND	69344MAE1	1435	1300000	PRN	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	16717	291035	SH	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	57	1000	SH	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	3706	64524	SH	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	194	3400	SH	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	132	2304	SH	DEFINED	02
POSCO. FSUSD		COM	693483109	121	2710	SH	DEFINED	01
PNM RESOURCES INC	S	COM	69349H107	3019	119351	SH	DEFINED	01
PPG INDUSTRIES INC	S	COM	693506107	6412	94062	SH	DEFINED	01
PPG INDUSTRIES INC	S	COM	693506107	2675	39239	SH	DEFINED	01
PPG INDUSTRIES INC	S	COM	693506107	306	4500	SH	DEFINED	01
PPG INDUSTRIES INC	S	COM	693506107	61	890	SH	DEFINED	02
PPL CORPORATION	S	COM	69351T106	46405	870983	SH	DEFINED	01
PPL CORPORATION	S	COM	69351T106	1305	24500	SH	DEFINED	01
PPL CORPORATION	S	COM	69351T106	2299	43157	SH	DEFINED	01
PPL CORPORATION	S	COM	69351T106	64	1200	SH	DEFINED	01
PPL CORPORATION	S	COM	69351T106	87	1640	SH	DEFINED	02
PPL ENERGY SUPPLY LLC 02.625%		CONV BND	69352JAE7	785	700000	PRN	DEFINED	01
PRA INTERNATIONAL		COM	69353C101	796	32421	SH	DEFINED	01
PRG-SCHULTZ INTL INC	S	COM	69357C107	2350	467121	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	9	701	SH	DEFINED	00
PSS WORLD MEDICAL	S	COM	69366A100	4529	361900	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	1196	95646	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	115	9212	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	91	7300	SH	DEFINED	02
PTEK HOLDINGS INC.	S	COM	69366M104	3438	320982	SH	DEFINED	01
PTEK HOLDINGS INC.	S	COM	69366M104	6	550	SH	DEFINED	01
PTV INC 10.000% 01/10/2023 P		PRF	69367F306	0	119	SH	DEFINED	01
PACCAR INC	S	COM	693718108	1843	22898	SH	DEFINED	01
PACCAR INC	S	COM	693718108	3280	40762	SH	DEFINED	01
PACCAR INC	S	COM	693718108	72	896	SH	DEFINED	02
PACER INTERNATIONAL INC	S	COM	69373H106	340	16000	SH	DEFINED	01
PACER INTERNATIONAL INC	S	COM	69373H106	87	4100	SH	DEFINED	01
PACER INTERNATIONAL INC	S	COM	69373H106	1184	55713	SH	DEFINED	01
PACER INTERNATIONAL INC	S	COM	69373H106	32	1500	SH	DEFINED	02
PACIFIC CAP BANCORP	S	COM	69404P101	365	10715	SH	DEFINED	01
PACIFIC CAP BANCORP	S	COM	69404P101	1844	54210	SH	DEFINED	01
PACIFIC CAP BANCORP	S	COM	69404P101	201	5900	SH	DEFINED	01
PACIFIC CAP BANCORP	S	COM	69404P101	139	4100	SH	DEFINED	02
PACIFIC CONTINENTAL	S	COM	69412V108	17	1076	SH	DEFINED	01
PACIFIC SUNWEAR	S	COM	694873100	2568	115400	SH	DEFINED	01
PACIFIC SUNWEAR	S	COM	694873100	109	4905	SH	DEFINED	01
PACIFIC SUNWEAR	S	COM	694873100	38	1700	SH	DEFINED	02
PACIFICARE HLTH SYS	S	COM	695112102	219239	3878957	SH	DEFINED	01
PACIFICARE HLTH SYS	S	COM	695112102	1625	28750	SH	DEFINED	01
PACIFICARE HLTH SYS	S	COM	695112102	1187	21000	SH	DEFINED	01
PACIFICARE HLTH SYS	S	COM	695112102	3037	53738	SH	DEFINED	01
PACKAGING CORP OF AMERICA		COM	695156109	3898	165500	SH	DEFINED	01
PACTIV CORPORATION	S	COM	695257105	231	9155	SH	DEFINED	01
PACTIV CORPORATION	S	COM	695257105	857	33883	SH	DEFINED	01
PALL CORP	S	COM	696429307	221	7648	SH	DEFINED	01
PALL CORP	S	COM	696429307	820	28309	SH	DEFINED	01
PALM HARBOR HOMES INC	S	COM	696639103	487	28800	SH	DEFINED	01
PALMONE INC	S	COM	69713P107	4486	142204	SH	DEFINED	01
PALMONE INC	S	COM	69713P107	1092	34590	SH	DEFINED	01

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PALMONE INC	S	COM	69713P107	98	3100	SH	DEFINED	01	0
PALOMAR MEDICAL TECHNOLOGIES		COM	697529303	1225	47000	SH	DEFINED	01	
PAN AMERICAN SILVER CORP	FSU	COM	697900108	274	17130	SH	DEFINED	01	
PAN PACIFIC RETAIL	S	COM	69806L104	3374	53800	SH	DEFINED	01	
PANERA BREAD CO	S	COM	69840W108	3651	90548	SH	DEFINED	01	
PANTRY INC.	S	COM	698657103	4963	164950	SH	DEFINED	01	
PANTRY INC.	S	COM	698657103	1661	55125	SH	DEFINED	01	0
PANTRY INC.	S	COM	698657103	151	5030	SH	DEFINED	01	0
PANTRY INC.	S	COM	698657103	120	4000	SH	DEFINED	02	
PAPA JOHN	S	COM	698813102	1633	47448	SH	DEFINED	01	
PAR PHARMACEUTICAL COS INC	S	COM	69888P106	5455	131800	SH	DEFINED	01	
PAR PHARMACEUTICAL COS INC	S	COM	69888P106	16	390	SH	DEFINED	01	0
PARALLEL PETROLEUM CORP	S	COM	699157103	370	68421	SH	DEFINED	01	
PARAMETRIC TECH CORP	S	COM	699173100	5572	945806	SH	DEFINED	01	
PARAMETRIC TECH CORP	S	COM	699173100	1152	195380	SH	DEFINED	01	0
PARAMETRIC TECH CORP	S	COM	699173100	482	81740	SH	DEFINED	01	0
PARAMETRIC TECH CORP	S	COM	699173100	87	14700	SH	DEFINED	02	
PAREXEL	S	COM	699462107	2209	108801	SH	DEFINED	01	
PARK ELECTROCHEMICAL	S	COM	700416209	1479	68190	SH	DEFINED	01	
PARK NATIONAL CORP	S	COM	700658107	299	2205	SH	DEFINED	01	
PARK-OHIO HOLDINGS CORP.	S	COM	700666100	648	25000	SH	DEFINED	01	
PARKER-HANNIFIN	S	COM	701094104	66517	878229	SH	DEFINED	01	
PARKER-HANNIFIN	S	COM	701094104	576	7600	SH	DEFINED	01	0
PARKER-HANNIFIN	S	COM	701094104	3596	47474	SH	DEFINED	01	0
PARKER-HANNIFIN	S	COM	701094104	316	4200	SH	DEFINED	01	1
PARKER-HANNIFIN	S	COM	701094104	86	1143	SH	DEFINED	02	
PARKWAY PROPERTIES INC	S	COM	70159Q104	4950	97530	SH	DEFINED	01	
PARTY CITY-	S	COM	702145103	67	5204	SH	DEFINED	01	
PATINA OIL & GAS CORP	S	COM	703224105	12760	340226	SH	DEFINED	01	
PATINA OIL & GAS CORP	S	COM	703224105	23626	630000	SH	DEFINED	01	0
PATINA OIL & GAS CORP	S	COM	703224105	1151	30700	SH	DEFINED	01	0
PATINA OIL & GAS CORP	S	COM	703224105	165	4400	SH	DEFINED	02	
PATTERSON COS INC	S	COM	703395103	3550	81820	SH	DEFINED	01	
PATTERSON COS INC	S	COM	703395103	32	742	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	S	COM	703481101	2799	143880	SH	DEFINED	01	
PATTERSON-UTI ENERGY	S	COM	703481101	34073	1751820	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	S	COM	703481101	1714	88100	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	S	COM	703481101	24	1240	SH	DEFINED	02	
PAXAR CORPORATION	S	COM	704227107	4213	190125	SH	DEFINED	01	
PAXSON COMMUNICATION	S	COM	704231109	169	122000	SH	DEFINED	01	
PAXSON COMMUNICATION	S	COM	704231109	186	134600	SH	DEFINED	01	1
PFD 13.25 11/15/06		PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	S	COM	704326107	88653	2601326	SH	DEFINED	01	
PAYCHEX INC	S	COM	704326107	41270	1211013	SH	DEFINED	01	0
PAYCHEX INC	S	COM	704326107	8105	237840	SH	DEFINED	01	0
PAYCHEX INC	S	COM	704326107	52424	1538575	SH	DEFINED	01	1
PAYCHEX INC	S	COM	704326107	1087	31900	SH	DEFINED	02	
PAYLESS SHOESOURCE	S	COM	704379106	316	25736	SH	DEFINED	01	
PEABODY ENERGY CORP	S	COM	704549104	14308	176840	SH	DEFINED	01	
PEABODY ENERGY CORP	S	COM	704549104	12035	148859	SH	DEFINED	01	1
PEABODY ENERGY CORP	S	COM	704549104	38	467	SH	DEFINED	02	
PEDIATRIX MEDICAL GROUP INC		COM	705324101	5439	84911	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC		COM	705324101	2562	40000	SH	DEFINED	01	0
PEGASUS SATE PIK PFD 12.75% ST		PRF	70558A502	0	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	S	COM	705906105	1821	144547	SH	DEFINED	01	
PENFORD CORP	S	COM	707051108	892	56700	SH	DEFINED	01	
PENN-AMERICA GROUP INC		COM	707247102	1001	66277	SH	DEFINED	01	0
PENN ENGINEERING & MFG CORP		COM	707389300	53	2940	SH	DEFINED	01	
PENN NATIONAL GAMING..	S	COM	707569109	5688	93925	SH	DEFINED	01	
PENN NATIONAL GAMING..	S	COM	707569109	12	200	SH	DEFINED	01	0
PENN VIRGINIA CORP	S	COM	707882106	54	1339	SH	DEFINED	01	
PENNEY J C	S	COM	708160106	23819	575345	SH	DEFINED	01	

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PENNEY J C	S	COM	708160106	2699	65202	SH	DEFINED	01	0
PENNEY J C	S	COM	708160106	154	3725	SH	DEFINED	02	
PENNSYLVANIA COMMERCE BANCORP		COM	708677109	1944	30867	SH	DEFINED	01	0
PENTAIR INC	S	COM	709631105	29683	681419	SH	DEFINED	01	
PENTAIR INC	S	COM	709631105	292	6700	SH	DEFINED	01	1
PENTAIR INC	S	COM	709631105	45	1028	SH	DEFINED	02	
PENWEST PHARM	S	COM	709754105	238	19900	SH	DEFINED	01	
PEOPLES BANCORP INC OH	S	COM	709789101	72	2631	SH	DEFINED	01	
PEOPLES ENERGY CORP	S	COM	711030106	2498	56865	SH	DEFINED	01	
PEOPLES ENERGY CORP	S	COM	711030106	378	8591	SH	DEFINED	01	0
PEP BOYS-MANNY MOE & JACK	S	COM	713278109	2558	149888	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	S	COM	713409100	1240	45855	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	S	COM	713409100	1544	57089	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	S	COM	713409100	25	926	SH	DEFINED	02	
PEPSIAMERICAS INC	S	COM	71343P200	1402	66000	SH	DEFINED	01	
PEPSICO	S	COM	713448108	490765	9401599	SH	DEFINED	01	
PEPSICO	S	COM	713448108	4730	90632	SH	DEFINED	01	0
PEPSICO	S	COM	713448108	20074	384565	SH	DEFINED	01	0
PEPSICO	S	COM	713448108	75145	1440074	SH	DEFINED	01	1
PEPSICO	S	COM	713448108	129	2453	SH	DEFINED	02	
PER-SE TECH INC	S	COM	713569309	135	8504	SH	DEFINED	01	
PERFORMANCE FOOD	S	COM	713755106	3576	132908	SH	DEFINED	01	
PERICOM SEMICONDUCTOR	S	COM	713831105	630	66829	SH	DEFINED	01	
PERINI CORP	S	COM	713839108	6350	380443	SH	DEFINED	01	
PERINI CORP	S	COM	713839108	2240	134340	SH	DEFINED	01	0
PERINI CORP	S	COM	713839108	234	14010	SH	DEFINED	01	0
PERINI CORP	S	COM	713839108	174	10400	SH	DEFINED	02	
PERKINELMER INC	S	COM	714046109	178	7900	SH	DEFINED	01	
PERKINELMER INC	S	COM	714046109	3396	151021	SH	DEFINED	01	0
PERKINELMER INC	S	COM	714046109	658	29246	SH	DEFINED	01	0
PERKINELMER INC	S	COM	714046109	31	1390	SH	DEFINED	02	
PEROT SYSTEMS CP CLA	S	COM	714265105	3557	221900	SH	DEFINED	01	
PEROT SYSTEMS CP CLA	S	COM	714265105	1529	95320	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	S	COM	714265105	154	9600	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	S	COM	714265105	119	7400	SH	DEFINED	02	
PERRIGO COMPANY	S	COM	714290103	6202	359127	SH	DEFINED	01	
PERRIGO COMPANY	S	COM	714290103	1433	83030	SH	DEFINED	01	0
PERRIGO COMPANY	S	COM	714290103	149	8600	SH	DEFINED	01	0
PERRIGO COMPANY	S	COM	714290103	109	6300	SH	DEFINED	02	
INDOSAT ADR	FSUSD	COM	715680104	1311	42050	SH	DEFINED	01	
PERVASIVE SOFTWARE	S	COM	715710109	1557	321000	SH	DEFINED	01	
PETCO ANIMAL SUP INC	S	COM	716016209	5591	141600	SH	DEFINED	01	
PETCO ANIMAL SUP INC	S	COM	716016209	4	90	SH	DEFINED	01	0
PETROKAZAKHSTAN INC	CL A	FS	71649P102	9542	257200	SH	DEFINED	01	
PETROBRAS ADR		COM	71654V101	79393	2195465	SH	DEFINED	01	1
PETROBRAS ADR		COM	71654V101	3563	98390	SH	DEFINED	01	1
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	92274	2319600	SH	DEFINED	01	
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	127	3200	SH	DEFINED	01	0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	2916	73300	SH	DEFINED	01	0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	53837	1354031	SH	DEFINED	01	1
PETROLEUM DEVELOPMENT CORP	S	COM	716578109	5896	152890	SH	DEFINED	01	
PETROLEUM DEVELOPMENT CORP	S	COM	716578109	4	110	SH	DEFINED	01	0
PETSMART INC	S	COM	716768106	29	812	SH	DEFINED	01	0
PFIZER	S	COM	717081103	530	19702	SH	DEFINED	00	
PFIZER	S	COM	717081103	523447	19466193	SH	DEFINED	01	
PFIZER	S	COM	717081103	6984	259752	SH	DEFINED	01	0
PFIZER	S	COM	717081103	47224	1756205	SH	DEFINED	01	0
PFIZER	S	COM	717081103	86824	3229703	SH	DEFINED	01	1
PFIZER	S	COM	717081103	93	3468	SH	DEFINED	02	
PHARMACEUTICAL PROD	S	COM	717124101	5876	142321	SH	DEFINED	01	
PHARMION CORP	S	COM	71715B409	466	11030	SH	DEFINED	01	
PHARMION CORP	S	COM	71715B409	160	3800	SH	DEFINED	01	0

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PHARMION CORP	S	COM	71715B409	302	7159	SH	DEFINED	01	1
PHARMION CORP	S	COM	71715B409	63	1500	SH	DEFINED	02	
PHELPS DODGE	S	COM	717265102	25073	253460	SH	DEFINED	01	
PHELPS DODGE	S	COM	717265102	603	6100	SH	DEFINED	01	0
PHELPS DODGE	S	COM	717265102	2156	21797	SH	DEFINED	01	0
PHELPS DODGE	S	COM	717265102	975	9854	SH	DEFINED	01	1
PHELPS DODGE	S	COM	717265102	116	1167	SH	DEFINED	02	
PHILADELPHIA CONS HD	S	COM	717528103	3704	55998	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	S	COM	718592108	2379	88117	SH	DEFINED	01	
PHOENIX COMPANIES	S	COM	71902E109	5496	439664	SH	DEFINED	01	
PHOENIX TECHNOLOGY	S	COM	719153108	537	65023	SH	DEFINED	01	
PHOTON DYNAMICS	S	COM	719364101	1027	42309	SH	DEFINED	01	
PHOTRONICS INC	S	COM	719405102	3875	234803	SH	DEFINED	01	
PHOTRONICS INC	S	COM	719405102	8	510	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	S	COM	720186105	5198	223686	SH	DEFINED	01	
PIEDMONT NATURAL GAS	S	COM	720186105	1721	74120	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	S	COM	720186105	164	7070	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	S	COM	720186105	130	5600	SH	DEFINED	02	
PIER 1 IMPORTS INC	S	COM	720279108	5298	268900	SH	DEFINED	01	
PILGRIMS PRIDE	S	COM	721467108	1104	35997	SH	DEFINED	01	
PINNACLE AIRLINES CORP		COM	723443107	664	47700	SH	DEFINED	01	
PINNACLE ENTERTAIN	S	COM	723456109	1982	100183	SH	DEFINED	01	
PINNACLE ENTERTAIN	S	COM	723456109	95	4800	SH	DEFINED	01	0
PINNACLE ENTERTAIN	S	COM	723456109	35	1750	SH	DEFINED	02	
PINNACLE SYSTEMS INC	S	COM	723481107	1065	174560	SH	DEFINED	01	
PINNACLE WEST CAPITA	S	COM	723484101	7796	175546	SH	DEFINED	01	
PINNACLE WEST CAPITA	S	COM	723484101	928	20901	SH	DEFINED	01	0
PINNACLE WEST CAPITA	S	COM	723484101	37	840	SH	DEFINED	02	
PIONEER NATURAL RES	S	COM	723787107	23141	659300	SH	DEFINED	01	
PIONEER NATURAL RES	S	COM	723787107	265	7551	SH	DEFINED	01	0
PIPER JAFFRAY COS-	S	COM	724078100	2398	50005	SH	DEFINED	01	
PITNEY BOWES	S	COM	724479100	32603	704474	SH	DEFINED	01	
PITNEY BOWES	S	COM	724479100	2437	52650	SH	DEFINED	01	0
PIXAR	S	COM	725811103	104	1220	SH	DEFINED	01	
PIXAR	S	COM	725811103	28	329	SH	DEFINED	01	0
PIXELWORKS INC	S	COM	72581M107	2782	245300	SH	DEFINED	01	
PIXELWORKS INC	S	COM	72581M107	7	570	SH	DEFINED	01	0
PLACER DOME INC	FSUSD	COM	725906101	6412	340000	SH	DEFINED	01	
PLACER SIERRA BANCSHARES	S	COM	726079106	1835	64534	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	S	COM	726505100	4168	160300	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	S	COM	726505100	4	170	SH	DEFINED	01	0
PLANAR SYSTEMS INC	S	COM	726900103	413	36815	SH	DEFINED	01	
PLANTRONICS	S	COM	727493108	3527	85043	SH	DEFINED	01	
PLANTRONICS	S	COM	727493108	7	180	SH	DEFINED	01	0
PLATO LEARNING INC	S	COM	72764Y100	792	106400	SH	DEFINED	01	
PLAYBOY ENTERPRISES	S	COM	728117300	1566	127400	SH	DEFINED	01	
PLUM CREEK TIMBER CO	S	COM	729251108	4333	112711	SH	DEFINED	01	
PLUM CREEK TIMBER CO	S	COM	729251108	1611	41910	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	S	COM	729251108	27	699	SH	DEFINED	02	
POGO PRODUCING CO	S	COM	730448107	32513	670500	SH	DEFINED	01	
POGO PRODUCING CO	S	COM	730448107	36419	751086	SH	DEFINED	01	0
POGO PRODUCING CO	S	COM	730448107	3763	77600	SH	DEFINED	01	0
POGO PRODUCING CO	S	COM	730448107	734	15140	SH	DEFINED	02	
POLARIS INDS INC	S	COM	731068102	7668	112724	SH	DEFINED	01	
POLARIS INDS INC	S	COM	731068102	27	397	SH	DEFINED	02	
POLO RALPH LAUREN	S	COM	731572103	2151	50500	SH	DEFINED	01	
POLYCOM INC	S	COM	73172K104	324	13900	SH	DEFINED	01	
POLYMEDICA CORP	S	COM	731738100	2801	75116	SH	DEFINED	01	
POLYONE CORP	S	COM	73179P106	15532	1714232	SH	DEFINED	01	
POLYONE CORP	S	COM	73179P106	1278	140870	SH	DEFINED	01	0
POLYONE CORP	S	COM	73179P106	126	13900	SH	DEFINED	01	0
POLYONE CORP	S	COM	73179P106	95	10500	SH	DEFINED	02	

