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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
November 01, 2004

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox Minneapolis, MN October 06, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

13F HOLDINGS REPORT.
 13F NOTICE.
 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5066
Form 13F Information Table Value Total: \$61134620 (thousands)

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List of Other Included Managers:

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN		
AAON INC	COM	000360206	663	38100	SH		DEFINED	01	
AAR CORP	COM	000361105	1065	85515	SH		DEFINED	01	
LIPMAN ELECTRONIC ENGINEERIG	COM	000428011	2393	101940	SH		DEFINED	01	1
ADC TELECOM	COM	000886101	87	48149	SH		DEFINED	01	
ADC TELECOM	COM	000886101	339	187048	SH		DEFINED	01	0
ADC TELECOM	COM	000886101	87	48800	SH		DEFINED	01	1
ROYAL CARIBBEAN COM USD0.01	COM	000886286	4612	105800	SH		DEFINED	01	1
ADE CORP S	COM	00089C107	2136	125378	SH		DEFINED	01	
ADE CORP S	COM	00089C107	16	950	SH		DEFINED	01	0
ADE CORP S	COM	00089C107	73	4300	SH		DEFINED	01	0
ACT TELECONFERENCING INC	COM	000955104	419	332310	SH		DEFINED	01	
ABM INDUSTRIES INC	COM	000957100	2586	128334	SH		DEFINED	01	
AFLAC INC S	COM	001055102	193314	4930225	SH		DEFINED	01	
AFLAC INC S	COM	001055102	2927	74630	SH		DEFINED	01	0
AFLAC INC S	COM	001055102	5470	139485	SH		DEFINED	01	0
ORBOTECH LTD	COM	001082338	37	2100	SH		DEFINED	01	1
CHECK POINT SFTWRE ORD ILS1	COM	001082411	24263	1429717	SH		DEFINED	01	1
AGCO CORP	COM	001084102	8561	378525	SH		DEFINED	01	
AGCO CORP	COM	001084102	1450	64115	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	1657	53855	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	22	716	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	128	4161	SH		DEFINED	01	0
AES CORP S	COM	00130H105	385	38556	SH		DEFINED	01	
AES CORP S	COM	00130H105	1472	147343	SH		DEFINED	01	0
ALCON INC	COM	001382649	15	188	SH		DEFINED	01	1
AK STEEL	COM	001547108	3247	398000	SH		DEFINED	01	
AK STEEL	COM	001547108	22	2720	SH		DEFINED	01	0
AK STEEL	COM	001547108	133	16300	SH		DEFINED	01	0
AMB PROPERTY CORP.	COM	00163T109	1921	51900	SH		DEFINED	01	
AMC ENTERTAINMENT IN S	COM	001669100	2337	122078	SH		DEFINED	01	
AMLI RESIDENTIAL PROP	COM	001735109	1277	41800	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	1744	145890	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	23866	3256000	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	86	11800	SH		DEFINED	01	0
AMR CORP DEL	COM	001765106	332	45300	SH		DEFINED	01	0
ATI TECHNOLOGIES FSUSD	COM	001941103	21	1402	SH		DEFINED	01	0
AT&T CORP	COM	001957505	61676	4306932	SH		DEFINED	01	

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AT&T CORP	COM	001957505	479	33383	SH	DEFINED	01	0
AT&T CORP	COM	001957505	3871	270331	SH	DEFINED	01	0
AT&T CORP	COM	001957505	1146	80000	SH	DEFINED	01	1
AT&T CORP	COM	001957505	600	41894	SH	DEFINED	01	1
A.S.V. INC	COM	001963107	1909	51000	SH	DEFINED	01	
A.S.V. INC	COM	001963107	4	110	SH	DEFINED	01	0
ATMI INC	COM	00207R101	1695	82767	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	65900	4458665	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	1038	70209	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	9322	630702	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	6637	304981	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	89	4500	SH	DEFINED	01	
ABAXIS S	COM	002567105	330	25352	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	8337	196799	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	25	589	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	15319	361639	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	6980	164780	SH	DEFINED	01	1
ABERCROMBIE & FITCH S	COM	002896207	74	2360	SH	DEFINED	01	
ABERCROMBIE & FITCH S	COM	002896207	682	21662	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	1913	193900	SH	DEFINED	01	
ABLE LABORATORIES INC S	COM	00371N407	705	36770	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	17944	2843650	SH	DEFINED	01	
ACADIA REALTY TRUST S	COM	004239109	2060	139611	SH	DEFINED	01	
ACAMBIS PLC-SPONS ADR FSUSD	COM	004286100	104	9500	SH	DEFINED	01	
ACCESS PHARMACEUTICALS INC	COM	00431M209	827	140460	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	5698	147904	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	1012	26299	SH	DEFINED	01	1
ACCREDO HEALTH INC	COM	00437V104	3152	133761	SH	DEFINED	01	
ACE CASH EXPRESS INC	COM	004403101	457	17561	SH	DEFINED	01	
ACTIVISION INC S	COM	004930202	3063	220876	SH	DEFINED	01	
ACTION PERFORMANCE S	COM	004933107	649	64141	SH	DEFINED	01	
ACTEL CORP	COM	004934105	1045	68727	SH	DEFINED	01	
ACTUANT CORPORATION.	COM	00508X203	4852	117740	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	2873	120873	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	38522	1622648	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1162	48995	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	2433	102500	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	5241	689700	SH	DEFINED	01	
ADAPTEC INC	COM	00651F108	20	2660	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	120	15800	SH	DEFINED	01	0
ADESA INC	COM	00686U104	82	5000	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	831	70980	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	23719	479466	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	782	15784	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	4272	86367	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	42820	865733	SH	DEFINED	01	1
ADVANCE AUTO PARTS.	COM	00751Y106	16575	481800	SH	DEFINED	01	
ADVANCED MKTG SERV S	COM	00753T105	545	50516	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	498	16400	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	15055	496025	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	642	21150	SH	DEFINED	01	0
ADVO INC S	COM	007585102	5790	187120	SH	DEFINED	01	
ADVANCED POWER TECH S	COM	00761E108	426	50000	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	8520	215304	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5	130	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	5191	491058	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	19	1802	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	86	8098	SH	DEFINED	01	0
AEROPOSTALE INC. S	COM	007865108	3930	149968	SH	DEFINED	01	
AEROPOSTALE INC. S	COM	007865108	188	7170	SH	DEFINED	01	0
ADVANCED MICRO DEV S	COM	007903107	651	50016	SH	DEFINED	01	
ADVANCED MICRO DEV S	COM	007903107	1063	81765	SH	DEFINED	01	0

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ADVANTA B	COM	007942204	2886	119353	SH	DEFINED	01
ADVANCED ENERGY IND	COM	007973100	856	92114	SH	DEFINED	01
ADVENT SOFTWARE S	COM	007974108	12771	758810	SH	DEFINED	01
ADVENT SOFTWARE S	COM	007974108	379	22554	SH	DEFINED	01
ADVENT SOFTWARE S	COM	007974108	794	47200	SH	DEFINED	01
AETNA INC NEW S	COM	00817Y108	146604	1467082	SH	DEFINED	01
AETNA INC NEW S	COM	00817Y108	2649	26500	SH	DEFINED	01
AETNA INC NEW S	COM	00817Y108	3555	35571	SH	DEFINED	01
AETNA INC NEW S	COM	00817Y108	478	4779	SH	DEFINED	01
AFFILIATED COMPUTER	COM	008190100	92220	1656538	SH	DEFINED	01
AFFILIATED COMPUTER	COM	008190100	4020	72200	SH	DEFINED	01
AFFILIATED COMPUTER	COM	008190100	1650	29645	SH	DEFINED	01
AFFILIATED COMPUTER	COM	008190100	4452	80000	SH	DEFINED	01
AFFILIATED MANAGERS S	COM	008252108	8791	164192	SH	DEFINED	01
AFFILIATED MANAGERS S	COM	008252108	88	1640	SH	DEFINED	01
AFFYMETRIX.	COM	00826T108	276	9000	SH	DEFINED	01
AFFYMETRIX.	COM	00826T108	423	13798	SH	DEFINED	01
AFFIRMATIVE INSURANCE HOLDING	COM	008272106	1590	100000	SH	DEFINED	01
AFFORDABLE RESIDENTIAL COMMU	COM	008273104	582	39882	SH	DEFINED	01
AFTERMARKET TECH. S	COM	008318107	1929	153336	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	COM	00845V100	1357	1292100	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	COM	00845V100	624	600000	SH	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	7650	354631	SH	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	100	4650	SH	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	2851	132138	SH	DEFINED	01
AGILENT TECH CVT	CONV BND	00846UAB7	1604	1600000	PRN	DEFINED	01
AGILE SOFTWARE CORP	COM	00846X105	932	117600	SH	DEFINED	01
AGNICO EAGLE MINES FSUSD	COM	008474108	2516	176200	SH	DEFINED	01
AGNICO EAGLE MINES FSUSD	COM	008474108	1428	100000	SH	DEFINED	01
AGILYSYS INC S	COM	00847J105	5237	302929	SH	DEFINED	01
AGREE REALTY CORP S	COM	008492100	1080	38024	SH	DEFINED	01
AGRIUM	COM	008916108	6660	374994	SH	DEFINED	01
AIR FRANCE ADR	COM	009119108	5464	343420	SH	DEFINED	01
AIR FRANCE ADR WTS	WT	009119116	303	312200	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	51197	941475	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	2773	50988	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	5414	99563	SH	DEFINED	01
AIRGAS INC	COM	009363102	4479	186090	SH	DEFINED	01
AIRGAS INC	COM	009363102	350	14580	SH	DEFINED	01
AIRGAS INC	COM	009363102	185	7700	SH	DEFINED	01
AIRGAS INC	COM	009363102	2526	105000	SH	DEFINED	01
AIRTRAN HOLDINGS INC S	COM	00949P108	2855	286629	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	COM	00971T101	584	41558	SH	DEFINED	01
ALABAMA NATL BANC.. S	COM	010317105	2662	44463	SH	DEFINED	01
ALAMO GROUP INC. S	COM	011311107	503	26900	SH	DEFINED	01
ALAMOSA HOLDINGS INC	COM	011589108	956	125069	SH	DEFINED	01
ALASKA AIRGROUP	COM	011659109	6343	256000	SH	DEFINED	01
ALBANY INTL CORP NEW	COM	012348108	2612	87630	SH	DEFINED	01
ALBANY MOLECULAR RES	COM	012423109	578	60200	SH	DEFINED	01
ALBEMARLE CORP	COM	012653101	4654	132646	SH	DEFINED	01
ALBERTO CULVER S	COM	013068101	234	5378	SH	DEFINED	01
ALBERTO CULVER S	COM	013068101	910	20919	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	8321	347694	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	52	2166	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	2035	85051	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	120	5000	SH	DEFINED	01
ALCAN INC	COM	013716105	7994	167235	SH	DEFINED	01
ALCOA INC	COM	013817101	138844	4133480	SH	DEFINED	01
ALCOA INC	COM	013817101	1349	40170	SH	DEFINED	01
ALCOA INC	COM	013817101	10038	298852	SH	DEFINED	01
ALCOA INC	COM	013817101	5693	169600	SH	DEFINED	01
ALDERWOODS GROUP INC S	COM	014383103	13	1270	SH	DEFINED	01

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ALDERWOODS GROUP INC	S	COM	014383103	72	7300	SH	DEFINED	01	0
ALEXANDERS INC	S	COM	014752109	35	175	SH	DEFINED	01	
ALEXION PHARMACEUTIC		COM	015351109	477	26500	SH	DEFINED	01	
ALFA CORP		COM	015385107	256	18322	SH	DEFINED	01	
ALIGN TECHNOLOGY INC.		COM	016255101	165	10804	SH	DEFINED	01	
ALKERMES INC		COM	01642T108	807	69900	SH	DEFINED	01	
ALLEGHANY CORP		COM	017175100	3880	14216	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	3671	230067	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	468	29353	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY		COM	01741R102	5198	284796	SH	DEFINED	01	
ALLEGHENY TECHNOLOGY		COM	01741R102	20	1100	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY		COM	01741R102	509	27871	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	13379	184419	SH	DEFINED	01	
ALLERGAN INC		COM	018490102	22	300	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	2204	30377	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	692	9265	SH	DEFINED	01	1
ALLERGAN INC CVT		CONV BND	018490AE2	731	800000	PRN	DEFINED	01	
ALLETE INC		COM	018522300	2563	78841	SH	DEFINED	01	
ALLIANCE BANKSHARES CORP	S	COM	018535104	499	32862	SH	DEFINED	01	
ALLIANCE CAPITAL STK		COM	01855A101	64	1800	SH	DEFINED	01	0
ALLIANCE DATA SYSTEM		COM	018581108	23848	587950	SH	DEFINED	01	
ALLIANCE GAMING CORP		COM	01859P609	3112	206600	SH	DEFINED	01	
ALLIANCE GAMING CORP		COM	01859P609	3	180	SH	DEFINED	01	0
ALLIANCE IMAGING INC.		COM	018606202	18	2393	SH	DEFINED	01	
ALLIANCE SEMI CONDUCT		COM	01877H100	324	93514	SH	DEFINED	01	
ALLIANCE RESOURCE PARTNERS	S	COM	01877R108	390	7009	SH	DEFINED	01	
ALLIANT ENERGY CORP		COM	018802108	108	4400	SH	DEFINED	01	1
ALLIANT TECHSYSTEMS	S	COM	018804104	7745	128000	SH	DEFINED	01	
ALLIED DOMEQ SPS-ADR		COM	019121201	3462	101000	SH	DEFINED	01	
ALLIED HEALTHCARE INTL INC		COM	01923A109	133	25000	SH	DEFINED	01	1
ALLIED WASTE IND		COM	019589308	2424	273887	SH	DEFINED	01	
ALLIED WASTE IND		COM	019589308	649	73370	SH	DEFINED	01	0
ALLMERICA FINANCIAL	S	COM	019754100	2899	107812	SH	DEFINED	01	
ALLMERICA FINANCIAL	S	COM	019754100	14	538	SH	DEFINED	01	0
ALLMERICA FINANCIAL	S	COM	019754100	87	3223	SH	DEFINED	01	0
ALLSCRIPTS HLTHCARE		COM	01988P108	2492	276900	SH	DEFINED	01	
ALLSCRIPTS HLTHCARE		COM	01988P108	6	630	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	74644	1555409	SH	DEFINED	01	
ALLSTATE CORP		COM	020002101	3098	64539	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	7704	160534	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	292	6100	SH	DEFINED	01	1
ALLTEL CORP		COM	020039103	5092	92747	SH	DEFINED	01	
ALLTEL CORP		COM	020039103	3913	71262	SH	DEFINED	01	0
ALNYLAM PHARMACEUTICALS INC		COM	02043Q107	860	149307	SH	DEFINED	01	0
ALPHARMA INC CL A		COM	020813101	2540	138862	SH	DEFINED	01	
ALTERA CORP		COM	021441100	20034	1023731	SH	DEFINED	01	
ALTERA CORP		COM	021441100	396	20190	SH	DEFINED	01	0
ALTERA CORP		COM	021441100	2478	126642	SH	DEFINED	01	0
ALTERA CORP		COM	021441100	146	7500	SH	DEFINED	01	1
ALTIRIS INC		COM	02148M100	2481	78400	SH	DEFINED	01	
ALTIRIS INC		COM	02148M100	6	180	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	377151	8017672	SH	DEFINED	01	
ALTRIA GROUP INC		COM	02209S103	6398	135443	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	24564	522193	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	27235	579292	SH	DEFINED	01	1
ALTRIA GROUP INC		COM	02209S103	2555	54306	SH	DEFINED	01	1
AMAZON COM INC	S	COM	023135106	64	1564	SH	DEFINED	01	0
AMBAC FINANCIAL GRP		COM	023139108	1832	22912	SH	DEFINED	01	
AMBAC FINANCIAL GRP		COM	023139108	2004	25070	SH	DEFINED	01	0
AMBASSADORS GROUP INC	S	COM	023177108	15	567	SH	DEFINED	01	
AMCOL INTL CORP.		COM	02341W103	1553	81239	SH	DEFINED	01	
AMEDISYS INC	S	COM	023436108	1648	55000	SH	DEFINED	01	

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AMEDISYS INC	S	COM	023436108	5	170	SH	DEFINED	01	0
AMEDISYS INC	S	COM	023436108	135	4500	SH	DEFINED	01	1
AMERADA HESS		COM	023551104	22528	253110	SH	DEFINED	01	
AMERADA HESS		COM	023551104	1853	20815	SH	DEFINED	01	0
AMERADA HESS		COM	023551104	684	7686	SH	DEFINED	01	1
AMERADA HESS CVT PFD		CONV PRF	023551401	1650	20667	SH	DEFINED	01	0
AMEREN CORP		COM	023608102	5957	129082	SH	DEFINED	01	
AMEREN CORP		COM	023608102	2068	44815	SH	DEFINED	01	0
AMERICA SERVICE GROUP INC		COM	02364L109	18	436	SH	DEFINED	01	
AMERICA MOVIL SA CV.		COM	02364W105	956	24487	SH	DEFINED	01	
AMERICA MOVIL SA CV.		COM	02364W105	769	19700	SH	DEFINED	01	0
AMERICA MOVIL SA CV.		COM	02364W105	31	800	SH	DEFINED	01	0
AMERICA MOVIL SA CV.		COM	02364W105	181914	4660800	SH	DEFINED	01	1
AMERICA MOVIL SA CV.		COM	02364W105	3962	101501	SH	DEFINED	01	1
AMERICA WEST HLDG CP		COM	023657208	1724	319283	SH	DEFINED	01	
AMCORE FINL INC		COM	023912108	254	8911	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	2990	102216	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	65	2300	SH	DEFINED	01	1
AMER CAP STRATEGIES.		COM	024937104	86	2738	SH	DEFINED	01	
AMER CAP STRATEGIES.		COM	024937104	2019	64500	SH	DEFINED	01	1
AMERICAN ELEC PWR	S	COM	025537101	1540	48185	SH	DEFINED	01	
AMERICAN ELEC PWR	S	COM	025537101	2924	91496	SH	DEFINED	01	0
AMERICAN ELEC PWR	S	COM	025537101	271	8450	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI		COM	02553E106	4174	113255	SH	DEFINED	01	
AMERICAN EAGLE OUTFI		COM	02553E106	741	20100	SH	DEFINED	01	0
AEMG - SMALL CAP GROWTH FUND		COM	025810987	14923	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS		COM	025816109	3891	75611	SH	DEFINED	01	
AMERICAN EXPRESS		COM	025816109	15113	293682	SH	DEFINED	01	0
AMERICAN EXPRESS		COM	025816109	6364	123700	SH	DEFINED	01	1
AMERICAN FINCIAL GRP		COM	025932104	802	26825	SH	DEFINED	01	
AMERICAN FINCIAL GRP		COM	025932104	85	2833	SH	DEFINED	01	0
AMERICAN FINANCIAL REALTY TR		COM	02607P305	121	8600	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR		COM	02607P305	423	30000	SH	DEFINED	01	1
AM GREETINGS CL A	S	COM	026375105	5429	216109	SH	DEFINED	01	
AM GREETINGS CL A	S	COM	026375105	28	1120	SH	DEFINED	01	0
AM GREETINGS CL A	S	COM	026375105	161	6400	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	S	COM	02649V104	3043	104540	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV		COM	02660R107	402	14375	SH	DEFINED	01	
AMERICAN INTL GROUP		COM	026874107	819383	12051484	SH	DEFINED	01	
AMERICAN INTL GROUP		COM	026874107	16215	238505	SH	DEFINED	01	0
AMERICAN INTL GROUP		COM	026874107	43728	643152	SH	DEFINED	01	0
AMERICAN INTL GROUP		COM	026874107	94532	1390759	SH	DEFINED	01	1
AMERICAN INTL GROUP		COM	026874107	76	1123	SH	DEFINED	01	1
AMER ITALIAN PASTA		COM	027070101	5498	210265	SH	DEFINED	01	
AMERICAN MEDICAL SYS..		COM	02744M108	3874	106800	SH	DEFINED	01	
AMERICAN NATL INS CO	S	COM	028591105	3707	38300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	10098	366300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	340	12320	SH	DEFINED	01	0
AMERICAN PHARM PART.	S	COM	02886P109	633	22950	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC		COM	028884104	263	8600	SH	DEFINED	01	
AMER PWR CONVERSION		COM	029066107	28760	1653808	SH	DEFINED	01	
AMER PWR CONVERSION		COM	029066107	873	50209	SH	DEFINED	01	0
AMER PWR CONVERSION		COM	029066107	2508	144242	SH	DEFINED	01	0
AMERICAN STD CO		COM	029712106	13081	336162	SH	DEFINED	01	
AMERICAN STD CO		COM	029712106	2464	63300	SH	DEFINED	01	0
AMERICAN STD CO		COM	029712106	1928	49550	SH	DEFINED	01	0
AMERICAN STS WATER		COM	029899101	1098	44100	SH	DEFINED	01	
AMERICAN TOWER CORP	S	COM	029912201	48476	3159780	SH	DEFINED	01	1
AMERICAN VANGUARD CORP		COM	030371108	536	15000	SH	DEFINED	01	
AMERICAN WOODMARK CORP.		COM	030506109	4442	119988	SH	DEFINED	01	
AMERICREDIT CORP		COM	03060R101	5352	256300	SH	DEFINED	01	
AMERICREDIT CORP		COM	03060R101	84	4044	SH	DEFINED	01	0

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AMERICREDIT CORP	COM	03060R101	2601	124891	SH	DEFINED	01	1
AMERISTAR CASINOS IN	COM	03070Q101	838	27692	SH	DEFINED	01	
AMERON INTL CORP. S	COM	030710107	207	6261	SH	DEFINED	01	
AMERIVEST PROPERTIES INC	COM	03071L101	233	34866	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	3953	96405	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	38	930	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	221	5400	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	177252	3300168	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	6659	123993	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	1395	25970	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	182	3397	SH	DEFINED	01	1
AMERIGROUP CORP S	COM	03073T102	11983	213010	SH	DEFINED	01	
AMERIGROUP CORP S	COM	03073T102	6	110	SH	DEFINED	01	0
AMERIGROUP CORP S	COM	03073T102	225	4005	SH	DEFINED	01	1
AMERITRADE HLDGS.	COM	03074K100	6678	556000	SH	DEFINED	01	
AMERITRADE HLDGS.	COM	03074K100	37022	3082750	SH	DEFINED	01	1
AMETEK INC (NEW)	COM	031100100	1171	38604	SH	DEFINED	01	
AMGEN INC S	COM	031162100	437429	7717542	SH	DEFINED	01	
AMGEN INC S	COM	031162100	10116	178377	SH	DEFINED	01	0
AMGEN INC S	COM	031162100	18544	327166	SH	DEFINED	01	0
AMGEN INC S	COM	031162100	89060	1568151	SH	DEFINED	01	1
AMGEN INC CVT	CONV BND	031162AE0	3139	4300000	PRN	DEFINED	01	
AMGEN INC CVT	CONV BND	031162AE0	949	1300000	PRN	DEFINED	01	0
AMKOR TECH 05.000% 03/15/2007	CONV BND	031652AH3	3759	4500000	PRN	DEFINED	01	0
AMPHENOL CORP	COM	032095101	247	7206	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	536	15634	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	17476	716272	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1987	81454	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	1698	80190	SH	DEFINED	01	
AMSURG CORP.	COM	03232P405	10891	514275	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	527	24900	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	10240	499000	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	13764	670870	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	570	27800	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	28189	424787	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	1897	28576	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	3847	57966	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	103391	1559457	SH	DEFINED	01	1
ANADARKO PETRO CORP	COM	032511107	41	612	SH	DEFINED	01	1
ANALOG DEVICES	COM	032654105	69097	1781763	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	2049	52825	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	3371	86923	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	11966	308645	SH	DEFINED	01	1
ANALOGIC	COM	032657207	2893	69391	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	1626	62767	SH	DEFINED	01	
ANDERSONS INC/THE S	COM	034164103	90	4300	SH	DEFINED	01	
ANDREW CORP	COM	034425108	117	9568	SH	DEFINED	01	
ANDREW CORP	COM	034425108	455	37144	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP S	COM	034553107	95	4272	SH	DEFINED	01	
ANDRX CORP-ANDRX GRP S	COM	034553107	96	4305	SH	DEFINED	01	1
ANGELICA CORP S	COM	034663104	589	23689	SH	DEFINED	01	
ANGIOTECH PHARM IN FSUSD	COM	034918102	10	500	SH	DEFINED	01	0
ANGIOTECH PHARM IN FSUSD	COM	034918102	142	7000	SH	DEFINED	01	1
ANGLOGOLD ASHANTI LTD -ADR	COM	035128206	2334	60000	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	2886	57768	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	9268	185547	SH	DEFINED	01	0
ANIKA THERAPEUTICS INC	COM	035255108	52	3787	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	7509	214034	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	25	730	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	147	4200	SH	DEFINED	01	0
ANN TAYLOR STORES COR	COM	036115103	108	4633	SH	DEFINED	01	
ANN TAYLOR STORES COR	COM	036115103	2968	126837	SH	DEFINED	01	0

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ANSYS S	COM	03662Q105	5617	112966	SH	DEFINED	01
ANSYS S	COM	03662Q105	5	100	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	12048	138085	SH	DEFINED	01
ANTHEM INC	COM	03674B104	2803	32122	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	2797	32060	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	4530	51931	SH	DEFINED	01 1
ANTHRACITE CAPITAL..	COM	037023108	529	47575	SH	DEFINED	01
ANTIGENICS INC/DEL S	COM	037032109	1629	270200	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	361	31770	SH	DEFINED	01
AON CORP	COM	037389103	11822	411353	SH	DEFINED	01
AON CORP	COM	037389103	2094	72865	SH	DEFINED	01 0
AON CORP	COM	037389103	98	3500	SH	DEFINED	01 1
APACHE CORP	COM	037411105	443412	8848764	SH	DEFINED	01
APACHE CORP	COM	037411105	7993	159509	SH	DEFINED	01 0
APACHE CORP	COM	037411105	8187	163364	SH	DEFINED	01 0
APACHE CORP	COM	037411105	1284	25700	SH	DEFINED	01 1
APARTMENT INVT & MGMT CO	COM	03748R101	8066	231877	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	757	21765	SH	DEFINED	01 0
APOGEE ENTERPRISES	COM	037598109	939	72634	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	15445	210502	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	14950	203760	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	4074	55529	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	295	4014	SH	DEFINED	01 1
APOLLO GOLD CORP S	COM	03761E102	120	150000	SH	DEFINED	01
APOLLO INVESTMENT CORP	COM	03761U106	1392	98310	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	476	4692	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	572	5634	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	124328	3208436	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1852	47740	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	4174	107708	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	412	10644	SH	DEFINED	01 1
APPLEBEE'S INTL COM USD0.01	COM	037899101	3425	135500	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	227	12016	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	881	46664	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	4968	425000	SH	DEFINED	01
CELERA GENOMICS GRP-APPLER	COM	038020202	14	1270	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	88	7500	SH	DEFINED	01 0
APPLICA INC	COM	03815A106	257	63734	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	14	830	SH	DEFINED	01 0
APPLIED FILMS CORP..	COM	038197109	88	4900	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	2538	70988	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	17	450	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	64	1800	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	92222	5592631	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	1765	107010	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	6979	423239	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	3034	184000	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	58	18566	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	226	72087	SH	DEFINED	01 0
APPLIED SIGNAL. S	COM	038237103	2479	77470	SH	DEFINED	01
APTARGROUP INC	COM	038336103	4272	97158	SH	DEFINED	01
AQUA AMERICA INC	COM	03836W103	1142	51646	SH	DEFINED	01 0
AQUANTIVE INC.. S	COM	03839G105	505	52350	SH	DEFINED	01
AQUILA INC	COM	03840P102	1285	412000	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	203	6140	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	64715	1958404	SH	DEFINED	01 1
ARACRUZ CELLULOSE SA	COM	038496204	981	29632	SH	DEFINED	01 1
ARAMARK CORPORATION	COM	038521100	52539	2180946	SH	DEFINED	01 1
ARBITRON INC S	COM	03875Q108	3070	83849	SH	DEFINED	01
ARBITRON INC S	COM	03875Q108	106	2900	SH	DEFINED	01 0
ARCH CHEMICALS INC	COM	03937R102	4852	169927	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	27	940	SH	DEFINED	01 0

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ARCH CHEMICALS INC	COM	03937R102	160	5600	SH	DEFINED	01	0
ARCH COAL INC	COM	039380100	113	3186	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	2774	78180	SH	DEFINED	01	0
ARCH WIRELESS INC S	COM	039392709	93	3239	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	43927	2586993	SH	DEFINED	01	
ARCHER DANIELS MDLND	COM	039483102	2552	150305	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	3394	200000	SH	DEFINED	01	1
ARCHSTONE-SMITH TRUS S	COM	039583109	2069	65400	SH	DEFINED	01	
ARCTIC CAT INC	COM	039670104	5533	213239	SH	DEFINED	01	
ARDEN REALTY INC	COM	039793104	1463	44900	SH	DEFINED	01	
ARENA BRANDS HLD CRP	COM	03999M207	670	111111	SH	DEFINED	01	
ARGON ST INC S	COM	040149106	538	19200	SH	DEFINED	01	
ARGONAUT GROUP INC	COM	040157109	2487	133200	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	9906	252736	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	26	670	SH	DEFINED	01	0
ARGOSY GAMING	COM	040228108	122	3100	SH	DEFINED	01	0
ARIAD PHARMACEUTICALS INC S	COM	04033A100	1184	177000	SH	DEFINED	01	
ARIAD PHARMACEUTICALS INC S	COM	04033A100	2	250	SH	DEFINED	01	0
ARIBA INC	COM	04033V203	2923	313033	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	3618	98803	SH	DEFINED	01	
ARMOR HOLDINGS INC	COM	042260109	4440	106722	SH	DEFINED	01	
ARQULE INC	COM	04269E107	352	76084	SH	DEFINED	01	
ARROW ELECTRONICS S	COM	042735100	804	35623	SH	DEFINED	01	
ARROW ELECTRONICS S	COM	042735100	155	6900	SH	DEFINED	01	1
ARROW INTERNATIONAL	COM	042764100	1719	57500	SH	DEFINED	01	
ARTISAN COMPONENTS	COM	042923102	527	18100	SH	DEFINED	01	
ARTESYN TECHNOLOGIES S	COM	043127109	3298	330494	SH	DEFINED	01	
ARTESYN TECHNOLOGIES S	COM	043127109	13	1430	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES S	COM	043127109	71	7100	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	2686	91731	SH	DEFINED	01	
ARVINMERITOR INC S	COM	043353101	1352	72112	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	COM	043436104	154	11398	SH	DEFINED	01	
ASHLAND INC	COM	044204105	1322	23559	SH	DEFINED	01	
ASHLAND INC	COM	044204105	912	16270	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	151	2700	SH	DEFINED	01	1
ASHWORTH INC S	COM	04516H101	291	35450	SH	DEFINED	01	
APP CHINA GRP WTS 3/15/10 UNIT WT	WT	04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC.	COM	045174109	1107	33834	SH	DEFINED	01	
ASPECT COMMUNICATION S	COM	04523Q102	761	76550	SH	DEFINED	01	
ASPECT COMMUNICATION S	COM	04523Q102	20	2001	SH	DEFINED	01	0
ASPECT COMMUNICATION S	COM	04523Q102	94	9434	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	22	3040	SH	DEFINED	01	
ASSOCIATED ESTATES R	COM	045604105	294	29398	SH	DEFINED	01	
ASSURANT INC	COM	04621X108	11881	456959	SH	DEFINED	01	
ASTEC INDS INC S	COM	046224101	1004	52503	SH	DEFINED	01	
ATHEROGENICS INC S	COM	047439104	2508	76100	SH	DEFINED	01	
ATHEROGENICS INC S	COM	047439104	3	100	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS	COM	04743P108	1750	171550	SH	DEFINED	01	
ATHEROS COMMUNICATIONS	COM	04743P108	2	200	SH	DEFINED	01	0
ATMEL	COM	049513104	50	14400	SH	DEFINED	01	1
ATMOS ENERGY CORP S	COM	049560105	6349	252034	SH	DEFINED	01	
ATRION CORPORATION	COM	049904105	119	2500	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1747	36752	SH	DEFINED	01	
AUDIOVOX CORP S	COM	050757103	2750	163287	SH	DEFINED	01	
AUGUST TECH CORP S	COM	05106U105	151	22000	SH	DEFINED	01	
AUTO DATA NETWORK INC	COM	05270Q104	2475	1249870	SH	DEFINED	01	0
AUTOBYTEL INC	COM	05275N106	1593	177579	SH	DEFINED	01	
AUTODESK INC	COM	052769106	13954	286940	SH	DEFINED	01	
AUTODESK INC	COM	052769106	83	1701	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	1276	26242	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	5004	102794	SH	DEFINED	01	1
AUTOLIV INC	COM	052800109	85	2096	SH	DEFINED	01	0

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AUTOLIV INC		COM	052800109	143	3600	SH	DEFINED	01	1
AUTOMATIC DATA PROC.	S	COM	053015103	1565	37873	SH	DEFINED	01	
AUTOMATIC DATA PROC.	S	COM	053015103	647	15662	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	S	COM	053015103	5591	135319	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	S	COM	053015103	23083	558748	SH	DEFINED	01	1
AUTONATION INC		COM	05329W102	5430	317915	SH	DEFINED	01	
AUTONATION INC		COM	05329W102	1056	61825	SH	DEFINED	01	0
AUTOLIV INC FSUSD		COM	053303996	501	12534	SH	DEFINED	01	
AUTOZONE S		COM	053332102	8780	113645	SH	DEFINED	01	
AUTOZONE S		COM	053332102	1485	19222	SH	DEFINED	01	0
AVALONBAY COMM		COM	053484101	2246	37300	SH	DEFINED	01	
AVANT IMMUNOTHERAPEU		COM	053491106	2	1210	SH	DEFINED	01	0
AVATAR HOLDINGS INC..		COM	053494100	226	5320	SH	DEFINED	01	
AVAYA INC S		COM	053499109	2005	143901	SH	DEFINED	01	
AVAYA INC S		COM	053499109	71	5125	SH	DEFINED	01	0
AVAYA INC S		COM	053499109	1462	104853	SH	DEFINED	01	0
AVAYA INC S		COM	053499109	463	33200	SH	DEFINED	01	1
AVENTIS		COM	053561106	34	400	SH	DEFINED	01	0
AVERY DENNISON CORP		COM	053611109	7621	115861	SH	DEFINED	01	
AVERY DENNISON CORP		COM	053611109	1680	25540	SH	DEFINED	01	0
AVIALL		COM	05366B102	610	29914	SH	DEFINED	01	
AVID TECH		COM	05367P100	10569	225503	SH	DEFINED	01	
AVID TECH		COM	05367P100	4	90	SH	DEFINED	01	0
AVISTA CORP		COM	05379B107	3505	193648	SH	DEFINED	01	
AVISTA CORP		COM	05379B107	29	1600	SH	DEFINED	01	0
AVISTA CORP		COM	05379B107	174	9610	SH	DEFINED	01	0
AVNET INC S		COM	053807103	416	24270	SH	DEFINED	01	
AVNET INC S		COM	053807103	111	6500	SH	DEFINED	01	1
AVOCENT CORPORATION		COM	053893103	245	9400	SH	DEFINED	01	
AVON PRODUCTS		COM	054303102	1754	40143	SH	DEFINED	01	
AVON PRODUCTS		COM	054303102	519	11872	SH	DEFINED	01	0
AVON PRODUCTS		COM	054303102	4766	109120	SH	DEFINED	01	0
AVON PRODUCTS		COM	054303102	713	16550	SH	DEFINED	01	1
AXA		COM	054536107	0	24	SH	DEFINED	01	0
AXCELIS TECH INC		COM	054540109	2814	339808	SH	DEFINED	01	
AXCELIS TECH INC		COM	054540109	14	1640	SH	DEFINED	01	0
AXCELIS TECH INC		COM	054540109	77	9300	SH	DEFINED	01	0
AZTAR CORP		COM	054802103	6273	236663	SH	DEFINED	01	
BB&T CORP		COM	054937107	13292	334872	SH	DEFINED	01	
BB&T CORP		COM	054937107	5098	128436	SH	DEFINED	01	0
BCE INC		COM	05534B109	2165	100000	SH	DEFINED	01	
BEI TECHNOLOGIES INC	S	COM	05538P104	1146	41838	SH	DEFINED	01	
BHP OPERATIONS 144A		PRF	055453740	5247	50000	SH	DEFINED	01	
BISYS GROUP S		COM	055472104	1917	131292	SH	DEFINED	01	
BJ SERVICES CO		COM	055482103	75235	1435506	SH	DEFINED	01	
BJ SERVICES CO		COM	055482103	1814	34629	SH	DEFINED	01	0
BJ SERVICES CO		COM	055482103	4691	89510	SH	DEFINED	01	0
BJ SERVICES CO		COM	055482103	1177	22500	SH	DEFINED	01	1
BKF CAPITAL GROUP.	S	COM	05548G102	147	5000	SH	DEFINED	01	
BJ`S WHOLESALE CLUB		COM	05548J106	11964	437558	SH	DEFINED	01	
BJ`S WHOLESALE CLUB		COM	05548J106	20	739	SH	DEFINED	01	0
BJ`S WHOLESALE CLUB		COM	05548J106	123	4496	SH	DEFINED	01	0
BOK FINANCIAL CORP		COM	05561Q201	42	940	SH	DEFINED	01	
BP PLC ADR		COM	055622104	127925	2223627	SH	DEFINED	01	
BP PLC ADR		COM	055622104	667	11600	SH	DEFINED	01	0
BP PLC ADR		COM	055622104	1148	19950	SH	DEFINED	01	0
BRE PROPERTIES		COM	05564E106	1557	40600	SH	DEFINED	01	
BT GROUP PLC SPN ADR		COM	05577E101	824	25000	SH	DEFINED	01	
BMC SOFTWARE INC		COM	055921100	48697	3080164	SH	DEFINED	01	
BMC SOFTWARE INC		COM	055921100	1517	95935	SH	DEFINED	01	0
BMC SOFTWARE INC		COM	055921100	3569	225723	SH	DEFINED	01	0
BAKER HUGHES		COM	057224107	83862	1918138	SH	DEFINED	01	

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BAKER HUGHES	COM	057224107	1119	25600	SH	DEFINED	01	0
BAKER HUGHES	COM	057224107	5764	131825	SH	DEFINED	01	0
BALDOR ELECTRIC	COM	057741100	2711	114569	SH	DEFINED	01	
BALL CORP S	COM	058498106	331	8842	SH	DEFINED	01	
BALL CORP S	COM	058498106	74	1975	SH	DEFINED	01	0
BALL CORP S	COM	058498106	975	26048	SH	DEFINED	01	0
BALLY TOTAL FITNESS S	COM	05873K108	329	90360	SH	DEFINED	01	
BANCFIRST CORP.	COM	05945F103	164	2573	SH	DEFINED	01	
BANCO ITAU HLD FIN SA - ADR	COM	059602201	144	2600	SH	DEFINED	01	
BANCO SANTANDER CHILE ADR	COM	05965X109	1361	48754	SH	DEFINED	01	1
BANCO SANTANDER CHILE ADR	COM	05965X109	95	3392	SH	DEFINED	01	1
BANCORPSOUTH INC	COM	059692103	93	4074	SH	DEFINED	01	
BANCORP BANK/THE	COM	05969F104	1802	88540	SH	DEFINED	01	
BANDAG INC.	COM	059815100	235	5366	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	676623	15615550	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	17011	392600	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	44914	1036554	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	127239	2937014	SH	DEFINED	01	1
BANK OF AMERICA CORP	COM	060505104	1821	42026	SH	DEFINED	01	1
BANK OF HAWAII S	COM	062540109	5846	123734	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	2603	87550	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	13	420	SH	DEFINED	01	0
BANK OF THE OZARKS INC	COM	063904106	54	1800	SH	DEFINED	01	0
BANK OF NEW YORK S	COM	064057102	19438	666357	SH	DEFINED	01	
BANK OF NEW YORK S	COM	064057102	37	1280	SH	DEFINED	01	0
BANK OF NEW YORK S	COM	064057102	5245	179804	SH	DEFINED	01	0
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01	
BANKATLANTIC CL A	COM	065908501	3139	171324	SH	DEFINED	01	
BANKATLANTIC CL A	COM	065908501	1463	80000	SH	DEFINED	01	1
BANKUNITED FINANCIAL	COM	06652B103	12229	419501	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	31	1077	SH	DEFINED	01	0
BANKUNITED FINANCIAL	COM	06652B103	186	6365	SH	DEFINED	01	0
BANTA CORP	COM	066821109	321	8058	SH	DEFINED	01	
BARD (C.R.) INC	COM	067383109	36584	646020	SH	DEFINED	01	
BARD (C.R.) INC	COM	067383109	45	800	SH	DEFINED	01	0
BARD (C.R.) INC	COM	067383109	1366	24126	SH	DEFINED	01	0
BARNES & NOBLE	COM	067774109	908	24548	SH	DEFINED	01	
BARNES & NOBLE	COM	067774109	73	1961	SH	DEFINED	01	0
BARNES GROUP	COM	067806109	1683	61277	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	14716	699470	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	3102	147500	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC	COM	068306109	2669	64400	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC	COM	068306109	1766	42638	SH	DEFINED	01	1
BARRIER THERAPEUTICS INC	COM	06850R108	905	76000	SH	DEFINED	01	1
BASSETT FURN IND.	COM	070203104	586	31039	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	877	13200	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	82	1232	SH	DEFINED	01	0
BAUSCH & LOMB	COM	071707103	814	12244	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	59495	1849971	SH	DEFINED	01	
BAXTER INTL INC S	COM	071813109	969	30135	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	4558	141734	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	1624	50500	SH	DEFINED	01	1
BEA SYSTEMS INC	COM	073325102	15	2200	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	15	2196	SH	DEFINED	01	0
BEACON ROOFING SUPPLY INC	COM	073685109	202	12300	SH	DEFINED	01	
BEAR STEARNS S	COM	073902108	9269	96384	SH	DEFINED	01	
BEAR STEARNS S	COM	073902108	87	900	SH	DEFINED	01	0
BEAR STEARNS S	COM	073902108	2296	23871	SH	DEFINED	01	0
BEAR STEARNS S	COM	073902108	85464	888766	SH	DEFINED	01	1
BEASLEY BRD GRP A. S	COM	074014101	1256	80000	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	4266	39906	SH	DEFINED	01	
BEBE STORES INC	COM	075571109	3168	150000	SH	DEFINED	01	

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BEBE STORES INC	COM	075571109	5	225	SH	DEFINED	01	0
BECKMAN COULTER INC	COM	075811109	1527	27200	SH	DEFINED	01	0
BECKMAN COULTER INC	COM	075811109	3203	57098	SH	DEFINED	01	1
BECTON DICKINSON	COM	075887109	3277	63389	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	440	8513	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	3001	58039	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	28	545	SH	DEFINED	01	1
BED BATH & BEYOND IN	COM	075896100	868	23404	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	2666	71841	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	1299	34850	SH	DEFINED	01	1
BEDFORD PPTY INVS IN	COM	076446301	206	6787	SH	DEFINED	01	
BEL FUSE INC	COM	077347300	2148	64920	SH	DEFINED	01	
BELDEN CDT INC	COM	077454106	2702	123943	SH	DEFINED	01	
BELL MICRPROD INC S	COM	078137106	574	73999	SH	DEFINED	01	
BELL SOUTH	COM	079860102	129581	4778056	SH	DEFINED	01	
BELL SOUTH	COM	079860102	2168	79904	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	13687	504689	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	176	6500	SH	DEFINED	01	1
BELL SOUTH	COM	079860102	834	30744	SH	DEFINED	01	1
BELO CORP	COM	080555105	676	30000	SH	DEFINED	01	
BEMIS CO.	COM	081437105	169	6370	SH	DEFINED	01	
BEMIS CO.	COM	081437105	657	24724	SH	DEFINED	01	0
BENCHMARK ELECTRONIC S	COM	08160H101	8996	301880	SH	DEFINED	01	
BENCHMARK ELECTRONIC S	COM	08160H101	20	687	SH	DEFINED	01	0
BENCHMARK ELECTRONIC S	COM	08160H101	110	3700	SH	DEFINED	01	0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	586	55300	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	34016	11848	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	47232	16457	SH	DEFINED	01	1
BERKSHIRE HILLS.	COM	084680107	1282	34692	SH	DEFINED	01	
BERRY PETROLEUM CO-CL A	COM	085789105	14	394	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	70304	1296206	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	2511	46269	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	4433	81736	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	1306	24077	SH	DEFINED	01	1
BEVERLY ENTERPRISES.	COM	087851309	111	14655	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	4219	344956	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	326	26639	SH	DEFINED	01	0
BIO-RAD LABS CL A.	COM	090572207	1181	23100	SH	DEFINED	01	
BIO-RAD LABS CL A.	COM	090572207	15	300	SH	DEFINED	01	0
BIOMET INC S	COM	090613100	94336	2012309	SH	DEFINED	01	
BIOMET INC S	COM	090613100	2356	50276	SH	DEFINED	01	0
BIOMET INC S	COM	090613100	7292	155547	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	304720	4981521	SH	DEFINED	01	
BIOGEN IDEC INC	COM	09062X103	76277	1246967	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	13888	227033	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	245	4000	SH	DEFINED	01	1
BIOGEN IDEC INC	COM	09062X103	23	378	SH	DEFINED	01	1
BIOMED REALTY TRUST INC	COM	09063H107	1379	78404	SH	DEFINED	01	
BIOVERIS CORP	COM	090676107	1710	275430	SH	DEFINED	01	0
BIOLASE TECHNOLOGY INC	COM	090911108	892	109350	SH	DEFINED	01	
BIOLASE TECHNOLOGY INC	COM	090911108	1835	224870	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	5799	118443	SH	DEFINED	01	
BIOSITE INC	COM	090945106	14151	289040	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	676	13800	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	2834	36584	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	580	7491	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	1418	18310	SH	DEFINED	01	0
BJ'S RESTAURANTS INC S	COM	09180C106	100	6300	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	5546	150116	SH	DEFINED	01	
BLACKBOARD INC	COM	091935502	398	23170	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	3159	113700	SH	DEFINED	01	
BLACKROCK INC	COM	09247X101	1473	20055	SH	DEFINED	01	1

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BLOCK H&R INC		COM	093671105	13695	277125	SH	DEFINED	01
BLOCK H&R INC		COM	093671105	1888	38196	SH	DEFINED	01 0
BLOCKBUSTER INC	S	COM	093679108	9854	1298208	SH	DEFINED	01
BLOCKBUSTER INC	S	COM	093679108	57	7550	SH	DEFINED	01 0
BLOCKBUSTER INC	S	COM	093679108	170	22400	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	S	COM	09534T508	2744	190510	SH	DEFINED	01
BLUE COAT SYSTEMS INC	S	COM	09534T508	1416	98350	SH	DEFINED	01 0
BLUEGREEN CORP		COM	096231105	462	41567	SH	DEFINED	01
BLYTH INC		COM	09643P108	3551	114900	SH	DEFINED	01
BOB EVANS FARMS	S	COM	096761101	2458	90491	SH	DEFINED	01
BOCA RESORTS INC		COM	09688T106	1430	77000	SH	DEFINED	01
BOEING		COM	097023105	34411	666632	SH	DEFINED	01
BOEING		COM	097023105	2314	44809	SH	DEFINED	01 0
BOEING		COM	097023105	10947	212051	SH	DEFINED	01 0
BOEING		COM	097023105	219	4300	SH	DEFINED	01 1
BOEING		COM	097023105	817	15821	SH	DEFINED	01 1
BOISE CASCADE		COM	097383103	513	15405	SH	DEFINED	01
BOISE CASCADE		COM	097383103	674	20263	SH	DEFINED	01 0
BON-TON STORES INC/THE		COM	09776J101	505	41390	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	1629	67000	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	3	130	SH	DEFINED	01 0
BORDERS GROUP INC.		COM	099709107	1810	73000	SH	DEFINED	01
BORG WARNER INC	S	COM	099724106	1732	40000	SH	DEFINED	01
BORG WARNER INC	S	COM	099724106	3090	71400	SH	DEFINED	01 0
BORG WARNER INC	S	COM	099724106	100	2400	SH	DEFINED	01 1
BOSTON BEER		COM	100557107	1245	49400	SH	DEFINED	01
BOSTON COMMUNICATION		COM	100582105	406	46283	SH	DEFINED	01
BOSTON PRIVATE FINL		COM	101119105	2266	90774	SH	DEFINED	01
BOSTON PROPERTIES IN		COM	101121101	1412	25500	SH	DEFINED	01
BOSTON PROPERTIES IN		COM	101121101	1328	24000	SH	DEFINED	01 1
BOSTON SCIENTIFIC	S	COM	101137107	278544	7010924	SH	DEFINED	01
BOSTON SCIENTIFIC	S	COM	101137107	4924	123987	SH	DEFINED	01 0
BOSTON SCIENTIFIC	S	COM	101137107	9436	237490	SH	DEFINED	01 0
BOSTON SCIENTIFIC	S	COM	101137107	550	13843	SH	DEFINED	01 1
BOWATER INC		COM	102183100	20759	543589	SH	DEFINED	01
BOWATER INC		COM	102183100	187	4900	SH	DEFINED	01 0
BOWATER INC		COM	102183100	733	19200	SH	DEFINED	01 0
BOWNE & CO		COM	103043105	1212	93285	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	135	4791	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	17870	636866	SH	DEFINED	01 1
BRADLEY PHARMACEUTIC		COM	104576103	2410	118415	SH	DEFINED	01
BRADLEY PHARMACEUTIC		COM	104576103	61	3000	SH	DEFINED	01 0
BRADY CORP		COM	104674106	8479	173867	SH	DEFINED	01
BRANDYWINE RLTY TR.	S	COM	105368203	1263	44368	SH	DEFINED	01
BRASIL TELECOM ADR	FSUSD	COM	105530109	59622	1840629	SH	DEFINED	01 1
BRASIL TELECOM ADR	FSUSD	COM	105530109	1389	42856	SH	DEFINED	01 1
BRASKEM SA SPON ADR		COM	105532105	18420	557184	SH	DEFINED	01 1
BRASKEM SA SPON ADR		COM	105532105	387	11712	SH	DEFINED	01 1
BRIGGS & STRATTON		COM	109043109	5797	71394	SH	DEFINED	01
BRIGHAM EXPLORATION		COM	109178103	833	88570	SH	DEFINED	01
BRIGHT HORIZONS FAMILY SOLUT		COM	109195107	1569	29000	SH	DEFINED	01 1
BRINKER INT`L INC	S	COM	109641100	23581	757000	SH	DEFINED	01
BRINKER INT`L INC	S	COM	109641100	445	14275	SH	DEFINED	01 0
BRINKER INT`L INC	S	COM	109641100	715	22950	SH	DEFINED	01 0
BRINKER INTL CVT		CONV BND	109641AC4	1548	2400000	PRN	DEFINED	01
BRINK'S CO, THE		COM	109696104	477	15837	SH	DEFINED	01
BRINK'S CO, THE		COM	109696104	69	2272	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	61271	2588503	SH	DEFINED	01
BRISTOL MYERS SQUIBB		COM	110122108	1998	84397	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	10643	449631	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	1854	78477	SH	DEFINED	01 1
BRISTON-MYER CVT		CONV BND	110122AN8	1597	1600000	PRN	DEFINED	01