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POPE & TALBOT	S	COM	732827100	3694	215883	SH	DEFINED	01
POPE & TALBOT	S	COM	732827100	996	58050	SH	DEFINED	01 0
POPE & TALBOT	S	COM	732827100	98	5700	SH	DEFINED	01 0
POPE & TALBOT	S	COM	732827100	75	4400	SH	DEFINED	02
PORTALPLAYER INC	S	COM	736187204	548	22200	SH	DEFINED	01
PORTALPLAYER INC	S	COM	736187204	2	100	SH	DEFINED	02
PORTFOLIO RECOVERY ASSOCIATE		COM	73640Q105	3669	89000	SH	DEFINED	01
PORTFOLIO RECOVERY ASSOCIATE		COM	73640Q105	10	230	SH	DEFINED	01 0
POSSIS MEDICAL INC.	S	COM	737407106	616	45725	SH	DEFINED	01
POST PROPERTIES	S	COM	737464107	2489	71290	SH	DEFINED	01
POTASH CORP SASK INC	FSUSD	COM	73755L107	4161	50100	SH	DEFINED	01
POTASH CORP SASK INC	FSUSD	COM	73755L107	30695	369594	SH	DEFINED	01 1
POTLATCH CORP	S	COM	737628107	5573	110188	SH	DEFINED	01
POTLATCH CORP	S	COM	737628107	2511	49685	SH	DEFINED	01 0
POTLATCH CORP	S	COM	737628107	253	5000	SH	DEFINED	01 0
POTLATCH CORP	S	COM	737628107	187	3700	SH	DEFINED	02
POWER INTEGRATIONS	S	COM	739276103	2084	105387	SH	DEFINED	01
POWER INTEGRATIONS	S	COM	739276103	3	130	SH	DEFINED	01 0
POWER-ONE INC	S	COM	739308104	47	5178	SH	DEFINED	01
POWER-ONE INC	S	COM	739308104	1410	158100	SH	DEFINED	01 0
POWER-ONE INC	S	COM	739308104	171	19159	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES	S	COM	739363109	782	92170	SH	DEFINED	01
POWERWAVE TECHNOLOGIES	S	COM	739363109	204	24000	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES	S	COM	739363109	75	8800	SH	DEFINED	02
PRAXAIR	S	COM	74005P104	7039	159426	SH	DEFINED	01
PRAXAIR	S	COM	74005P104	3273	74134	SH	DEFINED	01 0
PRAXAIR	S	COM	74005P104	1131	25470	SH	DEFINED	01 1
PRE PAID LEGAL SVCS	S	COM	740065107	2001	53291	SH	DEFINED	01
PRECISION CASTPARTS	S	COM	740189105	14772	224901	SH	DEFINED	01
PRECISION CASTPARTS	S	COM	740189105	3292	50166	SH	DEFINED	01 1
PRECISION DRILLING	FSUSD	COM	74022D100	18275	291010	SH	DEFINED	01
PREMCOR INC	S	COM	74045Q104	793	18800	SH	DEFINED	01
PREMCOR INC	S	COM	74045Q104	38	890	SH	DEFINED	02
PRENTISS PROPERTIES TRUST	S	COM	740706106	4358	114068	SH	DEFINED	01
PRESIDENTIAL LIFE CO	S	COM	740884101	2017	118955	SH	DEFINED	01
PRESSTEK INC	S	COM	741113104	487	50280	SH	DEFINED	01
PRICE COMMUNICATIONS	S	COM	741437305	2088	112300	SH	DEFINED	01
T ROWE PRICE GROUP	S	COM	74144T108	33732	542318	SH	DEFINED	01
T ROWE PRICE GROUP	S	COM	74144T108	2129	34218	SH	DEFINED	01 0
T ROWE PRICE GROUP	S	COM	74144T108	3567	57352	SH	DEFINED	01 0
T ROWE PRICE GROUP	S	COM	74144T108	666	10700	SH	DEFINED	02
PRIDE INTERNATIONAL	S	COM	74153Q102	2200	107100	SH	DEFINED	01
PRIDE INTERNATIONAL	S	COM	74153Q102	253	12295	SH	DEFINED	01 0
PRIMEDIA INC	S	COM	74157K101	1140	300000	SH	DEFINED	01
PRINCIPAL FINANCIAL	S	COM	74251V102	5596	136689	SH	DEFINED	01
PRINCIPAL FINANCIAL	S	COM	74251V102	2869	70080	SH	DEFINED	01 0
PRINCIPAL FINANCIAL	S	COM	74251V102	53	1302	SH	DEFINED	02
PRIORITY HEALTHCARE	S	COM	74264T102	2472	113571	SH	DEFINED	01
PRIORITY HEALTHCARE	S	COM	74264T102	1	61	SH	DEFINED	01 0
PROASSURANCE CORP.	S	COM	74267C106	13138	335898	SH	DEFINED	01
PROASSURANCE CORP.	S	COM	74267C106	2589	66222	SH	DEFINED	01 0
PROASSURANCE CORP.	S	COM	74267C106	237	6052	SH	DEFINED	01 0
PROASSURANCE CORP.	S	COM	74267C106	243	6200	SH	DEFINED	02
PROCENTURY CORP	S	COM	74268T108	1599	128877	SH	DEFINED	01
PROCTER & GAMBLE	S	COM	742718109	539567	9796026	SH	DEFINED	01
PROCTER & GAMBLE	S	COM	742718109	3541	64295	SH	DEFINED	01 0
PROCTER & GAMBLE	S	COM	742718109	31898	579122	SH	DEFINED	01 0
PROCTER & GAMBLE	S	COM	742718109	65561	1190522	SH	DEFINED	01 1
PROCTER & GAMBLE	S	COM	742718109	41	750	SH	DEFINED	02
PRIVATEBANCORP INC	S	COM	742962103	2539	78811	SH	DEFINED	01
PROGRESS ENERGY INC	S	COM	743263105	10837	239547	SH	DEFINED	01
PROGRESS ENERGY INC	S	COM	743263105	1	14	SH	DEFINED	01 0

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PROGRESS ENERGY INC	S	COM	743263105	2552	56405	SH	DEFINED	01	0
PROGRESS SOFTWARE CO	S	COM	743312100	3704	158649	SH	DEFINED	01	
PROGRESS SOFTWARE CO	S	COM	743312100	5	210	SH	DEFINED	01	0
PROGRESSIVE CORP OH	S	COM	743315103	26941	317553	SH	DEFINED	01	
PROGRESSIVE CORP OH	S	COM	743315103	3878	45704	SH	DEFINED	01	0
PROLOGIS	S	COM	743410102	5340	123240	SH	DEFINED	01	0
PROLOGIS	S	COM	743410102	1819	41980	SH	DEFINED	01	0
PROLOGIS	S	COM	743410102	43	990	SH	DEFINED	02	
PROSPERITY BANCSHARE.	S	COM	743606105	825	28259	SH	DEFINED	01	
PROSPERITY BANCSHARE.	S	COM	743606105	1674	57318	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	S	COM	743606105	169	5800	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	S	COM	743606105	1635	56000	SH	DEFINED	01	1
PROSPERITY BANCSHARE.	S	COM	743606105	131	4500	SH	DEFINED	02	
PROTECTIVE LIFE CORP	S	COM	743674103	796	18637	SH	DEFINED	01	
PROTECTIVE LIFE CORP	S	COM	743674103	32	760	SH	DEFINED	02	
PROTEIN DESIGN	S	COM	74369L103	2314	112000	SH	DEFINED	01	
PROTEIN DESIGN	S	COM	74369L103	13	660	SH	DEFINED	01	0
PROVIDE COMMERCE INC	S	COM	74373W103	971	26140	SH	DEFINED	01	
PROVIDENT BANK	S	COM	743859100	7251	199382	SH	DEFINED	01	
PROVIDENT BANK	S	COM	743859100	1845	50744	SH	DEFINED	01	0
PROVIDENT BANK	S	COM	743859100	195	5364	SH	DEFINED	01	0
PROVIDENT BANK	S	COM	743859100	145	4000	SH	DEFINED	02	
PROVINCE HEALTHCARE	S	COM	743977100	4104	183616	SH	DEFINED	01	
PROVIDIAN FIN	S	COM	74406A102	7047	427825	SH	DEFINED	01	
PROVIDIAN FIN	S	COM	74406A102	1102	66921	SH	DEFINED	01	0
PROVIDIAN FIN	S	COM	74406A102	67	4005	SH	DEFINED	02	
PRUDENTIAL FINANCIAL	S	COM	744320102	44649	812391	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	S	COM	744320102	577	10500	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	S	COM	744320102	6437	117115	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	S	COM	744320102	3104	56453	SH	DEFINED	01	1
PRUDENTIAL FINANCIAL	S	COM	744320102	116	2107	SH	DEFINED	02	
PSI TECHNOLOGIES HLDGS		COM	74438Q109	90	43900	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	6652	181949	SH	DEFINED	01	
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	10	270	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	1262	34542	SH	DEFINED	01	1
PUB SERV ENTERPRISE	S	COM	744573106	30745	593862	SH	DEFINED	01	
PUB SERV ENTERPRISE	S	COM	744573106	2809	54268	SH	DEFINED	01	0
PUB SERV ENTERPRISE	S	COM	744573106	6119	118200	SH	DEFINED	01	1
PUB SERV ENTERPRISE	S	COM	744573106	56	1088	SH	DEFINED	02	
PUB SERV ENER CVT PFD	10.25 11	CONV PRF	744573304	27938	415000	SH	DEFINED	01	
PUBLIC STORAGE	S	COM	74460D109	903	16200	SH	DEFINED	01	
PUBLIC STORAGE	S	COM	74460D109	31	550	SH	DEFINED	02	
PULITZER INC	S	COM	745769109	10207	157400	SH	DEFINED	01	
PULTE HOMES INC	S	COM	745867101	49180	770832	SH	DEFINED	01	
PULTE HOMES INC	S	COM	745867101	3218	50402	SH	DEFINED	01	0
PULTE HOMES INC	S	COM	745867101	2553	40025	SH	DEFINED	01	0
PULTE HOMES INC	S	COM	745867101	112	1749	SH	DEFINED	02	
QLT INC	FSUSD	COM	746927102	1394	86700	SH	DEFINED	01	
QLOGIC CORP	S	COM	747277101	500	13603	SH	DEFINED	00	
QLOGIC CORP	S	COM	747277101	210	5707	SH	DEFINED	01	
QLOGIC CORP	S	COM	747277101	796	21662	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	S	COM	747316107	604	24323	SH	DEFINED	01	
QUALCOMM	S	COM	747525103	478856	11293764	SH	DEFINED	01	
QUALCOMM	S	COM	747525103	9266	218556	SH	DEFINED	01	0
QUALCOMM	S	COM	747525103	17836	420659	SH	DEFINED	01	0
QUALCOMM	S	COM	747525103	3841	90600	SH	DEFINED	01	1
QUALCOMM	S	COM	747525103	1106	26093	SH	DEFINED	01	1
QUALCOMM	S	COM	747525103	907	21380	SH	DEFINED	02	
QUANEX CORP	S	COM	747620102	4368	63703	SH	DEFINED	01	
QUEST DIAGNOSTICS	S	COM	74834L100	8479	88740	SH	DEFINED	01	
QUEST DIAGNOSTICS	S	COM	74834L100	2207	23100	SH	DEFINED	01	0
QUEST DIAGNOSTICS	S	COM	74834L100	99	1039	SH	DEFINED	01	1

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QUEST DIAGNOSTICS	S	COM	74834L100	22	230	SH	DEFINED	02
QUEST SOFTWARE INC	S	COM	74834T103	282	17680	SH	DEFINED	01 0
QUEST SOFTWARE INC	S	COM	74834T103	104	6500	SH	DEFINED	02
QUESTAR CORP	S	COM	748356102	19	367	SH	DEFINED	02
QUICKSILVER RESOURCES INC	S	COM	74837R104	5054	137403	SH	DEFINED	01
QUICKSILVER RESOURCES INC	S	COM	74837R104	1318	35850	SH	DEFINED	01 0
QUICKSILVER RESOURCES INC	S	COM	74837R104	114	3100	SH	DEFINED	01 0
QUICKSILVER RESOURCES INC	S	COM	74837R104	88	2400	SH	DEFINED	02
QUIKSILVER INC	S	COM	74838C106	11863	398231	SH	DEFINED	01
QUIKSILVER INC	S	COM	74838C106	17	560	SH	DEFINED	01 0
QWEST COMM INTL INC	S	COM	749121109	10193	2295917	SH	DEFINED	01
QWEST COMM INTL INC	S	COM	749121109	1841	414563	SH	DEFINED	01 0
QWEST COMM INTL INC	S	COM	749121109	26	5950	SH	DEFINED	02
R & G FINANCIAL CORP	S	COM	749136107	9323	239811	SH	DEFINED	01
R & G FINANCIAL CORP	S	COM	749136107	2214	56944	SH	DEFINED	01 0
R & G FINANCIAL CORP	S	COM	749136107	222	5718	SH	DEFINED	01 0
R & G FINANCIAL CORP	S	COM	749136107	175	4500	SH	DEFINED	02
RAIT INVESTMENT TRUST	S	COM	749227104	3704	132395	SH	DEFINED	01
RC2 CORP	S	COM	749388104	3678	112790	SH	DEFINED	01
RC2 CORP	S	COM	749388104	114	3485	SH	DEFINED	01 0
RH DONNELLEY CORP	S	COM	74955W307	6888	116644	SH	DEFINED	01
RH DONNELLEY CORP	S	COM	74955W307	2069	35060	SH	DEFINED	01 0
RH DONNELLEY CORP	S	COM	74955W307	201	3400	SH	DEFINED	01 0
RH DONNELLEY CORP	S	COM	74955W307	154	2600	SH	DEFINED	02
RLI CORP	S	COM	749607107	9403	226195	SH	DEFINED	01
RLI CORP	S	COM	749607107	1316	31696	SH	DEFINED	01 0
RLI CORP	S	COM	749607107	120	2888	SH	DEFINED	01 0
RLI CORP	S	COM	749607107	96	2300	SH	DEFINED	02
RPC INC	S	COM	749660106	2856	113700	SH	DEFINED	01
RPM INTERNATIONAL INC	S	COM	749685103	6379	324500	SH	DEFINED	01
RPM INTERNATIONAL INC	S	COM	749685103	26	1330	SH	DEFINED	02
RSA SECURITY INC	S	COM	749719100	3670	182969	SH	DEFINED	01
RSA SECURITY INC	S	COM	749719100	9	480	SH	DEFINED	01 0
RTI INTL METALS	S	COM	74973W107	5781	281473	SH	DEFINED	01
RF MICRO DEVICES INC	S	COM	749941100	6	880	SH	DEFINED	00
RADIAN GROUP INC	S	COM	750236101	44	826	SH	DEFINED	02
RADIANT SYSTEMS	S	COM	75025N102	434	66635	SH	DEFINED	01
RADIOLOGIX INC	S	COM	75040K109	1531	347873	SH	DEFINED	01
RADIOSHACK CORP	S	COM	750438103	500	15195	SH	DEFINED	00
RADIOSHACK CORP	S	COM	750438103	489	14858	SH	DEFINED	01
RADIOSHACK CORP	S	COM	750438103	1189	36177	SH	DEFINED	01 0
RADISYS	S	COM	750459109	7523	384771	SH	DEFINED	01
RADISYS	S	COM	750459109	9	460	SH	DEFINED	01 0
RAE SYSTEMS INC	S	COM	75061P102	794	108800	SH	DEFINED	01
RALCORP HOLDINGS INC	S	COM	751028101	6757	161156	SH	DEFINED	01
RALCORP HOLDINGS INC	S	COM	751028101	4	90	SH	DEFINED	01 0
RANDGOLD RESOURCES LTD-ADR	F	COM	752344309	1368	120000	SH	DEFINED	01
RANGE RESOURCES	S	COM	75281A109	8184	399932	SH	DEFINED	01
RARE HOSPITALITY INT	S	COM	753820109	3118	97862	SH	DEFINED	01
RAYONIER INC	S	COM	754907103	26626	544400	SH	DEFINED	01
RAYOVAC CORP	S	COM	755081106	8101	265097	SH	DEFINED	01
RAYOVAC CORP	S	COM	755081106	1135	37160	SH	DEFINED	01 0
RAYOVAC CORP	S	COM	755081106	97	3170	SH	DEFINED	01 0
RAYOVAC CORP	S	COM	755081106	83	2700	SH	DEFINED	02
RAYTECH CORP-DEL.	S	COM	755103108	48	26000	SH	DEFINED	01
RAYTHEON CO.	S	COM	755111507	5693	146615	SH	DEFINED	01
RAYTHEON CO.	S	COM	755111507	4007	103206	SH	DEFINED	01 0
RAYTHEON CO.	S	COM	755111507	3339	86000	SH	DEFINED	01 1
RAYTHEON CO.	S	COM	755111507	135	3460	SH	DEFINED	02
READERS DIGEST ASSN	S	COM	755267101	7454	535759	SH	DEFINED	01
READERS DIGEST ASSN	S	COM	755267101	7	520	SH	DEFINED	01 0
READERS DIGEST ASSN	S	COM	755267101	11	775	SH	DEFINED	02

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RECKSON	S	COM	75621K106	1788	54500	SH	DEFINED	01
RED HAT	S	COM	756577102	3125	234100	SH	DEFINED	01
RED HAT	S	COM	756577102	826	61930	SH	DEFINED	01
RED HAT	S	COM	756577102	14	1080	SH	DEFINED	02
RED ROBIN GOURMET BURGERS	S	COM	75689M101	451	8427	SH	DEFINED	01
REDWOOD TRUST INC.	S	COM	758075402	7826	126050	SH	DEFINED	01
REDWOOD TRUST INC.	S	COM	758075402	2372	38190	SH	DEFINED	01
REDWOOD TRUST INC.	S	COM	758075402	248	4000	SH	DEFINED	01
REDWOOD TRUST INC.	S	COM	758075402	180	2900	SH	DEFINED	02
REEBOK INTERNATIONAL	S	COM	758110100	158	3591	SH	DEFINED	01
REEBOK INTERNATIONAL	S	COM	758110100	584	13272	SH	DEFINED	01
REGAL BELOIT	S	COM	758750103	1761	61576	SH	DEFINED	01
REGAL ENTERTAINMENT.	S	COM	758766109	141	6798	SH	DEFINED	01
REGAL ENTERTAINMENT.	S	COM	758766109	3229	155575	SH	DEFINED	01
REGAL ENTERTAINMENT.	S	COM	758766109	697	33612	SH	DEFINED	01
REGENCY CENTERS CORP	S	COM	758849103	2050	37000	SH	DEFINED	01
REGENT COMMUNICATION.	S	COM	758865109	2930	552894	SH	DEFINED	01
REGENERON PHARMACEUT	S	COM	75886F107	1292	140324	SH	DEFINED	01
REHABCARE GROUP INC	S	COM	759148109	1549	55331	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	17235	484284	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	3776	106111	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	129	3641	SH	DEFINED	02
REINSURANCE GP OF AM	S	COM	759351109	2669	55100	SH	DEFINED	01
REINSURANCE GP OF AM	S	COM	759351109	22	450	SH	DEFINED	02
RELIANCE STEEL & ALU	S	COM	759509102	8823	226494	SH	DEFINED	01
RELIANCE STEEL & ALU	S	COM	759509102	892	22902	SH	DEFINED	01
RELIANCE STEEL & ALU	S	COM	759509102	129	3300	SH	DEFINED	01
RELIANCE STEEL & ALU	S	COM	759509102	62	1600	SH	DEFINED	02
RELIANT ENERGY INC	S	COM	75952B105	13255	971000	SH	DEFINED	01
RELIANT ENERGY INC	S	COM	75952B105	62	4574	SH	DEFINED	02
REMINGTON OIL & GAS	S	COM	759594302	7191	263903	SH	DEFINED	01
RENOVIS INC	S	COM	759885106	865	60195	SH	DEFINED	01
RENAL CARE GROUP INC		COM	759930100	1690	47000	SH	DEFINED	01
RENT-A-CENTER INC	S	COM	76009N100	831	31384	SH	DEFINED	01
RENT-A-CENTER INC	S	COM	76009N100	18	697	SH	DEFINED	02
REPSOL YPF SA.		COM	76026T205	25648	982700	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	184	7166	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	17	680	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	5394	353073	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	2259	147860	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	231	15100	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	171	11200	SH	DEFINED	02
REPUBLIC SRVS CL-A	S	COM	760759100	5098	152000	SH	DEFINED	01
REPUBLIC SRVS CL-A	S	COM	760759100	55350	1656182	SH	DEFINED	01
REPUBLIC SRVS CL-A	S	COM	760759100	32	940	SH	DEFINED	02
RESEARC IN MOTION	FSUSD	COM	760975102	9367	113655	SH	DEFINED	01
RESEARC IN MOTION	FSUSD	COM	760975102	87	1055	SH	DEFINED	01
RESEARC IN MOTION	FSUSD	COM	760975102	9503	115300	SH	DEFINED	01
RESMED INC	S	COM	761152107	5444	106537	SH	DEFINED	01
RESMED INC	S	COM	761152107	2384	46760	SH	DEFINED	01
RESOURCE AMERICA	S	COM	761195205	216	6626	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	5982	110140	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	37024	681730	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	1874	34500	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	136	2500	SH	DEFINED	02
RESPIRONICS INC	S	COM	761230101	5086	93548	SH	DEFINED	01
REWARDS NETWORK INC	S	COM	761557107	437	62380	SH	DEFINED	01
REYNOLDS & REYNOLDS	S	COM	761695105	7004	264200	SH	DEFINED	01
REYNOLDS & REYNOLDS	S	COM	761695105	33	1228	SH	DEFINED	02
REYNOLDS AMERICAN INC	S	COM	761713106	30537	388503	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	30	383	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	2648	33685	SH	DEFINED	01