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BRISTOL WEST HOLDINGS INC	COM	11037M105	3206	187060	SH	DEFINED	01
BROADCOM CORP	COM	111320107	37038	1357238	SH	DEFINED	01
BROADCOM CORP	COM	111320107	2048	75048	SH	DEFINED	01 0
BROADCOM CORP	COM	111320107	2748	100694	SH	DEFINED	01 0
BROCADE COMMUNICATIO S	COM	111621108	1271	225000	SH	DEFINED	01
BROCADE COMMUNICATIO S	COM	111621108	2	370	SH	DEFINED	01 0
BROOKFIELD HOMES INC. S	COM	112723101	2635	100000	SH	DEFINED	01
BROOKFIELD HOMES INC. S	COM	112723101	21	780	SH	DEFINED	01 0
BROOKFIELD HOMES INC. S	COM	112723101	120	4570	SH	DEFINED	01 0
BROOKLINE BANCORP INC	COM	11373M107	5902	376682	SH	DEFINED	01
BROOKLINE BANCORP INC	COM	11373M107	1473	94500	SH	DEFINED	01 1
BROOKS AUTOMATION INC	COM	114340102	1673	118198	SH	DEFINED	01
BROOKSTONE INC	COM	114537103	6834	361762	SH	DEFINED	01
BROOKTROUT INC	COM	114580103	1946	214763	SH	DEFINED	01
BROWN-FORMAN CORP	COM	115637100	2129	45500	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	331	7234	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	1286	28086	SH	DEFINED	01 0
BROWN SHOE CO INC	COM	115736100	1478	58969	SH	DEFINED	01
BRUKER BIOSCIENCES CORP	COM	116794108	500	144600	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	7535	164651	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	84	1832	SH	DEFINED	01 0
BRUNSWICK CORP	COM	117043109	1002	21901	SH	DEFINED	01 0
BRUSH ENGINEERED MAT	COM	117421107	1066	51511	SH	DEFINED	01
BUCA INC S	COM	117769109	825	194434	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	2944	264094	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	12	1156	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES	COM	118255108	55	4973	SH	DEFINED	01 0
BUCKLE INC. S	COM	118440106	5273	191908	SH	DEFINED	01
BUCYRUS INTERNATIONAL INC-A	COM	118759109	898	26722	SH	DEFINED	01 1
BLDG MATERIAL HOLD	COM	120113105	1269	46056	SH	DEFINED	01
BUNGE LIMITED CVT	CONV BND	120568AE0	809	600000	PRN	DEFINED	01
BURLINGTON COAT FACT	COM	121579106	2771	130548	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	98389	2568217	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	3824	99800	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	6190	161567	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	7260	189650	SH	DEFINED	01 1
BURLINGTON RESOURCES	COM	122014103	19126	468734	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	297	7280	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	3731	91444	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	11608	284577	SH	DEFINED	01 1
BUSINESS OBJECTS SA	COM	12328X107	2879	123500	SH	DEFINED	01
C&D TECHNOLOGY S	COM	124661109	1276	67108	SH	DEFINED	01
CBA CAPITAL TRUST 144A	PRF	124789AA6	31051	30000000	SH	DEFINED	01 0
CBL & ASSOCIATES	COM	124830100	2915	47817	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	21176	586900	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	519	14398	SH	DEFINED	01 0
CBRL GROUP INC	COM	12489V106	1061	29400	SH	DEFINED	01 0
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	4019	174010	SH	DEFINED	01 1
C-COR INC	COM	125010108	1771	209613	SH	DEFINED	01
C-COR INC	COM	125010108	3	330	SH	DEFINED	01 0
CDI CORP	COM	125071100	1067	52072	SH	DEFINED	01
CDW CORP	COM	12512N105	154	2660	SH	DEFINED	01
CDW CORP	COM	12512N105	29	505	SH	DEFINED	01 0
CEC ENTERTAINMENT	COM	125137109	6986	190093	SH	DEFINED	01
CEC ENTERTAINMENT	COM	125137109	6	150	SH	DEFINED	01 0
CH ENERGY GROUP S	COM	12541M102	5888	128590	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	9046	195000	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	23	491	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	36576	525285	SH	DEFINED	01
CIGNA CORP S	COM	125509109	104	1488	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	2218	31859	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	923	13244	SH	DEFINED	01 1

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CIT GROUP INC	COM	125581108	9645	258301	SH	DEFINED	01	1
CKE RESTAURANTS INC..	COM	12561E105	4017	363578	SH	DEFINED	01	
CKE RESTAURANTS INC..	COM	12561E105	2	210	SH	DEFINED	01	0
CLECO CORP	COM	12561W105	2628	152473	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	2069	217240	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	356	37355	SH	DEFINED	01	0
CMS ENERGY CORP	COM	125896100	67	7100	SH	DEFINED	01	1
CPI CORP S	COM	125902106	272	20502	SH	DEFINED	01	
CSS INDUSTRIES INC	COM	125906107	377	12200	SH	DEFINED	01	
CSK AUTO CORP.	COM	125965103	2331	175000	SH	DEFINED	01	
CNA SURETY CORP.	COM	12612L108	3336	314719	SH	DEFINED	01	
CNF INC	COM	12612W104	1793	43727	SH	DEFINED	01	
CNF INC	COM	12612W104	85	2064	SH	DEFINED	01	0
CNS INC	COM	126136100	2768	251640	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	973	106338	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	3	330	SH	DEFINED	01	0
CSG SYSTEMS	COM	126349109	360	23363	SH	DEFINED	01	
CSX CORP	COM	126408103	3480	104829	SH	DEFINED	01	
CSX CORP	COM	126408103	1648	49645	SH	DEFINED	01	0
CSX CORP	COM	126408103	89	2650	SH	DEFINED	01	1
CT COMMUNICATION INC	COM	126426402	291	21100	SH	DEFINED	01	
CTS CORP	COM	126501105	4040	320666	SH	DEFINED	01	
CUNO INC S	COM	126583103	2627	45505	SH	DEFINED	01	
CVS CORP S	COM	126650100	5377	127646	SH	DEFINED	01	
CVS CORP S	COM	126650100	4	100	SH	DEFINED	01	0
CVS CORP S	COM	126650100	3871	91876	SH	DEFINED	01	0
CVS CORP S	COM	126650100	3579	85000	SH	DEFINED	01	1
CVS CORP S	COM	126650100	51	1217	SH	DEFINED	01	1
CABELAS INC	COM	126804301	1354	56785	SH	DEFINED	01	1
CABLEVISION SYS NY GRP S	COM	12686C109	13249	653300	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	5866	130630	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	27	600	SH	DEFINED	01	0
CABOT OIL & GAS CORP	COM	127097103	148	3300	SH	DEFINED	01	0
CABOT MICROELECTRONI	COM	12709P103	168	4632	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	5847	110786	SH	DEFINED	01	
CADBURY SCHWEPPE ADR FSUSD	COM	127209302	2501	80900	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	8205	629287	SH	DEFINED	01	
CAL DIVE INTL INC	COM	127914109	10146	284817	SH	DEFINED	01	
CAL DIVE INTL INC	COM	127914109	5	140	SH	DEFINED	01	0
CAL-MAINE FOODS INC S	COM	128030202	4	320	SH	DEFINED	01	0
CALIFORNIA MICRO DEV	COM	130439102	937	121180	SH	DEFINED	01	
CALIFORNIA MICRO DEV	COM	130439102	2	320	SH	DEFINED	01	0
CALIF PIZZA KITCHEN	COM	13054D109	2040	93363	SH	DEFINED	01	
CALIFORNIA WATER SERVICE GRP	COM	130788102	203	6900	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	4485	424304	SH	DEFINED	01	
CALLON PETROLEUM CORP S	COM	13123X102	407	32097	SH	DEFINED	01	
CALPINE CORP	COM	131347106	77	26496	SH	DEFINED	01	
CALPINE CORP	COM	131347106	298	102928	SH	DEFINED	01	0
COM COMMERCE SOLUTIONS INC	COM	131916108	286	20000	SH	DEFINED	01	
CAMBREX CORP S	COM	132011107	1779	81026	SH	DEFINED	01	
CAMDEN NATIONAL CORP	COM	133034108	49	1413	SH	DEFINED	01	
CAMDEN PROP TRUST	COM	133131102	1580	34200	SH	DEFINED	01	
CAMPBELL SOUP S	COM	134429109	3299	125470	SH	DEFINED	01	
CAMPBELL SOUP S	COM	134429109	2498	95032	SH	DEFINED	01	0
CANADIAN NATL RAILWA	COM	136375102	4494	92094	SH	DEFINED	01	
CANDELA CORP.	COM	136907102	489	42337	SH	DEFINED	01	
CANTEL MEDICAL CORP S	COM	138098108	15	606	SH	DEFINED	01	
CANTERBURY PARK HLDG	COM	13811E101	869	55000	SH	DEFINED	01	
CAPITAL AUTOMOTIVE REIT	COM	139733109	5797	185399	SH	DEFINED	01	
CAPITAL CORP OF THE WEST	COM	140065103	313	7299	SH	DEFINED	01	
CAPITAL CROSSING BANK S	COM	140071101	309	12145	SH	DEFINED	01	
CAPITAL LEASE FUNDING INC	COM	140288101	514	46550	SH	DEFINED	01	0

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CAPITAL LEASE FUNDING INC	COM	140288101	203	18446	SH	DEFINED	01	1
CAPITAL ONE FINL COR	COM	14040H105	155478	2103897	SH	DEFINED	01	
CAPITAL ONE FINL COR	COM	14040H105	5355	72468	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	6920	93647	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	30	400	SH	DEFINED	01	1
CAPITAL TRUST CL A	COM	14052H506	407	14000	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	27418	1227300	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	26183	1172101	SH	DEFINED	01	0
CAPITALSOURCE INC.	COM	14055X102	1977	88500	SH	DEFINED	01	0
CAPITOL FEDERAL FINANCIAL S	COM	14057C106	2983	92700	SH	DEFINED	01	
CAPSTEAD MORTGAGE CORP	COM	14067E506	337	27053	SH	DEFINED	01	
CAPTARIS INC S	COM	14071N104	355	83441	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	16	2102	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	2	240	SH	DEFINED	01	0
CARBO CERAMICS	COM	140781105	7842	108702	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	5	70	SH	DEFINED	01	0
CARAUSTAR	COM	140909102	7938	473317	SH	DEFINED	01	
CARDINAL FINANCIAL CORP	COM	14149F109	665	70683	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	82344	1881293	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	2975	67962	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	5126	117124	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	72	2532	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	17	599	SH	DEFINED	01	0
CAREMARK RX INC S	COM	141705103	58314	1818352	SH	DEFINED	01	
CAREMARK RX INC S	COM	141705103	1100	34298	SH	DEFINED	01	0
CAREMARK RX INC S	COM	141705103	3462	107945	SH	DEFINED	01	0
CARMAX INC	COM	143130102	124	5740	SH	DEFINED	01	
CARMIKE CINEMAS INC	COM	143436400	362	10300	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	146778	3103767	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	3288	69546	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	9629	203607	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	33061	699227	SH	DEFINED	01	1
CARNIVAL CORP CVT	CONV BND	143658AN2	785	600000	PRN	DEFINED	01	
CARPENTER TECHNOLOGY S	COM	144285103	5565	116574	SH	DEFINED	01	
CARRAMERICA REALTY	COM	144418100	1743	53300	SH	DEFINED	01	
CARREKER CORPORATION	COM	144433109	494	64868	SH	DEFINED	01	
CASCADE CORP	COM	147195101	81	2920	SH	DEFINED	01	
CASCADE NATURAL GAS	COM	147339105	632	29759	SH	DEFINED	01	
CASEYS GENERAL STOR	COM	147528103	2465	132583	SH	DEFINED	01	
CASH AMERICA INTL INC	COM	14754D100	1832	74893	SH	DEFINED	01	
CASTLE A M CO PV10 S	COM	148411101	425	41893	SH	DEFINED	01	
CATALINA MKTG S	COM	148867104	40763	1766200	SH	DEFINED	01	
CATALINA MKTG S	COM	148867104	1204	52178	SH	DEFINED	01	0
CATALINA MKTG S	COM	148867104	2258	97850	SH	DEFINED	01	0
CATAPULT COMM. CORP	COM	149016107	2184	115915	SH	DEFINED	01	
CATELLUS DEVELOPMENT	COM	149113102	1170	44134	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	271356	3372992	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	8793	109294	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	11662	144958	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	4927	61300	SH	DEFINED	01	1
CATHAY GENERAL BANCORP	COM	149150104	300	8048	SH	DEFINED	01	
CATHAY GENERAL BANCORP	COM	149150104	18	500	SH	DEFINED	01	0
CATHAY GENERAL BANCORP	COM	149150104	104	2800	SH	DEFINED	01	0
CATO CORP -CL A	COM	149205106	4849	217914	SH	DEFINED	01	
CAVALIER HOMES INC	COM	149507105	311	55000	SH	DEFINED	01	
CAVCO INDUSTRIES INC	COM	149568107	574	15193	SH	DEFINED	01	
CEDAR FAIR LP S	COM	150185106	5186	169200	SH	DEFINED	01	
CELL GENESYS INC. S	COM	150921104	1041	116100	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	662	96440	SH	DEFINED	01	
CEMEX ADW 04	WT	151290863	7	1931	SH	DEFINED	01	1
CEMEX	COM	151290889	53112	1887399	SH	DEFINED	01	
CEMEX	COM	151290889	1949	69269	SH	DEFINED	01	0

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CEMEX		COM	151290889	53636	1907942	SH	DEFINED	01	1
CENDANT CORP		COM	151313103	320277	14827558	SH	DEFINED	01	
CENDANT CORP		COM	151313103	12445	576080	SH	DEFINED	01	0
CENDANT CORP		COM	151313103	5918	273999	SH	DEFINED	01	0
CENDANT CORP		COM	151313103	21496	997027	SH	DEFINED	01	1
CENTENE CORP.		COM	15135B101	12042	282795	SH	DEFINED	01	0
CENTENE CORP.		COM	15135B101	8	180	SH	DEFINED	01	0
CENTER POINT		COM	151895109	11427	262200	SH	DEFINED	01	
CENTERPOINT ENERGY INC	S	COM	15189T107	2050	197923	SH	DEFINED	01	
CENTERPOINT ENERGY INC	S	COM	15189T107	736	71033	SH	DEFINED	01	0
CENTERPOINT ENERGY CVT		CONV BND	15189TAC1	1537	1400000	PRN	DEFINED	01	
CENTEX CORPORATION	S	COM	152312104	13617	269828	SH	DEFINED	01	
CENTEX CORPORATION	S	COM	152312104	41	807	SH	DEFINED	01	0
CENTEX CORPORATION	S	COM	152312104	1527	30268	SH	DEFINED	01	0
CENTRAL EURO DISTRIBUTION CORP		COM	153435102	1207	54000	SH	DEFINED	01	
CENTRAL GARDEN & PET.	S	COM	153527106	3797	124000	SH	DEFINED	01	
CENTRAL GARDEN & PET.	S	COM	153527106	20	646	SH	DEFINED	01	0
CENTRAL GARDEN & PET.	S	COM	153527106	114	3711	SH	DEFINED	01	0
CENTRAL ILL LT PFD \$100 5.850		PRF	153645882	3351	33158	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	5142	186801	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	25	940	SH	DEFINED	01	0
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	154	5600	SH	DEFINED	01	0
CENTRAL PARKING	S	COM	154785109	1276	96527	SH	DEFINED	01	
CENTRAL VT PUB SRV	S	COM	155771108	1013	50396	SH	DEFINED	01	
CENTURY ALUMINUM		COM	156431108	10449	376841	SH	DEFINED	01	
CENTURY ALUMINUM		COM	156431108	25	910	SH	DEFINED	01	0
CENTURY ALUMINUM		COM	156431108	125	4500	SH	DEFINED	01	0
CENTURY BUSINESS SRV		COM	156490104	15	3370	SH	DEFINED	01	0
CENTURY BUSINESS SRV		COM	156490104	81	18000	SH	DEFINED	01	0
CENTURYTEL INC	S	COM	156700106	8921	260556	SH	DEFINED	01	
CENTURYTEL INC	S	COM	156700106	1071	31274	SH	DEFINED	01	0
CEPHALON INC		COM	156708109	14	299	SH	DEFINED	01	0
CEPHEID INC		COM	15670R107	1526	177000	SH	DEFINED	01	
CEPHEID INC		COM	15670R107	3	340	SH	DEFINED	01	0
CERADYNE INC.		COM	156710105	1981	45115	SH	DEFINED	01	
CERADYNE INC.		COM	156710105	3	60	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	24	4433	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	144	26370	SH	DEFINED	01	0
CERNER CORP		COM	156782104	7955	183871	SH	DEFINED	01	
CERNER CORP		COM	156782104	17	400	SH	DEFINED	01	0
CERTEGY INC	S	COM	156880106	3870	104000	SH	DEFINED	01	
CEVA INC		COM	157210105	695	87900	SH	DEFINED	01	
CHAMPION ENTERPRISES		COM	158496109	4321	419934	SH	DEFINED	01	
CHARLES RIVER ASSO	S	COM	159852102	88	2300	SH	DEFINED	01	0
CHARLES RIV LABORATO	S	COM	159864107	729	15917	SH	DEFINED	01	0
CHARLES RIV LABORATO	S	COM	159864107	18	400	SH	DEFINED	01	0
CHARTERMAC		COM	160908109	479	21800	SH	DEFINED	01	
CHARLOTTE RUSSE HLDS..	S	COM	161048103	1360	118516	SH	DEFINED	01	
CHARMING SHOPPES.	S	COM	161133103	50	7098	SH	DEFINED	01	
CHARTER COMMS INC CLASS'A'COM		COM	16117M107	331	125000	SH	DEFINED	01	1
CHATTEM INC		COM	162456107	759	23533	SH	DEFINED	01	
CHECKFREE CORP		COM	162813109	2333	84300	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	S	COM	162825103	4836	310584	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	S	COM	162825103	25	1579	SH	DEFINED	01	0
CHECKPOINT SYSTEMS I	S	COM	162825103	113	7264	SH	DEFINED	01	0
CHEESECAKE FACTORY		COM	163072101	25459	586600	SH	DEFINED	01	
CHEESECAKE FACTORY		COM	163072101	42389	976655	SH	DEFINED	01	0
CHEESECAKE FACTORY		COM	163072101	3734	86037	SH	DEFINED	01	0
CHEMED CORP		COM	16359R103	5034	90305	SH	DEFINED	01	
CHEMICAL FINANCIAL C		COM	163731102	429	11768	SH	DEFINED	01	
CHESAPEAKE CORP	S	COM	165159104	6185	257525	SH	DEFINED	01	
CHESAPEAKE ENERGY	S	COM	165167107	12661	799800	SH	DEFINED	01	

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CHESAPEAKE ENERGY S	COM	165167107	211	13300	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	586307	10930419	SH	DEFINED	01	
CHEVRONTEXACO CORP	COM	166764100	14296	266495	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	32887	613120	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	52012	970406	SH	DEFINED	01	1
CHEVRONTEXACO CORP	COM	166764100	806	15016	SH	DEFINED	01	1
CHICAGO MERCANTILE EXCH HLDS	COM	167760107	407	2522	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	16235	474700	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	17592	514400	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	876	25600	SH	DEFINED	01	0
CHILDRENS PLACE S	COM	168905107	1703	71220	SH	DEFINED	01	
CHOICE HOTELS INTL. S	COM	169905106	131	2281	SH	DEFINED	01	
CHOICE HOTELS INTL. S	COM	169905106	19	339	SH	DEFINED	01	0
CHOICE HOTELS INTL. S	COM	169905106	92	1589	SH	DEFINED	01	0
CHIQUITA BRANDS INTL.	COM	170032809	907	52072	SH	DEFINED	01	
CHIRON S	COM	170040109	497	11248	SH	DEFINED	01	
CHIRON S	COM	170040109	1990	45018	SH	DEFINED	01	0
CHIRON CORP CVT	CONV BND	170040AG4	1570	1600000	PRN	DEFINED	01	
CHITTENDEN CORP	COM	170228100	3603	132186	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	7989	187340	SH	DEFINED	01	
CHRISTOPHER & BANKS S	COM	171046105	1634	102099	SH	DEFINED	01	
CHUBB CORP	COM	171232101	125065	1779535	SH	DEFINED	01	
CHUBB CORP	COM	171232101	2968	42235	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	4286	60977	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	193	2800	SH	DEFINED	01	1
CHURCH & DWIGHT	COM	171340102	22005	784250	SH	DEFINED	01	
CHURCHILL DOWNS INC S	COM	171484108	2193	56000	SH	DEFINED	01	
CIBER INC	COM	17163B102	4479	595649	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	67	33799	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	260	131270	SH	DEFINED	01	0
CIMAREX ENERGY CO S	COM	171798101	14578	417210	SH	DEFINED	01	
CIMAREX ENERGY CO S	COM	171798101	284	8128	SH	DEFINED	01	0
CIMAREX ENERGY CO S	COM	171798101	163	4675	SH	DEFINED	01	0
CIMAREX ENERGY CO S	COM	171798101	1563	44800	SH	DEFINED	01	1
CINCINNATI BELL INC	COM	171871106	2766	792754	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	413	10020	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	70	1705	SH	DEFINED	01	0
CINCINNATI FINANCIAL	COM	172062101	1604	38906	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	16898	426710	SH	DEFINED	01	
CINERGY CORP	COM	172474108	2669	67400	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	1648	41606	SH	DEFINED	01	0
CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	712	182500	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	839	54651	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	705	45962	SH	DEFINED	01	0
CIRCUIT CITY	COM	172737108	1274	83090	SH	DEFINED	01	1
CIRRUS LOGIC S	COM	172755100	103	21664	SH	DEFINED	01	
CISCO SYSTEMS S	COM	17275R102	417113	23044921	SH	DEFINED	01	
CISCO SYSTEMS S	COM	17275R102	11357	627423	SH	DEFINED	01	0
CISCO SYSTEMS S	COM	17275R102	29957	1655065	SH	DEFINED	01	0
CISCO SYSTEMS S	COM	17275R102	45765	2535402	SH	DEFINED	01	1
CISCO SYSTEMS S	COM	17275R102	642	35447	SH	DEFINED	01	1
CITADEL SECURITY SOFTWARE INC	COM	17288Q109	298	119678	SH	DEFINED	01	
CINTAS CORP	COM	172908105	38888	924986	SH	DEFINED	01	
CINTAS CORP	COM	172908105	896	21336	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	3219	76584	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	252	6000	SH	DEFINED	01	1
CITIGROUP INC	COM	172967101	1234297	27975873	SH	DEFINED	01	
CITIGROUP INC	COM	172967101	27234	617234	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	62349	1413166	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	195820	4438750	SH	DEFINED	01	1
CITIGROUP INC LITIGATION WTS U WT		172967127	156	111764	SH	DEFINED	01	1
PFD SER 23 \$50 PAR 05.860% 12/ PRF		172967648	7705	149515	SH	DEFINED	01	

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CITIBANK NA PFD SERIES A	PRF	17305A202	10053	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	COM	174420109	5039	154678	SH	DEFINED	01
CITIZENS COMMUNICATI S	COM	17453B101	13183	984456	SH	DEFINED	01
CITIZENS COMMUNICATI S	COM	17453B101	1783	133170	SH	DEFINED	01
CITIZENS COMMUNICATI S	COM	17453B101	1004	74994	SH	DEFINED	01
CITRIX	COM	177376100	6926	395294	SH	DEFINED	01
CITRIX	COM	177376100	16626	949008	SH	DEFINED	01
CITRIX	COM	177376100	1387	79155	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	4284	130231	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	28	860	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	164	5000	SH	DEFINED	01
CITY NATIONAL CORP	COM	178566105	600	9237	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	3592	143499	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	5	180	SH	DEFINED	01
CLARCOR INC S	COM	179895107	5018	105284	SH	DEFINED	01
CLARENT HOSPITAL	COM	180463101	5	17494	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	6102	195757	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	4260	136675	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	7826	251478	SH	DEFINED	01
CLEVELAND-CLIFFS IRN	COM	185896107	3155	39013	SH	DEFINED	01
CLOROX CO.	COM	189054109	22955	430644	SH	DEFINED	01
CLOROX CO.	COM	189054109	2615	49062	SH	DEFINED	01
CLOSURE MEDICAL CORP	COM	189093107	2361	165800	SH	DEFINED	01
CLOSURE MEDICAL CORP	COM	189093107	3	190	SH	DEFINED	01
COACH INC	COM	189754104	26935	634975	SH	DEFINED	01
COACH INC	COM	189754104	634	14961	SH	DEFINED	01
COACH INC	COM	189754104	3042	71700	SH	DEFINED	01
COACHMEN INDUSTRIES	COM	189873102	1168	74051	SH	DEFINED	01
COCA-COLA S	COM	191216100	171036	4270519	SH	DEFINED	01
COCA-COLA S	COM	191216100	6162	153874	SH	DEFINED	01
COCA-COLA S	COM	191216100	22510	562050	SH	DEFINED	01
COCA-COLA S	COM	191216100	35347	882810	SH	DEFINED	01
COCA-COLA S	COM	191216100	935	23339	SH	DEFINED	01
COCA COLA ENTERPRISE S	COM	191219104	14531	768863	SH	DEFINED	01
COCA COLA ENTERPRISE S	COM	191219104	4506	238432	SH	DEFINED	01
COCA COLA ENTERPRISE S	COM	191219104	2055	108704	SH	DEFINED	01
COCA-COLA FEMSA ADR	COM	191241108	392	20100	SH	DEFINED	01
COCA-COLA FEMSA ADR	COM	191241108	4352	223525	SH	DEFINED	01
COEUR`ARLENE MINES S	COM	192108108	31181	6578269	SH	DEFINED	01
COEUR`ARLENE MINES S	COM	192108108	4288	904695	SH	DEFINED	01
COGENT INC	COM	19239Y108	245	13420	SH	DEFINED	01
COGENT INC	COM	19239Y108	1093	60000	SH	DEFINED	01
COGNEX CORP	COM	192422103	4356	166277	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	6400	209770	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1557	51020	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	2469	81000	SH	DEFINED	01
COHERENT INC	COM	192479103	2080	80197	SH	DEFINED	01
COHEN & STEERS INC	COM	19247A100	1624	105200	SH	DEFINED	01
COHU INC	COM	192576106	841	56871	SH	DEFINED	01
COINSTAR INC S	COM	19259P300	4066	174540	SH	DEFINED	01
COINSTAR INC S	COM	19259P300	3	130	SH	DEFINED	01
COLDWATER CREEK	COM	193068103	3334	159740	SH	DEFINED	01
COLGATE-PALMOLIVE S	COM	194162103	181705	4021791	SH	DEFINED	01
COLGATE-PALMOLIVE S	COM	194162103	9866	218396	SH	DEFINED	01
COLGATE-PALMOLIVE S	COM	194162103	5559	123048	SH	DEFINED	01
COLGATE-PALMOLIVE S	COM	194162103	1699	37611	SH	DEFINED	01
COLLAGENEX PHARMACEUTICALS	COM	19419B100	724	110500	SH	DEFINED	01
COLLEGIATE FUNDING SERVICES	COM	19458M108	1757	139900	SH	DEFINED	01
COLONIAL BANCGROUP	COM	195493309	5796	283400	SH	DEFINED	01
COLONIAL PPTYS TR	COM	195872106	2894	71955	SH	DEFINED	01
COLOR KINETICS INC	COM	19624P100	369	28800	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC	COM	197236102	536	22540	SH	DEFINED	01

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COMFORT SYSTEMS USA.	COM	199908104	1570	238000	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	14	2150	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	COM	199908104	84	12800	SH	DEFINED	01 0
COMCAST CORP PFD CVT	CONV PRF	200300606	5119	115000	SH	DEFINED	01 0
COMCAST CORPORATION CL A S	COM	20030N101	20928	741054	SH	DEFINED	01
COMCAST CORPORATION CL A S	COM	20030N101	220	7792	SH	DEFINED	01 0
COMCAST CORPORATION CL A S	COM	20030N101	15395	545138	SH	DEFINED	01 0
COMCAST CORPORATION CL A S	COM	20030N101	3908	138600	SH	DEFINED	01 1
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	42446	1520302	SH	DEFINED	01
COMERICA INC S	COM	200340107	7326	123431	SH	DEFINED	01
COMERICA INC S	COM	200340107	2356	39703	SH	DEFINED	01 0
COMERICA INC S	COM	200340107	265	4500	SH	DEFINED	01 1
COMMERCE BANCORP	COM	200519106	56415	1022024	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	1750	31705	SH	DEFINED	01 0
COMMERCE GROUP INC.	COM	200641108	2185	45136	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	4100	180666	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	21	971	SH	DEFINED	01 0
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	99	4381	SH	DEFINED	01 0
COMMERCIAL FED CORP S	COM	201647104	4887	181188	SH	DEFINED	01
COMMERCIAL FED CORP S	COM	201647104	28	1030	SH	DEFINED	01 0
COMMERCIAL FED CORP S	COM	201647104	165	6100	SH	DEFINED	01 0
COMMERCIAL METALS S	COM	201723103	9515	239565	SH	DEFINED	01
COMML NET LEASE RLTY	COM	202218103	4668	256183	SH	DEFINED	01
COMMONWEALTH IND	COM	203004106	402	43092	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	11025	253141	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	28	620	SH	DEFINED	01 0
COMMONWEALTH TEL ENT	COM	203349105	135	3100	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	5351	247716	SH	DEFINED	01
COMMSCOPE	COM	203372107	33	1513	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	157	7250	SH	DEFINED	01 0
COMMUNITY BANK SYSTEMS INC	COM	203607106	2032	80865	SH	DEFINED	01
COMMUNITY HEALTH SYS S	COM	203668108	20757	778000	SH	DEFINED	01
COMMUNITY HEALTH SYS S	COM	203668108	76	2848	SH	DEFINED	01 1
COMMUNITY FIRST BANK	COM	203902101	3404	106185	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.	COM	204149108	443	14287	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.	COM	204149108	24	750	SH	DEFINED	01 0
COMMUNITY TRUST BANCORP INC.	COM	204149108	131	4200	SH	DEFINED	01 0
CSN CIA SIDERURGICA NACL - SP	COM	20440W105	16737	1078434	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	132956	6906775	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	1927	100113	SH	DEFINED	01 1
CVRD	COM	204412209	141	6275	SH	DEFINED	01
CVRD	COM	204412209	11486	511185	SH	DEFINED	01 1
BUENAVENTURA ADR FSUSD	COM	204448104	2375	100000	SH	DEFINED	01
BUENAVENTURA ADR FSUSD	COM	204448104	21561	908173	SH	DEFINED	01 1
TELECOM DE CHILE SPON ADR REP	COM	204449300	3578	323549	SH	DEFINED	01 1
COMPASS BANCSHARES	COM	20449H109	526	12000	SH	DEFINED	01
COMPASS BANCSHARES	COM	20449H109	84	1927	SH	DEFINED	01 0
COMPASS MINERALS INTERNATIONAL	COM	20451N101	30678	1381900	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	4840	259923	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	28	1420	SH	DEFINED	01 0
COMPUCREDIT CORP.	COM	20478N100	130	7000	SH	DEFINED	01 0
COMPUTER ASSOC S	COM	204912109	6810	258960	SH	DEFINED	01
COMPUTER ASSOC S	COM	204912109	1141	43388	SH	DEFINED	01 0
COMPUTER ASSOC S	COM	204912109	4288	163037	SH	DEFINED	01 0
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	812	700000	PRN	DEFINED	01
COMPUTER SCIENCES	COM	205363104	26886	570814	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	6127	130092	SH	DEFINED	01 0
COMPUTER SCIENCES	COM	205363104	2745	58275	SH	DEFINED	01 0
COMPUWARE S	COM	205638109	118	22989	SH	DEFINED	01
COMPUWARE S	COM	205638109	467	90678	SH	DEFINED	01 0
COMPX INTERNATIONAL	COM	20563P101	35	2184	SH	DEFINED	01
COMSTOCK RESOURCES INC S	COM	205768203	720	34440	SH	DEFINED	01

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COMTECH TELECOMMUNICATIONS	S	COM	205826209	102	3760	SH	DEFINED	01
COMVERSE TECH INC		COM	205862402	374	19836	SH	DEFINED	01
COMVERSE TECH INC		COM	205862402	73	3895	SH	DEFINED	01 0
COMVERSE TECH INC		COM	205862402	874	46423	SH	DEFINED	01 0
CONAGRA FOODS INC		COM	205887102	27753	1079460	SH	DEFINED	01
CONAGRA FOODS INC		COM	205887102	3142	122192	SH	DEFINED	01 0
CONAGRA FOODS INC		COM	205887102	73	2800	SH	DEFINED	01 1
CONCEPTUS		COM	206016107	624	67236	SH	DEFINED	01
CONCORD COMMUNICATIO		COM	206186108	433	48470	SH	DEFINED	01
CONCUR TECH INC		COM	206708109	2702	257547	SH	DEFINED	01
CONCUR TECH INC		COM	206708109	3	310	SH	DEFINED	01 0
CONEXANT SYSTEMS INC.		COM	207142100	132	81843	SH	DEFINED	01
CONMED CORP		COM	207410101	4153	157913	SH	DEFINED	01
CONNETICS CORP.	S	COM	208192104	2943	108900	SH	DEFINED	01
CONNETICS CORP.	S	COM	208192104	142	5240	SH	DEFINED	01 0
CONOCO PHILLIPS		COM	20825C104	472176	5699177	SH	DEFINED	01
CONOCO PHILLIPS		COM	20825C104	12926	156008	SH	DEFINED	01 0
CONOCO PHILLIPS		COM	20825C104	17490	211102	SH	DEFINED	01 0
CONOCO PHILLIPS		COM	20825C104	11124	134525	SH	DEFINED	01 1
CONOCO PHILLIPS		COM	20825C104	1285	15504	SH	DEFINED	01 1
CONSOLIDATED EDISON	S	COM	209115104	17608	418844	SH	DEFINED	01
CONSOLIDATED EDISON	S	COM	209115104	2342	55719	SH	DEFINED	01 0
CONSOLIDTDED GRAPHICS		COM	209341106	4658	111170	SH	DEFINED	01
CONSOLIDTDED GRAPHICS		COM	209341106	23	558	SH	DEFINED	01 0
CONSOLIDTDED GRAPHICS		COM	209341106	121	2879	SH	DEFINED	01 0
CONSTELLATION BRANDS		COM	21036P108	818	21490	SH	DEFINED	01
CONSTELLATION ENERGY		COM	210371100	2201	55257	SH	DEFINED	01
CONSTELLATION ENERGY		COM	210371100	1619	40643	SH	DEFINED	01 0
CONSTELLATION ENERGY		COM	210371100	64	1600	SH	DEFINED	01 1
CONTIFINANCIAL		COM	21075M107	0	7809971	SH	DEFINED	01 0
CONTL AIRLINES CL B		COM	210795308	4188	491550	SH	DEFINED	01
CONTL AIRLINES CL B		COM	210795308	95	11100	SH	DEFINED	01 0
CONTL AIRLINES CL B		COM	210795308	362	42500	SH	DEFINED	01 0
APEX SILVER MINES LTD		COM	2121556	1777	81900	SH	DEFINED	01 0
CONVERGYS CORP		COM	212485106	115	8524	SH	DEFINED	01
CONVERGYS CORP		COM	212485106	65	4817	SH	DEFINED	01 0
CONVERGYS CORP		COM	212485106	445	33138	SH	DEFINED	01 0
COOLBRANDS INTL-SUB VTG		COM	21639P208	516	73500	SH	DEFINED	01
COOPER CAMERON		COM	216640102	15142	276116	SH	DEFINED	01
COOPER CAMERON		COM	216640102	1343	24485	SH	DEFINED	01 0
COOPER COS INC		COM	216648402	6278	91578	SH	DEFINED	01
COOPER COS INC		COM	216648402	3077	44896	SH	DEFINED	01 1
COOPER TIRE & RUBBER		COM	216831107	652	32363	SH	DEFINED	01
COOPER TIRE & RUBBER		COM	216831107	85	4190	SH	DEFINED	01 0
COOPER TIRE & RUBBER		COM	216831107	346	17148	SH	DEFINED	01 0
COOPER TIRE & RUBBER		COM	216831107	34902	1733101	SH	DEFINED	01 1
COORS ADOLPH	S	COM	217016104	218	3212	SH	DEFINED	01
COORS ADOLPH	S	COM	217016104	85	1248	SH	DEFINED	01 0
COORS ADOLPH	S	COM	217016104	584	8597	SH	DEFINED	01 0
COORS ADOLPH	S	COM	217016104	126	1900	SH	DEFINED	01 1
COPART		COM	217204106	455	24015	SH	DEFINED	01
COPART		COM	217204106	85	4488	SH	DEFINED	01 0
ASPEN INSURANCE HOLDINGS LTD		COM	2172372	3457	150250	SH	DEFINED	01 0
CORILLIAN CORP	S	COM	218725109	1363	295640	SH	DEFINED	01
CORGENTECH INC		COM	21872P105	253	14800	SH	DEFINED	01
CORN PRODUCTS INTL		COM	219023108	14270	309534	SH	DEFINED	01
CORN PRODUCTS INTL		COM	219023108	43	928	SH	DEFINED	01 0
CORN PRODUCTS INTL		COM	219023108	264	5737	SH	DEFINED	01 0
CORNING INC		COM	219350105	37035	3342504	SH	DEFINED	01
CORNING INC		COM	219350105	931	83961	SH	DEFINED	01 0
CORNING INC		COM	219350105	4320	389930	SH	DEFINED	01 0
CORNING INC		COM	219350105	194	17500	SH	DEFINED	01 1

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CORNING INC CVT	CONV BND	219350AK1	1058	900000	PRN	DEFINED	01
CORPBANCA SA ADR 144A	COM	21987A100	537	20000	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	29975	489466	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	423	6900	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	4122	67400	SH	DEFINED	01
CORPORATE OFFICE PROPERTIES.	COM	22002T108	74	2885	SH	DEFINED	01
CORRECTIONAL PROPERT.	COM	22025E104	2695	98693	SH	DEFINED	01
CORRECTIONS CORP S	COM	22025Y407	4231	119655	SH	DEFINED	01
CORRECTIONS CORP S	COM	22025Y407	4	110	SH	DEFINED	01
CORRECTIONS CORP S	COM	22025Y407	160	4538	SH	DEFINED	01
CORUS BANKSARES INC	COM	220873103	1988	46113	SH	DEFINED	01
COST PLUS	COM	221485105	4000	113051	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	33940	816648	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	72	1740	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	4469	107547	SH	DEFINED	01
COSTAR GROUP INC.	COM	22160N109	1835	37300	SH	DEFINED	01
COSTAR GROUP INC.	COM	22160N109	1880	38253	SH	DEFINED	01
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	19845	21000000	PRN	DEFINED	01
COSTCO COMPANIES CVT	CONV BND	22160QAC6	756	800000	PRN	DEFINED	01
COSTCO COMPANIES CVT	CONV BND	22160QAC6	4064	4300000	PRN	DEFINED	01
COTT CORP	COM	22163N106	735	25500	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP S	COM	222372104	115977	2944325	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP S	COM	222372104	7554	191786	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP S	COM	222372104	5138	130438	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP S	COM	222372104	842	21371	SH	DEFINED	01
COURIER CORP S	COM	222660102	1779	42700	SH	DEFINED	01
COUSINS PROPERTIES I	COM	222795106	1005	29300	SH	DEFINED	01
COVANCE INC	COM	222816100	201	5037	SH	DEFINED	01
COVANCE INC	COM	222816100	45	1118	SH	DEFINED	01
COVENANT TRANSPORT	COM	22284P105	2276	117800	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	225	4221	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	1841	34500	SH	DEFINED	01
COX COMMUNICATIONS	COM	224044107	4255	128436	SH	DEFINED	01
COX COMMUNICATIONS	COM	224044107	23348	704981	SH	DEFINED	01
COX RADIO INC	COM	224051102	239	16000	SH	DEFINED	01
COX RADIO INC	COM	224051102	212	14189	SH	DEFINED	01
CRANE CO	COM	224399105	35659	1233083	SH	DEFINED	01
CRANE CO	COM	224399105	398	13759	SH	DEFINED	01
CRANE CO	COM	224399105	31	1100	SH	DEFINED	01
CREDENCE SYSTEMS COR	COM	225302108	960	133310	SH	DEFINED	01
CREE INC	COM	225447101	1171	38350	SH	DEFINED	01
CREE INC	COM	225447101	73	2394	SH	DEFINED	01
CRESCENT S	COM	225756105	77510	4924300	SH	DEFINED	01
CRESCENT S	COM	225756105	411	26100	SH	DEFINED	01
CRESCENT S	COM	225756105	1565	99400	SH	DEFINED	01
CRITICAL THERAPEUTICS INC	COM	22674T105	772	131900	SH	DEFINED	01
CROMPTON CORP S	COM	227116100	276	29076	SH	DEFINED	01
CROSS COUNTRY HEALTHCARE	COM	227483104	5296	341665	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	228	15310	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	9927	667609	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	4550	441262	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	37	3460	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	173	16800	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	21667	2107654	SH	DEFINED	01
CRT PROPERITIES	COM	22876P109	815	38000	SH	DEFINED	01
CRYOLIFE INC	COM	228903100	448	61661	SH	DEFINED	01
CRYPTOLOGIC INC	COM	228906103	644	41600	SH	DEFINED	01
CRYSTALLEX INTL CORP FSUSD	COM	22942F101	1011	300000	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	1026	127200	SH	DEFINED	01
CUBIC CORP S	COM	229669106	1623	70860	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	COM	229678107	187	19000	SH	DEFINED	01
CULLEN FROST BANKERS	COM	229899109	3421	73635	SH	DEFINED	01

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CULP INC S	COM	230215105	38	5161	SH	DEFINED	01
CUMMINS INC	COM	231021106	6921	93668	SH	DEFINED	01
CUMMINS INC	COM	231021106	1589	21494	SH	DEFINED	01 0
CUMMINS INC	COM	231021106	736	9960	SH	DEFINED	01 0
CUMMINS INC	COM	231021106	2532	34270	SH	DEFINED	01 1
CUMULUS MEDIA	COM	231082108	507	35200	SH	DEFINED	01
CURATIVE HEALTH SERV	COM	23126W100	235	34261	SH	DEFINED	01
CURTISS-WRIGHT CORP S	COM	231561101	8323	145420	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	5139	95000	SH	DEFINED	01
CUTTER & BUCK INC	COM	232217109	1494	135800	SH	DEFINED	01
CYBEROPTICS CORP S	COM	232517102	490	31720	SH	DEFINED	01
CYBERONICS	COM	23251P102	1290	63060	SH	DEFINED	01
CYMER INC	COM	232572107	6593	230038	SH	DEFINED	01
CYMER INC	COM	232572107	182	6330	SH	DEFINED	01 0
CYPRESS BIOSCIENCE INC S S	COM	232674507	35	3000	SH	DEFINED	01 0
CYPRESS SEMICONDUCTR S	COM	232806109	5180	585937	SH	DEFINED	01 0
CYTEC INDUSTRIES S	COM	232820100	1904	38893	SH	DEFINED	01
CYTOKINETICS INC	COM	23282W100	710	53400	SH	DEFINED	01 1
CYTYC CORP	COM	232946103	1111	45989	SH	DEFINED	01
CYTYC CORP	COM	232946103	2931	121400	SH	DEFINED	01 1
DJ ORTHOPEDICS INC S	COM	23325G104	3794	214925	SH	DEFINED	01
DJ ORTHOPEDICS INC S	COM	23325G104	9	510	SH	DEFINED	01 0
DJ ORTHOPEDICS INC S	COM	23325G104	49	2800	SH	DEFINED	01 0
DPL INC	COM	233293109	2264	110000	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	7958	212535	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	139	3690	SH	DEFINED	01 0
DRS TECHNOLOGIES INC	COM	23330X100	240	6400	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	6896	208270	SH	DEFINED	01
D R HORTON INC	COM	23331A109	40	1193	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	79	2400	SH	DEFINED	01 0
DST SYSTEMS	COM	233326107	41176	925900	SH	DEFINED	01
DST SYSTEMS	COM	233326107	36561	822142	SH	DEFINED	01 0
DST SYSTEMS	COM	233326107	3592	80770	SH	DEFINED	01 0
DSP GROUP INC	COM	23332B106	3769	179035	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	4	190	SH	DEFINED	01 0
DTE ENERGY COMPANY	COM	233331107	9422	223303	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1692	40115	SH	DEFINED	01 0
DADE BEHRING HOLDINGS INC	COM	23342J206	2899	52034	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	87	1564	SH	DEFINED	01 0
DAIRY MART ESCROW	COM	2338609B3	314	2000000	SH	DEFINED	01 0
DAKTRONICS	COM	234264109	2018	82540	SH	DEFINED	01
DANA CORP	COM	235811106	9901	559723	SH	DEFINED	01
DANA CORP	COM	235811106	610	34457	SH	DEFINED	01 0
DANA CORP	COM	235811106	102	6000	SH	DEFINED	01 1
DANAHER CORP	COM	235851102	145150	2830534	SH	DEFINED	01
DANAHER CORP	COM	235851102	2922	56978	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	7154	139522	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	1763	34335	SH	DEFINED	01 1
DANAHER CVT 00.000% 01/22/2021	CONV BND	235851AF9	1461	1900000	PRN	DEFINED	01
DANAHER CVT 00.000% 01/22/2021	CONV BND	235851AF9	769	1000000	PRN	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	222	9487	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	853	36557	SH	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	96	4100	SH	DEFINED	01 1
DARLING INTERNATIONAL INC S	COM	237266101	16	3802	SH	DEFINED	01
DATASCOPE	COM	238113104	1462	39191	SH	DEFINED	01
DAVE AND BUSTERS. S	COM	23833N104	1493	78662	SH	DEFINED	01
DAVITA INC	COM	23918K108	352	11289	SH	DEFINED	01 0
DAVITA INC	COM	23918K108	3224	103565	SH	DEFINED	01 1
DAWSON GEOPHYSICAL CO	COM	239359102	1189	56839	SH	DEFINED	01
DEB SHOPS. S	COM	242728103	2855	117000	SH	DEFINED	01
DECKERS OUTDOOR CORP S	COM	243537107	4599	135259	SH	DEFINED	01
DECKERS OUTDOOR CORP S	COM	243537107	4	110	SH	DEFINED	01 0

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DEERE & COMPANY	S	COM	244199105	217797	3374079	SH	DEFINED	01
DEERE & COMPANY	S	COM	244199105	4936	76471	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	4573	70833	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	967	15000	SH	DEFINED	01 1
DEL MONTE FOODS CO		COM	24522P103	3786	360979	SH	DEFINED	01
DEL MONTE FOODS CO		COM	24522P103	3	250	SH	DEFINED	01 0
DELL INC		COM	24702R101	722254	20288009	SH	DEFINED	01
DELL INC		COM	24702R101	16025	450135	SH	DEFINED	01 0
DELL INC		COM	24702R101	23209	651916	SH	DEFINED	01 0
DELL INC		COM	24702R101	76506	2152352	SH	DEFINED	01 1
DELPHI CORPORATION		COM	247126105	1567	168772	SH	DEFINED	01
DELPHI CORPORATION		COM	247126105	1204	129570	SH	DEFINED	01 0
DELPHI FINANCIAL GRP		COM	247131105	10060	250413	SH	DEFINED	01
DELPHI FINANCIAL GRP		COM	247131105	31	766	SH	DEFINED	01 0
DELPHI FINANCIAL GRP		COM	247131105	193	4801	SH	DEFINED	01 0
DELTA & PINE LAND CO		COM	247357106	2717	101553	SH	DEFINED	01
DELTA AIR LINES		COM	247361108	24	7413	SH	DEFINED	01
DELTA AIR LINES		COM	247361108	95	28789	SH	DEFINED	01 0
DELTIC TIMBER CORP		COM	247850100	1276	32071	SH	DEFINED	01
DENBURY RESOURCES INC		COM	247916208	1310	51554	SH	DEFINED	01
DENBURY RESOURCES INC		COM	247916208	25642	1009500	SH	DEFINED	01 0
DENBURY RESOURCES INC		COM	247916208	1257	49500	SH	DEFINED	01 0
DELUXE CORPORATION	S	COM	248019101	5631	137276	SH	DEFINED	01
DELUXE CORPORATION	S	COM	248019101	473	11531	SH	DEFINED	01 0
DENDRITE		COM	248239105	50311	3121035	SH	DEFINED	01
DENDRITE		COM	248239105	1676	104010	SH	DEFINED	01 0
DENDRITE		COM	248239105	2728	169250	SH	DEFINED	01 0
DENDREON CORP	S	COM	24823Q107	2	190	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	779	15000	SH	DEFINED	01
DENTSPLY INTERNATL I	S	COM	249030107	16	300	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	23	450	SH	DEFINED	01 0
DEPARTMENT 56		COM	249509100	3706	227359	SH	DEFINED	01
DEPARTMENT 56		COM	249509100	14	908	SH	DEFINED	01 0
DEPARTMENT 56		COM	249509100	84	5137	SH	DEFINED	01 0
DESIGN WITHIN REACH INC		COM	250557105	119	6900	SH	DEFINED	01 0
DEVELOPERS DIV REALTY		COM	251591103	1797	45900	SH	DEFINED	01
DEVON ENERGY		COM	25179M103	30138	424410	SH	DEFINED	01
DEVON ENERGY		COM	25179M103	3417	48114	SH	DEFINED	01 0
DEVON ENERGY		COM	25179M103	3976	55999	SH	DEFINED	01 0
DEVON ENERGY		COM	25179M103	107	1500	SH	DEFINED	01 1
DEVON ENERGY CVT		CONV BND	25179MAA1	16256	15000000	PRN	DEFINED	01
DEVRY INC.	S	COM	251893103	5819	281000	SH	DEFINED	01
DEVRY INC.	S	COM	251893103	194	9419	SH	DEFINED	01 0
DEVRY INC.	S	COM	251893103	367	17700	SH	DEFINED	01 0
DEX MEDIA INC		COM	25212E100	1816	85800	SH	DEFINED	01
DEX MEDIA INC		COM	25212E100	67649	3198414	SH	DEFINED	01 1
DIAGEO PLC-SPON ADR		COM	25243Q205	20050	397600	SH	DEFINED	01
DIAGNOSTIC PRODUCTS		COM	252450101	54066	1322869	SH	DEFINED	01
DIAGNOSTIC PRODUCTS		COM	252450101	29986	733651	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS		COM	252450101	4426	108300	SH	DEFINED	01 0
DIAMOND OFFSHORE DRI	S	COM	25271C102	7828	237278	SH	DEFINED	01
DIAMONDCLUSTER INTL		COM	25278P106	577	47320	SH	DEFINED	01
DICK'S SPORTING GOODS INC		COM	253393102	512	14370	SH	DEFINED	01
DICK'S SPORTING GOODS INC		COM	253393102	4	110	SH	DEFINED	01 0
DIEBOLD INC.		COM	253651103	12240	262100	SH	DEFINED	01
DIGENE CORP		COM	253752109	624	24010	SH	DEFINED	01
DIGENE CORP		COM	253752109	2375	91500	SH	DEFINED	01 0
DIGI INTL INC COM		COM	253798102	5000	437460	SH	DEFINED	01
DIGI INTL INC COM		COM	253798102	16	1388	SH	DEFINED	01 0
DIGI INTL INC COM		COM	253798102	98	8598	SH	DEFINED	01 0
DIGITAL INSIGHT.		COM	25385P106	2436	178670	SH	DEFINED	01
DIGITAL RIVER.	S	COM	25388B104	23412	786160	SH	DEFINED	01