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REYNOLDS AMERICAN INC	S	COM	761713106	171	2186	SH	DEFINED	02
RIGEL PHARMACEU INC	S	COM	766559603	586	24010	SH	DEFINED	01
RIGEL PHARMACEU INC	S	COM	766559603	93	3800	SH	DEFINED	01
RIGEL PHARMACEU INC	S	COM	766559603	31	1250	SH	DEFINED	02
RIGGS NATL CORP WASH	S	COM	766570105	1901	89416	SH	DEFINED	01
RIMAGE CORP	S	COM	766721104	1451	90300	SH	DEFINED	01
RIO TINTO PLC ADR		COM	767204100	10502	88100	SH	DEFINED	01
RITCHIE BROS. AUCTION.	FSUSD	COM	767744105	2761	83500	SH	DEFINED	01
RITCHIE BROS. AUCTION.	FSUSD	COM	767744105	3062	92629	SH	DEFINED	01
ROBBINS & MYERS INC	S	COM	770196103	872	36584	SH	DEFINED	01
ROBERT HALF INTL INC	S	COM	770323103	43762	1486959	SH	DEFINED	01
ROBERT HALF INTL INC	S	COM	770323103	1526	51836	SH	DEFINED	01
ROBERT HALF INTL INC	S	COM	770323103	3792	128830	SH	DEFINED	01
ROBERT HALF INTL INC	S	COM	770323103	942	32000	SH	DEFINED	02
ROCHE HOLDINGS ADR		COM	771195104	115	1000	SH	DEFINED	01
ROCK TENN CO	S	COM	772739207	1415	93336	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	67176	1355713	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	6558	132353	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	2083	42046	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	27246	549862	SH	DEFINED	01
ROCKWELL COLLINS	S	COM	774341101	564	14307	SH	DEFINED	00
ROCKWELL COLLINS	S	COM	774341101	18984	481364	SH	DEFINED	01
ROCKWELL COLLINS	S	COM	774341101	1590	40307	SH	DEFINED	01
ROCKWELL COLLINS	S	COM	774341101	15	380	SH	DEFINED	02
ROCKY SHOES & BOOTS INC	S	COM	774830103	327	11000	SH	DEFINED	01
ROFIN SINAR TECH INC.	S	COM	775043102	4665	109866	SH	DEFINED	01
ROFIN SINAR TECH INC.	S	COM	775043102	1775	41810	SH	DEFINED	01
ROFIN SINAR TECH INC.	S	COM	775043102	178	4200	SH	DEFINED	01
ROFIN SINAR TECH INC.	S	COM	775043102	132	3100	SH	DEFINED	02
ROGERS COMMUNICATION	FSUSD	COM	775109200	1569	60000	SH	DEFINED	01
ROGERS CORP	S	COM	775133101	2134	49519	SH	DEFINED	01
ROHM & HAAS CO	S	COM	775371107	15735	355767	SH	DEFINED	01
ROHM & HAAS CO	S	COM	775371107	2270	51330	SH	DEFINED	01
ROLLINS	S	COM	775711104	1342	51000	SH	DEFINED	01
ROPER IND NEW	S	COM	776696106	6625	109019	SH	DEFINED	01
ROSS STORES	S	COM	778296103	24	818	SH	DEFINED	01
ROSS STORES	S	COM	778296103	27	940	SH	DEFINED	02
ROWAN COMPANIES INC.	S	COM	779382100	171	6614	SH	DEFINED	01
ROWAN COMPANIES INC.	S	COM	779382100	634	24479	SH	DEFINED	01
ROWAN COMPANIES INC.	S	COM	779382100	55360	2139091	SH	DEFINED	01
ROYAL GROUP TECH LTD	FSUSD	COM	779915107	14249	1360900	SH	DEFINED	01
ROYAL DUTCH PETRO		COM	780257804	27311	475977	SH	DEFINED	01
ROYAL DUTCH PETRO		COM	780257804	172	3000	SH	DEFINED	01
ROYAL DUTCH PETRO		COM	780257804	27	478	SH	DEFINED	02
ROYAL GOLD INC	S	COM	780287108	4292	235300	SH	DEFINED	01
ROYAL GOLD INC	S	COM	780287108	776	42565	SH	DEFINED	01
RUBY TUESDAY INC COM	S	COM	781182100	2891	110900	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	497	22877	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	1150	53060	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	111	5100	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	89	4100	SH	DEFINED	02
RUDOLPH TECHNOLOGIES	S	COM	781270103	1022	59518	SH	DEFINED	01
RUSH ENTERPRISES CL - A	S	COM	781846209	685	42200	SH	DEFINED	01
RUSS BERRIE & CO	S	COM	782233100	1396	61158	SH	DEFINED	01
RUSSELL CORP	S	COM	782352108	1963	100802	SH	DEFINED	01
RYANS RESTAURANT GROUP INC	S	COM	783520109	4572	296476	SH	DEFINED	01
RYDER SYSTEM	S	COM	783549108	189	3955	SH	DEFINED	01
RYDER SYSTEM	S	COM	783549108	701	14675	SH	DEFINED	01
RYERSON TULL INC	S	COM	78375P107	1279	81183	SH	DEFINED	01
RYLAND GROUP INC	S	COM	783764103	12	214	SH	DEFINED	00
RYLAND GROUP INC	S	COM	783764103	3403	59140	SH	DEFINED	01
RYLAND GROUP INC	S	COM	783764103	53	932	SH	DEFINED	02

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S&T BANCORP INC	S	COM	783859101	371	9873	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	192407	7466268	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	1887	73211	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	23054	894599	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	6042	234539	SH	DEFINED	01 1
SBC COMMUNICATIONS	S	COM	78387G103	416	16137	SH	DEFINED	01 1
SBC COMMUNICATIONS	S	COM	78387G103	782	30342	SH	DEFINED	02
SBS TECH INC	S	COM	78387P103	545	39043	SH	DEFINED	01
SBA COMMUNICATIONS	S	COM	78388J106	630	67840	SH	DEFINED	01
SCP POOL CORP	S	COM	784028102	8348	261722	SH	DEFINED	01
SCP POOL CORP	S	COM	784028102	10	322	SH	DEFINED	01 0
SCPIE HOLDINGS INC	S	COM	78402P104	247	24950	SH	DEFINED	01
SEI INVESTMENTS CO	S	COM	784117103	559	13320	SH	DEFINED	00
SEI INVESTMENTS CO	S	COM	784117103	106	2520	SH	DEFINED	01
SFBC INTERNATIONAL INC	S	COM	784121105	1693	42870	SH	DEFINED	01
SGW HOLDING INC 12.500% 12/31/	PRF		78422P209	0	247951	SH	DEFINED	01
SJW CORP.	S	COM	784305104	1456	40000	SH	DEFINED	01
SK TELECOM LTD -ADR	FSUSD	COM	78440P108	4228	190000	SH	DEFINED	01
SL GREEN REALTY	S	COM	78440X101	27	450	SH	DEFINED	02
SL INDS INC.	S	COM	784413106	113	8000	SH	DEFINED	01
SLM CORP	S	COM	78442P106	148426	2780046	SH	DEFINED	01
SLM CORP	S	COM	78442P106	2052	38479	SH	DEFINED	01 0
SLM CORP	S	COM	78442P106	5700	106760	SH	DEFINED	01 0
SLM CORP	S	COM	78442P106	37276	698077	SH	DEFINED	01 1
S&P 500 DEP RECPT.	INDEXUS	COM	78462F103	1668	13800	SH	DEFINED	01
S&P 500 DEP RECPT.	INDEXUS	COM	78462F103	43089	356402	SH	DEFINED	01 0
S&P 500 DEP RECPT.	INDEXUS	COM	78462F103	70757	584714	SH	DEFINED	01 1
SPSS INC	S	COM	78462K102	2146	137268	SH	DEFINED	01
SPX CORP.		COM	784635104	189	4700	SH	DEFINED	01 1
S1 CORPORATION	S	COM	78463B101	58	6406	SH	DEFINED	01
SRA INTERNATIONAL INC..	S	COM	78464R105	4623	72000	SH	DEFINED	01
SRA INTERNATIONAL INC..	S	COM	78464R105	17685	275470	SH	DEFINED	01 0
SRA INTERNATIONAL INC..	S	COM	78464R105	867	13500	SH	DEFINED	01 0
SRA INTERNATIONAL INC..	S	COM	78464R105	148	2300	SH	DEFINED	02
SM&A	S	COM	78465D105	4016	470763	SH	DEFINED	01
SWS GROUP INC	S	COM	78503N107	1150	52446	SH	DEFINED	01
SABRE HOLDINGS CORP	S	COM	785905100	491	22169	SH	DEFINED	01
SABRE HOLDINGS CORP	S	COM	785905100	685	30933	SH	DEFINED	01 0
SABRE HOLDINGS CORP	S	COM	785905100	2656	120000	SH	DEFINED	01 1
SABRE HOLDINGS CORP	S	COM	785905100	14	646	SH	DEFINED	02
SAFECO CORP	S	COM	786429100	48491	928215	SH	DEFINED	01
SAFECO CORP	S	COM	786429100	1512	28952	SH	DEFINED	01 0
SAFENET INC	S	COM	78645R107	817	22230	SH	DEFINED	01
SAFENET INC	S	COM	78645R107	7306	198840	SH	DEFINED	01 0
SAFENET INC	S	COM	78645R107	433	11800	SH	DEFINED	01 0
SAFENET INC	S	COM	78645R107	96	2600	SH	DEFINED	02
SAFETY INSURANCE GRP INC	S	COM	78648T100	1449	46522	SH	DEFINED	01
SAFEWAY INC.	S	COM	786514208	13374	677544	SH	DEFINED	01
SAFEWAY INC.	S	COM	786514208	74	3725	SH	DEFINED	01 0
SAFEWAY INC.	S	COM	786514208	2017	102163	SH	DEFINED	01 0
SAFEWAY INC.	S	COM	786514208	3972	201250	SH	DEFINED	01 1
SAFEWAY INC.	S	COM	786514208	91	4601	SH	DEFINED	02
ST JOE COMPANY	S	COM	790148100	321	5000	SH	DEFINED	01
ST JUDE MEDICAL	S	COM	790849103	137004	3267460	SH	DEFINED	01
ST JUDE MEDICAL	S	COM	790849103	936	22314	SH	DEFINED	01 0
ST JUDE MEDICAL	S	COM	790849103	5048	120376	SH	DEFINED	01 0
ST JUDE MEDICAL	S	COM	790849103	81900	1953700	SH	DEFINED	01 1
ST JUDE MEDICAL	S	COM	790849103	543	12950	SH	DEFINED	02
ST MARY LD & EXPL	S	COM	792228108	9954	238468	SH	DEFINED	01
ST MARY LD & EXPL	S	COM	792228108	209	5000	SH	DEFINED	01 0
ST MARY LD & EXPL	S	COM	792228108	71	1700	SH	DEFINED	02
ST PAUL TRAVELERS COMPANIES		COM	792860108	137450	3707855	SH	DEFINED	01

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ST PAUL TRAVELERS COMPANIES	COM	792860108	1150	31018	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES	COM	792860108	9975	269068	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES	COM	792860108	2560	69060	SH	DEFINED	01	1
SAKS HOLDINGS	COM	79377W108	3535	243600	SH	DEFINED	01	0
SALEM COMM.. S	COM	794093104	709	28400	SH	DEFINED	01	
SALIX PHARMACEUTICAL S	COM	795435106	1154	65605	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	33	149	SH	DEFINED	01	1
SAN DIEGO G & E 07.050% 01/15/	PRF	797440831	1285	50575	SH	DEFINED	01	
SANDERSON FARMS INC S	COM	800013104	2800	64677	SH	DEFINED	01	
SAN-DISK S	COM	80004C101	11906	476815	SH	DEFINED	01	
SAN-DISK S	COM	80004C101	21939	878594	SH	DEFINED	01	0
SAN-DISK S	COM	80004C101	1742	69746	SH	DEFINED	01	0
SANDY SPRING BANCORP INC	COM	800363103	613	16000	SH	DEFINED	01	0
SANMINA-SCI CORP. S	COM	800907107	1318	155627	SH	DEFINED	01	
SANMINA-SCI CORP. S	COM	800907107	1035	122108	SH	DEFINED	01	0
SANMINA-SCI CORP. S	COM	800907107	72	8500	SH	DEFINED	01	1
SANMINA-SCI CORP. S	COM	800907107	11	1283	SH	DEFINED	02	
SANOFI-AVENTIS-ADR FSUSD	COM	80105N105	87	2166	SH	DEFINED	01	0
SANTANDER BANCORP S	COM	802809103	429	14207	SH	DEFINED	01	
SANTANDER BANCORP S	COM	802809103	820	27170	SH	DEFINED	01	0
SANTANDER BANCORP S	COM	802809103	100	3300	SH	DEFINED	01	0
SANTANDER BANCORP S	COM	802809103	63	2100	SH	DEFINED	02	
SANTARUS INC S	COM	802817304	65	7100	SH	DEFINED	01	0
SANTARUS INC S	COM	802817304	226	25000	SH	DEFINED	01	1
SANTARUS INC S	COM	802817304	23	2500	SH	DEFINED	02	
SAP AG ADR FSUSD	COM	803054204	132391	2994600	SH	DEFINED	01	
SAPIENT S	COM	803062108	808	102169	SH	DEFINED	01	
SARA LEE CORP S	COM	803111103	17672	732119	SH	DEFINED	01	
SARA LEE CORP S	COM	803111103	5041	213175	SH	DEFINED	01	0
SARA LEE CORP S	COM	803111103	4325	179173	SH	DEFINED	01	0
SARA LEE CORP S	COM	803111103	269	11100	SH	DEFINED	01	1
SARA LEE CORP S	COM	803111103	78	3229	SH	DEFINED	02	
SATYAM COMPUTER SVCS ADR FSU	COM	804098101	44	1817	SH	DEFINED	00	
SATYAM COMPUTER SVCS ADR FSU	COM	804098101	336	13910	SH	DEFINED	01	
SAUER-DANFOSS INC	COM	804137107	21	991	SH	DEFINED	01	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	414	152767	SH	DEFINED	01	
SAXON CAPITAL INC S	COM	80556T106	1018	42450	SH	DEFINED	01	
SAXON CAPITAL INC S	COM	80556T106	1800	75300	SH	DEFINED	01	1
SAXON CAPITAL INC S	COM	80556T106	26	1100	SH	DEFINED	02	
SCANSOURCE INC S	COM	806037107	2434	39155	SH	DEFINED	01	
HENRY SCHEIN INC S	COM	806407102	2856	41000	SH	DEFINED	01	
HENRY SCHEIN INC S	COM	806407102	1323	19000	SH	DEFINED	01	0
HENRY SCHEIN INC S	COM	806407102	20650	296600	SH	DEFINED	01	1
SCHERING AG - ADR FSUSD	COM	806585204	22	300	SH	DEFINED	01	0
SCHERING PLOUGH S	COM	806605101	49452	2368355	SH	DEFINED	01	
SCHERING PLOUGH S	COM	806605101	4903	234809	SH	DEFINED	01	0
SCHERING PLOUGH S	COM	806605101	7893	378017	SH	DEFINED	01	0
SCHERING PLOUGH S	COM	806605101	3235	155300	SH	DEFINED	01	1
SCHERING PLOUGH S	COM	806605101	177	8478	SH	DEFINED	02	
SCHERING-PLOUGH PFD CVT 06.000	CONV PRF	806605606	48895	874000	SH	DEFINED	01	
SCHLUMBERGER LTD FSUSD	COM	806857108	334806	5000852	SH	DEFINED	01	
SCHLUMBERGER LTD FSUSD	COM	806857108	2250	33614	SH	DEFINED	01	0
SCHLUMBERGER LTD FSUSD	COM	806857108	11476	171413	SH	DEFINED	01	0
SCHLUMBERGER LTD FSUSD	COM	806857108	25	377	SH	DEFINED	02	
SCHNITZER STEEL S	COM	806882106	548	16172	SH	DEFINED	01	
SCHOOL SPECIALTY INC S	COM	807863105	3473	90064	SH	DEFINED	01	
SCHULMAN (A.) INC S	COM	808194104	1647	76945	SH	DEFINED	01	
SCHWAB CHARLES CORP S	COM	808513105	74394	6220170	SH	DEFINED	01	
SCHWAB CHARLES CORP S	COM	808513105	6192	517735	SH	DEFINED	01	0
SCHWAB CHARLES CORP S	COM	808513105	5006	418584	SH	DEFINED	01	0
SCHWEITZER MAUDUIT S	COM	808541106	1677	49377	SH	DEFINED	01	
SCIENTIFIC ATLANTA S	COM	808655104	312	9453	SH	DEFINED	01	

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SCIENTIFIC ATLANTA	S	COM	808655104	1155	34998	SH	DEFINED	01	0
SCIENTIFIC ATLANTA	S	COM	808655104	26	790	SH	DEFINED	02	
SCIENTIFIC GAMES..	S	COM	80874P109	7822	328157	SH	DEFINED	01	
SCIENTIFIC GAMES..	S	COM	80874P109	11	460	SH	DEFINED	01	0
SCOTTS CO CLASS'A'COM NPV		COM	810186106	1721	23415	SH	DEFINED	01	1
SCRIPPS CO (E.W) CLA	S	COM	811054204	27044	560161	SH	DEFINED	01	
SCRIPPS CO (E.W) CLA	S	COM	811054204	30	619	SH	DEFINED	02	
SCS TRANSPORTATION	S	COM	81111T102	2607	111559	SH	DEFINED	01	
SEA CONTAINERS LTD-CL A	FSUS	COM	811371707	7226	367000	SH	DEFINED	01	
SEABOARD CORP	S	COM	811543107	253	253	SH	DEFINED	01	
SEACHANGE INTL INC.	S	COM	811699107	4666	267550	SH	DEFINED	01	
SEACHANGE INTL INC.	S	COM	811699107	5	310	SH	DEFINED	01	0
SEACOAST BANK COR FL	S	COM	811707306	1760	79100	SH	DEFINED	01	
SEACOR HOLDINGS INC	S	COM	811904101	7071	132404	SH	DEFINED	01	
SEALED AIR CORP	S	COM	81211K100	25407	476955	SH	DEFINED	01	
SEALED AIR CORP	S	COM	81211K100	1016	19076	SH	DEFINED	01	0
SEARS ROEBUCK & CO	S	COM	812387108	8696	170410	SH	DEFINED	01	
SEARS ROEBUCK & CO	S	COM	812387108	121	2371	SH	DEFINED	01	0
SEARS ROEBUCK & CO	S	COM	812387108	2410	47219	SH	DEFINED	01	0
SEARS ROEBUCK & CO	S	COM	812387108	443	8687	SH	DEFINED	01	1
SEARS ROEBUCK & CO	S	COM	812387108	235	4599	SH	DEFINED	02	
UTILITIES SEL SECTOR SPDR	IN	COM	81369Y886	78032	2801860	SH	DEFINED	01	
UTILITIES SEL SECTOR SPDR	IN	COM	81369Y886	3219	115600	SH	DEFINED	01	0
SECURE COMPUTING CORP	S	COM	813705100	412	41347	SH	DEFINED	01	
SEEBEYOND TECHNOLOGY	S	COM	815704101	358	100200	SH	DEFINED	01	
SEEBEYOND TECHNOLOGY	S	COM	815704101	521	145400	SH	DEFINED	01	0
SELECT COMFORT CORP.	S	COM	81616X103	6207	345963	SH	DEFINED	01	
SELECT MEDICAL CORP		COM	816196109	1170	66490	SH	DEFINED	01	0
SELECTIVE INS GROUP.	S	COM	816300107	3391	76648	SH	DEFINED	01	
SELECTIVE INS GROUP.	S	COM	816300107	1975	44660	SH	DEFINED	01	0
SELECTIVE INS GROUP.	S	COM	816300107	204	4600	SH	DEFINED	01	0
SELECTIVE INS GROUP.	S	COM	816300107	146	3300	SH	DEFINED	02	
SEMTECH CORP	S	COM	816850101	8300	379560	SH	DEFINED	01	
SEMTECH CORP	S	COM	816850101	850	38880	SH	DEFINED	01	0
SEMPRA ENERGY	S	COM	816851109	779	21197	SH	DEFINED	01	
SEMPRA ENERGY	S	COM	816851109	2774	75611	SH	DEFINED	01	0
SEMPRA ENERGY	S	COM	816851109	1954	53282	SH	DEFINED	01	0
SEMPRA ENERGY	S	COM	816851109	309	8400	SH	DEFINED	01	1
SEMPRA ENERGY	S	COM	816851109	93	2535	SH	DEFINED	02	
SEMI TOOL	S	COM	816909105	1636	176300	SH	DEFINED	01	
SENIOR HOUSING PROP TRUST	S	COM	81721M109	2025	106900	SH	DEFINED	01	
SENSIENT TECH	S	COM	81725T100	14672	611587	SH	DEFINED	01	
SEPRACOR INC	S	COM	817315104	9920	167080	SH	DEFINED	01	
SEPRACOR INC	S	COM	817315104	30	500	SH	DEFINED	01	0
SEQUA CORP -CL A	S	COM	817320104	917	15000	SH	DEFINED	01	
SEQUA CORP -CL B	S	COM	817320203	1389	22500	SH	DEFINED	01	
SERENA SOFTWARE INC	S	COM	817492101	2373	109670	SH	DEFINED	01	
SERENA SOFTWARE INC	S	COM	817492101	95	4400	SH	DEFINED	01	0
SERENA SOFTWARE INC	S	COM	817492101	4	171	SH	DEFINED	01	1
SERENA SOFTWARE INC	S	COM	817492101	35	1600	SH	DEFINED	02	
SEROLOGICALS CORP	S	COM	817523103	3419	154560	SH	DEFINED	01	
SEROLOGICALS CORP	S	COM	817523103	5	200	SH	DEFINED	01	0
SERVICE CORP INTL	S	COM	817565104	3539	475000	SH	DEFINED	01	
SERVICEMASTER CO	S	COM	81760N109	21	1540	SH	DEFINED	02	
7-ELEVEN INC	S	COM	817826209	4314	180127	SH	DEFINED	01	
7-ELEVEN INC	S	COM	817826209	7	300	SH	DEFINED	01	0
7-ELEVEN INC	S	COM	817826209	23	940	SH	DEFINED	02	
SHANDA INTERACTIVE ENTER-ADR		COM	81941Q203	803	18898	SH	DEFINED	01	
SHARPER IMAGE CORP	S	COM	820013100	848	44983	SH	DEFINED	01	
SHAW GROUP INC	S	COM	820280105	3395	190256	SH	DEFINED	01	
SHERWIN WILLIAMS	S	COM	824348106	1663	37264	SH	DEFINED	01	
SHERWIN WILLIAMS	S	COM	824348106	1440	32269	SH	DEFINED	01	0

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SHILOH INDUSTRIES INC	S	COM	824543102	82	5881	SH	DEFINED	01
SHIRE PHARMACEU	FSUSD	COM	82481R106	13	400	SH	DEFINED	01 0
SHOPKO STORES	S	COM	824911101	2013	107744	SH	DEFINED	01
SHOPKO STORES	S	COM	824911101	1146	61320	SH	DEFINED	01 0
SHOPKO STORES	S	COM	824911101	112	6000	SH	DEFINED	01 0
SHOPKO STORES	S	COM	824911101	88	4700	SH	DEFINED	02
SHUFFLE MASTER INC	S	COM	825549108	3741	79410	SH	DEFINED	01
SHURGARD STORAGE CTR	S	COM	82567D104	5151	117032	SH	DEFINED	01
SIEBEL SYSTEMS	S	COM	826170102	330	31352	SH	DEFINED	01
SIEBEL SYSTEMS	S	COM	826170102	1253	119365	SH	DEFINED	01 0
SIERRA HEALTH SERVIC	S	COM	826322109	10863	197144	SH	DEFINED	01
SIERRA HEALTH SERVIC	S	COM	826322109	373	6770	SH	DEFINED	01 0
SIERRA HEALTH SERVIC	S	COM	826322109	1447	26272	SH	DEFINED	01 1
SIERRA HEALTH SERVIC	S	COM	826322109	127	2300	SH	DEFINED	02
SIERRA PACIFIC RES	S	COM	826428104	4026	383390	SH	DEFINED	01
SIERRA PACIFIC RES	S	COM	826428104	1634	155600	SH	DEFINED	01 0
SIERRA PACIFIC RES	S	COM	826428104	158	15000	SH	DEFINED	01 0
SIERRA PACIFIC RES	S	COM	826428104	125	11900	SH	DEFINED	02
SIGMA-ALDRICH	S	COM	826552101	43087	712653	SH	DEFINED	01
SIGMA-ALDRICH	S	COM	826552101	1494	24689	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	3564	58937	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	934	15450	SH	DEFINED	02
SIGMATEL INC		COM	82661W107	1175	33080	SH	DEFINED	01
SIGNATURE BANK	S	COM	82669G104	87	2700	SH	DEFINED	01 0
SIGNATURE BANK	S	COM	82669G104	2448	75900	SH	DEFINED	01 1
SIGNATURE BANK	S	COM	82669G104	32	1000	SH	DEFINED	02
SILICON LABORATORIES	S	COM	826919102	2422	68600	SH	DEFINED	01
SILICON LABORATORIES	S	COM	826919102	176	4980	SH	DEFINED	01 0
SILGAN HOLDINGS..	S	COM	827048109	3236	53084	SH	DEFINED	01
SILGAN HOLDINGS..	S	COM	827048109	1231	20218	SH	DEFINED	01 0
SILGAN HOLDINGS..	S	COM	827048109	126	2075	SH	DEFINED	01 0
SILGAN HOLDINGS..	S	COM	827048109	110	1810	SH	DEFINED	02
SILICON GRAPHICS STK		COM	827056102	2956	1708900	SH	DEFINED	01 0
SILICON STORAGE TECH.	S	COM	827057100	2769	465418	SH	DEFINED	01
SILICON STORAGE TECH.	S	COM	827057100	4	700	SH	DEFINED	01 0
SILICON IMAGE	S	COM	82705T102	3539	215022	SH	DEFINED	01
SILICON IMAGE	S	COM	82705T102	158	9575	SH	DEFINED	01 0
SILICON VALLEY BKSHR	S	COM	827064106	99	2210	SH	DEFINED	01
SILICONIX INC	S	COM	827079203	8	228	SH	DEFINED	01
SIMON PROPERTY GROUP	S	COM	828806109	5746	88845	SH	DEFINED	01
SIMON PROPERTY GROUP	S	COM	828806109	3266	50495	SH	DEFINED	01 0
SIMON PROPERTY GROUP	S	COM	828806109	41	640	SH	DEFINED	02
SIMPSON MANUFAC	S	COM	829073105	9026	258626	SH	DEFINED	01
SINCLAIR BROADCASTIN	S	COM	829226109	3398	368900	SH	DEFINED	01
SIRIUS SATELLITE.	S	COM	82966U103	132	17320	SH	DEFINED	01
SIRIUS SATELLITE.	S	COM	82966U103	1148	150000	SH	DEFINED	01 0
SIRIUS SATELLITE.	S	COM	82966U103	59	7700	SH	DEFINED	01 0
SIRIUS SATELLITE.	S	COM	82966U103	14	1880	SH	DEFINED	02
SIX FLAGS INC	S	COM	83001P109	779	145000	SH	DEFINED	01
SKYLINE	S	COM	830830105	2563	62818	SH	DEFINED	01
SKYWEST INC	S	COM	830879102	4612	229919	SH	DEFINED	01
SKYWORKS SOLUTIONS	S	COM	83088M102	17990	1907818	SH	DEFINED	01
SKYWORKS SOLUTIONS	S	COM	83088M102	8589	910770	SH	DEFINED	01 0
SKYWORKS SOLUTIONS	S	COM	83088M102	349	37000	SH	DEFINED	01 0
SKYWORKS SOLUTIONS	S	COM	83088M102	109	11600	SH	DEFINED	02
SMART & FINAL INC	S	COM	831683107	557	38662	SH	DEFINED	01
SMITH & NEPHEW PLC-	ADR FSUSD	COM	83175M205	21	400	SH	DEFINED	01 0
SMITH (A O) CORP	S	COM	831865209	3714	124039	SH	DEFINED	01
SMITH INTL	S	COM	832110100	4962	91210	SH	DEFINED	01
SMITH INTL	S	COM	832110100	3601	66174	SH	DEFINED	01 0
SMITH INTL	S	COM	832110100	1383	25435	SH	DEFINED	01 1
SMITH INTL	S	COM	832110100	38	692	SH	DEFINED	02

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SMITHFIELD FOODS INC	S	COM	832248108	3042	102800	SH	DEFINED	01	0
SMITHFIELD FOODS INC	S	COM	832248108	35	1190	SH	DEFINED	02	
SMUCKER (JM) CO WI	S	COM	832696405	659	14000	SH	DEFINED	01	
SMURFIT STONE CONTAINER	S	COM	832727101	23443	1255000	SH	DEFINED	01	
SMURFIT STONE CONTAINER	S	COM	832727101	26	1401	SH	DEFINED	01	0
SMURFIT STONE CONTAINER	S	COM	832727101	277	14700	SH	DEFINED	01	1
SNAP ON INC	S	COM	833034101	122	3552	SH	DEFINED	01	
SNAP ON INC	S	COM	833034101	2	61	SH	DEFINED	01	0
SNAP ON INC	S	COM	833034101	451	13136	SH	DEFINED	01	0
SNAP ON INC	S	COM	833034101	1551	45149	SH	DEFINED	01	1
SOLA INTL	S	COM	834092108	8855	321535	SH	DEFINED	01	
SOLECTRON CORP	S	COM	834182107	6961	1306048	SH	DEFINED	01	
SOLECTRON CORP	S	COM	834182107	1181	221648	SH	DEFINED	01	0
SOLECTRON CORP	S	COM	834182107	200	37800	SH	DEFINED	01	1
SOMANETICS CORP	S	COM	834445405	636	41300	SH	DEFINED	01	
SONIC CORP	S	COM	835451105	5059	165882	SH	DEFINED	01	
SONIC CORP	S	COM	835451105	58963	1933220	SH	DEFINED	01	0
SONIC CORP	S	COM	835451105	2859	93750	SH	DEFINED	01	0
SONIC CORP	S	COM	835451105	95	3100	SH	DEFINED	02	
SONIC AUTOMOTIVE INC	S	COM	83545G102	12573	506957	SH	DEFINED	01	
SONIC AUTOMOTIVE INC	S	COM	83545G102	40	1594	SH	DEFINED	02	
SONIC SOLUTIONS.	S	COM	835460106	3013	134249	SH	DEFINED	01	
SONY CORP ADRS	FSUSD	COM	835699307	3623	93000	SH	DEFINED	01	
SOTHEBYS HLD CL-A	S	COM	835898107	4324	238101	SH	DEFINED	01	
SOTHEBYS HLD CL-A	S	COM	835898107	8	470	SH	DEFINED	01	0
SONUS NETWORKS INC	S	COM	835916107	884	154246	SH	DEFINED	01	0
SONUS NETWORKS INC	S	COM	835916107	879	153345	SH	DEFINED	01	0
SONUS NETWORKS INC	S	COM	835916107	1060	185343	SH	DEFINED	01	1
SOURCE INTERLINK COS INC	S	COM	836151209	695	52330	SH	DEFINED	01	
SOURCECORP	S	COM	836167106	1305	68284	SH	DEFINED	01	
SOUTH FINANCIAL GRP	S	COM	837841105	10473	321939	SH	DEFINED	01	
SOUTH FINANCIAL GRP	S	COM	837841105	1629	50140	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	S	COM	837841105	153	4700	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	S	COM	837841105	120	3700	SH	DEFINED	02	
SOUTH JERSEY IND INC	S	COM	838518108	2024	38510	SH	DEFINED	01	
SOUTH JERSEY IND INC	S	COM	838518108	2253	42868	SH	DEFINED	01	0
SOUTH JERSEY IND INC	S	COM	838518108	229	4362	SH	DEFINED	01	0
SOUTH JERSEY IND INC	S	COM	838518108	179	3400	SH	DEFINED	02	
SOUTHCOAST FINANCIAL CO	S	COM	84129R100	846	32615	SH	DEFINED	01	
SOUTHERN CO	S	COM	842587107	75260	2245205	SH	DEFINED	01	
SOUTHERN CO	S	COM	842587107	1270	37900	SH	DEFINED	01	0
SOUTHERN CO	S	COM	842587107	5661	168871	SH	DEFINED	01	0
SOUTHERN CO	S	COM	842587107	4690	140000	SH	DEFINED	01	1
SOUTHERN CO	S	COM	842587107	74	2200	SH	DEFINED	02	
SOUTHERN ENERGY HOME	S	COM	842814105	16	3500	SH	DEFINED	01	
SOUTHERN UNION CO	S	COM	844030106	7429	309802	SH	DEFINED	01	
SOUTHWEST AIRLINES	S	COM	844741108	999	61408	SH	DEFINED	01	
SOUTHWEST AIRLINES	S	COM	844741108	2898	177980	SH	DEFINED	01	0
SOUTHWEST AIRLINES	S	COM	844741108	26	1590	SH	DEFINED	02	
SOUTHWEST BANCORP INC	S	COM	844767103	214	8710	SH	DEFINED	01	
SW BANCORP OF TX	S	COM	84476R109	6685	287040	SH	DEFINED	01	
SOUTHWEST GAS CORP	S	COM	844895102	4786	188378	SH	DEFINED	01	
SOUTHWEST GAS CORP	S	COM	844895102	1505	59260	SH	DEFINED	01	0
SOUTHWEST GAS CORP	S	COM	844895102	145	5700	SH	DEFINED	01	0
SOUTHWEST GAS CORP	S	COM	844895102	114	4500	SH	DEFINED	02	
SOUTHWESTERN ENERGY	S	COM	845467109	10841	213898	SH	DEFINED	01	
SOUTHWESTERN ENERGY	S	COM	845467109	2542	50140	SH	DEFINED	01	0
SOUTHWESTERN ENERGY	S	COM	845467109	251	4960	SH	DEFINED	01	0
SOUTHWESTERN ENERGY	S	COM	845467109	193	3800	SH	DEFINED	02	
SOVEREIGN BANCORP IN	S	COM	845905108	646	28632	SH	DEFINED	01	
SOVEREIGN BANCORP IN	S	COM	845905108	1777	78805	SH	DEFINED	01	0
SOVEREIGN BANCORP IN	S	COM	845905108	93	4150	SH	DEFINED	01	1

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SOVEREIGN BANCORP IN	S	COM	845905108	40	1780	SH	DEFINED	02
SOVRAN SELF STORAGE INC	S	COM	84610H108	1674	39730	SH	DEFINED	01
SPATIALLIGHT INC	S	COM	847248101	1837	205225	SH	DEFINED	01
SPATIALLIGHT INC	S	COM	847248101	259	28875	SH	DEFINED	01
SPECTRASITE INC	S	COM	84761M104	48652	840908	SH	DEFINED	01
SPHERION CORPORATION	S	COM	848420105	1290	153551	SH	DEFINED	01
SPINNAKER EXPLORAT	S	COM	84855W109	2994	85385	SH	DEFINED	01
SPIRIT FINANCE CORP	S	COM	848568309	501	39576	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	220383	8868509	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	10659	428912	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	8362	336499	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	744	29900	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	327	13160	SH	DEFINED	01
SPRINT CORP FON GRP	S	COM	852061100	270	10854	SH	DEFINED	02
SS & C TECH.	S	COM	85227Q100	2790	135111	SH	DEFINED	01
SS & C TECH.	S	COM	85227Q100	7	320	SH	DEFINED	01
STAGE STORES INC.	S	COM	85254C305	8129	195818	SH	DEFINED	01
STAGE STORES INC.	S	COM	85254C305	2131	51311	SH	DEFINED	01
STAGE STORES INC.	S	COM	85254C305	206	4951	SH	DEFINED	01
STAGE STORES INC.	S	COM	85254C305	174	4180	SH	DEFINED	02
STANCORP FINL GROUP	S	COM	852891100	7533	91313	SH	DEFINED	01
STANCORP FINL GROUP	S	COM	852891100	1665	20179	SH	DEFINED	01
STANCORP FINL GROUP	S	COM	852891100	145	1759	SH	DEFINED	01
STANCORP FINL GROUP	S	COM	852891100	116	1400	SH	DEFINED	02
STANDARD COMMERCIAL	S	COM	853258101	103	5308	SH	DEFINED	01
STANDARD MICROSYSTEM	S	COM	853626109	1286	72077	SH	DEFINED	01
STANDARD MICROSYSTEM	S	COM	853626109	1079	60590	SH	DEFINED	01
STANDARD MICROSYSTEM	S	COM	853626109	102	5710	SH	DEFINED	01
STANDARD MICROSYSTEM	S	COM	853626109	80	4500	SH	DEFINED	02
STANDARD MOTOR PRO	S	COM	853666105	787	49805	SH	DEFINED	01
STANDARD PAC CORP	S	COM	85375C101	10668	166319	SH	DEFINED	01
STANDARD REGISTER	S	COM	853887107	1015	71859	SH	DEFINED	01
STANDEX INTERNATIONAL	S	COM	854231107	1084	38047	SH	DEFINED	01
STANLEY FURNITURE CO	S	COM	854305208	2789	62066	SH	DEFINED	01
STANLEY WORKS THE	S	COM	854616109	31698	646989	SH	DEFINED	01
STANLEY WORKS THE	S	COM	854616109	2	51	SH	DEFINED	01
STANLEY WORKS THE	S	COM	854616109	920	18776	SH	DEFINED	01
STANLEY WORKS THE	S	COM	854616109	54	1100	SH	DEFINED	01
STANLEY WORKS THE	S	COM	854616109	103	2114	SH	DEFINED	02
STAPLES INC	S	COM	855030102	100011	2966845	SH	DEFINED	01
STAPLES INC	S	COM	855030102	3357	99593	SH	DEFINED	01
STAPLES INC	S	COM	855030102	5975	177243	SH	DEFINED	01
STAPLES INC	S	COM	855030102	16472	488686	SH	DEFINED	01
STAPLES INC	S	COM	855030102	597	17700	SH	DEFINED	02
STARBUCKS	S	COM	855244109	310883	4985274	SH	DEFINED	01
STARBUCKS	S	COM	855244109	6372	102215	SH	DEFINED	01
STARBUCKS	S	COM	855244109	10808	173327	SH	DEFINED	01
STARBUCKS	S	COM	855244109	320	5132	SH	DEFINED	01
STARBUCKS	S	COM	855244109	1747	28003	SH	DEFINED	02
STARTEK INC	S	COM	85569C107	1039	36508	SH	DEFINED	01
STARWOOD HOTELS & RE	S	COM	85590A203	33001	565056	SH	DEFINED	01
STARWOOD HOTELS & RE	S	COM	85590A203	2764	47321	SH	DEFINED	01
STARWOOD HOTELS & RE	S	COM	85590A203	12413	212729	SH	DEFINED	01
STARWOOD HOTELS & RE	S	COM	85590A203	63	1074	SH	DEFINED	02
STATE BANK OF INDIA.		COM	856552104	12285	336596	SH	DEFINED	01
STATE BANK OF INDIA.		COM	856552104	1193	32694	SH	DEFINED	01
STATE STREET CORP	S	COM	857477103	19498	396953	SH	DEFINED	01
STATE STREET CORP	S	COM	857477103	581	11845	SH	DEFINED	01
STATE STREET CORP	S	COM	857477103	3739	76115	SH	DEFINED	01
STATE STREET CORP	S	COM	857477103	1313	26800	SH	DEFINED	01
STATE STREET CORP	S	COM	857477103	44	892	SH	DEFINED	02
STATION CASINO	S	COM	857689103	680	12437	SH	DEFINED	01

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STATION CASINO	S	COM	857689103	29552	540450	SH	DEFINED	01	0
STATION CASINO	S	COM	857689103	1558	28500	SH	DEFINED	01	0
STATION CASINO	S	COM	857689103	37	685	SH	DEFINED	02	
THE STEAK N SHAKE CO	S	COM	857873103	4308	214538	SH	DEFINED	01	
THE STEAK N SHAKE CO	S	COM	857873103	6	290	SH	DEFINED	01	0
STEEL DYNAMICS	S	COM	858119100	4314	113881	SH	DEFINED	01	
STEEL DYNAMICS	S	COM	858119100	949	25098	SH	DEFINED	01	1
STEEL TECHNOLOGIES	S	COM	858147101	1851	67278	SH	DEFINED	01	
STEIN MART INC	S	COM	858375108	2539	148832	SH	DEFINED	01	
STEINWAY MUSICAL INSTRUMENTS I		COM	858495104	191	6585	SH	DEFINED	01	
STERLING BANCSHARES	S	COM	858907108	2886	202195	SH	DEFINED	01	
STERICYCLE INC	S	COM	858912108	152	3300	SH	DEFINED	01	0
STERICYCLE INC	S	COM	858912108	60	1300	SH	DEFINED	02	
STERLING BANCORP	S	COM	859158107	1219	43144	SH	DEFINED	01	
STERLING FINANCIAL CORP (PA)		COM	859317109	1658	57850	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)		COM	859317109	182	6350	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)		COM	859317109	133	4650	SH	DEFINED	02	
STERLING FINL CORP	S	COM	859319105	7640	194585	SH	DEFINED	01	
STERLING FINL CORP	S	COM	859319105	2583	65818	SH	DEFINED	01	0
STERLING FINL CORP	S	COM	859319105	255	6500	SH	DEFINED	01	0
STERLING FINL CORP	S	COM	859319105	196	5000	SH	DEFINED	02	
STEWART & STEVENSON	S	COM	860342104	1465	72400	SH	DEFINED	01	
STEWART & STEVENSON	S	COM	860342104	1407	69620	SH	DEFINED	01	0
STEWART & STEVENSON	S	COM	860342104	138	6800	SH	DEFINED	01	0
STEWART & STEVENSON	S	COM	860342104	107	5300	SH	DEFINED	02	
STEWART ENTERPRISES	S	COM	860370105	333	47649	SH	DEFINED	01	
STEWART INFO SVCS	S	COM	860372101	2390	57372	SH	DEFINED	01	
STILLWATER MINING CO	S	COM	86074Q102	3351	297572	SH	DEFINED	01	
STONE ENERGY CORP	S	COM	861642106	3231	71656	SH	DEFINED	01	
STONERIDGE	S	COM	86183P102	210	13902	SH	DEFINED	01	
STONERIDGE	S	COM	86183P102	1489	98390	SH	DEFINED	01	0
STONERIDGE	S	COM	86183P102	141	9300	SH	DEFINED	01	0
STONERIDGE	S	COM	86183P102	113	7500	SH	DEFINED	02	
STRATASYS INC	S	COM	862685104	2403	71600	SH	DEFINED	01	
STRATTEC SECURITY	S	COM	863111100	1860	29700	SH	DEFINED	01	
STRAYER EDUCATION	S	COM	863236105	25724	234300	SH	DEFINED	01	
STRAYER EDUCATION	S	COM	863236105	40279	366866	SH	DEFINED	01	0
STRAYER EDUCATION	S	COM	863236105	3733	34000	SH	DEFINED	01	0
STRAYER EDUCATION	S	COM	863236105	664	6050	SH	DEFINED	02	
STRIDE RITE CORP	S	COM	863314100	2892	258909	SH	DEFINED	01	
STRYKER CORP	S	COM	863667101	16	324	SH	DEFINED	00	
STRYKER CORP	S	COM	863667101	93716	1942306	SH	DEFINED	01	
STRYKER CORP	S	COM	863667101	4428	91776	SH	DEFINED	01	0
STURM RUGER & CO INC	S	COM	864159108	612	67744	SH	DEFINED	01	
SUMMIT PROPERTIES	S	COM	866239106	4241	130252	SH	DEFINED	01	
SUN BANCORP INC	S	COM	86663B102	404	16174	SH	DEFINED	01	
SUN LIFE FINL SVCS.	FSUSD	COM	866796105	1687	50300	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	S	COM	866810104	30654	5697655	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	S	COM	866810104	1397	259650	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	S	COM	866810104	4175	776022	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	S	COM	866810104	10642	1978131	SH	DEFINED	01	1
SUNCOR ENERGY INC	FSUSD	COM	867229106	12181	344100	SH	DEFINED	01	
SUNCOR ENERGY INC	FSUSD	COM	867229106	38352	1083635	SH	DEFINED	01	1
SUNGARD DATA	S	COM	867363103	58762	2074218	SH	DEFINED	01	
SUNGARD DATA	S	COM	867363103	1553	54822	SH	DEFINED	01	0
SUNGARD DATA	S	COM	867363103	4724	166750	SH	DEFINED	01	0
SUNGARD DATA	S	COM	867363103	974	34388	SH	DEFINED	02	
SUNOCO INC	S	COM	86764P109	7285	89150	SH	DEFINED	01	
SUNOCO INC	S	COM	86764P109	1364	16697	SH	DEFINED	01	0
SUNOCO INC	S	COM	86764P109	76	926	SH	DEFINED	02	
SUNRISE SENIOR LIVING INC	S	COM	86768K106	2662	57400	SH	DEFINED	01	
SUNTONE HOTEL INVESTORS INC		COM	867892101	457	22000	SH	DEFINED	01	