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DIGITAL RIVER.	S	COM	25388B104	20325	682429	SH	DEFINED	01	0
DIGITAL RIVER.	S	COM	25388B104	2183	73300	SH	DEFINED	01	0
DIGITAS INC	S	COM	25388K104	3192	412972	SH	DEFINED	01	0
DIGITAS INC	S	COM	25388K104	3	420	SH	DEFINED	01	0
DIGITALNET HOLDINGS INC		COM	25389B103	211	6967	SH	DEFINED	01	0
DIME COMMUNITY		COM	253922108	1655	98532	SH	DEFINED	01	0
DILLARDS INC-CL A	S	COM	254067101	7906	400527	SH	DEFINED	01	0
DILLARDS INC-CL A	S	COM	254067101	73	3688	SH	DEFINED	01	0
DILLARDS INC-CL A	S	COM	254067101	381	19312	SH	DEFINED	01	0
DIME BANCORP INC LITIGATION TR	WT		25429Q110	23	178977	SH	DEFINED	01	1
DIMON INC		COM	254394109	814	138208	SH	DEFINED	01	0
DIODES INC		COM	254543101	644	25000	SH	DEFINED	01	0
DIONEX		COM	254546104	3037	55530	SH	DEFINED	01	0
DIRECT GENERAL CORP		COM	25456W204	345	11930	SH	DEFINED	01	0
DIRECTV GROUP INC		COM	25459L106	1645	93500	SH	DEFINED	01	0
DIRECTV GROUP INC		COM	25459L106	17854	1016784	SH	DEFINED	01	1
DISCOVERY PARTN INTL	S	COM	254675101	599	124800	SH	DEFINED	01	0
DISNEY WALT CO		COM	254687106	180069	7985355	SH	DEFINED	01	0
DISNEY WALT CO		COM	254687106	4072	180540	SH	DEFINED	01	0
DISNEY WALT CO		COM	254687106	10733	475945	SH	DEFINED	01	0
DISNEY WALT CO		COM	254687106	2444	108550	SH	DEFINED	01	1
DISNEY CVT		CONV BND	254687AU0	1539	1500000	PRN	DEFINED	01	0
DISNEY CVT		CONV BND	254687AU0	1437	1400000	PRN	DEFINED	01	0
DITECH COMMU CORP.		COM	25500M103	9016	402692	SH	DEFINED	01	0
DITECH COMMU CORP.		COM	25500M103	3	120	SH	DEFINED	01	0
DIXIE GROUP INC	S	COM	255519100	600	53300	SH	DEFINED	01	0
DOCUCORP INTL W/I		COM	255911109	41	4764	SH	DEFINED	01	0
DOBSON COMM CORP A		COM	256069105	86	64364	SH	DEFINED	01	0
DOBSON CVT PFD		CONV PRF	256069709	49	1000	SH	DEFINED	01	0
DOBSON COMM PIK PFD 13% 05-01-		PRF	256072505	0	1	SH	DEFINED	01	0
DOCTOR REDDY'S LAB-ADR		COM	256135203	157	9763	SH	DEFINED	01	1
DOLLAR GENERAL	S	COM	256669102	4458	221245	SH	DEFINED	01	0
DOLLAR GENERAL	S	COM	256669102	1533	76072	SH	DEFINED	01	0
DOLLAR GENERAL	S	COM	256669102	67825	3365910	SH	DEFINED	01	1
DOLLAR THRIF AUTOMOT		COM	256743105	891	36640	SH	DEFINED	01	0
DOLLAR TREE STORES		COM	256747106	3001	111380	SH	DEFINED	01	0
DOLLAR TREE STORES		COM	256747106	2808	104200	SH	DEFINED	01	0
DOLLAR TREE STORES		COM	256747106	17	636	SH	DEFINED	01	0
DOMINION HOMES INC.		COM	257386102	99	4137	SH	DEFINED	01	0
DOMINION RES INC VA		COM	25746U109	380615	5833183	SH	DEFINED	01	0
DOMINION RES INC VA		COM	25746U109	6690	102485	SH	DEFINED	01	0
DOMINION RES INC VA		COM	25746U109	6471	99170	SH	DEFINED	01	0
DOMINION RES CVT PFD		CONV PRF	25746U208	18656	342000	SH	DEFINED	01	0
DOMINO'S PIZZA INC		COM	25754A201	3098	210694	SH	DEFINED	01	0
DOMINO'S PIZZA INC		COM	25754A201	1257	85510	SH	DEFINED	01	0
DOMINO'S PIZZA INC		COM	25754A201	2056	140000	SH	DEFINED	01	1
DONALDSON CO		COM	257651109	681	24000	SH	DEFINED	01	0
DONALDSON CO		COM	257651109	2554	90000	SH	DEFINED	01	1
DONEGAL GROUP INC-CL A		COM	257701201	536	27925	SH	DEFINED	01	0
DONNELLEY (RR)&SONS		COM	257867101	44593	1423805	SH	DEFINED	01	0
DONNELLEY (RR)&SONS		COM	257867101	1573	50238	SH	DEFINED	01	0
DONNELLEY (RR)&SONS		COM	257867101	8863	283076	SH	DEFINED	01	1
DORAL FINANCIAL		COM	25811P100	389	9384	SH	DEFINED	01	0
DORAL FINANCIAL		COM	25811P100	84	2022	SH	DEFINED	01	0
DOT HILL SYSTEMS	S	COM	25848T109	347	43300	SH	DEFINED	01	0
DOUBLECLICK INC		COM	258609304	1477	250000	SH	DEFINED	01	0
DOUBLECLICK INC		COM	258609304	2	350	SH	DEFINED	01	0
DOVER CORP		COM	260003108	16011	411904	SH	DEFINED	01	0
DOVER CORP		COM	260003108	1827	46998	SH	DEFINED	01	0
DOVER DOWNS GAMING & ENTERTAIN		COM	260095104	4190	407200	SH	DEFINED	01	0
DOVER MOTORSPORTS.		COM	260174107	300	70000	SH	DEFINED	01	0
DOW CHEMICAL		COM	260543103	192748	4266243	SH	DEFINED	01	0

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DOW CHEMICAL	COM	260543103	4478	99122	SH	DEFINED	01	0
DOW CHEMICAL	COM	260543103	11395	252214	SH	DEFINED	01	0
DOW CHEMICAL	COM	260543103	12070	267271	SH	DEFINED	01	1
DOW JONES & CO	COM	260561105	198	4870	SH	DEFINED	01	
DOW JONES & CO	COM	260561105	768	18910	SH	DEFINED	01	0
DOW JONES & CO	COM	260561105	17755	437309	SH	DEFINED	01	1
DOWNEY FINL CORP	COM	261018105	4122	75016	SH	DEFINED	01	
DRESS BARN INC	COM	261570105	4682	268285	SH	DEFINED	01	
DREW INDUSTRIES INC	COM	26168L205	2791	77859	SH	DEFINED	01	
DREYERS GRAND ICE	COM	261877104	3319	41500	SH	DEFINED	01	
DRIL QUIP INC	COM	262037104	1023	45857	SH	DEFINED	01	
E I DUPONT	COM	263534109	93687	2188950	SH	DEFINED	01	
E I DUPONT	COM	263534109	599	14000	SH	DEFINED	01	0
E I DUPONT	COM	263534109	12034	281160	SH	DEFINED	01	0
E I DUPONT	COM	263534109	51	1200	SH	DEFINED	01	1
DUCOMMUN INC S	COM	264147109	1841	82366	SH	DEFINED	01	
DUKE ENERGY CORP	COM	264399106	18514	808842	SH	DEFINED	01	
DUKE ENERGY CORP	COM	264399106	4972	217231	SH	DEFINED	01	0
DUKE ENERGY CORP	COM	264399106	55933	2443508	SH	DEFINED	01	1
DUKE ENERGY CORP	COM	264399106	624	27244	SH	DEFINED	01	1
DUN & BRADSTREET	COM	26483E100	7989	136100	SH	DEFINED	01	
DUPONT PHOTO	COM	26613X101	830	48738	SH	DEFINED	01	
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	5783	321967	SH	DEFINED	01	
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	35	1920	SH	DEFINED	01	0
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	214	11900	SH	DEFINED	01	0
DURBAN ROODEPORT ADR. FSUSD	COM	266597301	332	165000	SH	DEFINED	01	
DURECT CORPORATION S	COM	266605104	106	75890	SH	DEFINED	01	
DYCOM INDUSTRIES	COM	267475101	9212	324500	SH	DEFINED	01	
DYCOM INDUSTRIES	COM	267475101	29	1021	SH	DEFINED	01	0
DYCOM INDUSTRIES	COM	267475101	171	6030	SH	DEFINED	01	0
DYNEGY INC S	COM	26816Q101	113	22563	SH	DEFINED	01	
DYNEGY INC S	COM	26816Q101	437	87632	SH	DEFINED	01	0
EFJ INC S	COM	26843B101	823	122948	SH	DEFINED	01	
EGL INC	COM	268484102	5439	179758	SH	DEFINED	01	
EMC CORPORATION S	COM	268648102	121461	10525277	SH	DEFINED	01	
EMC CORPORATION S	COM	268648102	6838	592620	SH	DEFINED	01	0
EMC CORPORATION S	COM	268648102	6892	597242	SH	DEFINED	01	0
EMC CORPORATION S	COM	268648102	25972	2253497	SH	DEFINED	01	1
ENSCO INTL INC S	COM	26874Q100	39016	1194263	SH	DEFINED	01	
ENSCO INTL INC S	COM	26874Q100	26088	798522	SH	DEFINED	01	0
ENSCO INTL INC S	COM	26874Q100	3565	109100	SH	DEFINED	01	0
ENSCO INTL INC S	COM	26874Q100	9562	293086	SH	DEFINED	01	1
EOG RESOURCES INC	COM	26875P101	55965	849888	SH	DEFINED	01	
EOG RESOURCES INC	COM	26875P101	1087	16520	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	3441	52254	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	36025	547460	SH	DEFINED	01	1
EPIX PHARMACEUTICALS	COM	26881Q101	2077	107600	SH	DEFINED	01	
EPIX PHARMACEUTICALS	COM	26881Q101	3	130	SH	DEFINED	01	0
EPIQ SYSTEMS INC.	COM	26882D109	734	47095	SH	DEFINED	01	
ESS TECHNOLOGY	COM	269151106	3596	524896	SH	DEFINED	01	
E*TRADE FINANCIAL CORPORATION	COM	269246104	1551	135920	SH	DEFINED	01	
E*TRADE FINANCIAL CORPORATION	COM	269246104	73	6419	SH	DEFINED	01	0
E*TRADE FINANCIAL CORPORATION	COM	269246104	965	84500	SH	DEFINED	01	0
EVCI CAREER COLLEGES INC S	COM	26926P100	575	81400	SH	DEFINED	01	
EAGLE MATERIALS INC	COM	26969P108	668	9372	SH	DEFINED	01	
EAGLE MATERIALS INC	COM	26969P108	869	12190	SH	DEFINED	01	1
EARTHLINK INC	COM	270321102	1804	175058	SH	DEFINED	01	
EARTHLINK INC	COM	270321102	5	460	SH	DEFINED	01	0
EAST WEST BANCORP	COM	27579R104	13552	403430	SH	DEFINED	01	
EAST WEST BANCORP	COM	27579R104	25890	770810	SH	DEFINED	01	0
EAST WEST BANCORP	COM	27579R104	1391	41400	SH	DEFINED	01	0
EASTGROUP PROPERTIES	COM	277276101	2490	75000	SH	DEFINED	01	

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EASTMAN CHEMICAL CO		COM	277432100	38454	808680	SH	DEFINED	01
EASTMAN CHEMICAL CO		COM	277432100	851	17901	SH	DEFINED	01 0
EASTMAN CHEMICAL CO		COM	277432100	104	2200	SH	DEFINED	01 1
EASTMAN KODAK		COM	277461109	39545	1227383	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	221	6834	SH	DEFINED	01 0
EASTMAN KODAK		COM	277461109	2864	88880	SH	DEFINED	01 0
EASTMAN KODAK		COM	277461109	1429	44336	SH	DEFINED	01 1
EATON CORP		COM	278058102	45915	724098	SH	DEFINED	01
EATON CORP		COM	278058102	2208	34822	SH	DEFINED	01 0
EATON CORP		COM	278058102	224	3600	SH	DEFINED	01 1
EBAY INC		COM	278642103	392237	4266233	SH	DEFINED	01
EBAY INC		COM	278642103	9145	99463	SH	DEFINED	01 0
EBAY INC		COM	278642103	16119	175322	SH	DEFINED	01 0
EBAY INC		COM	278642103	8856	96300	SH	DEFINED	01 1
EBAY INC		COM	278642103	716	7790	SH	DEFINED	01 1
ECHOSTAR COMMUN CORP		COM	278762109	12519	402323	SH	DEFINED	01
ECHOSTAR COMMUN CORP		COM	278762109	40	1296	SH	DEFINED	01 0
ECHOSTAR COMMUN CORP		COM	278762109	38249	1231900	SH	DEFINED	01 1
ECLIPSYS CORP		COM	278856109	7341	470585	SH	DEFINED	01 0
ECOLAB INC.		COM	278865100	1864	59300	SH	DEFINED	01
ECOLAB INC.		COM	278865100	1891	60142	SH	DEFINED	01 0
ECOLAB INC.		COM	278865100	1868	59418	SH	DEFINED	01 0
ECOLAB INC.		COM	278865100	62013	1973249	SH	DEFINED	01 1
ECOST.COM INC		COM	27922W107	167	22300	SH	DEFINED	01
EDISON INTL		COM	281020107	7167	270382	SH	DEFINED	01
EDISON INTL		COM	281020107	42	1587	SH	DEFINED	01 0
EDISON INTL		COM	281020107	1997	75343	SH	DEFINED	01 0
EDISON INTL		COM	281020107	195	7300	SH	DEFINED	01 1
EDISON INTL		COM	281020107	1451	54749	SH	DEFINED	01 1
EDO CORP S		COM	281347104	3038	109467	SH	DEFINED	01
EDUCATE INC		COM	28138P100	878	75000	SH	DEFINED	01 1
EDUCATION MGMT CORP S		COM	28139T101	19158	719100	SH	DEFINED	01 0
EDUCATION MGMT CORP S		COM	28139T101	911	34200	SH	DEFINED	01 0
EDWARDS LIFESCIENCES		COM	28176E108	52	1551	SH	DEFINED	01 0
EFUNDS CORP S		COM	28224R101	9626	517844	SH	DEFINED	01
EFUNDS CORP S		COM	28224R101	17	920	SH	DEFINED	01 0
EFUNDS CORP S		COM	28224R101	91	4900	SH	DEFINED	01 0
EL PASO CORPORATION S		COM	28336L109	3275	356358	SH	DEFINED	01
EL PASO CORPORATION S		COM	28336L109	1362	148224	SH	DEFINED	01 0
EL PASO CORPORATION S		COM	28336L109	660	72004	SH	DEFINED	01 1
EL PASO ELECTRIC		COM	283677854	9303	578906	SH	DEFINED	01
EL PASO ELECTRIC		COM	283677854	20	1240	SH	DEFINED	01 0
EL PASO ELECTRIC		COM	283677854	119	7400	SH	DEFINED	01 0
ELAN CORP PLC ADR FSUSD		COM	284131208	24957	1066510	SH	DEFINED	01
ELAN CORP PLC ADR FSUSD		COM	284131208	9255	395495	SH	DEFINED	01 0
ELDORADO GOLD CORP		COM	284902103	1868	573000	SH	DEFINED	01
ELECTRO SCIENTIFIC S		COM	285229100	1465	84407	SH	DEFINED	01
ELECTRONIC ARTS INC		COM	285512109	186672	4059002	SH	DEFINED	01
ELECTRONIC ARTS INC		COM	285512109	3188	69334	SH	DEFINED	01 0
ELECTRONIC ARTS INC		COM	285512109	5168	112375	SH	DEFINED	01 0
ELECTRONIC DATA SYST S		COM	285661104	38668	1994215	SH	DEFINED	01
ELECTRONIC DATA SYST S		COM	285661104	34	1803	SH	DEFINED	01 0
ELECTRONIC DATA SYST S		COM	285661104	2298	118502	SH	DEFINED	01 0
ELECTRONIC DATA SYST S		COM	285661104	714	36909	SH	DEFINED	01 1
ELECTRONICS BOUTIQUE		COM	286045109	6124	179570	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC		COM	286082102	1968	121200	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC		COM	286082102	2	150	SH	DEFINED	01 0
ELIZABETH ARDEN INC.		COM	28660G106	2844	135022	SH	DEFINED	01
ELKCORP S		COM	287456107	4692	169011	SH	DEFINED	01
EMBRAER AIRCRAFT COR FSUSD		COM	29081M102	43660	1653812	SH	DEFINED	01
EMBRAER AIRCRAFT COR FSUSD		COM	29081M102	4400	166654	SH	DEFINED	01 0
EMBRAER AIRCRAFT COR FSUSD		COM	29081M102	8405	318484	SH	DEFINED	01 1

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EMCOR GROUP INC		COM	29084Q100	2004	53237	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	4942	79865	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	6023	97322	SH	DEFINED	01 0
EMMIS COMMUNICATIONS		COM	291525103	3648	202000	SH	DEFINED	01
EMMIS COMMUNICATIONS		COM	291525103	23	1270	SH	DEFINED	01 0
EMMIS COMMUNICATIONS		COM	291525103	114	6300	SH	DEFINED	01 0
ENCANA CORP	FSUSD	COM	292505104	38628	834300	SH	DEFINED	01
ENCANA CORP	FSUSD	COM	292505104	3158	68233	SH	DEFINED	01 0
ENCANA CORP	FSUSD	COM	292505104	2195	47400	SH	DEFINED	01 0
ENBRIDGE INC		COM	29250N105	11393	273600	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L		COM	29250X103	0	1	SH	DEFINED	01
ENCORE ACQUISITION CO		COM	29255W100	5906	171200	SH	DEFINED	01
ENCYSIVE PHARMACEUTICALS INC.		COM	29256X107	2033	225233	SH	DEFINED	01
ENDO PHARMACEUTICAL		COM	29264F205	3973	216400	SH	DEFINED	01
ENDO PHARMACEUTICAL		COM	29264F205	1594	86800	SH	DEFINED	01 0
ENERGEN		COM	29265N108	12756	247447	SH	DEFINED	01
ENERGEN		COM	29265N108	39	754	SH	DEFINED	01 0
ENERGEN		COM	29265N108	234	4537	SH	DEFINED	01 0
ENERGY EAST CORP		COM	29266M109	12635	501800	SH	DEFINED	01
ENERGIZER HLDGS INC	S	COM	29266R108	3861	83740	SH	DEFINED	01
ENERGIZER HLDGS INC	S	COM	29266R108	184	4000	SH	DEFINED	01 1
ENERGY PARTNERS LTD.	S	COM	29270U105	1123	69000	SH	DEFINED	01
ENERGY PARTNERS LTD.	S	COM	29270U105	24	1520	SH	DEFINED	01 0
ENERGY PARTNERS LTD.	S	COM	29270U105	148	9100	SH	DEFINED	01 0
ENGELHARD CORP		COM	292845104	209	7397	SH	DEFINED	01
ENGELHARD CORP		COM	292845104	814	28727	SH	DEFINED	01 0
ENGINEERED SUPPORT		COM	292866100	4863	106546	SH	DEFINED	01
ENESCO GROUP INC		COM	292973104	258	37652	SH	DEFINED	01
ENNIS INC		COM	293389102	38	1744	SH	DEFINED	01
ENPRO INDUSTRIES INC		COM	29355X107	67	2809	SH	DEFINED	01
ENTEGRIS INC		COM	29362U104	4217	505750	SH	DEFINED	01
ENTEGRIS INC		COM	29362U104	1	170	SH	DEFINED	01 0
ENTERASYS NETWORKS.		COM	293637104	69	42996	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CORP		COM	293639100	13394	410233	SH	DEFINED	01 1
ENERGY CORP		COM	29364G103	5729	94523	SH	DEFINED	01
ENERGY CORP		COM	29364G103	3186	52561	SH	DEFINED	01 0
ENERGY CORP		COM	29364G103	186	3075	SH	DEFINED	01 1
ENTERTAINMENT PROPERTIES TR		COM	29380T105	4978	131698	SH	DEFINED	01
ENTRAVISION COMM	S	COM	29382R107	1080	141900	SH	DEFINED	01
ENZON PHARMACEUTICALS INC		COM	293904108	2353	147500	SH	DEFINED	01
ENZO BIOCHEM		COM	294100102	1227	81788	SH	DEFINED	01
EON LABS.		COM	29412E100	3969	182900	SH	DEFINED	01
EON LABS.		COM	29412E100	15803	728270	SH	DEFINED	01 0
EON LABS.		COM	29412E100	1000	46100	SH	DEFINED	01 0
Epimmune Inc		COM	29425y101	27	20310	SH	DEFINED	01
EPICOR SOFTWARE.		COM	29426L108	4603	382640	SH	DEFINED	01
EPICOR SOFTWARE.		COM	29426L108	75	6260	SH	DEFINED	01 0
EQUIFAX INC		COM	294429105	215	8157	SH	DEFINED	01
EQUIFAX INC		COM	294429105	835	31671	SH	DEFINED	01 0
EQUITABLE RESOURCES		COM	294549100	2792	51400	SH	DEFINED	01
EQUITY OFFICE		COM	294741103	24408	895675	SH	DEFINED	01
EQUITY OFFICE		COM	294741103	2543	93328	SH	DEFINED	01 0
EQUITY OFFICE		COM	294741103	585	21500	SH	DEFINED	01 1
EQUITY ONE INC		COM	294752100	824	42000	SH	DEFINED	01
EQUITY RESIDENTIAL		COM	29476L107	6333	204279	SH	DEFINED	01
EQUITY RESIDENTIAL		COM	29476L107	2008	64788	SH	DEFINED	01 0
EQUITY RESIDENTIAL		COM	29476L107	1115	36000	SH	DEFINED	01 1
ERESEARCH TECHNOLOGY.		COM	29481V108	951	71351	SH	DEFINED	01
ERESEARCH TECHNOLOGY.		COM	29481V108	3	250	SH	DEFINED	01 0
ERIE INDEMNITY CO		COM	29530P102	2301	45100	SH	DEFINED	01
ESCO TECHNOLOGIES.		COM	296315104	1114	16436	SH	DEFINED	01
ESSEX PROP TRUST		COM	297178105	5590	77790	SH	DEFINED	01

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ESTERLINE TECHNOLOGIES CORP	COM	297425100	1717	56145	SH	DEFINED	01
ETHAN ALLEN	COM	297602104	6177	177746	SH	DEFINED	01
EURONET WORLDWIDE.	COM	298736109	276	14679	SH	DEFINED	01
EXAR CORP	COM	300645108	1960	138387	SH	DEFINED	01
EXACTECH INC S	COM	30064E109	718	35100	SH	DEFINED	01
EXELON CORP S	COM	30161N101	40665	1108340	SH	DEFINED	01
EXELON CORP S	COM	30161N101	5608	152850	SH	DEFINED	01
EXELON CORP S	COM	30161N101	241	6600	SH	DEFINED	01
EXELIXIS INC	COM	30161Q104	1339	166038	SH	DEFINED	01
EXELIXIS INC	COM	30161Q104	3	360	SH	DEFINED	01
EXIDE TECH WTS	WT	302051123	73	25021	SH	DEFINED	01
EXIDE TECHNOLOGIES	COM	302051206	157	10008	SH	DEFINED	01
EXIDE TECH ESCROW	COM	3020519F6	0	16500000	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	412	7974	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	568	10992	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	31	601	SH	DEFINED	01
EXPONENT INC S	COM	30214U102	67	2434	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	20455	313045	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	664	10170	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	2428	37174	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	COM	30218U108	2373	237100	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	COM	30218U108	21	2120	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	COM	30218U108	96	9600	SH	DEFINED	01
EXTRA SPACE STORAGE INC	COM	30225T102	1735	136100	SH	DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	926	208200	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	16383	482000	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	20040	589600	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	960	28250	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	63	1871	SH	DEFINED	01
EZ CORP INC	COM	302301106	75	8627	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1141616	23621234	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	19483	403103	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	79723	1649536	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	151444	3135605	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1628	33693	SH	DEFINED	01
FBL FINL GROUP INC. S	COM	30239F106	4867	185821	SH	DEFINED	01
FEI COMPANY	COM	30241L109	1741	88090	SH	DEFINED	01
FLIR SYSTEMS INC S	COM	302445101	5316	90874	SH	DEFINED	01
FLIR SYSTEMS INC S	COM	302445101	39840	681050	SH	DEFINED	01
FLIR SYSTEMS INC S	COM	302445101	1977	33800	SH	DEFINED	01
FMC CORP	COM	302491303	5903	121507	SH	DEFINED	01
FMC CORP	COM	302491303	32	670	SH	DEFINED	01
FMC CORP	COM	302491303	189	3900	SH	DEFINED	01
FMC CORP	COM	302491303	1893	39000	SH	DEFINED	01
FMC TECHNOLOGIES INC USD 0.01	COM	30249U101	4270	127981	SH	DEFINED	01
FPIC INSURANCE GROUP INC S	COM	302563101	28	1070	SH	DEFINED	01
FPIC INSURANCE GROUP INC S	COM	302563101	165	6400	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	46853	685797	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	2992	43804	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	2920	42740	SH	DEFINED	01
FPL GROUP PFD CVT	CONV PRF	302571203	17070	300000	SH	DEFINED	01
FTI CONSULTING INC.	COM	302941109	4742	250841	SH	DEFINED	01
FACTSET RESEARCH S	COM	303075105	4475	92827	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	33975	1163550	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	28387	972223	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	3349	114700	SH	DEFINED	01
FAIRCHILD CORP.	COM	303698104	398	100000	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR	COM	303726103	1946	137300	SH	DEFINED	01
FAIRFIELD MANUFACTURING	COM	304530926	7913	138796	SH	DEFINED	01
FAIRMONT HOTELS & RESORTS	COM	305204109	48221	1768286	SH	DEFINED	01
FAMILY DLR STORES S	COM	307000109	748	27638	SH	DEFINED	01
FAMILY DLR STORES S	COM	307000109	1057	38986	SH	DEFINED	01

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FARO TECHNOLOGIES	COM	311642102	732	36000	SH	DEFINED	01	
FASTENAL CO	COM	311900104	104386	1812250	SH	DEFINED	01	
FASTENAL CO	COM	311900104	83235	1445022	SH	DEFINED	01 0	
FASTENAL CO	COM	311900104	8742	151772	SH	DEFINED	01 0	
FEDDERS CORPORATION	S	COM	313135501	481	117725	SH	DEFINED	01
FREDDIE MAC	COM	313400301	86034	1318733	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	1403	21507	SH	DEFINED	01 0	
FREDDIE MAC	COM	313400301	10382	159143	SH	DEFINED	01 0	
FREDDIE MAC	COM	313400301	6958	106500	SH	DEFINED	01 1	
FANNIE MAE	S	COM	313586109	434519	6853604	SH	DEFINED	01
FANNIE MAE	S	COM	313586109	11253	177482	SH	DEFINED	01 0
FANNIE MAE	S	COM	313586109	17378	274106	SH	DEFINED	01 0
FANNIE MAE	S	COM	313586109	1017	15350	SH	DEFINED	01 1
FANNIE MAE	S	COM	313586109	1641	25891	SH	DEFINED	01 1
FEDERAL REALTY INVS	COM	313747206	1417	32200	SH	DEFINED	01	
FEDERAL SIGNAL CORP	COM	313855108	62	3364	SH	DEFINED	01	
FEDERATED DPT STORES	S	COM	31410H101	3818	84045	SH	DEFINED	01
FEDERATED DPT STORES	S	COM	31410H101	1889	41576	SH	DEFINED	01 0
FEDERATED DPT STORES	S	COM	31410H101	2866	63200	SH	DEFINED	01 1
FEDERATED INVESTORS.	COM	314211103	183	6440	SH	DEFINED	01	
FEDERATED INVESTORS.	COM	314211103	711	24990	SH	DEFINED	01 0	
FEDEX CORPORATION	S	COM	31428X106	1535	17918	SH	DEFINED	01
FEDEX CORPORATION	S	COM	31428X106	85	991	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	5963	69585	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	385	4500	SH	DEFINED	01 1
FELCOR LODGING TRUST	COM	31430F101	1541	136295	SH	DEFINED	01	
FERRO CORP	COM	315405100	2890	132500	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	4552	149410	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	19997	656490	SH	DEFINED	01 0	
F5 NETWORKS INC	COM	315616102	963	31600	SH	DEFINED	01 0	
F5 NETWORKS INC	COM	315616102	1230	40398	SH	DEFINED	01 1	
FIDELITY BANKSHARES INC	COM	31604Q107	2441	65638	SH	DEFINED	01	
FIDELITY BANKSHARES INC	COM	31604Q107	2590	69900	SH	DEFINED	01 1	
FIDELITY NAT FINL	COM	316326107	686	18000	SH	DEFINED	01	
FIDELITY NAT FINL	COM	316326107	923	24229	SH	DEFINED	01 0	
FIFTH THIRD BANCORP	COM	316773100	11551	234691	SH	DEFINED	01	
FIFTH THIRD BANCORP	COM	316773100	6498	132026	SH	DEFINED	01 0	
FIFTH THIRD BANCORP	COM	316773100	619	12586	SH	DEFINED	01 1	
51JOBS INC - ADR	FSUSD	COM	316827104	52	2500	SH	DEFINED	01
FILENET CORP	COM	316869106	3305	189274	SH	DEFINED	01	
FILENET CORP	COM	316869106	4	210	SH	DEFINED	01 0	
FINANCIAL FEDERAL	COM	317492106	4541	121166	SH	DEFINED	01	
FINANCIAL INSTITUTIONS INC.	COM	317585404	33	1504	SH	DEFINED	01	
FINDWHAT.COM	COM	317794105	1492	79650	SH	DEFINED	01	
FINISAR CORP	COM	31787A101	41	31417	SH	DEFINED	01	
FINLAY ENTERPRISES INC	S	COM	317884203	20	1034	SH	DEFINED	01
FINISH LINE INC	COM	317923100	5043	163100	SH	DEFINED	01	
FINISH LINE INC	COM	317923100	19	594	SH	DEFINED	01 0	
FINISH LINE INC	COM	317923100	71	2304	SH	DEFINED	01 0	
FIRST AMERICAN CORP	COM	318522307	7109	230608	SH	DEFINED	01	
FIRST AMERICAN CORP	COM	318522307	84	2732	SH	DEFINED	01 0	
FIRST BANCORP/PR	COM	318672102	5153	106672	SH	DEFINED	01	
FIRST CITIZENS BANK.	COM	31946M103	458	3877	SH	DEFINED	01	
FIRST COMMUNITY BANCORP	S	COM	31983B101	2228	54342	SH	DEFINED	01
FIRST COMMUNITY BANCORP	S	COM	31983B101	164	4000	SH	DEFINED	01 0
FIRST CONSULTING GP	COM	31986R103	1002	211400	SH	DEFINED	01	
FIRST FEDERAL CAPITAL CORP.	COM	319960100	229	7552	SH	DEFINED	01	
FIRST DATA CORP	COM	319963104	4158	95607	SH	DEFINED	01	
FIRST DATA CORP	COM	319963104	8640	198627	SH	DEFINED	01 0	
FIRST DATA CORP	COM	319963104	24788	570346	SH	DEFINED	01 1	
FIRST FINL BANCORP	S	COM	320209109	417	24459	SH	DEFINED	01
FIRST FINANCIAL CORP/INDIANA	COM	320218100	177	5636	SH	DEFINED	01	

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FIRST FINANCIAL.	COM	320239106	325	10400	SH	DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	1663	38350	SH	DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	84	1943	SH	DEFINED	01 0
FIRST HORIZON NATL CORP	COM	320517105	1243	28665	SH	DEFINED	01 0
FIRST HORIZON PHARMA. S	COM	32051K106	6099	304806	SH	DEFINED	01
FIRST HORIZON PHARMA. S	COM	32051K106	6	290	SH	DEFINED	01 0
FIRST INDUSTRIAL REL S	COM	32054K103	1376	37300	SH	DEFINED	01
FIRST INDIANA CORP	COM	32054R108	38	1909	SH	DEFINED	01
FIRST MARBLEHEAD CORP/THE	COM	320771108	3279	70737	SH	DEFINED	01 1
FIRST MIDWEST BANC	COM	320867104	5199	150432	SH	DEFINED	01
FIRST HEALTH GROUP S	COM	320960107	473	29400	SH	DEFINED	01
FIRST HEALTH GROUP S	COM	320960107	9	553	SH	DEFINED	01 0
FIRST NATIONAL BANKSHARES OF	COM	321100109	49	2000	SH	DEFINED	01
FIRST NIAGARA FINANCIAL.	COM	33582V108	3221	240776	SH	DEFINED	01
FIRST OAK BROOK BANCSHARES	COM	335847208	730	23663	SH	DEFINED	01
FIRST REPUBLIC BANK S	COM	336158100	6739	146502	SH	DEFINED	01
FIRST REPUBLIC BANK S	COM	336158100	22	478	SH	DEFINED	01 0
FIRST REPUBLIC BANK S	COM	336158100	127	2751	SH	DEFINED	01 0
FISERV INC S	COM	337738108	53206	1526258	SH	DEFINED	01
FISERV INC S	COM	337738108	1321	37927	SH	DEFINED	01 0
FISERV INC S	COM	337738108	4063	116555	SH	DEFINED	01 0
FISHER COMMUNICATIONS	COM	337756209	2342	48800	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	7242	148179	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	24	511	SH	DEFINED	01 0
FIRSTFED FINL CORP	COM	337907109	145	2961	SH	DEFINED	01 0
FLAGSTAR BANCORP INC	COM	337930101	5418	254593	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	26540	646034	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	3133	76270	SH	DEFINED	01 0
FIRSTENERGY CORP	COM	337932107	281	6800	SH	DEFINED	01 1
FISHER SCIENTIFIC IN	COM	338032204	38490	659877	SH	DEFINED	01
FISHER SCIENTIFIC IN	COM	338032204	4240	72720	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	COM	338032204	1539	26390	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	COM	338032204	1093	18751	SH	DEFINED	01 1
FIVE STAR QUALITY CR S	COM	33832D106	0	0	SH	DEFINED	01
FLEETWOOD ENTERPRISE	COM	339099103	5882	387510	SH	DEFINED	01
FLORIDA ROCK	COM	341140101	13132	268055	SH	DEFINED	01
FLUOR CORP (NEW)	COM	343412102	35743	802848	SH	DEFINED	01
FLUOR CORP (NEW)	COM	343412102	855	19199	SH	DEFINED	01 0
FLOWERS FOODS INC S	COM	343498101	8047	311297	SH	DEFINED	01
FLOWSERVE CORP	COM	34354P105	10281	425200	SH	DEFINED	01
FLOWSERVE CORP	COM	34354P105	21	890	SH	DEFINED	01 0
FLOWSERVE CORP	COM	34354P105	123	5100	SH	DEFINED	01 0
FLUSHING FINANCIAL CORP	COM	343873105	19	960	SH	DEFINED	01 0
FLUSHING FINANCIAL CORP	COM	343873105	101	5300	SH	DEFINED	01 0
FLYI INC	COM	34407T104	737	188511	SH	DEFINED	01
FOMENTO ECONOMICO MX	COM	344419106	3048	69000	SH	DEFINED	01
FOMENTO ECONOMICO MX	COM	344419106	44240	1001967	SH	DEFINED	01 1
FOMENTO ECONOMICO MX	COM	344419106	853	19316	SH	DEFINED	01 1
FOOT LOCKER INC	COM	344849104	3055	128900	SH	DEFINED	01
FORD MOTOR CO	COM	345370860	1691	120407	SH	DEFINED	01
FORD MOTOR CO	COM	345370860	5949	423381	SH	DEFINED	01 0
FORD MOTOR CO	COM	345370860	1546	110000	SH	DEFINED	01 1
FOREST LABS S	COM	345838106	28918	642886	SH	DEFINED	01
FOREST LABS S	COM	345838106	1052	23400	SH	DEFINED	01 0
FOREST LABS S	COM	345838106	3847	85528	SH	DEFINED	01 0
FOREST LABS S	COM	345838106	147	3259	SH	DEFINED	01 1
FOREST OIL CORP S	COM	346091705	283	9400	SH	DEFINED	01
FOREST OIL CORP S	COM	346091705	218	7250	SH	DEFINED	01 0
FORMFACTOR INC	COM	346375108	2905	150000	SH	DEFINED	01
FORMFACTOR INC	COM	346375108	3	150	SH	DEFINED	01 0
FORTUNE BRANDS	COM	349631101	1378	18596	SH	DEFINED	01
FORTUNE BRANDS	COM	349631101	2472	33361	SH	DEFINED	01 0

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FORWARD AIR CORP	COM	349853101	2427	60631	SH	DEFINED	01
FOSSIL INC S	COM	349882100	11766	380301	SH	DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	3245	342000	SH	DEFINED	01
4KIDS ENTERTAINMENT	COM	350865101	725	35897	SH	DEFINED	01
FOX ENTERTAINMENT GR	COM	35138T107	8405	303000	SH	DEFINED	01
FOX ENTERTAINMENT GR	COM	35138T107	86874	3135139	SH	DEFINED	01
FRANKLIN ELECTRIC. S	COM	353514102	1560	39400	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	4158	74592	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	4447	79737	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	3224	57811	SH	DEFINED	01
FREDS INC	COM	356108100	2911	162033	SH	DEFINED	01
FREEPORT MCMORAN COP CVT PFD	CONV PRF	35671D816	22334	21950	SH	DEFINED	01
FREEPORT MCMORAN COP S	COM	35671D857	53471	1320241	SH	DEFINED	01
FREEPORT MCMORAN COP S	COM	35671D857	775	19162	SH	DEFINED	01
FREEPORT MCMORAN COP S	COM	35671D857	2257	55749	SH	DEFINED	01
FREEPORT MCMORAN COP S	COM	35671D857	13566	335060	SH	DEFINED	01
FREMONT GENERAL CORP	COM	357288109	4919	212520	SH	DEFINED	01
FREMONT GENERAL CORP	COM	357288109	85	3675	SH	DEFINED	01
FRIEDMAN BILLINGS. S	COM	358434108	2044	107000	SH	DEFINED	01
FRIEDMAN BILLINGS. S	COM	358434108	5233	274279	SH	DEFINED	01
FRONTERA COPPER WARRANTS	COM	359059771	375	200000	SH	DEFINED	01
FRONTIER AIRLINES	COM	359065109	767	99793	SH	DEFINED	01
FRONTIER FINL CORP W	COM	35907K105	187	5300	SH	DEFINED	01
FRONTIER OIL CORP S	COM	35914P105	4538	192227	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	1548	151000	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	164	16059	SH	DEFINED	01
FULLER H B COMPANY	COM	359694106	3476	126881	SH	DEFINED	01
FURNITURE BRAND INTL	COM	360921100	1707	68101	SH	DEFINED	01
G&K SERVICES CL A	COM	361268105	2198	55311	SH	DEFINED	01
GATX CORP	COM	361448103	2825	105994	SH	DEFINED	01
GABLE RESIDENTIAL S	COM	362418105	5932	173680	SH	DEFINED	01
GALLAHER GROUP ADR	COM	363595109	697	15000	SH	DEFINED	01
GANNETT CO INC	COM	364730101	22689	270880	SH	DEFINED	01
GANNETT CO INC	COM	364730101	1983	23681	SH	DEFINED	01
GANNETT CO INC	COM	364730101	5164	61648	SH	DEFINED	01
GANNETT CO INC	COM	364730101	5023	60000	SH	DEFINED	01
GAP INC/THE S	COM	364760108	6188	330906	SH	DEFINED	01
GAP INC/THE S	COM	364760108	396	21220	SH	DEFINED	01
GAP INC/THE S	COM	364760108	3893	208178	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	6599	239403	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	25	890	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	146	5307	SH	DEFINED	01
GATEWAY INC	COM	367626108	18174	3671499	SH	DEFINED	01
GATEWAY INC	COM	367626108	2858	577435	SH	DEFINED	01
GATEWAY INC	COM	367626108	426	86105	SH	DEFINED	01
GAYLORD ENTERTAINMEN S	COM	367905106	3131	101000	SH	DEFINED	01
OAO GAZPROM - ADR 144A	COM	368287108	2075	57978	SH	DEFINED	01
OAO GAZPROM ADR FSUSD	COM	368287207	475	13276	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	21203	531810	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	23292	584230	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	1178	29550	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	327	8194	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	8297	1468500	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	989	175000	SH	DEFINED	01
GENAISSANCE PHARMACEUTICALS	COM	36867W105	928	292850	SH	DEFINED	01
GENCORP INC S	COM	368682100	4598	339313	SH	DEFINED	01
GENENTECH INC	COM	368710406	150444	2869960	SH	DEFINED	01
GENENTECH INC	COM	368710406	4522	86263	SH	DEFINED	01
GENENTECH INC	COM	368710406	456	8700	SH	DEFINED	01
GENENTECH INC	COM	368710406	6367	121482	SH	DEFINED	01
GENERAL CABLE CORP.	COM	369300108	96	8995	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	5411	597952	SH	DEFINED	01

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GENERAL DYNAMICS	COM	369550108	13835	135489	SH	DEFINED	01
GENERAL DYNAMICS	COM	369550108	132	1295	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	4700	46033	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	36454	357590	SH	DEFINED	01 1
GENERAL ELECTRIC	COM	369604103	1079525	32147843	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	24165	719597	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	88734	2642448	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	213890	6371800	SH	DEFINED	01 1
GENERAL GROWTH S	COM	370021107	3088	99600	SH	DEFINED	01
GENERAL MILLS S	COM	370334104	14912	332125	SH	DEFINED	01
GENERAL MILLS S	COM	370334104	3	60	SH	DEFINED	01 0
GENERAL MILLS S	COM	370334104	3954	88073	SH	DEFINED	01 0
GENERAL MILLS S	COM	370334104	4039	90000	SH	DEFINED	01 1
GENERAL MOTORS.	COM	370442105	83153	1957474	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	82	1925	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	5547	130570	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	214	5200	SH	DEFINED	01 1
GENERAL MOTORS.	COM	370442105	1847	43481	SH	DEFINED	01 1
GENERAL MOTORS PFD CVT	CONV PRF	370442717	31323	1112700	SH	DEFINED	01
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1000	35517	SH	DEFINED	01 0
GENESCO INC.	COM	371532102	3324	141221	SH	DEFINED	01
GENESCO INC.	COM	371532102	28	1240	SH	DEFINED	01 0
GENESCO INC.	COM	371532102	127	5400	SH	DEFINED	01 0
GENESEE & WYOMING	COM	371559105	3570	141000	SH	DEFINED	01
GENESEE & WYOMING	COM	371559105	25	970	SH	DEFINED	01 0
GENESEE & WYOMING	COM	371559105	139	5500	SH	DEFINED	01 0
GENESIS MICROCHIP	COM	37184C103	2700	200000	SH	DEFINED	01
GENESIS MICROCHIP	COM	37184C103	1215	89955	SH	DEFINED	01 0
GENESIS HEALTHCARE CORP	COM	37184D101	11054	363530	SH	DEFINED	01
GENTEX CORP	COM	371901109	26280	748100	SH	DEFINED	01
GENTEX CORP	COM	371901109	30137	857850	SH	DEFINED	01 0
GENTEX CORP	COM	371901109	1513	43068	SH	DEFINED	01 0
GENETRONICS BIOMEDICAL CORP	COM	371916305	129	43900	SH	DEFINED	01 1
GENLYTE GROUP INC.	COM	372302109	1297	20129	SH	DEFINED	01
GENLYTE GROUP INC.	COM	372302109	21	340	SH	DEFINED	01 0
GENLYTE GROUP INC.	COM	372302109	135	2100	SH	DEFINED	01 0
GENUINE PARTS	COM	372460105	11816	307899	SH	DEFINED	01
GENUINE PARTS	COM	372460105	1960	51073	SH	DEFINED	01 0
GENUINE PARTS	COM	372460105	1548	40338	SH	DEFINED	01 0
GENTIVA HEALTH SVCS.	COM	37247A102	2197	134225	SH	DEFINED	01
GENWAORTH FINANCIAL / -A-	COM	37247D106	193	8500	SH	DEFINED	01 1
GEPHARMA INC	COM	37250A106	403	97700	SH	DEFINED	01
GENZYME CORP	COM	372917104	16941	311339	SH	DEFINED	01
GENZYME CORP	COM	372917104	2940	54050	SH	DEFINED	01 0
GENZYME CORP	COM	372917104	358	6600	SH	DEFINED	01 1
GEORGIA GULF CORP	COM	373200203	5690	127617	SH	DEFINED	01
GEORGIA-PACIFIC CORP S	COM	373298108	5401	150241	SH	DEFINED	01
GEORGIA-PACIFIC CORP S	COM	373298108	84	2327	SH	DEFINED	01 0
GEORGIA-PACIFIC CORP S	COM	373298108	2119	58954	SH	DEFINED	01 0
GEORGIA-PACIFIC CORP S	COM	373298108	223	6400	SH	DEFINED	01 1
GEORGIA-PACIFIC CORP S	COM	373298108	540	15018	SH	DEFINED	01 1
GERBER SCIENTIFIC S	COM	373730100	505	76522	SH	DEFINED	01
GETTY IMAGES INC	COM	374276103	73	1314	SH	DEFINED	01 0
GETTY REALTY CORP.	COM	374297109	262	10000	SH	DEFINED	01
GEVITY HR INC S	COM	374393106	118	7680	SH	DEFINED	01
GIANT INDUSTRIES INC S	COM	374508109	187	7692	SH	DEFINED	01
GIBRALTAR STEEL..	COM	37476F103	4882	135000	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	227262	6079793	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	56001	1498194	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	7442	199076	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	1869	50000	SH	DEFINED	01 1
GILLETTE CO	COM	375766102	91919	2202191	SH	DEFINED	01