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SUNTRUST BANKS INC	S	COM	867914103	1690	22879	SH	DEFINED	01
SUNTRUST BANKS INC	S	COM	867914103	6254	84650	SH	DEFINED	01 0
SUNTRUST BANKS INC	S	COM	867914103	420	5675	SH	DEFINED	01 1
SUPERIOR ENERGY SERV	S	COM	868157108	546	35410	SH	DEFINED	01
SUPERIOR IND INTL	S	COM	868168105	2180	75044	SH	DEFINED	01
SUPERTEX INC	S	COM	868532102	712	32815	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	14095	408289	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	2480	71848	SH	DEFINED	01 0
SUPERVALU INC	S	COM	868536103	1058	30649	SH	DEFINED	01 0
SUPERVALU INC	S	COM	868536103	24	700	SH	DEFINED	01 1
SUPERVALU INC	S	COM	868536103	32	940	SH	DEFINED	02
SURMODICS INC	S	COM	868873100	2372	72957	SH	DEFINED	01
SUSQUEHANNA BANC	S	COM	869099101	4441	177983	SH	DEFINED	01
SWIFT ENERGY CO	S	COM	870738101	6433	222305	SH	DEFINED	01
SWIFT ENERGY CO	S	COM	870738101	3	90	SH	DEFINED	01 0
SWIFT TRANSPORTATION	S	COM	870756103	460	21405	SH	DEFINED	00
SWIFT TRANSPORTATION	S	COM	870756103	1456	67800	SH	DEFINED	01
SYBASE INC	S	COM	871130100	3188	159810	SH	DEFINED	01
SYBASE INC	S	COM	871130100	1299	65000	SH	DEFINED	01 0
SYBASE INC	S	COM	871130100	118	5900	SH	DEFINED	01 0
SYBASE INC	S	COM	871130100	98	4900	SH	DEFINED	02
SYBRON DENTAL SPEC	S	COM	871142105	9906	279964	SH	DEFINED	01
SYBRON DENTAL SPEC	S	COM	871142105	1524	43080	SH	DEFINED	01 0
SYBRON DENTAL SPEC	S	COM	871142105	148	4190	SH	DEFINED	01 0
SYBRON DENTAL SPEC	S	COM	871142105	117	3300	SH	DEFINED	02
SYCAMORE NETWORKS.	S	COM	871206108	5946	1464500	SH	DEFINED	01
SYCAMORE NETWORKS.	S	COM	871206108	7	1760	SH	DEFINED	01 0
SYKES ENTERPRISES.	S	COM	871237103	86	12334	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	242848	9427312	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	5457	211688	SH	DEFINED	01 0
SYMANTEC CORP	S	COM	871503108	5557	215664	SH	DEFINED	01 0
SYMANTEC CORP	S	COM	871503108	19810	769000	SH	DEFINED	01 1
SYMANTEC CORP	S	COM	871503108	511	19818	SH	DEFINED	01 1
SYMANTEC CORP	S	COM	871503108	557	21630	SH	DEFINED	02
SYMBION INC	S	COM	871507109	762	34480	SH	DEFINED	01
SYMBOL TECHNOLOGIES	S	COM	871508107	933	53946	SH	DEFINED	01
SYMBOL TECHNOLOGIES	S	COM	871508107	950	54934	SH	DEFINED	01 0
SYMMETRICOM INC	S	COM	871543104	1807	186194	SH	DEFINED	01
SYMMETRY MEDICAL INC		COM	871546206	1488	70907	SH	DEFINED	01 1
SYMYX TECHNOLOGIES..	S	COM	87155S108	373	12400	SH	DEFINED	01 0
SYMYX TECHNOLOGIES..	S	COM	87155S108	132	4400	SH	DEFINED	02
SYNAPTICS INC.	S	COM	87157D109	6031	197240	SH	DEFINED	01
SYNAPTICS INC.	S	COM	87157D109	163	5330	SH	DEFINED	01 0
SYNAPTICS INC.	S	COM	87157D109	52	1700	SH	DEFINED	02
SYNOPSIS INC	S	COM	871607107	15	763	SH	DEFINED	01 0
SYNOVUS	S	COM	87161C105	546	19101	SH	DEFINED	01
SYNOVUS	S	COM	87161C105	2020	70690	SH	DEFINED	01 0
SYNTEL INC	S	COM	87162H103	751	42800	SH	DEFINED	01
SYNNEX CORP	S	COM	87162W100	476	19800	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	3762	98566	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	5575	146066	SH	DEFINED	01 0
TBC CORP	S	COM	872183108	1558	56053	SH	DEFINED	01
TCF FINL CORP MPLS	S	COM	872275102	5808	180709	SH	DEFINED	01 0
TCF FINL CORP MPLS	S	COM	872275102	7930	247128	SH	DEFINED	01 1
TECO ENERGY	S	COM	872375100	4764	310550	SH	DEFINED	01
TECO ENERGY	S	COM	872375100	699	45588	SH	DEFINED	01 0
TECO ENERGY	S	COM	872375100	25	1620	SH	DEFINED	02
TESSCO TECH	S	COM	872386107	115	8272	SH	DEFINED	01
THQ INC	S	COM	872443403	3414	148819	SH	DEFINED	01
TJX COS	S	COM	872540109	747	29718	SH	DEFINED	01
TJX COS	S	COM	872540109	2764	110006	SH	DEFINED	01 0
TJX COS	S	COM	872540109	17712	705071	SH	DEFINED	01 1

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TJX COS INC CVT		CONV BND	872540AL3	878	1000000	PRN	DEFINED	01
TJX COS INC CVT		CONV BND	872540AL3	2018	2300000	PRN	DEFINED	01 0
TRC COMPANIES INC	S	COM	872625108	561	32982	SH	DEFINED	01
TRW AUTOMOTIVE HOLDINGS CORP		COM	87264S106	494	23887	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	4666	395400	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	79	6630	SH	DEFINED	01 0
TTM TECHNOLOGIES	S	COM	87305R109	28	2400	SH	DEFINED	02
TXU CORPORATION	S	COM	873168108	30492	472317	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	3540	54839	SH	DEFINED	01 0
TXU CORPORATION	S	COM	873168108	323	5000	SH	DEFINED	01 1
TXU CORPORATION	S	COM	873168108	427	6612	SH	DEFINED	01 1
TXU CORPORATION	S	COM	873168108	255	3947	SH	DEFINED	02
TAIWAN SEMI ADR		COM	874039100	2610	307391	SH	DEFINED	01
TAIWAN SEMI ADR		COM	874039100	17640	2080295	SH	DEFINED	01 1
TAKE-TWO INTERACTIVE	S	COM	874054109	10921	313892	SH	DEFINED	01
TALBOTS	S	COM	874161102	825	30300	SH	DEFINED	01
TALISMAN ENERGY INC	FSUSD	COM	87425E103	251	9310	SH	DEFINED	01 0
TALK AMERICA HLDGS	S	COM	87426R202	195	29400	SH	DEFINED	01
TALX CORP.	S	COM	874918105	893	34640	SH	DEFINED	01
TANOX INC	S	COM	87588Q109	2081	136900	SH	DEFINED	01
TANOX INC	S	COM	87588Q109	7	450	SH	DEFINED	01 0
TARGET CORPORATION	S	COM	87612E106	494145	9515577	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	6908	133019	SH	DEFINED	01 0
TARGET CORPORATION	S	COM	87612E106	11781	226865	SH	DEFINED	01 0
TARGET CORPORATION	S	COM	87612E106	229	4400	SH	DEFINED	01 1
TARGET CORPORATION	S	COM	87612E106	76	1461	SH	DEFINED	02
TASER INTERNATIONAL INC	S	COM	87651B104	2	60	SH	DEFINED	01 0
TATA MOTORS LTD - ADR	FSUSD	COM	876568502	499	41840	SH	DEFINED	01
TAUBMAN CENTERS INC	S	COM	876664103	102	3394	SH	DEFINED	01
TECH DATA CORP	S	COM	878237106	241	5310	SH	DEFINED	01
TECH DATA CORP	S	COM	878237106	104	2300	SH	DEFINED	01 1
TECHNE CORP	S	COM	878377100	40110	1031100	SH	DEFINED	01
TECHNE CORP	S	COM	878377100	1225	31490	SH	DEFINED	01 0
TECHNE CORP	S	COM	878377100	2155	55400	SH	DEFINED	01 0
TECHNE CORP	S	COM	878377100	774	19900	SH	DEFINED	02
TECHNICAL OLYMPIC US.	S	COM	878483106	2166	85311	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	4110	225796	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	1253	68839	SH	DEFINED	01 0
TECHNITROL INC	S	COM	878555101	122	6700	SH	DEFINED	01 0
TECHNITROL INC	S	COM	878555101	95	5200	SH	DEFINED	02
TECHNOLOGY RESEARCH CORP		COM	878727304	288	41600	SH	DEFINED	01
TECUMSEH PRODUCT CLA	S	COM	878895200	527	11033	SH	DEFINED	01
TEKELEC	S	COM	879101103	2492	121950	SH	DEFINED	01
TEKELEC	S	COM	879101103	3	140	SH	DEFINED	01 0
TEKTRONIX	S	COM	879131100	410	13583	SH	DEFINED	01
TEKTRONIX	S	COM	879131100	621	20543	SH	DEFINED	01 0
TELE NORTE LESTE	FSUSD	COM	879246106	66609	3950610	SH	DEFINED	01 1
TELE NORTE LESTE	FSUSD	COM	879246106	1901	112668	SH	DEFINED	01 1
TELEBRAS NEW	FSUSD	COM	879287308	499	15500	SH	DEFINED	01
TELEDYNE TECH	S	COM	879360105	8189	278232	SH	DEFINED	01
TELEDYNE TECH	S	COM	879360105	9	320	SH	DEFINED	01 0
TELEFONOS DE MEXICO	FSUSD	COM	879403780	99012	2583800	SH	DEFINED	01
TELEFONOS DE MEXICO	FSUSD	COM	879403780	53662	1401071	SH	DEFINED	01 1
TELEPHONE AND DATA	S	COM	879433100	6656	86500	SH	DEFINED	01
TELEPHONE AND DATA	S	COM	879433100	12	152	SH	DEFINED	02
TELEWEST GLOBAL INC	S	COM	87956T107	77559	4411800	SH	DEFINED	01
TELEWEST GLOBAL INC	S	COM	87956T107	12796	727813	SH	DEFINED	01 0
TELEWEST GLOBAL INC	S	COM	87956T107	2	108	SH	DEFINED	01 1
TELIK INC	S	COM	87959M109	2789	145780	SH	DEFINED	01
TELIK INC	S	COM	87959M109	85	4420	SH	DEFINED	01 0
TELIK INC	S	COM	87959M109	27	1400	SH	DEFINED	02
TELLABS	S	COM	879664100	1736	202075	SH	DEFINED	01

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TELLABS	S		COM	879664100	2	243	SH	DEFINED	01	0
TELLABS	S		COM	879664100	918	106815	SH	DEFINED	01	0
TELLABS	S		COM	879664100	184	21300	SH	DEFINED	01	1
TELLABS	S		COM	879664100	14	1627	SH	DEFINED	02	
TEMPLE-INLAND INC	S		COM	879868107	18156	265444	SH	DEFINED	01	
TEMPLE-INLAND INC	S		COM	879868107	874	12781	SH	DEFINED	01	0
TEMPLE-INLAND INC	S		COM	879868107	198	2900	SH	DEFINED	01	1
TEMPLE-INLAND INC	S		COM	879868107	58	841	SH	DEFINED	02	
TELETECH HLDGS INC	S		COM	879939106	877	90486	SH	DEFINED	01	
TELETECH HLDGS INC	S		COM	879939106	1191	122940	SH	DEFINED	01	0
TELETECH HLDGS INC	S		COM	879939106	109	11300	SH	DEFINED	01	0
TELETECH HLDGS INC	S		COM	879939106	89	9200	SH	DEFINED	02	
TELESYSTEM INTL WIRELESS INC			COM	879946606	55554	4964550	SH	DEFINED	01	
TELESYSTEM INTL WIRELESS INC			COM	879946606	3933	351430	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL	S		COM	88023U101	1250	58960	SH	DEFINED	01	
TEMPUR-PEDIC INTERNATIONAL	S		COM	88023U101	2186	103100	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL	S		COM	88023U101	63012	2973721	SH	DEFINED	01	1
TENARIS SA ADR	FSUSD		COM	88031M109	1054	21561	SH	DEFINED	01	
TENET HEALTHCARE COR	S		COM	88033G100	87144	7936569	SH	DEFINED	01	
TENET HEALTHCARE COR	S		COM	88033G100	2914	265285	SH	DEFINED	01	0
TENET HEALTHCARE COR	S		COM	88033G100	1462	133134	SH	DEFINED	01	0
TENET HEALTHCARE COR	S		COM	88033G100	170	15505	SH	DEFINED	02	
TENNECO AUTOMOTIVE	S		COM	880349105	7831	454264	SH	DEFINED	01	
TENNECO AUTOMOTIVE	S		COM	880349105	2109	122460	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S		COM	880349105	203	11800	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S		COM	880349105	169	9800	SH	DEFINED	02	
TERADYNE INC	S		COM	880770102	1490	87269	SH	DEFINED	01	
TERADYNE INC	S		COM	880770102	757	44332	SH	DEFINED	01	0
TERADYNE INC	S		COM	880770102	25	1474	SH	DEFINED	02	
TERAYON COMMUNICATION SYS			COM	880775101	772	285000	SH	DEFINED	01	0
TEREX CORP NEW..	S		COM	880779103	22160	465069	SH	DEFINED	01	
TEREX CORP NEW..	S		COM	880779103	1883	39559	SH	DEFINED	01	0
TEREX CORP NEW..	S		COM	880779103	189	3962	SH	DEFINED	01	0
TEREX CORP NEW..	S		COM	880779103	152	3200	SH	DEFINED	02	
TERRA INDUSTRIES INC	S		COM	880915103	3726	419621	SH	DEFINED	01	
TERRA INDUSTRIES INC	S		COM	880915103	1847	207980	SH	DEFINED	01	0
TERRA INDUSTRIES INC	S		COM	880915103	172	19400	SH	DEFINED	01	0
TERRA INDUSTRIES INC	S		COM	880915103	139	15600	SH	DEFINED	02	
TESORO CORPORATION	S		COM	881609101	10028	314756	SH	DEFINED	01	
TESORO CORPORATION	S		COM	881609101	2380	74662	SH	DEFINED	01	0
TESORO CORPORATION	S		COM	881609101	247	7737	SH	DEFINED	01	0
TESORO CORPORATION	S		COM	881609101	194	6100	SH	DEFINED	02	
TEVA PHARM INDS AD	FSUSD		COM	881624209	3258	109100	SH	DEFINED	01	0
TEVA PHARM INDS AD	FSUSD		COM	881624209	77	2589	SH	DEFINED	01	0
TEVA PHARM INDS AD	FSUSD		COM	881624209	10035	336074	SH	DEFINED	01	1
TEVA PHARM INDS AD	FSUSD		COM	881624209	2053	68752	SH	DEFINED	01	1
TETRA TECHNOLOGIES	S		COM	88162F105	6333	223818	SH	DEFINED	01	
TETRA TECHNOLOGIES	S		COM	88162F105	125	4400	SH	DEFINED	01	0
TETRA TECHNOLOGIES	S		COM	88162F105	45	1600	SH	DEFINED	02	
TETRA TECH INC	S		COM	88162G103	2370	141573	SH	DEFINED	01	
TESSERA TECHNOLOGIES INC	S		COM	88164L100	3264	87728	SH	DEFINED	01	
TEVA PHARM FIN			CONV BND	88164RAB3	1320	1300000	PRN	DEFINED	01	
TEVA PHARM FIN			CONV BND	88164RAB3	1929	1900000	PRN	DEFINED	01	0
TEXAS INDUSTRIES	S		COM	882491103	7958	127577	SH	DEFINED	01	
TEXAS INSTRUMENTS	S		COM	882508104	82195	3338625	SH	DEFINED	01	
TEXAS INSTRUMENTS	S		COM	882508104	1645	66800	SH	DEFINED	01	0
TEXAS INSTRUMENTS	S		COM	882508104	9712	394484	SH	DEFINED	01	0
TEXAS INSTRUMENTS	S		COM	882508104	26	1036	SH	DEFINED	02	
TEXAS UNITED BANCSHARES	S		COM	882838105	929	47067	SH	DEFINED	01	
TEXTRON INC	S		COM	883203101	73444	995179	SH	DEFINED	01	
TEXTRON INC	S		COM	883203101	2317	31391	SH	DEFINED	01	0
TEXTRON INC	S		COM	883203101	265	3600	SH	DEFINED	01	1

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TEXTRON INC	S	COM	883203101	149	2013	SH	DEFINED	02
THERAGENICS CORP	S	COM	883375107	2182	537662	SH	DEFINED	01
THE9 LTD-ADR	FSUSD	COM	88337K104	33	1400	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	1053	34877	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	2	59	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	1103	36521	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	395	13100	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	19	640	SH	DEFINED	02
THERMOGENESIS CORP	S	COM	883623209	1608	253605	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	16495	536428	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	2608	84790	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	271	8820	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	203	6600	SH	DEFINED	02
THOMAS INDS INC	S	COM	884425109	7464	186956	SH	DEFINED	01
THOMAS PROPERTIES GROUP	S	COM	884453101	870	68300	SH	DEFINED	01
THOR INDS INC	S	COM	885160101	2175	58700	SH	DEFINED	01
3 COM CORP	S	COM	885535104	4838	1160000	SH	DEFINED	01
3M COMPANY		COM	88579Y101	233522	2845398	SH	DEFINED	01
3M COMPANY		COM	88579Y101	14069	171436	SH	DEFINED	01
3M COMPANY		COM	88579Y101	15079	183739	SH	DEFINED	01
3M COMPANY		COM	88579Y101	3709	45200	SH	DEFINED	01
3M COMPANY		COM	88579Y101	257	3130	SH	DEFINED	01
3M COMPANY		COM	88579Y101	165	2012	SH	DEFINED	02
3M CVT		CONV BND	88579YAB7	1528	1700000	PRN	DEFINED	01
TIBCO SOFTWARE INC	S	COM	88632Q103	20894	1566280	SH	DEFINED	01
TIBCO SOFTWARE INC	S	COM	88632Q103	4767	357545	SH	DEFINED	01
TIDEWATER INC	S	COM	886423102	88185	2476400	SH	DEFINED	01
TIERONE CORP	S	COM	88650R108	266	10700	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	7445	232879	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	31	980	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	1062	33214	SH	DEFINED	01
TIM PARTICIPACOES SA	-ADR	COM	88706P106	776	50300	SH	DEFINED	01
TIMCO AVIATION SERVICES INC.	0	CONV BND	887151AB4	0	20043	PRN	DEFINED	01
TIME WARNER INC	S	COM	887317105	401982	20678082	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	694	35700	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	22470	1155890	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	40983	2109345	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	65	3325	SH	DEFINED	02
TIMKEN CO.	S	COM	887389104	5913	227241	SH	DEFINED	01
TITAN CORPORATION	S	COM	888266103	1004	62000	SH	DEFINED	01
TITAN INTL INC	S	COM	88830M102	105	6916	SH	DEFINED	01
TIVO INC	S	COM	888706108	1124	191400	SH	DEFINED	01
TIVO INC	S	COM	888706108	774	131900	SH	DEFINED	01
TOLL BROS INC	COM USD0.01	COM	889478103	3304	48160	SH	DEFINED	01
TOLLGRADE COMMUNICAT	S	COM	889542106	407	33278	SH	DEFINED	01
TOM ONLINE INC-ADR	FSUSD	COM	889728200	678	44420	SH	DEFINED	01
TOMKINS PLC ADR	FSUSD	COM	890030208	31767	1605200	SH	DEFINED	01
TOMPKINS TRUSTCO INC	S	COM	890110109	155	2876	SH	DEFINED	01
TOO INC	S	COM	890333107	501	20462	SH	DEFINED	00
TOO INC	S	COM	890333107	4033	164808	SH	DEFINED	01
TOOTSIE ROLL INDS	S	COM	890516107	514	14832	SH	DEFINED	01
TOPPS CO	S	COM	890786106	543	55700	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	41314	723018	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	1410	24678	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	57	1000	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	125	2198	SH	DEFINED	02
TORO CO	S	COM	891092108	10429	128219	SH	DEFINED	01
TORO CO	S	COM	891092108	1275	15685	SH	DEFINED	01
TORO CO	S	COM	891092108	110	1357	SH	DEFINED	01
TORO CO	S	COM	891092108	98	1200	SH	DEFINED	02
TOTAL ENTERTINT REST.	S	COM	89150E100	1297	108788	SH	DEFINED	01
TOTAL SA - SPON ADR	FSUSD	COM	89151E109	66936	609400	SH	DEFINED	01

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TOTAL SA - SPON ADR	FSUSD	COM	89151E109	182	1660	SH	DEFINED	01	0
TOWN & COUNTRY.	S	COM	892081100	1924	69600	SH	DEFINED	01	
TOYS R US	S	COM	892335100	8159	398585	SH	DEFINED	01	
TOYS R US	S	COM	892335100	1005	49093	SH	DEFINED	01	0
TOYS R US	S	COM	892335100	50	2467	SH	DEFINED	02	
TRACTOR SUPPLY COMPANY.	S	COM	892356106	3587	96390	SH	DEFINED	01	
TRANS WORLD ENTMT CP	S	COM	89336Q100	399	32018	SH	DEFINED	01	
TRANS WORLD ENTMT CP	S	COM	89336Q100	1389	111390	SH	DEFINED	01	0
TRANS WORLD ENTMT CP	S	COM	89336Q100	140	11200	SH	DEFINED	01	0
TRANS WORLD ENTMT CP	S	COM	89336Q100	110	8800	SH	DEFINED	02	
TRANSACTION SYSTEM	S	COM	893416107	6690	337070	SH	DEFINED	01	
TRANSACTION SYSTEM	S	COM	893416107	7	350	SH	DEFINED	01	0
TRANSATLANTIC HLDS	S	COM	893521104	9678	156525	SH	DEFINED	01	
TRANSCANADA CORPORATION	FSUS	COM	89353D107	9704	390200	SH	DEFINED	01	
TREDEGAR	S	COM	894650100	2948	145904	SH	DEFINED	01	
TRIAD HOSPITAL INC	S	COM	89579K109	2575	69200	SH	DEFINED	01	
TRIAD HOSPITAL INC	S	COM	89579K109	134	3592	SH	DEFINED	01	1
TRIAD GUARANTY INC	S	COM	895925105	5274	87197	SH	DEFINED	01	
TRIAD GUARANTY INC	S	COM	895925105	1784	29520	SH	DEFINED	01	0
TRIAD GUARANTY INC	S	COM	895925105	183	3030	SH	DEFINED	01	0
TRIAD GUARANTY INC	S	COM	895925105	139	2300	SH	DEFINED	02	
TRIARC COS-B W/I	S	COM	895927309	1989	162275	SH	DEFINED	01	
TRIBUNE CO	S	COM	896047107	32714	776286	SH	DEFINED	01	
TRIBUNE CO	S	COM	896047107	3057	72534	SH	DEFINED	01	0
TRIBUNE CO	S	COM	896047107	54	1282	SH	DEFINED	02	
TRIMBLE NAVIGATION L	S	COM	896239100	11962	362064	SH	DEFINED	01	
TRIMBLE NAVIGATION L	S	COM	896239100	14	430	SH	DEFINED	01	0
TRIQUINT SEMICONDUCTOR	S	COM	89674K103	1994	448218	SH	DEFINED	01	
TRIUMPH GROUP INC	S	COM	896818101	1831	46381	SH	DEFINED	01	
TRIUMPH GROUP INC	S	COM	896818101	1127	28540	SH	DEFINED	01	0
TRIUMPH GROUP INC	S	COM	896818101	111	2800	SH	DEFINED	01	0
TRIUMPH GROUP INC	S	COM	896818101	83	2100	SH	DEFINED	02	
TRIZEC PROPERTIES INC	S	COM	89687P107	2034	107486	SH	DEFINED	01	
TRIPATH IMAGING INC	S	COM	896942109	859	95800	SH	DEFINED	01	
TRUSTCO BANK CORP	S	COM	898349105	2581	187162	SH	DEFINED	01	
TRUSTMARK CORP	S	COM	898402102	2020	65008	SH	DEFINED	01	
TUPPERWARE CORP	S	COM	899896104	13814	666669	SH	DEFINED	01	
21ST CENTURY INS	S	COM	90130N103	293	21600	SH	DEFINED	01	
24-7 REAL MEDIA INC	S	COM	901314203	785	181382	SH	DEFINED	01	
TYCO INTERNATIONAL GROUP SA		CONV BND	902118BF4	3462	2200000	PRN	DEFINED	01	
TYCO INTERNATIONAL	FSUSD	COM	902124106	305556	8549380	SH	DEFINED	01	
TYCO INTERNATIONAL	FSUSD	COM	902124106	5530	154649	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	20558	575223	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	1	30	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	20965	586765	SH	DEFINED	01	1
TYCO INTERNATIONAL	FSUSD	COM	902124106	658	18415	SH	DEFINED	01	1
TYCO INTERNATIONAL	FSUSD	COM	902124106	436	12201	SH	DEFINED	02	
TYLER TECHNOLOGIES.	S	COM	902252105	2029	242718	SH	DEFINED	01	
TYLER TECHNOLOGIES.	S	COM	902252105	3	300	SH	DEFINED	01	0
TYSON FOODS INC -CL	S	COM	902494103	6398	347700	SH	DEFINED	01	
TYSON FOODS INC -CL	S	COM	902494103	17	909	SH	DEFINED	02	
UCBH HOLDINGS INC	S	COM	90262T308	6925	151134	SH	DEFINED	01	
UCBH HOLDINGS INC	S	COM	90262T308	18	400	SH	DEFINED	02	
UGI CORP	S	COM	902681105	12413	303417	SH	DEFINED	01	
UGI CORP	S	COM	902681105	1625	39752	SH	DEFINED	01	0
UGI CORP	S	COM	902681105	152	3711	SH	DEFINED	01	0
UGI CORP	S	COM	902681105	164	3990	SH	DEFINED	02	
UICI	S	COM	902737105	7950	234526	SH	DEFINED	01	
UIL HOLDINGS CORP	S	COM	902748102	5579	108750	SH	DEFINED	01	
UMB FINL CORP	S	COM	902788108	207	3643	SH	DEFINED	01	
UST INC	S	COM	902911106	539	11184	SH	DEFINED	01	
UST INC	S	COM	902911106	1815	37724	SH	DEFINED	01	0

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UST INC	S	COM	902911106	294	6100	SH	DEFINED	01	1
US RESTAURANT PROPERTIES	S	COM	902971100	372	20600	SH	DEFINED	01	
US BANCORP	S	COM	902973304	95296	3042673	SH	DEFINED	01	
US BANCORP	S	COM	902973304	7800	249019	SH	DEFINED	01	0
US BANCORP	S	COM	902973304	13911	444153	SH	DEFINED	01	0
US BANCORP	S	COM	902973304	358	11500	SH	DEFINED	01	1
US BANCORP	S	COM	902973304	111	3553	SH	DEFINED	02	
URS CORP	S	COM	903236107	3515	109503	SH	DEFINED	01	
USANA HEALTH SCIENCES INC.	S	COM	90328M107	935	27333	SH	DEFINED	01	
USG CORP	S	COM	903293405	5639	140029	SH	DEFINED	01	
USG CORP	S	COM	903293405	962	23840	SH	DEFINED	01	0
USG CORP	S	COM	903293405	97	2400	SH	DEFINED	01	0
USG CORP	S	COM	903293405	72	1800	SH	DEFINED	02	
USEC INC	S	COM	90333E108	4898	505500	SH	DEFINED	01	
USI HOLDINGS CORP	S	COM	90333H101	2112	182500	SH	DEFINED	01	
US PHYSICAL THERAPY	S	COM	90337L108	2194	142300	SH	DEFINED	01	
USA MOBILITY INC	S	COM	90341G103	5	151	SH	DEFINED	01	
USA MOBILITY INC	S	COM	90341G103	529	14974	SH	DEFINED	01	0
UBIQUITEL INC	S	COM	903474302	1823	255876	SH	DEFINED	01	
UBIQUITEL INC	S	COM	903474302	10	1450	SH	DEFINED	01	0
ULTICOM INC	S	COM	903844108	744	46400	SH	DEFINED	01	
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	3347	263936	SH	DEFINED	01	
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	123	9740	SH	DEFINED	01	0
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	44	3500	SH	DEFINED	02	
ULTRA CLEAN HOLDINGS	S	COM	90385V107	291	47950	SH	DEFINED	01	
ULTRALIFE BATTERIES INC	S	COM	903899102	372	19150	SH	DEFINED	01	
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	90	1880	SH	DEFINED	01	
ULTRATECH INC	S	COM	904034105	1247	66199	SH	DEFINED	01	
UMPQUA HOLDINGS CORP	S	COM	904214103	4509	178870	SH	DEFINED	01	
UMPQUA HOLDINGS CORP	S	COM	904214103	2169	85910	SH	DEFINED	01	0
UMPQUA HOLDINGS CORP	S	COM	904214103	214	8500	SH	DEFINED	01	0
UMPQUA HOLDINGS CORP	S	COM	904214103	174	6900	SH	DEFINED	02	
UNIBANCO ADR	FSUSD	COM	90458E107	813	25615	SH	DEFINED	01	
UNIBANCO ADR	FSUSD	COM	90458E107	14357	452898	SH	DEFINED	01	1
UNIFIRST CORP	S	COM	904708104	2097	74149	SH	DEFINED	01	
UNIFIRST CORP	S	COM	904708104	1228	43490	SH	DEFINED	01	0
UNIFIRST CORP	S	COM	904708104	124	4400	SH	DEFINED	01	0
UNIFIRST CORP	S	COM	904708104	93	3300	SH	DEFINED	02	
UNION PACIFIC CORP	S	COM	907818108	47681	709019	SH	DEFINED	01	
UNION PACIFIC CORP	S	COM	907818108	3985	59260	SH	DEFINED	01	0
UNION PACIFIC CORP	S	COM	907818108	38980	579618	SH	DEFINED	01	1
UNISOURCE ENERGY CRP	S	COM	909205106	3230	133988	SH	DEFINED	01	
UNISYS CORP	S	COM	909214108	210	20721	SH	DEFINED	01	
UNISYS CORP	S	COM	909214108	197	19350	SH	DEFINED	01	0
UNISYS CORP	S	COM	909214108	781	76688	SH	DEFINED	01	0
UNISYS CORP	S	COM	909214108	34	3300	SH	DEFINED	01	1
UNIT CORP	S	COM	909218109	11035	288806	SH	DEFINED	01	
UNIT CORP	S	COM	909218109	12	320	SH	DEFINED	01	0
UNITED AUTO GROUP	S	COM	909440109	524	17700	SH	DEFINED	01	
UNITED COMMUNITY BANKS/GA	S	COM	90984P105	1418	52671	SH	DEFINED	01	
UNITED BANCSHARES	S	COM	909907107	4142	108572	SH	DEFINED	01	
UNITED DEFENSE INDS	S	COM	91018B104	1007	21300	SH	DEFINED	01	
UNITED DOMINION REAL.	S	COM	910197102	2552	102900	SH	DEFINED	01	
UNITED FIRE & CASUALTY	S	COM	910331107	1293	38351	SH	DEFINED	01	
UNITED FIRE AND CA CVT PFD		CONV PRF	910331305	2322	55000	SH	DEFINED	01	
UNITED INDUSTRIAL CO	S	COM	910671106	841	21700	SH	DEFINED	01	
UNITED MICROELECTRON	FSUSD	COM	910873207	532	150619	SH	DEFINED	01	
UNITED NATIONAL GROUP LTD-A		COM	91103X102	8809	473100	SH	DEFINED	01	
UNITED NATIONAL GROUP LTD-A		COM	91103X102	7297	391877	SH	DEFINED	01	0
UNITED NATURAL FOOD	S	COM	911163103	3464	111380	SH	DEFINED	01	
UNITED NATURAL FOOD	S	COM	911163103	588	18900	SH	DEFINED	01	0
UNITED NATURAL FOOD	S	COM	911163103	208	6700	SH	DEFINED	02	

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UNITED ONLINE INC	S	COM	911268100	1783	154688	SH	DEFINED	01
UNITED ONLINE INC	S	COM	911268100	4	310	SH	DEFINED	01 0
UNITED PARCEL SERVIC	S	COM	911312106	289624	3388996	SH	DEFINED	01
UNITED PARCEL SERVIC	S	COM	911312106	756	8853	SH	DEFINED	01 0
UNITED PARCEL SERVIC	S	COM	911312106	22001	257436	SH	DEFINED	01 0
UNITED PARCEL SERVIC	S	COM	911312106	28485	333382	SH	DEFINED	01 1
UNITED RENTALS INC	S	COM	911363109	143	7582	SH	DEFINED	01
US CELLULAR CORP	S	COM	911684108	4969	111000	SH	DEFINED	01
U-STORE-IT TRUST	S	COM	91274F104	774	44588	SH	DEFINED	01
UNITED STATES STEEL	S	COM	912909108	2118	41316	SH	DEFINED	01
UNITED STATES STEEL	S	COM	912909108	1330	25959	SH	DEFINED	01 0
UNITED STATES STEEL	S	COM	912909108	335	6700	SH	DEFINED	01 1
UNITED STATES STEEL	S	COM	912909108	61	1183	SH	DEFINED	02
UNITED STATIONERS	S	COM	913004107	4362	94402	SH	DEFINED	01
UNITED SURGICAL PAR	S	COM	913016309	5498	131838	SH	DEFINED	01
UNITED SURGICAL PAR	S	COM	913016309	384	9200	SH	DEFINED	01 1
UNITED TECHNOLOGIES	S	COM	913017109	344038	3328872	SH	DEFINED	01
UNITED TECHNOLOGIES	S	COM	913017109	7493	72499	SH	DEFINED	01 0
UNITED TECHNOLOGIES	S	COM	913017109	18817	182077	SH	DEFINED	01 0
UNITED TECHNOLOGIES	S	COM	913017109	13455	130192	SH	DEFINED	01 1
UNITED TECHNOLOGIES	S	COM	913017109	255	2471	SH	DEFINED	01 1
UNITED TECHNOLOGIES	S	COM	913017109	255	2459	SH	DEFINED	02
UNITED THERAPEUTICS	S	COM	91307C102	7350	162768	SH	DEFINED	01
UNITED THERAPEUTICS	S	COM	91307C102	7	150	SH	DEFINED	01 0
UNITEDHEALTH GROUP	S	COM	91324P102	609999	6929446	SH	DEFINED	01
UNITEDHEALTH GROUP	S	COM	91324P102	4504	51146	SH	DEFINED	01 0
UNITEDHEALTH GROUP	S	COM	91324P102	13976	158757	SH	DEFINED	01 0
UNITEDHEALTH GROUP	S	COM	91324P102	40894	464649	SH	DEFINED	01 1
UNITEDHEALTH GROUP	S	COM	91324P102	94	1067	SH	DEFINED	02
UNITRIN INC	S	COM	913275103	1818	40000	SH	DEFINED	01
UNIVERSAL AMER FINANCIAL CRP		COM	913377107	1055	68200	SH	DEFINED	01
UNIVERSAL COMPRESION	S	COM	913431102	685	19600	SH	DEFINED	01
UNIVERSAL CORP	S	COM	913456109	863	18053	SH	DEFINED	01
UNIVERSAL ELECTRONICS INC	S	COM	913483103	981	55739	SH	DEFINED	01
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	4664	107496	SH	DEFINED	01
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	1346	31030	SH	DEFINED	01 0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	135	3100	SH	DEFINED	01 0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	104	2400	SH	DEFINED	02
UNIVERSAL HEALTH REALTY INCOME		COM	91359E105	2751	85643	SH	DEFINED	01
UNIVERSAL HLTH CR-B.	S	COM	913903100	22	500	SH	DEFINED	01 0
UNIVERSAL TECHNICAL INST		COM	913915104	88	2300	SH	DEFINED	01 0
UNIVERSAL TECHNICAL INST		COM	913915104	30	800	SH	DEFINED	02
UNIVISION COMMUNICATIONS	S	COM	914906102	49820	1702068	SH	DEFINED	01
UNIVISION COMMUNICATIONS	S	COM	914906102	12207	417059	SH	DEFINED	01 0
UNIVISION COMMUNICATIONS	S	COM	914906102	4974	169932	SH	DEFINED	01 0
UNIVISION COMMUNICATIONS	S	COM	914906102	799	27300	SH	DEFINED	02
UNOCAL CORP	S	COM	915289102	44548	1030232	SH	DEFINED	01
UNOCAL CORP	S	COM	915289102	104	2400	SH	DEFINED	01 0
UNOCAL CORP	S	COM	915289102	2598	60081	SH	DEFINED	01 0
UNOCAL CORP	S	COM	915289102	21	493	SH	DEFINED	02
UNOVA INC.	S	COM	91529B106	101	4000	SH	DEFINED	01
UNUMPROVIDENT CORP	S	COM	91529Y106	58286	3248965	SH	DEFINED	01
UNUMPROVIDENT CORP	S	COM	91529Y106	122	6800	SH	DEFINED	01 0
UNUMPROVIDENT CORP	S	COM	91529Y106	1673	93285	SH	DEFINED	01 0
UNUMPROVIDENT CORP	S	COM	91529Y106	92	5096	SH	DEFINED	02
UNUMPROVIDENT CVT PFD		CONV PRF	91529Y403	14539	400000	SH	DEFINED	01
URBAN OUTFITTERS	S	COM	917047102	571	12869	SH	DEFINED	01
URBAN OUTFITTERS	S	COM	917047102	57526	1295660	SH	DEFINED	01 0
URBAN OUTFITTERS	S	COM	917047102	2811	63300	SH	DEFINED	01 0
URBAN OUTFITTERS	S	COM	917047102	5959	134213	SH	DEFINED	01 1
URBAN OUTFITTERS	S	COM	917047102	212	4775	SH	DEFINED	02
USF CORP	S	COM	91729Q101	3034	79959	SH	DEFINED	01

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UTSTARCOM INC.	S	COM	918076100	887	40040	SH	DEFINED	01
VCA ANTECH INC	S	COM	918194101	1300	66302	SH	DEFINED	01
VCA ANTECH INC	S	COM	918194101	7657	390600	SH	DEFINED	01 0
VCA ANTECH INC	S	COM	918194101	367	18700	SH	DEFINED	01 0
VCA ANTECH INC	S	COM	918194101	4863	249171	SH	DEFINED	01 1
VCA ANTECH INC	S	COM	918194101	118	6000	SH	DEFINED	02
VF CORP.	S	COM	918204108	5524	99761	SH	DEFINED	01
VF CORP.	S	COM	918204108	1404	25355	SH	DEFINED	01 0
VF CORP.	S	COM	918204108	215	3900	SH	DEFINED	01 1
VF CORP.	S	COM	918204108	80	1430	SH	DEFINED	02
VAIL RESORTS INC	S	COM	91879Q109	40	1801	SH	DEFINED	01
VALASSIS COMMUNICATI	S	COM	918866104	9846	281242	SH	DEFINED	01
VALASSIS COMMUNICATI	S	COM	918866104	2	60	SH	DEFINED	01 0
VALEANT PHARMACEUTICALS	INTL	COM	91911X104	659	25000	SH	DEFINED	01
VALEANT PHARMACEUTICALS	INTL	COM	91911X104	2549	96879	SH	DEFINED	01 1
VALERO ENERGY CORP	S	COM	91913Y100	7542	166101	SH	DEFINED	01
VALERO ENERGY CORP	S	COM	91913Y100	191	4200	SH	DEFINED	01 0
VALERO ENERGY CORP	S	COM	91913Y100	2660	58590	SH	DEFINED	01 0
VALERO ENERGY CORP	S	COM	91913Y100	18708	412173	SH	DEFINED	01 1
VALERO ENERGY CORP	S	COM	91913Y100	172	3777	SH	DEFINED	02
VALMONT INDUSTRIES	S	COM	920253101	1512	60221	SH	DEFINED	01
VALUECLICK INC.	S	COM	92046N102	4491	336884	SH	DEFINED	01
VALUECLICK INC.	S	COM	92046N102	5	340	SH	DEFINED	01 0
VARIAN INC	S	COM	922206107	575	14030	SH	DEFINED	01
VARIAN INC	S	COM	922206107	3	80	SH	DEFINED	01 0
VARIAN SEMICONDUCTOR	S	COM	922207105	5366	145574	SH	DEFINED	01
VARIAN SEMICONDUCTOR	S	COM	922207105	4	100	SH	DEFINED	01 0
VARIAN MEDICAL SYST.	S	COM	92220P105	30	700	SH	DEFINED	01 0
VAXGEN INC	S	COM	922390208	1625	95600	SH	DEFINED	01
VEECO INSTRUMENTS INC	S	COM	922417100	1577	74846	SH	DEFINED	01
VENTAS INC	S	COM	92276F100	5649	206064	SH	DEFINED	01
VENTAS INC	S	COM	92276F100	1130	41200	SH	DEFINED	01 0
VENTAS INC	S	COM	92276F100	104	3800	SH	DEFINED	01 0
VENTAS INC	S	COM	92276F100	85	3100	SH	DEFINED	02
VENTIV HEALTH INC	S	COM	922793104	4501	221500	SH	DEFINED	01
VENTIV HEALTH INC	S	COM	922793104	9	410	SH	DEFINED	01 0
VERITAS SOFTWARE	S	COM	923436109	7971	279196	SH	DEFINED	01
VERITAS SOFTWARE	S	COM	923436109	599	20995	SH	DEFINED	01 0
VERITAS SOFTWARE	S	COM	923436109	2821	98807	SH	DEFINED	01 0
VERITAS SOFTWARE	S	COM	923436109	20487	719600	SH	DEFINED	01 1
VERITAS SOFTWARE	S	COM	923436109	18	628	SH	DEFINED	02
VERITY INC	S	COM	92343C106	1234	94086	SH	DEFINED	01
VERISIGN INC	S	COM	92343E102	29976	894243	SH	DEFINED	01
VERISIGN INC	S	COM	92343E102	45	1350	SH	DEFINED	01 0
VERISIGN INC	S	COM	92343E102	12555	374534	SH	DEFINED	01 1
VERITAS DGC	S	COM	92343P107	2159	96338	SH	DEFINED	01
VERIZON COMM	S	COM	92343V104	323051	7974607	SH	DEFINED	01
VERIZON COMM	S	COM	92343V104	3787	93466	SH	DEFINED	01 0
VERIZON COMM	S	COM	92343V104	29542	729241	SH	DEFINED	01 0
VERIZON COMM	S	COM	92343V104	45410	1121138	SH	DEFINED	01 1
VERIZON COMM	S	COM	92343V104	321	7951	SH	DEFINED	02
VERINT SYSTEMS INC	S	COM	92343X100	1136	31264	SH	DEFINED	01
VERTRUE INC	S	COM	92534N101	1310	34707	SH	DEFINED	01
VIACOM INC.	S	COM	925524100	7627	205700	SH	DEFINED	01
VIACOM INC CL B	S	COM	925524308	126249	3469325	SH	DEFINED	01
VIACOM INC CL B	S	COM	925524308	1798	49395	SH	DEFINED	01 0
VIACOM INC CL B	S	COM	925524308	15038	413255	SH	DEFINED	01 0
VIACOM INC CL B	S	COM	925524308	36586	1005647	SH	DEFINED	01 1
VIACOM INC CL B	S	COM	925524308	122	3360	SH	DEFINED	02
VIAD CORP	S	COM	92552R406	1588	55735	SH	DEFINED	01
VIASAT INC	S	COM	92552V100	1696	69850	SH	DEFINED	01
VIASYS HEALTHCARE	S	COM	92553Q209	2939	154663	SH	DEFINED	01