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GILLETTE CO	COM	375766102	2144	51363	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	9686	232048	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	42060	1008395	SH	DEFINED	01	1
GILLETTE CO	COM	375766102	654	15670	SH	DEFINED	01	1
GLACIER BANCORP INC.	COM	37637Q105	870	29837	SH	DEFINED	01	
GLADSTONE CAP CORP	COM	376535100	178	7800	SH	DEFINED	01	
GLAMIS GOLD LTD. S	COM	376775102	8093	432100	SH	DEFINED	01	
GLAMIS GOLD LTD. S	COM	376775102	1139	60790	SH	DEFINED	01	0
GLAXOSMITHKLINE PLC FSUSD	COM	37733W105	30814	704659	SH	DEFINED	01	
GLAXOSMITHKLINE PLC FSUSD	COM	37733W105	347	7950	SH	DEFINED	01	0
GLAXOSMITHKLINE PLC FSUSD	COM	37733W105	1015	23200	SH	DEFINED	01	0
GLENBOROUGH REALTY T	COM	37803P105	1758	84645	SH	DEFINED	01	
GLIMCHER REALTY	COM	379302102	1502	61800	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	7495	241166	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	4	130	SH	DEFINED	01	0
GLOBAL PAYMENTS INC	COM	37940X102	6268	117042	SH	DEFINED	01	
GLOBAL POWER EQUIP	COM	37941P108	1989	268455	SH	DEFINED	01	
GLOBAL POWER EQUIP	COM	37941P108	15	2070	SH	DEFINED	01	0
GLOBAL POWER EQUIP	COM	37941P108	70	9400	SH	DEFINED	01	0
GLOBAL SIGNAL INC	COM	37944Q103	2931	128000	SH	DEFINED	01	
GOLD BANC CORP.	COM	379907108	1434	106275	SH	DEFINED	01	
GOLDFIELDS LTD ADR.. FSUSD	COM	38059T106	3549	260000	SH	DEFINED	01	
GOLDCORP INC FSUSD	COM	380956409	3947	284800	SH	DEFINED	01	
GOLDEN STAR RESOURCE S	COM	38119T104	5079	963800	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	18871	170083	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	84	758	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	3916	35299	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	20577	185556	SH	DEFINED	01	1
GOLDMAN SACHS GP INC	COM	38141G104	167802	1799686	SH	DEFINED	01	
GOLDMAN SACHS GP INC	COM	38141G104	5521	59210	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	11181	119920	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	28404	304793	SH	DEFINED	01	1
GOODRICH CORPORATION	COM	382388106	40225	1282652	SH	DEFINED	01	
GOODRICH CORPORATION	COM	382388106	853	27188	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	174	5700	SH	DEFINED	01	1
GOODYEAR TIRE & RUBBER CO	COM	382550101	6566	611494	SH	DEFINED	01	
GOODYEAR TIRE & RUBBER CO	COM	382550101	41	3780	SH	DEFINED	01	0
GOODYEAR TIRE & RUBBER CO	COM	382550101	675	62840	SH	DEFINED	01	0
GOODYS FAMILY CLTHNG	COM	382588101	1311	155686	SH	DEFINED	01	
GOOGLE INC-CL A	COM	38259P508	123	950	SH	DEFINED	01	
GOVERNMENT PROPERTIES TRUST	COM	38374W107	86	9100	SH	DEFINED	01	
GOVERNMENT PROPERTIES TRUST	COM	38374W107	452	48000	SH	DEFINED	01	1
W R GRACE.	COM	38388F108	524	55362	SH	DEFINED	01	
GRAFTECH INTL LTD.	COM	384313102	5835	418284	SH	DEFINED	01	
GRAINGER (W.W.)	COM	384802104	312	5413	SH	DEFINED	01	
GRAINGER (W.W.)	COM	384802104	74	1278	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	1211	21007	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	46769	813383	SH	DEFINED	01	1
GRANITE BROADCASTING CORP S	COM	387241102	19	80566	SH	DEFINED	01	
GRANITE CONSTRUCTION	COM	387328107	68	2827	SH	DEFINED	01	
GRAY TELEVISION	COM	389375106	5112	429600	SH	DEFINED	01	
GRAY TELEVISION	COM	389375106	20	1646	SH	DEFINED	01	0
GRAY TELEVISION	COM	389375106	121	10149	SH	DEFINED	01	0
GREAT AMERICAN FINL.	COM	389915109	49	3211	SH	DEFINED	01	
GREAT A. & P. TEA	COM	390064103	623	102153	SH	DEFINED	01	
GREAT LAKES CHEM CO	COM	390568103	3484	136064	SH	DEFINED	01	
GREAT LAKES CHEM CO	COM	390568103	300	11732	SH	DEFINED	01	0
GREAT SOUTHERN BANCORP INC	COM	390905107	218	6966	SH	DEFINED	01	
GREAT PLAINS ENERGY	COM	391164100	729	25000	SH	DEFINED	01	
GREATER BAY BANCORP	COM	391648102	5899	205162	SH	DEFINED	01	
GREATER BAY BANCORP	COM	391648102	23	814	SH	DEFINED	01	0
GREATER BAY BANCORP	COM	391648102	151	5262	SH	DEFINED	01	0

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GREEN MOUNTAIN POWER	COM	393154109	350	13439	SH	DEFINED	01
GREENHILL & CO INC	COM	395259104	488	20700	SH	DEFINED	01
GREENHILL & CO INC	COM	395259104	80	3400	SH	DEFINED	01 0
GREIF INC	COM	397624107	2947	69921	SH	DEFINED	01
GREY GLOBAL GRP INC	COM	39787M108	153	153	SH	DEFINED	01
GREY WOLF INC	COM	397888108	7232	1479000	SH	DEFINED	01
GREY WOLF INC	COM	397888108	534	109270	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	5274	249953	SH	DEFINED	01
GRIFFON CORP	COM	398433102	18	873	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	101	4772	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	1946	71326	SH	DEFINED	01
GROUPE DANONE ADR	COM	399449107	1578	100500	SH	DEFINED	01
GRUPO TELEVISIA SA	COM	40049J206	3190	60500	SH	DEFINED	01
GRUPO TELEVISIA SA	COM	40049J206	74443	1412247	SH	DEFINED	01 1
GRUPO TELEVISIA SA	COM	40049J206	1606	30457	SH	DEFINED	01 1
GTECH HOLDINGS CORP S	COM	400518106	24869	982200	SH	DEFINED	01
GTECH HOLDINGS CORP S	COM	400518106	369	14570	SH	DEFINED	01 0
GTECH HOLDINGS CORP S	COM	400518106	403	15900	SH	DEFINED	01 0
GRUPO AEROPORTUARIO	COM	40051E202	1122	50780	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	17617	797160	SH	DEFINED	01 1
GUESS INC S	COM	401617105	1938	108800	SH	DEFINED	01
GUIDANT CORP S	COM	401698105	172773	2616209	SH	DEFINED	01
GUIDANT CORP S	COM	401698105	4875	73810	SH	DEFINED	01 0
GUIDANT CORP S	COM	401698105	5553	84087	SH	DEFINED	01 0
GUJARAT AMBUJA GDR	COM	401841994	154	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	6640	153335	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	4	100	SH	DEFINED	01 0
GULF ISLAND FABRICATIONS INC	COM	402307102	642	28800	SH	DEFINED	01
GYMBOREE	COM	403777105	4999	347117	SH	DEFINED	01
HCA INC	COM	404119109	62882	1648301	SH	DEFINED	01
HCA INC	COM	404119109	1952	51189	SH	DEFINED	01 0
HCA INC	COM	404119109	5006	131210	SH	DEFINED	01 0
HCA INC	COM	404119109	5676	148800	SH	DEFINED	01 1
HCC INSURANCE	COM	404132102	1963	65100	SH	DEFINED	01
HDFC BANK ADR FSUSD	COM	40415F101	1528	45000	SH	DEFINED	01
HSBC HOLDINGS ADR	COM	404280406	22551	282589	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	14541	442760	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	40	1217	SH	DEFINED	01 0
HAEMONETICS CORP	COM	405024100	213	6489	SH	DEFINED	01 0
HAGGAR	COM	405173105	325	18966	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	8067	456325	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	5014	283622	SH	DEFINED	01 0
HALLIBURTON S	COM	406216101	235390	6986926	SH	DEFINED	01
HALLIBURTON S	COM	406216101	2002	59440	SH	DEFINED	01 0
HALLIBURTON S	COM	406216101	5358	159029	SH	DEFINED	01 0
HALLIBURTON CVT	CONV BND	406216AM3	1708	1500000	PRN	DEFINED	01
HALLIBURTON CVT	CONV BND	406216AM3	228	200000	PRN	DEFINED	01 0
HANCOCK FABRICS	COM	409900107	600	50088	SH	DEFINED	01
HANCOCK HLDG CO. S	COM	410120109	20	620	SH	DEFINED	01 0
HANCOCK HLDG CO. S	COM	410120109	114	3600	SH	DEFINED	01 0
HANDLEMAN COMPANY	COM	410252100	1155	56430	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	3895	129005	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	17	570	SH	DEFINED	01 0
HANMI FINANCIAL CORP	COM	410495105	109	3600	SH	DEFINED	01 0
HANOVER COMPRESS CVT	CONV BND	410768AC9	950	1000000	PRN	DEFINED	01 0
HANSEN NATURAL CORP	COM	411310105	965	40000	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	58953	1593300	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	357	9650	SH	DEFINED	01 0
HANSON PLC ADR	COM	411349103	1854	50100	SH	DEFINED	01 0
HARBOR FLORIDA BANCSHARES S	COM	411901101	907	29150	SH	DEFINED	01
HARLAND JOHN H S	COM	412693103	3582	114262	SH	DEFINED	01
HARLEY DAVIDSON S	COM	412822108	1427	24010	SH	DEFINED	01

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HARLEY DAVIDSON	S	COM	412822108	776	13054	SH	DEFINED	01	0
HARLEY DAVIDSON	S	COM	412822108	4057	68248	SH	DEFINED	01	0
HARLEY DAVIDSON	S	COM	412822108	809	13800	SH	DEFINED	01	1
HARMAN INTERNATIONAL		COM	413086109	12630	117210	SH	DEFINED	01	
HARMAN INTERNATIONAL		COM	413086109	430	3999	SH	DEFINED	01	0
HARMONIC INC		COM	413160102	1311	197257	SH	DEFINED	01	0
HARMONY GOLD MNG-ADR..	FSUSD	COM	413216300	2315	170000	SH	DEFINED	01	
HARRAH`S ENT	S	COM	413619107	1113	21022	SH	DEFINED	01	
HARRAH`S ENT	S	COM	413619107	3752	70811	SH	DEFINED	01	0
HARRAH`S ENT	S	COM	413619107	1374	25931	SH	DEFINED	01	0
HARRIS CORP		COM	413875105	318	5786	SH	DEFINED	01	
HARRIS CORP		COM	413875105	86	1561	SH	DEFINED	01	0
HARRIS INTERACTIVE.		COM	414549105	854	129500	SH	DEFINED	01	
HARSCO CORP		COM	415864107	10931	243437	SH	DEFINED	01	
HARTFORD FINL SVCS		COM	416515104	29026	468678	SH	DEFINED	01	
HARTFORD FINL SVCS		COM	416515104	1257	20295	SH	DEFINED	01	0
HARTFORD FINL SVCS		COM	416515104	4591	74131	SH	DEFINED	01	0
HARTFORD FINL SVCS		COM	416515104	42448	686260	SH	DEFINED	01	1
HARVARD BIOSCIENCE		COM	416906105	550	125000	SH	DEFINED	01	
HARVARD BIOSCIENCE		COM	416906105	1	340	SH	DEFINED	01	0
HARTMARX CORP	S	COM	417119104	130	17483	SH	DEFINED	01	
HARVEST NATL RESOURCES.	S	COM	41754V103	1851	111471	SH	DEFINED	01	
HASBRO INC		COM	418056107	2648	140798	SH	DEFINED	01	
HASBRO INC		COM	418056107	84	4465	SH	DEFINED	01	0
HASBRO INC		COM	418056107	767	40785	SH	DEFINED	01	0
HAVERTY FURNITURE		COM	419596101	1049	59810	SH	DEFINED	01	0
HAYES LEMMERZ WTS		WT	420781130	2	1119	SH	DEFINED	01	0
HEALTHCARE SVC GROUP		COM	421906108	4367	243150	SH	DEFINED	01	
HEALTH CARE PPTYS INVEST INC		COM	421915109	1512	58200	SH	DEFINED	01	1
HEALTHSOUTH CORP		COM	421924101	67481	13231500	SH	DEFINED	01	
HEALTHSOUTH CORP		COM	421924101	6727	1318985	SH	DEFINED	01	0
HEALTHSOUTH CORP		COM	421924101	1437	284682	SH	DEFINED	01	1
HEALTH MGMT ASSOC		COM	421933102	36192	1771469	SH	DEFINED	01	
HEALTH MGMT ASSOC		COM	421933102	1182	57920	SH	DEFINED	01	0
HEALTH MGMT ASSOC		COM	421933102	3403	166597	SH	DEFINED	01	0
HEALTH MANGEMENT CVT		CONV BND	421933AF9	1545	1500000	PRN	DEFINED	01	0
HEAD NV - NY REG		COM	422070102	2548	894200	SH	DEFINED	01	
HEADWATERS INC.	S	COM	42210P102	4450	144230	SH	DEFINED	01	
HEALTH GRADES INC		COM	42218Q102	410	228000	SH	DEFINED	01	0
HEALTHEXTRAS INC.		COM	422211102	5234	375450	SH	DEFINED	01	
HEALTHEXTRAS INC.		COM	422211102	31	2280	SH	DEFINED	01	0
HEALTHEXTRAS INC.		COM	422211102	142	10200	SH	DEFINED	01	0
HEALTH NET INC	S	COM	42222G108	5	200	SH	DEFINED	01	0
HEARTLAND EXPRESS IN		COM	422347104	5253	284770	SH	DEFINED	01	
HECLA MINING CO		COM	422704106	5277	709426	SH	DEFINED	01	
HEIDRICK & STRUGGLES		COM	422819102	2610	90561	SH	DEFINED	01	
HEINZ H.J.		COM	423074103	35459	984392	SH	DEFINED	01	
HEINZ H.J.		COM	423074103	72	2004	SH	DEFINED	01	0
HEINZ H.J.		COM	423074103	2916	80948	SH	DEFINED	01	0
HELIX TECHNOLOGY	S	COM	423319102	2559	188248	SH	DEFINED	01	
HELIX TECHNOLOGY	S	COM	423319102	3	200	SH	DEFINED	01	0
HERCULES INC		COM	427056106	7561	530649	SH	DEFINED	01	
HERCULES INC		COM	427056106	28	2020	SH	DEFINED	01	0
HERCULES INC		COM	427056106	497	34919	SH	DEFINED	01	0
HERSHEY FOODS		COM	427866108	8753	187382	SH	DEFINED	01	
HERSHEY FOODS		COM	427866108	2664	57042	SH	DEFINED	01	0
HEWITT ASSOCIATES INC		COM	42822Q100	72	2729	SH	DEFINED	01	0
HEWLETT PACKARD		COM	428236103	31728	1692110	SH	DEFINED	01	
HEWLETT PACKARD		COM	428236103	98	5200	SH	DEFINED	01	0
HEWLETT PACKARD		COM	428236103	13400	714651	SH	DEFINED	01	0
HEWLETT PACKARD		COM	428236103	557	30100	SH	DEFINED	01	1
HEXCEL CORP	S	COM	428291108	3	250	SH	DEFINED	01	0

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HI-TECH PHARMACAL CO	COM	42840B101	1401	88000	SH	DEFINED	01
HIBBETT SPORTING GOODS INC	S COM	428565105	1274	62165	SH	DEFINED	01
HIBERNIA CORP	S COM	428656102	3922	148500	SH	DEFINED	01
HIGHLAND HOSPITALITY CORP	COM	430141101	129	11300	SH	DEFINED	01
HIGHLAND HOSPITALITY CORP	COM	430141101	339	30000	SH	DEFINED	01
HILB ROGAL & HOBBS CO	S COM	431294107	6122	169025	SH	DEFINED	01
HILLENBRAND STK	COM	431573104	72	1433	SH	DEFINED	01
HILTON HOTELS	S COM	432848109	5743	304822	SH	DEFINED	01
HILTON HOTELS	S COM	432848109	1670	88651	SH	DEFINED	01
HILTON HOTELS CVT 03.375% 04/1	CONV BND	432848AZ2	1648	1500000	PRN	DEFINED	01
HOLLY CORP	S COM	435758305	567	22274	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	S COM	436141105	836	84761	SH	DEFINED	01
HOLOGIC	S COM	436440101	1042	54081	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	254560	6493880	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	6283	160352	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	20659	527023	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	42208	1076931	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	792	20199	SH	DEFINED	01
HOMEBANC CORP/GA	COM	43738R109	604	67150	SH	DEFINED	01
HOMEBANC CORP/GA	COM	43738R109	4257	472985	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	96286	2685057	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	836	23300	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	10195	284297	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	6341	176900	SH	DEFINED	01
HOOKER FURNITURE CORP	COM	439038100	3017	109210	SH	DEFINED	01
HOOPER HOLMES	S COM	439104100	3385	755736	SH	DEFINED	01
HORACE MANN EDUCATOR	COM	440327104	397	22595	SH	DEFINED	01
HORIZON FINANCIAL CORP	COM	44041F105	17	900	SH	DEFINED	01
HORIZON FINANCIAL CORP	COM	44041F105	104	5400	SH	DEFINED	01
HORIZON HEALTH CORP	COM	44041Y104	3796	179900	SH	DEFINED	01
HOSPIRA INC	COM	441060100	7028	229638	SH	DEFINED	01
HOSPIRA INC	COM	441060100	0	11	SH	DEFINED	01
HOSPIRA INC	COM	441060100	1104	36083	SH	DEFINED	01
HOSPIRA INC	COM	441060100	7040	230401	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	85	6050	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	2108	123711	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	4372	256555	SH	DEFINED	01
HOUSTON EXPLOR	COM	442120101	3361	56628	SH	DEFINED	01
HOVNANIAN ENTERPRISE.	COM	442487203	626	15600	SH	DEFINED	01
HOVNANIAN ENTERPRISE.	COM	442487203	1997	49792	SH	DEFINED	01
HUB GROUP INC	S COM	443320106	2712	72800	SH	DEFINED	01
HUB GROUP INC	S COM	443320106	20	540	SH	DEFINED	01
HUB GROUP INC	S COM	443320106	112	3000	SH	DEFINED	01
HUB INTL LIMITED	FSUSD COM	44332P101	1232	68130	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	1289	28757	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	122	2700	SH	DEFINED	01
HUDSON RIVER BANCORP	COM	444128102	294	15500	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	4710	127799	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	14512	482628	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	25	808	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	136	4522	SH	DEFINED	01
HUMANA	COM	444859102	4400	220175	SH	DEFINED	01
HUMANA	COM	444859102	738	36919	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	3686	337800	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	14	1340	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	87	8000	SH	DEFINED	01
HUMMINGBIRD LTD	COM	44544R101	172	8300	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	42588	1146700	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	340	13659	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	1321	53044	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	124	5000	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	4805	179794	SH	DEFINED	01

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HYDRIL	S	COM	448774109	4692	109241	SH	DEFINED	01
HYDRIL	S	COM	448774109	5	110	SH	DEFINED	01
HYDRIL	S	COM	448774109	773	18000	SH	DEFINED	01
HYPERION SOLUTIONS		COM	44914M104	7527	221441	SH	DEFINED	01
HYPERION SOLUTIONS		COM	44914M104	2	70	SH	DEFINED	01
HYUNDAI MOTOR CO-GDR 144A		COM	449187707	8642	377101	SH	DEFINED	01
HYUNDAI MOTOR CO REGS		COM	449187996	176	7685	SH	DEFINED	01
HYUNDAI MOTOR CO REGS		COM	449187996	1679	73260	SH	DEFINED	01
IAC/INTERACTIVECORP		COM	44919P102	10098	458574	SH	DEFINED	01
IAC/INTERACTIVECORP		COM	44919P102	1317	59838	SH	DEFINED	01
IAC/INTERACTIVECORP		COM	44919P102	92	4189	SH	DEFINED	01
IAC/INTERACTIVECORP		COM	44919P102	4464	202800	SH	DEFINED	01
ICU MEDICAL INC		COM	44930G107	2074	79615	SH	DEFINED	01
IDX SYSTEMS		COM	449491109	2007	61841	SH	DEFINED	01
IHOP CORP NEW		COM	449623107	2043	53455	SH	DEFINED	01
IMC GLOBAL INC		COM	449669100	2747	157930	SH	DEFINED	01
IMCO RECYCLING INC	S	COM	449681105	467	40962	SH	DEFINED	01
IMS HEALTH INC	S	COM	449934108	335	13986	SH	DEFINED	01
IMS HEALTH INC	S	COM	449934108	12	500	SH	DEFINED	01
IMS HEALTH INC	S	COM	449934108	1296	54171	SH	DEFINED	01
ITLA CAPITAL CORP		COM	450565106	2246	48626	SH	DEFINED	01
ITLA CAPITAL CORP		COM	450565106	13	298	SH	DEFINED	01
ITLA CAPITAL CORP		COM	450565106	50	1085	SH	DEFINED	01
ITT EDUCATIONAL SVCS		COM	45068B109	1561	43309	SH	DEFINED	01
IXIA.	S	COM	45071R109	1180	121400	SH	DEFINED	01
IXIA.	S	COM	45071R109	3	270	SH	DEFINED	01
IBERIABANK CORP		COM	450828108	4802	83194	SH	DEFINED	01
IBERIABANK CORP		COM	450828108	16	260	SH	DEFINED	01
IBERIABANK CORP		COM	450828108	83	1441	SH	DEFINED	01
ITT INDUSTRIES		COM	450911102	11053	138173	SH	DEFINED	01
ITT INDUSTRIES		COM	450911102	3888	48600	SH	DEFINED	01
ITT INDUSTRIES		COM	450911102	1710	21374	SH	DEFINED	01
ITT INDUSTRIES		COM	450911102	34786	435150	SH	DEFINED	01
ICON.		COM	45103T107	786	23900	SH	DEFINED	01
ICON.		COM	45103T107	155	4700	SH	DEFINED	01
ICICI BANK LTD-SPON ADR		COM	45104G104	1982	143644	SH	DEFINED	01
IDACORP INC		COM	451107106	4839	166500	SH	DEFINED	01
IDACORP INC		COM	451107106	34	1160	SH	DEFINED	01
IDACORP INC		COM	451107106	203	6980	SH	DEFINED	01
IDEX CORP		COM	45167R104	9609	282936	SH	DEFINED	01
IDEX CORP		COM	45167R104	28	850	SH	DEFINED	01
IDEX CORP		COM	45167R104	143	4200	SH	DEFINED	01
IDEXX LABS INC	S	COM	45168D104	4639	91435	SH	DEFINED	01
IKON OFFICE SOLUTION INC		COM	451713101	74	6122	SH	DEFINED	01
IDENTIX INC		COM	451906101	340	50980	SH	DEFINED	01
ILLINOIS TOOL WORKS		COM	452308109	331552	3558562	SH	DEFINED	01
ILLINOIS TOOL WORKS		COM	452308109	8928	95817	SH	DEFINED	01
ILLINOIS TOOL WORKS		COM	452308109	12407	133166	SH	DEFINED	01
ILOG SA - SPONS ADR		COM	452360100	248	25000	SH	DEFINED	01
IMAGISTICS INTL INC	S	COM	45247T104	2109	62806	SH	DEFINED	01
IMMUCOR INC.	S	COM	452526106	6341	256180	SH	DEFINED	01
IMMUCOR INC.	S	COM	452526106	125	5047	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	2557	97266	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	32	1240	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	193	7330	SH	DEFINED	01
IMPAX LABORATORIES		COM	45256B101	709	46137	SH	DEFINED	01
IMMUNICON CORP		COM	45260A107	179	17900	SH	DEFINED	01
IMPERIAL CHEM IN ADR.		COM	452704505	2231	144900	SH	DEFINED	01
INAMED CORP		COM	453235103	4131	86660	SH	DEFINED	01
INCO LIMITED.		COM	453258402	133	3402	SH	DEFINED	01
INCO LIMITED.		COM	453258402	2606	66744	SH	DEFINED	01
INCYTE CORP		COM	45337C102	2669	277162	SH	DEFINED	01

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INCYTE CORP		COM	45337C102	10	1000	SH	DEFINED	01	0
INDEPENDENCE COMM BK		COM	453414104	162	4149	SH	DEFINED	01	
INDEPENDENT BK CO MI	S	COM	453838104	5244	194213	SH	DEFINED	01	
INDEPENDENT BK CO MI	S	COM	453838104	34	1241	SH	DEFINED	01	0
INDEPENDENT BK CO MI	S	COM	453838104	163	6031	SH	DEFINED	01	0
INDIANA MICH POWER 6.3 PFD 7/		PRF	454889833	5390	52250	SH	DEFINED	01	
IND MICH POWER PFD \$100 6.250		PRF	454889841	2056	20000	SH	DEFINED	01	
INDIANA MICHIGAN PFD PWR 5.900		PRF	454889858	2860	28224	SH	DEFINED	01	
INDYMAC BANCORP INC	S	COM	456607100	4665	128859	SH	DEFINED	01	
INDYMAC BANCORP INC	S	COM	456607100	84	2326	SH	DEFINED	01	0
INFOCUS CORPORATION	S	COM	45665B106	59	6455	SH	DEFINED	01	
INFINITY PROPERTY & CASUALTY		COM	45665Q103	1156	39148	SH	DEFINED	01	
INFORMATICA CORP.		COM	45666Q102	6269	1071700	SH	DEFINED	01	
INFORMATICA CORP.		COM	45666Q102	1464	250260	SH	DEFINED	01	0
INFORMATION HLDS INC	S	COM	456727106	1509	55415	SH	DEFINED	01	
INFOSYS TECHNOLOGI SPNR ADR RE		COM	456788108	9895	175018	SH	DEFINED	01	1
INFOSPACE INC		COM	45678T201	4231	89273	SH	DEFINED	01	
INFOSPACE INC		COM	45678T201	3	70	SH	DEFINED	01	0
INFRASTRUCTURE SERVICES INC		COM	45684P102	790	75173	SH	DEFINED	01	
INGRAM MICRO		COM	457153104	2841	176483	SH	DEFINED	01	
INGRAM MICRO		COM	457153104	85	5253	SH	DEFINED	01	0
INHIBITEX INC		COM	45719T103	203	32000	SH	DEFINED	01	
INPUT/OUTPUT INC		COM	457652105	2119	205495	SH	DEFINED	01	
INPUT/OUTPUT INC		COM	457652105	1472	143574	SH	DEFINED	01	1
INSIGHT ENTERPRISES	S	COM	45765U103	5708	338992	SH	DEFINED	01	
INSITUFORM TECH INC	S	COM	457667103	5722	306513	SH	DEFINED	01	
INSIGHT COMM INC.	S	COM	45768V108	590	67000	SH	DEFINED	01	
INNOVATIVE SOLUTIONS & SUPP		COM	45769N105	532	21690	SH	DEFINED	01	
INNKEEPERS USA TRUST		COM	4576J0104	1292	103891	SH	DEFINED	01	
INSURANCE AUTO AUCTS		COM	457875102	526	30652	SH	DEFINED	01	
INTEGRA LIFESCIENCES	S	COM	457985208	2443	76090	SH	DEFINED	01	
INTEGRA LIFESCIENCES	S	COM	457985208	77	2400	SH	DEFINED	01	0
INSUR SERV OFFICE IN		COM	458065109	134	11767	SH	DEFINED	01	0
INTEGRATED DEV TECH		COM	458118106	1839	193000	SH	DEFINED	01	
INTEGRATED DEV TECH		COM	458118106	3	270	SH	DEFINED	01	0
INTEGRATED ELECTRICA		COM	45811E103	78	16244	SH	DEFINED	01	
INTEGRATED SILICON		COM	45812P107	81	11134	SH	DEFINED	01	
INTEGRATED SILICON		COM	45812P107	504	69385	SH	DEFINED	01	0
INTEL CORP		COM	458140100	430897	21480523	SH	DEFINED	01	
INTEL CORP		COM	458140100	15761	785846	SH	DEFINED	01	0
INTEL CORP		COM	458140100	31345	1562513	SH	DEFINED	01	0
INTEL CORP		COM	458140100	39067	1950195	SH	DEFINED	01	1
INTEL CORP		COM	458140100	1746	87039	SH	DEFINED	01	1
INTER PARFUMS INC	S	COM	458334109	746	54680	SH	DEFINED	01	
INTER-TEL		COM	458372109	1473	68112	SH	DEFINED	01	
INTERACTIVE DATA CORP		COM	45840J107	1882	100000	SH	DEFINED	01	1
INTERCHANGE FINL SVCS CP/NJ		COM	458447109	283	11786	SH	DEFINED	01	
INTERCEPT GROUP INC		COM	45845L107	196	10455	SH	DEFINED	01	
INTERFACE INC - CL A	S	COM	458665106	1099	137010	SH	DEFINED	01	
INTERGRAPH CORP.		COM	458683109	1246	45892	SH	DEFINED	01	
INTERGRAPH CORP.		COM	458683109	5	170	SH	DEFINED	01	0
INTERMAGNETICS GENER	S	COM	458771102	1585	68460	SH	DEFINED	01	
INTERNAP NETWORK SERVICES		COM	45885A102	255	380600	SH	DEFINED	01	0
International Aluminum Corp		COM	458884103	0	1	SH	DEFINED	01	
INTEGRATED ALARM SERVICES (USD		COM	45890M109	662	161046	SH	DEFINED	01	0
INTERMEDIA COMM ESCROW		COM	458ESCBB5	0	3300000	SH	DEFINED	01	0
INTERNATIONAL BNCSHR		COM	459044103	2984	81165	SH	DEFINED	01	
INTL BUSINESS MACH		COM	459200101	156844	1829290	SH	DEFINED	01	
INTL BUSINESS MACH		COM	459200101	2671	31165	SH	DEFINED	01	0
INTL BUSINESS MACH		COM	459200101	35069	409008	SH	DEFINED	01	0
INTL BUSINESS MACH		COM	459200101	47236	551183	SH	DEFINED	01	1
INTL FLAVORS & FRAG		COM	459506101	214	5619	SH	DEFINED	01	

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INTL FLAVORS & FRAG		COM	459506101	833	21811	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	S	COM	459902102	232710	6473224	SH	DEFINED	01	
INTL GAME TECHNOLOGY	S	COM	459902102	7318	203529	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	S	COM	459902102	3833	106632	SH	DEFINED	01	0
INTL GAME TECH CVT 00.000% 01/		CONV BND	459902AL6	1185	1500000	PRN	DEFINED	01	
INTERNATIONAL PAPER		COM	460146103	209980	5196205	SH	DEFINED	01	
INTERNATIONAL PAPER		COM	460146103	3747	92773	SH	DEFINED	01	0
INTERNATIONAL PAPER		COM	460146103	8243	203972	SH	DEFINED	01	0
INTERNATIONAL PAPER		COM	460146103	6327	156600	SH	DEFINED	01	1
INTERNATIONAL PAPER CVT		CONV BND	460146BM4	825	1500000	PRN	DEFINED	01	
INTERNATIONAL STEEL GROUP		COM	460377104	3111	92300	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP		COM	460377104	5980	177439	SH	DEFINED	01	0
INTERNET SECURITY SYS	S	COM	46060X107	3721	218890	SH	DEFINED	01	
INTERNET SECURITY SYS	S	COM	46060X107	3	200	SH	DEFINED	01	0
INTERPUBLIC GROUP		COM	460690100	3535	333836	SH	DEFINED	01	
INTERPUBLIC GROUP		COM	460690100	1026	96879	SH	DEFINED	01	0
INTERPUBLIC GROUP		COM	460690100	129	12100	SH	DEFINED	01	1
INTERPUBLIC GRP CVT		CONV BND	460690AT7	713	600000	PRN	DEFINED	01	
INTERSIL CORPORATION		COM	46069S109	14	884	SH	DEFINED	01	0
INTERSTATE BAKERIES		COM	46072H108	60	15037	SH	DEFINED	01	
INTERSECTIONS INC		COM	460981301	3	230	SH	DEFINED	01	0
INTERVOICE INC		COM	461142101	163	15143	SH	DEFINED	01	
INTERVIDEO INC		COM	46114Y101	3318	276500	SH	DEFINED	01	
INTRADO INC		COM	46117A100	505	49981	SH	DEFINED	01	
INTUIT		COM	461202103	518	11410	SH	DEFINED	01	
INTUIT		COM	461202103	2075	45689	SH	DEFINED	01	0
INTUIT		COM	461202103	876	19525	SH	DEFINED	01	1
INVACARE CORP		COM	461203101	3793	82450	SH	DEFINED	01	
INTUITIVE SURGICAL	S	COM	46120E602	371	15000	SH	DEFINED	01	
INTUITIVE SURGICAL	S	COM	46120E602	1238	50028	SH	DEFINED	01	1
INVERESK RESEARCH GROUP		COM	461238107	695	18854	SH	DEFINED	01	
INVERNESS MEDICAL INNOVATION		COM	46126P106	1317	63300	SH	DEFINED	01	0
INVESTMENT TECH GRP		COM	46145F105	4050	264756	SH	DEFINED	01	
INVESTORS REAL ESTATE TRUST		COM	461730103	255	25500	SH	DEFINED	01	
INVISION TECH INC..		COM	461851107	2572	57171	SH	DEFINED	01	
INVITROGEN CORP		COM	46185R100	56563	1028600	SH	DEFINED	01	
INVITROGEN CORP		COM	46185R100	23905	434710	SH	DEFINED	01	0
INVITROGEN CORP		COM	46185R100	3283	59686	SH	DEFINED	01	0
INVESTORS FINL SERV		COM	461915100	82187	1821115	SH	DEFINED	01	
INVESTORS FINL SERV		COM	461915100	8195	181554	SH	DEFINED	01	0
INVESTORS FINL SERV		COM	461915100	2839	62900	SH	DEFINED	01	0
INVESTORS FINL SERV		COM	461915100	54599	1210353	SH	DEFINED	01	1
INVESTORS ECON SYSTS		COM	461990103	0	2305	SH	DEFINED	01	0
IOMEGA CORPORATION	S	COM	462030305	251	53984	SH	DEFINED	01	
IONICS INC		COM	462218108	1617	59896	SH	DEFINED	01	
IPASS INC		COM	46261V108	883	147400	SH	DEFINED	01	
IPSCO INC		COM	462622101	2544	90700	SH	DEFINED	01	
IPAYMENT INC		COM	46262E105	675	16800	SH	DEFINED	01	
IRIS INTERNATIONAL INC		COM	46270W105	187	23500	SH	DEFINED	01	
IRON MOUNTAIN INC	S	COM	462846106	22861	675370	SH	DEFINED	01	
IRON MOUNTAIN INC	S	COM	462846106	1034	30536	SH	DEFINED	01	0
IRON MOUNTAIN INC	S	COM	462846106	20408	603725	SH	DEFINED	01	1
IRWIN FINANCIAL CORP		COM	464119106	4208	162986	SH	DEFINED	01	
ISHARES MSCI EMERG MKTS		COM	464287234	30464	176600	SH	DEFINED	01	
MSCI EAFE I-SHARES		COM	464287465	54190	383217	SH	DEFINED	01	
ISHARES RUSS 2000 VL.		COM	464287630	7261	42433	SH	DEFINED	01	
ISHARES RUSSELL 2000		COM	464287655	1163	10200	SH	DEFINED	01	
ISHARES TRUST US UTILITIES SEC		COM	464287697	12224	197600	SH	DEFINED	01	
ISHARES TRUST US UTILITIES SEC		COM	464287697	489	7900	SH	DEFINED	01	0
ISIS PHAMACEUTICALS		COM	464330109	162	33100	SH	DEFINED	01	
ISOLAGEN INC		COM	46488N103	91	9600	SH	DEFINED	01	0
ITRON INC		COM	465741106	965	55285	SH	DEFINED	01	

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I2 TECHNOLOGIES	COM	465754109	2002	2820000	SH	DEFINED	01
I2 TECHNOLOGIES	COM	465754109	1151	1621555	SH	DEFINED	01
IVAX	COM	465823102	1026	53562	SH	DEFINED	01
IVAX	COM	465823102	2650	138428	SH	DEFINED	01
IVAX	COM	465823102	135	7107	SH	DEFINED	01
IVILLAGE INC S	COM	46588H105	3775	629200	SH	DEFINED	01
IVILLAGE INC S	COM	46588H105	1578	263025	SH	DEFINED	01
IXYS CORPORATION	COM	46600W106	0	49	SH	DEFINED	01
J & J SNACK FOODS CO S	COM	466032109	2393	55801	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	11800	3501365	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	351	104050	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1845	547441	SH	DEFINED	01
JDA SOFTWARE GROUP I	COM	46612K108	834	77040	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	1053	53025	SH	DEFINED	01
JLG INDUSTRIES S	COM	466210101	2165	128867	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	232028	5840123	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	3399	85560	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	34281	862845	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	37917	954839	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	1103	27767	SH	DEFINED	01
MMC NORILSK NICKEL-ADR	COM	46626D108	1777	27979	SH	DEFINED	01
MMC NORILSK NICKEL-ADR	COM	46626D108	398	6260	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	5830	184581	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	3	100	SH	DEFINED	01
JABIL CIRCUT S	COM	466313103	540	23445	SH	DEFINED	01
JABIL CIRCUT S	COM	466313103	1068	46414	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	9919	312624	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	25	790	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	117	3700	SH	DEFINED	01
JACKSON HEWITT TAX SERVICE	COM	468202106	437	21600	SH	DEFINED	01
JACUZZI BRANDS INC S	COM	469865109	3955	425210	SH	DEFINED	01
JACUZZI BRANDS INC S	COM	469865109	25	2567	SH	DEFINED	01
JACUZZI BRANDS INC S	COM	469865109	111	11989	SH	DEFINED	01
JAKKS PACIFIC INC	COM	47012E106	3825	166223	SH	DEFINED	01
JAMDAT MOBILE INC S	COM	47023T100	992	43000	SH	DEFINED	01
JAMDAT MOBILE INC S	COM	47023T100	397	17250	SH	DEFINED	01
JAMDAT MOBILE INC S	COM	47023T100	64	2800	SH	DEFINED	01
JANUS CAPITAL GROUP S	COM	47102X105	406	29842	SH	DEFINED	01
JANUS CAPITAL GROUP S	COM	47102X105	46	3364	SH	DEFINED	01
JANUS CAPITAL GROUP S	COM	47102X105	753	55348	SH	DEFINED	01
JARDEN CORP	COM	471109108	5097	139666	SH	DEFINED	01
JARDEN CORP	COM	471109108	31	830	SH	DEFINED	01
JARDEN CORP	COM	471109108	150	4100	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	3934	114100	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	21	623	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	103	2986	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	32192	648234	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	1570	31609	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	0	1	SH	DEFINED	01
JO-ANN STORES INC. S	COM	47758P307	2057	73370	SH	DEFINED	01
JO-ANN STORES INC. S	COM	47758P307	27	980	SH	DEFINED	01
JO-ANN STORES INC. S	COM	47758P307	165	5900	SH	DEFINED	01
JOHNSON & JOHNSON S	COM	478160104	652834	11589436	SH	DEFINED	01
JOHNSON & JOHNSON S	COM	478160104	11806	209577	SH	DEFINED	01
JOHNSON & JOHNSON S	COM	478160104	40580	720407	SH	DEFINED	01
JOHNSON & JOHNSON S	COM	478160104	151532	2690549	SH	DEFINED	01
JOHNSON & JOHNSON S	COM	478160104	2416	42895	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	5002	88042	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	4325	76123	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	2496	43940	SH	DEFINED	01
JONES APPAREL GROUP S	COM	480074103	269	7512	SH	DEFINED	01
JONES APPAREL GROUP S	COM	480074103	1034	28884	SH	DEFINED	01

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JONES APPAREL GROUP	S	COM	480074103	200	5600	SH	DEFINED	01	1
JONES LANG LASALLE INC		COM	48020Q107	1270	38457	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC		COM	480838101	1490	53840	SH	DEFINED	01	
JOURNAL COMM INC - A		COM	481130102	3167	180600	SH	DEFINED	01	
JOURNAL COMM INC - A		COM	481130102	18	970	SH	DEFINED	01	0
JOURNAL COMM INC - A		COM	481130102	79	4500	SH	DEFINED	01	0
JOURNAL REGISTER CO	S	COM	481138105	6184	327201	SH	DEFINED	01	
JOURNAL REGISTER CO	S	COM	481138105	25	1306	SH	DEFINED	01	0
JOURNAL REGISTER CO	S	COM	481138105	141	7465	SH	DEFINED	01	0
JOY GLOBAL INC		COM	481165108	6625	192706	SH	DEFINED	01	
JOY GLOBAL INC		COM	481165108	31	912	SH	DEFINED	01	0
JOY GLOBAL INC		COM	481165108	149	4321	SH	DEFINED	01	0
JOY GLOBAL INC		COM	481165108	1986	57773	SH	DEFINED	01	1
JUNIPER		COM	48203R104	288064	12206077	SH	DEFINED	01	
JUNIPER		COM	48203R104	58985	2499256	SH	DEFINED	01	0
JUNIPER		COM	48203R104	6226	263801	SH	DEFINED	01	0
JUPITERMEDIA CORP	S	COM	48207D101	1903	106900	SH	DEFINED	01	
KCS ENERGY INC	S	COM	482434206	5139	369451	SH	DEFINED	01	
KCS ENERGY INC	S	COM	482434206	20	1490	SH	DEFINED	01	0
KCS ENERGY INC	S	COM	482434206	124	8880	SH	DEFINED	01	0
KLA-TENCOR CORP		COM	482480100	34851	840199	SH	DEFINED	01	
KLA-TENCOR CORP		COM	482480100	360	8706	SH	DEFINED	01	0
KLA-TENCOR CORP		COM	482480100	2652	63945	SH	DEFINED	01	0
KLA-TENCOR CORP		COM	482480100	242	5828	SH	DEFINED	01	1
K-SWISS		COM	482686102	7468	387949	SH	DEFINED	01	
K-SWISS		COM	482686102	3	130	SH	DEFINED	01	0
KT CORP - SPON ADR		COM	48268K101	12749	705508	SH	DEFINED	01	
K2 INC		COM	482732104	7732	540253	SH	DEFINED	01	
K2 INC		COM	482732104	24	1730	SH	DEFINED	01	0
K2 INC		COM	482732104	112	7800	SH	DEFINED	01	0
KAMAN CORP		COM	483548103	793	66355	SH	DEFINED	01	
KANSAS CITY SO		COM	485170302	2670	175979	SH	DEFINED	01	
KAYDON CORP		COM	486587108	6541	227358	SH	DEFINED	01	
KB HOME		COM	48666K109	11542	136597	SH	DEFINED	01	
KB HOME		COM	48666K109	47	555	SH	DEFINED	01	0
KB HOME		COM	48666K109	1012	11975	SH	DEFINED	01	0
KB HOME		COM	48666K109	58049	687067	SH	DEFINED	01	1
KEITH COS INC		COM	487539108	2951	198000	SH	DEFINED	01	
KEITHLEY INSTRUMENTS	S	COM	487584104	744	42645	SH	DEFINED	01	
KELLOGG CO.	S	COM	487836108	30557	716262	SH	DEFINED	01	
KELLOGG CO.	S	COM	487836108	985	23097	SH	DEFINED	01	0
KELLOGG CO.	S	COM	487836108	4086	95769	SH	DEFINED	01	0
KELLWOOD		COM	488044108	8424	231120	SH	DEFINED	01	
KELLWOOD		COM	488044108	21	576	SH	DEFINED	01	0
KELLWOOD		COM	488044108	127	3489	SH	DEFINED	01	0
KELLY SERVICES		COM	488152208	44	1650	SH	DEFINED	01	
KEMET CORP		COM	488360108	2368	292600	SH	DEFINED	01	
KEMET CORP		COM	488360108	16	1925	SH	DEFINED	01	0
KEMET CORP		COM	488360108	85	10465	SH	DEFINED	01	0
KENNAMETAL INC		COM	489170100	6193	137171	SH	DEFINED	01	
KENNAMETAL INC		COM	489170100	33	730	SH	DEFINED	01	0
KENNAMETAL INC		COM	489170100	200	4420	SH	DEFINED	01	0
KENSEY NASH CORP		COM	490057106	2132	81369	SH	DEFINED	01	
KENSEY NASH CORP		COM	490057106	2	90	SH	DEFINED	01	0
KERR MCGEE		COM	492386107	80582	1407549	SH	DEFINED	01	
KERR MCGEE		COM	492386107	892	15576	SH	DEFINED	01	0
KERR MCGEE		COM	492386107	1981	34608	SH	DEFINED	01	0
KERR MCGEE CORP CVT		CONV BND	492386AP2	855	800000	PRN	DEFINED	01	
KEY ENERGY SERVICES		COM	492914106	416	37600	SH	DEFINED	01	
KEY ENERGY SERVICES		COM	492914106	280	25370	SH	DEFINED	01	0
KEY TECHNOLOGY INC		COM	493143101	1519	135000	SH	DEFINED	01	
KEYCORP NEW		COM	493267108	16585	524851	SH	DEFINED	01	

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KEYCORP NEW	COM	493267108	2978	94231	SH	DEFINED	01	0
KEYCORP NEW	COM	493267108	188	6050	SH	DEFINED	01	1
KEYNOTE SYSTEMS INC	COM	493308100	374	26400	SH	DEFINED	01	
KEYSPAN CORP	COM	49337W100	9257	236136	SH	DEFINED	01	
KEYSPAN CORP	COM	49337W100	1452	37034	SH	DEFINED	01	0
KFORCE INC	COM	493732101	3	330	SH	DEFINED	01	0
KILROY REALTY	COM	49427F108	4328	113797	SH	DEFINED	01	
KIMBERLY CLARK	COM	494368103	7942	122974	SH	DEFINED	01	
KIMBERLY CLARK	COM	494368103	2209	34195	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	7399	114556	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	4206	65100	SH	DEFINED	01	1
KIMCO REALTY CORP	COM	49446R109	2550	49700	SH	DEFINED	01	
KINDER MORGAN ENERGY S	COM	494550106	8694	185600	SH	DEFINED	01	
KINDER MORGAN INC S	COM	49455P101	8166	129982	SH	DEFINED	01	
KINDER MORGAN INC S	COM	49455P101	1179	18764	SH	DEFINED	01	0
KINDER MORGAN INC S	COM	49455P101	1798	28617	SH	DEFINED	01	0
KINDER MORGAN MGMT. S	COM	49455U100	0	2	SH	DEFINED	01	
KINDRED HEALTHCARE S	COM	494580103	1496	61299	SH	DEFINED	01	
KINDRED HEALTHCARE S	COM	494580103	6156	252340	SH	DEFINED	01	0
KINDRED HEALTHCARE S	COM	494580103	112	4600	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	25576	486697	SH	DEFINED	01	
KINETIC CONCEPTS INC.	COM	49460W208	28837	548748	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	2215	42158	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	2306	44000	SH	DEFINED	01	1
KING PHARMACEUTICAL	COM	495582108	831	69652	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	666	55819	SH	DEFINED	01	0
KINROSS GOLD CORP - USD	COM	496902206	734	108280	SH	DEFINED	01	0
KIRBY CORP	COM	497266106	8563	213254	SH	DEFINED	01	
KMART HOLDING CORP	COM	498780105	48	545	SH	DEFINED	01	0
KNIGHT RIDDER S	COM	499040103	4639	70880	SH	DEFINED	01	
KNIGHT RIDDER S	COM	499040103	1174	17937	SH	DEFINED	01	0
KNIGHT TRADING GRP.	COM	499063105	2018	218661	SH	DEFINED	01	
KNIGHT TRANSPORTATION	COM	499064103	3398	158680	SH	DEFINED	01	
KOHL'S CORP S	COM	500255104	981	20351	SH	DEFINED	01	
KOHL'S CORP S	COM	500255104	398	8274	SH	DEFINED	01	0
KOHL'S CORP S	COM	500255104	3800	78860	SH	DEFINED	01	0
KOHL'S CORP S	COM	500255104	856	17725	SH	DEFINED	01	1
KOMAG INC	COM	500453204	88	6343	SH	DEFINED	01	
KOMAG INC	COM	500453204	14	970	SH	DEFINED	01	0
KOMAG INC	COM	500453204	81	5800	SH	DEFINED	01	0
PHILIPS ELECTRON NYS	COM	500472303	172	7500	SH	DEFINED	01	
KOOKMIN BANK ADR FSUSD	COM	50049M109	624	19600	SH	DEFINED	01	
KOPIN	COM	500600101	756	185800	SH	DEFINED	01	
KOPIN	COM	500600101	1826	448800	SH	DEFINED	01	0
KEPCO ADR (KEP US\$) FSUSD	COM	500631106	618	58571	SH	DEFINED	01	
KORN FERRY INTL	COM	500643200	720	39520	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	3939	110604	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	3	90	SH	DEFINED	01	0
KRAFT FOODS INC - A S	COM	50075N104	8396	264700	SH	DEFINED	01	
KRAFT FOODS INC - A S	COM	50075N104	2602	82079	SH	DEFINED	01	1
KRISPY KREME DONUTS	COM	501014104	2869	226550	SH	DEFINED	01	
KRISPY KREME DONUTS	COM	501014104	317	25000	SH	DEFINED	01	0
KROGER CO. S	COM	501044101	12194	785820	SH	DEFINED	01	
KROGER CO. S	COM	501044101	1	156	SH	DEFINED	01	0
KROGER CO. S	COM	501044101	2657	171217	SH	DEFINED	01	0
KROGER CO. S	COM	501044101	43173	2783363	SH	DEFINED	01	1
KROGER CO. S	COM	501044101	176	11350	SH	DEFINED	01	1
KRONOS INC	COM	501052104	4330	97766	SH	DEFINED	01	
KRONOS INC	COM	501052104	4	100	SH	DEFINED	01	0
KRONOS WORLDWIDE INC	COM	50105F105	4	97	SH	DEFINED	01	
KULICKE & SOFFA IND S	COM	501242101	1372	242885	SH	DEFINED	01	
KYPHON INC.	COM	501577100	144	5800	SH	DEFINED	01	0

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KYPHON INC.	COM	501577100	1435	57932	SH	DEFINED	01	1
LCA-VISION INC	COM	501803308	1816	70400	SH	DEFINED	01	
LG.PHILIPS LCD CO LTD-ADR	COM	50186V102	3846	253853	SH	DEFINED	01	1
LKQ CORP	COM	501889208	2064	113000	SH	DEFINED	01	
LKQ CORP	COM	501889208	17	880	SH	DEFINED	01	0
LKQ CORP	COM	501889208	93	5100	SH	DEFINED	01	0
LNR PTY CORP	COM	501940100	332	5361	SH	DEFINED	01	
LSI LOGIC	COM	502161102	430	99891	SH	DEFINED	01	
LSI LOGIC	COM	502161102	381	88352	SH	DEFINED	01	0
LSI INDUSTRIES INC	COM	50216C108	218	20800	SH	DEFINED	01	
LTC PROPERTIES S	COM	502175102	813	45450	SH	DEFINED	01	
L-3 COMMUNICATIONS S	COM	502424104	89	1328	SH	DEFINED	01	
LABARGE INC	COM	502470107	377	46600	SH	DEFINED	01	
LA JOLLA PHARMACEUTICAL CO	COM	503459109	218	71300	SH	DEFINED	01	1
LA QUINTA CORP	COM	50419U202	2305	295500	SH	DEFINED	01	
LA-Z-BOY INC	COM	505336107	2127	140063	SH	DEFINED	01	
LABOR READY INC	COM	505401208	5427	387089	SH	DEFINED	01	
LABOR READY INC	COM	505401208	29	2160	SH	DEFINED	01	0
LABOR READY INC	COM	505401208	150	10710	SH	DEFINED	01	0
LABONE INC S	COM	50540L105	1321	45200	SH	DEFINED	01	
LAB CORP OF AMERICA S	COM	50540R409	116	2650	SH	DEFINED	01	
LAB CORP OF AMERICA S	COM	50540R409	73	1669	SH	DEFINED	01	0
LAB CORP OF AMERICA S	COM	50540R409	53004	1214908	SH	DEFINED	01	1
LACLEDE GROUP INC	COM	505597104	1622	55490	SH	DEFINED	01	
LAFARGE STK	COM	505862102	73	1551	SH	DEFINED	01	0
LAILAW INTERNATIONAL	COM	50730R102	3858	234550	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	165	7540	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	10820	494550	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	543	24805	SH	DEFINED	01	0
LAMAR ADVERTISING.	COM	512815101	219	5270	SH	DEFINED	01	
LAMAR ADVERTISING.	COM	512815101	20	492	SH	DEFINED	01	0
LAMAR ADVERTISING.	COM	512815101	47463	1143380	SH	DEFINED	01	1
LANCASTER COLONY COR	COM	513847103	1743	41324	SH	DEFINED	01	
LANCE INC	COM	514606102	1347	83390	SH	DEFINED	01	
LANCE INC	COM	514606102	25	1560	SH	DEFINED	01	0
LANCE INC	COM	514606102	191	11800	SH	DEFINED	01	0
LANDAMERICA FINL	COM	514936103	2734	60109	SH	DEFINED	01	
LANDRY'S RESTAURANTS	COM	51508L103	2834	103844	SH	DEFINED	01	
LANDSTAR SYSTEM INC	COM	515098101	13963	237955	SH	DEFINED	01	
LANDSTAR SYSTEM INC	COM	515098101	154	2620	SH	DEFINED	01	0
LASALLE HOTEL PROPERTIES S	COM	517942108	2407	87205	SH	DEFINED	01	
LASERSCOPE S	COM	518081104	74	3648	SH	DEFINED	01	
ESTEE LAUDER COS CLASS'A'COM U	COM	518439104	36	856	SH	DEFINED	01	0
ESTEE LAUDER COS CLASS'A'COM U	COM	518439104	4195	100400	SH	DEFINED	01	1
LAWSON PRODUCTS	COM	520776105	1026	25031	SH	DEFINED	01	
LEAR CORP S	COM	521865105	5065	93010	SH	DEFINED	01	
LEAR CORP S	COM	521865105	54	1000	SH	DEFINED	01	1
LEAR CORP CVT	CONV BND	521865AG0	1550	3100000	PRN	DEFINED	01	
LEAPFROG ENTERPRISES INC	COM	52186N106	857	42300	SH	DEFINED	01	0
LEE ENTERPRISES INC	COM	523768109	1483	32000	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	1510	32600	SH	DEFINED	01	1
LEGGETT & PLATT	COM	524660107	3517	125145	SH	DEFINED	01	
LEGGETT & PLATT	COM	524660107	1247	44391	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	45245	849350	SH	DEFINED	01	
LEGG MASON INC	COM	524901105	69297	1300833	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	6188	116148	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS S	COM	524908100	32295	405109	SH	DEFINED	01	
LEHMAN BROS HOLDINGS S	COM	524908100	750	9403	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS S	COM	524908100	7339	92054	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS S	COM	524908100	17403	218312	SH	DEFINED	01	1
LENNAR CORP	COM	526057104	9303	195450	SH	DEFINED	01	
LENNAR CORP	COM	526057104	121	2543	SH	DEFINED	01	0

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LENNAR CORP	COM	526057104	121	2550	SH	DEFINED	01	0
LENNOX INTL	COM	526107107	3428	229506	SH	DEFINED	01	
LEUCADIA NATL CORP	COM	527288104	15	251	SH	DEFINED	01	0
LEVEL 3 COMM S	COM	52729N100	10	3901	SH	DEFINED	01	0
LEXAR MEDIA INC. S	COM	52886P104	3463	412752	SH	DEFINED	01	
LEXAR MEDIA INC. S	COM	52886P104	2	280	SH	DEFINED	01	0
LEXICON GENETICS INC. S	COM	528872104	1812	275000	SH	DEFINED	01	
LEXICON GENETICS INC. S	COM	528872104	235	35938	SH	DEFINED	01	1
LEXINGTON CORP PPTYS TR	COM	529043101	5002	230420	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	12722	151440	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	2521	30006	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	21427	255087	SH	DEFINED	01	1
LIBBEY	COM	529898108	756	40434	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	119	3000	SH	DEFINED	01	
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	816	900000	PRN	DEFINED	01	
LIBERTY MEDIA	COM	530718105	35237	4040945	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	916	105000	SH	DEFINED	01	0
LIBERTY MEDIA/TWX CVT	CONV BND	530718AF2	752	700000	PRN	DEFINED	01	
LIBERTY MEDIA INTL INC	COM	530719103	9785	293328	SH	DEFINED	01	
LIBERTY MEDIA INTL INC	COM	530719103	210	6300	SH	DEFINED	01	0
LIBERTY PROPERTY TRU.	COM	531172104	1729	43400	SH	DEFINED	01	
LIFETIME HOAN CORP S	COM	531926103	272	18300	SH	DEFINED	01	
LIFECCELL CORP	COM	531927101	4383	438300	SH	DEFINED	01	
LIFECCELL CORP	COM	531927101	5	490	SH	DEFINED	01	0
LIFELINE SYSTEMS INC S	COM	532192101	382	15650	SH	DEFINED	01	
LIFEPOINT HOSP INC S	COM	53219L109	2611	87000	SH	DEFINED	01	
LIFEPOINT HOSP INC S	COM	53219L109	2097	69850	SH	DEFINED	01	0
ELI LILLY	COM	532457108	145050	2415510	SH	DEFINED	01	
ELI LILLY	COM	532457108	2362	39355	SH	DEFINED	01	0
ELI LILLY	COM	532457108	16309	271599	SH	DEFINED	01	0
ELI LILLY	COM	532457108	13876	230746	SH	DEFINED	01	1
LIMITED BRANDS INC	COM	532716107	626	28065	SH	DEFINED	01	
LIMITED BRANDS INC	COM	532716107	73	3288	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	2429	108982	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	252	11300	SH	DEFINED	01	1
LIN TV CORP	COM	532774106	3937	202100	SH	DEFINED	01	
LIN TV CORP	COM	532774106	84	4300	SH	DEFINED	01	0
LINCARE HOLDINGS INC S	COM	532791100	35574	1197374	SH	DEFINED	01	
LINCARE HOLDINGS INC S	COM	532791100	3435	115563	SH	DEFINED	01	0
LINCARE HOLDINGS INC S	COM	532791100	1384	46558	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	5611	178954	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	44236	941186	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	2085	44361	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	3086	65665	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	1195	44504	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	11380	314055	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	2668	73621	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	1170	32270	SH	DEFINED	01	1
LINEN & THINGS	COM	535679104	6694	288891	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	109	2170149	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	21	446617	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	COM	535919203	458	52700	SH	DEFINED	01	
LIONBRIDGE TECHNOLOGIES INC.	COM	536252109	4653	541629	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	3053	143600	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	26	1210	SH	DEFINED	01	0
LITHIA MOTORS INC CL A	COM	536797103	130	6100	SH	DEFINED	01	0
LITTELFUSE INC	COM	537008104	7020	203383	SH	DEFINED	01	
LITTELFUSE INC	COM	537008104	4	130	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	5932	157244	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	73	1935	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	941	24954	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	61	1600	SH	DEFINED	01	1

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LLOYDS TSB GROUP ADR	COM	539439109	5802	184300	SH	DEFINED	01
LOJACK CORPORATION S	COM	539451104	875	78098	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	317103	5684896	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	3844	68961	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	6611	118508	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	2095	37600	SH	DEFINED	01
LOCKHEED MARTIN CVT	CONV BND	539830AP4	1544	1500000	PRN	DEFINED	01
LODGENET ENT	COM	540211109	1238	93800	SH	DEFINED	01
LODGIAN INC S	COM	54021P403	7085	715648	SH	DEFINED	01
LOEWS CORP S	COM	540424108	104986	1794611	SH	DEFINED	01
LOEWS CORP S	COM	540424108	1213	20743	SH	DEFINED	01
LOEWS CORP S	COM	540424108	7154	122295	SH	DEFINED	01
LOEWS CORP S	COM	540424108	959	16388	SH	DEFINED	01
LOEWS CORP - CAROLINA GROUP	COM	540424207	4706	193100	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	4916	190328	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	14	560	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	74	2869	SH	DEFINED	01
LONE STAR TECHNOLOG	COM	542312103	3416	90384	SH	DEFINED	01
LONE STAR TECHNOLOG	COM	542312103	76	2000	SH	DEFINED	01
LONGS DRUG STORES	COM	543162101	2976	122980	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	3656	140907	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	84	3252	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	653	25156	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	3178	122500	SH	DEFINED	01
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1082	10800	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	2950	54275	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	9816	180603	SH	DEFINED	01
LOWES COMPANIES CVT	CONV BND	548661CF2	900	1000000	PRN	DEFINED	01
LOWES COMPANIES CVT	CONV BND	548661CF2	3870	4300000	PRN	DEFINED	01
LUBRIZOL CORP	COM	549271104	2595	75000	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	7978	2516967	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	62	19500	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	3462	1091836	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	83	26200	SH	DEFINED	01
LUMINEX CORP	COM	55027E102	2	240	SH	DEFINED	01
LYDALL INC	COM	550819106	2255	242455	SH	DEFINED	01
WILLIAM LYON HOMES S	COM	552074106	229	2581	SH	DEFINED	01
LYONDELL CHEMICAL CO S	COM	552078107	38781	1726682	SH	DEFINED	01
LYONDELL CHEMICAL CO S	COM	552078107	4041	179912	SH	DEFINED	01
LYONDELL CHEMICAL CO S	COM	552078107	38105	1697315	SH	DEFINED	01
M&F WORLDWIDE CORP	COM	552541104	169	13040	SH	DEFINED	01
M&T BK CORP	COM	55261F104	2007	20975	SH	DEFINED	01
M&T BK CORP	COM	55261F104	2595	27120	SH	DEFINED	01
MAF BANCORP	COM	55261R108	4102	95119	SH	DEFINED	01
MBIA INC S	COM	55262C100	920	15813	SH	DEFINED	01
MBIA INC S	COM	55262C100	60	1031	SH	DEFINED	01
MBIA INC S	COM	55262C100	1931	33179	SH	DEFINED	01
MBIA INC S	COM	55262C100	155	2700	SH	DEFINED	01
MBNA	COM	55262L100	146172	5800461	SH	DEFINED	01
MBNA	COM	55262L100	2780	110322	SH	DEFINED	01
MBNA	COM	55262L100	7936	314908	SH	DEFINED	01
MBNA	COM	55262L100	1310	52000	SH	DEFINED	01
MDC HOLDINGS INC S	COM	552676108	6338	86702	SH	DEFINED	01
MCI INC	COM	552691107	1093	65283	SH	DEFINED	01
MEMC ELECTRONIC MAT. S	COM	552715104	142	16748	SH	DEFINED	01
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	2281	247632	SH	DEFINED	01
MGE ENERGY INC.	COM	55277P104	87	2728	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	3193	47977	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	56	846	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	1520	22847	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	176	2700	SH	DEFINED	01
MGI PHARM	COM	552880106	13200	494588	SH	DEFINED	01

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MGI PHARM	COM	552880106	35796	1341100	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1740	65200	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1981	74000	SH	DEFINED	01	1
MGM MIRAGE S	COM	552953101	2717	54710	SH	DEFINED	01	
MI DEVELOPMENTS INC CL-A	COM	55304X104	8247	326000	SH	DEFINED	01	
M/I HOMES INC	COM	55305B101	446	10510	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	2827	184500	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	64	4090	SH	DEFINED	01	0
MKS INSTRUMENT INC	COM	55306N104	67	4400	SH	DEFINED	01	0
MMO2 PLC ADR	COM	55309W101	1322	74500	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	3447	409850	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	20	2307	SH	DEFINED	01	0
MPS GROUP INC	COM	553409103	99	11775	SH	DEFINED	01	0
MRO SOFTWARE INC	COM	55347W105	661	66120	SH	DEFINED	01	
MSC INDUSTRIAL DIRECT CO-A	S COM	553530106	240	7029	SH	DEFINED	01	
MSC INDUSTRIAL DIRECT CO-A	S COM	553530106	1537	45128	SH	DEFINED	01	1
MTS SYSTEMS CORP	COM	553777103	389	18358	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	5771	208851	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01	0
MACDERMID INC S	COM	554273102	2900	100132	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	379	15720	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	6	230	SH	DEFINED	01	0
MACROMEDIA INC	COM	556100105	5090	253500	SH	DEFINED	01	
MACROMEDIA INC	COM	556100105	3345	166650	SH	DEFINED	01	0
STEVEN MADDEN LTD.	COM	556269108	3463	196200	SH	DEFINED	01	
MAGELLAN HEALTH SERVICES INC	COM	559079207	3829	104710	SH	DEFINED	01	
MAGELLAN HEALTH SERVICES INC	COM	559079207	5364	146720	SH	DEFINED	01	0
MAGELLAN HEALTH SERVICES INC	COM	559079207	143	3900	SH	DEFINED	01	0
MAGMA DESIGN AUTOMAT S	COM	559181102	398	26400	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT S	COM	559181102	95	6300	SH	DEFINED	01	0
MAGNA ENTERTAINMENT FSUSD	COM	559211107	273	50000	SH	DEFINED	01	
MAGNETEK INC S	COM	559424106	639	85556	SH	DEFINED	01	
MAGNUM HUNTER RESOURCES	COM	55972F203	1395	120900	SH	DEFINED	01	
MAIN STREET BANKS INC	COM	56034R102	1718	56113	SH	DEFINED	01	
MAIN STREET BANKS INC	COM	56034R102	621	20300	SH	DEFINED	01	0
MANCHESTER TECHNOLOGIES INC	COM	562398107	306	61000	SH	DEFINED	01	
MANHATTAN ASSOCIATES INC	COM	562750109	2623	107412	SH	DEFINED	01	
MANITOWOC CO.	COM	563571108	4446	125400	SH	DEFINED	01	
MANITOWOC CO.	COM	563571108	2720	76709	SH	DEFINED	01	0
MANNATECH INC	COM	563771104	46	3286	SH	DEFINED	01	
MANOR CARE INC S	COM	564055101	2377	79375	SH	DEFINED	01	
MANOR CARE INC S	COM	564055101	607	20254	SH	DEFINED	01	0
MANPOWER INC-WIS	COM	56418H100	30496	685480	SH	DEFINED	01	
MANPOWER INC-WIS	COM	56418H100	3132	70400	SH	DEFINED	01	0
MANTECH INTL CORP-A.	COM	564563104	1597	85335	SH	DEFINED	01	
MAP INFO	COM	565105103	577	53391	SH	DEFINED	01	
MARATHON OIL CORP S	COM	565849106	62219	1507249	SH	DEFINED	01	
MARATHON OIL CORP S	COM	565849106	286	6938	SH	DEFINED	01	0
MARATHON OIL CORP S	COM	565849106	3298	79883	SH	DEFINED	01	0
MARATHON OIL CORP S	COM	565849106	269	6600	SH	DEFINED	01	1
MARCUS CORP	COM	566330106	1539	79027	SH	DEFINED	01	
MARINEMAX INC S	COM	567908108	2329	103403	SH	DEFINED	01	
MARINEMAX INC S	COM	567908108	79	3500	SH	DEFINED	01	0
MARKEL CORP	COM	570535104	617	2000	SH	DEFINED	01	
MARLIN BUSINESS SERVICES INC	COM	571157106	619	33000	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	112385	2455964	SH	DEFINED	01	
MARSH MCLENNAN CO	COM	571748102	1575	34445	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	6002	131152	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	2854	62400	SH	DEFINED	01	1
MARSHALL & ILSLEY S	COM	571834100	1727	42847	SH	DEFINED	01	
MARSHALL & ILSLEY S	COM	571834100	2070	51370	SH	DEFINED	01	0
MARRIOTT INTL CL A S	COM	571903202	1327	25548	SH	DEFINED	01	

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MARRIOTT INTL CL A	S	COM	571903202	2755	53026	SH	DEFINED	01	0
MARTEK BIOSCIENCES.		COM	572901106	9503	195380	SH	DEFINED	01	
MARTEK BIOSCIENCES.		COM	572901106	4772	98100	SH	DEFINED	01	0
MARTEK BIOSCIENCES.		COM	572901106	224	4600	SH	DEFINED	01	0
MARTEK BIOSCIENCES.		COM	572901106	7659	157222	SH	DEFINED	01	1
MARTIN MARIETTA MATE	S	COM	573284106	43039	950700	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	709	15696	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	1403	31000	SH	DEFINED	01	0
MARTIN MARIETTA MATE	S	COM	573284106	125	2800	SH	DEFINED	01	1
MARVEL ENTERPRISES INC.		COM	57383M108	84	5798	SH	DEFINED	01	0
MASCO CORP		COM	574599106	30106	871889	SH	DEFINED	01	
MASCO CORP		COM	574599106	722	20920	SH	DEFINED	01	0
MASCO CORP		COM	574599106	3466	100365	SH	DEFINED	01	0
MASCO CORP		COM	574599106	6439	186600	SH	DEFINED	01	1
MASCO CVT		CONV BND	574599AW6	1706	3500000	PRN	DEFINED	01	
MASCO CVT		CONV BND	574599AW6	1706	3500000	PRN	DEFINED	01	0
MASSEY ENERGY CO	S	COM	576206106	6070	209801	SH	DEFINED	01	
MASSEY ENERGY CO	S	COM	576206106	81018	2801419	SH	DEFINED	01	1
MASTEC INC..		COM	576323109	42	8023	SH	DEFINED	01	
MATERIAL SCIENCES		COM	576674105	510	37827	SH	DEFINED	01	
MATRIA HEALTHCARE IN.		COM	576817209	1622	57260	SH	DEFINED	01	
MATTEL INC.		COM	577081102	14594	804894	SH	DEFINED	01	
MATTEL INC.		COM	577081102	958	52800	SH	DEFINED	01	0
MATTEL INC.		COM	577081102	1739	95926	SH	DEFINED	01	0
MATTEL INC.		COM	577081102	20241	1117037	SH	DEFINED	01	1
MATTHEWS INTL CORP.		COM	577128101	678	20000	SH	DEFINED	01	
MATTSON TECHNOLOGY	S	COM	577223100	40	5173	SH	DEFINED	01	
MAXIM INTEGRATED		COM	57772K101	149111	3525912	SH	DEFINED	01	
MAXIM INTEGRATED		COM	57772K101	43257	1022895	SH	DEFINED	01	0
MAXIM INTEGRATED		COM	57772K101	8350	197437	SH	DEFINED	01	0
MAXIM INTEGRATED		COM	57772K101	1941	46000	SH	DEFINED	01	1
MAY DEPT STORES		COM	577778103	7550	294574	SH	DEFINED	01	
MAY DEPT STORES		COM	577778103	1724	67262	SH	DEFINED	01	0
MAY DEPT STORES		COM	577778103	188	7300	SH	DEFINED	01	1
MAVERICK TUBE CORP		COM	577914104	12769	414444	SH	DEFINED	01	
MAVERICK TUBE CORP		COM	577914104	7	230	SH	DEFINED	01	0
MAXIMUS INC		COM	577933104	10133	351747	SH	DEFINED	01	
MAXIMUS INC		COM	577933104	1986	68958	SH	DEFINED	01	0
MAYTAG CO		COM	578592107	489	26636	SH	DEFINED	01	
MAYTAG CO		COM	578592107	335	18247	SH	DEFINED	01	0
MCCLATCHY CO		COM	579489105	1842	26000	SH	DEFINED	01	
MCCORMICK & CO		COM	579780206	377	10980	SH	DEFINED	01	
MCCORMICK & CO		COM	579780206	1092	31790	SH	DEFINED	01	0
MCCORMICK & CO		COM	579780206	7438	216642	SH	DEFINED	01	1
MCDATA CORP B SHARES TRG		COM	580031102	2779	591300	SH	DEFINED	01	0
MCDATA CORPORATION-A		COM	580031201	602	119700	SH	DEFINED	01	
MCDERMOTT INTL	S	COM	580037109	39725	3366500	SH	DEFINED	01	
MCDONALDS CORP		COM	580135101	167319	5969272	SH	DEFINED	01	
MCDONALDS CORP		COM	580135101	2927	104415	SH	DEFINED	01	0
MCDONALDS CORP		COM	580135101	8838	315305	SH	DEFINED	01	0
MCDONALDS CORP		COM	580135101	371	13300	SH	DEFINED	01	1
MCDONALDS CORP		COM	580135101	116	4146	SH	DEFINED	01	1
MCG CAPITAL CORP	S	COM	58047P107	199	11439	SH	DEFINED	01	
MCGRAW-HILL COS INC		COM	580645109	19510	244818	SH	DEFINED	01	
MCGRAW-HILL COS INC		COM	580645109	3507	44009	SH	DEFINED	01	0
MCGRAW-HILL COS INC		COM	580645109	12836	161163	SH	DEFINED	01	1
MCKESSON CORP		COM	58155Q103	51034	1989649	SH	DEFINED	01	
MCKESSON CORP		COM	58155Q103	2334	91000	SH	DEFINED	01	0
MCKESSON CORP		COM	58155Q103	1737	67715	SH	DEFINED	01	0
MCLEODUSA INC ESCROW		COM	582266995	0	2746	SH	DEFINED	01	
MEADE INSTRUMENTS		COM	583062104	165	52991	SH	DEFINED	01	
MEADWESTVACO CORP		COM	583334107	32624	1022696	SH	DEFINED	01	

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MEADWESTVACO CORP	COM	583334107	1486	46598	SH	DEFINED	01	0
MEADWESTVACO CORP	COM	583334107	228	7300	SH	DEFINED	01	1
MEASUREMENT SPEC INC	COM	583421102	1268	51000	SH	DEFINED	01	
MEDAREX INC S	COM	583916101	886	120000	SH	DEFINED	01	
MEDAREX INC S	COM	583916101	2	230	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	133948	4334910	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	4120	133344	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	1937	62683	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	763	24699	SH	DEFINED	01	1
MEDIA GENERAL	COM	584404107	5993	107100	SH	DEFINED	01	
MEDICAL STAFFING NTKW HOLD	COM	58463F104	1106	180277	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	1376	57000	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	831	34600	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	COM	584690309	5860	150094	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	COM	584690309	26067	667700	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	COM	584690309	1253	32100	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	15062	635518	SH	DEFINED	01	
MEDIMMUNE INC \	COM	584699102	470	19823	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	2324	98071	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	90	3800	SH	DEFINED	01	1
MEDTRONIC S	COM	585055106	281374	5421446	SH	DEFINED	01	
MEDTRONIC S	COM	585055106	4340	83651	SH	DEFINED	01	0
MEDTRONIC S	COM	585055106	15632	301207	SH	DEFINED	01	0
MEDTRONIC S	COM	585055106	1660	32070	SH	DEFINED	01	1
MELLON FINANCIAL COR	COM	58551A108	7492	270562	SH	DEFINED	01	
MELLON FINANCIAL COR	COM	58551A108	2718	98159	SH	DEFINED	01	0
MEMBERWORKS INC	COM	586002107	1003	38246	SH	DEFINED	01	
MENS WEARHOUSE INC S	COM	587118100	10015	344734	SH	DEFINED	01	
MENS WEARHOUSE INC S	COM	587118100	41	1380	SH	DEFINED	01	0
MENS WEARHOUSE INC S	COM	587118100	241	8290	SH	DEFINED	01	0
MENTOR CORP MN S	COM	587188103	4913	145839	SH	DEFINED	01	
MENTOR GRAPHIC S	COM	587200106	4983	454431	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	163334	4949507	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	4309	130573	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	17624	534063	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	26721	805246	SH	DEFINED	01	1
MERCK & CO. INC.	COM	589331107	952	28833	SH	DEFINED	01	1
MERCURY COMP SYS INC	COM	589378108	1515	56269	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	2	65	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	20561	589489	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	20864	598150	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	1762	50491	SH	DEFINED	01	0
MEREDITH CORP	COM	589433101	154	2996	SH	DEFINED	01	
MEREDITH CORP	COM	589433101	597	11618	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC S	COM	589889104	1976	130780	SH	DEFINED	01	
MERIDIAN GOLD. S	COM	589975101	5763	344700	SH	DEFINED	01	
MERITAGE HOMES CORP	COM	59001A102	3089	39312	SH	DEFINED	01	
MERITAGE HOMES CORP	COM	59001A102	25	300	SH	DEFINED	01	0
MERITAGE HOMES CORP	COM	59001A102	110	1400	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	90728	1824759	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	762	15310	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	13321	267922	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	32603	656062	SH	DEFINED	01	1
MESA AIR	COM	590479101	501	98069	SH	DEFINED	01	
MET-PRO CORP	COM	590876306	373	28366	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	2968	163245	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	26	1420	SH	DEFINED	01	0
METAL MANAGEMENT INC	COM	591097209	158	8700	SH	DEFINED	01	0
METALS USA INC.	COM	591324207	192	10800	SH	DEFINED	01	
METHODE ELEC S	COM	591520200	1990	155527	SH	DEFINED	01	
METLIFE INC S	COM	59156R108	8221	212697	SH	DEFINED	01	
METLIFE INC S	COM	59156R108	136	3525	SH	DEFINED	01	0

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METLIFE INC S	COM	59156R108	6716	173768	SH	DEFINED	01	0
METLIFE INC S	COM	59156R108	8716	225650	SH	DEFINED	01	1
METRIS COMPANIES INC	COM	591598107	5330	545000	SH	DEFINED	01	
METROCALL HOLDINGS INC	COM	59164X105	132	2033	SH	DEFINED	01	
METROLOGIC INSTRUMENTS S	COM	591676101	1643	103700	SH	DEFINED	01	
METROLOGIC INSTRUMENTS S	COM	591676101	3	160	SH	DEFINED	01	0
METTLER TOLEDO COM USD0.01	COM	592688105	276	5837	SH	DEFINED	01	1
MICREL	COM	594793101	2480	238200	SH	DEFINED	01	
MICREL	COM	594793101	2	210	SH	DEFINED	01	0
MICROS SYSTEMS	COM	594901100	2453	48991	SH	DEFINED	01	
MICROSOFT	COM	594918104	1000169	36172453	SH	DEFINED	01	
MICROSOFT	COM	594918104	25160	909977	SH	DEFINED	01	0
MICROSOFT	COM	594918104	75786	2740921	SH	DEFINED	01	0
MICROSOFT	COM	594918104	277786	10049955	SH	DEFINED	01	1
MICRO STRATEGY	COM	594972408	6733	163884	SH	DEFINED	01	
MICRO STRATEGY	COM	594972408	1796	43710	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	52867	1969700	SH	DEFINED	01	
MICROCHIP TECHNOLOGY INC	COM	595017104	32894	1225550	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	3882	144612	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	17391	1445648	SH	DEFINED	01	
MICRON TECHNOLOGY	COM	595112103	678	56400	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	1698	141187	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	9742	690998	SH	DEFINED	01	
MICROSEMI CORP	COM	595137100	17	1136	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	67	4752	SH	DEFINED	01	0
MID-STATE BANCSHARES	COM	595440108	612	23779	SH	DEFINED	01	
MIDAS INC	COM	595626102	1566	96681	SH	DEFINED	01	
MIDDLEBY CORP	COM	596278101	5823	110596	SH	DEFINED	01	
MIDDLEBY CORP	COM	596278101	21	410	SH	DEFINED	01	0
MIDDLEBY CORP	COM	596278101	110	2090	SH	DEFINED	01	0
MIDDLESEX WATER CO.	COM	596680108	509	28400	SH	DEFINED	01	
MIDWAY GAMES INC S	COM	598148104	338	34042	SH	DEFINED	01	
MILACRON INC S	COM	598709103	296	94742	SH	DEFINED	01	
MILLENIUUM PHARM	COM	599902103	1667	121575	SH	DEFINED	01	0
MILLENIUUM PHARM	COM	599902103	27	1944	SH	DEFINED	01	0
MILLENNIUM CHEM INC	COM	599903101	285	13443	SH	DEFINED	01	
MILLENNIUM CHEM INC	COM	599903101	18455	872167	SH	DEFINED	01	1
MILLENNIUM BANKSHARES CORP	COM	60037B106	720	86705	SH	DEFINED	01	
MILLER (HERMAN) INC COM USD0.20	COM	600544100	14660	596900	SH	DEFINED	01	1
MILLIPORE CORP	COM	601073109	351	7336	SH	DEFINED	01	
MILLIPORE CORP	COM	601073109	546	11403	SH	DEFINED	01	0
MILLS	COM	601148109	3304	63700	SH	DEFINED	01	
MINDSPEED TECHNOLOGIES INC	COM	602682106	441	221500	SH	DEFINED	01	1
MINE SAFETY APPLIANCES CO	COM	602720104	1372	33707	SH	DEFINED	01	
MINEFINDERS CORP FSUSD	COM	602900102	1530	222000	SH	DEFINED	01	
MINERALS TECHNOLOGIE	COM	603158106	4303	73091	SH	DEFINED	01	
MISONIX INC	COM	604871103	255	37400	SH	DEFINED	01	
MISSION WEST PROPERTIES	COM	605203108	491	47401	SH	DEFINED	01	
MOBILE TELESYSTM ADR	COM	607409109	620	4273	SH	DEFINED	01	
MOBILE TELESYSTM ADR	COM	607409109	9992	68960	SH	DEFINED	01	1
MOBILE TELESYSTM ADR	COM	607409109	1349	9306	SH	DEFINED	01	1
MOBILE MINI INC. S	COM	60740F105	956	38562	SH	DEFINED	01	
MODINE MFG CO	COM	607828100	3643	121000	SH	DEFINED	01	
MODTECH HOLDINGS INC S	COM	60783C100	1269	168264	SH	DEFINED	01	
MOHAWK INDUSTRIES S	COM	608190104	1286	16200	SH	DEFINED	01	
MOHAWK INDUSTRIES S	COM	608190104	78999	996151	SH	DEFINED	01	1
MOLECULAR DEVICES S	COM	60851C107	873	37000	SH	DEFINED	01	
MOLEX INC	COM	608554101	337	11293	SH	DEFINED	01	
MOLEX INC	COM	608554101	1325	44422	SH	DEFINED	01	0
MOLINA HEALTHCARE INC	COM	60855R100	4906	138200	SH	DEFINED	01	
MOLINA HEALTHCARE INC	COM	60855R100	2	50	SH	DEFINED	01	0
MOMENTA PHARMACEUTICALS INC	COM	60877T100	3192	387900	SH	DEFINED	01	

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MOMENTA PHARMACEUTICALS INC	COM	60877T100	1026	124734	SH	DEFINED	01	0
MONACO COACH CORP	COM	60886R103	3131	144597	SH	DEFINED	01	
MONACO COACH CORP	COM	60886R103	4	180	SH	DEFINED	01	0
MONDAVI ROBERT CORP.	COM	609200100	449	11466	SH	DEFINED	01	
MONSANTO CO NEW	COM	61166W101	53517	1469416	SH	DEFINED	01	
MONSANTO CO NEW	COM	61166W101	2237	61419	SH	DEFINED	01	0
MONSANTO CO NEW	COM	61166W101	8462	232602	SH	DEFINED	01	1
MONSTER WORLDWIDE INC	COM	611742107	392	15903	SH	DEFINED	01	
MONSTER WORLDWIDE INC	COM	611742107	668	27104	SH	DEFINED	01	0
MONSTER WORLDWIDE INC	COM	611742107	21011	854477	SH	DEFINED	01	1
MOODY`S CORPORATION S	COM	615369105	8397	114645	SH	DEFINED	01	
MOODY`S CORPORATION S	COM	615369105	2511	34281	SH	DEFINED	01	0
MOODY`S CORPORATION S	COM	615369105	11781	160865	SH	DEFINED	01	1
MOOG INC CL A	COM	615394202	8829	243200	SH	DEFINED	01	
MOOG INC CL A	COM	615394202	31	868	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	192	5292	SH	DEFINED	01	0
MORGAN STANLEY	COM	617446448	106196	2154098	SH	DEFINED	01	
MORGAN STANLEY	COM	617446448	1528	31010	SH	DEFINED	01	0
MORGAN STANLEY	COM	617446448	14640	296939	SH	DEFINED	01	0
MORGAN STANLEY	COM	617446448	30747	623872	SH	DEFINED	01	1
MOTOROLA S	COM	620076109	111193	6163702	SH	DEFINED	01	
MOTOROLA S	COM	620076109	8794	487437	SH	DEFINED	01	0
MOTOROLA S	COM	620076109	9873	547280	SH	DEFINED	01	0
MOTOROLA S	COM	620076109	1127	62486	SH	DEFINED	01	1
MOVADO GROUP INC.	COM	624580106	249	14655	SH	DEFINED	01	
MOVIE GALLERY. S	COM	624581104	1533	87450	SH	DEFINED	01	
MTN GROUP LTD-SPONS ADR	COM	62474M108	608	125000	SH	DEFINED	01	0
MUELLER INDS	COM	624756102	7977	185732	SH	DEFINED	01	
MULTIMEDIA GAMES INC S	COM	625453105	22560	1455450	SH	DEFINED	01	
MULTIMEDIA GAMES INC S	COM	625453105	7556	487440	SH	DEFINED	01	0
MURPHY OIL S	COM	626717102	64567	744125	SH	DEFINED	01	
MURPHY OIL S	COM	626717102	1862	21451	SH	DEFINED	01	0
MURPHY OIL S	COM	626717102	3583	41290	SH	DEFINED	01	0
MURRIN MURRIN	COM	62719N9E3	0	7095108	SH	DEFINED	01	0
MYERS IND INC S	COM	628464109	1431	130717	SH	DEFINED	01	
MYERS IND INC S	COM	628464109	15	1364	SH	DEFINED	01	0
MYERS IND INC S	COM	628464109	76	6930	SH	DEFINED	01	0
MYKROLIS CORP S	COM	62852P103	252	25000	SH	DEFINED	01	
MYLAN LABS	COM	628530107	288	15995	SH	DEFINED	01	
MYLAN LABS	COM	628530107	1118	62095	SH	DEFINED	01	0
MYRIAD GENETICS	COM	62855J104	3695	216100	SH	DEFINED	01	
MYRIAD GENETICS	COM	62855J104	1627	95100	SH	DEFINED	01	1
MYOGEN INC	COM	62856E104	1312	161959	SH	DEFINED	01	1
NBTY INC	COM	628782104	3816	176977	SH	DEFINED	01	
NBTY INC	COM	628782104	74	3411	SH	DEFINED	01	0
NCI BUILDING SYSTEMS	COM	628852105	3496	109640	SH	DEFINED	01	
NCO GROUP	COM	628858102	6798	252251	SH	DEFINED	01	
NCO GROUP	COM	628858102	39	1480	SH	DEFINED	01	0
NCO GROUP	COM	628858102	234	8700	SH	DEFINED	01	0
NCR CORPORATION	COM	62886E108	1609	32429	SH	DEFINED	01	
NCR CORPORATION	COM	62886E108	1085	21871	SH	DEFINED	01	0
NDS GROUP PLC - SPONS ADR	COM	628891103	271	10057	SH	DEFINED	01	1
NS GROUP INC	COM	628916108	2073	112099	SH	DEFINED	01	
NS GROUP INC	COM	628916108	27	1450	SH	DEFINED	01	0
NS GROUP INC	COM	628916108	159	8600	SH	DEFINED	01	0
NII HOLDINGS INC	COM	62913F201	5600	135879	SH	DEFINED	01	
NII HOLDINGS INC	COM	62913F201	16	393	SH	DEFINED	01	0
NII HOLDINGS INC	COM	62913F201	81	1964	SH	DEFINED	01	0
NIC INC	COM	62914B100	415	77414	SH	DEFINED	01	
NL INDUSTRIES INC	COM	629156407	288	15700	SH	DEFINED	01	
NMS COMM CORP S	COM	629248105	556	113850	SH	DEFINED	01	
NPS PHARMACEUTICALS. S	COM	62936P103	357	16400	SH	DEFINED	01	

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NPS PHARMACEUTICALS.	S	COM	62936P103	376	17279	SH	DEFINED	01	1
NTL INC	S	COM	62940M104	335617	5407087	SH	DEFINED	01	
NTL INC	S	COM	62940M104	21172	341088	SH	DEFINED	01	0
NUCO2 INC		COM	629428103	513	26345	SH	DEFINED	01	
NUI CORP	S	COM	629431107	630	47187	SH	DEFINED	01	
NVR INC		COM	62944T105	12238	22211	SH	DEFINED	01	
NVR INC		COM	62944T105	1356	2461	SH	DEFINED	01	0
NYMAGIC INC.	S	COM	629484106	652	29749	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	3309	247388	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	4	270	SH	DEFINED	01	0
NABI BIOPHARMACEUTICALS	S	COM	629519109	47	3500	SH	DEFINED	01	0
NABORS INDS CVT		CONV BND	629568AK2	2480	2600000	PRN	DEFINED	01	
NABORS INDS CVT		CONV BND	629568AK2	1049	1100000	PRN	DEFINED	01	0
NACCO IND CL A.		COM	629579103	72	840	SH	DEFINED	01	
NASDAQ STOCK MARKET		COM	631103108	4	600	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	1987	63165	SH	DEFINED	01	
NASH FINCH CO	S	COM	631158102	27	860	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	160	5100	SH	DEFINED	01	0
NATIONAL CITY CORP		COM	635405103	5526	143082	SH	DEFINED	01	
NATIONAL CITY CORP		COM	635405103	23	601	SH	DEFINED	01	0
NATIONAL CITY CORP		COM	635405103	5929	153528	SH	DEFINED	01	0
NATIONAL CITY CORP		COM	635405103	317	8225	SH	DEFINED	01	1
NATIONAL CITY CORP		COM	635405103	34	890	SH	DEFINED	01	1
NATIONAL FINANCIAL PARTNERS		COM	63607P208	693	19360	SH	DEFINED	01	
NATIONAL FUEL GAS CO		COM	636180101	25	906	SH	DEFINED	01	
NATL HEALTH INV INC		COM	63633D104	1164	40914	SH	DEFINED	01	
NATIONAL INSTRUMENT		COM	636518102	142	4700	SH	DEFINED	01	0
NATIONAL INSTRUMENT		COM	636518102	500	16500	SH	DEFINED	01	1
NATIONAL OILWELL INC	S	COM	637071101	599	18230	SH	DEFINED	01	
NATIONAL OILWELL INC	S	COM	637071101	260	7925	SH	DEFINED	01	0
NATL PRESTO IND		COM	637215104	756	18089	SH	DEFINED	01	
NATL SEMICONDUCTOR		COM	637640103	9472	611574	SH	DEFINED	01	
NATL SEMICONDUCTOR		COM	637640103	534	34508	SH	DEFINED	01	0
NATL SEMICONDUCTOR		COM	637640103	1285	82962	SH	DEFINED	01	0
NATIONAL VISION INC		COM	63845P101	1693	329879	SH	DEFINED	01	0
NATL WESTERN LIFE INS-CL A	S	COM	638522102	222	1359	SH	DEFINED	01	
NATIONWIDE FINANCIAL SERV - A		COM	638612101	84	2383	SH	DEFINED	01	0
NAVIGATORS GROUP INC		COM	638904102	5150	176106	SH	DEFINED	01	
NAVIGATORS GROUP INC		COM	638904102	25	849	SH	DEFINED	01	0
NAVIGATORS GROUP INC		COM	638904102	141	4836	SH	DEFINED	01	0
NATURES SUNSHINE PRO	S	COM	639027101	761	50196	SH	DEFINED	01	
NATUS MEDICAL INC COM USD0.001		COM	639050103	1515	220500	SH	DEFINED	01	1
NATUZZI SPA-SP ADR	FSUSD	COM	63905A101	4065	376400	SH	DEFINED	01	
NAUTILUS GROUP INC	S	COM	63910B102	2759	122163	SH	DEFINED	01	
NAVARRE CORP		COM	639208107	1395	96250	SH	DEFINED	01	
NAVISTAR INTL CORP		COM	63934E108	3737	100466	SH	DEFINED	01	
NAVISTAR INTL CORP		COM	63934E108	600	16141	SH	DEFINED	01	0
NAVIGANT CONSULTING		COM	63935N107	1003	45630	SH	DEFINED	01	
NAVIGANT INTERNATIONAL INC	S	COM	63935R108	8	513	SH	DEFINED	01	
NAVTEQ CORP		COM	63936L100	18896	530200	SH	DEFINED	01	
NAVTEQ CORP		COM	63936L100	312	8750	SH	DEFINED	01	0
NAVTEQ CORP		COM	63936L100	588	16500	SH	DEFINED	01	0
NAVTEQ CORP		COM	63936L100	3204	90000	SH	DEFINED	01	1
NDCHEALTH CORP	S	COM	639480102	3185	198459	SH	DEFINED	01	
NEIGHBORCARE INC	S	COM	64015Y104	313	12345	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	S	COM	640204202	2933	51000	SH	DEFINED	01	
NEKTAR THERAPEUTICS		COM	640268108	494	34111	SH	DEFINED	01	
NELNET INC - CL A		COM	64031N108	108	4796	SH	DEFINED	01	
NELSON (THOMAS) INC	S	COM	640376109	1439	73622	SH	DEFINED	01	
NEOSE TECHNOLOGIES	S	COM	640522108	245	32574	SH	DEFINED	01	
NEOWARE SYSTEMS INC		COM	64065P102	2659	320300	SH	DEFINED	01	
NETBANK INC		COM	640933107	1407	140474	SH	DEFINED	01	

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NESS TECHNOLOGIES INC	S	COM	64104X108	1272	100000	SH	DEFINED	01
NETFLIX INC	S	COM	64110L106	722	46820	SH	DEFINED	01
NETEGRITY INC		COM	64110P107	761	101316	SH	DEFINED	01
NETIQ CORP	S	COM	64115P102	362	33912	SH	DEFINED	01
NETRATINGS INC		COM	64116M108	1127	63235	SH	DEFINED	01
NETWORK EQUIP TECH		COM	641208103	425	64367	SH	DEFINED	01
NETWORK APPLIANCE		COM	64120L104	61350	2667350	SH	DEFINED	01
NETWORK APPLIANCE		COM	64120L104	955	41581	SH	DEFINED	01
NETWORK APPLIANCE		COM	64120L104	3688	160325	SH	DEFINED	01
NEUROCRINE BIOSCIENCES		COM	64125C109	581	12340	SH	DEFINED	01
NEUROCRINE BIOSCIENCES		COM	64125C109	19697	417700	SH	DEFINED	01
NEUROCRINE BIOSCIENCES		COM	64125C109	943	20000	SH	DEFINED	01
NEW CENTURY FINL.	S	COM	64352D101	9049	150274	SH	DEFINED	01
NEW CENTURY FINL.	S	COM	64352D101	6297	104944	SH	DEFINED	01
NEW JERSEY RESOURCES		COM	646025106	5620	135761	SH	DEFINED	01
NEW JERSEY RESOURCES		COM	646025106	28	695	SH	DEFINED	01
NEW JERSEY RESOURCES		COM	646025106	166	4018	SH	DEFINED	01
NEW YORK COM BANCORP		COM	649445103	6429	313000	SH	DEFINED	01
NEW YORK TIMES CLA		COM	650111107	6061	154994	SH	DEFINED	01
NEW YORK TIMES CLA		COM	650111107	1330	34010	SH	DEFINED	01
NEWALLIANCE BANCSHARES INC		COM	650203102	2407	168100	SH	DEFINED	01
NEWCASTLE INVESTMENT CORP		COM	65105M108	4175	136000	SH	DEFINED	01
NEWCASTLE INVESTMENT CORP		COM	65105M108	28	930	SH	DEFINED	01
NEWCASTLE INVESTMENT CORP		COM	65105M108	169	5500	SH	DEFINED	01
NEWELL RUBBERMAID		COM	651229106	6456	322160	SH	DEFINED	01
NEWELL RUBBERMAID		COM	651229106	1273	63544	SH	DEFINED	01
NEWFIELD EXPLORATION		COM	651290108	55027	898539	SH	DEFINED	01
NEWFIELD EXPLORATION		COM	651290108	69426	1133696	SH	DEFINED	01
NEWFIELD EXPLORATION		COM	651290108	5787	94500	SH	DEFINED	01
NEWFIELD EXPLORATION		COM	651290108	2754	45000	SH	DEFINED	01
NEWMARKET CORP	S	COM	651587107	372	17846	SH	DEFINED	01
NEWMONT MINING	S	COM	651639106	81916	1799190	SH	DEFINED	01
NEWMONT MINING	S	COM	651639106	4665	102461	SH	DEFINED	01
NEWMONT MINING	S	COM	651639106	10778	236993	SH	DEFINED	01
NEWMONT MINING	S	COM	651639106	463	10165	SH	DEFINED	01
NEWS CORP LTD ADR JH		COM	652487703	88	2674	SH	DEFINED	01
NEWS CORP ADR PFD		COM	652487802	9560	305143	SH	DEFINED	01
NEWTEK BUS SERV -RESTRICTED		COM	652526104	20	5000	SH	DEFINED	01
NEXTEL COMMUNICATION		COM	65332V103	242324	10164628	SH	DEFINED	01
NEXTEL COMMUNICATION		COM	65332V103	12759	535164	SH	DEFINED	01
NEXTEL COMMUNICATION		COM	65332V103	6341	265994	SH	DEFINED	01
NEXTEL COMMUNICATION		COM	65332V103	4999	209500	SH	DEFINED	01
NEXTEL COMMUNICATION		COM	65332V103	580	24313	SH	DEFINED	01
NEXTEL COMMUNICATION CONVERTIB		CONV BND	65332VAY9	1993	2000000	PRN	DEFINED	01
NEXTEL PARTNERS INC		COM	65333F107	50653	3055059	SH	DEFINED	01
NEXTEL PARTNERS INC		COM	65333F107	4420	266590	SH	DEFINED	01
NICOR		COM	654086107	11665	317845	SH	DEFINED	01
NICOR		COM	654086107	374	10184	SH	DEFINED	01
NIKE INC CL B		COM	654106103	5504	69857	SH	DEFINED	01
NIKE INC CL B		COM	654106103	4807	61003	SH	DEFINED	01
NIKE INC CL B		COM	654106103	5356	68000	SH	DEFINED	01
NISOURCE INC		COM	65473P105	41790	1989084	SH	DEFINED	01
NISOURCE INC		COM	65473P105	1280	60908	SH	DEFINED	01
NOBILITY HOMES INC	S	COM	654892108	253	10800	SH	DEFINED	01
NOKIA ADR A		COM	654902204	120651	8793844	SH	DEFINED	01
NOKIA ADR A		COM	654902204	3980	290025	SH	DEFINED	01
NOKIA ADR A		COM	654902204	1083	78900	SH	DEFINED	01
NORDSON CORP		COM	655663102	678	19745	SH	DEFINED	01
NORDSTROM INC	S	COM	655664100	2010	52580	SH	DEFINED	01
NORDSTROM INC	S	COM	655664100	1230	32171	SH	DEFINED	01
NORDSTROM INC	S	COM	655664100	81	2100	SH	DEFINED	01
NORFOLK SOUTHERN CO		COM	655844108	8046	270566	SH	DEFINED	01

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NORFOLK SOUTHERN CO		COM	655844108	2696	90666	SH	DEFINED	01	0
NORFOLK SOUTHERN CO		COM	655844108	64380	2165551	SH	DEFINED	01	1
NORTEL NETWORKS CORP		COM	656568102	2386	701700	SH	DEFINED	01	
NORTEL NETWORKS CORP		COM	656568102	0	60	SH	DEFINED	01	0
NORTH FOLK BANCORP		COM	659424105	817	18376	SH	DEFINED	01	
NORTH FOLK BANCORP		COM	659424105	1778	40005	SH	DEFINED	01	0
NORTH FOLK BANCORP		COM	659424105	32343	727811	SH	DEFINED	01	1
NORTHEAST UTILITIES	S	COM	664397106	7909	407900	SH	DEFINED	01	
NORTHEAST UTILITIES	S	COM	664397106	133	7000	SH	DEFINED	01	1
NORTHERN TRUST CORP		COM	665859104	1026	25127	SH	DEFINED	01	
NORTHERN TRUST CORP		COM	665859104	2079	50964	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	S	COM	666807102	251362	4713350	SH	DEFINED	01	
NORTHROP GRUMMAN COR.	S	COM	666807102	9067	170001	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	S	COM	666807102	5229	98046	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	S	COM	666807102	2228	41800	SH	DEFINED	01	1
NORTHROP GRUMMAN CVT		CONV PRF	666807409	4894	47310	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP		COM	667280101	14209	1730600	SH	DEFINED	01	
NORTHWEST AIRLINES CORP		COM	667280101	117	14204	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP		COM	667280101	479	58257	SH	DEFINED	01	0
NW NATURAL GAS CO	S	COM	667655104	5531	174307	SH	DEFINED	01	
NOVATEL WIRELESS INC		COM	66987M604	759	32280	SH	DEFINED	01	
NOVARTIS AG-ADR		COM	66987V109	87102	1866338	SH	DEFINED	01	
NOVARTIS AG-ADR		COM	66987V109	2002	42900	SH	DEFINED	01	0
NU HORIZONS ELEC COR		COM	669908105	2113	332900	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	S	COM	669947400	624	14321	SH	DEFINED	01	
NOVELL INC		COM	670006105	843	133692	SH	DEFINED	01	
NOVELL INC		COM	670006105	72	11356	SH	DEFINED	01	0
NOVELL INC		COM	670006105	564	89424	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC		COM	670008101	13730	516315	SH	DEFINED	01	
NOVELLUS SYSTEMS INC		COM	670008101	10753	404370	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC		COM	670008101	2229	83774	SH	DEFINED	01	0
NOVEN PHARMACEUTICAL	S	COM	670009109	1976	94816	SH	DEFINED	01	
NOVEN PHARMACEUTICAL	S	COM	670009109	10	500	SH	DEFINED	01	0
NOVO-NORDISK A/S ADR	FSUSD	COM	670100205	22	400	SH	DEFINED	01	0
NU SKIN ENTERPRISES		COM	67018T105	7566	321787	SH	DEFINED	01	
NSTAR		COM	67019E107	6471	131800	SH	DEFINED	01	
NUCOR CORP		COM	670346105	6412	70175	SH	DEFINED	01	
NUCOR CORP		COM	670346105	117	1280	SH	DEFINED	01	0
NUCOR CORP		COM	670346105	2425	26548	SH	DEFINED	01	0
NUTRACEUTICAL INTL		COM	67060Y101	3575	253713	SH	DEFINED	01	
NVIDIA CORP		COM	67066G104	144	9885	SH	DEFINED	01	
NVIDIA CORP		COM	67066G104	572	39409	SH	DEFINED	01	0
NUVASIVE INC		COM	670704105	62	5900	SH	DEFINED	01	0
NUVASIVE INC		COM	670704105	72	6857	SH	DEFINED	01	1
NYFIX INC		COM	670712108	520	85564	SH	DEFINED	01	
O`CHARLEY`S	S	COM	670823103	917	56255	SH	DEFINED	01	
OCA INC	S	COM	67083Q101	993	209458	SH	DEFINED	01	
OM GROUP INC		COM	670872100	7163	195929	SH	DEFINED	01	
OM GROUP INC		COM	670872100	24	660	SH	DEFINED	01	0
OM GROUP INC		COM	670872100	143	3900	SH	DEFINED	01	0
OSI PHARMACEUTICALS	S	COM	671040103	37251	606100	SH	DEFINED	01	
OSI PHARMACEUTICALS	S	COM	671040103	14924	242830	SH	DEFINED	01	0
OSI PHARMACEUTICALS	S	COM	671040103	492	8000	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	S	COM	671337103	20	570	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	S	COM	671337103	111	3200	SH	DEFINED	01	0
OAKLEY INC		COM	673662102	2024	170100	SH	DEFINED	01	
OCCIDENTAL PETROLEUM		COM	674599105	28883	516404	SH	DEFINED	01	
OCCIDENTAL PETROLEUM		COM	674599105	38	675	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM		COM	674599105	5060	90465	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM		COM	674599105	27284	487953	SH	DEFINED	01	1
OCCIDENTAL PETROLEUM		COM	674599105	553	9893	SH	DEFINED	01	1
OCEANEERING INT`L	S	COM	675232102	2455	66644	SH	DEFINED	01	