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VICOR CORP	S	COM	925815102	1389	105928	SH	DEFINED	01	
VIEWPOINT CORP	S	COM	92672P108	978	315390	SH	DEFINED	01	
VIISAGE TECHNOLOGY INC	S	COM	92675K106	5479	608249	SH	DEFINED	01	
VIISAGE TECHNOLOGY INC	S	COM	92675K106	5	650	SH	DEFINED	01	
VINEYARD NATL BANCORP CO	S	COM	927426106	1102	33510	SH	DEFINED	01	
VINEYARD NATL BANCORP CO	S	COM	927426106	105	3210	SH	DEFINED	01	
VINEYARD NATL BANCORP CO	S	COM	927426106	92	2800	SH	DEFINED	02	
VINTAGE PETE INC	S	COM	927460105	4470	196991	SH	DEFINED	01	
VION PHARMACEUTICALS INC	S	COM	927624106	7	1350	SH	DEFINED	01	
VISHAY INTERTECHNOLOGY	S	COM	928298108	5329	354800	SH	DEFINED	01	
VISHAY INTERTECHNOLOGY	S	COM	928298108	99	6600	SH	DEFINED	01	
VISTEON CORP	S	COM	92839U107	9500	972307	SH	DEFINED	01	
VISTEON CORP	S	COM	92839U107	289	29568	SH	DEFINED	01	
VITAL SIGNS INC	S	COM	928469105	2272	58397	SH	DEFINED	01	
VITESSE SEMICONDUCTOR CORP.		COM	928497106	146	41349	SH	DEFINED	01	
VITRAN CORP INC	FSUSD	COM	92850E107	925	54100	SH	DEFINED	01	
VIVENDI UNIVERSAL		COM	92851S204	9268	289000	SH	DEFINED	01	
VNUS MEDICAL TECHNOLOGIES		COM	928566108	1079	80000	SH	DEFINED	01	
VODAFONE GROUP PLC.	FSUSD	COM	92857W100	204450	7467140	SH	DEFINED	01	
VODAFONE GROUP PLC.	FSUSD	COM	92857W100	1242	45385	SH	DEFINED	01	
VODAFONE GROUP PLC.	FSUSD	COM	92857W100	79	2896	SH	DEFINED	02	
VOLT INFO SCIENCES	S	COM	928703107	1128	38374	SH	DEFINED	01	
VOLTERRA SEMICONDUCTOR	S	COM	928708106	791	35700	SH	DEFINED	01	
VOLTERRA SEMICONDUCTOR	S	COM	928708106	1740	78800	SH	DEFINED	01	
VORNADO REALTY TRUST	S	COM	929042109	12425	163200	SH	DEFINED	01	
VOTORANTIM CELULOSE-SPON	ADR	COM	92906P106	14259	881318	SH	DEFINED	01	
VULCAN MATERIALS	S	COM	929160109	6702	122715	SH	DEFINED	01	
VULCAN MATERIALS	S	COM	929160109	1277	23381	SH	DEFINED	01	
VULCAN MATERIALS	S	COM	929160109	268	4900	SH	DEFINED	01	
WD-40 CO	S	COM	929236107	1185	41723	SH	DEFINED	01	
WFS FINANCIAL INC	S	COM	92923B106	3305	65087	SH	DEFINED	01	
WFS FINANCIAL INC	S	COM	92923B106	2025	39847	SH	DEFINED	01	
WFS FINANCIAL INC	S	COM	92923B106	213	4187	SH	DEFINED	01	
WFS FINANCIAL INC	S	COM	92923B106	157	3100	SH	DEFINED	02	
WCI COMMUNITIES	S	COM	92923C104	1156	39284	SH	DEFINED	01	
WCI COMMUNITIES	S	COM	92923C104	1610	54760	SH	DEFINED	01	
WCI COMMUNITIES	S	COM	92923C104	157	5350	SH	DEFINED	01	
WCI COMMUNITIES	S	COM	92923C104	123	4200	SH	DEFINED	02	
WGL HOLDINGS INC	S	COM	92924F106	4033	130788	SH	DEFINED	01	
W HOLDING CO INC	S	COM	929251106	4983	217200	SH	DEFINED	01	
W-H ENERGY SERVICES INC	S	COM	92925E108	1968	87993	SH	DEFINED	01	
WMS INDUSTRIES INC	S	COM	929297109	3182	94888	SH	DEFINED	01	
WMS INDUSTRIES INC	S	COM	929297109	35	1039	SH	DEFINED	01	
WPP GROUP PLC	-ADR	FSUSD	COM	929309300	2995	54800	SH	DEFINED	01
WRC MEDIA INC 144A		COM	92931A108	0	10282	SH	DEFINED	01	
WSFS FINANCIAL CORP	S	COM	929328102	5412	89707	SH	DEFINED	01	
WSFS FINANCIAL CORP	S	COM	929328102	1831	30390	SH	DEFINED	01	
WSFS FINANCIAL CORP	S	COM	929328102	155	2574	SH	DEFINED	01	
WSFS FINANCIAL CORP	S	COM	929328102	127	2100	SH	DEFINED	02	
WABASH NATL	S	COM	929566107	13693	508404	SH	DEFINED	01	
WABASH NATL	S	COM	929566107	1277	47380	SH	DEFINED	01	
WABASH NATL	S	COM	929566107	127	4700	SH	DEFINED	01	
WABASH NATL	S	COM	929566107	97	3600	SH	DEFINED	02	
WABTEC	S	COM	929740108	3134	147000	SH	DEFINED	01	
WABTEC	S	COM	929740108	1008	47330	SH	DEFINED	01	
WABTEC	S	COM	929740108	100	4700	SH	DEFINED	01	
WABTEC	S	COM	929740108	79	3700	SH	DEFINED	02	
WACHOVIA CORPORATION	S	COM	929903102	96042	1825861	SH	DEFINED	01	
WACHOVIA CORPORATION	S	COM	929903102	6183	117553	SH	DEFINED	01	
WACHOVIA CORPORATION	S	COM	929903102	19257	366109	SH	DEFINED	01	
WACHOVIA CORPORATION	S	COM	929903102	13930	264868	SH	DEFINED	01	
WACHOVIA CORPORATION	S	COM	929903102	128	2441	SH	DEFINED	02	

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WAL MART STORES	S	COM	931142103	648466	12276928	SH	DEFINED	01
WAL MART STORES	S	COM	931142103	19097	361529	SH	DEFINED	01 0
WAL MART STORES	S	COM	931142103	52354	991164	SH	DEFINED	01 0
WAL MART STORES	S	COM	931142103	86407	1638247	SH	DEFINED	01 1
WAL MART STORES	S	COM	931142103	885	16750	SH	DEFINED	01 1
WAL MART STORES	S	COM	931142103	342	6473	SH	DEFINED	02
WALGREEN CO.	S	COM	931422109	2419	63046	SH	DEFINED	01
WALGREEN CO.	S	COM	931422109	2	41	SH	DEFINED	01 0
WALGREEN CO.	S	COM	931422109	8952	233313	SH	DEFINED	01 0
WALGREEN CO.	S	COM	931422109	90529	2358959	SH	DEFINED	01 1
WALGREEN CO.	S	COM	931422109	14	355	SH	DEFINED	02
WALTER INDUSTRIES	S	COM	93317Q105	1461	43311	SH	DEFINED	01
WANT-WANT HOLDINGS.	FSUSD	COM	933697997	476	531930	SH	DEFINED	01
WARNACO GROUP INC	S	COM	934390402	5899	273100	SH	DEFINED	01
WARNACO GROUP INC	S	COM	934390402	4008	185520	SH	DEFINED	01 0
WARNACO GROUP INC	S	COM	934390402	66	3060	SH	DEFINED	01 0
WARNACO GROUP INC	S	COM	934390402	58	2700	SH	DEFINED	02
WASHINGTON GROUP INTL INC	S	COM	938862208	2486	60280	SH	DEFINED	01
WASHINGTON MUT INC	S	COM	939322103	112764	2667038	SH	DEFINED	01
WASHINGTON MUT INC	S	COM	939322103	775	18330	SH	DEFINED	01 0
WASHINGTON MUT INC	S	COM	939322103	9026	213486	SH	DEFINED	01 0
WASHINGTON MUT INC	S	COM	939322103	8623	204000	SH	DEFINED	01 1
WASHINGTON MUT INC	S	COM	939322103	313	7393	SH	DEFINED	01 1
WASHINGTON MUT INC	S	COM	939322103	435	10300	SH	DEFINED	02
WASTE CONNECTION	S	COM	941053100	6094	177895	SH	DEFINED	01
WASTE CONNECTION	S	COM	941053100	303	8855	SH	DEFINED	01 0
WASTE CONNECTION	S	COM	941053100	103	3000	SH	DEFINED	02
WASTE MANAGEMENT INC	S	COM	94106L109	142736	4767392	SH	DEFINED	01
WASTE MANAGEMENT INC	S	COM	94106L109	401	13400	SH	DEFINED	01 0
WASTE MANAGEMENT INC	S	COM	94106L109	5210	174020	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	1629	91950	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	154	8700	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	122	6900	SH	DEFINED	02
WATERS CORPORATION	S	COM	941848103	571	12190	SH	DEFINED	01
WATERS CORPORATION	S	COM	941848103	1291	27585	SH	DEFINED	01 0
WATERS CORPORATION	S	COM	941848103	1631	34852	SH	DEFINED	01 1
WATSCO	S	COM	942622200	5236	148664	SH	DEFINED	01
WATSON PHARMACEUTICA	S	COM	942683103	221	6750	SH	DEFINED	01
WATSON PHARMACEUTICA	S	COM	942683103	2061	62800	SH	DEFINED	01 0
WATSON PHARMACEUTICA	S	COM	942683103	820	25000	SH	DEFINED	01 0
WATSON PHARM CVT 01.750% 03/15	CONV BND		942683AC7	1751	1700000	PRN	DEFINED	01
WATSON PHARM CVT 01.750% 03/15	CONV BND		942683AC7	1030	1000000	PRN	DEFINED	01 0
WATSON WYATT & CO.	S	COM	942712100	2200	81650	SH	DEFINED	01
WATTS WATER TECHNOLOGIES	S	COM	942749102	6833	211948	SH	DEFINED	01
WAUSAU MOSINEE PAPER	S	COM	943315101	2750	153972	SH	DEFINED	01
WAYPOINT FINANCIAL CORP	S	COM	946756103	2484	87619	SH	DEFINED	01
WEBEX COMMUNICATIONS	S	COM	94767L109	3695	155385	SH	DEFINED	01
WEBEX COMMUNICATIONS	S	COM	94767L109	4	180	SH	DEFINED	01 0
WEBSense INC	S	COM	947684106	9270	182787	SH	DEFINED	01
WEBSense INC	S	COM	947684106	12	230	SH	DEFINED	01 0
WEBSense INC	S	COM	947684106	1329	26256	SH	DEFINED	01 1
WEIDER NUTRITION INT.	S	COM	948603105	479	110000	SH	DEFINED	01
WEIS MARKETS INC	S	COM	948849104	2414	62566	SH	DEFINED	01
WELLCARE HEALTH PLANS INC		COM	94946T106	130	4000	SH	DEFINED	01 1
WELLCHOICE INC	S	COM	949475107	27907	522600	SH	DEFINED	01
WELLCHOICE INC	S	COM	949475107	27	500	SH	DEFINED	01 0
WELLMAN INC	S	COM	949702104	862	80593	SH	DEFINED	01
WELLPOINT	S	COM	94973H108	3854	33515	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	8922	77579	SH	DEFINED	01
WELLPOINT INC	S	COM	94973V107	216	1877	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	7749	67384	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	38395	333864	SH	DEFINED	01 1

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WELLPOINT INC	S	COM	94973V107	195	1694	SH	DEFINED	02
WELLS FARGO & CO (NEW)	S	COM	949746101	197246	3173710	SH	DEFINED	01
WELLS FARGO & CO (NEW)	S	COM	949746101	2148	34542	SH	DEFINED	01 0
WELLS FARGO & CO (NEW)	S	COM	949746101	24416	392852	SH	DEFINED	01 0
WELLS FARGO & CO (NEW)	S	COM	949746101	77290	1243997	SH	DEFINED	01 1
WELLS FARGO & CO (NEW)	S	COM	949746101	178	2867	SH	DEFINED	02
WELLSFORD REAL PROP	S	COM	950240200	4729	328000	SH	DEFINED	01
WENDYS INTL INC	S	COM	950590109	276	7037	SH	DEFINED	01
WENDYS INTL INC	S	COM	950590109	1022	26024	SH	DEFINED	01 0
WENDYS INTL INC	S	COM	950590109	14261	363239	SH	DEFINED	01 1
WESBANCO INC	S	COM	950810101	90	2800	SH	DEFINED	01
WESBANCO INC	S	COM	950810101	1865	58350	SH	DEFINED	01 0
WESBANCO INC	S	COM	950810101	179	5600	SH	DEFINED	01 0
WESBANCO INC	S	COM	950810101	141	4400	SH	DEFINED	02
WESCAST INDUSTRIES	FSUSD	COM	950813105	1281	50300	SH	DEFINED	01
WESCO INTERNATIONAL	S	COM	95082P105	4566	154076	SH	DEFINED	01
WESCO INTERNATIONAL	S	COM	95082P105	7	240	SH	DEFINED	01 0
WEST COAST BANCORP/OREGON	S	COM	952145100	190	7499	SH	DEFINED	01
WEST CORP	S	COM	952355105	6284	189781	SH	DEFINED	01
WEST MARINE INC		COM	954235107	31	1250	SH	DEFINED	01 0
WESTAR ENERGY INC.	S	COM	95709T100	3262	142625	SH	DEFINED	01
WESTAR ENERGY INC.	S	COM	95709T100	2005	87745	SH	DEFINED	01 0
WESTAR ENERGY INC.	S	COM	95709T100	161	7030	SH	DEFINED	01 0
WESTAR ENERGY INC.	S	COM	95709T100	119	5200	SH	DEFINED	02
WESTELL TECHNOLOGIES	S	COM	957541105	2320	341300	SH	DEFINED	01
WESTCORP	S	COM	957907108	2235	48663	SH	DEFINED	01
WESTCORP	S	COM	957907108	23	500	SH	DEFINED	02
WESTERN DIGITAL	S	COM	958102105	673	62100	SH	DEFINED	01
WESTERN DIGITAL	S	COM	958102105	33	3020	SH	DEFINED	02
WESTERN GAS RESOURCE	S	COM	958259103	2153	73600	SH	DEFINED	01
WESTERN GAS RESOURCE	S	COM	958259103	4	120	SH	DEFINED	01 0
WESTERN SIERRA BANCORP	S	COM	959522103	1625	42430	SH	DEFINED	01 0
WESTERN SIERRA BANCORP	S	COM	959522103	155	4040	SH	DEFINED	01 0
WESTERN SIERRA BANCORP	S	COM	959522103	127	3300	SH	DEFINED	02
WESTERN WIRELESS	S	COM	95988E204	124189	4238520	SH	DEFINED	01
WESTERN WIRELESS	S	COM	95988E204	9927	338795	SH	DEFINED	01 0
WESTERN WIRELESS	S	COM	95988E204	100	3430	SH	DEFINED	01 0
WESTERN WIRELESS	S	COM	95988E204	85	2900	SH	DEFINED	02
WESTWOOD ONE CORP	S	COM	961815107	25045	930000	SH	DEFINED	01
WESTWOOD ONE CORP	S	COM	961815107	884	32823	SH	DEFINED	01 0
WESTWOOD ONE CORP	S	COM	961815107	1641	60950	SH	DEFINED	01 0
WESTWOOD ONE CORP	S	COM	961815107	545	20250	SH	DEFINED	02
WEYERHAEUSER	S	COM	962166104	55707	828728	SH	DEFINED	01
WEYERHAEUSER	S	COM	962166104	994	14780	SH	DEFINED	01 0
WEYERHAEUSER	S	COM	962166104	4481	66661	SH	DEFINED	01 0
WEYERHAEUSER	S	COM	962166104	4705	70000	SH	DEFINED	01 1
WEYERHAEUSER	S	COM	962166104	36	537	SH	DEFINED	02
WHEATON RIV MINERALS LTD	05/3	WT	962902144	122	62500	SH	DEFINED	01
WHIRLPOOL CORP	S	COM	963320106	62069	896826	SH	DEFINED	01
WHIRLPOOL CORP	S	COM	963320106	336	4850	SH	DEFINED	01 0
WHIRLPOOL CORP	S	COM	963320106	2094	30261	SH	DEFINED	01 0
WHIRLPOOL CORP	S	COM	963320106	44	629	SH	DEFINED	02
WHIRLPOOL FIN PFD \$100 B	6.55	PRF	963328208	970	9018	SH	DEFINED	01
WHITING PETROLEUM CORP	S	COM	966387102	4630	153062	SH	DEFINED	01
WHITNEY HOLDING CORP	S	COM	966612103	4756	105706	SH	DEFINED	01
WHOLE FOODS MARKET	S	COM	966837106	92930	974610	SH	DEFINED	01
WHOLE FOODS MARKET	S	COM	966837106	112371	1178507	SH	DEFINED	01 0
WHOLE FOODS MARKET	S	COM	966837106	11070	116093	SH	DEFINED	01 0
WHOLE FOODS MARKET	S	COM	966837106	2007	21046	SH	DEFINED	02
WILD OATS MARKETS	S	COM	96808B107	81	9262	SH	DEFINED	01
WILLBROS GROUP INC.	FSUSD	COM	969199108	1858	80617	SH	DEFINED	01
WILLIAM COMPANIES	S	COM	969457100	559	34319	SH	DEFINED	01