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OCTEL CORP.	COM	675727101	710	33380	SH	DEFINED	01
OCULAR SCIENCES	COM	675744106	266	5555	SH	DEFINED	01
OCWEN FINANCIAL CORP	COM	675746101	17	1820	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	COM	675746101	99	10800	SH	DEFINED	01 0
ODYSSEY HEALTHCARE S	COM	67611V101	2376	133842	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	3525	158900	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	107	4847	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	COM	67612W108	130	5881	SH	DEFINED	01 0
OFFICE DEPOT INC	COM	676220106	280	18624	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	84	5582	SH	DEFINED	01 0
OFFICE DEPOT INC	COM	676220106	1087	72350	SH	DEFINED	01 0
OFFICE DEPOT INC	COM	676220106	159	10600	SH	DEFINED	01 1
OFFSHORE LOGISTICS	COM	676255102	2919	84774	SH	DEFINED	01
OHIO CASUALTY CORP	COM	677240103	10896	520600	SH	DEFINED	01
OHIO CASUALTY CORP	COM	677240103	34	1580	SH	DEFINED	01 0
OHIO CASUALTY CORP	COM	677240103	201	9600	SH	DEFINED	01 0
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	2497	24828	SH	DEFINED	01
LUKOIL ADR	COM	677862104	12	100	SH	DEFINED	01 0
LUKOIL ADR	COM	677862104	29176	233868	SH	DEFINED	01 1
LUKOIL ADR	COM	677862104	4108	32927	SH	DEFINED	01 1
OIL STATES INTL INC	COM	678026105	8844	473000	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	25	1336	SH	DEFINED	01 0
OIL STATES INTL INC	COM	678026105	140	7472	SH	DEFINED	01 0
OLD DOMINION FREIGHT LINE. S	COM	679580100	4465	155000	SH	DEFINED	01
OLD DOMINION FREIGHT LINE. S	COM	679580100	29	1035	SH	DEFINED	01 0
OLD DOMINION FREIGHT LINE. S	COM	679580100	134	4650	SH	DEFINED	01 0
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01 0
OLYMPIC STEEL INC S	COM	68162K106	772	40836	SH	DEFINED	01
OMNICARE INC. S	COM	681904108	15189	535600	SH	DEFINED	01
OMNICARE INC. S	COM	681904108	477	16793	SH	DEFINED	01 0
OMNICARE INC. S	COM	681904108	939	33100	SH	DEFINED	01 0
OMNICARE INC. S	COM	681904108	85	3000	SH	DEFINED	01 1
OMNICOM GROUP	COM	681919106	816	11168	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	3169	43381	SH	DEFINED	01 0
OMEGA HEALTH CARE	COM	681936100	699	64900	SH	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	2798	197705	SH	DEFINED	01
OMNOVA SOLUTIONS INC S	COM	682129101	1125	186564	SH	DEFINED	01
OMNICELL INC S	COM	68213N109	361	27300	SH	DEFINED	01
ON ASSIGNMENT INC S	COM	682159108	527	118586	SH	DEFINED	01
ON SEMICONDUCTOR CO.	COM	682189105	3390	1083300	SH	DEFINED	01
ON SEMICONDUCTOR CO.	COM	682189105	3	890	SH	DEFINED	01 0
ONEIDA LTD S	COM	682505102	182	116754	SH	DEFINED	01
ONEOK INC S	COM	682680103	15517	596355	SH	DEFINED	01
ONEOK INC S	COM	682680103	26	1021	SH	DEFINED	01 0
ONEOK INC S	COM	682680103	158	6074	SH	DEFINED	01 0
ONYX PHARMACEUTICALS INC	COM	683399109	4268	99231	SH	DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	3	60	SH	DEFINED	01 0
ONYX PHARMACEUTICALS INC	COM	683399109	601	13994	SH	DEFINED	01 1
OPENWAVE SYSTEMS INC	COM	683718308	1731	196300	SH	DEFINED	01
OPEN SOLUTIONS INC.	COM	68371P102	217	8700	SH	DEFINED	01 0
OPNET TECHNOLOGIES	COM	683757108	4904	477938	SH	DEFINED	01
OPNET TECHNOLOGIES	COM	683757108	555	54240	SH	DEFINED	01 0
OPSWARE INC S	COM	68383A101	392	69812	SH	DEFINED	01
OPSWARE INC S	COM	68383A101	210	37513	SH	DEFINED	01 1
ORACLE CORP COM	COM	68389X105	45694	4050813	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	2105	186625	SH	DEFINED	01 0
ORACLE CORP COM	COM	68389X105	13652	1210316	SH	DEFINED	01 0
ORACLE CORP COM	COM	68389X105	26619	2357806	SH	DEFINED	01 1
ORACLE CORP COM	COM	68389X105	501	44429	SH	DEFINED	01 1
OPTION CARE INC S	COM	683948103	3510	226935	SH	DEFINED	01
OPTION CARE INC S	COM	683948103	3	182	SH	DEFINED	01 0
ORBIMAGE INC	COM	68555Y101	582	43100	SH	DEFINED	01

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ORBITAL SCIENCES COR	COM	685564106	1054	92287	SH	DEFINED	01
OREGON STEEL MLS INC.	COM	686079104	46	2733	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	4186	154680	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	17	630	SH	DEFINED	01 0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	100	3700	SH	DEFINED	01 0
ORIUUS CORP RESTRICTED	COM	686324104	0	115461	SH	DEFINED	01
ORIUUS CORP RESTRICTED	COM	686324104	0	39779	SH	DEFINED	01 0
ORIUUS TRANCHE A WTS 01/23/202	WT	686324112	0	127933	SH	DEFINED	01
ORIUUS TRANCHE A WTS 01/23/202	WT	686324112	0	44077	SH	DEFINED	01 0
ORIUUS TRANCHE B WTS 01/23/202	WT	686324120	0	134668	SH	DEFINED	01
ORIUUS TRANCHE B WTS 01/23/202	WT	686324120	0	46398	SH	DEFINED	01 0
ORIUUS TRANCHE C WTS 01/23/202	WT	686324138	0	299259	SH	DEFINED	01
ORIUUS TRANCHE C WTS 01/23/202	WT	686324138	0	103108	SH	DEFINED	01 0
OSCIENT PHARMACEUTICALS S	COM	68812R105	246	69180	SH	DEFINED	01
OSHKOSH B-GOSH CLA	COM	688222207	1102	54550	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	7800	136705	SH	DEFINED	01
OSTEOTECH INC S	COM	688582105	179	45470	SH	DEFINED	01
OUTBACK STEAKHOUSE	COM	689899102	361	8702	SH	DEFINED	01 0
OVERNITE CORP IPO	COM	690322102	1527	48574	SH	DEFINED	01 1
OVERSEAS SHIPHOLD GR	COM	690368105	5646	113740	SH	DEFINED	01
OVERSEAS SHIPHOLD GR	COM	690368105	30	592	SH	DEFINED	01 0
OVERSEAS SHIPHOLD GR	COM	690368105	178	3590	SH	DEFINED	01 0
OVERSTOCK.COM INC S	COM	690370101	478	13020	SH	DEFINED	01
OWENS & MINOR INC	COM	690732102	4139	162950	SH	DEFINED	01
OWENS-ILLINOIS INC.	COM	690768403	17	1100	SH	DEFINED	01 1
OXFORD INDUSTRIES	COM	691497309	1846	49567	SH	DEFINED	01
OXFORD INDUSTRIES	COM	691497309	14	390	SH	DEFINED	01 0
OXFORD INDUSTRIES	COM	691497309	93	2500	SH	DEFINED	01 0
PC MALL INC	COM	69323K100	1471	96200	SH	DEFINED	01
PC-TEL INC	COM	69325Q105	459	55525	SH	DEFINED	01
PDI INC S	COM	69329V100	344	12747	SH	DEFINED	01
P G & E CORP	COM	69331C108	12051	396397	SH	DEFINED	01
P G & E CORP	COM	69331C108	83	2714	SH	DEFINED	01 0
P G & E CORP	COM	69331C108	2823	92871	SH	DEFINED	01 0
P G & E CORP	COM	69331C108	731	24062	SH	DEFINED	01 1
PFF BANCORP INC	COM	69331W104	5476	143099	SH	DEFINED	01
P.F. CHANGS CHINA B S	COM	69333Y108	4025	83000	SH	DEFINED	01
P.F. CHANGS CHINA B S	COM	69333Y108	32411	668400	SH	DEFINED	01 0
P.F. CHANGS CHINA B S	COM	69333Y108	1561	32200	SH	DEFINED	01 0
PMC-SIERRA INC	COM	69344F106	586	66468	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	360	40841	SH	DEFINED	01 0
PMI GROUP INC COM USD 0.01	COM	69344M101	19292	475632	SH	DEFINED	01 1
PMI GROUP CVT	CONV BND	69344MAE1	1554	1400000	PRN	DEFINED	01
PMI GROUP CVT	CONV BND	69344MAE1	1443	1300000	PRN	DEFINED	01 0
PNC FINCL SERV GROUP S	COM	693475105	31426	580856	SH	DEFINED	01
PNC FINCL SERV GROUP S	COM	693475105	3529	65224	SH	DEFINED	01 0
PNC FINCL SERV GROUP S	COM	693475105	182	3400	SH	DEFINED	01 1
POSCO. FSUSD	COM	693483109	261	6895	SH	DEFINED	01
PNM RESOURCES INC	COM	69349H107	2724	121044	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	4924	80362	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	2432	39679	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	19582	415049	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	2043	43297	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	57	1200	SH	DEFINED	01 1
PRG-SCHULTZ INTL INC S	COM	69357C107	2727	475101	SH	DEFINED	01
PS BUSINESS PARKS.	COM	69360J107	502	12600	SH	DEFINED	01
PSS WORLD MEDICAL S	COM	69366A100	3100	308618	SH	DEFINED	01
PSS WORLD MEDICAL S	COM	69366A100	15	1486	SH	DEFINED	01 0
PSS WORLD MEDICAL S	COM	69366A100	82	8212	SH	DEFINED	01 0
PTEK HOLDINGS INC. S	COM	69366M104	3014	351635	SH	DEFINED	01
PTEK HOLDINGS INC. S	COM	69366M104	2	290	SH	DEFINED	01 0
PTV INC-PFD	PRF	69367F306	0	119	SH	DEFINED	01 0

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PACCAR INC	COM	693718108	3533	51119	SH	DEFINED	01
PACCAR INC	COM	693718108	73	1055	SH	DEFINED	01 0
PACCAR INC	COM	693718108	2857	41342	SH	DEFINED	01 0
PACCAR INC	COM	693718108	12882	186556	SH	DEFINED	01 1
PACER INTERNATIONAL INC	COM	69373H106	67	4100	SH	DEFINED	01 0
PACER INTERNATIONAL INC	COM	69373H106	914	55713	SH	DEFINED	01 1
PACIFIC CAP BANCORP	COM	69404P101	381	12891	SH	DEFINED	01
PACIFIC CONTINENTAL	COM	69412V108	17	862	SH	DEFINED	01
PACIFIC SUNWEAR S	COM	694873100	2332	110800	SH	DEFINED	01
PACIFIC SUNWEAR S	COM	694873100	3315	157435	SH	DEFINED	01 0
PACIFIC SUNWEAR S	COM	694873100	840	40000	SH	DEFINED	01 1
PACIFICARE HLTH SYS	COM	695112102	141812	3864081	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	2589	70550	SH	DEFINED	01 0
PACIFICARE HLTH SYS	COM	695112102	774	21100	SH	DEFINED	01 0
PACKAGING CORP OF AMERICA	COM	695156109	2672	109200	SH	DEFINED	01 0
PACTIV CORPORATION	COM	695257105	211	9035	SH	DEFINED	01 0
PACTIV CORPORATION	COM	695257105	809	34813	SH	DEFINED	01 0
PALL CORP	COM	696429307	182	7448	SH	DEFINED	01
PALL CORP	COM	696429307	708	28919	SH	DEFINED	01 0
PALM HARBOR HOMES INC	COM	696639103	439	26000	SH	DEFINED	01
PALMONE INC	COM	69713P107	813	26717	SH	DEFINED	01
PALMONE INC	COM	69713P107	11	350	SH	DEFINED	01 0
PALMONE INC	COM	69713P107	64	2100	SH	DEFINED	01 0
PALMSOURCE INC	COM	697154102	690	33290	SH	DEFINED	01
PALOMAR MEDICAL TECHNOLOGIES	COM	697529303	1206	55000	SH	DEFINED	01
PAN PACIFIC RETAIL	COM	69806L104	2911	53800	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	3588	95578	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	2654	70700	SH	DEFINED	01 0
PANERA BREAD CO	COM	69840W108	1797	47900	SH	DEFINED	01 1
PANTRY INC. S	COM	698657103	5114	203154	SH	DEFINED	01
PANTRY INC. S	COM	698657103	33	1270	SH	DEFINED	01 0
PANTRY INC. S	COM	698657103	147	5830	SH	DEFINED	01 0
PAPA JOHN	COM	698813102	1500	48886	SH	DEFINED	01
PAPA JOHN	COM	698813102	13	410	SH	DEFINED	01 0
PAPA JOHN	COM	698813102	74	2400	SH	DEFINED	01 0
PAR PHARMACEUTICAL COS INC	COM	69888P106	3784	105300	SH	DEFINED	01 0
PAR PHARMACEUTICAL COS INC	COM	69888P106	28	790	SH	DEFINED	01 0
PARALLEL PETROLEUM CORP S	COM	699157103	326	68421	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	1028	194750	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	16	3310	SH	DEFINED	01 0
PARAMETRIC TECH CORP	COM	699173100	419	79490	SH	DEFINED	01 0
PAREXEL	COM	699462107	2207	112601	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	2012	94839	SH	DEFINED	01
PARK NATIONAL CORP	COM	700658107	51	400	SH	DEFINED	01
PARK-OHIO HOLDINGS CORP. S	COM	700666100	448	25000	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	63273	1074967	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	553	9400	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	3346	56844	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	246	4200	SH	DEFINED	01 1
PARKWAY PROPERTIES INC	COM	70159Q104	3194	68750	SH	DEFINED	01
PARTY CITY-	COM	702145103	9	639	SH	DEFINED	01
PATINA OIL & GAS CORP	COM	703224105	11836	400251	SH	DEFINED	01
PATINA OIL & GAS CORP	COM	703224105	40070	1355042	SH	DEFINED	01 0
PATINA OIL & GAS CORP	COM	703224105	1895	64100	SH	DEFINED	01 0
PATHMARK STORES INC S	COM	70322A101	328	67800	SH	DEFINED	01
PATTERSON COS INC	COM	703395103	3198	41760	SH	DEFINED	01
PATTERSON COS INC	COM	703395103	29	381	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	COM	703481101	2224	116600	SH	DEFINED	01
PATTERSON-UTI ENERGY	COM	703481101	36662	1922520	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	COM	703481101	1787	93702	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	COM	703481101	2380	125000	SH	DEFINED	01 1
PAXAR CORPORATION	COM	704227107	3045	134262	SH	DEFINED	01

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PAXSON COMMUNICATION		COM	704231109	162	120000	SH	DEFINED	01
PAXSON COMMUNICATION		COM	704231109	175	134600	SH	DEFINED	01
PFD 13.25 11/15/06		PRF	704231505	1	0	SH	DEFINED	01
PAYCHEX INC		COM	704326107	64662	2144686	SH	DEFINED	01
PAYCHEX INC		COM	704326107	41749	1384773	SH	DEFINED	01
PAYCHEX INC		COM	704326107	7484	248210	SH	DEFINED	01
PAYCHEX INC		COM	704326107	814	27325	SH	DEFINED	01
PAYLESS SHOESOURCE		COM	704379106	333	32899	SH	DEFINED	01
PEABODY ENERGY CORP		COM	704549104	1695	28480	SH	DEFINED	01
PEABODY ENERGY CORP		COM	704549104	25918	435823	SH	DEFINED	01
PEC SOLUTIONS INC..		COM	705107100	443	37800	SH	DEFINED	01
PEDIATRIX MEDICAL GROUP INC		COM	705324101	5136	93616	SH	DEFINED	01
PEGASUS SATE PIK PFD 12.75% ST		PRF	70558A502	0	3	SH	DEFINED	01
PEGASUS SOLUTIONS		COM	705906105	1002	84097	SH	DEFINED	01
PEMSTAR INC.		COM	706552106	127	69900	SH	DEFINED	01
PENFORD CORP		COM	707051108	916	52607	SH	DEFINED	01
PENN AMERICA GROUP INC		COM	707247102	2790	205000	SH	DEFINED	01
PENN AMERICA GROUP INC		COM	707247102	13	981	SH	DEFINED	01
PENN AMERICA GROUP INC		COM	707247102	68	4992	SH	DEFINED	01
PENN ENGINEERING & MFG CORP		COM	707389300	44	2349	SH	DEFINED	01
PENN NATIONAL GAMING..	S	COM	707569109	5370	132929	SH	DEFINED	01
PENN NATIONAL GAMING..	S	COM	707569109	6	160	SH	DEFINED	01
PENN VIRGINIA CORP		COM	707882106	38	952	SH	DEFINED	01
PENNEY J C	S	COM	708160106	17127	485486	SH	DEFINED	01
PENNEY J C	S	COM	708160106	84	2380	SH	DEFINED	01
PENNEY J C	S	COM	708160106	2355	66762	SH	DEFINED	01
PENNEY J C	S	COM	708160106	21	596	SH	DEFINED	01
PENNSYLVANIA COMMERCE BANCORP		COM	708677109	859	18778	SH	DEFINED	01
PENTAIR INC	S	COM	709631105	23176	663877	SH	DEFINED	01
PENWEST PHARM		COM	709754105	225	19900	SH	DEFINED	01
PEOPLES BANCORP INC OH		COM	709789101	69	2631	SH	DEFINED	01
PEOPLES ENERGY CORP		COM	711030106	184	4411	SH	DEFINED	01
PEOPLES ENERGY CORP		COM	711030106	362	8681	SH	DEFINED	01
PEOPLESOFT INC		COM	712713106	1900	95719	SH	DEFINED	01
PEOPLESOFT INC		COM	712713106	1735	87377	SH	DEFINED	01
PEP BOYS-MANNY MOE & JACK		COM	713278109	2513	179409	SH	DEFINED	01
PEPSI BOTTLING GROUP INC		COM	713409100	1299	47826	SH	DEFINED	01
PEPSI BOTTLING GROUP INC		COM	713409100	1600	58919	SH	DEFINED	01
PEPSIAMERICAS INC	S	COM	71343P200	1643	86000	SH	DEFINED	01
PEPSIAMERICAS INC	S	COM	71343P200	73	3832	SH	DEFINED	01
PEPSICO		COM	713448108	514480	10575117	SH	DEFINED	01
PEPSICO		COM	713448108	9315	191450	SH	DEFINED	01
PEPSICO		COM	713448108	20336	418015	SH	DEFINED	01
PEPSICO		COM	713448108	61879	1272132	SH	DEFINED	01
PERFORMANCE FOOD	S	COM	713755106	3303	139398	SH	DEFINED	01
PERICOM SEMICOND		COM	713831105	677	70079	SH	DEFINED	01
PERINI CORP		COM	713839108	4067	285211	SH	DEFINED	01
PERINI CORP		COM	713839108	24	1710	SH	DEFINED	01
PERINI CORP		COM	713839108	117	8190	SH	DEFINED	01
PERKINELMER INC	S	COM	714046109	484	28123	SH	DEFINED	01
PERKINELMER INC	S	COM	714046109	2805	162872	SH	DEFINED	01
PERKINELMER INC	S	COM	714046109	508	29526	SH	DEFINED	01
PEROT SYSTEMS CP CLA		COM	714265105	6949	432700	SH	DEFINED	01
PERRIGO COMPANY		COM	714290103	10624	516961	SH	DEFINED	01
PERRIGO COMPANY		COM	714290103	28	1390	SH	DEFINED	01
PERRIGO COMPANY		COM	714290103	150	7300	SH	DEFINED	01
PERVASIVE SOFTWARE	S	COM	715710109	1783	297600	SH	DEFINED	01
PETCO ANIMAL SUP INC		COM	716016209	5210	159500	SH	DEFINED	01
PETCO ANIMAL SUP INC		COM	716016209	3	90	SH	DEFINED	01
PETRO-CANADA.		COM	71644E102	213	4100	SH	DEFINED	01
PETROKAZAKHSTAN INC	CL A	FS COM	71649P102	5559	162200	SH	DEFINED	01
PETROKAZAKHSTAN INC	CL A	FS COM	71649P102	622	18150	SH	DEFINED	01

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PETROBRAS ADR	FSUSD	COM	71654V101	55223	1730992	SH	DEFINED	01	1
PETROBRAS ADR	FSUSD	COM	71654V101	1131	35439	SH	DEFINED	01	1
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	85147	2415500	SH	DEFINED	01	
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	252	7140	SH	DEFINED	01	0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	3148	89300	SH	DEFINED	01	0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	47504	1348399	SH	DEFINED	01	1
PETROLEUM DEVELOPMENT CORP	S	COM	716578109	4501	102730	SH	DEFINED	01	
PETSMART INC		COM	716768106	24	832	SH	DEFINED	01	0
PFIZER		COM	717081103	1021556	33384228	SH	DEFINED	01	
PFIZER		COM	717081103	20666	675418	SH	DEFINED	01	0
PFIZER		COM	717081103	56649	1851273	SH	DEFINED	01	0
PFIZER		COM	717081103	168604	5519134	SH	DEFINED	01	1
PHARMACEUTICAL PROD		COM	717124101	6106	169611	SH	DEFINED	01	
PHARMACEUTICAL PROD		COM	717124101	14	400	SH	DEFINED	01	0
PHARMION CORP		COM	71715B409	499	9660	SH	DEFINED	01	
PHARMION CORP		COM	71715B409	196	3800	SH	DEFINED	01	0
PHELPS DODGE		COM	717265102	23519	255543	SH	DEFINED	01	
PHELPS DODGE		COM	717265102	3922	42615	SH	DEFINED	01	0
PHELPS DODGE		COM	717265102	1989	21617	SH	DEFINED	01	0
PHELPS DODGE		COM	717265102	630	6854	SH	DEFINED	01	1
PHILADELPHIA CONS HD	S	COM	717528103	3241	58798	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN		COM	718592108	1818	81577	SH	DEFINED	01	
PHOENIX COMPANIES	S	COM	71902E109	7422	712264	SH	DEFINED	01	
PHOENIX TECHNOLOGY	S	COM	719153108	323	64805	SH	DEFINED	01	
PHOTOMEDEX INC		COM	719358103	314	125000	SH	DEFINED	01	0
PHOTON DYNAMICS		COM	719364101	903	44459	SH	DEFINED	01	0
PHOTRONICS INC		COM	719405102	3992	240234	SH	DEFINED	01	
PHOTRONICS INC		COM	719405102	3	200	SH	DEFINED	01	0
PIEDMONT NATURAL GAS		COM	720186105	6440	146558	SH	DEFINED	01	
PIEDMONT NATURAL GAS		COM	720186105	25	560	SH	DEFINED	01	0
PIEDMONT NATURAL GAS		COM	720186105	141	3200	SH	DEFINED	01	0
PIER 1 IMPORTS INC		COM	720279108	5967	330000	SH	DEFINED	01	
PILGRIMS PRIDE	S	COM	721467108	975	36032	SH	DEFINED	01	
PINNACLE AIRLINES CORP		COM	723443107	1805	178800	SH	DEFINED	01	
PINNACLE ENTERTAIN		COM	723456109	1300	94213	SH	DEFINED	01	
PINNACLE ENTERTAIN		COM	723456109	197	14300	SH	DEFINED	01	0
PINNACLE SYSTEMS INC		COM	723481107	761	182470	SH	DEFINED	01	
PINNACLE WEST CAPITA	S	COM	723484101	6767	163046	SH	DEFINED	01	
PINNACLE WEST CAPITA	S	COM	723484101	877	21121	SH	DEFINED	01	0
PIONEER NATURAL RES		COM	723787107	21497	623500	SH	DEFINED	01	
PIONEER NATURAL RES		COM	723787107	242	7025	SH	DEFINED	01	0
PIPER JAFFRAY COS-		COM	724078100	2083	52605	SH	DEFINED	01	
PITNEY BOWES		COM	724479100	30822	698914	SH	DEFINED	01	
PITNEY BOWES		COM	724479100	2357	53440	SH	DEFINED	01	0
PIXAR		COM	725811103	85	1077	SH	DEFINED	01	
PIXAR		COM	725811103	36	462	SH	DEFINED	01	0
PIXAR		COM	725811103	26	329	SH	DEFINED	01	0
PIXELWORKS INC		COM	72581M107	3070	306730	SH	DEFINED	01	
PIXELWORKS INC		COM	72581M107	3	320	SH	DEFINED	01	0
PLACER DOME INC	FSUSD	COM	725906101	6958	350000	SH	DEFINED	01	
PLACER SIERRA BANCSHARES		COM	726079106	1037	49371	SH	DEFINED	01	
PLAINS EXPLOR & PROD.		COM	726505100	3911	163890	SH	DEFINED	01	
PLAINS EXPLOR & PROD.		COM	726505100	20	860	SH	DEFINED	01	0
PLAINS EXPLOR & PROD.		COM	726505100	100	4190	SH	DEFINED	01	0
PLANAR SYSTEMS INC		COM	726900103	433	38615	SH	DEFINED	01	
PLANTRONICS		COM	727493108	3677	85043	SH	DEFINED	01	
PLANTRONICS		COM	727493108	4	100	SH	DEFINED	01	0
PLATO LEARNING INC		COM	72764Y100	1105	125000	SH	DEFINED	01	
PLAYBOY ENTERPRISES		COM	728117300	1279	127400	SH	DEFINED	01	
PLEXUS CORP		COM	729132100	1327	120200	SH	DEFINED	01	
PLEXUS CORP		COM	729132100	2	200	SH	DEFINED	01	0
PLUM CREEK TIMBER CO		COM	729251108	3633	103705	SH	DEFINED	01	

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PLUM CREEK TIMBER CO	COM	729251108	1484	42370	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	36259	764177	SH	DEFINED	01	
POGO PRODUCING CO	COM	730448107	39411	830571	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	4128	87000	SH	DEFINED	01	0
POLARIS INDS INC	COM	731068102	6342	113616	SH	DEFINED	01	
POLO RALPH LAUREN S	COM	731572103	3856	106000	SH	DEFINED	01	
POLYCOM INC	COM	73172K104	197	9920	SH	DEFINED	01	
POLYCOM INC	COM	73172K104	72	3655	SH	DEFINED	01	0
POLYMEDICA CORP S	COM	731738100	2409	78236	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	9615	1278662	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	24	3310	SH	DEFINED	01	0
POLYONE CORP	COM	73179P106	148	19700	SH	DEFINED	01	0
POPE & TALBOT	COM	732827100	2232	126813	SH	DEFINED	01	
POPE & TALBOT	COM	732827100	14	820	SH	DEFINED	01	0
POPE & TALBOT	COM	732827100	86	4900	SH	DEFINED	01	0
POPULAR INC	COM	733174106	85	3235	SH	DEFINED	01	0
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	4	150	SH	DEFINED	01	0
POSSIS MEDICAL INC. S	COM	737407106	809	51679	SH	DEFINED	01	
POST PROPERTIES	COM	737464107	2144	71745	SH	DEFINED	01	
POTASH CORP SASK INC	COM	73755L107	3119	48600	SH	DEFINED	01	
POTASH CORP SASK INC	COM	73755L107	36697	573296	SH	DEFINED	01	1
POTLATCH CORP	COM	737628107	5886	125739	SH	DEFINED	01	
POTLATCH CORP	COM	737628107	27	585	SH	DEFINED	01	0
POTLATCH CORP	COM	737628107	178	3800	SH	DEFINED	01	0
POTOMAC ELEC PWR PFD \$50 6.8 9 PRF	COM	737679811	6951	138077	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	4449	217771	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	3	130	SH	DEFINED	01	0
POWER-ONE INC	COM	739308104	33	4978	SH	DEFINED	01	
POWER-ONE INC	COM	739308104	2139	330100	SH	DEFINED	01	0
POWER-ONE INC	COM	739308104	125	19349	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	COM	739363109	607	98580	SH	DEFINED	01	
POWERWAVE TECHNOLOGIES	COM	739363109	103	16800	SH	DEFINED	01	0
PRAXAIR	COM	74005P104	5400	126346	SH	DEFINED	01	
PRAXAIR	COM	74005P104	3212	75154	SH	DEFINED	01	0
PRAXAIR	COM	74005P104	725	17270	SH	DEFINED	01	1
PRE PAID LEGAL SVCS	COM	740065107	1328	51698	SH	DEFINED	01	
PRECISION CASTPARTS	COM	740189105	3003	50001	SH	DEFINED	01	
PRECISION CASTPARTS	COM	740189105	3010	50166	SH	DEFINED	01	1
PRECISION DRILLING	COM	74022D100	17539	305010	SH	DEFINED	01	
PREMCOR INC S	COM	74045Q104	1379	35800	SH	DEFINED	01	
PRENTISS PROPERTIES TRUST	COM	740706106	3858	107168	SH	DEFINED	01	
PRESIDENTIAL LIFE CO	COM	740884101	1451	84427	SH	DEFINED	01	
PRESSTEK INC S	COM	741113104	824	85210	SH	DEFINED	01	
PRICE COMMUNICATIONS	COM	741437305	1075	70500	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	19907	390788	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	587	11552	SH	DEFINED	01	0
T ROWE PRICE GROUP	COM	74144T108	2597	50992	SH	DEFINED	01	0
PRICELINE.COM S	COM	741503403	494	22300	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	2053	103700	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	305	15395	SH	DEFINED	01	0
PRIME MED SVCS INC	COM	74156D108	73	10146	SH	DEFINED	01	
PRIMEDIA INC	COM	74157K101	705	300000	SH	DEFINED	01	
PRIME HOSPITALITY CO	COM	741917108	8784	721682	SH	DEFINED	01	
PRIMUS TELE GROUP	COM	741929103	74	50050	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	3642	101249	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	2611	72600	SH	DEFINED	01	0
PRIORITY HEALTHCARE	COM	74264T102	2418	119955	SH	DEFINED	01	
PROASSURANCE CORP.	COM	74267C106	12846	366788	SH	DEFINED	01	
PROASSURANCE CORP.	COM	74267C106	171	4892	SH	DEFINED	01	0
PROASSURANCE CORP.	COM	74267C106	124	3552	SH	DEFINED	01	0
PROCENTURY CORP	COM	74268T108	1282	128877	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	774301	14307111	SH	DEFINED	01	

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PROCTER & GAMBLE	COM	742718109	20582	380280	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	33836	625192	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	62058	1146884	SH	DEFINED	01	1
PRIVATEBANCORP INC S	COM	742962103	2010	74583	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	10576	249787	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	2414	57025	SH	DEFINED	01	0
PROGRESS SOFTWARE CO	COM	743312100	4068	204374	SH	DEFINED	01	
PROGRESS SOFTWARE CO	COM	743312100	2	100	SH	DEFINED	01	0
PROGRESSIVE CORP OH	COM	743315103	20122	237438	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	340	4014	SH	DEFINED	01	0
PROGRESSIVE CORP OH	COM	743315103	4261	50274	SH	DEFINED	01	0
PROLOGIS	COM	743410102	3622	102790	SH	DEFINED	01	
PROLOGIS	COM	743410102	1478	41940	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	755	28259	SH	DEFINED	01	
PROSPERITY BANCSHARE.	COM	743606105	24	910	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	150	5600	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	1491	56000	SH	DEFINED	01	1
PROTEIN DESIGN	COM	74369L103	6	300	SH	DEFINED	01	0
PROVIDE COMMERCE INC	COM	74373W103	1050	50250	SH	DEFINED	01	
PROVIDENT BANK	COM	743859100	7916	235963	SH	DEFINED	01	
PROVIDENT BANK	COM	743859100	24	694	SH	DEFINED	01	0
PROVIDENT BANK	COM	743859100	127	3794	SH	DEFINED	01	0
PROVINCE HEALTHCARE	COM	743977100	3969	189746	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	6274	403728	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	1046	67331	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	1574	33452	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	COM	744320102	569	12092	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	5655	120225	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	51863	1103219	SH	DEFINED	01	1
PSI TECHNOLOGIES HLDGS	COM	74438Q109	157	79900	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	480	18959	SH	DEFINED	01	
PUB SERV ENTERPRISE S	COM	744573106	20764	487393	SH	DEFINED	01	
PUB SERV ENTERPRISE S	COM	744573106	27	642	SH	DEFINED	01	0
PUB SERV ENTERPRISE S	COM	744573106	2331	54718	SH	DEFINED	01	0
PUB SERV ENTERPRISE S	COM	744573106	5034	118200	SH	DEFINED	01	1
PUB SERV ENER CVT PFD 10.25 11	CONV PRF	744573304	24298	415000	SH	DEFINED	01	
PULITZER INC	COM	745769109	7775	157400	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	8687	141541	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	799	13029	SH	DEFINED	01	0
PULTE HOMES INC	COM	745867101	1799	29314	SH	DEFINED	01	0
PULTE HOMES INC	COM	745867101	218	3600	SH	DEFINED	01	1
QLT INC FSUSD	COM	746927102	1902	114200	SH	DEFINED	01	
QRS CORP	COM	74726X105	293	42275	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	164	5547	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	650	21952	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	COM	747316107	617	25533	SH	DEFINED	01	
QUALCOMM	COM	747525103	447028	11450507	SH	DEFINED	01	
QUALCOMM	COM	747525103	9749	249782	SH	DEFINED	01	0
QUALCOMM	COM	747525103	17231	441361	SH	DEFINED	01	0
QUALCOMM	COM	747525103	3536	90600	SH	DEFINED	01	1
QUALCOMM	COM	747525103	2011	51528	SH	DEFINED	01	1
QUALITY SYSTEMS S	COM	747582104	4	80	SH	DEFINED	01	0
QUANEX CORP	COM	747620102	3615	70496	SH	DEFINED	01	
QUANTUM DLT&STORAGE SYST.	COM	747906204	4	1900	SH	DEFINED	01	1
QUEST DIAGNOSTICS	COM	74834L100	536	6070	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	2082	23600	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	189	2142	SH	DEFINED	01	1
QUEST SOFTWARE INC	COM	74834T103	197	17680	SH	DEFINED	01	0
QUICKSILVER RESOURCES INC	COM	74837R104	4333	132619	SH	DEFINED	01	
QUICKSILVER RESOURCES INC	COM	74837R104	241	7390	SH	DEFINED	01	0
QUIKSILVER INC	COM	74838C106	10600	416994	SH	DEFINED	01	
QUIKSILVER INC	COM	74838C106	8	330	SH	DEFINED	01	0

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QWEST COMM INTL INC	COM	749121109	8228	2470798	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	1321	396400	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	1374	412623	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	8200	212192	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	32	794	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	151	3908	SH	DEFINED	01 0
RAIT INVESTMENT TRUST	COM	749227104	3545	129559	SH	DEFINED	01
RC2 CORP	COM	749388104	7920	240755	SH	DEFINED	01
RC2 CORP	COM	749388104	4	120	SH	DEFINED	01 0
RH DONNELLEY CORP S	COM	74955W307	6634	134405	SH	DEFINED	01
RH DONNELLEY CORP S	COM	74955W307	25	520	SH	DEFINED	01 0
RH DONNELLEY CORP S	COM	74955W307	153	3100	SH	DEFINED	01 0
RLI CORP	COM	749607107	9498	252889	SH	DEFINED	01
RLI CORP	COM	749607107	18	476	SH	DEFINED	01 0
RLI CORP	COM	749607107	112	2988	SH	DEFINED	01 0
RPC INC S	COM	749660106	3021	169031	SH	DEFINED	01
RPM INTERNATIONAL INC S	COM	749685103	8015	454096	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	4122	213639	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	5	270	SH	DEFINED	01 0
RTI INTL METALS	COM	74973W107	5484	283103	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	1176	185546	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	4420	95600	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	2423	52390	SH	DEFINED	01 0
RADIANT SYSTEMS S	COM	75025N102	280	69665	SH	DEFINED	01
RADIOLOGIX INC S	COM	75040K109	1235	347873	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	185	13000	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	274	9578	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	1059	36987	SH	DEFINED	01 0
RADISYS	COM	750459109	4496	322281	SH	DEFINED	01
RADISYS	COM	750459109	3	200	SH	DEFINED	01 0
RAE SYSTEMS INC	COM	75061P102	607	108800	SH	DEFINED	01
RALCORP HOLDINGS INC S	COM	751028101	6932	192006	SH	DEFINED	01
RALCORP HOLDINGS INC S	COM	751028101	24	660	SH	DEFINED	01 0
RALCORP HOLDINGS INC S	COM	751028101	126	3500	SH	DEFINED	01 0
RANDGOLD RESOURCES LTD-ADR F	COM	752344309	1086	110000	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	8427	481772	SH	DEFINED	01
RARE HOSPITALITY INT S	COM	753820109	2735	102642	SH	DEFINED	01
RAVEN INDUSTRIES INC	COM	754212108	987	22200	SH	DEFINED	01
RAYONIER INC S	COM	754907103	23590	521456	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	7726	293124	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	27	1020	SH	DEFINED	01 0
RAYOVAC CORP	COM	755081106	113	4270	SH	DEFINED	01 0
RAYTECH CORP-DEL.	COM	755103108	47	26000	SH	DEFINED	01
RAYTHEON CO. S	COM	755111507	1022	26910	SH	DEFINED	01
RAYTHEON CO. S	COM	755111507	86	2267	SH	DEFINED	01 0
RAYTHEON CO. S	COM	755111507	3969	104496	SH	DEFINED	01 0
RAYTHEON CO. S	COM	755111507	3261	86000	SH	DEFINED	01 1
READERS DIGEST ASSN	COM	755267101	7281	499106	SH	DEFINED	01
READERS DIGEST ASSN	COM	755267101	3	230	SH	DEFINED	01 0
RECKSON	COM	75621K106	1285	44700	SH	DEFINED	01
RED HAT	COM	756577102	2124	173500	SH	DEFINED	01
RED HAT	COM	756577102	72	5915	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	1239	19835	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	131	3571	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	503	13702	SH	DEFINED	01 0
REEBOK INTERNATIONAL	COM	758110100	69	1900	SH	DEFINED	01 1
REGAL BELOIT	COM	758750103	2361	97636	SH	DEFINED	01
REGENCY CENTERS CORP	COM	758849103	1488	32000	SH	DEFINED	01
REGENT COMMUNICATION. S	COM	758865109	2924	516694	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	1281	147564	SH	DEFINED	01
REGENERATION TECHNOLOGIES	COM	75886N100	895	112493	SH	DEFINED	01 1
REHABCARE GROUP INC	COM	759148109	1265	54924	SH	DEFINED	01

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REGIONS FINANCIAL	COM	7591EP100	15851	479449	SH	DEFINED	01
REGIONS FINANCIAL	COM	7591EP100	3524	106591	SH	DEFINED	01 0
REGIONS FINANCIAL	COM	7591EP100	65	1975	SH	DEFINED	01 1
REINSURANCE GP OF AM	S COM	759351109	3518	85400	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	10280	258928	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	41	1010	SH	DEFINED	01 0
RELIANCE STEEL & ALU	COM	759509102	202	5100	SH	DEFINED	01 0
RELIANT ENERGY INC	S COM	75952B105	8456	906240	SH	DEFINED	01
REMEC INC	S COM	759543101	437	92800	SH	DEFINED	01
REMINGTON OIL & GAS	S COM	759594302	7732	294536	SH	DEFINED	01
RENOVIS INC	COM	759885106	354	44185	SH	DEFINED	01
RENOVIS INC	COM	759885106	8	1000	SH	DEFINED	01 0
RENAL CARE GROUP INC	COM	759930100	534	16600	SH	DEFINED	01 0
RENT-A-CENTER INC	S COM	76009N100	808	31231	SH	DEFINED	01
RENT-A-CENTER INC	S COM	76009N100	63	2422	SH	DEFINED	01 0
REPSOL YPF SA.	FSUSD COM	76026T205	21186	966500	SH	DEFINED	01
REPSOL YPF SA.	FSUSD COM	76026T205	249	11360	SH	DEFINED	01 0
REPUBLIC BANCORP INC-CL A	S COM	760281204	166	7166	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S COM	760281204	20	890	SH	DEFINED	01 0
REPUBLIC BANCORP INC-CL A	S COM	760281204	124	5350	SH	DEFINED	01 0
REPUBLIC BANCORP.	COM	760282103	6201	402663	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	4524	152000	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	73	2443	SH	DEFINED	01 0
REPUBLIC SRVS CL-A	COM	760759100	47503	1597796	SH	DEFINED	01 1
RESEARC IN MOTION	COM	760975102	14586	191066	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	15635	204800	SH	DEFINED	01 0
RESEARC IN MOTION	COM	760975102	1106	14485	SH	DEFINED	01 0
RESEARC IN MOTION	COM	760975102	8900	116600	SH	DEFINED	01 1
RESMED INC	COM	761152107	5342	112197	SH	DEFINED	01
RESMED INC	COM	761152107	14	300	SH	DEFINED	01 0
RESMED INC	COM	761152107	2046	43020	SH	DEFINED	01 1
RESOURCE AMERICA	COM	761195205	316	13400	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	3607	95480	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	24027	635950	SH	DEFINED	01 0
RESOURCES CONNECTION.	COM	76122Q105	1156	30600	SH	DEFINED	01 0
RESPIRONICS INC	COM	761230101	5206	97409	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	52	968	SH	DEFINED	01 0
REWARDS NETWORK INC	COM	761557107	433	64890	SH	DEFINED	01
REYNOLDS & REYNOLDS	S COM	761695105	3944	159900	SH	DEFINED	01
REYNOLDS AMERICAN INC	S COM	761713106	23862	350717	SH	DEFINED	01
REYNOLDS AMERICAN INC	S COM	761713106	34	494	SH	DEFINED	01 0
REYNOLDS AMERICAN INC	S COM	761713106	2333	34285	SH	DEFINED	01 0
REYNOLDS AMERICAN INC	S COM	761713106	474	6972	SH	DEFINED	01 1
RICHARDSON ELECTRIC	S COM	763165107	37	3841	SH	DEFINED	01
RIGEL PHARMACEU INC	COM	766559603	482	19050	SH	DEFINED	01
RIGGS NATL CORP WASH	S COM	766570105	2064	92964	SH	DEFINED	01
RIMAGE CORP	COM	766721104	2454	175300	SH	DEFINED	01
RIO TINTO PLC ADR	COM	767204100	9876	90900	SH	DEFINED	01
RITCHIE BROS. AUCTION.	COM	767744105	2152	70200	SH	DEFINED	01
RITCHIE BROS. AUCTION.	COM	767744105	2983	97314	SH	DEFINED	01 0
RITE AID CORP	S COM	767754104	39	11112	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	844	38354	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	34343	1332719	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1087	42206	SH	DEFINED	01 0
ROBERT HALF INTL INC	COM	770323103	2824	109580	SH	DEFINED	01 0
ROBERT HALF INTL INC	COM	770323103	232	9000	SH	DEFINED	01 1
ROCHE HOLDINGS ADR	COM	771195104	103	1000	SH	DEFINED	01 0
ROCK TENN CO	COM	772739207	1541	97886	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	57164	1477098	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	5323	137542	SH	DEFINED	01 0
ROCKWELL AUTOMATION INC	COM	773903109	1652	42696	SH	DEFINED	01 0
ROCKWELL AUTOMATION INC	COM	773903109	15548	402280	SH	DEFINED	01 1

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ROCKWELL COLLINS	S	COM	774341101	17495	471070	SH	DEFINED	01
ROCKWELL COLLINS	S	COM	774341101	1523	40997	SH	DEFINED	01 0
ROCKY SHOES & BOOTS INC	S	COM	774830103	312	17800	SH	DEFINED	01
ROFIN SINAR TECH INC.		COM	775043102	3669	124866	SH	DEFINED	01
ROFIN SINAR TECH INC.		COM	775043102	4	130	SH	DEFINED	01 0
ROGERS COMMUNICATION	FSUSD	COM	775109200	606	30000	SH	DEFINED	01
ROGERS CORP	S	COM	775133101	2171	51077	SH	DEFINED	01
ROHM & HAAS CO		COM	775371107	4097	95347	SH	DEFINED	01
ROHM & HAAS CO		COM	775371107	2227	51830	SH	DEFINED	01 0
ROLLINS		COM	775711104	1276	52550	SH	DEFINED	01
ROPER IND NEW		COM	776696106	6249	108749	SH	DEFINED	01
ROSS STORES	S	COM	778296103	1	1	SH	DEFINED	01 0
ROSS STORES	S	COM	778296103	20	858	SH	DEFINED	01 0
ROUSE CO		COM	779273101	4180	62500	SH	DEFINED	01
ROWAN COMPANIES INC.		COM	779382100	8094	306594	SH	DEFINED	01
ROWAN COMPANIES INC.		COM	779382100	278	10525	SH	DEFINED	01 0
ROWAN COMPANIES INC.		COM	779382100	646	24459	SH	DEFINED	01 0
ROWAN COMPANIES INC.		COM	779382100	58082	2202558	SH	DEFINED	01 1
ROXIO INC	S	COM	780008108	473	91933	SH	DEFINED	01
ROYAL DUTCH PETRO		COM	780257804	24503	474869	SH	DEFINED	01
ROYAL DUTCH PETRO		COM	780257804	3242	62820	SH	DEFINED	01 0
ROYAL GOLD INC	S	COM	780287108	4007	234600	SH	DEFINED	01
ROYAL GOLD INC	S	COM	780287108	727	42565	SH	DEFINED	01 0
RUBY TUESDAY INC	COM	COM	781182100	940	33710	SH	DEFINED	01
RUBY TUESDAY INC	COM	COM	781182100	2441	87600	SH	DEFINED	01 0
RUDDICK CORP		COM	781258108	370	18824	SH	DEFINED	01
RUDDICK CORP		COM	781258108	26	1320	SH	DEFINED	01 0
RUDDICK CORP		COM	781258108	147	7500	SH	DEFINED	01 0
RUDOLPH TECHNOLOGIES		COM	781270103	1052	62848	SH	DEFINED	01
RUSS BERRIE & CO		COM	782233100	1191	59077	SH	DEFINED	01
RUSSELL CORP		COM	782352108	1716	101905	SH	DEFINED	01
RYANAIR HOLDINGS ADR.		COM	783513104	10	353	SH	DEFINED	01 0
RYANS RESTAURANT GROUP INC		COM	783520109	6892	464468	SH	DEFINED	01
RYDER SYSTEM		COM	783549108	377	8001	SH	DEFINED	01
RYDER SYSTEM		COM	783549108	702	14915	SH	DEFINED	01 0
RYERSON TULL INC		COM	78375P107	1133	65973	SH	DEFINED	01
RYLAND GROUP INC		COM	783764103	3727	40230	SH	DEFINED	01
S&T BANCORP INC		COM	783859101	293	8226	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	195615	7538148	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	1286	49588	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	24149	930599	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	18076	696887	SH	DEFINED	01 1
SBC COMMUNICATIONS	S	COM	78387G103	965	37199	SH	DEFINED	01 1
SBS TECH INC		COM	78387P103	771	63183	SH	DEFINED	01
SBA COMMUNICATIONS	S	COM	78388J106	508	72550	SH	DEFINED	01
SCM MICROSYSTEMS INC		COM	784018103	112	40865	SH	DEFINED	01
SCP POOL CORP		COM	784028102	7557	282587	SH	DEFINED	01
SCP POOL CORP		COM	784028102	5	203	SH	DEFINED	01 0
SCP POOL CORP		COM	784028102	741	27717	SH	DEFINED	01 1
SCPIE HOLDINGS INC	S	COM	78402P104	235	26180	SH	DEFINED	01
SAGA GAME WORKS PFD 12.5% 8-1-		PRF	78422P209	0	247951	SH	DEFINED	01
SI INTERNATIONAL INC		COM	78427V102	212	9694	SH	DEFINED	01
SJW CORP.	S	COM	784305104	1321	40000	SH	DEFINED	01
SK TELECOM LTD	-ADR FSUSD	COM	78440P108	3580	184087	SH	DEFINED	01
SL INDS INC.		COM	784413106	88	8000	SH	DEFINED	01
SLM CORP		COM	78442P106	123963	2779430	SH	DEFINED	01
SLM CORP		COM	78442P106	1863	41815	SH	DEFINED	01 0
SLM CORP		COM	78442P106	5055	113340	SH	DEFINED	01 0
SLM CORP		COM	78442P106	30847	691875	SH	DEFINED	01 1
S&P 500 DEP RECPT.		COM	78462F103	50435	451202	SH	DEFINED	01 0
S&P 500 DEP RECPT.		COM	78462F103	26198	234533	SH	DEFINED	01 1
SPSS INC	S	COM	78462K102	2158	161835	SH	DEFINED	01

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SPX CORP.		COM	784635104	65	1849	SH	DEFINED	01	0
SPX CORP.		COM	784635104	163	4700	SH	DEFINED	01	1
S1 CORPORATION		COM	78463B101	51	6406	SH	DEFINED	01	
SRA INTERNATIONAL INC..	S	COM	78464R105	5518	107000	SH	DEFINED	01	
SRA INTERNATIONAL INC..	S	COM	78464R105	11284	218860	SH	DEFINED	01	0
SRA INTERNATIONAL INC..	S	COM	78464R105	472	9150	SH	DEFINED	01	0
SM&A		COM	78465D105	4379	626563	SH	DEFINED	01	
SWS GROUP INC		COM	78503N107	755	46997	SH	DEFINED	01	
SABRE HOLDINGS CORP		COM	785905100	458	18689	SH	DEFINED	01	
SABRE HOLDINGS CORP		COM	785905100	85	3462	SH	DEFINED	01	0
SABRE HOLDINGS CORP		COM	785905100	780	31793	SH	DEFINED	01	0
SABRE HOLDINGS CORP		COM	785905100	2942	120000	SH	DEFINED	01	1
SAFECO CORP		COM	786429100	41664	912705	SH	DEFINED	01	
SAFECO CORP		COM	786429100	1330	29132	SH	DEFINED	01	0
SAFEWAY INC.	S	COM	786514208	10806	559631	SH	DEFINED	01	
SAFEWAY INC.	S	COM	786514208	156	8072	SH	DEFINED	01	0
SAFEWAY INC.	S	COM	786514208	1993	103203	SH	DEFINED	01	0
SAFEWAY INC.	S	COM	786514208	3779	195750	SH	DEFINED	01	1
SAFEWAY INC.	S	COM	786514208	475	24629	SH	DEFINED	01	1
SAGA COMMUNICATIONS	S	COM	786598102	534	31479	SH	DEFINED	01	
ST JOE COMPANY		COM	790148100	239	5000	SH	DEFINED	01	
ST JUDE MEDICAL		COM	790849103	38472	511105	SH	DEFINED	01	
ST JUDE MEDICAL		COM	790849103	626	8314	SH	DEFINED	01	0
ST JUDE MEDICAL		COM	790849103	4195	55738	SH	DEFINED	01	0
ST JUDE MEDICAL		COM	790849103	72525	963513	SH	DEFINED	01	1
ST MARY LD & EXPL		COM	792228108	12290	308735	SH	DEFINED	01	
ST MARY LD & EXPL		COM	792228108	199	5000	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES		COM	792860108	133544	4039453	SH	DEFINED	01	
ST PAUL TRAVELERS COMPANIES		COM	792860108	946	28618	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES		COM	792860108	8936	270298	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES		COM	792860108	2277	69060	SH	DEFINED	01	1
SAKS INC		COM	79377W108	2242	186000	SH	DEFINED	01	0
SAKS INC		COM	79377W108	98	8200	SH	DEFINED	01	1
SALEM COMM..		COM	794093104	736	29100	SH	DEFINED	01	
SALIX PHARMACEUTICAL	S	COM	795435106	4026	187032	SH	DEFINED	01	
SALIX PHARMACEUTICAL	S	COM	795435106	3	145	SH	DEFINED	01	0
SAMSUNG ELECTR	GDR	COM	796050888	1793	9054	SH	DEFINED	01	
SAMSUNG ELECTR	GDR	COM	796050888	30	149	SH	DEFINED	01	1
SAN DIEGO G&E \$25 1.7625 PFD	0	PRF	797440831	1419	50575	SH	DEFINED	01	
SANDERSON FARMS INC		COM	800013104	2186	65371	SH	DEFINED	01	
SAN-DISK		COM	80004C101	12189	418570	SH	DEFINED	01	
SAN-DISK		COM	80004C101	16187	555860	SH	DEFINED	01	0
SAN-DISK		COM	80004C101	706	24262	SH	DEFINED	01	0
JOHN B. SANFILIPPO & SON		COM	800422107	52	1998	SH	DEFINED	01	
JOHN B. SANFILIPPO & SON		COM	800422107	14	550	SH	DEFINED	01	0
JOHN B. SANFILIPPO & SON		COM	800422107	84	3200	SH	DEFINED	01	0
SANMINA-SCI CORP.		COM	800907107	1688	239582	SH	DEFINED	01	
SANMINA-SCI CORP.		COM	800907107	872	123688	SH	DEFINED	01	0
SANMINA-SCI CORP.		COM	800907107	59	8500	SH	DEFINED	01	1
SANOFI-AVENTIS-ADR	FSUSD	COM	80105N105	22	600	SH	DEFINED	01	0
SANTANDER BANCORP	S	COM	802809103	310	12407	SH	DEFINED	01	
SANTARUS INC		COM	802817304	65	7100	SH	DEFINED	01	0
SANTARUS INC		COM	802817304	227	25000	SH	DEFINED	01	1
SAPIENT		COM	803062108	932	122092	SH	DEFINED	01	
SARA LEE CORP	S	COM	803111103	19443	850525	SH	DEFINED	01	
SARA LEE CORP	S	COM	803111103	2119	98674	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	4178	182763	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	57	2500	SH	DEFINED	01	1
SATYAM COMPUTER SVCS ADR		COM	804098101	322	13910	SH	DEFINED	01	
SAVIENT PHARMACEUTICALS INC		COM	80517Q100	366	158967	SH	DEFINED	01	
SAXON CAPITAL INC		COM	80556T106	71	3320	SH	DEFINED	01	
SAXON CAPITAL INC		COM	80556T106	2198	103000	SH	DEFINED	01	1

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SCANSOURCE INC		COM	806037107	4323	67751	SH	DEFINED	01
HENRY SCHEIN INC		COM	806407102	2562	41120	SH	DEFINED	01
HENRY SCHEIN INC		COM	806407102	15	238	SH	DEFINED	01 0
HENRY SCHEIN INC		COM	806407102	18478	296600	SH	DEFINED	01 1
SCHERING PLOUGH	S	COM	806605101	234567	12306697	SH	DEFINED	01
SCHERING PLOUGH	S	COM	806605101	2923	153300	SH	DEFINED	01 0
SCHERING PLOUGH	S	COM	806605101	7368	386567	SH	DEFINED	01 0
SCHERING PLOUGH	S	COM	806605101	2958	155300	SH	DEFINED	01 1
SCHERING-PLOUGH PFD CVT 06.000		CONV PRF	806605606	43875	874000	SH	DEFINED	01
SCHLUMBERGER LTD	FSUSD	COM	806857108	408563	6069886	SH	DEFINED	01
SCHLUMBERGER LTD	FSUSD	COM	806857108	4955	73594	SH	DEFINED	01 0
SCHLUMBERGER LTD	FSUSD	COM	806857108	13001	193153	SH	DEFINED	01 0
SCHLUMBERGER CVT		CONV BND	806857AC2	1643	1500000	PRN	DEFINED	01
SCHLUMBERGER CVT		CONV BND	806857AC2	1095	1000000	PRN	DEFINED	01 0
SCHNITZER STEEL		COM	806882106	913	28189	SH	DEFINED	01
SCHOOL SPECIALTY INC		COM	807863105	8534	216585	SH	DEFINED	01
SCHOOL SPECIALTY INC		COM	807863105	30	748	SH	DEFINED	01 0
SCHOOL SPECIALTY INC		COM	807863105	157	3990	SH	DEFINED	01 0
SCHULMAN (A.) INC	S	COM	808194104	2368	107435	SH	DEFINED	01
SCHWAB CHARLES CORP	S	COM	808513105	3800	413430	SH	DEFINED	01
SCHWAB CHARLES CORP	S	COM	808513105	4538	494010	SH	DEFINED	01 0
SCHWAB CHARLES CORP	S	COM	808513105	2901	315615	SH	DEFINED	01 0
SCHWAB CHARLES CORP	S	COM	808513105	185	20106	SH	DEFINED	01 1
SCHWEITZER MAUDUIT	S	COM	808541106	1624	50114	SH	DEFINED	01
SCIENTIFIC ATLANTA		COM	808655104	889	34322	SH	DEFINED	01
SCIENTIFIC ATLANTA		COM	808655104	918	35418	SH	DEFINED	01 0
SCIENTIFIC GAMES..		COM	80874P109	7002	366570	SH	DEFINED	01
SCIENTIFIC GAMES..		COM	80874P109	5	270	SH	DEFINED	01 0
SCOTTS CO CLASS'A'COM NPV		COM	810186106	1500	23415	SH	DEFINED	01 1
SCRIPPS CO (E.W) CLA		COM	811054204	35760	748422	SH	DEFINED	01
SCRIPPS CO (E.W) CLA		COM	811054204	250	5213	SH	DEFINED	01 0
SCS TRANSPORTATION	S	COM	81111T102	2551	134631	SH	DEFINED	01
SCS TRANSPORTATION	S	COM	81111T102	1	60	SH	DEFINED	01 0
SEA CONTAINERS LTD-CL A		COM	811371707	5589	367000	SH	DEFINED	01
SEABOARD CORP		COM	811543107	65	110	SH	DEFINED	01
SEACHANGE INTL INC.		COM	811699107	3487	218100	SH	DEFINED	01
SEACHANGE INTL INC.		COM	811699107	5	310	SH	DEFINED	01 0
SEACOAST BANK COR FL		COM	811707306	1845	86400	SH	DEFINED	01
SEACOR HOLDINGS INC		COM	811904101	6972	149116	SH	DEFINED	01
SEALED AIR CORP		COM	81211K100	19575	422325	SH	DEFINED	01
SEALED AIR CORP		COM	81211K100	63	1357	SH	DEFINED	01 0
SEALED AIR CORP		COM	81211K100	904	19496	SH	DEFINED	01 0
SEARS ROEBUCK & CO	S	COM	812387108	11525	289195	SH	DEFINED	01
SEARS ROEBUCK & CO	S	COM	812387108	122	3058	SH	DEFINED	01 0
SEARS ROEBUCK & CO	S	COM	812387108	1957	49109	SH	DEFINED	01 0
SEARS ROEBUCK & CO	S	COM	812387108	129	3275	SH	DEFINED	01 1
SEARS ROEBUCK & CO	S	COM	812387108	1608	40361	SH	DEFINED	01 1
UTILITIES SEL SECTOR SPDR	S	COM	81369Y886	71199	2842260	SH	DEFINED	01
UTILITIES SEL SECTOR SPDR	S	COM	81369Y886	2836	113200	SH	DEFINED	01 0
SECURE COMPUTING CORP		COM	813705100	777	102397	SH	DEFINED	01
SELECT COMFORT CORP.	S	COM	81616X103	5101	280303	SH	DEFINED	01
SELECT MEDICAL CORP		COM	816196109	7415	552162	SH	DEFINED	01
SELECT MEDICAL CORP		COM	816196109	4830	359632	SH	DEFINED	01 0
SELECTIVE INS GROUP.		COM	816300107	3304	88837	SH	DEFINED	01
SELECTIVE INS GROUP.		COM	816300107	45	1180	SH	DEFINED	01 0
SELECTIVE INS GROUP.		COM	816300107	234	6300	SH	DEFINED	01 0
SEMTECH CORP		COM	816850101	10679	557100	SH	DEFINED	01
SEMTECH CORP		COM	816850101	679	35410	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	677	18723	SH	DEFINED	01
SEMPRA ENERGY	S	COM	816851109	2281	63027	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	1923	53132	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	167	4600	SH	DEFINED	01 1

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SEMI TOOL	COM	816909105	2592	341500	SH	DEFINED	01
SENIOR HOUSING PROP TRUST	COM	81721M109	1169	65600	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	12146	561278	SH	DEFINED	01
SEPRACOR INC	COM	817315104	8399	172180	SH	DEFINED	01
SEQUA CORP -CL A	COM	817320104	627	12000	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	1215	22500	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	1966	117490	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	70	4200	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	3	171	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	3309	141800	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	2	70	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	131	21083	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	3626	181497	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	66	3318	SH	DEFINED	01
SHANDA INTERACTIVE ENTER-ADR	COM	81941Q203	601	25050	SH	DEFINED	01
SHARPER IMAGE CORP	COM	820013100	656	30588	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	2386	198859	SH	DEFINED	01
SHERWIN WILLIAMS S	COM	824348106	375	8522	SH	DEFINED	01
SHERWIN WILLIAMS S	COM	824348106	1450	32979	SH	DEFINED	01
SHILOH INDUSTRIES INC	COM	824543102	82	5883	SH	DEFINED	01
SHIRE PHARMACEUTICALS GR -ADR	COM	82481R106	2573	89800	SH	DEFINED	01
SHOPKO STORES	COM	824911101	1740	99944	SH	DEFINED	01
SHUFFLE MASTER INC S	COM	825549108	2991	79861	SH	DEFINED	01
SHURGARD STORAGE CTR	COM	82567D104	4718	121602	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	471	62372	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	1508	200000	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	902	119645	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	10475	218526	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	320	6680	SH	DEFINED	01
SIERRA PACIFIC RES	COM	826428104	3384	378090	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	33936	585113	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	1053	18166	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	3020	52067	SH	DEFINED	01
SIGMATEL INC	COM	82661W107	691	32600	SH	DEFINED	01
SIGNATURE BANK	COM	82669G104	2030	75900	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	117	3550	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	10476	316600	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	503	15200	SH	DEFINED	01
SILGAN HOLDINGS.. S	COM	827048109	2859	61752	SH	DEFINED	01
SILGAN HOLDINGS.. S	COM	827048109	27	578	SH	DEFINED	01
SILGAN HOLDINGS.. S	COM	827048109	151	3265	SH	DEFINED	01
SILICON GRAPHICS STK	COM	827056102	3433	2400600	SH	DEFINED	01
SILICON STORAGE TECH.	COM	827057100	2179	342110	SH	DEFINED	01
SILICON STORAGE TECH.	COM	827057100	14	2200	SH	DEFINED	01
SILICON STORAGE TECH.	COM	827057100	68	10700	SH	DEFINED	01
SILICON IMAGE S	COM	82705T102	2876	227444	SH	DEFINED	01
SILICON IMAGE S	COM	82705T102	2	180	SH	DEFINED	01
SILICON VALLEY BKSHR S	COM	827064106	403	10840	SH	DEFINED	01
SILICONIX INC	COM	827079203	15	422	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	3984	74290	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	2581	48125	SH	DEFINED	01
SIMPSON MANUFAC S	COM	829073105	12319	194908	SH	DEFINED	01
SINCLAIR BROADCASTIN	COM	829226109	3381	463086	SH	DEFINED	01
SIRIUS SATELLITE.	COM	82966U103	3040	950000	SH	DEFINED	01
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	108	7600	SH	DEFINED	01
SITEL CORP S	COM	82980K107	307	141900	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	789	145000	SH	DEFINED	01
SKECHERS USA S	COM	830566105	91	6237	SH	DEFINED	01
SKYLINE	COM	830830105	2573	64248	SH	DEFINED	01
SKYWEST INC	COM	830879102	3907	259601	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	7122	749638	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	189	19930	SH	DEFINED	01

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SMART & FINAL INC		COM	831683107	147	8771	SH	DEFINED	01
SMITH & NEPHEW PLC- ADR	FSUS	COM	83175M205	19	400	SH	DEFINED	01 0
SMITH (A O) CORP		COM	831865209	2917	119769	SH	DEFINED	01
SMITH INTL		COM	832110100	89530	1474226	SH	DEFINED	01
SMITH INTL		COM	832110100	5544	91280	SH	DEFINED	01 0
SMITH INTL		COM	832110100	431	7100	SH	DEFINED	01 0
SMITH INTL		COM	832110100	2786	45893	SH	DEFINED	01 1
SMUCKER (JM) CO WI		COM	832696405	622	14000	SH	DEFINED	01
SMURFIT STONE CONTAINER		COM	832727101	33568	1733000	SH	DEFINED	01
SMURFIT STONE CONTAINER		COM	832727101	28	1441	SH	DEFINED	01 0
SMURFIT STONE CONTAINER		COM	832727101	220	11600	SH	DEFINED	01 1
SNAP ON INC		COM	833034101	95	3462	SH	DEFINED	01
SNAP ON INC		COM	833034101	84	3064	SH	DEFINED	01 0
SNAP ON INC		COM	833034101	370	13436	SH	DEFINED	01 0
SOLA INTL S		COM	834092108	5933	311517	SH	DEFINED	01
SOLECTRON CORP		COM	834182107	5977	1207398	SH	DEFINED	01
SOLECTRON CORP		COM	834182107	1100	222318	SH	DEFINED	01 0
SOLECTRON CORP		COM	834182107	189	37800	SH	DEFINED	01 1
SOMANETICS CORP S		COM	834445405	543	41300	SH	DEFINED	01
SONIC CORP S		COM	835451105	4647	181282	SH	DEFINED	01
SONIC CORP S		COM	835451105	45055	1757900	SH	DEFINED	01 0
SONIC CORP S		COM	835451105	2134	83250	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC		COM	83545G102	8489	423451	SH	DEFINED	01
SONIC INNOVATIONS INC		COM	83545M109	2577	565050	SH	DEFINED	01 0
SONIC SOLUTIONS.		COM	835460106	2405	147349	SH	DEFINED	01
SONY CORP ADRS		COM	835699307	3267	95000	SH	DEFINED	01
SOTHEBYS HLD CL-A		COM	835898107	2709	172323	SH	DEFINED	01
SOTHEBYS HLD CL-A		COM	835898107	4	280	SH	DEFINED	01 0
SONUS NETWORKS INC S		COM	835916107	857	152082	SH	DEFINED	01
SONUS NETWORKS INC S		COM	835916107	569	101045	SH	DEFINED	01 0
SOURCECORP		COM	836167106	2416	109105	SH	DEFINED	01
SOUTH FINANCIAL GRP		COM	837841105	8202	290859	SH	DEFINED	01
SOUTH FINANCIAL GRP		COM	837841105	20	700	SH	DEFINED	01 0
SOUTH FINANCIAL GRP		COM	837841105	110	3900	SH	DEFINED	01 0
SOUTH JERSEY IND INC S		COM	838518108	970	20310	SH	DEFINED	01
SOUTH JERSEY IND INC S		COM	838518108	30	622	SH	DEFINED	01 0
SOUTH JERSEY IND INC S		COM	838518108	189	3962	SH	DEFINED	01 0
SOUTHCOAST FINANCIAL CO		COM	84129R100	819	32615	SH	DEFINED	01
SOUTHERN CO S		COM	842587107	8699	290157	SH	DEFINED	01
SOUTHERN CO S		COM	842587107	5113	170541	SH	DEFINED	01 0
SOUTHERN CO S		COM	842587107	4197	140000	SH	DEFINED	01 1
SOUTHERN ENERGY HOME S		COM	842814105	16	3500	SH	DEFINED	01
SOUTHERN UNION CO		COM	844030106	7044	343612	SH	DEFINED	01
SOUTHTRUST CORP S		COM	844730101	6193	148651	SH	DEFINED	01
SOUTHTRUST CORP S		COM	844730101	3212	77107	SH	DEFINED	01 0
SOUTHWEST AIRLINES S		COM	844741108	776	57018	SH	DEFINED	01
SOUTHWEST AIRLINES S		COM	844741108	1	54	SH	DEFINED	01 0
SOUTHWEST AIRLINES S		COM	844741108	2489	182730	SH	DEFINED	01 0
SOUTHWEST BANCORP INC S		COM	844767103	24	1110	SH	DEFINED	01 0
SOUTHWEST BANCORP INC S		COM	844767103	141	6400	SH	DEFINED	01 0
SW BANCORP OF TX S		COM	84476R109	4876	242072	SH	DEFINED	01
SOUTHWEST GAS CORP		COM	844895102	4698	196148	SH	DEFINED	01
SOUTHWEST GAS CORP		COM	844895102	21	900	SH	DEFINED	01 0
SOUTHWEST GAS CORP		COM	844895102	125	5200	SH	DEFINED	01 0
SOUTHWESTERN ENERGY		COM	845467109	9013	214631	SH	DEFINED	01
SOUTHWESTERN ENERGY		COM	845467109	27	640	SH	DEFINED	01 0
SOUTHWESTERN ENERGY		COM	845467109	151	3600	SH	DEFINED	01 0
SOVEREIGN BANCORP IN		COM	845905108	543	24872	SH	DEFINED	01
SOVEREIGN BANCORP IN		COM	845905108	1729	79225	SH	DEFINED	01 0
SOVEREIGN BANCORP IN		COM	845905108	90	4150	SH	DEFINED	01 1
SOVRAN SELF STORAGE INC		COM	84610H108	1571	40090	SH	DEFINED	01
SPATIALIGHT INC		COM	847248101	1587	268925	SH	DEFINED	01

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SPATIALIGHT INC	COM	847248101	1496	253435	SH	DEFINED	01	0
SPECTRASITE INC	COM	84761M104	40707	878340	SH	DEFINED	01	1
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01	
SPHERION CORPORATION	COM	848420105	1260	161091	SH	DEFINED	01	
SPINNAKER EXPLORAT S	COM	84855W109	3140	89605	SH	DEFINED	01	
SPINNAKER EXPLORAT S	COM	84855W109	20	570	SH	DEFINED	01	0
THE SPORTS AUTHORITY INC	COM	84917U109	136	5870	SH	DEFINED	01	
THE SPORTS AUTHORITY INC	COM	84917U109	83	3560	SH	DEFINED	01	1
SPRINT CORP FON GRP S	COM	852061100	101584	5046381	SH	DEFINED	01	
SPRINT CORP FON GRP S	COM	852061100	878	43620	SH	DEFINED	01	0
SPRINT CORP FON GRP S	COM	852061100	6774	336489	SH	DEFINED	01	0
SPRINT CORP FON GRP S	COM	852061100	403	19900	SH	DEFINED	01	1
SPRINT CORP FON GRP S	COM	852061100	448	22274	SH	DEFINED	01	1
SS & C TECH. S	COM	85227Q100	2708	138611	SH	DEFINED	01	
SS & C TECH. S	COM	85227Q100	4	230	SH	DEFINED	01	0
STAGE STORES INC. S	COM	85254C305	5127	149855	SH	DEFINED	01	
STAGE STORES INC. S	COM	85254C305	27	771	SH	DEFINED	01	0
STAGE STORES INC. S	COM	85254C305	139	4051	SH	DEFINED	01	0
STAMPS.COM S	COM	852857200	181	13580	SH	DEFINED	01	
STANCORP FINL GROUP	COM	852891100	6350	89179	SH	DEFINED	01	
STANCORP FINL GROUP	COM	852891100	20	279	SH	DEFINED	01	0
STANCORP FINL GROUP	COM	852891100	118	1659	SH	DEFINED	01	0
STANDARD COMMERCIAL S	COM	853258101	84	5308	SH	DEFINED	01	
STANDARD MICROSYSTEM S	COM	853626109	1088	62165	SH	DEFINED	01	
STANDARD MICROSYSTEM S	COM	853626109	20	1130	SH	DEFINED	01	0
STANDARD MICROSYSTEM S	COM	853626109	110	6300	SH	DEFINED	01	0
STANDARD MOTOR PRO S	COM	853666105	792	52405	SH	DEFINED	01	
STANDARD PAC CORP S	COM	85375C101	9640	171029	SH	DEFINED	01	
STANDARD REGISTER S	COM	853887107	794	75599	SH	DEFINED	01	
STANDEX INTERNATIONAL S	COM	854231107	880	35937	SH	DEFINED	01	
STANDEX INTERNATIONAL S	COM	854231107	14	580	SH	DEFINED	01	0
STANDEX INTERNATIONAL S	COM	854231107	83	3400	SH	DEFINED	01	0
STANLEY FURNITURE CO	COM	854305208	4182	95048	SH	DEFINED	01	
STANLEY WORKS THE	COM	854616109	25558	600914	SH	DEFINED	01	
STANLEY WORKS THE	COM	854616109	85	1996	SH	DEFINED	01	0
STANLEY WORKS THE	COM	854616109	803	18876	SH	DEFINED	01	0
STANLEY WORKS THE	COM	854616109	46	1100	SH	DEFINED	01	1
STAPLES INC	COM	855030102	88053	2952812	SH	DEFINED	01	
STAPLES INC	COM	855030102	1865	62544	SH	DEFINED	01	0
STAPLES INC	COM	855030102	5118	171620	SH	DEFINED	01	0
STAPLES INC	COM	855030102	5817	195189	SH	DEFINED	01	1
STARBUCKS S	COM	855244109	220220	4844289	SH	DEFINED	01	
STARBUCKS S	COM	855244109	6224	136961	SH	DEFINED	01	0
STARBUCKS S	COM	855244109	8310	182800	SH	DEFINED	01	0
STARTEK INC	COM	85569C107	1200	38278	SH	DEFINED	01	
STARWOOD HOTELS & RE S	COM	85590A203	21981	473547	SH	DEFINED	01	
STARWOOD HOTELS & RE S	COM	85590A203	2222	47871	SH	DEFINED	01	0
STARWOOD HOTELS & RE S	COM	85590A203	9708	209200	SH	DEFINED	01	1
STATE BANK OF INDIA.	COM	856552104	2956	118939	SH	DEFINED	01	1
STATE BANK OF INDIA. REGS	COM	856552203	5377	216377	SH	DEFINED	01	1
STATE BANK OF INDIA. REGS	COM	856552203	812	32694	SH	DEFINED	01	1
STATE STREET CORP	COM	857477103	10718	250948	SH	DEFINED	01	
STATE STREET CORP	COM	857477103	3318	77685	SH	DEFINED	01	0
STATE STREET CORP	COM	857477103	21864	512289	SH	DEFINED	01	1
STATION CASINO S	COM	857689103	537	10958	SH	DEFINED	01	
STATION CASINO S	COM	857689103	24675	503150	SH	DEFINED	01	0
STATION CASINO S	COM	857689103	1241	25300	SH	DEFINED	01	0
STATS CHIPPAK LTD-ADR FSUSD	COM	85771T104	68	11330	SH	DEFINED	01	
THE STEAK N SHAKE CO	COM	857873103	3714	217418	SH	DEFINED	01	
THE STEAK N SHAKE CO	COM	857873103	3	150	SH	DEFINED	01	0
STEEL DYNAMICS	COM	858119100	9226	238892	SH	DEFINED	01	
STEEL DYNAMICS	COM	858119100	1366	35398	SH	DEFINED	01	1

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STEEL TECHNOLOGIES S	COM	858147101	2684	104744	SH	DEFINED	01
STEIN MART INC S	COM	858375108	2500	164237	SH	DEFINED	01
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	712	26188	SH	DEFINED	01
STERLING BANCSHARES	COM	858907108	1599	118885	SH	DEFINED	01
STERICYCLE INC	COM	858912108	3332	72600	SH	DEFINED	01
STERICYCLE INC	COM	858912108	154	3360	SH	DEFINED	01
STERLING BANCORP	COM	859158107	1016	37553	SH	DEFINED	01
STERLING FINANCIAL CORP (PA)	COM	859317109	10	340	SH	DEFINED	01
STERLING FINANCIAL CORP (PA)	COM	859317109	93	3450	SH	DEFINED	01
STERLING FINL CORP S	COM	859319105	6056	171855	SH	DEFINED	01
STERLING FINL CORP S	COM	859319105	29	817	SH	DEFINED	01
STERLING FINL CORP S	COM	859319105	162	4600	SH	DEFINED	01
STEWART & STEVENSON	COM	860342104	1346	76190	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	281	40294	SH	DEFINED	01
STEWART INFO SVCS S	COM	860372101	2338	59326	SH	DEFINED	01
STILLWATER MINING CO	COM	86074Q102	14783	953844	SH	DEFINED	01
STILLWATER MINING CO	COM	86074Q102	1358	87605	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	3123	71371	SH	DEFINED	01
STONERIDGE	COM	86183P102	228	16168	SH	DEFINED	01
STONERIDGE	COM	86183P102	21	1450	SH	DEFINED	01
STONERIDGE	COM	86183P102	123	8700	SH	DEFINED	01
STORAGE TECH STK	COM	862111200	72	2843	SH	DEFINED	01
STRATASYS INC	COM	862685104	2117	67100	SH	DEFINED	01
STRATTEC SECURITY	COM	863111100	3829	61500	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	26533	230700	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	39345	342111	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	3686	32050	SH	DEFINED	01
STRIDE RITE CORP	COM	863314100	3933	383621	SH	DEFINED	01
STRYKER CORP S	COM	863667101	93395	1942486	SH	DEFINED	01
STRYKER CORP S	COM	863667101	1432	29795	SH	DEFINED	01
STRYKER CORP S	COM	863667101	4886	101622	SH	DEFINED	01
STURM RUGER & CO INC S	COM	864159108	643	71364	SH	DEFINED	01
SUMMIT PROPERTIES	COM	866239106	4062	150179	SH	DEFINED	01
SUN BANCORP INC	COM	86663B102	354	16174	SH	DEFINED	01
SUN LIFE FINL SVCS.	COM	866796105	1289	42900	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	800	198015	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	3141	777562	SH	DEFINED	01
SUNCOR ENERGY INC FSUSD	COM	867229106	10448	326400	SH	DEFINED	01
SUNCOR ENERGY INC FSUSD	COM	867229106	160	5000	SH	DEFINED	01
SUNGARD DATA S	COM	867363103	54218	2280968	SH	DEFINED	01
SUNGARD DATA S	COM	867363103	1193	50188	SH	DEFINED	01
SUNGARD DATA S	COM	867363103	3865	162610	SH	DEFINED	01
SUNGARD DATA S	COM	867363103	1142	48425	SH	DEFINED	01
SUNOCO INC S	COM	86764P109	5051	68286	SH	DEFINED	01
SUNOCO INC S	COM	86764P109	1292	17467	SH	DEFINED	01
SUNRISE SENIOR LIVING INC	COM	86768K106	2130	60650	SH	DEFINED	01
SUNTRUST BANKS INC S	COM	867914103	1184	16819	SH	DEFINED	01
SUNTRUST BANKS INC S	COM	867914103	4598	65310	SH	DEFINED	01
SUNTRUST BANKS INC S	COM	867914103	305	4375	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	381	12727	SH	DEFINED	01
SUPERTEX INC	COM	868532102	661	34045	SH	DEFINED	01
SUPERVALU INC S	COM	868536103	11781	427673	SH	DEFINED	01
SUPERVALU INC S	COM	868536103	4804	174389	SH	DEFINED	01
SUPERVALU INC S	COM	868536103	859	31169	SH	DEFINED	01
SUPERVALU INC S	COM	868536103	19	700	SH	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	3217	330385	SH	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	4	360	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	COM	868861204	3492	96719	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	COM	868861204	785	21735	SH	DEFINED	01
SURMODICS INC S	COM	868873100	2121	89287	SH	DEFINED	01
SUSQUEHANNA BANC	COM	869099101	3243	131824	SH	DEFINED	01
SWIFT ENERGY CO S	COM	870738101	8983	374914	SH	DEFINED	01

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SWIFT TRANSPORTATION		COM	870756103	831	49400	SH	DEFINED	01
SYBASE INC		COM	871130100	4725	342600	SH	DEFINED	01
SYBASE INC		COM	871130100	85	6177	SH	DEFINED	01 0
SYBRON DENTAL SPEC	S	COM	871142105	8982	302578	SH	DEFINED	01
SYBRON DENTAL SPEC	S	COM	871142105	1525	51330	SH	DEFINED	01 0
SYBRON DENTAL SPEC	S	COM	871142105	110	3700	SH	DEFINED	01 0
SYCAMORE NETWORKS.		COM	871206108	5537	1464500	SH	DEFINED	01
SYCAMORE NETWORKS.		COM	871206108	3	810	SH	DEFINED	01 0
SYKES ENTERPRISES.	S	COM	871237103	57	12334	SH	DEFINED	01
SYMANTEC CORP		COM	871503108	345776	6300588	SH	DEFINED	01
SYMANTEC CORP		COM	871503108	7667	139716	SH	DEFINED	01 0
SYMANTEC CORP		COM	871503108	7310	133213	SH	DEFINED	01 0
SYMANTEC CORP		COM	871503108	439	8000	SH	DEFINED	01 1
SYMBION INC		COM	871507109	555	34480	SH	DEFINED	01
SYMBOL TECHNOLOGIES		COM	871508107	178	14136	SH	DEFINED	01
SYMBOL TECHNOLOGIES		COM	871508107	685	54224	SH	DEFINED	01 0
SYMMETRICOM INC		COM	871543104	1124	118844	SH	DEFINED	01
SYMYX TECHNOLOGIES..		COM	87155S108	298	12660	SH	DEFINED	01 0
SYNAPTICS INC.		COM	87157D109	5133	254580	SH	DEFINED	01
SYNAPTICS INC.		COM	87157D109	153	7610	SH	DEFINED	01 0
SYNOPSIS INC		COM	871607107	1392	88000	SH	DEFINED	01 0
SYNOPSIS INC		COM	871607107	13	833	SH	DEFINED	01 0
SYNOVUS	S	COM	87161C105	482	18451	SH	DEFINED	01
SYNOVUS	S	COM	87161C105	1874	71670	SH	DEFINED	01 0
SYNTEL INC	S	COM	87162H103	1926	116500	SH	DEFINED	01
SYNNEX CORP		COM	87162W100	419	23700	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	1139	38066	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	4424	147866	SH	DEFINED	01 0
TBC CORP		COM	872180104	1440	64471	SH	DEFINED	01
TCF FINL CORP MPLS	S	COM	872275102	272	8968	SH	DEFINED	01
TCF FINL CORP MPLS	S	COM	872275102	4296	141854	SH	DEFINED	01 0
TCF FINL CORP MPLS	S	COM	872275102	13492	445872	SH	DEFINED	01 1
TECO ENERGY	S	COM	872375100	3927	290258	SH	DEFINED	01
TECO ENERGY	S	COM	872375100	622	45948	SH	DEFINED	01 0
TESSCO TECH		COM	872386107	99	8834	SH	DEFINED	01
THQ INC		COM	872443403	2462	126529	SH	DEFINED	01
TJX COS	S	COM	872540109	642	29148	SH	DEFINED	01
TJX COS	S	COM	872540109	2495	113216	SH	DEFINED	01 0
TJX COS	S	COM	872540109	15499	703771	SH	DEFINED	01 1
TJX COS INC CVT		CONV BND	872540AL3	818	1000000	PRN	DEFINED	01
TJX COS INC CVT		CONV BND	872540AL3	1880	2300000	PRN	DEFINED	01 0
TRC COMPANIES INC		COM	872625108	715	38056	SH	DEFINED	01
TRW AUTOMOTIVE HOLDINGS CORP		COM	87264S106	418	22156	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	3434	386300	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	59	6630	SH	DEFINED	01 0
TXU CORPORATION	S	COM	873168108	9207	192139	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	3295	68754	SH	DEFINED	01 0
TXU CORP CVT		CONV BND	873168AE8	1883	1200000	PRN	DEFINED	01
TAIWAN SEMI ADR		COM	874039100	8606	1205400	SH	DEFINED	01
TAIWAN SEMI ADR		COM	874039100	2853	400258	SH	DEFINED	01 1
TAKE-TWO INTERACTIVE		COM	874054109	9835	299388	SH	DEFINED	01
TALBOTS	S	COM	874161102	1239	50000	SH	DEFINED	01
TALISMAN ENERGY INC	FSUSD	COM	87425E103	301	11610	SH	DEFINED	01 0
TALK AMERICA HLDGS		COM	87426R202	190	36455	SH	DEFINED	01
TALX CORP.		COM	874918105	837	36270	SH	DEFINED	01
TANOX INC		COM	87588Q109	2310	136900	SH	DEFINED	01
TANOX INC		COM	87588Q109	20	1182	SH	DEFINED	01 0
TANOX INC		COM	87588Q109	87	5144	SH	DEFINED	01 0
TANOX INC		COM	87588Q109	343	20500	SH	DEFINED	01 1
TARGET CORPORATION	S	COM	87612E106	416162	9196918	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	6976	154234	SH	DEFINED	01 0
TARGET CORPORATION	S	COM	87612E106	11087	245006	SH	DEFINED	01 0

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TARGET CORPORATION	S	COM	87612E106	151	3300	SH	DEFINED	01	1
TASER INTERNATIONAL INC	S	COM	87651B104	364	9700	SH	DEFINED	01	
TECH DATA CORP		COM	878237106	160	4144	SH	DEFINED	01	
TECH DATA CORP		COM	878237106	87	2300	SH	DEFINED	01	1
TECHNE CORP		COM	878377100	44936	1176931	SH	DEFINED	01	
TECHNE CORP		COM	878377100	1095	28687	SH	DEFINED	01	0
TECHNE CORP		COM	878377100	2115	55400	SH	DEFINED	01	0
TECHNICAL OLYMPIC US.	S	COM	878483106	183	6493	SH	DEFINED	01	
TECHNITROL INC		COM	878555101	4505	230986	SH	DEFINED	01	
TECHNITROL INC		COM	878555101	20	1040	SH	DEFINED	01	0
TECHNITROL INC		COM	878555101	115	5900	SH	DEFINED	01	0
TECHNOLOGY RESEARCH CORP		COM	878727304	292	42700	SH	DEFINED	01	
TECUMSEH PRODUCT CLA		COM	878895200	255	6084	SH	DEFINED	01	
TEKELEC	S	COM	879101103	2392	143400	SH	DEFINED	01	
TEKELEC	S	COM	879101103	2	140	SH	DEFINED	01	0
TEKTRONIX		COM	879131100	564	16963	SH	DEFINED	01	
TEKTRONIX		COM	879131100	651	19568	SH	DEFINED	01	0
TELE CELULAR SUL PART-ADR		COM	879238103	718	50300	SH	DEFINED	01	
TELE NORTE LESTE	FSUSD	COM	879246106	54881	4154103	SH	DEFINED	01	1
TELE NORTE LESTE	FSUSD	COM	879246106	895	67672	SH	DEFINED	01	1
TELE NORDESTE CEL		COM	87924W109	16	640	SH	DEFINED	01	
TELEBRAS NEW		COM	879287308	388	14100	SH	DEFINED	01	
TELEDYNE TECH		COM	879360105	9110	363794	SH	DEFINED	01	
TELEDYNE TECH		COM	879360105	6	230	SH	DEFINED	01	0
TELEFLEX STK		COM	879369106	84	1967	SH	DEFINED	01	0
TELEFONOS DE MEXICO	FSUSD	COM	879403780	50954	1578983	SH	DEFINED	01	
TELEFONOS DE MEXICO	FSUSD	COM	879403780	48105	1491154	SH	DEFINED	01	1
TELEPHONE AND DATA	S	COM	879433100	7238	86000	SH	DEFINED	01	
TELEPHONE AND DATA	S	COM	879433100	73	866	SH	DEFINED	01	0
TELEMIG CELULAR PA ADR EACH RE		COM	87944E105	2756	96964	SH	DEFINED	01	1
TELEWEST GLOBAL INC		COM	87956T107	6891	593000	SH	DEFINED	01	
TELEWEST GLOBAL INC		COM	87956T107	4127	355193	SH	DEFINED	01	0
TELEWEST GLOBAL INC		COM	87956T107	5019	432712	SH	DEFINED	01	1
TELIK INC		COM	87959M109	3646	163500	SH	DEFINED	01	
TELIK INC		COM	87959M109	89	3990	SH	DEFINED	01	0
TELLABS	S	COM	879664100	1135	123557	SH	DEFINED	01	
TELLABS	S	COM	879664100	897	97520	SH	DEFINED	01	0
TELLABS	S	COM	879664100	1817	197841	SH	DEFINED	01	1
TEMPLE-INLAND INC		COM	879868107	16645	247873	SH	DEFINED	01	
TEMPLE-INLAND INC		COM	879868107	860	12801	SH	DEFINED	01	0
TEMPLE-INLAND INC		COM	879868107	194	2900	SH	DEFINED	01	1
TELETECH HLDGS INC	S	COM	879939106	250	26422	SH	DEFINED	01	
TELETECH HLDGS INC	S	COM	879939106	14	1590	SH	DEFINED	01	0
TELETECH HLDGS INC	S	COM	879939106	73	7700	SH	DEFINED	01	0
TELESYSTEM INTL WIRELESS INC		COM	879946606	36527	3861250	SH	DEFINED	01	
TELESYSTEM INTL WIRELESS INC		COM	879946606	3325	351430	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL		COM	88023U101	381	25400	SH	DEFINED	01	
TEMPUR-PEDIC INTERNATIONAL		COM	88023U101	180	12000	SH	DEFINED	01	1
TENARIS SA ADR		COM	88031M109	1211	26561	SH	DEFINED	01	
TENET HEALTHCARE COR	S	COM	88033G100	43137	3997771	SH	DEFINED	01	
TENET HEALTHCARE COR	S	COM	88033G100	2723	252413	SH	DEFINED	01	0
TENET HEALTHCARE COR	S	COM	88033G100	1447	134134	SH	DEFINED	01	0
TENNECO AUTOMOTIVE		COM	880349105	5031	383893	SH	DEFINED	01	
TENNECO AUTOMOTIVE		COM	880349105	24	1870	SH	DEFINED	01	0
TENNECO AUTOMOTIVE		COM	880349105	140	10700	SH	DEFINED	01	0
TERADYNE INC		COM	880770102	1266	94439	SH	DEFINED	01	
TERADYNE INC		COM	880770102	601	44852	SH	DEFINED	01	0
TEREX CORP NEW..	S	COM	880779103	15277	351987	SH	DEFINED	01	
TEREX CORP NEW..	S	COM	880779103	38	879	SH	DEFINED	01	0
TEREX CORP NEW..	S	COM	880779103	185	4262	SH	DEFINED	01	0
TERRA INDUSTRIES INC		COM	880915103	600	69353	SH	DEFINED	01	
TERRA INDUSTRIES INC		COM	880915103	24	2680	SH	DEFINED	01	0

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TERRA INDUSTRIES INC		COM	880915103	132	15300	SH	DEFINED	01	0
TESORO PETROLEUM.	S	COM	881609101	9206	311743	SH	DEFINED	01	
TESORO PETROLEUM.	S	COM	881609101	38	1302	SH	DEFINED	01	0
TESORO PETROLEUM.	S	COM	881609101	223	7537	SH	DEFINED	01	0
TEVA PHARM INDS AD		COM	881624209	11036	425298	SH	DEFINED	01	
TEVA PHARM INDS AD		COM	881624209	1577	60800	SH	DEFINED	01	0
TEVA PHARM INDS AD		COM	881624209	68	2609	SH	DEFINED	01	0
TEVA PHARM INDS AD		COM	881624209	5949	229274	SH	DEFINED	01	1
TEVA PHARM INDS AD		COM	881624209	1192	45952	SH	DEFINED	01	1
TETRA TECHNOLOGIES	S	COM	88162F105	9800	315608	SH	DEFINED	01	
TETRA TECHNOLOGIES	S	COM	88162F105	137	4400	SH	DEFINED	01	0
TETRA TECH INC	S	COM	88162G103	1885	148743	SH	DEFINED	01	
TESSERA TECHNOLOGIES INC		COM	88164L100	2272	102799	SH	DEFINED	01	
TEVA PHARMA - B CVT		CONV BND	88164RAB3	2188	2300000	PRN	DEFINED	01	
TEVA PHARMA - B CVT		CONV BND	88164RAB3	1807	1900000	PRN	DEFINED	01	0
TEXAS INDUSTRIES		COM	882491103	4187	81384	SH	DEFINED	01	
TEXAS INSTRUMENTS		COM	882508104	70263	3301793	SH	DEFINED	01	
TEXAS INSTRUMENTS		COM	882508104	1220	57345	SH	DEFINED	01	0
TEXAS INSTRUMENTS		COM	882508104	8519	400314	SH	DEFINED	01	0
TEXAS UNITED BANCSHARES	S	COM	882838105	827	46967	SH	DEFINED	01	
TEXTRON INC		COM	883203101	63718	991411	SH	DEFINED	01	
TEXTRON INC		COM	883203101	70	1089	SH	DEFINED	01	0
TEXTRON INC		COM	883203101	2045	31821	SH	DEFINED	01	0
TEXTRON INC		COM	883203101	228	3600	SH	DEFINED	01	1
THERAGENICS CORP		COM	883375107	3383	927072	SH	DEFINED	01	
THERMO ELECTRON CORP		COM	883556102	941	34797	SH	DEFINED	01	
THERMO ELECTRON CORP		COM	883556102	1022	37821	SH	DEFINED	01	0
THERMO ELECTRON CORP		COM	883556102	354	13100	SH	DEFINED	01	1
THERMOGENESIS CORP	S	COM	883623209	1018	212123	SH	DEFINED	01	
THOMAS & BETTS		COM	884315102	13266	494642	SH	DEFINED	01	
THOMAS & BETTS		COM	884315102	34	1290	SH	DEFINED	01	0
THOMAS & BETTS		COM	884315102	207	7700	SH	DEFINED	01	0
THOMAS INDS INC		COM	884425109	6179	196792	SH	DEFINED	01	
THOR INDS INC		COM	885160101	2693	101746	SH	DEFINED	01	
THORATEC CORPORATION		COM	885175307	225	23400	SH	DEFINED	01	
3 COM CORP		COM	885535104	4895	1160000	SH	DEFINED	01	
3 COM CORP		COM	885535104	1266	300100	SH	DEFINED	01	0
THREE-FIVE SYS IN		COM	88554L108	155	56581	SH	DEFINED	01	
3M COMPANY	S	COM	88579Y101	233628	2921426	SH	DEFINED	01	
3M COMPANY	S	COM	88579Y101	9487	118608	SH	DEFINED	01	0
3M COMPANY	S	COM	88579Y101	15423	192866	SH	DEFINED	01	0
3M COMPANY	S	COM	88579Y101	3613	45200	SH	DEFINED	01	1
3M COMPANY	S	COM	88579Y101	314	3928	SH	DEFINED	01	1
3M CVT		CONV BND	88579YAB7	1532	1700000	PRN	DEFINED	01	
TIBCO SOFTWARE INC		COM	88632Q103	5822	684210	SH	DEFINED	01	
TIBCO SOFTWARE INC		COM	88632Q103	2958	347600	SH	DEFINED	01	0
TIBCO SOFTWARE INC		COM	88632Q103	5833	686145	SH	DEFINED	01	1
TIDEWATER INC		COM	886423102	58418	1794700	SH	DEFINED	01	
TIFFANY & CO-NEW	S	COM	886547108	268	8719	SH	DEFINED	01	
TIFFANY & CO-NEW	S	COM	886547108	1040	33844	SH	DEFINED	01	0
TIMCO AVIATION SVCS IN JR SB P		CONV BND	887151AB4	0	20043	PRN	DEFINED	01	
TIME WARNER INC		COM	887317105	41041	2542792	SH	DEFINED	01	
TIME WARNER INC		COM	887317105	462	28600	SH	DEFINED	01	0
TIME WARNER INC		COM	887317105	18580	1151200	SH	DEFINED	01	0
TIME WARNER INC		COM	887317105	33790	2093645	SH	DEFINED	01	1
TIMKEN CO.		COM	887389104	5864	238181	SH	DEFINED	01	
TITAN CORPORATION		COM	888266103	1285	92000	SH	DEFINED	01	
TIVO INC		COM	888706108	1472	222529	SH	DEFINED	01	
TOLL BROTHERS	S	COM	889478103	87	1882	SH	DEFINED	01	
TOLL BROTHERS	S	COM	889478103	2227	48160	SH	DEFINED	01	1
TOLLGRADE COMMUNICAT		COM	889542106	306	34768	SH	DEFINED	01	
TOMKINS PLC ADR		COM	890030208	30564	1578700	SH	DEFINED	01	