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WILLIAM COMPANIES	S	COM	969457100	2069	127039	SH	DEFINED	01	0
WILLIAMS SONOMA	S	COM	969904101	69297	1977650	SH	DEFINED	01	
WILLIAMS SONOMA	S	COM	969904101	84491	2411262	SH	DEFINED	01	0
WILLIAMS SONOMA	S	COM	969904101	8802	251200	SH	DEFINED	01	0
WILLIAMS SONOMA	S	COM	969904101	1535	43800	SH	DEFINED	02	
WILMINGTON TRUST COR	S	COM	971807102	2350	65000	SH	DEFINED	01	
WILSHIRE WI ADVISOR - WARRANTS		WT	97187@117	49	12	SH	DEFINED	01	0
WILSHIRE LA ADVISORS	01/01/20	WT	97188#AA4	47	12	SH	DEFINED	01	0
WILSHIRE PARTNER LLC - WARRANT		WT	97189#113	4	4	SH	DEFINED	01	
WILSHIRE PARTNER LLC - WARRANT		WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE NY ADVISORS	01/01/20	WT	971993118	34	30	SH	DEFINED	01	
WILSHIRE NY ADVISORS	01/01/20	WT	971993118	34	30	SH	DEFINED	01	0
WILSON GREATBATCH	S	COM	972232102	1207	53850	SH	DEFINED	01	
WIND RIVER	S	COM	973149107	1194	88174	SH	DEFINED	01	
WINN-DIXIE	S	COM	974280109	141	31060	SH	DEFINED	01	
WINNEBAGO IND INC	S	COM	974637100	6156	157616	SH	DEFINED	01	
WINTRUST FINANCIAL	S	COM	97650W108	8179	143580	SH	DEFINED	01	
WINTRUST FINANCIAL	S	COM	97650W108	1414	24825	SH	DEFINED	01	0
WINTRUST FINANCIAL	S	COM	97650W108	138	2421	SH	DEFINED	01	0
WINTRUST FINANCIAL	S	COM	97650W108	108	1900	SH	DEFINED	02	
WIPRO ADS REP 1 ORD SHS	INR2	COM	97651M109	738	30000	SH	DEFINED	01	1
WIRELESS FACILITIES	S	COM	97653A103	2455	260000	SH	DEFINED	01	
WIRELESS FACILITIES	S	COM	97653A103	5	500	SH	DEFINED	01	0
WISCONSIN ENERGY	S	COM	976657106	2200	65269	SH	DEFINED	01	0
WITNESS SYSTEMS INC	S	COM	977424100	694	39731	SH	DEFINED	01	
WOLVERINE TUBE INC	S	COM	978093102	484	37511	SH	DEFINED	01	
WOLVERINE WORLD WIDE	S	COM	978097103	7338	233537	SH	DEFINED	01	
WOLVERINE WORLD WIDE	S	COM	978097103	1966	62519	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	S	COM	978097103	199	6318	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	S	COM	978097103	145	4600	SH	DEFINED	02	
WOODWARD GOVERNOR CO	S	COM	980745103	4764	66526	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	S	COM	981419104	6226	226269	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	S	COM	981419104	1354	49180	SH	DEFINED	01	0
WORLD ACCEPTANCE CORP	S	COM	981419104	125	4550	SH	DEFINED	01	0
WORLD ACCEPTANCE CORP	S	COM	981419104	105	3800	SH	DEFINED	02	
WORLD FUEL SERVICES	S	COM	981475106	214	4298	SH	DEFINED	01	
WORTHINGTON IND.		COM	981811102	88	4500	SH	DEFINED	01	1
WORLDCOM INC ESCROW		COM	981ESCCZ7	0	5000000	SH	DEFINED	01	0
WRIGLEY WM JR CO	S	COM	982526105	28541	412506	SH	DEFINED	01	
WRIGLEY WM JR CO	S	COM	982526105	3545	51235	SH	DEFINED	01	0
WRIGLEY WM JR CO	S	COM	982526105	31903	461473	SH	DEFINED	01	1
WRIGLEY WM JR CO	S	COM	982526105	19	274	SH	DEFINED	02	
WYETH	S	COM	983024100	40740	956572	SH	DEFINED	01	
WYETH	S	COM	983024100	3472	81533	SH	DEFINED	01	0
WYETH	S	COM	983024100	13880	325893	SH	DEFINED	01	0
WYETH	S	COM	983024100	4323	101493	SH	DEFINED	01	1
WYETH	S	COM	983024100	86	2023	SH	DEFINED	02	
WYETH 02.190% 01/15/2024 CB	V	CONV BND	983024AD2	1640	1600000	PRN	DEFINED	01	
WYNN RESORTS LTD	S	COM	983134107	1914	28597	SH	DEFINED	01	
WYNN RESORTS LTD	S	COM	983134107	826	12340	SH	DEFINED	01	0
WYNN RESORTS LTD	S	COM	983134107	40	600	SH	DEFINED	01	0
XM SATELLITE RADIO.	S	COM	983759101	8471	225200	SH	DEFINED	01	
XM SATELLITE RADIO.	S	COM	983759101	13577	360900	SH	DEFINED	01	0
XM SATELLITE RADIO.	S	COM	983759101	715	18990	SH	DEFINED	01	0
XM SATELLITE RADIO.	S	COM	983759101	300	7962	SH	DEFINED	01	1
X-RITE INC	S	COM	983857103	2619	163517	SH	DEFINED	01	
XTO ENERGY INC	S	COM	98385X106	32082	906791	SH	DEFINED	01	
XTO ENERGY INC	S	COM	98385X106	472	13331	SH	DEFINED	01	0
XTO ENERGY INC	S	COM	98385X106	2103	59435	SH	DEFINED	01	0
XTO ENERGY INC	S	COM	98385X106	84660	2395564	SH	DEFINED	01	1
XTO ENERGY INC	S	COM	98385X106	56	1570	SH	DEFINED	02	
XCEL ENERGY INC	S	COM	98389B100	13238	727262	SH	DEFINED	01	

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XCEL ENERGY INC	S	COM	98389B100	1663	91401	SH	DEFINED	01	0
XCEL ENERGY INC	S	COM	98389B100	46	2500	SH	DEFINED	01	1
XCEL ENERGY INC	S	COM	98389B100	70	3883	SH	DEFINED	02	
XCYTE THERAPIES INC		COM	98389F309	35	12736	SH	DEFINED	01	1
XILINX	S	COM	983919101	39256	1323985	SH	DEFINED	01	
XILINX	S	COM	983919101	20442	689468	SH	DEFINED	01	0
XILINX	S	COM	983919101	3440	116020	SH	DEFINED	01	0
XILINX	S	COM	983919101	33	1123	SH	DEFINED	02	
XENOGEN CORP		COM	98410R108	455	65000	SH	DEFINED	01	
XEROX	S	COM	984121103	66964	3936722	SH	DEFINED	01	
XEROX	S	COM	984121103	3256	191303	SH	DEFINED	01	0
XEROX	S	COM	984121103	4412	259399	SH	DEFINED	01	0
XEROX	S	COM	984121103	31305	1841460	SH	DEFINED	01	1
XEROX	S	COM	984121103	82	4840	SH	DEFINED	02	
XEROX CORP CVT PFD		CONV PRF	984121509	11389	77050	SH	DEFINED	01	
XEROX CORP CVT PFD		CONV PRF	984121509	436	2950	SH	DEFINED	01	0
YAHOO INC	S	COM	984332106	227548	6039017	SH	DEFINED	01	
YAHOO INC	S	COM	984332106	9147	242824	SH	DEFINED	01	0
YAHOO INC	S	COM	984332106	13232	351167	SH	DEFINED	01	0
YAHOO INC	S	COM	984332106	14916	395859	SH	DEFINED	01	1
YAHOO INC	S	COM	984332106	367	9744	SH	DEFINED	01	1
YAHOO INC	S	COM	984332106	96	2565	SH	DEFINED	02	
YAHOO] INC.		CONV BND	984332AB2	2094	1100000	PRN	DEFINED	01	
YANKEE CANDLE	S	COM	984757104	5078	153055	SH	DEFINED	01	
YANKEE CANDLE	S	COM	984757104	5	150	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	S	COM	985577105	9926	178184	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	S	COM	985577105	173	3100	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	S	COM	985577105	67	1200	SH	DEFINED	02	
YORK INTL CORP NEW	S	COM	986670107	58252	1686466	SH	DEFINED	01	
YOUNG BROADCASTING	S	COM	987434107	1426	135000	SH	DEFINED	01	
YOUNG INNOVATIONS	S	COM	987520103	341	10100	SH	DEFINED	01	
YUM BRANDS INC	S	COM	988498101	1185	25102	SH	DEFINED	01	
YUM BRANDS INC	S	COM	988498101	3155	66880	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	6566	219871	SH	DEFINED	01	
ZALE CORP	S	COM	988858106	2301	77050	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	235	7880	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	176	5900	SH	DEFINED	02	
ZEBRA TECH	S	COM	989207105	16603	295000	SH	DEFINED	01	
ZEBRA TECH	S	COM	989207105	36167	642650	SH	DEFINED	01	0
ZEBRA TECH	S	COM	989207105	1815	32250	SH	DEFINED	01	0
ZEBRA TECH	S	COM	989207105	2008	35677	SH	DEFINED	01	1
ZEBRA TECH	S	COM	989207105	11	201	SH	DEFINED	02	
ZENITH NATIONAL	S	COM	989390109	3176	63734	SH	DEFINED	01	
ZIMMER HOLDINGS INC	S	COM	98956P102	12326	153843	SH	DEFINED	01	
ZIMMER HOLDINGS INC	S	COM	98956P102	696	8683	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	S	COM	98956P102	4487	56000	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	S	COM	98956P102	1368	16968	SH	DEFINED	01	1
ZIMMER HOLDINGS INC	S	COM	98956P102	162	2020	SH	DEFINED	02	
ZIONS BANCORPORATION	S	COM	989701107	376	5528	SH	DEFINED	01	
ZIONS BANCORPORATION	S	COM	989701107	1392	20465	SH	DEFINED	01	0
ZIONS BANCORPORATION	S	COM	989701107	34	500	SH	DEFINED	02	
ZIX CORP	S	COM	98974P100	417	80972	SH	DEFINED	01	
ASPEN INSURANCE HOLDINGS LTD		COM	AHL	2372	96745	SH	DEFINED	01	0
ARLINGTON TANKERS LTD		COM	ATB	218	9500	SH	DEFINED	01	0
SAGA GAMES WORKS WNT 144A 02/	WT		BOA0BZWZ6	0	3000	SH	DEFINED	01	
SAGA GAME WORKS INC		CONV PRF	BOA0C7Z01	0	96768	SH	DEFINED	01	
WILSHIRE LA ADVISERS 01/01/20	WT		BOA0DHM93	44	6	SH	DEFINED	01	
WILSHIRE LA ADVISERS 01/01/20	WT		BOA0DHM93	104	14	SH	DEFINED	01	0
DAIMLERCHRYSLER AG	FSUSD	COM	D1668R123	1201	25000	SH	DEFINED	01	
DEUTSCHE BANK AG		COM	D18190898	3738	42000	SH	DEFINED	01	
TELVENT GIT SA	FSUSD	COM	E90215109	765	60000	SH	DEFINED	01	
NESTLE HOLDING CVT		CONV BND	EC2480951	796	700000	PRN	DEFINED	01	

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ABB INTERNATIONAL FINANCE N.V.	CONV BND	EC5610844	2069	2000000	PRN	DEFINED	01	
MEXICO-VRR-WARRANT-C	06/30/20 WT	EC5953053	41	2000000	SH	DEFINED	01	
MEXICO-VRR-WARRANT-D	06/30/20 WT	EC5953210	51	2000000	SH	DEFINED	01	
MEXICO VRR SERIES E	06/30/200 WT	EC6127640	44	2000000	SH	DEFINED	01	
STMICROELECTRONICS NV	00.000% CONV BND	ED0834959	2361	2500000	PRN	DEFINED	01	
GLENCORE FINANCE CVT	CONV BND	ED1571824	870	600000	PRN	DEFINED	01	
ACE LIMITED	FSUSD	COM	G0070K103	224479	5250984	SH	DEFINED	01
ACE LIMITED	FSUSD	COM	G0070K103	1492	34900	SH	DEFINED	01
ACE LIMITED	FSUSD	COM	G0070K103	5561	130080	SH	DEFINED	01
ACE LIMITED	FSUSD	COM	G0070K103	4703	110000	SH	DEFINED	01
ACE LIMITED	FSUSD	COM	G0070K103	118	2750	SH	DEFINED	02
AMDOCS	FSUSD	COM	G02602103	544	20700	SH	DEFINED	01
APEX SILVER MINE LTD.	FSUSD	COM	G04074103	697	40600	SH	DEFINED	01
ARCH CAPITAL GROUP	FSUSD	COM	G0450A105	635	16400	SH	DEFINED	01
ARLINGTON TANKERS LTD	FSUSD	COM	G04899103	1237	53900	SH	DEFINED	01
ARLINGTON TANKERS LTD	FSUSD	COM	G04899103	718	31333	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	1930	78700	SH	DEFINED	01	
ASSURED GUARANTY LTD	FSUSD	COM	G0585R106	1666	84700	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	FS	COM	G0692U109	24	890	SH	DEFINED	02
ACCENTURE LTD-CL A	FSUSD	COM	G1150G111	11096	410950	SH	DEFINED	01
ACCENTURE LTD-CL A	FSUSD	COM	G1150G111	2702	100083	SH	DEFINED	01
ACCENTURE LTD-CL A	FSUSD	COM	G1150G111	77806	2881744	SH	DEFINED	01
BUNGE LIMITED	FSUSD	COM	G16962105	4116	72206	SH	DEFINED	01
CENTRAL EUR MEDIA EN	FSUSD	COM	G20045202	455	11700	SH	DEFINED	01
COOPER INDUSTRIES	FSUSD	COM	G24182100	43122	635163	SH	DEFINED	01
COOPER INDUSTRIES	FSUSD	COM	G24182100	1422	20948	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDING S	COM	G30397106	14724	430506	SH	DEFINED	01	
ENDURANCE SPECIALTY HOLDING S	COM	G30397106	274	8000	SH	DEFINED	01	
ENDURANCE SPECIALTY HOLDING S	COM	G30397106	60	1757	SH	DEFINED	02	
EVEREST RE GROUP LTD	FSUSD	COM	G3223R108	4872	54400	SH	DEFINED	01
EVEREST RE GROUP LTD	FSUSD	COM	G3223R108	6601	73777	SH	DEFINED	01
FRONTLINE LTD	FSUSD	COM	G3682E127	590	13300	SH	DEFINED	01
GARMIN LTD	FSUSD	COM	G37260109	190	3115	SH	DEFINED	01
GARMIN LTD	FSUSD	COM	G37260109	34	564	SH	DEFINED	01
GLOBAL CROSSING LTD	FSUSD	COM	G3921A175	544	30000	SH	DEFINED	01
GLOBAL CROSSING LTD	FSUSD	COM	G3921A175	88	4886	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM	G3930E101	10946	330600	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM	G3930E101	5239	158203	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM	G3930E101	18586	561491	SH	DEFINED	01
HELEN OF TROY CORP L	FSUSD	COM	G4388N106	2484	73878	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM	G4776G101	133031	1656690	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM	G4776G101	666	8300	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM	G4776G101	4217	52515	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM	G4776G101	98664	1228862	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM	G4776G101	21	263	SH	DEFINED	02
IPC HOLDINGS LTD	FSUSD	COM	G4933P101	12217	280800	SH	DEFINED	01
IPC HOLDINGS LTD	FSUSD	COM	G4933P101	3	70	SH	DEFINED	01
MARVELL TECH GP LTD	FSUSD	COM	G5876H105	33985	958160	SH	DEFINED	01
MARVELL TECH GP LTD	FSUSD	COM	G5876H105	52	1454	SH	DEFINED	01
MAX RE CAPITAL LTD	COM	G6052F103	4567	214113	SH	DEFINED	01	
MONTPELIER RE HLDS LTD	FSUSD	COM	G62185106	4837	125815	SH	DEFINED	01
MONTPELIER RE HLDS LTD	FSUSD	COM	G62185106	327	8500	SH	DEFINED	01
MONTPELIER RE HLDS LTD	FSUSD	COM	G62185106	20	530	SH	DEFINED	02
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	49912	973122	SH	DEFINED	01
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	405	7918	SH	DEFINED	01
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	3254	63437	SH	DEFINED	01
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	535	10450	SH	DEFINED	01
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	518	10100	SH	DEFINED	02
NOBLE CORP	FSUSD	COM	G65422100	11870	238645	SH	DEFINED	01
NOBLE CORP	FSUSD	COM	G65422100	203	4070	SH	DEFINED	01
NOBLE CORP	FSUSD	COM	G65422100	2313	46500	SH	DEFINED	01
NOBLE CORP	FSUSD	COM	G65422100	266	5350	SH	DEFINED	02

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NORDIC AMERICAN TANK	FSUSD	COM	G65773106	1707	43700	SH	DEFINED	01
ORIENT EXPRESS HOTELS LTD -A		COM	G67743107	15	710	SH	DEFINED	01 0
02MICRO INTERNATIONAL.	FSUSD	COM	G6797E106	154	13500	SH	DEFINED	01 0
02MICRO INTERNATIONAL.	FSUSD	COM	G6797E106	55	4800	SH	DEFINED	02
PARTNERRE LTD	FSUSD	COM	G6852T105	19797	319605	SH	DEFINED	01 1
PLATINUM UNDERWRITERS HLDGS		COM	G7127P100	382	12280	SH	DEFINED	01
PXRE GROUP LTD	FSUSD	COM	G73018106	6353	251980	SH	DEFINED	01
RADICA GAMES LTD	FSUSD	COM	G7342H107	820	102950	SH	DEFINED	01
SCOTTIS RE GROUP LIMITED	FSU	COM	G7885T104	2349	90700	SH	DEFINED	01
SHIP FINANCE INTL	FSUSD	COM	G81075106	36	1773	SH	DEFINED	01
SINA CORP.	FSUSD	COM	G81477104	1388	43300	SH	DEFINED	01
UTI WORLDWIDE INC	FSUSD	COM	G87210103	15610	229500	SH	DEFINED	01
UTI WORLDWIDE INC	FSUSD	COM	G87210103	204	3000	SH	DEFINED	01 0
UTI WORLDWIDE INC	FSUSD	COM	G87210103	16661	245891	SH	DEFINED	01 1
UTI WORLDWIDE INC	FSUSD	COM	G87210103	75	1100	SH	DEFINED	02
TRANSOCEAN INC	FSUSD	COM	G90078109	177411	4185215	SH	DEFINED	01
TRANSOCEAN INC	FSUSD	COM	G90078109	6007	141717	SH	DEFINED	01 0
TRANSOCEAN INC	FSUSD	COM	G90078109	78	1835	SH	DEFINED	02
WEATHERFORD INTL	FSUSD	COM	G95089101	54175	1056036	SH	DEFINED	01
WEATHERFORD INTL	FSUSD	COM	G95089101	632	12321	SH	DEFINED	01 0
WEATHERFORD INTL	FSUSD	COM	G95089101	1298	25300	SH	DEFINED	01 0
WEATHERFORD INTL	FSUSD	COM	G95089101	76	1478	SH	DEFINED	02
WILLIS GRP HLDS LTD	FSUSD	COM	G96655108	24759	601404	SH	DEFINED	01
WILLIS GRP HLDS LTD	FSUSD	COM	G96655108	484	11747	SH	DEFINED	01 0
WILLIS GRP HLDS LTD	FSUSD	COM	G96655108	29	715	SH	DEFINED	02
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	219422	2825773	SH	DEFINED	01
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	7816	100652	SH	DEFINED	01 0
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	2888	37200	SH	DEFINED	01 1
XL CAPITAL 6.5 5/15/07 PFD		PRF	G98255402	3309	130000	SH	DEFINED	01 0
GLOBAL CROSSING LTD		COM	GLBC	2588	142695	SH	DEFINED	01 0
GLOBAL CROSSING LTD JAN 05 15C		OPT	GQC/AC	699	2150	SH	CALL	DEFINED 01 0
AUDIOCODES LTD	FSUSD	COM	M15342104	947	56994	SH	DEFINED	01
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	454	18431	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	35	1429	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	20062	814550	SH	DEFINED	01 1
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	1483	60200	SH	DEFINED	01 1
LIPMAN	FSUSD	COM	M6772H101	1429	51200	SH	DEFINED	01 1
M SYSTEMS FLSH DISK	FSUSD	COM	M7061C100	1287	65250	SH	DEFINED	01
ORBOTECH LTD	FSUSD	COM	M75253100	562	26550	SH	DEFINED	01
ORBOTECH LTD	FSUSD	COM	M75253100	87	4100	SH	DEFINED	01 0
ORBOTECH LTD	FSUSD	COM	M75253100	32	1500	SH	DEFINED	02
RADWARE LTD.		COM	M81873107	240	9200	SH	DEFINED	01 0
RADWARE LTD.		COM	M81873107	89	3400	SH	DEFINED	02
SHOPPING.COM LTD	FSUSD	COM	M8405Q102	355	12560	SH	DEFINED	01
TARO PHARMACEUTICAL	FSUSD	COM	M8737E108	903	26528	SH	DEFINED	01
TARO PHARMACEUTICAL	FSUSD	COM	M8737E108	14	400	SH	DEFINED	01 0
VERISITY LTD	FSUSD	COM	M97385112	205	25000	SH	DEFINED	01
ASML HLDG NV-NY REG	FSUSD	COM	N07059111	29871	1877500	SH	DEFINED	01
ASML HLDG NV-NY REG	FSUSD	COM	N07059111	1248	78445	SH	DEFINED	01 0
CNH GLOBAL N.V.	FSUSD	COM	N20935206	3206	165500	SH	DEFINED	01
CORE LABS	FSUSD	COM	N22717107	373	15990	SH	DEFINED	01
CORE LABS	FSUSD	COM	N22717107	187	8000	SH	DEFINED	01 0
ORTHOFIX INTL	FSUSD	COM	N6748L102	987	25000	SH	DEFINED	01
KERZNER INTL LTD	FSUSD	COM	P6065Y107	8239	137200	SH	DEFINED	01
KERZNER INTL LTD	FSUSD	COM	P6065Y107	15	250	SH	DEFINED	01 0
STEINER LEISURE LTD.	FSUSD	COM	P8744Y102	1365	45733	SH	DEFINED	01
SINA CORP		COM	SINA	90	2800	SH	DEFINED	01 0
SNAP ON INC JAN 05 35C		OPT	SNA/AG	41	707	SH	CALL	DEFINED 01 0
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	74110	1361315	SH	DEFINED	01
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	5999	110223	SH	DEFINED	01 0
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	1484	27254	SH	DEFINED	01 0
FREDDIE MAC JAN 06 50C		OPT	WFF/AJ	498	200	SH	CALL	DEFINED 01 0

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WAL-MART JAN 06 60C	OPT	WWT/AL	3	21	SH	CALL	DEFINED	01	0
ASE TEST LTD FSUSD	COM	Y02516105	541	80000	SH		DEFINED	01	
DATAACRAFT ASIA LTD FSUSD	COM	Y1997C109	162	162000	SH		DEFINED	01	
FLEXTRONICS INTL LTD FSUSD	COM	Y2573F102	8183	592100	SH		DEFINED	01	
FLEXTRONICS INTL LTD FSUSD	COM	Y2573F102	47	3419	SH		DEFINED	01	0
OMI CORP FSUSD	COM	Y6476W104	3607	214109	SH		DEFINED	01	
OMI CORP FSUSD	COM	Y6476W104	1394	82821	SH		DEFINED	01	1
TEEKAY SHIPPING FSUSD	COM	Y8564W103	122	2890	SH		DEFINED	01	