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TOO INC	S	COM	890333107	2210	122313	SH	DEFINED	01
TOOTSIE ROLL INDS	S	COM	890516107	433	14832	SH	DEFINED	01
TOPPS CO		COM	890786106	1197	122400	SH	DEFINED	01
TORCHMARK CORP		COM	891027104	35538	668262	SH	DEFINED	01
TORCHMARK CORP		COM	891027104	1351	25408	SH	DEFINED	01
TORCHMARK CORP		COM	891027104	52	1000	SH	DEFINED	01
TORO CO	S	COM	891092108	10124	148233	SH	DEFINED	01
TORO CO	S	COM	891092108	27	375	SH	DEFINED	01
TORO CO	S	COM	891092108	120	1757	SH	DEFINED	01
TOTAL ENTERTINT REST.	S	COM	89150E100	948	108788	SH	DEFINED	01
TOTAL SA - SPON ADR		COM	89151E109	61230	599300	SH	DEFINED	01
TOTAL SA - SPON ADR		COM	89151E109	210	2060	SH	DEFINED	01
TOWER AUTO		COM	891707101	470	224509	SH	DEFINED	01
TOWN & COUNTRY.		COM	892081100	1771	69600	SH	DEFINED	01
TOYS R US		COM	892335100	5526	311489	SH	DEFINED	01
TOYS R US		COM	892335100	878	49473	SH	DEFINED	01
TRACTOR SUPPLY COMPANY.		COM	892356106	3710	118023	SH	DEFINED	01
TRANS WORLD ENTMT CP	S	COM	89336Q100	345	35272	SH	DEFINED	01
TRANSACTION SYSTEM		COM	893416107	5774	310655	SH	DEFINED	01
TRANSATLANTIC HLDS	S	COM	893521104	8132	149625	SH	DEFINED	01
TRANSCANADA CORPORATION	FSUS	COM	89353D107	8526	390200	SH	DEFINED	01
TRAVELERS CVT PFD		CONV PRF	89420G307	1529	67400	SH	DEFINED	01
TREDEGAR		COM	894650100	2911	159984	SH	DEFINED	01
TRIAD HOSPITAL INC	S	COM	89579K109	2383	69200	SH	DEFINED	01
TRIAD HOSPITAL INC	S	COM	89579K109	124	3592	SH	DEFINED	01
TRIAD GUARANTY INC		COM	895925105	3549	63969	SH	DEFINED	01
TRIAD GUARANTY INC		COM	895925105	19	330	SH	DEFINED	01
TRIAD GUARANTY INC		COM	895925105	189	3400	SH	DEFINED	01
TRIARC COS-B W/I		COM	895927309	1947	169775	SH	DEFINED	01
TRIBUNE CO	S	COM	896047107	31577	767359	SH	DEFINED	01
TRIBUNE CO	S	COM	896047107	3034	73734	SH	DEFINED	01
TRIMBLE NAVIGATION L		COM	896239100	11308	357875	SH	DEFINED	01
TRIMBLE NAVIGATION L		COM	896239100	8	240	SH	DEFINED	01
TRINITY INDUSTRIES		COM	896522109	3024	97000	SH	DEFINED	01
TRINITY INDUSTRIES		COM	896522109	24	760	SH	DEFINED	01
TRINITY INDUSTRIES		COM	896522109	146	4700	SH	DEFINED	01
TRIQUINT SEMICONDUCTOR		COM	89674K103	1748	448218	SH	DEFINED	01
TRIUMPH GROUP INC		COM	896818101	4279	126481	SH	DEFINED	01
TRIUMPH GROUP INC		COM	896818101	18	560	SH	DEFINED	01
TRIUMPH GROUP INC		COM	896818101	108	3200	SH	DEFINED	01
TRIZEC PROPERTIES INC	S	COM	89687P107	1381	86500	SH	DEFINED	01
TRIPATH IMAGING INC		COM	896942109	822	100500	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL	S	COM	89708P102	174	144715	SH	DEFINED	01
TRUSTCO BANK CORP		COM	898349105	2520	196542	SH	DEFINED	01
TRUSTMARK CORP	S	COM	898402102	1605	51645	SH	DEFINED	01
TUMBLEWEED COMMUNICA		COM	899690101	364	143940	SH	DEFINED	01
TUPPERWARE CORP		COM	899896104	13173	775804	SH	DEFINED	01
24-7 REAL MEDIA INC		COM	901314203	1073	280092	SH	DEFINED	01
TYCO INTL CVT		CONV BND	902118BF4	3074	2200000	PRN	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	229999	7501597	SH	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	9028	294457	SH	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	17241	562334	SH	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	1	30	SH	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	17990	586765	SH	DEFINED	01
TYCO INTERNATIONAL	FSUSD	COM	902124106	2345	76493	SH	DEFINED	01
TYLER TECHNOLOGIES.		COM	902252105	3547	401172	SH	DEFINED	01
TYLER TECHNOLOGIES.		COM	902252105	3	300	SH	DEFINED	01
TYSON FOODS INC	-CL	COM	902494103	4683	292300	SH	DEFINED	01
TYSON FOODS INC	-CL	COM	902494103	84	5234	SH	DEFINED	01
TYSON FOODS INC	-CL	COM	902494103	154	9700	SH	DEFINED	01
UCBH HOLDINGS INC		COM	90262T308	6190	158464	SH	DEFINED	01
UGI CORP	S	COM	902681105	11667	313111	SH	DEFINED	01

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UGI CORP	S	COM	902681105	22	592	SH	DEFINED	01	0
UGI CORP	S	COM	902681105	126	3371	SH	DEFINED	01	0
UICI	S	COM	902737105	7639	233322	SH	DEFINED	01	
UIL HOLDINGS CORP	S	COM	902748102	5483	111461	SH	DEFINED	01	
UMB FINL CORP		COM	902788108	158	3312	SH	DEFINED	01	
UST INC	S	COM	902911106	437	10844	SH	DEFINED	01	
UST INC	S	COM	902911106	1541	38274	SH	DEFINED	01	0
UST INC	S	COM	902911106	245	6100	SH	DEFINED	01	1
US RESTAURANT PROPERTIES	S	COM	902971100	557	33000	SH	DEFINED	01	
US BANCORP		COM	902973304	148334	5132658	SH	DEFINED	01	
US BANCORP		COM	902973304	6223	215354	SH	DEFINED	01	0
US BANCORP		COM	902973304	14520	502428	SH	DEFINED	01	0
US BANCORP		COM	902973304	327	11500	SH	DEFINED	01	1
URS CORP	S	COM	903236107	3212	120398	SH	DEFINED	01	
USANA HEALTH SCIENCES INC.	S	COM	90328M107	464	13330	SH	DEFINED	01	
USG CORP	S	COM	903293405	2428	133218	SH	DEFINED	01	
USEC INC		COM	90333E108	4672	450500	SH	DEFINED	01	
USI HOLDINGS CORP		COM	90333H101	2266	166010	SH	DEFINED	01	
USI HOLDINGS CORP		COM	90333H101	18	1310	SH	DEFINED	01	0
USI HOLDINGS CORP		COM	90333H101	104	7600	SH	DEFINED	01	0
US PHYSICAL THERAPY		COM	90337L108	3724	274000	SH	DEFINED	01	
UBIQUITEL INC		COM	903474302	4	940	SH	DEFINED	01	0
ULTICOM INC		COM	903844108	513	34700	SH	DEFINED	01	
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	2518	205100	SH	DEFINED	01	
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	116	9470	SH	DEFINED	01	0
ULTRA CLEAN HOLDINGS		COM	90385V107	122	28400	SH	DEFINED	01	
ULTRA PETROLEUM CORP		COM	903914109	4768	97200	SH	DEFINED	01	
ULTRA PETROLEUM CORP		COM	903914109	5	100	SH	DEFINED	01	0
ULTRATECH INC		COM	904034105	1083	69149	SH	DEFINED	01	
UMPQUA HOLDINGS CORP		COM	904214103	2617	115990	SH	DEFINED	01	
UNIBANCO UNIAO BCO GDR EACH RE		COM	90458E107	11178	462867	SH	DEFINED	01	1
UNIFIRST CORP		COM	904708104	2121	74149	SH	DEFINED	01	
UNIFIRST CORP		COM	904708104	18	660	SH	DEFINED	01	0
UNIFIRST CORP		COM	904708104	109	3800	SH	DEFINED	01	0
UNION PACIFIC CORP		COM	907818108	6289	107329	SH	DEFINED	01	
UNION PACIFIC CORP		COM	907818108	2178	37171	SH	DEFINED	01	0
UNION PACIFIC CORP		COM	907818108	3512	59930	SH	DEFINED	01	0
UNION PACIFIC CORP		COM	907818108	36785	627966	SH	DEFINED	01	1
UNISOURCE ENERGY CRP		COM	909205106	2903	119208	SH	DEFINED	01	
UNISYS CORP		COM	909214108	502	48627	SH	DEFINED	01	
UNISYS CORP		COM	909214108	85	8233	SH	DEFINED	01	0
UNISYS CORP		COM	909214108	795	77078	SH	DEFINED	01	0
UNISYS CORP		COM	909214108	34	3300	SH	DEFINED	01	1
UNIT CORP		COM	909218109	14689	418731	SH	DEFINED	01	
UNIT CORP		COM	909218109	6	180	SH	DEFINED	01	0
UNITED AUTO GROUP		COM	909440109	745	29700	SH	DEFINED	01	
UNITED COMMUNITY BANKS/GA		COM	90984P105	1278	52671	SH	DEFINED	01	
UNITED BANCSHARES	S	COM	909907107	3975	114712	SH	DEFINED	01	
UNITED DEFENSE INDS	S	COM	91018B104	916	22906	SH	DEFINED	01	
UNITED DEFENSE INDS	S	COM	91018B104	58	1442	SH	DEFINED	01	0
UNITED DOMINION REAL.		COM	910197102	1937	97700	SH	DEFINED	01	
UNITED FIRE & CASUALTY		COM	910331107	919	16042	SH	DEFINED	01	
UNITED FIRE AND CA CVT PFD		CONV PRF	910331305	1991	55000	SH	DEFINED	01	
UNITED INDUSTRIAL CO		COM	910671106	592	18000	SH	DEFINED	01	
UNITED MICROELECTRON		COM	910873207	436	129119	SH	DEFINED	01	
UNITED NATIONAL GROUP LTD-A		COM	91103X102	7072	487000	SH	DEFINED	01	
UNITED NATIONAL GROUP LTD-A		COM	91103X102	4762	327965	SH	DEFINED	01	0
UNITED NATURAL FOOD		COM	911163103	3129	117617	SH	DEFINED	01	
UNITED NATURAL FOOD		COM	911163103	503	18900	SH	DEFINED	01	0
UNITED ONLINE INC	S	COM	911268100	1448	150576	SH	DEFINED	01	
UNITED ONLINE INC	S	COM	911268100	2	170	SH	DEFINED	01	0
UNITED PARCEL SERVIC		COM	911312106	241296	3178294	SH	DEFINED	01	

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UNITED PARCEL SERVIC	COM	911312106	6492	85505	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	20889	275148	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	8322	109706	SH	DEFINED	01	1
UNITED RENTALS INC S	COM	911363109	120	7582	SH	DEFINED	01	
US CELLULAR CORP S	COM	911684108	4539	105200	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	1547	41097	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	986	26199	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	995	26618	SH	DEFINED	01	1
UNITED STATIONERS S	COM	913004107	4313	99359	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	4794	139590	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	316	9200	SH	DEFINED	01	1
UNITED TECHNOLOGIES	COM	913017109	251246	2690562	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	6867	73535	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	17140	183548	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	12156	130192	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	6926	198271	SH	DEFINED	01	
UNITED THERAPEUTICS	COM	91307C102	25	723	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	100	2851	SH	DEFINED	01	0
UNITEDHEALTH GROUP S	COM	91324P102	582841	7903992	SH	DEFINED	01	
UNITEDHEALTH GROUP S	COM	91324P102	9745	132145	SH	DEFINED	01	0
UNITEDHEALTH GROUP S	COM	91324P102	13854	187878	SH	DEFINED	01	0
UNITEDHEALTH GROUP S	COM	91324P102	11046	150379	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	1663	40000	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	4358	337000	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	14	1040	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	72	5600	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	388	11401	SH	DEFINED	01	
UNIVERSAL COMPRESION	COM	913431102	16	460	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	92	2700	SH	DEFINED	01	0
UNIVERSAL CORP	COM	913456109	774	17344	SH	DEFINED	01	
UNIVERSAL ELECTRONICS INC	COM	913483103	2852	169939	SH	DEFINED	01	
UNIVERSAL FOREST PRODUCTS	COM	913543104	4210	123114	SH	DEFINED	01	
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	2481	81881	SH	DEFINED	01	
UNIVERSAL HLTH CR-B. S	COM	913903100	1828	42000	SH	DEFINED	01	0
UNIVERSAL TECHNICAL INST	COM	913915104	69	2300	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS	COM	914906102	125077	3956888	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS	COM	914906102	58348	1845809	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS	COM	914906102	8273	261742	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	43337	1007852	SH	DEFINED	01	
UNOCAL CORP	COM	915289102	129	3000	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	2621	60951	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	214	15230	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	34506	2199259	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	243	15500	SH	DEFINED	01	0
UNUMPROVIDENT CVT	COM	91529Y106	2049	130615	SH	DEFINED	01	0
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	12838	400000	SH	DEFINED	01	0
URBAN OUTFITTERS S	COM	917047102	637	18522	SH	DEFINED	01	
URBAN OUTFITTERS S	COM	917047102	40531	1178200	SH	DEFINED	01	0
URBAN OUTFITTERS S	COM	917047102	1937	56300	SH	DEFINED	01	0
USF CORP	COM	91729Q101	3129	87209	SH	DEFINED	01	
USF CORP	COM	91729Q101	1023	28519	SH	DEFINED	01	0
UTAH MEDICAL PRODUCTS INC S	COM	917488108	798	44300	SH	DEFINED	01	
VCA ANTECH INC S	COM	918194101	1596	77326	SH	DEFINED	01	
VCA ANTECH INC S	COM	918194101	334	16200	SH	DEFINED	01	0
VF CORP. S	COM	918204108	3713	75062	SH	DEFINED	01	
VF CORP. S	COM	918204108	1256	25405	SH	DEFINED	01	0
VF CORP. S	COM	918204108	190	3900	SH	DEFINED	01	1
VAIL RESORTS INC	COM	91879Q109	153	8517	SH	DEFINED	01	
VALASSIS COMMUNICATI	COM	918866104	3639	122980	SH	DEFINED	01	
VALEANT PHARMACEUTICALS	COM	91911X104	6771	281780	SH	DEFINED	01	1
VALERO ENERGY CORP S	COM	91913Y100	2079	25919	SH	DEFINED	01	
VALERO ENERGY CORP S	COM	91913Y100	2376	29620	SH	DEFINED	01	0

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VALERO ENERGY CORP	S	COM	91913Y100	37134	463058	SH	DEFINED	01	1
VALMONT INDUSTRIES	S	COM	920253101	1320	63261	SH	DEFINED	01	
VALUECLICK INC.		COM	92046N102	3619	383434	SH	DEFINED	01	
VALUECLICK INC.		COM	92046N102	2	190	SH	DEFINED	01	0
VARIAN INC		COM	922206107	960	25328	SH	DEFINED	01	
VARIAN INC		COM	922206107	3	80	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR		COM	922207105	4504	145754	SH	DEFINED	01	
VARIAN SEMICONDUCTOR		COM	922207105	3	100	SH	DEFINED	01	0
VAXGEN INC	S	COM	922390208	935	70000	SH	DEFINED	01	
VEECO INSTRUMENTS INC		COM	922417100	1648	78576	SH	DEFINED	01	
VENTAS INC		COM	92276F100	6494	250587	SH	DEFINED	01	
VENTAS INC		COM	92276F100	16	610	SH	DEFINED	01	0
VENTAS INC		COM	92276F100	98	3800	SH	DEFINED	01	0
VENTIV HEALTH INC		COM	922793104	709	41836	SH	DEFINED	01	
VERITAS SOFTWARE	S	COM	923436109	4937	277360	SH	DEFINED	01	
VERITAS SOFTWARE	S	COM	923436109	357	20000	SH	DEFINED	01	0
VERITAS SOFTWARE	S	COM	923436109	1824	102437	SH	DEFINED	01	0
VERITY INC		COM	92343C106	1258	97696	SH	DEFINED	01	
VERISIGN INC		COM	92343E102	9257	465610	SH	DEFINED	01	
VERISIGN INC		COM	92343E102	28	1400	SH	DEFINED	01	0
VERISIGN INC		COM	92343E102	2902	146334	SH	DEFINED	01	1
VERITAS DGC		COM	92343P107	3356	147318	SH	DEFINED	01	
VERIZON COMM	S	COM	92343V104	333687	8473576	SH	DEFINED	01	
VERIZON COMM	S	COM	92343V104	5617	142623	SH	DEFINED	01	0
VERIZON COMM	S	COM	92343V104	29410	746831	SH	DEFINED	01	0
VERIZON COMM	S	COM	92343V104	51577	1309943	SH	DEFINED	01	1
VERIZON COMM	S	COM	92343V104	199	5061	SH	DEFINED	01	1
VERINT SYSTEMS INC		COM	92343X100	747	20270	SH	DEFINED	01	
VIACOM INC.	S	COM	925524100	6664	196000	SH	DEFINED	01	
VIACOM INC CL B		COM	925524308	252507	7524042	SH	DEFINED	01	
VIACOM INC CL B		COM	925524308	8937	266315	SH	DEFINED	01	0
VIACOM INC CL B		COM	925524308	14289	425785	SH	DEFINED	01	0
VIACOM INC CL B		COM	925524308	33607	1001777	SH	DEFINED	01	1
VIAD CORP		COM	92552R406	1393	58715	SH	DEFINED	01	
VIASAT INC	S	COM	92552V100	2116	105260	SH	DEFINED	01	
VIASYS HEALTHCARE	S	COM	92553Q209	3947	235933	SH	DEFINED	01	
VICOR CORP		COM	925815102	1124	111188	SH	DEFINED	01	
VICURON PHARMACEUTICALS INC		COM	926471103	3	220	SH	DEFINED	01	0
VIEWPOINT CORP	S	COM	92672P108	688	299340	SH	DEFINED	01	
VIISAGE TECHNOLOGY INC		COM	92675K106	1276	221896	SH	DEFINED	01	
VINEYARD NATL BANCORP CO		COM	927426106	24	860	SH	DEFINED	01	0
VINEYARD NATL BANCORP CO		COM	927426106	115	4050	SH	DEFINED	01	0
VINTAGE PETE INC	S	COM	927460105	4243	211351	SH	DEFINED	01	
VISHAY INTERTECHNOLOGY		COM	928298108	2813	218100	SH	DEFINED	01	
VISHAY INTERTECHNOLOGY		COM	928298108	84	6536	SH	DEFINED	01	0
VISHAY INTERTECHNOLOGY		COM	928298108	83	6600	SH	DEFINED	01	1
VISTEON CORP		COM	92839U107	8185	1024435	SH	DEFINED	01	
VISTEON CORP		COM	92839U107	239	29928	SH	DEFINED	01	0
VISTACARE INC-CL A.	S	COM	92839Y109	834	54500	SH	DEFINED	01	
VISX INC		COM	92844S105	229	11120	SH	DEFINED	01	
VITAL SIGNS INC		COM	928469105	2730	85380	SH	DEFINED	01	
VITALWORKS INC		COM	928483106	1288	345400	SH	DEFINED	01	
VITESSE SEMICONDUCTOR CORP.		COM	928497106	113	41349	SH	DEFINED	01	
VITRAN CORP INC-A		COM	92850E107	795	53500	SH	DEFINED	01	
VIVENDI UNIVERSAL		COM	92851S204	7397	287500	SH	DEFINED	01	
VODAFONE GROUP PLC.		COM	92857W100	274518	11386100	SH	DEFINED	01	
VODAFONE GROUP PLC.		COM	92857W100	4804	199298	SH	DEFINED	01	0
VODAFONE GROUP PLC.		COM	92857W100	470	19500	SH	DEFINED	01	0
VOLT INFO SCIENCES	S	COM	928703107	1162	40374	SH	DEFINED	01	
VOLTERRA SEMICONDUCTOR		COM	928708106	34	2700	SH	DEFINED	01	
VOLTERRA SEMICONDUCTOR		COM	928708106	979	78800	SH	DEFINED	01	1
VORNADO REALTY TRUST		COM	929042109	9515	151800	SH	DEFINED	01	

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VOTORANTIM CELULOSE-SPON ADR	COM	92906P106	6631	192150	SH	DEFINED	01	1
VULCAN MATERIALS	COM	929160109	5526	108475	SH	DEFINED	01	
VULCAN MATERIALS	COM	929160109	1203	23611	SH	DEFINED	01	0
VULCAN MATERIALS	COM	929160109	153	3100	SH	DEFINED	01	1
WD-40 CO	COM	929236107	1276	44603	SH	DEFINED	01	
WFS FINANCIAL INC	COM	92923B106	3038	65256	SH	DEFINED	01	
WFS FINANCIAL INC	COM	92923B106	23	497	SH	DEFINED	01	0
WFS FINANCIAL INC	COM	92923B106	110	2357	SH	DEFINED	01	0
WCI COMMUNITIES	COM	92923C104	1353	58103	SH	DEFINED	01	
WCI COMMUNITIES	COM	92923C104	20	840	SH	DEFINED	01	0
WCI COMMUNITIES	COM	92923C104	110	4700	SH	DEFINED	01	0
WGL HOLDINGS INC S	COM	92924F106	1930	68312	SH	DEFINED	01	
W HOLDING CO INC.	COM	929251106	424	22343	SH	DEFINED	01	
W-H ENERGY SERVICES INC S	COM	92925E108	1889	91003	SH	DEFINED	01	
WMS INDUSTRIES INC S	COM	929297109	2176	84692	SH	DEFINED	01	
WMS INDUSTRIES INC S	COM	929297109	141	5485	SH	DEFINED	01	0
WPP GROUP PLC -ADR	COM	929309300	2279	48800	SH	DEFINED	01	
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01	0
WSFS FINANCIAL CORP	COM	929328102	6145	122914	SH	DEFINED	01	
WSFS FINANCIAL CORP	COM	929328102	33	650	SH	DEFINED	01	0
WSFS FINANCIAL CORP	COM	929328102	164	3274	SH	DEFINED	01	0
WABASH NATL	COM	929566107	13301	484241	SH	DEFINED	01	
WABASH NATL	COM	929566107	17	620	SH	DEFINED	01	0
WABASH NATL	COM	929566107	80	2900	SH	DEFINED	01	0
WACHOVIA CORPORATION S	COM	929903102	39050	831724	SH	DEFINED	01	
WACHOVIA CORPORATION S	COM	929903102	2053	43720	SH	DEFINED	01	0
WACHOVIA CORPORATION S	COM	929903102	14241	303316	SH	DEFINED	01	0
WACHOVIA CORPORATION S	COM	929903102	16311	347467	SH	DEFINED	01	1
WAL MART STORES	COM	931142103	610023	11466621	SH	DEFINED	01	
WAL MART STORES	COM	931142103	13690	257318	SH	DEFINED	01	0
WAL MART STORES	COM	931142103	54462	1023716	SH	DEFINED	01	0
WAL MART STORES	COM	931142103	88756	1669923	SH	DEFINED	01	1
WAL MART STORES	COM	931142103	1114	20957	SH	DEFINED	01	1
WALGREEN CO.	COM	931422109	2188	61056	SH	DEFINED	01	
WALGREEN CO.	COM	931422109	8489	236933	SH	DEFINED	01	0
WALGREEN CO.	COM	931422109	82120	2290725	SH	DEFINED	01	1
WALTER INDUSTRIES S	COM	93317Q105	378	23601	SH	DEFINED	01	
WANT-WANT HOLDINGS.	COM	933697997	516	495930	SH	DEFINED	01	
WARNACO GROUP INC	COM	934390402	6017	270703	SH	DEFINED	01	
WARNACO GROUP INC	COM	934390402	36	1650	SH	DEFINED	01	0
WARNACO GROUP INC	COM	934390402	177	7960	SH	DEFINED	01	0
WASHINGTON GROUP INTL INC	COM	938862208	5607	161980	SH	DEFINED	01	
WASHINGTON GROUP INTL INC	COM	938862208	13	380	SH	DEFINED	01	0
WASHINGTON GROUP INTL INC	COM	938862208	81	2340	SH	DEFINED	01	0
WASHINGTON MUT INC	COM	939322103	84943	2173573	SH	DEFINED	01	
WASHINGTON MUT INC	COM	939322103	228	5816	SH	DEFINED	01	0
WASHINGTON MUT INC	COM	939322103	8453	216286	SH	DEFINED	01	0
WASHINGTON MUT INC	COM	939322103	7909	202500	SH	DEFINED	01	1
WASHINGTON MUT INC	COM	939322103	637	16310	SH	DEFINED	01	1
WASTE CONNECTION S	COM	941053100	11629	367084	SH	DEFINED	01	
WASTE CONNECTION S	COM	941053100	283	8915	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	136320	4986112	SH	DEFINED	01	
WASTE MANAGEMENT INC	COM	94106L109	4681	171247	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	5305	194050	SH	DEFINED	01	0
WATER PIK TECH S	COM	94113U100	20	1380	SH	DEFINED	01	0
WATER PIK TECH S	COM	94113U100	119	8000	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	468	10620	SH	DEFINED	01	
WATERS CORPORATION	COM	941848103	1208	27385	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	2064	46823	SH	DEFINED	01	1
WATSCO	COM	942622200	4710	156814	SH	DEFINED	01	
WATSON PHARMACEUTICA S	COM	942683103	191	6490	SH	DEFINED	01	
WATSON PHARMACEUTICA S	COM	942683103	884	30000	SH	DEFINED	01	0

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WATSON PHARMACEUTICA	S	COM	942683103	742	25170	SH	DEFINED	01	0
WATSON PHARM CVT		CONV BND	942683AC7	1687	1700000	PRN	DEFINED	01	
WATSON PHARM CVT		CONV BND	942683AC7	993	1000000	PRN	DEFINED	01	0
WATSON WYATT & CO.		COM	942712100	2240	85170	SH	DEFINED	01	
WATTS WATER TECHNOLOGIES		COM	942749102	5801	216058	SH	DEFINED	01	
WAUSAU MOSINEE PAPER		COM	943315101	2678	160852	SH	DEFINED	01	
WAYPOINT FINANCIAL CORP		COM	946756103	2509	91015	SH	DEFINED	01	
WEBEX COMMUNICATIONS	S	COM	94767L109	3272	149915	SH	DEFINED	01	
WEBEX COMMUNICATIONS	S	COM	94767L109	4	180	SH	DEFINED	01	0
WEBSense INC		COM	947684106	8169	196020	SH	DEFINED	01	
WEBSense INC		COM	947684106	6	140	SH	DEFINED	01	0
WEBSense INC		COM	947684106	1094	26256	SH	DEFINED	01	1
WEBSIDESTORY		COM	947685103	244	26399	SH	DEFINED	01	
WEBZEN INC-SPONS ADR		COM	94846M102	747	121470	SH	DEFINED	01	
WEIDER NUTRITION INT.		COM	948603105	501	110000	SH	DEFINED	01	
WEIS MARKETS INC		COM	948849104	3439	101524	SH	DEFINED	01	
WELLCARE HEALTH PLANS INC		COM	94946T106	119	6300	SH	DEFINED	01	
WELLCHOICE INC	S	COM	949475107	20083	538000	SH	DEFINED	01	
WELLCHOICE INC	S	COM	949475107	83	2239	SH	DEFINED	01	0
WELLMAN INC	S	COM	949702104	717	84573	SH	DEFINED	01	
WELLPOINT		COM	94973H108	61142	581803	SH	DEFINED	01	
WELLPOINT		COM	94973H108	251	2388	SH	DEFINED	01	0
WELLPOINT		COM	94973H108	3824	36384	SH	DEFINED	01	0
WELLPOINT		COM	94973H108	6639	63239	SH	DEFINED	01	1
WELLS FARGO & CO (NEW)		COM	949746101	152126	2551161	SH	DEFINED	01	
WELLS FARGO & CO (NEW)		COM	949746101	570	9560	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)		COM	949746101	23720	397772	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)		COM	949746101	74115	1243575	SH	DEFINED	01	1
WELLSFORD REAL PROP		COM	950240200	4969	328000	SH	DEFINED	01	
WENDYS INTL INC	S	COM	950590109	228	6787	SH	DEFINED	01	
WENDYS INTL INC	S	COM	950590109	3212	95600	SH	DEFINED	01	0
WENDYS INTL INC	S	COM	950590109	886	26374	SH	DEFINED	01	0
WENDYS INTL INC	S	COM	950590109	12523	373239	SH	DEFINED	01	1
WERNER ENTERPRISES INC		COM	950755108	2910	150700	SH	DEFINED	01	0
WESTBANCO INC	S	COM	950810101	218	7504	SH	DEFINED	01	
WESCAST INDUSTRIES	FSUSD	COM	950813105	2740	102300	SH	DEFINED	01	
WESCO INTERNATIONAL	S	COM	95082P105	4214	173764	SH	DEFINED	01	
WESCO INTERNATIONAL	S	COM	95082P105	4	150	SH	DEFINED	01	0
WEST COAST BANCORP/OREGON		COM	952145100	339	16248	SH	DEFINED	01	
WEST CORP		COM	952355105	8536	293035	SH	DEFINED	01	
WEST CORP		COM	952355105	72	2463	SH	DEFINED	01	0
WESTAR ENERGY INC.		COM	95709T100	2882	142625	SH	DEFINED	01	
WESTAR ENERGY INC.		COM	95709T100	20	985	SH	DEFINED	01	0
WESTAR ENERGY INC.		COM	95709T100	126	6230	SH	DEFINED	01	0
WESTELL TECHNOLOGIES	S	COM	957541105	1765	341300	SH	DEFINED	01	
WESTCORP		COM	957907108	1361	32021	SH	DEFINED	01	
WESTERN DIGITAL	S	COM	958102105	11236	1278200	SH	DEFINED	01	
WESTERN DIGITAL	S	COM	958102105	328	37300	SH	DEFINED	01	0
WESTERN GAS RESOURCE		COM	958259103	2294	80251	SH	DEFINED	01	
WESTERN GAS RESOURCE		COM	958259103	3	120	SH	DEFINED	01	0
WESTERN SIERRA BANCORP		COM	959522103	83	2485	SH	DEFINED	01	
WESTERN SIERRA BANCORP		COM	959522103	23	680	SH	DEFINED	01	0
WESTERN SIERRA BANCORP		COM	959522103	130	3900	SH	DEFINED	01	0
WESTERN WIRELESS		COM	95988E204	44955	1748540	SH	DEFINED	01	
WESTERN WIRELESS		COM	95988E204	3077	119657	SH	DEFINED	01	0
WESTERN WIRELESS		COM	95988E204	88	3430	SH	DEFINED	01	0
WESTWOOD ONE CORP		COM	961815107	17014	860600	SH	DEFINED	01	
WESTWOOD ONE CORP		COM	961815107	557	28144	SH	DEFINED	01	0
WESTWOOD ONE CORP		COM	961815107	1085	54900	SH	DEFINED	01	0
WEYERHAEUSER		COM	962166104	60585	911344	SH	DEFINED	01	
WEYERHAEUSER		COM	962166104	4597	69155	SH	DEFINED	01	0
WEYERHAEUSER		COM	962166104	4566	68671	SH	DEFINED	01	0

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WEYERHAEUSER	COM	962166104	4651	70000	SH	DEFINED	01	1
WHEATON RIVER MIN WT	WT	962902144	642	337500	SH	DEFINED	01	
WHIRLPOOL CORP	COM	963320106	52020	865670	SH	DEFINED	01	
WHIRLPOOL CORP	COM	963320106	267	4450	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	1831	30481	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	126	2100	SH	DEFINED	01	1
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	970	9018	SH	DEFINED	01	
WHITING PETROLEUM CORP	COM	966387102	2252	74089	SH	DEFINED	01	
WHITNEY HOLDING CORP S	COM	966612103	4537	108026	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	82583	962620	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	103416	1205486	SH	DEFINED	01	0
WHOLE FOODS MARKET	COM	966837106	9986	116403	SH	DEFINED	01	0
WILD OATS MARKETS	COM	96808B107	870	100600	SH	DEFINED	01	
JOHN WILEY-JW.A	COM	968223206	83	2605	SH	DEFINED	01	0
WILLBROS GROUP INC. FSUSD	COM	969199108	670	44917	SH	DEFINED	01	
WILLIAM COMPANIES S	COM	969457100	374	30944	SH	DEFINED	01	
WILLIAM COMPANIES S	COM	969457100	1454	120204	SH	DEFINED	01	0
CLAYTON WILLIAMS ENERGY INC	COM	969490101	18	840	SH	DEFINED	01	
WILLIAMS SONOMA S	COM	969904101	71472	1903360	SH	DEFINED	01	
WILLIAMS SONOMA S	COM	969904101	86145	2294166	SH	DEFINED	01	0
WILLIAMS SONOMA S	COM	969904101	8595	228900	SH	DEFINED	01	0
WILMINGTON TRUST COR	COM	971807102	2354	65000	SH	DEFINED	01	
WARRANTS	WT	97187@117	49	12	SH	DEFINED	01	0
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01	0
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	0
WILSON GREATBATCH S	COM	972232102	1014	56670	SH	DEFINED	01	
WIND RIVER S	COM	973149107	72	5905	SH	DEFINED	01	
WINN-DIXIE S	COM	974280109	122	39524	SH	DEFINED	01	
WINN-DIXIE S	COM	974280109	102	32870	SH	DEFINED	01	0
WINNEBAGO IND INC	COM	974637100	8198	236646	SH	DEFINED	01	
WINNEBAGO IND INC	COM	974637100	76	2200	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	8551	149270	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	24	415	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	100	1751	SH	DEFINED	01	0
WIPRO ADS REP 1 ORD SHS INR2	COM	97651M109	566	30000	SH	DEFINED	01	1
WIRELESS FACILITIES S	COM	97653A103	1813	260000	SH	DEFINED	01	
WIRELESS FACILITIES S	COM	97653A103	2	280	SH	DEFINED	01	0
WISCONSIN ENERGY S	COM	976657106	1062	33298	SH	DEFINED	01	0
WITNESS SYSTEMS INC S	COM	977424100	508	31610	SH	DEFINED	01	
WOLVERINE TUBE INC	COM	978093102	453	39181	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	5991	237700	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	26	999	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	COM	978097103	126	5018	SH	DEFINED	01	0
WOODWARD GOVERNOR CO	COM	980745103	7541	111726	SH	DEFINED	01	
WORLD ACCEPTANCE CORP S	COM	981419104	4543	195436	SH	DEFINED	01	
WORLD ACCEPTANCE CORP S	COM	981419104	16	680	SH	DEFINED	01	0
WORLD ACCEPTANCE CORP S	COM	981419104	67	2900	SH	DEFINED	01	0
WORLD FUEL SERVICES S	COM	981475106	2697	75333	SH	DEFINED	01	
WORLD FUEL SERVICES S	COM	981475106	3	80	SH	DEFINED	01	0
WORLD WRESTLING ENT INC S	COM	98156Q108	754	61700	SH	DEFINED	01	
WORTHINGTON IND S	COM	981811102	111	5164	SH	DEFINED	01	
WORTHINGTON IND S	COM	981811102	428	20045	SH	DEFINED	01	0
WORTHINGTON IND S	COM	981811102	94	4500	SH	DEFINED	01	1
WORLDCOM INC ESCROW	COM	981ESCCZ7	0	500000	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	26433	417506	SH	DEFINED	01	
WRIGLEY WM JR CO	COM	982526105	3288	51935	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	29703	469252	SH	DEFINED	01	1
WYETH S	COM	983024100	46095	1232478	SH	DEFINED	01	
WYETH S	COM	983024100	1582	42283	SH	DEFINED	01	0
WYETH S	COM	983024100	12333	329773	SH	DEFINED	01	0
WYETH S	COM	983024100	3791	101493	SH	DEFINED	01	1

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WYETH CVT		CONV BND	983024AD2	1571	1600000	PRN	DEFINED	01
WYNN RESORTS LTD	S	COM	983134107	156	3020	SH	DEFINED	01
XM SATELLITE RADIO.	S	COM	983759101	10113	326000	SH	DEFINED	01
XM SATELLITE RADIO.	S	COM	983759101	8898	286900	SH	DEFINED	01 0
XM SATELLITE RADIO.	S	COM	983759101	428	13800	SH	DEFINED	01 0
XM SATELLITE RADIO.	S	COM	983759101	247	7962	SH	DEFINED	01 1
X-RITE INC		COM	983857103	2398	164577	SH	DEFINED	01
XTO ENERGY INC		COM	98385X106	29786	917051	SH	DEFINED	01
XTO ENERGY INC		COM	98385X106	920	28328	SH	DEFINED	01 0
XTO ENERGY INC		COM	98385X106	40258	1242594	SH	DEFINED	01 1
XCEL ENERGY INC	S	COM	98389B100	11410	658811	SH	DEFINED	01
XCEL ENERGY INC	S	COM	98389B100	1599	92331	SH	DEFINED	01 0
XCEL ENERGY INC	S	COM	98389B100	43	2500	SH	DEFINED	01 1
XCYTE THERAPIES INC		COM	98389F309	40	12736	SH	DEFINED	01 1
XILINX		COM	983919101	7389	273665	SH	DEFINED	01
XILINX		COM	983919101	9917	367285	SH	DEFINED	01 0
XILINX		COM	983919101	2717	100650	SH	DEFINED	01 0
XENOGEN CORP		COM	98410R108	338	52800	SH	DEFINED	01
XENOGEN CORP		COM	98410R108	348	56200	SH	DEFINED	01 0
XEROX CVT PFD 144A		CONV PRF	98411F202	19468	250000	SH	DEFINED	01
XEROX S		COM	984121103	9347	663937	SH	DEFINED	01
XEROX S		COM	984121103	84	5946	SH	DEFINED	01 0
XEROX S		COM	984121103	2737	194374	SH	DEFINED	01 0
XEROX S		COM	984121103	25890	1841460	SH	DEFINED	01 1
XEROX CORP CVT PFD		CONV PRF	984121509	9805	77050	SH	DEFINED	01
XEROX CORP CVT PFD		CONV PRF	984121509	375	2950	SH	DEFINED	01 0
YAHOO INC		COM	984332106	140366	4139396	SH	DEFINED	01
YAHOO INC		COM	984332106	3521	103852	SH	DEFINED	01 0
YAHOO INC		COM	984332106	11353	334776	SH	DEFINED	01 0
YAHOO INC		COM	984332106	8126	239359	SH	DEFINED	01 1
YAHOO INC CVT		CONV BND	984332AB2	1753	1000000	PRN	DEFINED	01
YAHOO INC CVT		CONV BND	984332AB2	2979	1700000	PRN	DEFINED	01 0
YANKEE CANDLE		COM	984757104	7283	251458	SH	DEFINED	01
YANKEE CANDLE		COM	984757104	4	150	SH	DEFINED	01 0
YELLOW ROADWAY CORP.	S	COM	985577105	8392	178973	SH	DEFINED	01
YELLOW ROADWAY CORP.	S	COM	985577105	220	4700	SH	DEFINED	01 0
YORK INTL CORP NEW		COM	986670107	51633	1634497	SH	DEFINED	01
YOUNG BROADCASTING		COM	987434107	1467	135000	SH	DEFINED	01
YOUNG INNOVATIONS		COM	987520103	333	10100	SH	DEFINED	01
YUM BRANDS INC	S	COM	988498101	894	21992	SH	DEFINED	01
YUM BRANDS INC	S	COM	988498101	2721	66920	SH	DEFINED	01 0
ZALE CORP		COM	988858106	5713	203350	SH	DEFINED	01
ZALE CORP		COM	988858106	34	1170	SH	DEFINED	01 0
ZALE CORP		COM	988858106	160	5700	SH	DEFINED	01 0
ZEBRA TECH		COM	989207105	27244	446563	SH	DEFINED	01
ZEBRA TECH		COM	989207105	43430	711850	SH	DEFINED	01 0
ZEBRA TECH		COM	989207105	2114	34650	SH	DEFINED	01 0
ZENITH NATIONAL	S	COM	989390109	2801	66203	SH	DEFINED	01
ZIMMER HOLDINGS INC		COM	98956P102	24779	313486	SH	DEFINED	01
ZIMMER HOLDINGS INC		COM	98956P102	2796	35360	SH	DEFINED	01 0
ZIMMER HOLDINGS INC		COM	98956P102	4460	56430	SH	DEFINED	01 0
ZIMMER HOLDINGS INC		COM	98956P102	1190	15118	SH	DEFINED	01 1
ZIMMER HOLDINGS INC		COM	98956P102	1035	13102	SH	DEFINED	01 1
ZIONS BANCORPORATION	S	COM	989701107	325	5328	SH	DEFINED	01
ZIONS BANCORPORATION	S	COM	989701107	1263	20695	SH	DEFINED	01 0
ZIX CORP		COM	98974P100	385	84142	SH	DEFINED	01
ZORAN CORP		COM	98975F101	1604	101993	SH	DEFINED	01
ANDREW CORP OCT 04 10P		OPT	AQN/VB	39	7800	SH PUT	DEFINED	01 0
SAGA GAMES WORKS WNT 144A		WT	BOA0BZWZ6	0	3000	SH	DEFINED	01
SAGA GAME WORKS INC		CONV PRF	BOA0C7Z01	0	96768	SH	DEFINED	01
WILSHIRE NY ADVISOR		WT	BOA0DHJQ9	34	30	SH	DEFINED	01
WILSHIRE NY ADVISOR		WT	BOA0DHJQ9	34	30	SH	DEFINED	01 0

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WILSHIRE NY ADVIS WT	WT	BOA0DHM93	44	6	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	BOA0DHM93	104	14	SH	DEFINED	01
BOSTON SCIENTIFIC OCT 04 37.5P	OPT	BSX/VU	35	1180	SH	PUT	DEFINED
DAIMLERCHRYSLER AG	COM	D1668R123	1036	25000	SH	DEFINED	01
DEUTSCHE BANK AG FSUSD	COM	D18190898	3021	42000	SH	DEFINED	01
DOW JONES TRANS AVG INDEX CBOE	OPT	DTX/WB	268	800	SH	PUT	DEFINED
NESTLE HOLDING CVT	CONV BND	EC2480951	740	700000	PRN	DEFINED	01
MEXICO VRR SERIES C RIGHTS.	WT	EC5953053	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES D	WT	EC5953210	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES E	WT	EC6127640	0	2000000	SH	DEFINED	01
ST MICROELECTRON CVT	CONV BND	ED0834959	2367	2500000	PRN	DEFINED	01
GLENCORE FINANCE CVT	CONV BND	ED1571824	834	600000	PRN	DEFINED	01
ACE LIMITED	COM	G0070K103	197110	4920368	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	3594	89738	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	5235	130680	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	4406	110000	SH	DEFINED	01
AMDOCS	COM	G02602103	443	20280	SH	DEFINED	01
APEX SILVER MINE LTD. FSUSD	COM	G04074103	2039	94000	SH	DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	806	20700	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	3500	152100	SH	DEFINED	01
ASSURED GUARANTY LTD	COM	G0585R106	6113	366900	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	COM	G0692U109	28582	1099300	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	COM	G0692U109	18158	698389	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	COM	G0692U109	1815	69800	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	COM	G0692U109	4393	169042	SH	DEFINED	01
ACCENTURE LTD-CL A FSUSD	COM	G1150G111	956	35343	SH	DEFINED	01
ACCENTURE LTD-CL A FSUSD	COM	G1150G111	2845	105179	SH	DEFINED	01
ACCENTURE LTD-CL A FSUSD	COM	G1150G111	80933	2992941	SH	DEFINED	01
BUNGE LIMITED	COM	G16962105	3038	75987	SH	DEFINED	01
CENTRAL EUR MEDIA EN	COM	G20045202	472	16650	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	34501	584753	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	73	1231	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	1294	21938	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDING S	COM	G30397106	13718	426697	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDING S	COM	G30397106	513	15945	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	3397	45700	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	7129	95943	SH	DEFINED	01
FRONTLINE LTD FSUSD	COM	G3682E127	2978	63100	SH	DEFINED	01
GARMIN LTD	COM	G37260109	101	2343	SH	DEFINED	01
GARMIN LTD	COM	G37260109	25	584	SH	DEFINED	01
GLOBAL CROSSING LTD	COM	G3921A175	80	4886	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	6684	218055	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	4129	134691	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	1770	57834	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	3847	141341	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	112171	1650289	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	3186	46873	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	3627	53365	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	72045	1060105	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	11600	305200	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	18	477	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	102	2694	SH	DEFINED	01
MARVELL TECH GP LTD FSUSD	COM	G5876H105	16761	641450	SH	DEFINED	01
MARVELL TECH GP LTD FSUSD	COM	G5876H105	514	19680	SH	DEFINED	01
MARVELL TECH GP LTD FSUSD	COM	G5876H105	39	1474	SH	DEFINED	01
MARVELL TECH GP LTD FSUSD	COM	G5876H105	5649	216189	SH	DEFINED	01
MAX RE CAPITAL LTD	COM	G6052F103	6016	300790	SH	DEFINED	01
MONTPELIER RE HLDS LTD	COM	G62185106	4570	124597	SH	DEFINED	01
MONTPELIER RE HLDS LTD	COM	G62185106	628	17125	SH	DEFINED	01
MONTPELIER RE HLDS LTD	COM	G62185106	2180	59460	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	48669	1027852	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	808	17058	SH	DEFINED	01

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NABORS INDUSTRIES IN	COM	G6359F103	3180	67157	SH	DEFINED	01	0	
NABORS INDUSTRIES IN	COM	G6359F103	494	10450	SH	DEFINED	01	1	
NOBLE CORP	COM	G65422100	11841	263449	SH	DEFINED	01		
NOBLE CORP	COM	G65422100	379	8470	SH	DEFINED	01	0	
NOBLE CORP	COM	G65422100	2118	47120	SH	DEFINED	01	0	
02MICRO INTERNATIONAL	COM	G6797E106	145	13500	SH	DEFINED	01	0	
PARTNERRE LTD	COM	G6852T105	18842	344588	SH	DEFINED	01	1	
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	384	13130	SH	DEFINED	01		
PXRE GROUP LTD FSUSD	COM	G73018106	5458	233152	SH	DEFINED	01		
RADICA GAMES LTD	COM	G7342H107	2036	196750	SH	DEFINED	01		
RENAISSANCE RE HLDGS FSUSD	COM	G7496G103	36536	708686	SH	DEFINED	01	1	
SCOTTIS RE GROUP LIMITED	COM	G7885T104	4236	200100	SH	DEFINED	01		
SHIP FINANCE INTL	COM	G81075106	525	26110	SH	DEFINED	01		
UTI WORLDWIDE INC	COM	G87210103	1311	22290	SH	DEFINED	01		
UTI WORLDWIDE INC	COM	G87210103	159	2700	SH	DEFINED	01	0	
TRANSOCEAN INC FSUSD	COM	G90078109	160001	4471783	SH	DEFINED	01		
TRANSOCEAN INC FSUSD	COM	G90078109	3061	85555	SH	DEFINED	01	0	
TRANSOCEAN INC FSUSD	COM	G90078109	5645	157787	SH	DEFINED	01	0	
WEATHERFORD INTL S	COM	G95089101	42912	841073	SH	DEFINED	01		
WEATHERFORD INTL S	COM	G95089101	417	8170	SH	DEFINED	01	0	
WILLIS GRP HLDS LTD	COM	G96655108	35812	957544	SH	DEFINED	01		
WILLIS GRP HLDS LTD	COM	G96655108	3996	106830	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	199392	2694853	SH	DEFINED	01		
XL CAPITAL LTD CL A	COM	G98255105	2736	36976	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	7461	100842	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	2751	37200	SH	DEFINED	01	1	
ALCON FSUSD	COM	H01301102	415	5180	SH	DEFINED	01		
ALCON FSUSD	COM	H01301102	2429	30300	SH	DEFINED	01	0	
ISHARES RUSSELL 2000 NOV 04 11	OPT	IWT/WF	1439	8220	SH	PUT	DEFINED	01	0
RUSSELL 2000 ISHARES NOV 04	OPT	IWTWACO04	2277	27600	SH	PUT	DEFINED	01	
ISHARES RUSSELL 2000 NOV 04	OPT	IWTWFCO04	6235	35630	SH	PUT	DEFINED	01	
MS CYCLICAL INDEX OCT 04 660P	OPT	JCY/VL	130	840	SH	PUT	DEFINED	01	0
MS CYCLICAL INDEX OCT 04 680P	OPT	JCY/VP	515	1355	SH	PUT	DEFINED	01	0
MS CYCLICAL INDEX NOV 04 680P	OPT	JCY/WP	605	500	SH	PUT	DEFINED	01	0
ALVARION LIMITED FSUSD	COM	M0861T100	775	59910	SH	DEFINED	01		
AUDIOCODES LTD	COM	M15342104	435	34520	SH	DEFINED	01		
CHECKPOINT SOFTWARE	COM	M22465104	208	12231	SH	DEFINED	01	0	
CHECKPOINT SOFTWARE	COM	M22465104	25	1479	SH	DEFINED	01	0	
CHECKPOINT SOFTWARE	COM	M22465104	10150	598050	SH	DEFINED	01	1	
CHECKPOINT SOFTWARE	COM	M22465104	1022	60200	SH	DEFINED	01	1	
GIVEN IMAGING LTD FSUSD	COM	M52020100	408	10610	SH	DEFINED	01		
M SYSTEMS FLSH DISK FSUSD	COM	M7061C100	591	35750	SH	DEFINED	01		
ORBOTECH LTD	COM	M75253100	464	26550	SH	DEFINED	01		
ORBOTECH LTD	COM	M75253100	72	4100	SH	DEFINED	01	0	
ORBOTECH LTD	COM	M75253100	1694	96800	SH	DEFINED	01	1	
ORBOTECH LTD	COM	M75253100	383	21900	SH	DEFINED	01	1	
RADWARE LTD.	COM	M81873107	158	7200	SH	DEFINED	01	0	
TARO PHARMACEUTICAL	COM	M8737E108	748	32000	SH	DEFINED	01		
VERISITY LTD.	COM	M97385112	188	27000	SH	DEFINED	01		
ASML HLDG NV-NY REG	COM	N07059111	16769	1303000	SH	DEFINED	01		
CNH GLOBAL N.V. FSUSD	COM	N20935206	2748	140300	SH	DEFINED	01		
CORE LABS FSUSD	COM	N22717107	566	23020	SH	DEFINED	01		
ORTHOFIX INTL	COM	N6748L102	859	25000	SH	DEFINED	01		
BCO LATINOAMERICAN CLASS'E'COM	COM	P16994132	7247	473312	SH	DEFINED	01	1	
KERZNER INTL LTD FSUSD	COM	P6065Y107	5751	130800	SH	DEFINED	01		
STEINER LEISURE LTD.	COM	P8744Y102	1467	66373	SH	DEFINED	01		
S&P 500 INDEX OCT 04 1100P	OPT	SPT/VT	806	1520	SH	PUT	DEFINED	01	0
PALMONE INC OCT 04 35P	OPT	UPY/VG	159	325	SH	PUT	DEFINED	01	0
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	93	2200	SH	DEFINED	01		
ROYAL CARIBBEAN S	COM	V7780T103	57449	1317650	SH	DEFINED	01		
FREDDIE MAC JAN 06 50C	OPT	WFF/AJ	350	200	SH	CALL	DEFINED	01	0
ASE TEST LTD	COM	Y02516105	420	80000	SH	DEFINED	01		

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FLEXTRONICS INTL LTD	COM	Y2573F102	5643	425900	SH	DEFINED 01
FLEXTRONICS INTL LTD	COM	Y2573F102	46	3509	SH	DEFINED 01 0
GENERAL MARITIME CORP S	COM	Y2692M103	588	16890	SH	DEFINED 01
OMI CORP	COM	Y6476W104	4092	255423	SH	DEFINED 01
PACIFIC INTERNET	COM	Y66183107	329	49500	SH	DEFINED 01
TEEKAY SHIPPING FSUSD	COM	Y8564W103	191	4430	SH	DEFINED 01
TATA MOTORS LTD-SPON GDR	COM	Y85740127	371	41840	SH	DEFINED 01